

1      **The Sensitivity to Oscillation Parameters**  
2      **from a Simultaneous Beam and**  
3      **Atmospheric Neutrino Analysis that**  
4      **combines the T2K and SK Experiments**



6      Daniel Robert Clement Barrow  
7      Magdalen College  
8      University of Oxford

9      A thesis submitted for the degree of  
10     *Doctor of Philosophy*  
11     Michaelmas 2022

# Abstract

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# Acknowledgements

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# 1

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## Introduction

# 2

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## Neutrino Oscillation Physics

<sup>129</sup> When first proposed, neutrinos were expected to be approximately massless  
<sup>130</sup> fermions that only interact through weak and gravitational forces. This meant  
<sup>131</sup> they were very difficult to detect as they can pass through significant amounts  
<sup>132</sup> of matter without interacting. Despite this, experimental neutrino physics has  
<sup>133</sup> developed many different detection techniques and observed neutrinos from  
<sup>134</sup> both natural and artificial sources. In direct tension with Standard Model physics,  
<sup>135</sup> neutrinos have been determined to oscillate between different lepton flavours,  
<sup>136</sup> requiring them to have mass.

<sup>137</sup> The observation techniques which led to the discovery of the neutrino are doc-  
<sup>138</sup> umented in section 2.1. The theory underpinning neutrino oscillation is described  
<sup>139</sup> in section 2.2 and includes the approximations which can be made to simplify  
<sup>140</sup> the understanding of neutrino oscillation in the two-flavour approximation. Past,  
<sup>141</sup> current, and future neutrino experiments are detailed in section 2.3, including the  
<sup>142</sup> reactor, atmospheric, and long-baseline accelerator neutrino sources that have  
<sup>143</sup> been used to successfully constrain oscillation parameters. Finally, the current  
<sup>144</sup> state of oscillation parameter measurements are summarised in section 2.4.

## 2.1 Discovery of Neutrinos

At the start of the 20<sup>th</sup> century, the electrons emitted from the  $\beta$ -decay of the nucleus were found to have a continuous energy spectrum [1, 2]. This observation seemingly broke the energy conservation invoked within that period's nuclear models. In 1930, Pauli provided a solution to this problem in the form of a new particle, the neutrino (originally termed "neutron"). It was theorized to be an electrically neutral spin-1/2 fermion with a mass smaller than that of the electron [3]. This neutrino was emitted with the electron in  $\beta$ -decay to alleviate the apparent breaking of energy conservation. As a predecessor of today's weak interaction model, Fermi's theory of  $\beta$ -decay developed the understanding by coupling the four constituent particles: electron, proton, neutron, and neutrino, into a quantitative model [4].

Whilst Pauli was not convinced of the ability to detect neutrinos, the first observations of the particle were made in the mid-1950s when neutrinos from a reactor were observed via the inverse  $\beta$ -decay (IBD) process,  $\bar{\nu}_e + p \rightarrow n + e^+$  [5, 6]. The detector consisted of two parts: a neutrino interaction medium and a liquid scintillator. The interaction medium was built from two water tanks, loaded with cadmium chloride to allow for increased efficiency in the detection of neutron capture. The positron emitted from IBD annihilates,  $e^+ + e^- \rightarrow 2\gamma$ , generating a prompt signal and the neutron is captured on the cadmium via  $n + ^{108}Cd \rightarrow ^{109*}Cd \rightarrow ^{109}Cd + \gamma$ , producing a delayed signal. An increase in the coincidence rate was observed when the reactor was operating which was interpreted as interactions from neutrinos generated in the reactor.

After the discovery of the  $\nu_e$ , the question of how many flavours of neutrino exist was asked. In 1962, a measurement of the  $\nu_\mu$  was conducted at the Brookhaven National Laboratory [7]. A proton beam was directed at a beryllium target, generating pions which then decayed via  $\pi^\pm \rightarrow \mu^\pm + (\nu_\mu, \bar{\nu}_\mu)$ , and the subsequent interactions of the  $\nu_\mu$  were observed. As the subsequent interaction of the neutrino generated muons rather than electrons, it was determined that

<sup>174</sup> the  $\nu_\mu$  was fundamentally different from  $\nu_e$ . The final observation to be made  
<sup>175</sup> was that of the  $\nu_\tau$  from the DONUT experiment [8]. Three neutrinos seem the  
<sup>176</sup> obvious solution as it mirrors the known number of charged leptons (as they form  
<sup>177</sup> weak isospin doublets) but there could be evidence of more. Several neutrino  
<sup>178</sup> experiments have found anomalous results [9, 10] which could be attributed  
<sup>179</sup> to “sterile” neutrinos. These hypothesised particles are not affected by gauge  
<sup>180</sup> interactions in the Standard Model so their presence can only be inferred through  
<sup>181</sup> the observation of non-standard oscillation modes. However, cosmological  
<sup>182</sup> observations indicate the number of neutrino species  $N_{eff} = 2.99 \pm 0.17$  [11], as  
<sup>183</sup> measured from the cosmic microwave background power spectrum. LEP also  
<sup>184</sup> measured the number of active neutrino flavours to be  $N_\nu = 2.9840 \pm 0.0082$  [12]  
<sup>185</sup> from measurements of the Z-decay width, but this does not strongly constrain  
<sup>186</sup> the number of sterile neutrinos.

## <sup>187</sup> 2.2 Theory of Neutrino Oscillation

<sup>188</sup> A neutrino generated with lepton flavour  $\alpha$  can change into a different lepton  
<sup>189</sup> flavour  $\beta$  after propagating some distance. This phenomenon is called neutrino  
<sup>190</sup> oscillation and requires that neutrinos must have a non-zero mass. This behaviour  
<sup>191</sup> has been characterised by the Pontecorvo-Maki-Nakagawa-Sakata (PMNS) [13–  
<sup>192</sup> 15] mixing matrix which describes how the flavour and mass of neutrinos are  
<sup>193</sup> associated. This is analogous to the Cabibbo-Kobayashi-Maskawa (CKM) [16]  
<sup>194</sup> matrix measured in quark physics.

### <sup>195</sup> 2.2.1 Three Flavour Oscillations

<sup>196</sup> The PMNS parameterisation defines three flavour eigenstates,  $\nu_e$ ,  $\nu_\mu$  and  $\nu_\tau$   
<sup>197</sup> (indexed  $\nu_\alpha$ ), which are eigenstates of the weak interaction and three mass  
<sup>198</sup> eigenstates,  $\nu_1$ ,  $\nu_2$  and  $\nu_3$  (indexed  $\nu_i$ ). Each mass eigenstate is the superposition

<sup>199</sup> of all three flavour states,

$$|\nu_i\rangle = \sum_{\alpha} U_{\alpha i} |\nu_{\alpha}\rangle. \quad (2.1)$$

<sup>200</sup> Where  $U$  is the  $3 \times 3$  PMNS matrix which is unitary and connects the mass  
<sup>201</sup> and flavour eigenstates.

<sup>202</sup> The weak interaction, when interacting via a  $W^{\pm}$  boson, couples to flavour  
<sup>203</sup> eigenstates so neutrinos interact with leptons of the same flavour. The prop-  
<sup>204</sup> agation of a neutrino flavour eigenstate, in a vacuum, can be re-written as a  
<sup>205</sup> plane-wave solution to the time-dependent Schrödinger equation,

$$|\nu_{\alpha}(t)\rangle = \sum_i U_{\alpha i}^{*} |\nu_i\rangle e^{-i\phi_i}. \quad (2.2)$$

<sup>206</sup> The  $\phi_i$  term can be expressed in terms of the energy,  $E_i$ , and magnitude of the  
<sup>207</sup> three momenta,  $p_i$ , of the neutrino,  $\phi_i = E_i t - p_i x$  ( $t$  and  $x$  being time and position  
<sup>208</sup> coordinates). The probability of observing a neutrino of flavour eigenstate  $\beta$  from  
<sup>209</sup> one which originated as flavour  $\alpha$  can be calculated as,

$$P(\nu_{\alpha} \rightarrow \nu_{\beta}) = |\langle \nu_{\beta} | \nu_{\alpha}(t) \rangle|^2 = \sum_{i,j} U_{\alpha i}^{*} U_{\beta i} U_{\alpha j} U_{\beta j}^{*} e^{-i(\phi_j - \phi_i)}. \quad (2.3)$$

<sup>210</sup> The term within the exponential can be represented as,

$$\phi_j - \phi_i = E_j t - E_i t - p_j x + p_i x. \quad (2.4)$$

<sup>211</sup> For a relativistic particle,  $E_i \gg m_i$ , a Taylor series expansion means,

$$p_i = \sqrt{E_i^2 - m_i^2} \approx E_i - \frac{m_i^2}{2E_i}. \quad (2.5)$$

<sup>212</sup> Making the approximations that neutrinos are relativistic, the mass eigenstates  
<sup>213</sup> were created with the same energy and that  $x = L$ , where  $L$  is the distance  
<sup>214</sup> travelled by the neutrino, Equation 2.4 then becomes

$$\phi_j - \phi_i = \frac{\Delta m_{ij}^2 L}{2E}, \quad (2.6)$$

where  $\Delta m_{ij}^2 = m_i^2 - m_j^2$ . This, combined with further use of unitarity relations results in Equation 2.3 becoming

$$\begin{aligned} P(\nu_\alpha \rightarrow \nu_\beta) &= \delta_{\alpha\beta} - 4 \sum_{i>j} \Re \left( U_{\alpha i}^* U_{\beta i} U_{\alpha j} U_{\beta j}^* \right) \sin^2 \left( \frac{\Delta m_{ij}^2 L}{4E} \right) \\ &\quad + (-) 2 \sum_{i>j} \Im \left( U_{\alpha i}^* U_{\beta i} U_{\alpha j} U_{\beta j}^* \right) \sin \left( \frac{\Delta m_{ij}^2 L}{2E} \right). \end{aligned} \quad (2.7)$$

Where  $\delta_{\alpha\beta}$  is the Kronecker delta function and the negative sign on the last term is included for the oscillation probability of antineutrinos. As an important point to note, the observation of oscillation probability requires a non-zero value of  $\Delta m_{ij}^2$ , which in turn requires that neutrinos have differing masses.

Typically, the PMNS matrix is parameterised into three mixing angles, a charge parity (CP) violating phase  $\delta_{CP}$ , and two Majorana phases  $\alpha_{1,2}$ ,

$$U = \underbrace{\begin{pmatrix} 1 & 0 & 0 \\ 0 & c_{23} & s_{23} \\ 0 & -s_{23} & c_{23} \end{pmatrix}}_{\text{Atmospheric, Accelerator}} \underbrace{\begin{pmatrix} c_{13} & 0 & s_{13}e^{-i\delta_{CP}} \\ 0 & 1 & 0 \\ -s_{13}e^{-i\delta_{CP}} & 0 & c_{13} \end{pmatrix}}_{\text{Reactor, Accelerator}} \times \underbrace{\begin{pmatrix} c_{12} & s_{12} & 0 \\ -s_{12} & c_{12} & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{\text{Reactor, Solar}} \underbrace{\begin{pmatrix} e^{i\alpha_1/2} & 0 & 0 \\ 0 & e^{i\alpha_2/2} & 0 \\ 0 & 0 & 1 \end{pmatrix}}_{\text{Majorana}}. \quad (2.8)$$

Where  $s_{ij} = \sin(\theta_{ij})$  and  $c_{ij} = \cos(\theta_{ij})$ . The oscillation parameters are often grouped: (1,2) as “solar”, (2,3) as “atmospheric” and (1,3) as “reactor”. Many neutrino experiments aim to measure the PMNS parameters from a wide array of origins, as is the purpose of this thesis.

The Majorana phase,  $\alpha_{1,2}$ , included within the fourth matrix in Equation 2.8 is only included for completeness. For an oscillation analysis experiment, any terms containing this phase disappear due to taking the expectation value of the PMNS matrix. Measurements of these phases can be performed by experiments searching for neutrino-less double  $\beta$ -decay [17].

232 A two-flavour approximation can be obtained when one assumes the third  
233 mass eigenstate is degenerate with another. This results in the two-flavour  
234 approximation being reasonable for understanding the features of the oscillation.  
235 In this two-flavour case, the mixing matrix becomes,

$$U_{2\text{ Flav.}} = \begin{pmatrix} \cos(\theta) & \sin(\theta) \\ -\sin(\theta) & \cos(\theta) \end{pmatrix}. \quad (2.9)$$

236 This culminates in the oscillation probability,

$$\begin{aligned} P(\nu_\alpha \rightarrow \nu_\alpha) &= 1 - \sin^2(2\theta) \sin^2\left(\frac{\Delta m^2 L}{4E}\right), \\ P(\nu_\alpha \rightarrow \nu_\beta) &= \sin^2(2\theta) \sin^2\left(\frac{\Delta m^2 L}{4E}\right). \end{aligned} \quad (2.10)$$

237 Where  $\alpha \neq \beta$ . For a fixed neutrino energy, the oscillation probability is  
238 a sinusoidal function depending upon the distance over which the neutrino  
239 propagates. The frequency and amplitude of oscillation are dependent upon  
240  $\Delta m^2/4E$  and  $\sin^2 2\theta$ , respectively. The oscillation probabilities presented thus far  
241 assume  $c = 1$ , where  $c$  is the speed of light in a vacuum. In more familiar units, the  
242 maximum oscillation probability for a fixed value of  $\theta$  is given at  $L[\text{km}] / E[\text{GeV}] \sim$   
243  $1.27/\Delta m^2$ . It is this calculation that determines the best  $L/E$  value for a given  
244 experiment to be designed around for measurements of a specific value of  $\Delta m^2$ .

### 245 2.2.2 The MSW Effect

246 The theory of neutrino oscillation in a vacuum has been described in subsec-  
247 tion 2.2.1. However, the beam neutrinos and atmospheric neutrinos originating  
248 from below the horizon propagate through the matter in the Earth. The coherent  
249 scattering of neutrinos from a material target modifies the Hamiltonian of the  
250 system which results in a change in the oscillation probability. This modification  
251 is termed the Mikheyev-Smirnov-Wolfenstein (MSW) effect [18–20]. This occurs  
252 because charged current scattering ( $\nu_e + e^- \rightarrow \nu_e + e^-$ , propagated by a W boson)  
253 only affects electron neutrinos whereas the neutral current scattering ( $\nu_l + l^- \rightarrow$

<sup>254</sup>  $\nu_l + l^-$ , propagated by a  $Z^0$  boson) interacts through all neutrino flavours equally.  
<sup>255</sup> In the two-flavour approximation, the effective mixing parameter becomes

$$\sin^2(2\theta) \rightarrow \sin^2(2\theta_m) = \frac{\sin^2(2\theta)}{(A/\Delta m^2 - \cos(2\theta))^2 + \sin^2(2\theta)}, \quad (2.11)$$

<sup>256</sup> where  $A = 2\sqrt{2}G_F N_e E$ ,  $N_e$  is the electron density of the medium and  $G_F$   
<sup>257</sup> is Fermi's constant. It is clear that there exists a value of  $A = \Delta m^2 \cos(2\theta)$  for  
<sup>258</sup>  $\Delta m^2 > 0$ , which results in a divergent mixing parameter, colloquially called the  
<sup>259</sup> matter resonance. This resonance regenerates the electron neutrino component of  
<sup>260</sup> the neutrino flux [18–20]. The density at which the resonance occurs is given by

$$N_e = \frac{\Delta m^2 \cos(2\theta)}{2\sqrt{2}G_F E}. \quad (2.12)$$

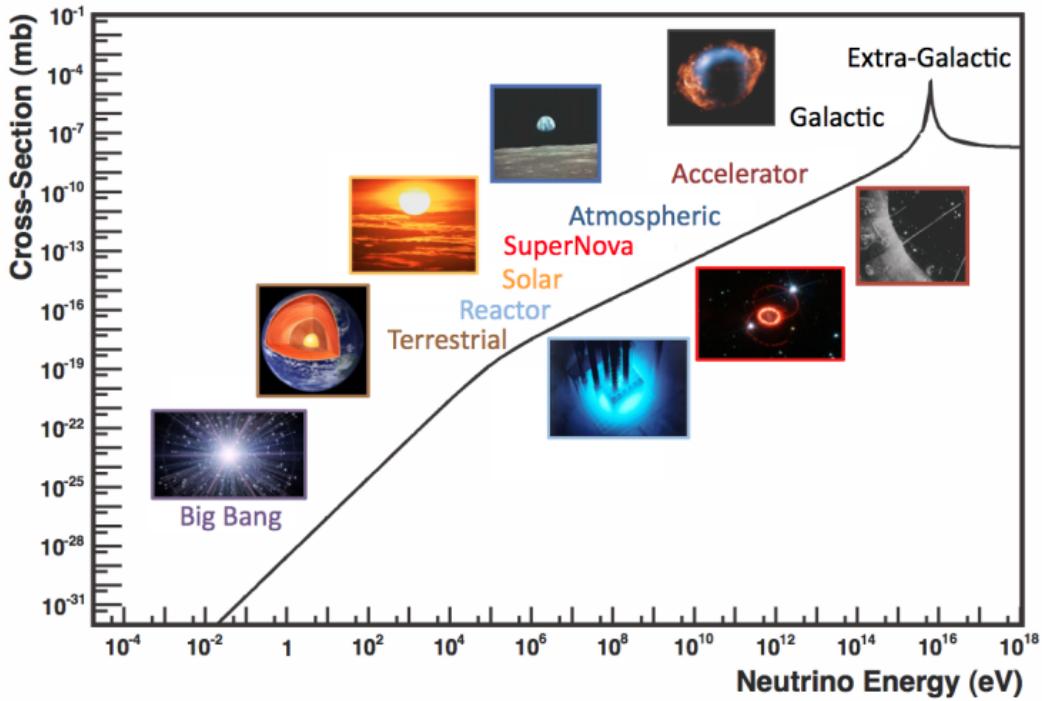
<sup>261</sup> At densities lower than this critical value, the oscillation probability will  
<sup>262</sup> be much closer to that of vacuum oscillation. For antineutrinos,  $N_e \rightarrow -N_e$   
<sup>263</sup> [21]. The resonance occurring from the MSW effect depends on the sign of  $\Delta m^2$ .  
<sup>264</sup> Therefore, any neutrino oscillation experiment which observes neutrinos and  
<sup>265</sup> antineutrinos which have propagated through matter can have some sensitivity  
<sup>266</sup> to the ordering of the neutrino mass eigenstates.

## <sup>267</sup> 2.3 Neutrino Oscillation Measurements

<sup>268</sup> As evidence of beyond Standard Model physics, the 2015 Nobel Prize in Physics  
<sup>269</sup> was awarded to the Super-Kamiokande (SK) [22] and Sudbury Neutrino Ob-  
<sup>270</sup> servatory (SNO) [23] collaborations for the first definitive observation of solar  
<sup>271</sup> and atmospheric neutrino oscillation [24]. Since then, the field has seen a wide  
<sup>272</sup> array of oscillation measurements from a variety of neutrino sources. As seen  
<sup>273</sup> in subsection 2.2.1, the neutrino oscillation probability is dependent on the ratio  
<sup>274</sup> of the propagation baseline,  $L$ , to the neutrino energy,  $E$ . It is this ratio that  
<sup>275</sup> determines the type of neutrino oscillation a particular experiment is sensitive to.

<sup>276</sup> As illustrated in Figure 2.1, there are many neutrino sources that span a  
<sup>277</sup> wide range of energies. The least energetic neutrinos are from reactor and

<sup>278</sup> terrestrial sources at  $O(1)$ MeV whereas the most energetic neutrinos originate  
<sup>279</sup> from atmospheric and galactic neutrinos of  $> O(1)$ TeV.

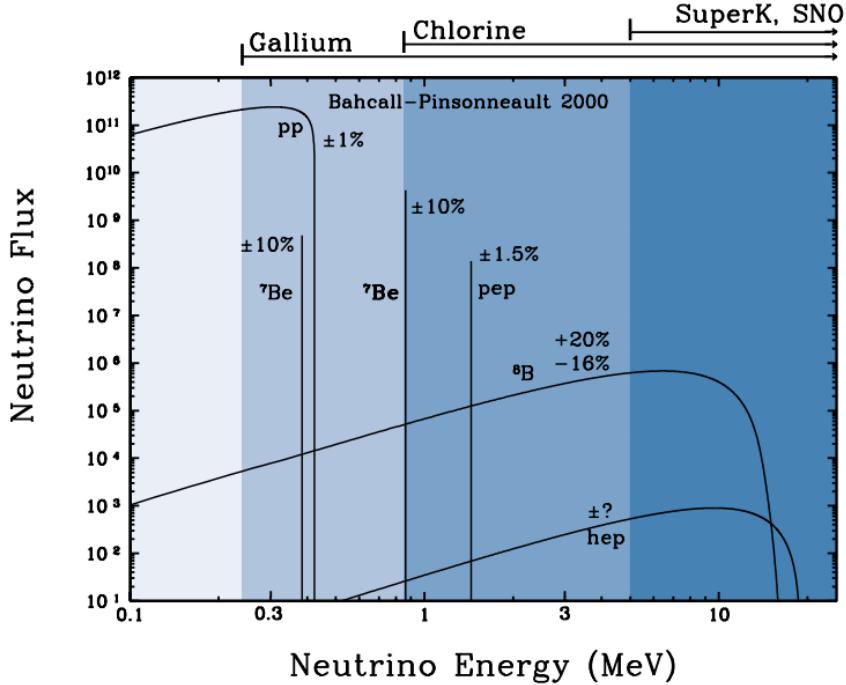


**Figure 2.1:** The electro-weak cross-section for  $\bar{\nu}_e + e^- \rightarrow \bar{\nu}_e + e^-$  scattering on free electrons from various natural and man-made neutrino sources, as a function of neutrino energy. Taken from [25]

### <sup>280</sup> 2.3.1 Solar Neutrinos

<sup>281</sup> Solar neutrinos are emitted from fusion reaction chains at the centre of the Sun.  
<sup>282</sup> The solar neutrino flux, given as a function of neutrino energy for different  
<sup>283</sup> fusion and decay chains, is illustrated in Figure 2.2. Whilst proton-proton fusion  
<sup>284</sup> generates the largest flux of neutrinos, the neutrinos are low energy and are  
<sup>285</sup> difficult to reconstruct due to the IBD interaction threshold of 1.8MeV [26].  
<sup>286</sup> Consequently, most experiments focus on the neutrinos from the decay of  $^8B$   
<sup>287</sup> (via  $^8B \rightarrow ^8Be^* + e^+ + \nu_e$ ), which are higher energy.

<sup>288</sup> The first measurements of solar neutrinos observed a significant reduction in  
<sup>289</sup> the event rate compared to predictions from the Standard Solar Model [28, 29]. A  
<sup>290</sup> proposed solution to this “solar neutrino problem” was  $\nu_e \leftrightarrow \nu_\mu$  oscillations in a



**Figure 2.2:** The solar neutrino flux as a function of neutrino energy for various fusion reactions and decay chains as predicted by the Standard Solar Model. Taken from [27].

291 precursory version of the PMNS model [30]. The Kamiokande [31], Gallex [32]  
 292 and Sage [33] experiments confirmed the  $\sim 0.5$  factor deficit of solar neutrinos.

293 The conclusive solution to this problem was determined by the SNO col-  
 294 laboration [34]. Using a deuterium water target to observe  ${}^8B$  neutrinos, the  
 295 event rate of charged current (CC), neutral current (NC), and elastic scattering  
 296 (ES) interactions (Given in Equation 2.13) was simultaneously measured. CC  
 297 events can only occur for electron neutrinos, whereas the NC channel is agnostic  
 298 to neutrino flavour, and the ES reaction has a small excess sensitivity for the  
 299 detection of electron neutrino interactions. This meant that there were direct  
 300 measurements of the  $\nu_e$  and  $\nu_x$  neutrino flux. It was concluded that the CC and  
 301 ES interaction rates were consistent with the deficit previously observed. Most  
 302 importantly, the NC reaction rate was only consistent with the others under the

303 hypothesis of flavour transformation.

$$\begin{aligned} \nu_e + d &\rightarrow p + p + e^- & (CC) \\ \nu_x + d &\rightarrow p + n + \nu_x & (NC) \\ \nu_x + e^- &\rightarrow \nu_x + e^- & (ES) \end{aligned} \quad (2.13)$$

304 Since the SNO measurement, many experiments have since measured the  
 305 neutrino flux of different interaction chains within the sun [35–37]. The most  
 306 recent measurement was that of CNO-cycle neutrinos which were recently  
 307 observed with  $5\sigma$  significance by the Borexino collaboration [35].

### 308 2.3.2 Accelerator Neutrinos

309 The concept of using an artificial “neutrino beam” was first realised in 1962 [38].  
 310 Since then, many experiments have adopted the same fundamental concepts.  
 311 Typically, a proton beam is aimed at a target producing charged mesons that  
 312 decay to neutrinos. The mesons can be sign-selected by the use of magnetic  
 313 focusing horns to generate a neutrino or antineutrino beam. Pions are the primary  
 314 mesons that decay and depending on the orientation of the magnetic field, a  
 315 muon (anti-)neutrino beam is generated via  $\pi^+ \rightarrow \mu^+ + \nu_\mu$  or  $\pi^- \rightarrow \mu^- + \bar{\nu}_\mu$ .  
 316 The decay of muons and kaons results in an irreducible intrinsic electron neutrino  
 317 background. In T2K, this background contamination is  $O(< 1\%)$  [39]. There is  
 318 also an approximately  $\sim 5\%$  “wrong-sign” neutrino background of  $\bar{\nu}_\mu$  generated  
 319 via the same decays. As the beam is generated by proton interactions (rather  
 320 than anti-proton interactions), the wrong-sign component in the antineutrino  
 321 beam is larger when operating in neutrino mode.

322 Tuning the proton energy in the beam and using beam focusing techniques  
 323 allows the neutrino energy to be set to a value that maximises the disappear-  
 324 ance oscillation probability in the  $L/E$  term in Equation 2.10. This means that  
 325 accelerator experiments are typically more sensitive to the mixing parameters as  
 326 compared to a natural neutrino source. However, the disadvantage compared  
 327 to atmospheric neutrino experiments is the cost of building a facility to provide

328 high-energy neutrinos, with a high flux, which is required for longer baselines.  
 329 Consequently, there is typically less sensitivity to matter effects and the ordering  
 330 of the neutrino mass eigenstates.

331 A neutrino experiment measures

$$R(\vec{x}) = \Phi(E_\nu) \times \sigma(E_\nu) \times \epsilon(\vec{x}) \times P(\nu_\alpha \rightarrow \nu_\beta), \quad (2.14)$$

332 where  $R(\vec{x})$  is the event rate of neutrinos at position  $\vec{x}$ ,  $\Phi(E_\nu)$  is the flux of  
 333 neutrinos with energy  $E_\nu$ ,  $\sigma(E_\nu)$  is the cross-section of the neutrino interaction and  
 334  $\epsilon(\vec{x})$  is the efficiency and resolution of the detector. In order to leverage the most  
 335 out of an accelerator neutrino experiment, the flux and cross-section systematics  
 336 need to be constrained. This is typically done via the use of a “near detector”,  
 337 situated at a baseline of  $O(1)$ km. This detector observes the unoscillated neutrino  
 338 flux and constrains the parameters used within the flux and cross-section model.

339 The first accelerator experiments to precisely measure oscillation parameters  
 340 were MINOS [40] and K2K [41]. These experiments confirmed the  $\nu_\mu$  disappear-  
 341 ance seen in atmospheric neutrino experiments by finding consistent parameter  
 342 values for  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$ . The current generation of accelerator neutrino  
 343 experiments, T2K and NO $\nu$ A extended this field by observing  $\bar{\nu}_\mu \rightarrow \bar{\nu}_e$  and lead  
 344 the sensitivity to atmospheric mixing parameters as seen in Figure 2.6 [42]. The  
 345 two experiments differ in their peak neutrino energy, baseline, and detection tech-  
 346 nique. The NO $\nu$ A experiment is situated at a baseline of 810km from the NuMI  
 347 beamline which delivers 2GeV neutrinos. The T2K neutrino beam is peaked  
 348 around 0.6GeV and propagates 295km [43]. Additionally, the NO $\nu$ A experiment  
 349 uses functionally identical detectors (near and far) whereas T2K uses a plastic  
 350 scintillator technique at the near detector and a water Cherenkov far detector.  
 351 The future generation experiments DUNE [44] and Hyper-Kamiokande [45]  
 352 will succeed these experiments as the high-precision era of neutrino oscillation  
 353 parameter measurements develops.

354 Several anomalous results have been observed in the LSND [9] and Mini-  
 355 BooNE [10] detectors which were designed with purposefully short baselines.

356 Parts of the neutrino community attributed these results to oscillations induced  
357 by a fourth “sterile” neutrino [46] but several searches in other experiments,  
358 MicroBooNE [47] and KARMEN [48], found no hints of additional neutrino  
359 species. The solution to the anomalous results is still being determined.

### 360 2.3.3 Atmospheric Neutrinos

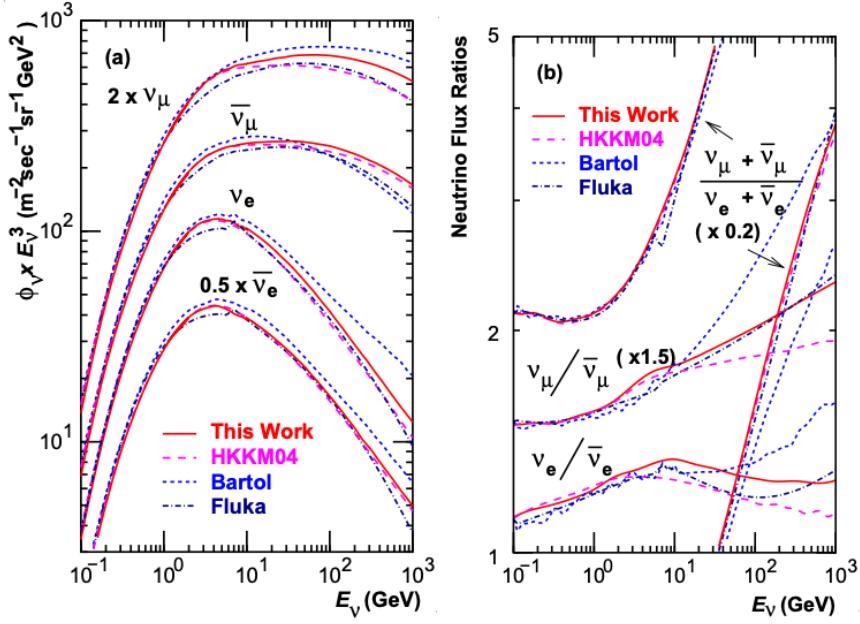
361 The interactions of primary cosmic ray protons in the Earth’s upper atmosphere  
362 generate showers of energetic hadrons. These are mostly pions and kaons that  
363 decay to produce a natural source of neutrinos spanning energies of MeV to  
364 TeV [49]. The main decay is via,

$$\begin{aligned} \pi^\pm &\rightarrow \mu^\pm + (\nu_\mu, \bar{\nu}_\mu), \\ \mu^\pm &\rightarrow e^\pm + (\nu_e, \bar{\nu}_e) + (\nu_\mu, \bar{\nu}_\mu), \end{aligned} \tag{2.15}$$

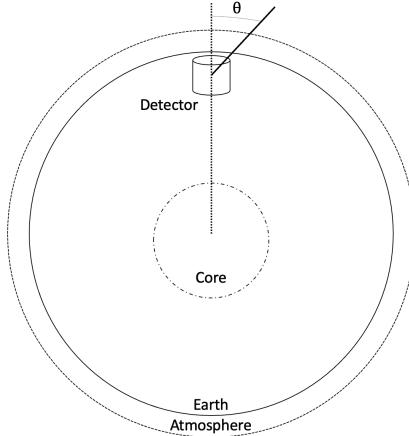
365 such that for a single pion decay, three neutrinos can be produced. The  
366 atmospheric neutrino flux energy spectra as predicted by the Bartol [50], Honda  
367 [51–53], and FLUKA [54] models are illustrated in Figure 2.3. The flux distribution  
368 peaks at an energy of  $O(10)$ GeV. The uncertainties associated with these models  
369 are dominated by the hadronic production of kaon and pions as well as the  
370 primary cosmic flux.

371 Unlike long-baseline experiments which have a fixed baseline, the distance  
372 atmospheric neutrinos propagate is dependent upon the zenith angle at which  
373 they interact. This is illustrated in Figure 2.4. Neutrinos that are generated  
374 directly above the detector ( $\cos(\theta) = 1.0$ ) have a baseline equivalent to the  
375 height of the atmosphere, whereas neutrinos that interact directly below the  
376 detector ( $\cos(\theta) = -1.0$ ) have to travel a length equal to the diameter of the Earth.  
377 This means atmospheric neutrinos have a baseline that varies from  $O(20)$ km to  
378  $O(6 \times 10^3)$ km. Any neutrino generated at or below the horizon will be subject  
379 to MSW matter resonance as they propagate through the Earth.

380 Figure 2.5 highlights the neutrino flux as a function of the zenith angle for  
381 different slices of neutrino energy. For medium to high-energy neutrinos (and to



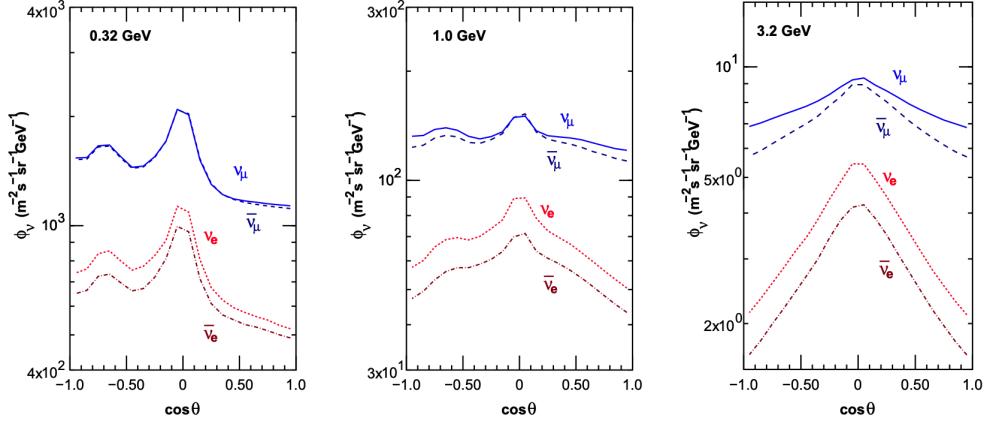
**Figure 2.3:** Left panel: The atmospheric neutrino flux for different neutrino flavours as a function of neutrino energy as predicted by the 2007 Honda model (“This work”) [51], the 2004 Honda model (“HKKM04”)[52], the Bartol model [50] and the FLUKA model [54]. Right panel: The ratio of the muon to electron neutrino flux as predicted by all the quoted models. Both figures taken from [51].



**Figure 2.4:** A diagram illustrating the definition of zenith angle as used in the Super Kamiokande experiment [55].

382 a lesser degree for low-energy neutrinos), the flux is approximately symmetric  
 383 around  $\cos(\theta) = 0$ . To the accuracy of this approximation, the systematic  
 384 uncertainties associated with atmospheric flux for comparing upward-going  
 385 and down-going neutrino cancels. This allows the down-going events, which are

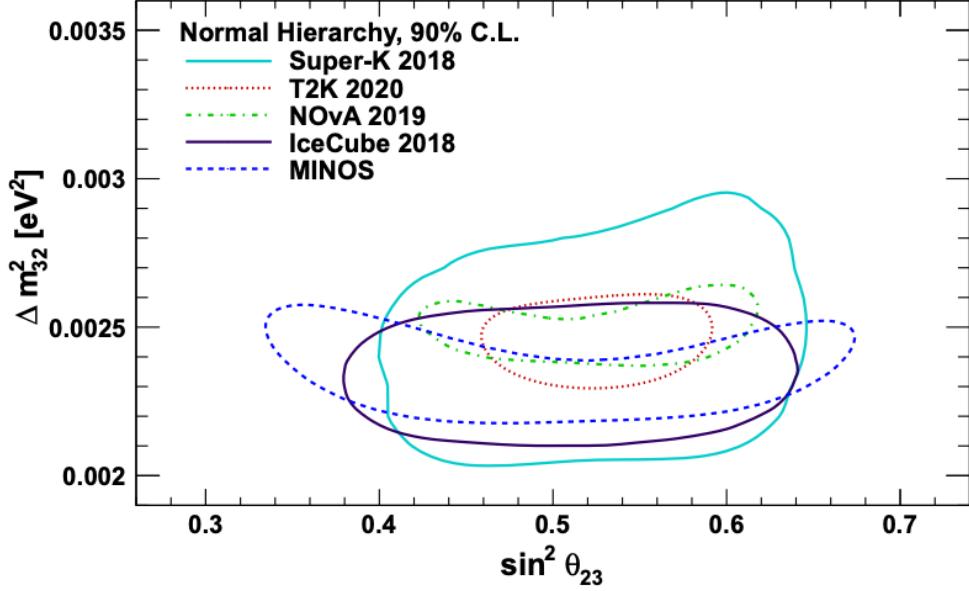
- 386 mostly insensitive to oscillation probabilities, to act as an unoscillated prediction  
 387 (similar to a near detector in an accelerator neutrino experiment).



**Figure 2.5:** Prediction of  $\nu_e$ ,  $\bar{\nu}_e$ ,  $\nu_\mu$ ,  $\bar{\nu}_\mu$  fluxes as a function of zenith angle as calculated by the HKKM model [53]. The left, middle and right panels represent three values of neutrino energy, 0.32GeV, 1.0GeV and 3.2GeV respectively. Predictions for other models including Bartol [50], Honda [51] and FLUKA [54] are given in [55].

388 Precursory hints of atmospheric neutrinos were observed in the mid-1960s  
 389 searching for  $\nu_\mu + X \rightarrow X^* + \mu^\pm$  [56]. This was succeeded by the IMB-3 [57]  
 390 and Kamiokande [58] experiments which measured the double ratio of muon  
 391 to electron neutrinos in data to Monte Carlo,  $R(\nu_\mu/\nu_e) = (\mu/e)_{Data}/(\mu/e)_{MC}$ .  
 392 Both experiments were found to have a consistent deficit of muon neutrinos,  
 393 with  $R(\nu_\mu/\nu_e) = 0.67 \pm 0.17$  and  $R(\nu_\mu/\nu_e) = 0.658 \pm 0.016 \pm 0.035$ , respectively.  
 394 Super-Kamiokande (SK) [55] extended this analysis by fitting oscillation pa-  
 395 rameters in  $P(\nu_\mu \rightarrow \nu_\tau)$  which found best fit parameters  $\sin^2(2\theta) > 0.92$  and  
 396  $1.5 \times 10^{-3} < \Delta m^2 < 3.4 \times 10^{-3} eV^2$ .

397 Since then, atmospheric neutrino experiments have been making precision  
 398 measurements of the  $\sin^2(\theta_{23})$  and  $\Delta m^2_{32}$  oscillation parameters. Atmospheric  
 399 neutrino oscillation is dominated by  $P(\nu_\mu \rightarrow \nu_\tau)$ , where SK observed a  $4.6\sigma$   
 400 discovery of  $\nu_\tau$  appearance [59]. Figure 2.6 illustrates the current estimates on  
 401 the atmospheric mixing parameters, from a wide range of atmospheric and  
 402 accelerator neutrino observatories.



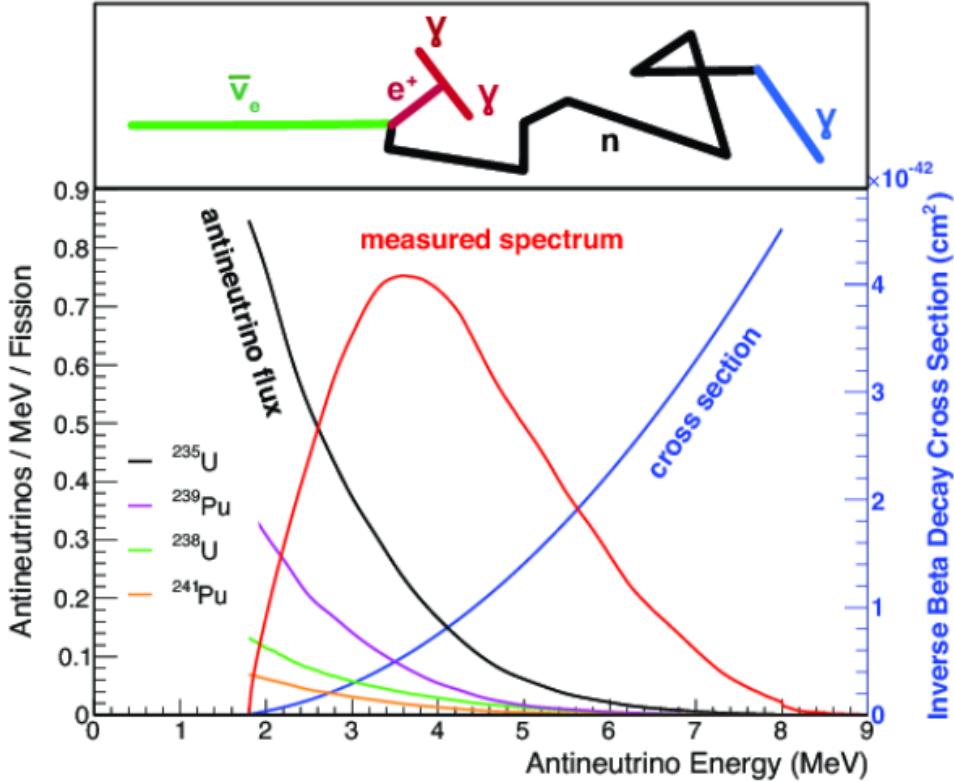
**Figure 2.6:** Constraints on the atmospheric oscillation parameters,  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$ , from atmospheric and long-baseline experiments: SK [60], T2K [61], NOvA [62], IceCube [63] and MINOS [64]. Figure taken from [65].

### 2.3.4 Reactor Neutrinos

As illustrated in the first discovery of neutrinos (section 2.1), nuclear reactors are a very useful artificial source of electron antineutrinos. For reactors that use low-enriched uranium  $^{235}\text{U}$  as fuel, the antineutrino flux is dominated by the  $\beta$ -decay fission of  $^{235}\text{U}$ ,  $^{238}\text{U}$ ,  $^{239}\text{Pu}$  and  $^{241}\text{Pu}$  [66] as illustrated in Figure 2.7.

Due to their low energy, reactor electron antineutrinos predominantly interact via the inverse  $\beta$ -decay (IBD) interaction. The typical signature contains two signals delayed by  $O(200)\mu\text{s}$ ; firstly the prompt photons from positron annihilation, and secondly the photon emitted ( $E_{tot}^\gamma = 2.2\text{MeV}$ ) from de-excitation after neutron capture on hydrogen. Searching for both signals improves the detector's ability to distinguish between background and signal events [68].

There are many short baseline experiments ( $L \sim O(1)\text{km}$ ) that have measured the  $\sin^2(\theta_{13})$  and  $\Delta m_{32}^2$  oscillation parameters. Daya Bay [69], RENO [70] and Double Chooz [71] have all provided precise measurements, with the first discovery of a non-zero  $\theta_{13}$  made by Daya Bay and RENO (and complemented by T2K [71]). The constraints on  $\sin^2(\theta_{13})$  by the reactor experiments lead the field. They



**Figure 2.7:** Reactor electron antineutrino fluxes for  $^{235}\text{U}$  (Black),  $^{238}\text{U}$  (Green),  $^{239}\text{Pu}$  (Purple), and  $^{241}\text{Pu}$  (Orange) isotopes. The inverse  $\beta$ -decay cross-section (Blue) and corresponding measurable neutrino spectrum (Red) are also given. Top panel: Schematic of Inverse  $\beta$ -decay interaction including the eventual capture of the emitted neutron. This capture emits a  $\gamma$ -ray which provides a second signal of the event. Taken from [67].

are often used as external inputs to accelerator neutrino experiments to improve their sensitivity to  $\delta_{CP}$  and mass hierarchy determination. JUNO-TAO [72], a small collaboration within the larger JUNO experiment, is a next-generation reactor experiment that aims to precisely measure the isotopic antineutrino yields from the different fission chains.

Kamland [73] is the only experiment to have observed reactor neutrinos using a long baseline (flux weighted averaged baseline of  $L \sim 180\text{km}$ ) which allows it to have sensitivity to  $\Delta m_{21}^2$ . Combined with the SK solar neutrino experiment, the combined analysis puts the most stringent constraint on  $\Delta m_{21}^2$  [74].

## 2.4 Summary Of Oscillation Parameter Measurements

Since the first evidence of neutrino oscillations, numerous measurements of the mixing parameters have been made. Many experiments use neutrinos as a tool for the discovery of new physics (diffuse supernova background, neutrinoless double beta decay and others) so the PMNS parameters are summarised in the Particle Data Group (PDG) review tables. The analysis presented in this thesis focuses on the 2020 T2K oscillation analysis presented in [75] which the 2020 PDG constraints [76] were used. These constraints are outlined in Table 2.1.

| Parameter                    | 2020 Constraint  |
|------------------------------|--|
| $\sin^2(\theta_{12})$        | $0.307 \pm 0.013$  |
| $\Delta m_{21}^2$            | $(7.53 \pm 0.18) \times 10^{-5} \text{ eV}^2$            |
| $\sin^2(\theta_{13})$        | $(2.18 \pm 0.07) \times 10^{-2}$                         |
| $\sin^2(\theta_{23})$ (I.H.) | $0.547 \pm 0.021$  |
| $\sin^2(\theta_{23})$ (N.H.) | $0.545 \pm 0.021$  |
| $\Delta m_{32}^2$ (I.H.)     | $(-2.546^{+0.034}_{-0.040}) \times 10^{-3} \text{ eV}^2$ |
| $\Delta m_{32}^2$ (N.H.)     | $(2.453 \pm 0.034) \times 10^{-3} \text{ eV}^2$          |

**Table 2.1:** The 2020 Particle Data Group constraints of the oscillation parameters taken from [76]. The value of  $\Delta m_{32}^2$  is given for both normal hierarchy (N.H.) and inverted hierarchy (I.H.) and  $\sin^2(\theta_{23})$  is broken down by whether its value is below (Q1) or above (Q2) 0.5.

The  $\sin^2(\theta_{13})$  measurement stems from the electron antineutrino disappearance,  $P(\bar{\nu}_e \rightarrow \bar{\nu}_e)$ , and is taken as the average best-fit from the combination of Daya Bay, Reno and Double Chooz. It is often used as a prior uncertainty within other neutrino oscillation experiments, typically termed the reactor constraint. The  $\sin^2(\theta_{12})$  parameter is predominantly measured through electron neutrino disappearance,  $P(\nu_e \rightarrow \nu_{\mu,\tau})$ , in solar neutrino experiments. The long-baseline reactor neutrino experiment Kamland also has a sensitivity to this parameter and is used in a joint fit to solar data from SNO and SK, using the reactor constraint. Measurements of  $\sin^2(\theta_{23})$  are made by long-baseline and atmospheric neutrino experiments. The PDG value is a joint fit of T2K, NO $\nu$ A, MINOS and IceCube DeepCore experiments. The latest T2K-only measurement, provided at Neutrino2020 and is the basis of this thesis, is given as  $\sin^2(\theta_{23}) = 0.546^{+0.024}_{-0.046}$  [75].

The PDG constraint on  $\Delta m_{21}^2$  is provided by the KamLAND experiment using solar and geoneutrino data. This measurement utilised a  $\sin^2(\theta_{13})$  constraint from accelerator (T2K, MINOS) and reactor neutrino (Daya Bay, RENO, Double Chooz) experiments. Accelerator measurements make some of the most stringent constraints on  $\Delta m_{32}^2$  although atmospheric experiments have more sensitivity to the mass hierarchy determination. The PDG performs a joint fit of accelerator and atmospheric data, in both normal and inverted hierarchies separately. The latest T2K-only result is  $\Delta m_{32}^2 = 2.49^{+0.058}_{-0.082} \times 10^{-3} \text{ eV}^2$  favouring normal hierarchy [75]. The value of  $\delta_{CP}$  is largely undetermined. CP-conserving values of 0 and  $\pi$  were rejected with  $\sim 2\sigma$  intervals, as published in Nature, although more recent analyses have reduced the credible intervals to 90%. Since the 2020 PDG publication, there has been a new measurement of  $\sin^2(\theta_{13}) = (2.20 \pm 0.07) \times 10^{-2}$  [77], alongside updated  $\Delta m_{32}^2$  and  $\sin^2(\theta_{23})$  measurements.

Throughout this thesis, several sample spectra predictions and contours are presented, which require oscillation parameters to be assumed. Table 2.2 defines two sets of oscillation parameters, with “Asimov A” set being close to the preferred values from a previous T2K-only fit [78] and “Asimov B” being CP-conserving and further from maximal  $\theta_{23}$  mixing.

| Parameter             | Asimov A                            | Asimov B |
|-----------------------|-------------------------------------|----------|
| $\Delta m_{12}^2$     | $7.53 \times 10^{-5} \text{ eV}^2$  |          |
| $\Delta m_{32}^2$     | $2.509 \times 10^{-3} \text{ eV}^2$ |          |
| $\sin^2(\theta_{12})$ | 0.304                               |          |
| $\sin^2(\theta_{13})$ | 0.0219                              |          |
| $\sin^2(\theta_{23})$ | 0.528                               | 0.45     |
| $\delta_{CP}$         | -1.601                              | 0.0      |

**Table 2.2:** Reference values of the neutrino oscillation parameters for two different oscillation parameter sets.

## 2.5 Overview of Oscillation Effects

The analysis presented within this thesis focuses on the determination of oscillation parameters from atmospheric and beam neutrinos. Whilst subject to the

<sup>469</sup> same oscillation formalism, the way in which the two samples have sensitivity  
<sup>470</sup> to the different oscillation parameters differs significantly.

<sup>471</sup> Atmospheric neutrinos have a varying baseline, or “path length”  $L$ , such that  
<sup>472</sup> the distance each neutrino travels before interacting is dependent upon the zenith  
<sup>473</sup> angle,  $\theta_Z$ . As primary cosmic rays can interact anywhere between the Earth’s  
<sup>474</sup> surface and  $\sim 50\text{km}$  above that, the height,  $h$ , in the atmosphere at which the  
<sup>475</sup> neutrino was generated also affects the path length,

$$L = \sqrt{(R_E + h)^2 - R_E^2 (1 - \cos^2(\theta_Z))} - R_E \cos(\theta_Z). \quad (2.16)$$

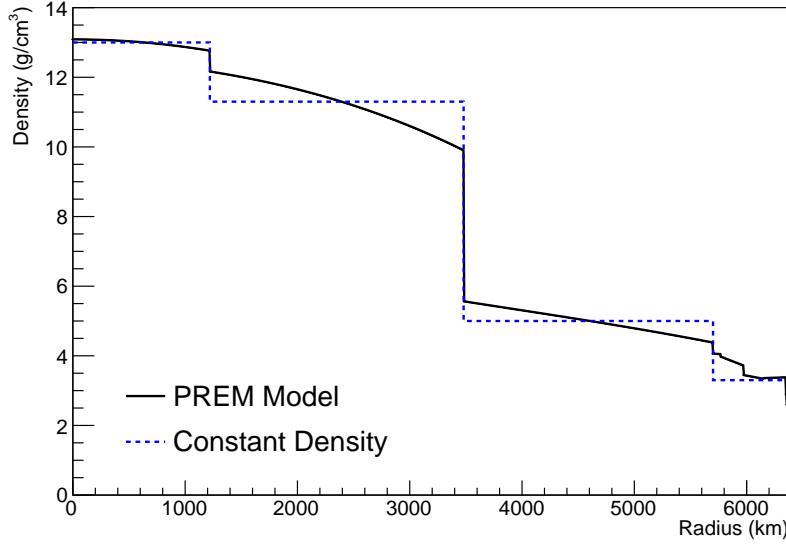
<sup>476</sup> DB: Ask Giles what he means about the horizontal issue and Layering in  
<sup>477</sup> the ProdH section

<sup>478</sup> Where  $R_E = 6,371\text{km}$  is the Earth’s radius. Consequently, the oscillation  
<sup>479</sup> probability is dependent upon two parameters,  $\cos(\theta_Z)$  and  $E_\nu$ .

<sup>480</sup> The oscillation probability used within this analysis is based on [21]. The  
<sup>481</sup> neutrino wavefunction in the vacuum Hamiltonian evolves in each layer of  
<sup>482</sup> constant matter density via

$$i \frac{d\psi_j(t)}{dt} = \frac{m_j^2}{2E_\nu} \psi_j(t) - \sum_k \sqrt{2} G_F N_e U_{ej} U_{ke}^\dagger \psi_k(t), \quad (2.17)$$

<sup>483</sup> where  $m_j^2$  is the square of the  $j^{\text{th}}$  vacuum eigenstate mass,  $E_\nu$  is the neutrino  
<sup>484</sup> energy,  $G_F$  is Fermi’s constant,  $N_e$  is the electron number density and  $U$  is the  
<sup>485</sup> PMNS matrix. The transformation  $N_e \rightarrow -N_e$  and  $\delta_{CP} \rightarrow -\delta_{CP}$  is applied for  
<sup>486</sup> antineutrino propagation. Thus, a model of the Earth’s density is required for  
<sup>487</sup> neutrino propagation. Following the official SK-only methodology [79], this  
<sup>488</sup> analysis uses the Preliminary Reference Earth Model (PREM) [80] which provides  
<sup>489</sup> piecewise cubic polynomials as a function of the Earth’s radius. This density  
<sup>490</sup> profile is illustrated in Figure 2.8. As the propagator requires layers of constant  
<sup>491</sup> density, the SK methodology approximates the PREM model by using four layers  
<sup>492</sup> of constant density [79], detailed in Table 2.3.



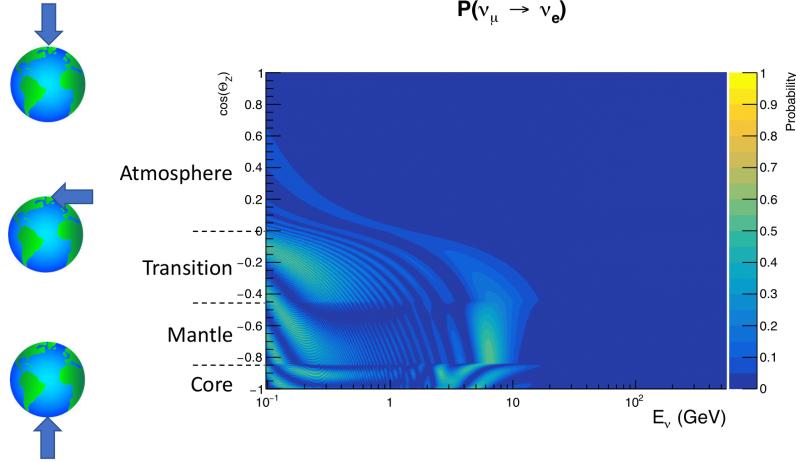
**Figure 2.8:** The density of the Earth given as a function of the radius, as given by the PREM model (Black), and the constant density four-layer approximation (Blue), as used in the official SK-only analysis.

| Layer           | Outer Radius [km] | Density [g/cm <sup>3</sup> ] | Chemical composition (Z/A) |
|-----------------|-------------------|------------------------------|----------------------------|
| Inner Core      | 1220              | 13                           | $0.468 \pm 0.029$          |
| Outer Core      | 3480              | 11.3                         | $0.468 \pm 0.029$          |
| Lower Mantle    | 5701              | 5.0                          | 0.496                      |
| Transition Zone | 6371              | 3.3                          | 0.496                      |

**Table 2.3:** Description of the four layers of the Earth invoked within the constant density approximation of the PREM model [80].

493     The atmospheric neutrino oscillation probabilities can be presented as two di-  
 494     mensional “oscillograms” as illustrated in Figure 2.9. The distinct discontinuities,  
 495     as a function of  $\cos(\theta_Z)$ , are due to the discontinuous density in the PREM model.

496     Atmospheric neutrinos have sensitivity to  $\delta_{CP}$  through the overall event  
 497     rate. Figure 2.10 illustrates the difference in oscillation probability between  
 498     CP-conserving ( $\delta_{CP} = 0.$ ) and a CP-violating ( $\delta_{CP} = -1.601$ ) value taken from  
 499     Asimov A oscillation parameter set (Table 2.2). The result is a complicated  
 500     oscillation pattern in the appearance probability for sub-GeV upgoing neutrinos.  
 501     The detector does not have sufficient resolution to resolve these individual  
 502     patterns so the sensitivity to  $\delta_{CP}$  for atmospheric neutrinos comes via the overall  
 503     normalisation of these events.



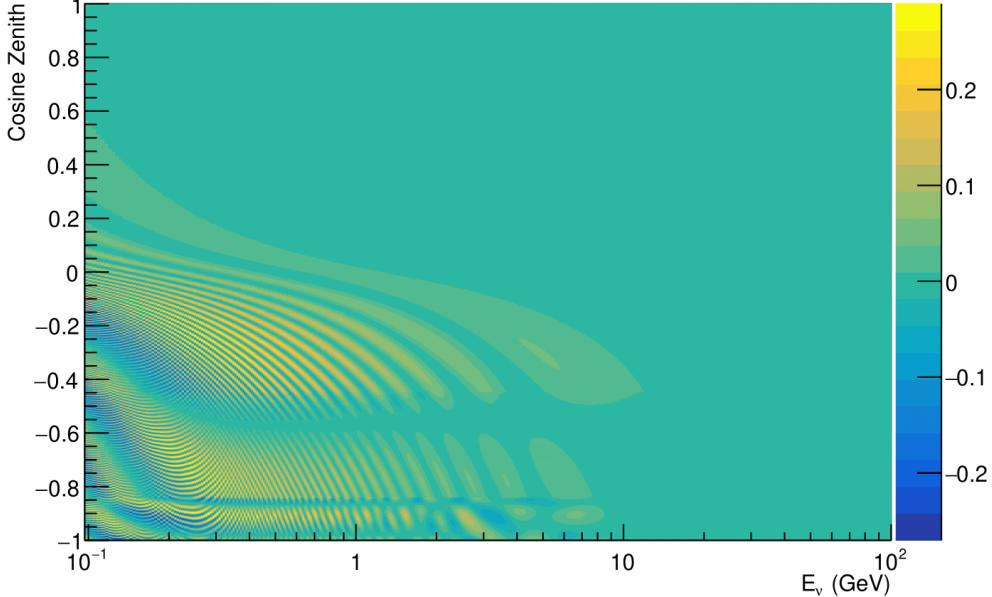
**Figure 2.9:** An “oscillogram” that depicts the  $P(\nu_\mu \rightarrow \nu_e)$  oscillation probability as a function of neutrino energy and cosine of the zenith angle. The zenith angle is defined such that  $\cos(\theta_Z) = 1.0$  represents neutrinos that travel from directly above the detector. The four-layer constant density PREM model approximation is used and Asimov A oscillation parameters are assumed (Table 2.2).

504     The presence of matter means that the effect  $\delta_{CP}$  has on the oscillation prob-  
 505     ability is not equal between neutrinos and antineutrinos. Furthermore, the  
 506     interaction cross-section for neutrinos is larger than for antineutrinos so the two  
 507     effects have to be disentangled. These effects are further convoluted by detector  
 508     efficiencies as SK cannot distinguish neutrinos and antineutrinos well. All of  
 509     these effects lead to a difference in the number of neutrinos detected compared  
 510     to antineutrinos. This changes how the  $\delta_{CP}$  normalisation term is observed,  
 511     resulting in a very complex sensitivity to  $\delta_{CP}$ .

512     The vacuum and matter oscillation probabilities for  $P(\nu_e \rightarrow \nu_e)$  and  $P(\bar{\nu}_e \rightarrow$   
 513      $\bar{\nu}_e)$  are presented in Figure 2.11, where the PREM model has been assumed. The  
 514     oscillation probability for both neutrinos and antineutrinos is affected in the  
 515     presence of matter. However, the resonance effects around  $O(5)\text{GeV}$  only occur  
 516     for neutrinos in the normal mass hierarchy and antineutrinos in the inverse mass  
 517     hierarchy. The exact position and amplitude of the resonance depend on  $\sin^2(\theta_{23})$ ,  
 518     further increasing the atmospheric neutrinos’ sensitivity to the parameter.

519     As the T2K beam flux is centered at the first oscillation maximum ( $E_\nu =$

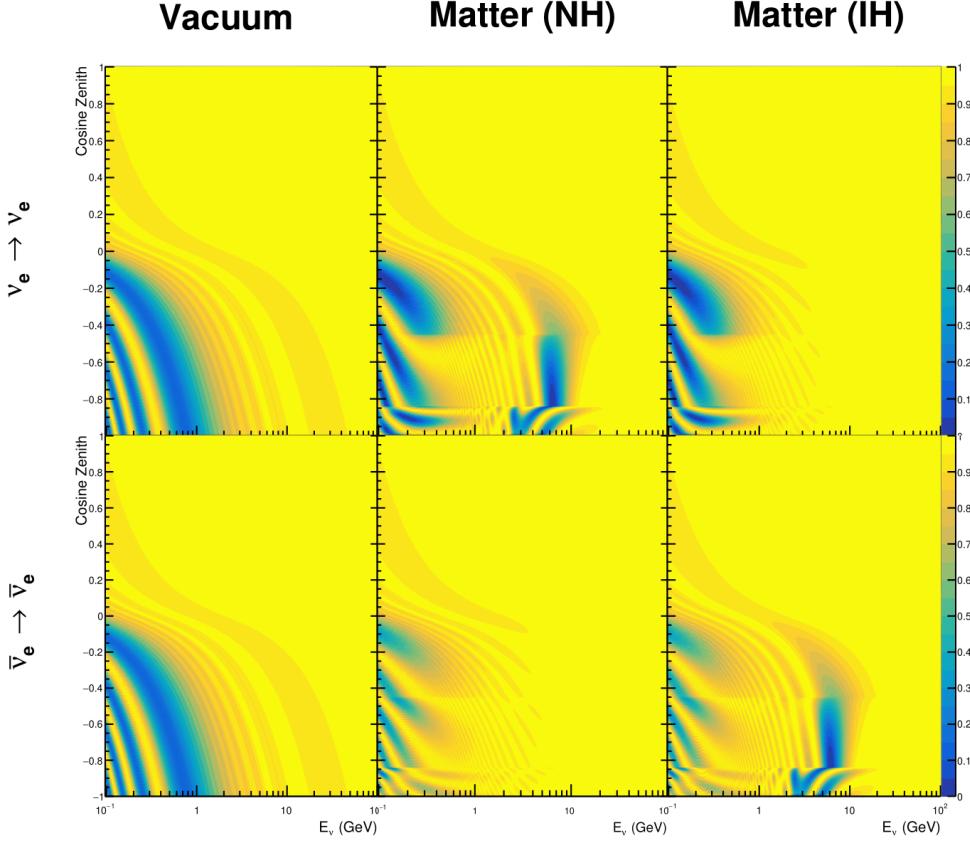
$$\mathbf{P}(\nu_\mu \rightarrow \nu_e; \delta_{CP} = -1.601) - \mathbf{P}(\nu_\mu \rightarrow \nu_e; \delta_{CP} = 0)$$



**Figure 2.10:** The effect of  $\delta_{CP}$  for atmospheric neutrinos given in terms of the neutrino energy and zenith angle. This oscillogram compares the  $P(\nu_\mu \rightarrow \nu_e)$  oscillation probability for a CP conserving ( $\delta_{CP} = 0.0$ ) and a CP violating ( $\delta_{CP} = -1.601$ ) value taken from the Asimov A parameter set. The other oscillation parameters assume the Asimov A oscillation parameter set given in Table 2.2.

520 0.6GeV) [43], the sensitivity to  $\delta_{CP}$  is predominantly observed as a change in the  
 521 event-rate of e-like samples in  $\nu/\bar{\nu}$  modes. Figure 2.12 illustrates the  $P(\nu_\mu \rightarrow \nu_e)$   
 522 oscillation probability for a range of  $\delta_{CP}$  values. A circular modulation of the  
 523 first oscillation peak (in both magnitude and position) is observed when varying  
 524 throughout the allowable values of  $\delta_{CP}$ . The CP-conserving values of  $\delta_{CP} = 0, \pi$   
 525 have a lower(higher) oscillation maximum than the CP-violating values of  $\delta_{CP} =$   
 526  $-\pi/2 (\delta_{CP} = \pi/2)$ . A sub-dominant shift in the energy of the oscillation peak is  
 527 also present, which aids in separating the two CP-conserving values of  $\delta_{CP}$ .

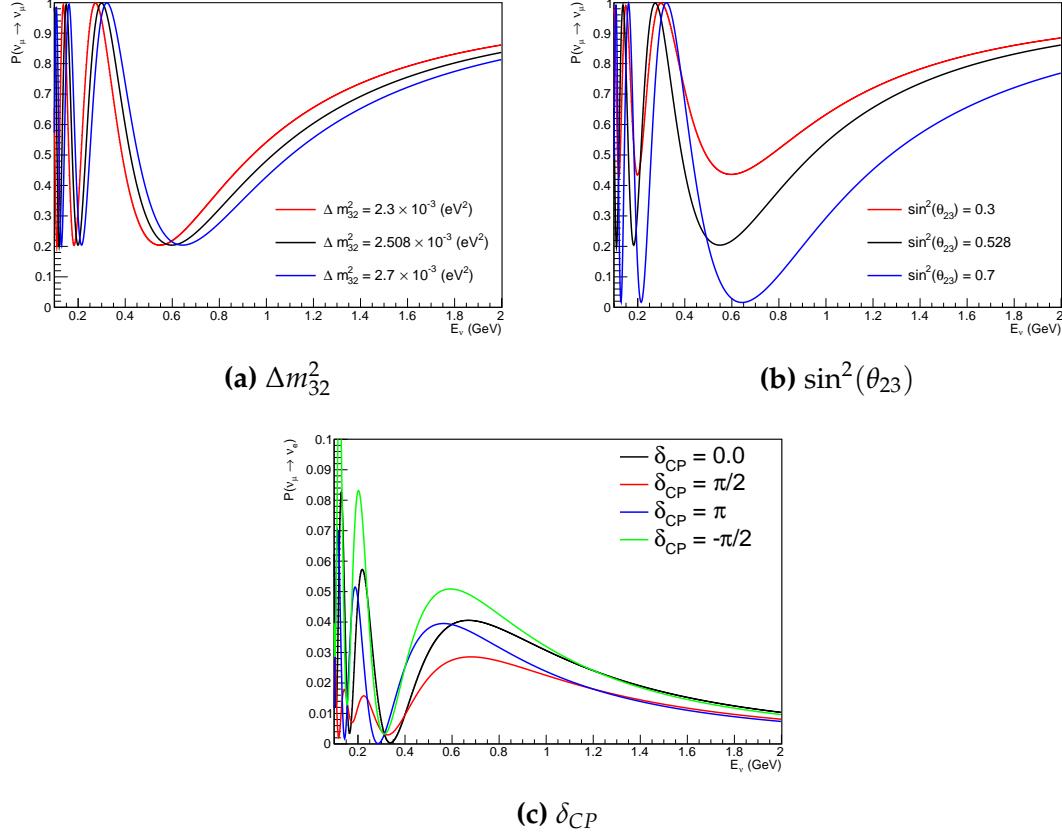
528 T2K's sensitivity to  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$  is observed as a shape-based variation  
 529 of the muon-like samples, as illustrated in Figure 2.12. The value of  $\Delta m_{32}^2$  laterally  
 530 shifts the position of the oscillation dip (around  $E_\nu \sim 0.6\text{GeV}$ ) in the  $P(\nu_\mu \rightarrow \nu_\mu)$   
 531 oscillation probability. A variation of  $\sin^2(\theta_{23})$  is predominantly observed as  
 532 a vertical shift of the oscillation dip with second-order horizontal shifts being



**Figure 2.11:** An illustration of the matter-induced effects on the oscillation probability, given as a function of neutrino energy and zenith angle. The top row of panels gives the  $P(\nu_e \rightarrow \nu_e)$  oscillation probability and the bottom row illustrates the  $P(\bar{\nu}_e \rightarrow \bar{\nu}_e)$  oscillation probability. The left column highlights the oscillation probability in a vacuum, whereas the middle and right column represents the oscillation probabilities when the four-layer fixed density PREM model is assumed. All oscillation probabilities assume the “Asimov A” set given in Table 2.2, but importantly, the right column sets an inverted mass hierarchy. The “matter resonance” effects at  $E_\nu \sim 5\text{GeV}$  can be seen in the  $P(\nu_e \rightarrow \nu_e)$  for normal mass hierarchy and  $P(\bar{\nu}_e \rightarrow \bar{\nu}_e)$  for inverted hierarchy.

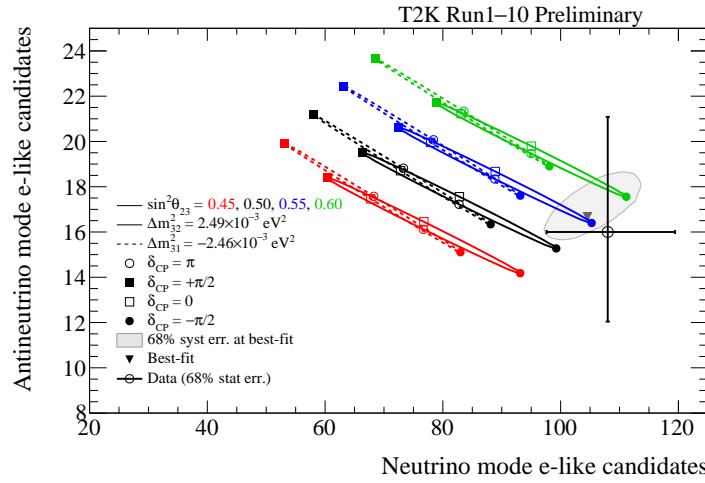
533 due to matter effects. The beam neutrinos have limited sensitivity to matter  
 534 effects due to the relatively shorter baseline as well as the Earth’s mantle being  
 535 a relatively low-density material (as compared to the Earth’s core). For some  
 536 values of  $\delta_{CP}$ , the degeneracy in the number of e-like events allows the mass  
 537 hierarchy to be broken. This leads to a  $\delta_{CP}$ -dependent mass hierarchy sensitivity  
 538 which can be seen in Figure 2.13.

539 Whilst all oscillation channels should be included for completeness, the



**Figure 2.12:** The oscillation probability for beam neutrino events given as a function of neutrino energy. All oscillation parameters assume the “Asimov A” set given in Table 2.2 unless otherwise stated. Each panel represents a change in one of the oscillation parameters whilst keeping the remaining parameters fixed.

computational resources required to run a fit are limited and any reasonable approximations which reduce the number of oscillation probability calculations that need to be made should be applied. The  $\nu_e \rightarrow \nu_{e,\mu,\tau}$  (and antineutrino equivalent) oscillations can be ignored for beam neutrinos as the  $\nu_e/\bar{\nu}_e$  fluxes are approximately two orders of magnitude smaller than the corresponding  $\nu_\mu/\bar{\nu}_\mu$  flux. Furthermore, as the peak neutrino energy of the beam is well below the threshold for charged current tau production ( $E_\nu = 3.5$  GeV [59]), only a small proportion of the neutrinos produced in the beam have the required energy. For the few neutrinos that have sufficient energy, the oscillation probability is very small due to their energy being well above the oscillation maximum (small value of  $L/E$ ). Whilst these approximations have been made for the beam



**Figure 2.13:** The number of electron-like events in the FHC and RHC operating mode of the beam, as a function of the oscillation probabilities. Both normal hierarchy (Solid) and inverse hierarchy (Dashed) values of  $\Delta m_{32}^2$  are given.

551 neutrinos, the atmospheric flux of  $\nu_e$  is of the same order of magnitude as the  $\nu_\mu$   
 552 flux and the energy distribution of atmospheric neutrinos extends well above  
 553 the tau production threshold. These events can have non-negligible oscillation  
 554 probabilities due to the further distance they travel.

# 3

555

556

## T2K and SK Experiment Overview

557 As the successor of the Kamiokande experiment, the Super-Kamiokande (SK)  
558 collaboration has been leading atmospheric neutrino oscillation analyses for  
559 over two decades. The detector has provided some of the strongest constraints  
560 on proton decay and the first precise measurements of the  $\Delta m_{32}^2$  and  $\sin^2(\theta_{23})$   
561 neutrino oscillation parameters. The history, detection technique, and operation  
562 of the SK detector is described in section 3.1.

563 The Tokai-to-Kamioka (T2K) experiment was one of the first long-baseline  
564 experiments to use both neutrino and antineutrino beams to precisely measure  
565 charge parity violation within the neutrino sector. The T2K experiment observed  
566 the first hints of a non-zero  $\sin^2(\theta_{13})$  measurement and continues to lead the  
567 field with the constraints it provides on  $\sin^2(\theta_{13})$ ,  $\sin^2(\theta_{23})$ ,  $\Delta m_{32}^2$  and  $\delta_{CP}$ . In  
568 section 3.2, the techniques that T2K use to generate the neutrino beam and  
569 constrain systematic parameter through near detector constraints are described.

### 570 3.1 The Super-Kamiokande Experiment

571 The SK experiment began taking data in 1996 [81] and has had many modifi-  
572 cations throughout its operation. There have been seven defined periods of  
573 data taking as noted in Table 3.1. Data taking began in SK-I which ran for five

574 years. Between the SK-I and SK-II periods, approximately 55% of the PMTs were  
 575 damaged during maintenance [82]. Those that survived were equally distributed  
 576 throughout the detector in the SK-II era, which resulted in a reduced 19% photo-  
 577 coverage. From SK-III onwards, repairs to the detector meant the full suite of  
 578 PMTs was operational recovering the 40% photo-coverage. Before the start of  
 579 SK-IV, the data acquisition and electronic systems were upgraded. Between  
 580 SK-IV and SK-V, a significant effort was placed into tank open maintenance and  
 581 repair/replacement of defective PMTs in preparation for the Gadolinium upgrade;  
 582 a task for which the author of this thesis was required. Consequently, the detector  
 583 conditions were significantly changed from this point. SK-VI marked the start of  
 584 the SK-Gd era, with the detector being doped with gadolinium at a concentration  
 585 of 0.01% by concentration. SK-VII, which started during the writing of this thesis,  
 586 has increased the gadolinium concentration to 0.03% for continued operation [83].

587 The oscillation analysis presented within this thesis focuses on the SK-IV  
 588 period of running and the data taken within it. This follows from the recent  
 589 SK analysis presented in [84]. Therefore, the information presented within this  
 590 section focuses on that period.

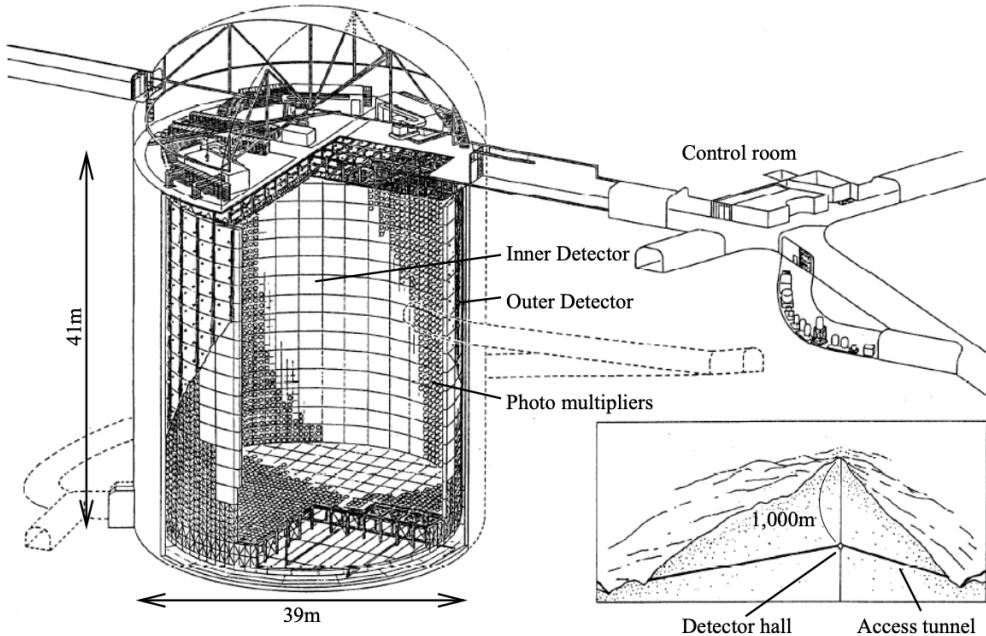
| Period | Start Date     | End Date       | Live-time (days) |
|--------|----------------|----------------|------------------|
| I      | April 1996     | July 2001      | 1489.19          |
| II     | October 2002   | October 2005   | 798.59           |
| III    | July 2006      | September 2008 | 518.08           |
| IV     | September 2008 | May 2018       | 3244.4           |
| V      | January 2019   | July 2020      | 461.02           |
| VI     | July 2020      | May 2022       | 583.3            |
| VII    | May 2022       | Ongoing        | N/A              |

**Table 3.1:** The various SK periods and their respective live-time. The SK-VI live-time is calculated until 1<sup>st</sup> April 2022. SK-VII started during the writing of this thesis.

### 591 3.1.1 The SK Detector

592 The basic structure of the Super-Kamiokande (SK) detector is a cylindrical tank  
 593 with a diameter 39.3m and height 41.1m filled with ultrapure water [82]. A  
 594 diagram of the significant components of the SK detector is given in Figure 3.1.

595 The SK detector is situated in the Kamioka mine in Gifu, Japan. The mine  
 596 is underground with roughly 1km rock overburden (2.7km water equivalent  
 597 overburden) [85]. At this depth, the rate of cosmic ray muons is significantly  
 598 decreased to a value of  $\sim 2\text{Hz}$  (net rate) [86]. The top of the tank is covered  
 599 with stainless steel which is designed as a working platform for maintenance,  
 600 calibration, and location for high voltage and data acquisition electronics.



**Figure 3.1:** A schematic diagram of the Super-Kamiokande Detector. Taken from [87].

601 A smaller cylindrical structure (36.2m diameter, 33.8m height) is situated  
 602 inside the tank, with an approximate 2m gap between this structure and the outer  
 603 tank wall. The purpose of this structure is to support the photomultiplier tubes  
 604 (PMTs). The volume inside and outside the support structure is referred to as the  
 605 inner detector (ID) and outer detector (OD), respectively. In the SK-IV era, the  
 606 ID and OD are instrumented by 11,129 50cm and 1,885 20cm PMTs respectively  
 607 [82]. The ID contains a 32kton mass of water. Many analyses performed at SK  
 608 use a “fiducial volume” defined by the volume of water inside the ID excluding  
 609 some distance to the ID wall. This reduces the volume of the detector which is  
 610 sensitive to neutrino events but reduces radioactive backgrounds and allows for

611 better reconstruction performance. The nominal fiducial volume is defined as the  
612 area contained inside 2m from the ID wall for a total of 22.5kton water [88].

613 The two regions of the detector (ID and OD) are optically separated with  
614 opaque black plastic hung from the support structure. The purpose of this is  
615 to determine whether an event entered or exited the ID. This allows cosmic ray  
616 muons and partially contained events to be tagged and separated from neutrino  
617 events entirely contained within the ID. This black plastic is also used to cover  
618 the area between the ID PMTs to reduce photon reflection from the ID walls.  
619 Opposite to this, the OD is lined with a reflective material to allow photons to  
620 reflect around inside the OD until collected by one of the PMTs. Furthermore,  
621 each OD PMT is optically coupled with  $50 \times 50\text{cm}$  plates of wavelength shifting  
622 acrylic which increases the efficiency of light collection [85].

623 In the SK-IV data-taking period, the photocathode coverage of the detector, or  
624 the fraction of the ID wall instrumented with PMTs, is  $\sim 40\%$  [85]. The PMTs have  
625 a quantum efficiency (the ratio of detected electrons to incident photons) of  $\sim 21\%$   
626 for photons with wavelengths of  $360\text{nm} < \lambda < 390\text{nm}$  [89, 90]. The proportion  
627 of photoelectrons that produce a signal in the dynode of a PMT, termed the  
628 collection efficiency, is  $> 70\%$  [85]. The PMTs used within SK are most sensitive  
629 to photons with wavelength  $300\text{nm} \leq \lambda \leq 600\text{nm}$  [85]. One disadvantage of  
630 using PMTs as the detection media is that the Earth's geomagnetic field can  
631 modify its response. Therefore, a set of compensation coils is built around the  
632 inner surface of the detector to mitigate this effect [86].

633 The SK detector is filled with ultrapure water, which in a perfect world, con-  
634 tains no impurities. However, bacteria and organic compounds can significantly  
635 degrade the water quality. This decreases the attenuation length, which reduces  
636 the total number of photons that hit a PMT. To combat this, a sophisticated water  
637 treatment system has been developed [85, 91]. UV lights, mechanical filters, and  
638 membrane degasifiers are used to reduce the bacteria, suspended particulates,  
639 and radioactive materials from the water. The flow of water within the tank  
640 is also critical as it can remove stagnant bacterial growth or build-up of dust

641 on the surfaces within the tank. Gravity drifts impurities in the water towards  
642 the bottom of the tank which, if left uncontrolled, can create asymmetric water  
643 conditions between the top and bottom of the tank. Typically, the water entering  
644 the tank is cooled below the ambient temperature of the tank to control convection  
645 and inhibit bacteria growth. Furthermore, the rate of dark noise hits within PMTs  
646 is sensitive to the PMT temperature [92]. Therefore controlling the temperature  
647 gradients within the tank is beneficial for stable measurements.

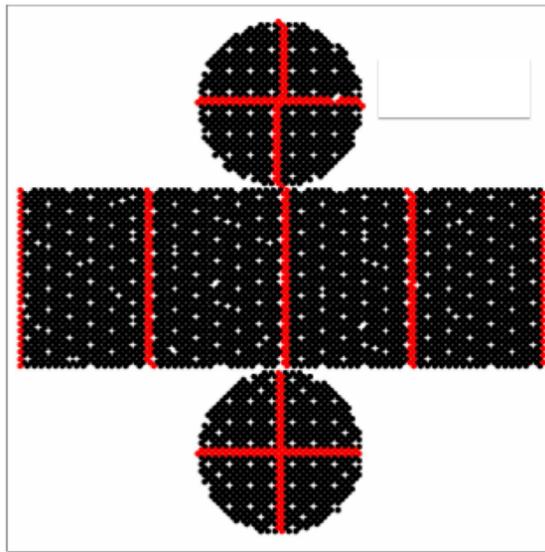
648 SK-VI is the first phase of the SK experiment to use gadolinium dopants  
649 within the ultrapure water [83]. As such, the SK water system had to be replaced  
650 to avoid removing the gadolinium concentrate from the ultrapure water [93]. For  
651 an inverse  $\beta$ -decay (IBD) interaction on a water target, the emitted neutron is  
652 thermally captured on hydrogen. This process releases a 2.2MeV  $\gamma$  ray which is  
653 difficult to detect as the resulting Compton scattered electrons are very close to the  
654 Cherenkov threshold, limiting detection capability. Thermal capture of neutrons  
655 on gadolinium generates  $\gamma$  rays with higher energy (8MeV [68]) meaning they  
656 are more easily detected and reconstructed. SK-VI has 0.01% Gd loading (0.02%  
657 gadolinium sulphate by mass) which causes  $\approx$  50% of neutrons emitted by IBD to  
658 be captured on gadolinium[94, 95] . Whilst predominantly useful for low energy  
659 analyses, Gd loading allows better  $\nu/\bar{\nu}$  separation for atmospheric neutrino  
660 event selections [96]. Efforts are currently in place to increase the gadolinium  
661 concentrate to 0.03% for  $\approx$  75% neutron capture efficiency on gadolinium [97].  
662 The final stage of loading targets 0.1% concentrate for  $\approx$  90% neutron capture  
663 efficiency on gadolinium.

### 664 3.1.2 Calibration

665 The calibration of the SK detector is documented in [82] and summarised below.  
666 The analysis presented within this thesis is dependent upon ‘high energy events’  
667 (Charged particles with  $O(> 100)$ MeV momenta). These are events that are  
668 expected to generate a larger number of photons such that each PMT will  
669 be hit with multiple photons. The reconstruction of these events depends

upon the charge deposited within each PMT and the timing response of each individual PMT. Therefore, the most relevant calibration techniques to this thesis are outlined.

Before installation, 420 PMTs were calibrated to have identical charge responses and then distributed throughout the tank in a cross-shape pattern (As illustrated by Figure 3.2). These are used as a standardised measure for the rest of the PMTs installed at similar geometric positions within SK to be calibrated against. To perform this calibration, a xenon lamp is located at the center of the SK tank which flashes uniform light at 1Hz. This allows for geometrical effects, water quality variation, and timing effects to be measured in situ throughout normal data-taking periods.



**Figure 3.2:** The location of “standard PMTs” (red) inside the SK detector. Taken from [82].

When specifically performing calibration of the detector (in out-of-data taking mode), the water in the tank was circulated to avoid top/bottom asymmetric water quality. Any non-uniformity within the tank significantly affects the PMT hit probability through scattering or absorption. This becomes a dominant effect for very low-intensity light sources that are designed such that only one photon is incident upon a given PMT.

687 The gain of a PMT is defined as the ratio of the total charge of the signal  
 688 produced compared to the charge of photoelectrons emitted by the photocathodes  
 689 within the PMT. To calibrate the signal of each PMT, the “relative” and “absolute”  
 690 gain values are measured. The relative gain is the variation of gain among each  
 691 of the PMTs whereas the absolute gain is the average gain of all PMTs.

692 The relative gain is calibrated as follows. A laser is used to generate two  
 693 measurements: a high-intensity flash that illuminates every PMT with a sufficient  
 694 number of photons, and a low-intensity flash in which only a small number  
 695 of PMTs collect light. The first measurement creates an average charge,  $Q_{obs}(i)$   
 696 on PMT  $i$ , whereas the second measurement ensures that each hit PMT only  
 697 generates a single photoelectron. For the low-intensity measurement, the number  
 698 of times each PMT records a charge larger than 1/4 photoelectrons,  $N_{obs}(i)$ , is  
 699 counted. The values measured can be expressed as

$$\begin{aligned} Q_{obs}(i) &\propto I_H \times f(i) \times \epsilon(i) \times G(i), \\ N_{obs}(i) &\propto I_L \times f(i) \times \epsilon(i). \end{aligned} \tag{3.1}$$

700 Where  $I_H$  and  $I_L$  is the intensity of the high and low flashes,  $f(i)$  is the  
 701 acceptance efficiency of the  $i^{\text{th}}$  PMT,  $\epsilon(i)$  is the product of the quantum and  
 702 collection efficiency of the  $i^{\text{th}}$  PMT and  $G(i)$  is the gain of the  $i^{\text{th}}$  PMT. The relative  
 703 gain for each PMT can be determined by taking the ratio of these quantities.

704 The absolute gain calibration is performed by observing fixed energy  $\gamma$ -rays  
 705 of  $E_\gamma \sim 9\text{MeV}$  emitted isotropically from neutron capture on a NiCf source  
 706 situated at the center of the detector. This generates a photon yield of about 0.004  
 707 photoelectrons/PMT/event, meaning that  $> 99\%$  of PMT signals are generated  
 708 from single photoelectrons. A charge distribution is generated by performing  
 709 this calibration over all PMTs, and the average value of this distribution is taken  
 710 to be the absolute gain value.

711 As mentioned in subsection 3.1.1, the average quantum and collection effi-  
 712 ciency for the SK detector PMTs is  $\sim 21\%$  and  $> 70\%$  respectively. However,  
 713 these values do differ between each PMT and need to be calibrated accordingly.

714 Consequently, the NiCf source is also used to calibrate the “quantum  $\times$  collection”  
715 efficiency (denoted “QE”) value of each PMT. The NiCf low-intensity source is  
716 used as the PMT hit probability is proportional to the QE ( $N_{obs}(i) \propto \epsilon(i)$  in  
717 Equation 3.1). A Monte Carlo prediction which includes photon absorption,  
718 scattering, and reflection is made to estimate the number of photons incident on  
719 each PMT and the ratio of the number of predicted to observed hits is calculated.  
720 The difference is attributed to the QE efficiency of that PMT. This technique is  
721 extended to calculate the relative QE efficiency by normalizing the average of  
722 all PMTs which removes the dependence on the light intensity.

723 Due to differing cable lengths and readout electronics, the timing response  
724 between a photon hitting the PMT and the signal being captured by the data  
725 acquisition can be different between each PMT. Due to threshold triggers (De-  
726 scribed in subsection 3.1.3), the time at which a pulse reaches a threshold is  
727 dependent upon the size of the pulse. This is known as the ‘time-walk’ effect  
728 and also needs to be accounted for in each PMT. To calibrate the timing response,  
729 a pulse of light with width 0.2ns is emitted into the detector through a diffuser.  
730 Two-dimensional distributions of time and pulse height (or charge) are made  
731 for each PMT and are used to calibrate the timing response. This is performed  
732 in-situ during data taking with the light source pulsing at 0.03Hz.

733 The top/bottom water quality asymmetry is measured using the NiCf calibra-  
734 tion data and cross-referencing these results to the “standard PMTs”. The water  
735 attenuation length is continuously measured by the rate of vertically-downgoing  
736 cosmic-ray muons which enter via the top of the tank.

737 Dark noise is where a PMT registers a pulse that is consistent with a single  
738 photoelectron emitted from photon detection despite the PMT being in complete  
739 darkness. This is predominately caused by two processes. Firstly there is  
740 intrinsic dark noise which is where photoelectrons gain enough thermal energy  
741 to be emitted from the photocathode, and secondly, the radioactive decay of  
742 contaminants inside the structure of the PMT. Typical dark noise rate for PMTs  
743 used within SK are  $O(3)\text{kHz}$  [85]. This is lower than the expected number of

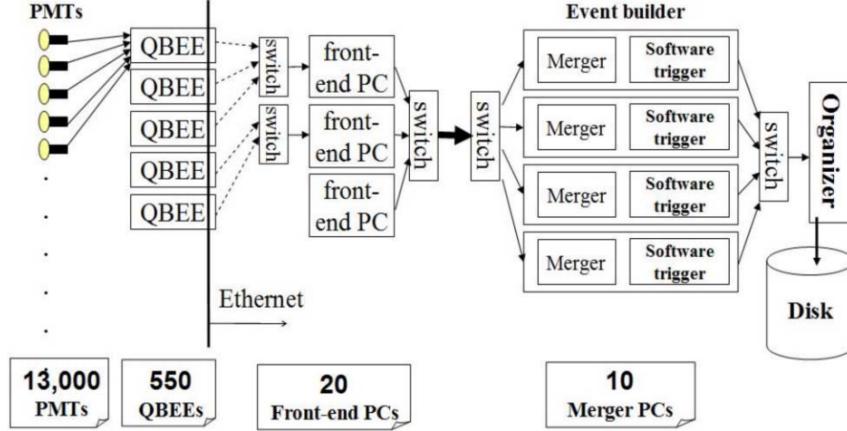
744 photons generated for a ‘high energy event’ (As described in subsection 3.1.4)  
745 but instability in this value can cause biases in reconstruction. Dark noise is  
746 related to the gain of a PMT and is calibrated using hits inside a time window  
747 recorded before an event trigger [98].

### 748 3.1.3 Data Acquisition and Triggering

749 As the analysis presented in this thesis will only use the SK-IV period of the  
750 SK experiment so this subsection focuses on the relevant points of the data  
751 acquisition and triggering systems to that SK period. The earlier data acquisition  
752 and triggering systems are documented in [99, 100].

753 Before the SK-IV period started, the existing front-end electronics were re-  
754 placed with “QTC-Based Electronics with Ethernet, QBEE” systems [101]. When  
755 the QBEE observes a signal above a 1/4 photoelectron threshold, the charge-to-  
756 time (QTC) converter generates a rectangular pulse. The start of the rectangular  
757 pulse indicates the time at which the analog photoelectron signal was received  
758 and the width of the pulse indicates the total charge integrated throughout the  
759 signal. This is then digitized by time-to-digital converters and sent to the “front-  
760 end” PCs. The digitized signal from every QBEE is then chronologically ordered  
761 and sent to the “merger” PCs. It is the merger PCs that apply the software trigger.  
762 Any triggered events are passed to the “organizer” PC. This sorts the data stream  
763 of multiple merger PCs into chronologically ordered events, which are then saved  
764 to disk. The schematic of data flow from PMTs to disk is illustrated in Figure 3.3.

765 The software trigger (described in [103]) operates by determining the number  
766 of PMT hits within a 200ns sliding window,  $N_{200}$ . This window coincides with  
767 the maximum time that a Cherenkov photon would take to traverse the length  
768 of the SK tank [100]. For lower energy events that generate fewer photons, this  
769 technique is useful for eliminating background processes like dark noise and  
770 radioactive decay which would be expected to be separated in time. When the  
771 value of  $N_{200}$  exceeds some pre-defined threshold, a software trigger is issued.  
772 There are several trigger thresholds used within the SK-IV period which are



**Figure 3.3:** Schematic view of the data flow through the data acquisition and online system. Taken from [102].

773 detailed in Table 3.2. If one of these thresholds is met, the PMT hits within an  
 774 extended time window are also read out and saved to disk. In the special case  
 775 of an event that exceeds the SHE trigger but does not exceed the OD trigger,  
 776 the AFT trigger looks for delayed coincidences of 2.2MeV gamma rays emitted  
 777 from neutron capture in a  $535\mu\text{s}$  window after the SHE trigger. A similar but  
 778 more complex “Wideband Intelligent Trigger (WIT)” has been deployed and  
 779 is described in [104].

| Trigger           | Acronym | Condition      | Extended time window ( $\mu\text{s}$ ) |
|-------------------|---------|----------------|--|
| Super Low Energy  | SLE     | >34/31 hits    | 1.3                                    |
| Low Energy        | LE      | >47 hits       | 40                                     |
| High Energy       | HE      | >50 hits       | 40                                     |
| Super High Energy | SHE     | >70/58 hits    | 40                                     |
| Outer Detector    | OD      | >22 hits in OD | N/A                                    |

**Table 3.2:** The trigger thresholds and extended time windows saved around an event which were utilised throughout the SK-IV period. The exact thresholds can change and the values listed here represent the thresholds at the start and end of the SK-IV period.

### 780 3.1.4 Cherenkov Radiation

781 Cherenkov light is emitted from any highly energetic charged particle traveling  
 782 with relativistic velocity,  $\beta$ , greater than the local speed of light in a medium [105].

783 Cherenkov light is formed at the surface of a cone with a characteristic pitch angle,

$$\cos(\theta) = \frac{1}{\beta n}. \quad (3.2)$$

784 Where  $n$  is the refractive index of the medium. Consequently, the Cherenkov  
 785 momentum threshold,  $P_{thres}$ , is dependent upon the mass,  $m$ , of the charged  
 786 particle moving through the medium,

$$P_{thres} = \frac{m}{\sqrt{n^2 - 1}}. \quad (3.3)$$

787 For water, where  $n = 1.33$ , the Cherenkov threshold momentum and energy  
 788 for various particles are given in Table 3.3. In contrast,  $\gamma$ -rays are detected  
 789 indirectly via the combination of photons generated by Compton scattering  
 790 and pair production. The threshold for detection in the SK detector is typically  
 791 higher than the threshold for photon production. This is due to the fact that the  
 792 attenuation of photons in the water means that typically  $\sim 75\%$  of Cherenkov  
 793 photons reach the ID PMTs. Then the collection and quantum efficiencies  
 794 described in subsection 3.1.1 result in the number of detected photons being  
 795 lower than the number of photons which reach the PMTs.

| Particle | Threshold Momentum (MeV) | Threshold Energy (MeV) |
|----------|--------------------------|------------------------|
| Electron | 0.5828                   | 0.7751                 |
| Muon     | 120.5                    | 160.3                  |
| Pion     | 159.2                    | 211.7                  |
| Proton   | 1070.0                   | 1423.1                 |

**Table 3.3:** The threshold momentum and total energy for a particle to generate Cherenkov light in ultrapure water, as calculated in Equation 3.2 in ultrapure water which has refractive index  $n = 1.33$ .

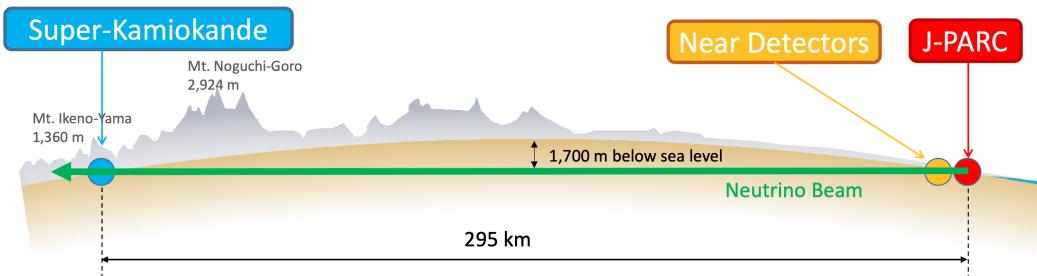
796 The Frank-Tamm equation [106] describes the relationship between the num-  
 797 ber of Cherenkov photons generated per unit length,  $dN/dx$ , the wavelength of  
 798 the photons generated,  $\lambda$ , and the relativistic velocity of the charged particle,

$$\frac{d^2N}{dxd\lambda} = 2\pi\alpha \left(1 - \frac{1}{n^2\beta^2}\right) \frac{1}{\lambda^2}. \quad (3.4)$$

799 where  $\alpha$  is the fine structure constant. For a 100MeV momentum electron,  
 800 approximately 330 photons will be produced per centimeter in the  $300\text{nm} \leq \lambda \leq$   
 801  $700\text{nm}$  region which the ID PMTs are most sensitive to [85].

## 802 3.2 The Tokai to Kamioka Experiment

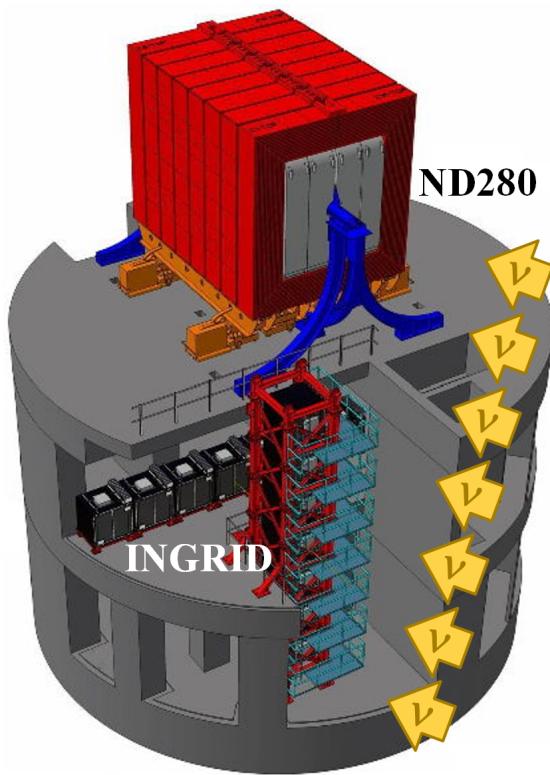
803 The Tokai to Kamioka (T2K) experiment is a long-baseline neutrino oscillation  
 804 experiment located in Japan. Proposed in the early 2000s [107, 108] to replace  
 805 K2K [109], T2K was designed to observe electron neutrino appearance whilst  
 806 precisely measuring the oscillation parameters associated with muon neutrino  
 807 disappearance [110]. The experiment consists of a neutrino beam generated  
 808 at the Japan Proton Accelerator Research Complex (J-PARC), a suite of near  
 809 detectors situated 280m from the beam target, and the Super Kamiokande far  
 810 detector positioned at a 295km baseline. The cross-section view of the T2K  
 811 experiment is drawn in Figure 3.4.



**Figure 3.4:** The cross-section view of the Tokai to Kamioka experiment illustrating the beam generation facility at J-PARC, the near detector situated at a baseline of 280m and the Super Kamiokande far detector situated 295km from the beam target.

812 The T2K collaboration makes world-leading measurements of the  $\sin^2(\theta_{23})$ ,  
 813  $\Delta m_{32}^2$ , and  $\delta_{CP}$  oscillation parameters. Improvements in the precision and accu-  
 814 racy of parameter estimates are still being made by including new data samples  
 815 and developing the models which describe the neutrino interactions and detector  
 816 responses [111]. Electron neutrino appearance was first observed at T2K in 2014  
 817 [112] with  $7.3\sigma$  significance.

818 The near detectors provide constraints on the beam flux and cross-section  
 819 model parameters used within the oscillation analysis by observing the unoscil-  
 820 lated neutrino beam. There are a host of detectors situated in the near detector hall  
 821 (As illustrated in Figure 3.5): ND280 (subsection 3.2.3), INGRID (subsection 3.2.4),  
 822 NINJA [113], WAGASCI [114], and Baby-MIND [115]. The latter three are not  
 823 currently used within the oscillation analysis presented in this thesis.



**Figure 3.5:** The near detector suite for the T2K experiment showing the ND280 and INGRID detectors. The distance between the detectors and the beam target is 280m.

824 Whilst this thesis presents the ND280 in terms of its purpose for the oscillation  
 825 analysis, the detector can also make many cross-section measurements at neutrino  
 826 energies of  $O(1)$ GeV for the different targets within the detector [116, 117]. These  
 827 measurements are of equal importance as they can lead the way in determining  
 828 the model parameters used in the interaction models for the future high-precision  
 829 era of neutrino physics.

### 3.2.1 Analysis Overview

There are two independent fitters, MaCh3 and BANFF, which perform the near detector fit. MaCh3 uses a bayesian Markov Chain Monte Carlo fitting technique, whereas BANFF uses a frequentist gradient descent technique. The output of each fitter is compared as a method of cross-checking the behaviour of the two fitters. This is done by comparing: the Monte Carlo predictions using various tunes, the likelihood that is calculated in each fitter and the post-fit constraint associated with every parameter used in the fit. Once validated, the output converted into a covariance matrix to describe the error and correlations between all the flux and cross-section parameters. This is then propagated to the far-detector oscillation analysis group.

The far detector group has three independent fitters: P-Theta, VALOR and MaCh3. The first two fitters use a hybrid frequentist fitting technique where the likelihood is minimised with respect to the parameters of interest and marginalised over all other parameters. These fitters use the covariance provided by the near detector fitters as a basis for implementing the near detector constraints. The MaCh3 fitter uses a simultaneous fit of all near and far detector samples. This removes any Gaussian assumptions when making the covariance matrix from the near detector results. The results for all three fitters are compares using a technique similar to the validation of the near detector fitters.

There are three particular tunes of the T2K flux and low energy cross section model typically considered. Firstly, the “generated” tune which is the set of dial values with which the Monte Carlo was generated. Secondly, the set of dial values which are taken from external data measurements and used as inputs. These are the “pre-fit” dial values. The reason these two sets of dial values are different is that the external data measurements are continually updated but it is very computationally intensive to regenerate a Monte Carlo prediction after each update. The final tune is the “post-fit”, “post-ND fit” or “post-BANFF” dial values. These are the values taken from the constraints provided by the near detector.

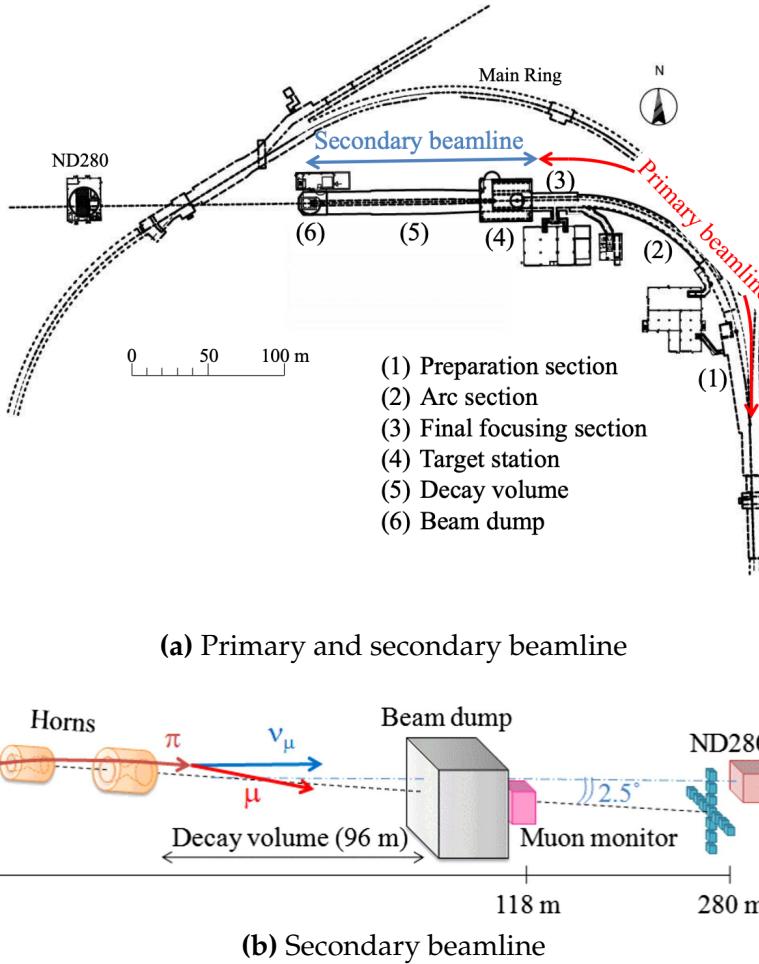
### 3.2.2 The Neutrino Beam

The neutrino beam used within the T2K experiment is described in [39, 43] and summarised below. The accelerator facility at J-PARC is composed of two sections; the primary and secondary beamlines. Figure 3.6 illustrates a schematic of the beamline, focusing mostly on the components of the secondary beamline. The primary beamline has three accelerators that progressively accelerate protons; a linear accelerator, a rapid-cycling synchrotron, and the main-ring (MR) synchrotron. Once fully accelerated by the MR, the protons have a kinetic energy of 30GeV. Eight bunches of these protons, separated by 500ns, are extracted per “spill” from the MR and directed towards a graphite target (a rod of length 91.4cm and diameter 2.6cm). Spills are extracted at 0.5Hz with  $\sim 3 \times 10^{14}$  protons contained per spill.

The secondary beamline consists of three main components: the target station, the decay volume, and the beam dump. The target station is comprised of the target, beam monitors, and three magnetic focusing horns. The proton beam interacts with the graphite target to form a secondary beam of mostly pions and kaons. The secondary beam travels through a 96m long decay volume, generating neutrinos through the following decays [39],

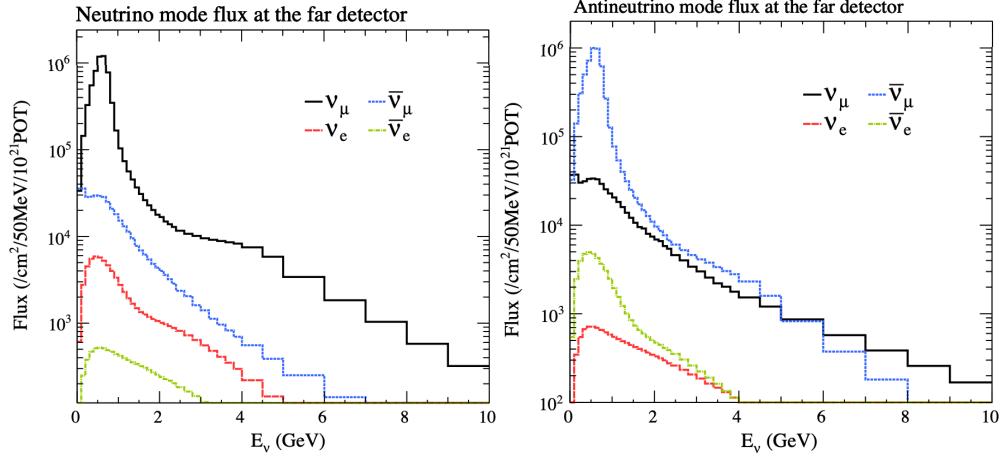
$$\begin{array}{ll}
\pi^+ \rightarrow \mu^+ + \nu_\mu & \pi^- \rightarrow \mu^- + \bar{\nu}_\mu \\
K^+ \rightarrow \mu^+ + \nu_\mu & K^- \rightarrow \mu^- + \bar{\nu}_\mu \\
\rightarrow \pi^0 + e^+ + \nu_e & \rightarrow \pi^0 + e^- + \bar{\nu}_e \\
\rightarrow \pi^0 + \mu^+ + \nu_\mu & \rightarrow \pi^0 + \mu^- + \bar{\nu}_\mu \\
K_L^0 \rightarrow \pi^- + e^+ + \nu_e & K_L^0 \rightarrow \pi^+ + e^- + \bar{\nu}_e \\
\rightarrow \pi^- + \mu^+ + \nu_\mu & \rightarrow \pi^+ + \mu^- + \bar{\nu}_\mu \\
\mu^+ \rightarrow e^+ + \bar{\nu}_\mu + \nu_e & \mu^- \rightarrow e^- + \nu_\mu + \bar{\nu}_e.
\end{array}$$

The electrically charged component of the secondary beam is focused towards the far detector by the three magnetic horns. These horns direct charged particles of a particular polarity towards SK whilst defocusing the oppositely charged particles. This allows a mostly neutrino or mostly antineutrino beam to be used within the experiment, denoted as “forward horn current (FHC)” or “reverse horn current (RHC)” respectively.



**Figure 3.6:** Top panel: Bird's eye view of the most relevant part of primary and secondary beamline used within the T2K experiment. The primary beamline is the main-ring proton synchrotron, kicker magnet, and graphite target. The secondary beamline consists of the three focusing horns, decay volume, and beam dump. Figure taken from [43]. Bottom panel: The side-view of the secondary beamline including the focusing horns, beam dump and neutrino detectors. Figure taken from [118].

885     Figure 3.7 illustrates the different contributions to the FHC and RHC neutrino  
 886     flux. The low energy flux is dominated by the decay of pions whereas kaon  
 887     decay becomes the dominant source of neutrinos for  $E_\nu > 3\text{GeV}$ . The “wrong-  
 888     sign” component, which is the  $\bar{\nu}_\mu$  background in a  $\nu_\mu$  beam, and the intrinsic  
 889     irreducible  $\nu_e$  background, are predominantly due to muon decay for  $E_\nu <$   
 890      $2\text{GeV}$ . As the antineutrino production cross-section is smaller than the neutrino  
 891     cross-section, the wrong-sign component is more dominant in the RHC beam  
 892     as compared to that in the FHC beam.



**Figure 3.7:** The Monte Carlo prediction of the energy spectrum for each flavour of neutrino ( $\nu_e$ ,  $\bar{\nu}_e$ ,  $\nu_\mu$  and  $\bar{\nu}_\mu$ ) in the neutrino dominated beam FHC mode (Left) and antineutrino dominated beam RHC mode (Right) expected at SK. Taken from [119].

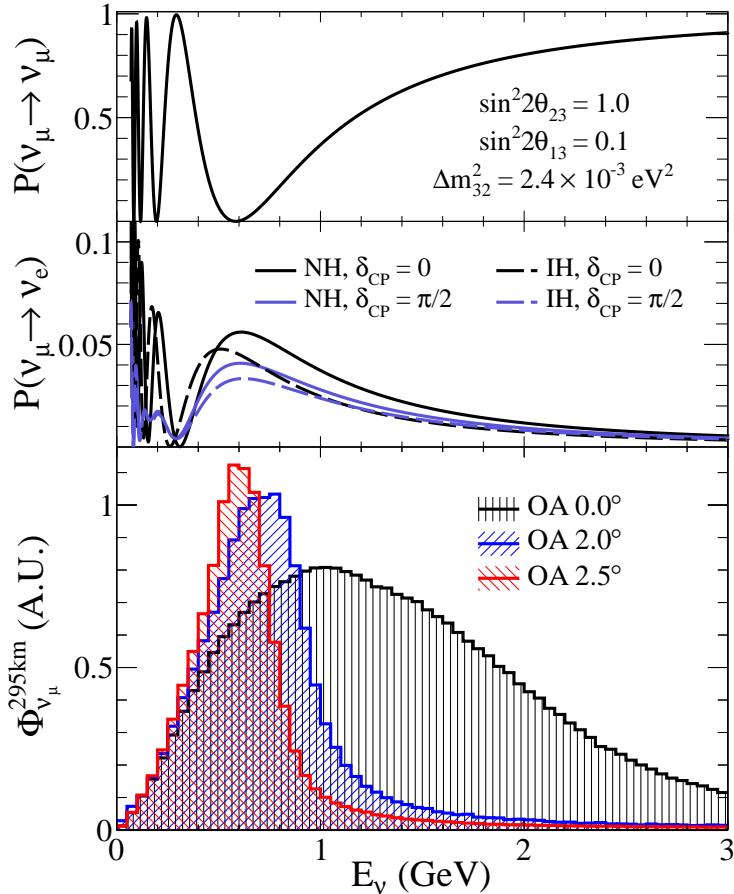
893     The beam dump, situated at the end of the decay volume, stops all charged  
 894     particles other than highly energetic muons ( $p_\mu > 5\text{GeV}$ ). The MuMon detector  
 895     monitors the penetrating muons to determine the beam direction and inten-  
 896     sity which is used to constrain some of the beam flux systematics within the  
 897     analysis [118, 120].

898     The T2K experiment uses an off-axis beam to narrow the neutrino energy  
 899     distribution. This was the first implementation of this technique in a long-  
 900     baseline neutrino oscillation experiment after its original proposal [121]. Pion  
 901     decay,  $\pi \rightarrow \mu + \nu_\mu$ , is a two-body decay. Consequently, the neutrino energy,  
 902      $E_\nu$ , can be determined based on the pion energy,  $E_\pi$ , and the angle at which  
 903     the neutrino is emitted,  $\theta$ ,

$$E_\nu = \frac{m_\pi^2 - m_\mu^2}{2(E_\pi - p_\pi \cos(\theta))}, \quad (3.5)$$

904     where  $m_\pi$  and  $m_\mu$  are the mass of the pion and muon respectively. For a fixed  
 905     energy pion, the neutrino energy distribution is dependent upon the angle at  
 906     which the neutrinos are observed from the initial pion beam direction. For the  
 907     295km baseline at T2K,  $E_\nu = 0.6\text{GeV}$  maximises the electron neutrino appearance  
 908     probability,  $P(\nu_\mu \rightarrow \nu_e)$ , whilst minimising the muon disappearance probability,

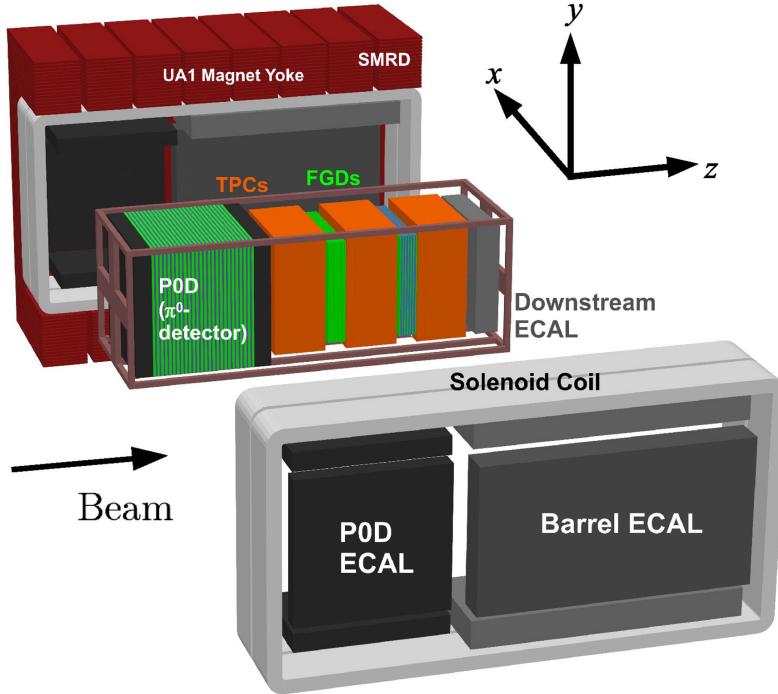
909  $P(\nu_\mu \rightarrow \nu_\mu)$ . Figure 3.8 illustrates the neutrino energy distribution for a range of  
 910 off-axis angles, as well as the oscillation probabilities most relevant to T2K.



**Figure 3.8:** Top panel: T2K muon neutrino disappearance probability as a function of neutrino energy. Middle panel: T2K electron neutrino appearance probability as a function of neutrino energy. Bottom panel: The neutrino flux distribution for three different off-axis angles (Arbitrary units) as a function of neutrino energy.

### 911 3.2.3 The Near Detector at 280m

912 Whilst all the near detectors are situated in the same “pit” located at 280m from  
 913 the beamline, the “ND280” detector is the off-axis detector which is situated at  
 914 the same off-axis angle as the Super-Kamiokande far detector. It has two primary  
 915 functions; firstly it measures the neutrino flux and secondly, it counts the event  
 916 rates of different types of neutrino interactions. Both of these constrain the flux  
 917 and cross-section systematics invoked within the model for a more accurate  
 918 prediction of the expected event rate at the far detector.



**Figure 3.9:** The components of the ND280 detector. The neutrino beam travels from left to right. Taken from [43].

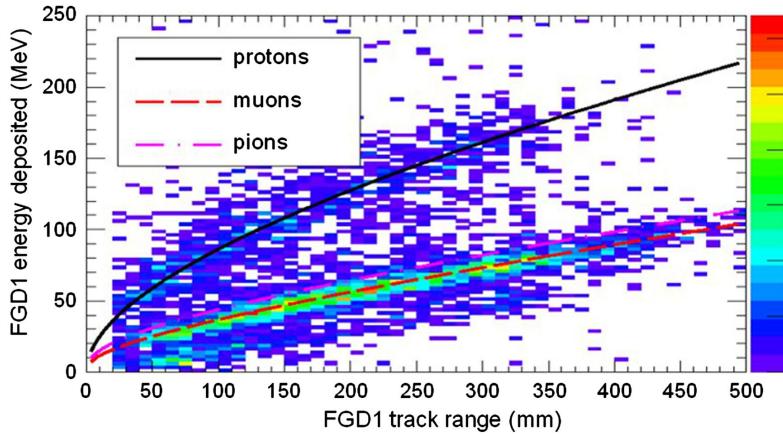
As illustrated in Figure 3.9, the ND280 detector consists of several sub-detectors. The most important part of the detector for this analysis is the tracker region. This is comprised of two-time projection chambers (TPCs) sandwiched between three fine grain detectors (FGDs). The FGDs contain both hydrocarbon plastics and water targets for neutrino interactions and provide track reconstruction near the interaction vertex. The emitted charged particles can then propagate into the TPCs which provide particle identification and momentum reconstruction. The FGDs and TPCs are further described in subsubsection 3.2.3.1 and subsubsection 3.2.3.2 respectively. The electromagnetic calorimeter (ECAL) encapsulates the tracker region alongside the  $\pi^0$  detector (P0D). The ECAL measures the deposited energy from photons emitted from interactions within the FGD. The P0D constrains the cross-section of neutral current interactions which generate neutral pions, which is one of the largest backgrounds in the electron neutrino appearance oscillation channel. The P0D and ECAL detectors are detailed in subsubsection 3.2.3.3 and subsubsection 3.2.3.4 respectively. The entire detector is located within a large yoke magnet which produces a 0.2T magnetic field.

935 field. This design of the magnet also includes a scintillating detector called the  
936 side muon range detector (SMRD), which is used to track high-angle muons as  
937 well as acting as a cosmic veto. The SMRD is described in subsubsection 3.2.3.5.

938 **3.2.3.1 Fine Grained Detectors**

939 The T2K tracker region is comprised of two fine-grained detectors (FGD) and  
940 three Time Projection Chambers (TPC). A detailed description of the FGD design,  
941 construction, and assembly is found in [122] and summarised below. The FGDS  
942 are the primary target for neutrino interactions with a mass of 1.1 tonnes per FGD.  
943 Alongside this, the FGDS are designed to be able to track short-range particles  
944 which do not exit the FGD. Typically, short-range particles are low momentum  
945 and are observed as tracks that deposit a large amount of energy per unit length.  
946 This means the FGD needs good granularity to resolve these particles. The  
947 FGDS have the best timing resolution ( $\sim 3\text{ns}$ ) of any of the sub-detectors of the  
948 ND280 detector. As such, the FGDS are used for time of flight measurements  
949 to distinguish forward-going positively charged particles from backward-going  
950 negatively charged particles. Finally, any tracks which pass through multiple  
951 sub-detectors are required to be track matched to the FGD.

952 Both FGDS are made from square scintillator planes of side length 186cm and  
953 width 2.02cm. Each plane consists of two layers of 192 scintillator bars in an  
954 X or Y orientation. A wavelength-shifting fiber is threaded through the center  
955 of each bar and is read out by a multi-pixel photon counter (MPPC). FGD1 is  
956 the most upstream of the two FGDS and contains 15 planes of carbon plastic  
957 scintillator which is a common target in external neutrino scattering data. As  
958 the far detector is a pure water target, 7 of the 15 scintillator planes in FGD2  
959 have been replaced with a hybrid water-scintillator target. Due to the complexity  
960 of the nucleus, nuclear effects can not be extrapolated between different nuclei.  
961 Therefore having the ability to take data on one target which is the same as  
962 external data and another target which is the same as the far detector target is  
963 beneficial for reliable model parameter estimates.



**Figure 3.10:** Comparison of data to Monte Carlo prediction of integrated deposited energy as a function of track length for particles that stopped in FGD1. Taken from [122].

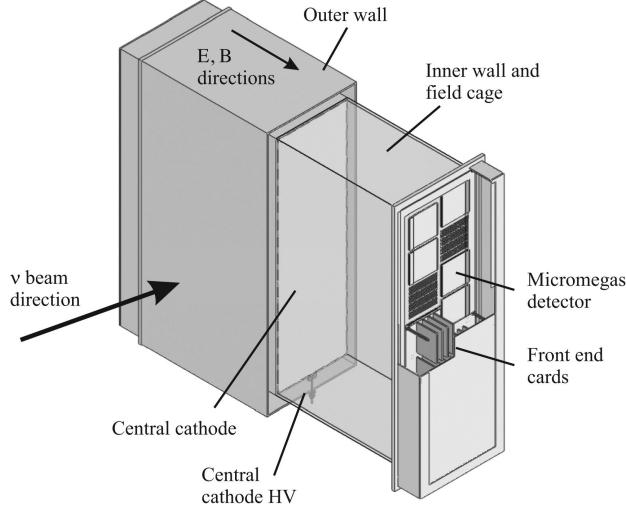
964     The integrated deposited energy is used for particle identification. The FGD  
965     can distinguish protons from other charged particles by comparing the integrated  
966     deposited energy from data to Monte Carlo prediction as seen in Figure 3.10.

### 967     3.2.3.2 Time Projection Chambers

968     The majority of particle identification and momentum measurements within  
969     ND280 are provided by three Time Projection Chambers (TPCs) [123]. The  
970     TPCs are located on either side of the FGDs. They are located inside of the  
971     magnetic field meaning the momentum of a charged particle can be determined  
972     from the bending of the track.

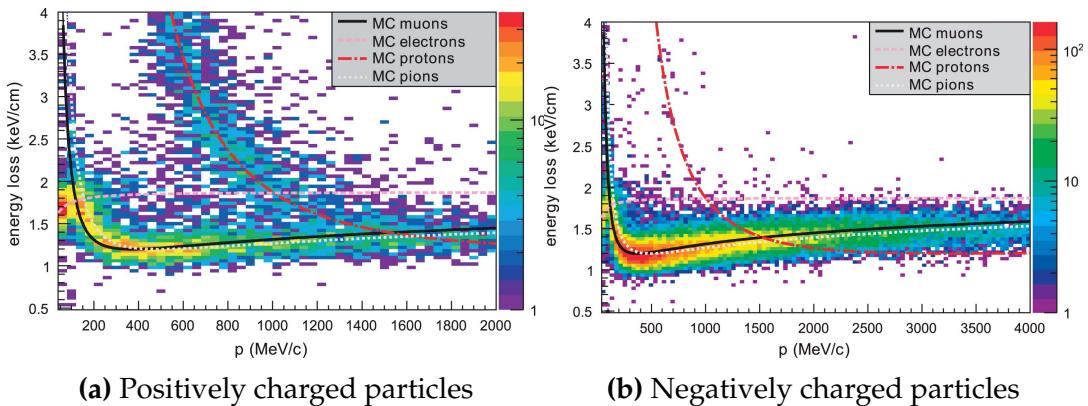
973     Each TPC module consists of two gas-tight boxes, as shown in Figure 3.11,  
974     which are made of non-magnetic material. The outer box is filled with CO<sub>2</sub> which  
975     acts as an electrical insulator between the inner box and the ground. The inner box  
976     forms the field cage which produces a uniform electric drift field of  $\sim 275\text{V/cm}$   
977     and is filled with an argon gas mixture. Charged particles moving through this  
978     gas mixture ionize the gas and the ionised charge is drifted towards micromegas  
979     detectors which measure the ionization charge. The time and position information  
980     in the readout allows a three-dimensional image of the neutrino interaction.

981     The particle identification of tracks that pass through the TPCs is performed  
982     using dE/dx measurements. Figure 3.12 illustrates the data to Monte Carlo



**Figure 3.11:** Schematic design of a Time Projection Chamber detector. Taken from [123].

983 distributions of the energy lost by a charged particle passing through the TPC as  
 984 a function of the reconstructed particle momentum. The resolution is  $7.8 \pm 0.2\%$   
 985 meaning that electrons and muons can be distinguished. This allows reliable  
 986 measurements of the intrinsic  $\nu_e$  component of the beam.



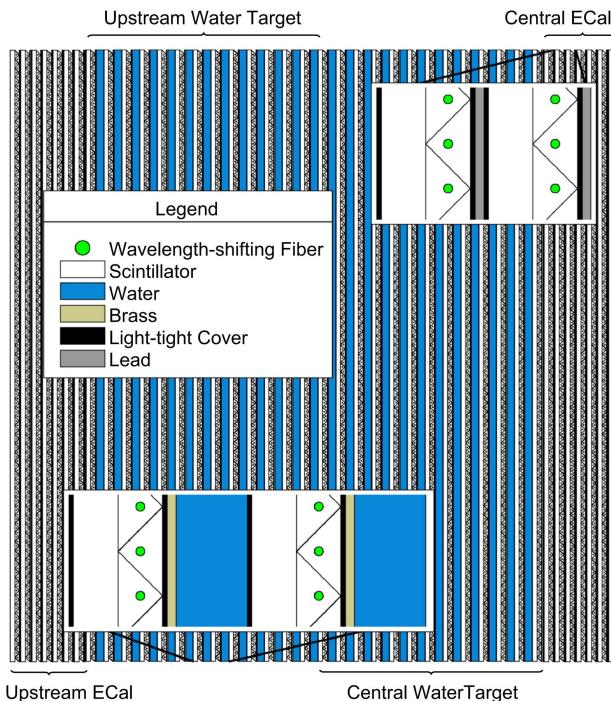
**Figure 3.12:** The distribution of energy loss as a function of reconstructed momentum for charged particles passing through the TPC, comparing data to Monte Carlo prediction. Taken from [123].

987 **3.2.3.3  $\pi^0$  Detector**

988 If one of the  $\gamma$ -rays from a  $\pi^0 \rightarrow 2\gamma$  decay is missed at the far detector, the  
 989 reconstruction will determine that event to be a charge current  $\nu_e$ -like event.  
 990 This is one of the main backgrounds hindering the electron neutrino appearance

991 searches. The  $\pi^0$  detector (P0D) measures the cross-section of the neutral current  
 992 induced neutral pion production on a water target to constrain this background.

993 The P0D is a cube of approximately 2.5m length consisting of layers of scin-  
 994 tillating bars, brass and lead sheets, and water bags as illustrated in Figure 3.13.  
 995 Two electromagnetic calorimeters are positioned at the most upstream and most  
 996 downstream position in the sub-detector and the water target is situated in  
 997 between them. The scintillator layers are built from two triangular bars orientated  
 998 in opposite directions to form a rectangular layer. Each triangular scintillator bar  
 999 is threaded with optical fiber which is read out by MPPCs. The high-Z brass and  
 1000 lead regions produce electron showers from the photons emitted in  $\pi^0$  decay.



**Figure 3.13:** A schematic of the P0D side-view. Taken from [124].

1001 The sub-detector can generate measurements of NC1 $\pi^0$  cross-sections on a  
 1002 water target by measuring the event rate both with and without the water target,  
 1003 with the cross-section on a water target being determined as the difference. The to-  
 1004 tal active mass is 16.1 tonnes when filled with water and 13.3 tonnes when empty.

1005 **3.2.3.4 Electromagnetic Calorimeter**

1006 The electromagnetic calorimeter [125] (ECal) encapsulates the P0D and tracking  
 1007 sub-detectors. Its primary purpose is to aid  $\pi^0$  reconstruction from any interac-  
 1008 tion in the tracker. To do this, it measures the energy and direction of photon  
 1009 showers from  $\pi^0 \rightarrow 2\gamma$  decay. It can also distinguish pion and muon tracks  
 1010 depending on the shape of the photon shower deposited.

1011 The ECal is comprised of three sections; the P0D ECal which surrounds the  
 1012 P0D, the barrel ECal which encompasses the tracking region, and the downstream  
 1013 ECal which is situated downstream of the tracker region. The barrel and down-  
 1014 stream ECals are tracking calorimeters that focus on electromagnetic showers  
 1015 from high-angle particles emitted from the tracking sub-detectors. Particularly in  
 1016 the TPC, high-angle tracks (those which travel perpendicularly to the beam-axis)  
 1017 can travel along a single scintillator bar resulting in very few hits. The width of  
 1018 the barrel and downstream ECal corresponds to  $\sim 11$  electron radiation lengths  
 1019 to ensure a significant amount of the  $\pi^0$  energy is contained. As the P0D has  
 1020 its own calorimetry which reconstructs showers, the P0D ECal determines the  
 1021 energy which escapes the P0D.

1022 Each ECal is constructed of multiple layers of scintillating bars sandwiched  
 1023 between lead sheets. The scintillating bars are threaded with optical fiber and read  
 1024 out by MPPCs. Each sequential layer of the scintillator is orientated perpendicular  
 1025 to the previous which allows a three-dimensional event reconstruction. The  
 1026 target mass of the P0D ECal, barrel ECal, and downstream ECal are 1.50, 4.80,  
 1027 and 6.62 tonnes respectively.

1028 **3.2.3.5 Side Muon Range Detector**

1029 As illustrated in Figure 3.9, the ECal, FGDs, P0D, and TPCs are enclosed within  
 1030 the UA1 magnet. Reconditioned after use in the UA1 [126] and NOMAD [127]  
 1031 experiments, this magnet provides a uniform horizontal magnetic field of 0.2T  
 1032 with an uncertainty of  $2 \times 10^{-4}$ T.

1033     Built into the UA1 magnet, the side muon range detector (SMRD)[128] monitors  
1034     high-energy muons which leave the tracking region and permeate through  
1035     the ECal. It additionally acts as a cosmic muon veto and trigger.

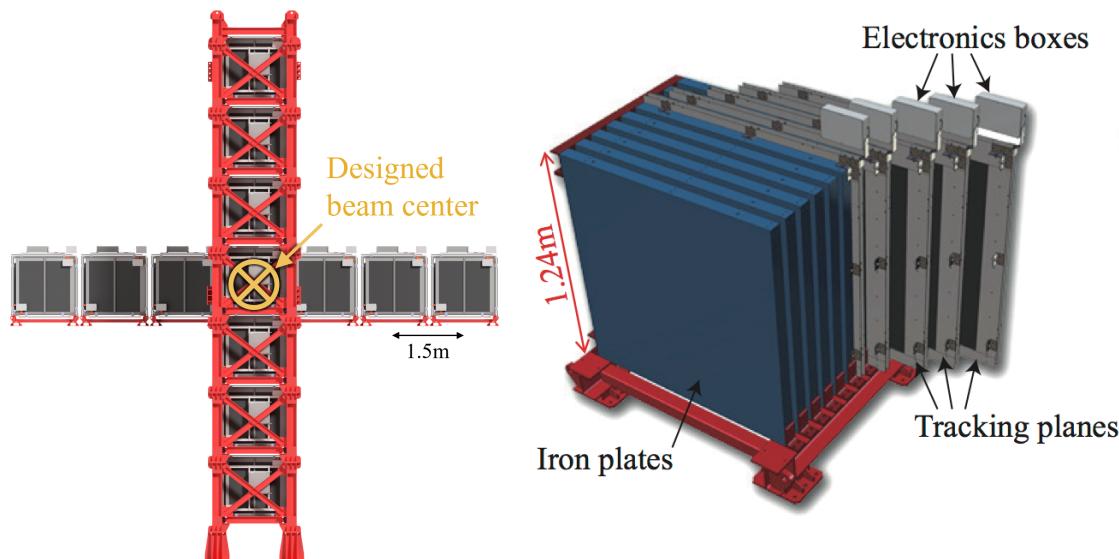
### 1036     **3.2.4 The Interactive Neutrino GRID**

1037     The Interactive Neutrino GRID (INGRID) detector is situated within the same  
1038     “pit” as the other near detectors. It is aligned with the beam in the “on-axis”  
1039     position and measures the beam direction, spread, and intensity. The detector  
1040     was originally designed with 16 identical modules [43] (two modules have since  
1041     been decommissioned) and a “proton” module. The design of the detector is 14  
1042     modules oriented in a cross with length and height 10m × 10m, as illustrated  
1043     in Figure 3.14.

1044     Each module is composed of iron sheets interlaced with eleven tracking  
1045     scintillator planes for a total target mass of 7.1 tonnes per module. The scintillator  
1046     design is an X-Y pattern of 24 bars in both orientations, where each bar contains  
1047     wave-length shifting fibers which are connected to multi-pixel photon counters  
1048     (MPPCs). Each module is encapsulated inside veto planes to aid the rejection  
1049     of charged particles entering the module.

1050     The proton module is different from the other modules in that it consists  
1051     of entirely scintillator planes with no iron target. The scintillator bars are also  
1052     smaller than those used in the other modules to increase the granularity of  
1053     the detector and improve tracking capabilities. The module sits in the center  
1054     of the beamline and is designed to give precise measurements of quasi-elastic  
1055     charged current interactions to evaluate the performance of the Monte Carlo  
1056     simulation of the beamline.

1057     The INGRID detector can measure the beam direction to an uncertainty of  
1058     0.4mrad and the beam centre within a resolution of 10cm [43]. The beam direction  
1059     in both the vertical and horizontal directions is discussed in [129] and it is found  
1060     to be in good agreement with the MUMON monitor described in subsection 3.2.2.



**Figure 3.14:** Left panel: The Interactive Neutrino GRID on-axis Detector. 14 modules are arranged in a cross-shape configuration, with the center modules being directly aligned with the on-axis beam. Right panel: The layout of a single module of the INGRID detector. Both figures are recreated from [43].

# 4

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## Bayesian Statistics and Markov Chain Monte Carlo Techniques

1064 This thesis presents a Bayesian oscillation analysis. To extract the oscillation  
1065 parameters, a Markov Chain Monte Carlo (MCMC) method is used. This chapter  
1066 explains the theory of how parameter estimates can be determined using this  
1067 technique and condenses the material found in the literature [130–133].

1068 The oscillation parameter determination presented here is built upon a si-  
1069 multaneous fit to neutrino beam data in the near detector, beam data at SK, and  
1070 atmospheric data at SK. In total, there are four oscillation parameters of interest  
1071 ( $\sin^2(\theta_{23})$ ,  $\sin^2(\theta_{13})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$ ), two oscillation parameters to which this  
1072 study will not be sensitive ( $\sin^2(\theta_{12})$ ,  $\Delta m_{21}^2$ ) and many nuisance parameters that  
1073 control the systematic uncertainty models.

1074 This analysis uses a Monte Carlo technique to generate a multi-dimensional  
1075 probability distribution across all of the model parameters used in the fit. To  
1076 determine an estimate for each parameter, this multi-dimensional object is in-  
1077 tegrated over all other parameters. This process is called Marginalisation and  
1078 is described in subsection 4.3.1. Monte Carlo techniques approximate the prob-  
1079 ability distribution of each parameter within the limit of generating infinite  
1080 samples. As ever, generating a large number of samples is time and resource-

1081 dependent. Therefore, an MCMC technique is utilised within this analysis to  
1082 reduce the required number of steps to sufficiently sample the parameter space.  
1083 This technique is described in further detail in subsection 4.2.1.

1084 The Bayesian analysis techniques used within this thesis are built within the  
1085 MaCh3 framework [134]. This uses a custom MCMC library package exclusively  
1086 supported and developed by the MaCh3 collaborators (which includes the author  
1087 of this thesis).

## 1088 4.1 Bayesian Statistics

1089 Bayesian inference treats observable data,  $D$ , and model parameters,  $\vec{\theta}$ , on equal  
1090 footing such that a probability model of both data and parameters is required.  
1091 This is the joint probability distribution  $P(D, \vec{\theta})$  and can be described by the  
1092 prior distribution for model parameters  $P(\vec{\theta})$  and the likelihood of the data given  
1093 the model parameters  $P(D|\vec{\theta})$ ,

$$P(D, \vec{\theta}) = P(D|\vec{\theta})P(\vec{\theta}). \quad (4.1)$$

1094 The prior distribution,  $P(\vec{\theta})$ , describes all previous knowledge about the  
1095 parameters within the model. For example, if the risk of developing health  
1096 problems is known to increase with age, the prior distribution would describe the  
1097 increase. For the purpose of this analysis, the prior distribution is typically  
1098 the best-fit values taken from external data measurements with a Gaussian  
1099 uncertainty. The prior distribution can also contain correlations between model  
1100 parameters. In an analysis using Monte Carlo techniques, the likelihood of  
1101 measuring some data assuming some set of model parameters is calculated  
1102 by comparing the Monte Carlo prediction generated at that particular set of  
1103 model parameters to the data.

1104 It is parameter estimation that is important for this analysis and as such, Bayes'  
1105 theorem [135] is applied to calculate the probability for each parameter to have a

1106 certain value given the observed data,  $P(\vec{\theta}|D)$ , which is known as the posterior  
1107 distribution (often termed the posterior). This can be expressed as

$$P(\vec{\theta}|D) = \frac{P(D|\vec{\theta})P(\vec{\theta})}{\int P(D|\vec{\theta})P(\vec{\theta})d\vec{\theta}}. \quad (4.2)$$

1108 The denominator in Equation 4.2 is the integral of the joint probability distri-  
1109 bution over all values of all parameters used within the fit. For brevity, the  
1110 posterior distribution is

$$P(\vec{\theta}|D) \propto P(D|\vec{\theta})P(\vec{\theta}). \quad (4.3)$$

1111 For the purposes of this analysis, it is acceptable to neglect the normalisation  
1112 term and focus on this proportional relationship.

### 1113 4.1.1 Application of Prior Knowledge

1114 The posterior distribution is proportional to the prior uncertainty applied to  
1115 each parameter, as illustrated by Equation 4.3. This means that it is possible  
1116 to change the prior after the posterior distribution has been determined. The  
1117 prior uncertainty of a particular parameter can be ‘divided’ out of the posterior  
1118 distribution and the resulting distribution can be reweighted using the new  
1119 prior uncertainty that is to be applied. The methodology and implementation  
1120 of changing the prior follows that described in [136].

1121 An example implementation that is useful for this analysis is the application  
1122 of the “reactor constraint”. As discussed in section 2.4, an external constraint  
1123 on  $\sin^2(\theta_{13})$  is determined from measurements taken from reactor experiments.  
1124 However, the sensitivities from just using the T2K and SK samples is equally  
1125 as important. Without this technique, two fits would have to be run, doubling  
1126 the required resources. Therefore, the key benefit for this analysis is the fact that  
1127 only a single ‘fit’ has to be performed and can be used to build the two posterior  
1128 distributions of the with and without reactor constraint applied.

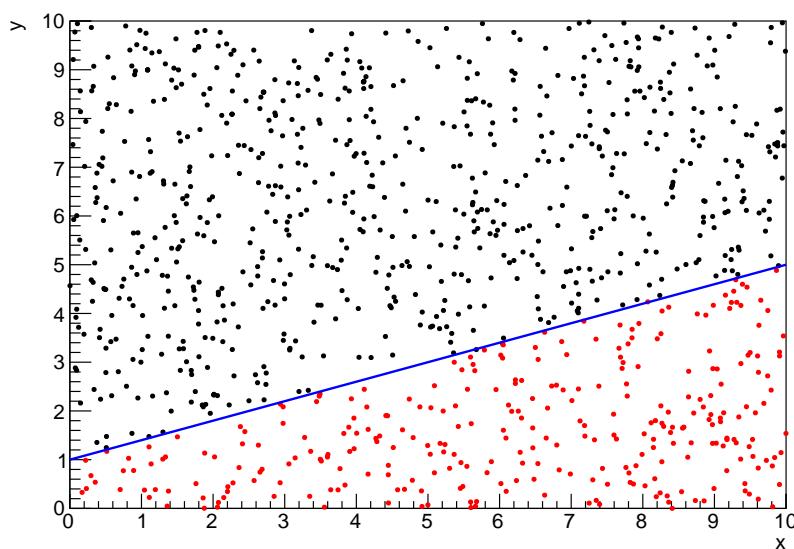
## 1129 4.2 Monte Carlo Simulation

1130 Monte Carlo techniques are used to numerically solve a complex problem that  
1131 does not necessarily have an analytical solution. These techniques rely on  
1132 building a large ensemble of samples from an unknown distribution and then  
1133 using the ensemble to approximate the properties of the distribution.

1134 An example that uses Monte Carlo techniques is to calculate the area under-  
1135 neath a curve. For example, take the problem of calculating the area under a  
1136 straight line with gradient  $M = 0.4$  and intercept  $C = 1.0$ . Analytically, one can  
1137 calculate the area under the line is equal to 30 units for  $0 \leq x \leq 10$ . Using Monte  
1138 Carlo techniques, one can calculate the area under this line by throwing many  
1139 random values for the  $x$  and  $y$  components of each sample and then calculating  
1140 whether that point falls below the line. The area can then be calculated by the  
1141 ratio of points below the line to the total number of samples thrown multiplied by  
1142 the total area in which samples were scattered. The study is shown in Figure 4.1  
1143 highlights this technique and finds the area under the curve to be 29.9 compared  
1144 to an analytical solution of 30.0. The deviation of the numerical to analytical  
1145 solution can be attributed to the number of samples used in the study. The  
1146 accuracy of the approximation in which the properties of the Monte Carlo samples  
1147 replicate those of the desired distribution is dependent on the number of samples  
1148 used. Replicating this study with a differing number of Monte Carlo samples  
1149 used in each study (As shown in Figure 4.2) highlights how the Monte Carlo  
1150 techniques are only accurate within the limit of a high number of samples.

1151 Whilst the above example has an analytical solution, these techniques are just  
1152 as applicable to complex solutions. Clearly, any numerical solution is only as  
1153 useful as its efficiency. As discussed, the accuracy of the Monte Carlo technique is  
1154 dependent upon the number of samples generated to approximate the properties  
1155 of the distribution. Furthermore, if the positions at which the samples are  
1156 evaluated are not ‘cleverly’ picked, the efficiency of the Monte Carlo technique  
1157 significantly drops. Given the example in Figure 4.1, if the region in which the

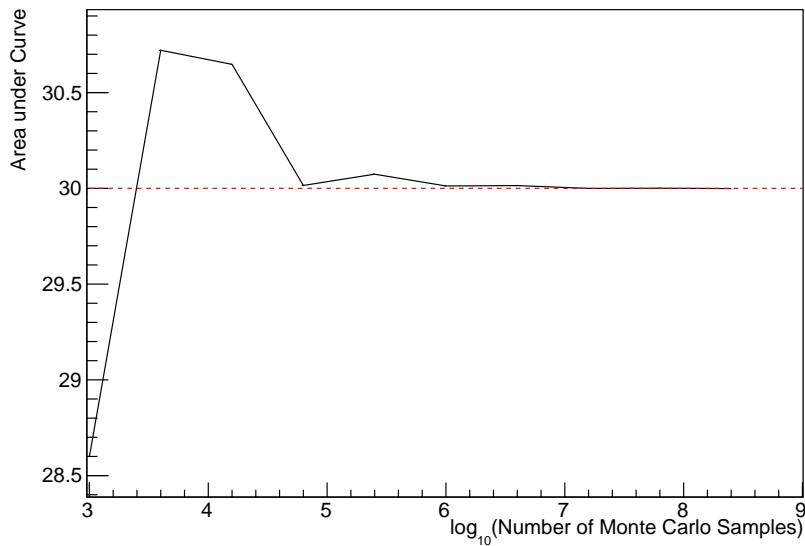
1158 samples are scattered significantly extends passed the region of interest, many  
1159 calculations will be calculated but do not add to the ability of the Monte Carlo  
1160 technique to achieve the correct result. For instance, any sample evaluated at  
1161 a  $y \geq 5$  could be removed without affecting the final result. This does bring in  
1162 an aspect of the ‘chicken and egg’ problem in that to achieve efficient sampling,  
1163 one needs to know the distribution beforehand.



**Figure 4.1:** Example of using Monte Carlo techniques to find the area under the blue line. The gradient and intercept of the line are 0.4 and 1.0 respectively. The area found to be under the curve using one thousand samples is 29.9 units.

### 1164 4.2.1 Markov Chain Monte Carlo

1165 This analysis utilises a multi-dimensional probability distribution, with some  
1166 dimensions being significantly more constrained than others. These constraints  
1167 can be from prior knowledge of parameter distributions from external data or  
1168 un-physical regions in which parameters can not exist. To maximise the efficiency  
1169 of building the posterior distribution, a Markov Chain Monte Carlo (MCMC)  
1170 technique is used. This employs a Markov chain to select the points at which  
1171 to sample the posterior distribution. It performs a semi-random stochastic walk  
1172 through the allowable parameter space. This builds a posterior distribution



**Figure 4.2:** The area under a line of gradient 0.4 and intercept 1.0 for the range  $0 \leq x \leq 10$  as calculated using Monte Carlo techniques as a function of the number of samples used in each repetition. The analytical solution to the area is 30 units as given by the red line.

1173 which has the property that the density of sampled points is proportional to the  
 1174 probability density of that parameter. This means that the samples produced by  
 1175 this technique are not statistically independent but they will cover the space  
 1176 of the distribution.

1177 A Markov chain functions by selecting the position of step  $\vec{x}_{i+1}$  based on the  
 1178 position of  $\vec{x}_i$ . The space in which the Markov chain selects samples is dependent  
 1179 upon the total number of parameters utilised within the fit, where a discrete point  
 1180 in this space is described by the N-dimensional space  $\vec{x}$ . In a perfectly operating  
 1181 Markov chain, the position of the next step depends solely on the previous step  
 1182 and not on the further history of the chain ( $\vec{x}_0, \vec{x}_1$ , etc.). However, in solving  
 1183 the multi-dimensionality of the fit used within this analysis, each step becomes  
 1184 correlated with several of the steps preceding itself. Providing the MCMC chain is  
 1185 well optimised, it will begin to converge towards a unique stationary distribution.  
 1186 The period between the chain's initial starting point and the convergence to the  
 1187 unique stationary distribution is colloquially known as the burn-in period. Once  
 1188 the chain reaches the stationary distribution, all points sampled after that point

<sub>1189</sub> will look like samples from that distribution.

<sub>1190</sub> Further details of the theories underpinning MCMC techniques are discussed  
<sub>1191</sub> in [131] but can be summarised by the requirement that the chain satisfies the  
<sub>1192</sub> three ‘regularity conditions’:

- <sub>1193</sub> • Irreducibility: From every position in the parameter space  $\vec{x}$ , there must  
<sub>1194</sub> exist a non-zero probability for every other position in the parameter space  
<sub>1195</sub> to be reached.
- <sub>1196</sub> • Recurrence: Once the chain arrives at the stationary distribution, every step  
<sub>1197</sub> following from that position must be samples from the same stationary  
<sub>1198</sub> distribution.
- <sub>1199</sub> • Aperiodicity: The chain must not repeat the same sequence of steps at any  
<sub>1200</sub> point throughout the sampling period.

<sub>1201</sub> The output of the chain after burn-in (i.e. the sampled points after the chain  
<sub>1202</sub> has reached the stationary distribution) can be used to approximate the posterior  
<sub>1203</sub> distribution and model parameters  $\vec{\theta}$ . To achieve the requirement that the unique  
<sub>1204</sub> stationary distribution found by the chain be the posterior distribution, one  
<sub>1205</sub> can use the Metropolis-Hastings algorithm. This guides the stochastic process  
<sub>1206</sub> depending on the likelihood of the current proposed step compared to that  
<sub>1207</sub> of the previous step.

### <sub>1208</sub> 4.2.2 Metropolis-Hastings Algorithm

<sub>1209</sub> As a requirement for MCMCs, the Markov chain implemented in this technique  
<sub>1210</sub> must have a unique stationary distribution that is equivalent to the posterior  
<sub>1211</sub> distribution. To ensure this requirement and that the regularity conditions are  
<sub>1212</sub> met, this analysis utilises the Metropolis-Hastings (MH) algorithm [137, 138].  
<sub>1213</sub> For the  $i^{th}$  step in the chain, the MH algorithm determines the position in the  
<sub>1214</sub> parameter space to which the chain moves to based on the current step,  $\vec{x}_i$ , and  
<sub>1215</sub> the proposed step,  $\vec{y}_{i+1}$ . The proposed step is randomly selected from some

1216 proposal function  $f(\vec{x}_{i+1}|\vec{x}_i)$ , which depends solely on the current step (ie. not  
1217 the further history of the chain). The next step in the chain  $\vec{x}_{i+1}$  can be either the  
1218 current step or the proposed step determined by whether the proposed step is  
1219 accepted or rejected. To decide if the proposed step is selected, the acceptance  
1220 probability,  $\alpha(\vec{x}_i, \vec{y}_i)$ , is calculated as

$$\alpha(\vec{x}_i, \vec{y}_{i+1}) = \min\left(1, \frac{P(\vec{y}_{i+1}|D)f(\vec{x}_i|\vec{y}_{i+1})}{P(\vec{x}_i|D)f(\vec{y}_{i+1}|\vec{x}_i)}\right). \quad (4.4)$$

1221 Where  $P(\vec{y}_{i+1}|D)$  is the posterior distribution as introduced in section 4.1. To  
1222 simplify this calculation, the proposal function is required to be symmetric such  
1223 that  $f(\vec{x}_i|\vec{y}_{i+1}) = f(\vec{y}_{i+1}|\vec{x}_i)$ . In practice, a multi-variate Gaussian distribution  
1224 centered on  $\vec{x}_i$  is used to throw parameter proposals. This reduces Equation 4.4 to

$$\alpha(\vec{x}_i, \vec{y}_{i+1}) = \min\left(1, \frac{P(\vec{y}_{i+1}|D)}{P(\vec{x}_i|D)}\right). \quad (4.5)$$

1225 **DB: Figure out what Giles means**

1226 After calculating this quantity, a random number,  $\beta$ , is generated uniformly  
1227 between 0 and 1. If  $\beta \leq \alpha(\vec{x}_i, \vec{y}_{i+1})$ , the proposed step is accepted. Otherwise,  
1228 the chain sets the next step equal to the current step. This procedure is repeated  
1229 for subsequent steps. This can be interpreted as if the posterior probability  
1230 of the proposed step is greater than that of the current step, ( $P(\vec{y}_{i+1}|D) \geq$   
1231  $P(\vec{x}_i|D)$ ), the proposed step will always be accepted. If the opposite is true,  
1232 ( $P(\vec{y}_{i+1}|D) \leq P(\vec{x}_i|D)$ ), the proposed step will be accepted with probability  
1233  $P(\vec{x}_i|D)/P(\vec{y}_{i+1}|D)$ . This ensures that the Markov chain does not get trapped  
1234 in any local minima in the potentially non-Gaussian posterior distribution. The  
1235 outcome of this technique is that the density of steps taken in a discrete region  
1236 is directly proportional to the probability density in that region.

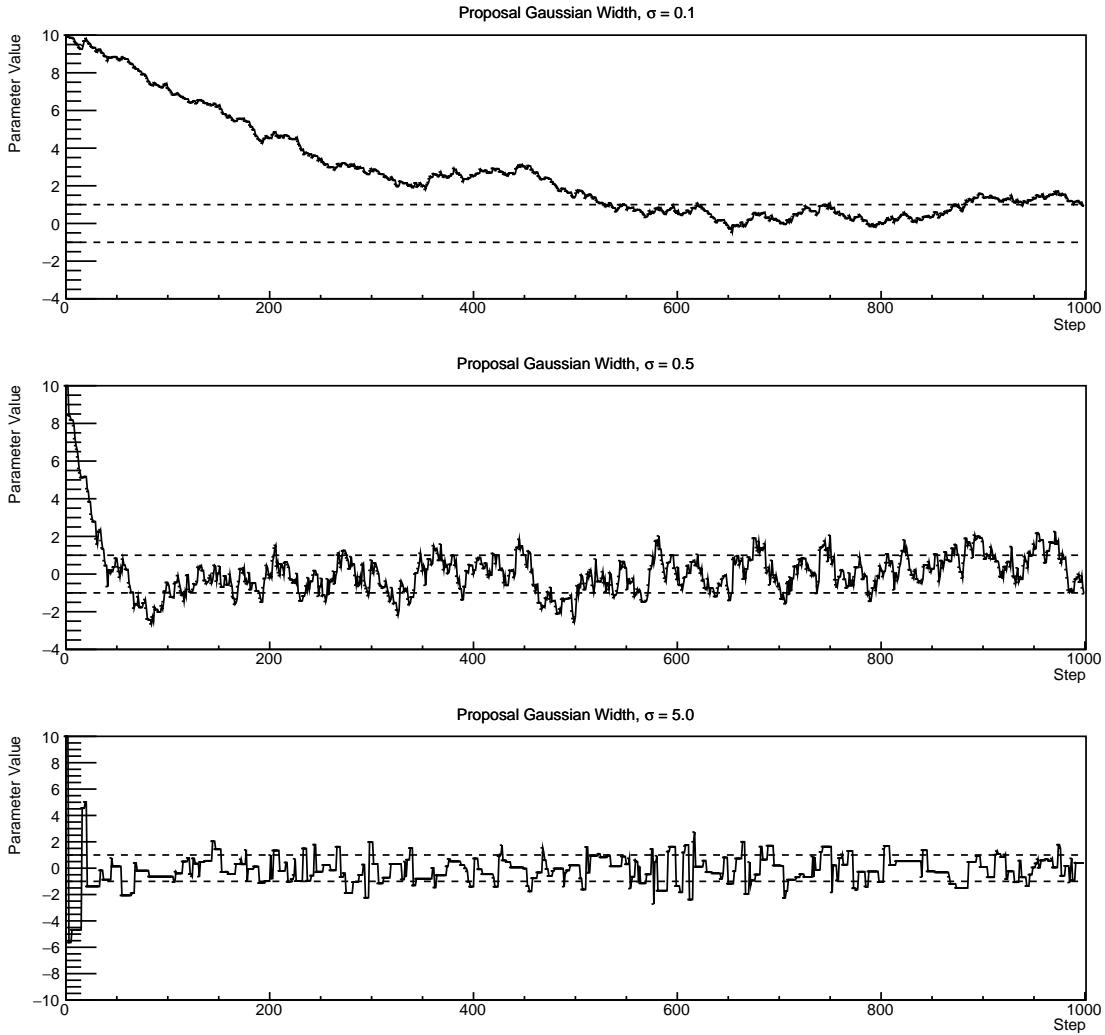
1237 **4.2.3 MCMC Optimisation**

1238 As discussed in subsection 4.2.2, the proposal function invoked within the MH  
1239 algorithm can take any form and the chain will still converge to the stationary  
1240 distribution. At each set of proposed parameter values, a prediction of the same

1241 spectra has to be generated which requires significant computational resources.  
1242 Therefore, the number of steps taken before the unique stationary distribution  
1243 is found should be minimised as only steps after convergence add information  
1244 to the oscillation analysis. Furthermore, the chain should entirely cover the  
1245 allowable parameter space to ensure that all values have been considered. Tuning  
1246 the distance that the proposal function jumps between steps on a parameter-by-  
1247 parameter basis can both minimise the length of the burn-in period and ensure  
1248 that the correlation between step  $\vec{x}_i$  and  $\vec{x}_j$  is sufficiently small.

1249 The effect of changing the width of the proposal function is highlighted in  
1250 Figure 4.3. Three scenarios, each with the same underlying stationary distribution  
1251 (A Gaussian of width 1.0 and mean 0.), are presented. The only difference between  
1252 the three scenarios is the width of the proposal function, colloquially known as  
1253 the ‘step size  $\sigma$ ’. Each scenario starts at an initial parameter value of 10.0 which  
1254 would be considered an extreme variation. For the case where  $\sigma = 0.1$ , it is  
1255 clear to see that the chain takes a long time to reach the expected region of the  
1256 parameter. This indicates that this chain would have a large burn-in period and  
1257 does not converge to the stationary distribution until step  $\sim 500$ . Furthermore,  
1258 whilst the chain does move towards the expected region, each step is significantly  
1259 correlated with the previous. Considering the case where  $\sigma = 5.0$ , the chain  
1260 approaches the expected parameter region almost instantly meaning that the  
1261 burn-in period is not significant. However, there are clearly large regions of steps  
1262 where the chain does not move. This is likely due to the chain proposing steps  
1263 in the tails of the distribution which have a low probability of being accepted.  
1264 Consequently, this chain would take a significant number of steps to fully span  
1265 the allowable parameter region. For the final scenario, where  $\sigma = 0.5$ , you can  
1266 see a relatively small burn-in period of approximately 100 steps. Once the chain  
1267 reaches the stationary distribution, it moves throughout the expected region of  
1268 parameter values many times, sufficiently sampling the full parameter region.  
1269 This example is a single parameter varying across a continuous distribution and  
1270 does not fully reflect the difficulties in the many-hundred multi-variate parameter

1271 distribution used within this analysis. However, it does give a conceptual idea of  
1272 the importance of selecting the proposal function and associated step size.



**Figure 4.3:** Three MCMC chains, each with a stationary distribution equal to a Gaussian centered at 0 and width 1 (As indicated by the black dotted lines). All of the chains use a Gaussian proposal function but have different widths (or ‘step size  $\sigma$ ’). The top panel has  $\sigma = 0.1$ , middle panel has  $\sigma = 0.5$  and the bottom panel has  $\sigma = 5.0$ .

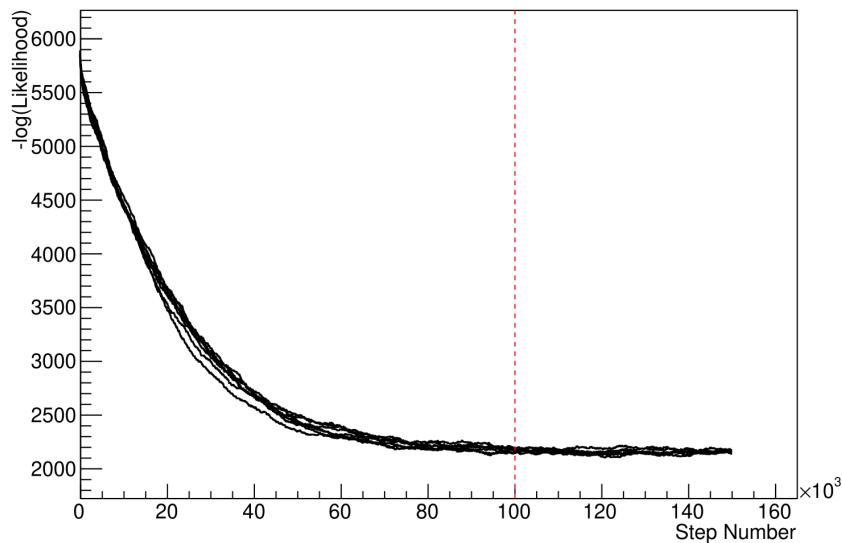
1273 As discussed, step size tuning directly correlates to the average step accep-  
1274 tance rate. If the step size is too small, many steps will be accepted but the  
1275 chain moves slowly. If the opposite is true, many steps will be rejected as the  
1276 chain proposes steps in the tails of the distribution. Discussion in [139] suggests  
1277 that the ‘ideal’ acceptance rate of a high dimension MCMC chain should be

<sub>1278</sub> approximately  $\sim 25\%$ . An “ideal” step size [139] of

$$\sigma = \frac{2.4}{N_p}, \quad (4.6)$$

<sub>1279</sub> where  $N_p$  is the number of parameters included in the MCMC fit. However,  
<sub>1280</sub> the complex correlations between systematics mean that some parameters have  
<sub>1281</sub> to be hand-tuned and many efforts have been taken to select a set of parameter-  
<sub>1282</sub> by-parameter step sizes to approximately reach the ideal acceptance rate.

<sub>1283</sub> Figure 4.4 highlights the likelihood as calculated by the fit in subsection 8.2.4  
<sub>1284</sub> as a function of the number of steps in each chain. In practice, many independent  
<sub>1285</sub> MCMC chains are run simultaneously to parallelise the task of performing the  
<sub>1286</sub> fit. This figure overlays the distribution found in each chain. As seen, the  
<sub>1287</sub> likelihood decreases from its initial value and converges towards a stationary  
<sub>1288</sub> distribution after  $\sim 1 \times 10^5$  steps.



**Figure 4.4:** The log-likelihood from the fit detailed in subsection 8.2.4 as a function of the number of steps accumulated in each fit. Many independent MCMC chains were run in parallel and overlaid on this plot. The red line indicates the  $1 \times 10^5$  step burn-in period after which the log-likelihood becomes stable.

<sub>1289</sub> Multiple configurations of this analysis have been performed throughout this  
<sub>1290</sub> thesis where different samples or systematics have been used. For all of these con-  
<sub>1291</sub> figurations, it was found that a burnin period of  $1 \times 10^5$  was sufficient in all cases.

## 1292 4.3 Understanding the MCMC Results

1293 The previous sections have described how to generate the posterior probability  
1294 distribution using Bayesian MCMC techniques. However, this analysis focuses  
1295 on oscillation parameter determination. The posterior distribution output from  
1296 the chain is a high-dimension object, with as many dimensions as there are  
1297 parameters included in the oscillation analysis. However, this multi-dimensional  
1298 object is difficult to conceptualize so parameter estimations are often presented  
1299 in one or two-dimensional projections of this probability distribution. To do  
1300 this, marginalisation techniques are invoked.

### 1301 4.3.1 Marginalisation

1302 The output of the MCMC chain is a highly dimensional probability distribution  
1303 which is very difficult to interpret. From the standpoint of an oscillation analysis  
1304 experiment, the one or two-dimensional ‘projections’ of the oscillation parameters  
1305 of interest are most relevant. Despite this, the best fit values and uncertainties on  
1306 the oscillation parameters of interest should correctly encapsulate the correlations  
1307 to the other systematic uncertainties (colloquially called ‘nuisance’ parameters).  
1308 For this joint beam and atmospheric analysis, the oscillation parameters of  
1309 interest are  $\sin^2(\theta_{23})$ ,  $\sin^2(\theta_{13})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$ . All other parameters (includ-  
1310 ing the oscillation parameters this fit is insensitive to) are deemed nuisance  
1311 parameters. To generate these projections, the posterior distribution is integrated  
1312 over all nuisance parameters. This is called marginalisation. This technique  
1313 also explains why it is acceptable to neglect the normalisation constant of the  
1314 posterior distribution, which was discussed in section 4.1.

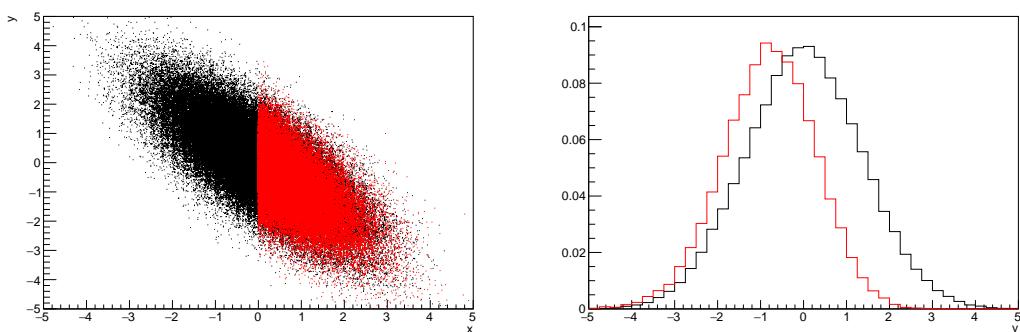
1315 A simple example of the marginalisation technique is to imagine the scenario  
1316 where two coins are flipped. To determine the probability that the first coin  
1317 returned a ‘head’, the exact result of the second coin flip is disregarded and  
1318 simply integrated over. For the parameters of interest,  $\vec{\theta}_i$ , the marginalised

1319 posterior is calculated by integrating over the nuisance parameters,  $\vec{\theta}_n$ . In this  
1320 case, Equation 4.2 becomes

$$P(\vec{\theta}_i|D) = \frac{\int P(D|\vec{\theta}_i, \vec{\theta}_n)P(\vec{\theta}_i, \vec{\theta}_n)d\vec{\theta}_n}{\int P(D|\vec{\theta})P(\vec{\theta})d\vec{\theta}}. \quad (4.7)$$

1321 Where  $P(\vec{\theta}_i, \vec{\theta}_n)$  encodes the prior knowledge about the uncertainty and  
1322 correlations between the parameters of interest and the nuisance parameters.  
1323 In practice, this is simply taking the one or two-dimensional projection of the  
1324 multi-dimensional probability distribution.

1325 While in principle an easy solution to a complex problem, correlations be-  
1326 tween the interesting and nuisance parameters can bias the marginalised results.  
1327 A similar effect is found when the parameters being marginalised over have  
1328 non-Gaussian probability distributions. For example, Figure 4.5 highlights the  
1329 marginalisation bias in the probability distribution found for a parameter when  
1330 requiring a correlated parameter to have a positive parameter value. Due to  
1331 the complex nature of the oscillation parameter fit presented in this thesis, there  
1332 are correlations occurring between the oscillation parameters of interest and the  
1333 other nuisance parameters included in the fit.



**Figure 4.5:** Left: The two-dimensional probability distribution for two correlated parameters  $x$  and  $y$ . The red distribution shows the two-dimensional probability distribution when  $0 \leq x \leq 5$ . Right: The marginalised probability distribution for the  $y$  parameter found when requiring the  $x$  to be bound between  $-5 \leq x \leq 5$  and  $0 \leq x \leq 5$  for the black and red distribution, respectively.

### **4.3.2 Parameter Estimation and Credible Intervals**

The purpose of this analysis is to determine the best fit values for the oscillation parameters that the beam and atmospheric samples are sensitive to:  $\sin^2(\theta_{23})$ ,  $\sin^2(\theta_{13})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$ . The posterior probability density, taken from the output MCMC chain, is binned in these parameters. The parameter best-fit point is then taken to be the value that has the highest posterior probability. This is performed in both one and two-dimensional projections.

However, the single best-fit point in a given parameter is not of much use on its own. The uncertainty on the best-fit point must also be presented using credible intervals. The definition of the  $1\sigma$  credible interval is that there is 68% belief that the parameter is within those bounds. For a more generalised definition, the credible interval is the region,  $R$ , of the posterior distribution that contains a specific fraction of the total probability, such that

$$\int_R P(\theta|D)d\theta = \alpha. \quad (4.8)$$

Where  $\theta$  is the parameter being evaluated. This technique then calculates the  $\alpha \times 100\%$  credible interval.

In practice, this analysis uses the highest posterior density (HPD) credible intervals which are calculated through the following method. First, the probability distribution is area-normalised such that it has an integrated area equal to 1.0. The bins of probability are then summed from the highest to lowest until the sum exceeds the  $1\sigma$  level (0.68 in this example). This process is repeated for a range of credible intervals, notably the  $1\sigma$ ,  $2\sigma$  and  $3\sigma$  along with other levels where the critical values for each level can be found in [76]. This process can be repeated for the two-dimensional probability distributions by creating two-dimensional contours of credible intervals rather than a one-dimensional result.

### 1358 4.3.3 Bayesian Model Comparisons

1359 Due to the matter resonance, this analysis has some sensitivity to the mass  
 1360 hierarchy of neutrino states (whether  $\Delta m_{32}^2$  is positive or negative) and the  
 1361 octant of  $\sin^2(\theta_{23})$ . The Bayesian approach utilised within this analysis gives an  
 1362 intuitive method of model comparison by determining which hypothesis is most  
 1363 favourable. Taking the ratio of Equation 4.3 for the two hypotheses of normal  
 1364 hierarchy,  $NH$ , and inverted hierarchy,  $IH$ , gives

$$\frac{P(\vec{\theta}_{NH}|D)}{P(\vec{\theta}_{IH}|D)} = \frac{P(D|\vec{\theta}_{NH})}{P(D|\vec{\theta}_{IH})} \times \frac{P(\vec{\theta}_{NH})}{P(\vec{\theta}_{IH})}. \quad (4.9)$$

1365 The middle term defines the Bayes factor,  $B(NH/IH)$ , which is a data-driven  
 1366 interpretation of how strong the data prefers one hierarchy to the other. For this  
 1367 analysis, equal priors on both mass hierarchy hypotheses are chosen ( $P(\vec{\theta}_{NH}) =$   
 1368  $P(\vec{\theta}_{IH}) = 0.5$ ). In practice, the MCMC chain proposes a value of  $|\Delta m_{32}^2|$  and  
 1369 then applies a 50% probability that the value is sign flipped. Consequently,  
 1370 the Bayes factor can be calculated from the ratio of the probability density in  
 1371 either hypothesis. This equates to counting the number of steps taken in the  
 1372 normal and inverted hierarchies and taking the ratio. The same approach can be  
 1373 taken to compare the upper octant (UO) compared to the lower octant (LO)  
 1374 hypothesis of  $\sin^2(\theta_{23})$ .

| $\log_{10}(B_{AB})$ | $B_{AB}$     | Strength of Preference                                 |
|---------------------|--------------|--|
| < 0.0               | < 1          | No preference for hypothesis A (Supports hypothesis B) |
| 0.0 – 0.5           | 1.0 – 3.16   | Preference for hypothesis A is weak                    |
| 0.5 – 1.0           | 3.16 – 10.0  | Preference for hypothesis A is substantial             |
| 1.0 – 1.5           | 10.0 – 31.6  | Preference for hypothesis A is strong                  |
| 1.5 – 2.0           | 31.6 – 100.0 | Preference for hypothesis A is very strong             |
| > 2.0               | > 100.0      | Decisive preference for hypothesis A                   |

**Table 4.1:** Jeffreys scale for strength of preference for two models  $A$  and  $B$  as a function of the calculated Bayes factor ( $B_{AB} = B(A/B)$ ) between the two models [140]. The original scale is given in terms of  $\log_{10}(B(A/B))$  but converted to linear scale for easy comparison throughout this thesis.

1375 Whilst the value of the Bayes factor should always be shown, the Jeffreys scale  
 1376 [140] (highlighted in Table 4.1) gives an indication of the strength of preference

1377 for one model compared to the other. Other interpretations of the strength of  
1378 preference of a model exist, e.g. the Kass and Raferty Scale [141].

#### 1379 4.3.4 Comparison of MCMC Output to Expectation

1380 To ensure the fit is performing well, a best-fit spectrum is produced using the  
1381 posterior probability distribution and compared with the data, allowing easy  
1382 by-eye comparisons to be made. A simple method of doing this is to perform a  
1383 comparison in the fitting parameters (For instance, the reconstructed neutrino  
1384 energy and lepton direction for T2K far detector beam samples) of the spectra  
1385 generated by the MCMC chain to ‘data’. This ‘data’ could be true data or some  
1386 variation of Monte Carlo prediction. This allows easy comparison of the MCMC  
1387 probability distribution to the data. To perform this,  $N$  steps from the post-burnin  
1388 MCMC chain are randomly selected. From these, the Monte Carlo prediction  
1389 at each step is generated by reweighting the model parameters to the values  
1390 specified at that step. Due to the probability density being directly correlated  
1391 with the density of steps in a certain region, parameter values close to the best  
1392 fit value are most likely to be selected.

1393 In practice, for each bin of the fitting parameters has a probability distribution  
1394 of event rates, with one entry per sampled MCMC step. This distribution is  
1395 binned where the bin with the highest probability is selected as the mean and an  
1396 error on the width of this probability distribution is calculated using the approach  
1397 highlighted in subsection 4.3.2. Consequently, the best fit distribution in the fit  
1398 parameter is not necessarily that which would be attained by reweighting the  
1399 Monte Carlo prediction to the most probable parameter values.

1400 A similar study can be performed to illustrate the freedom of the model  
1401 parameter space prior to the fit. This can be done by throwing parameter values  
1402 from the prior uncertainty of each parameter.

# 5

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## Simulation, Reconstruction, and Event Reduction

1406 As a crucial part of the oscillation analysis, an accurate prediction of the expected  
1407 neutrino spectrum at the far detector is required. This includes modeling the  
1408 flux generation, neutrino interactions, and detector effects. All of the simulation  
1409 packages required to do this are briefly described in section 5.1. The reconstruc-  
1410 tion of neutrino events in the far detector, including the `fitQun` algorithm, is  
1411 documented in section 5.2. This also includes data quality checks of the SK-V  
1412 data which the author performed for the T2K oscillation analysis presented at the  
1413 Neutrino 2020 conference [75]. Finally, section 5.3 describes the steps taken in the  
1414 SK detector to trigger on events of interest whilst removing the comparatively  
1415 large rate of cosmic ray muon events.

### 1416 5.1 Simulation

1417 In order to generate a Monte Carlo prediction of the expected event rate at  
1418 the far detector, all the processes in the beam and atmospheric fluxes, neutrino  
1419 interaction, and detector need to be modeled.

### 1420 5.1.1 Neutrino Flux

1421 The beamline simulation consists of three distinct parts: the initial hadron  
 1422 interaction modeled by FLUKA [142], the target station geometry and particle  
 1423 tracking performed by JNUBEAM, [143, 144] and any hadronic re-interactions  
 1424 simulated by GCALOR [145]. The primary hadronic interactions are  $O(10)\text{GeV}$ ,  
 1425 where FLUKA matches external cross-section data better than GCALOR [146].  
 1426 However, FLUKA is not very adaptable so a small simulation is built to model  
 1427 the interactions in the target and the output is then passed to JNUBEAM and  
 1428 GCALOR for propagation. The hadronic interactions are tuned to data from the  
 1429 NA61/SHINE [147–149] and HARP [150] experiments. The tuning is done by  
 1430 reweighting the FLUKA and GCALOR predictions to match the external data  
 1431 multiplicity and cross-section measurements, based on final state particle kine-  
 1432 matics [146]. The culmination of this simulation package generates the predicted  
 1433 flux for neutrino and antineutrino beam modes which are illustrated in Figure 3.7.

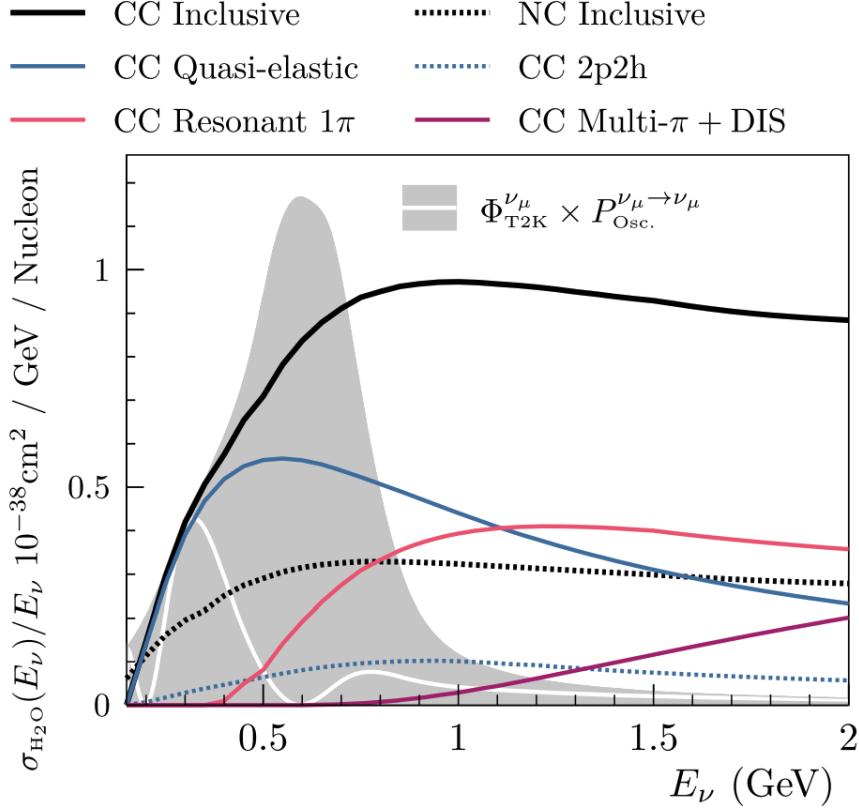
1434 The atmospheric neutrino flux is simulated by the HKKM model [51, 53]. The  
 1435 primary cosmic ray flux is tuned to AMS [151] and BESS [152] data assuming  
 1436 the US-standard atmosphere '76 [153] density profile and includes geomagnetic  
 1437 field effects. The primary cosmic rays interact to generate pions and muons.  
 1438 The interaction of these secondary particles to generate neutrinos is handled by  
 1439 DPMJET-III [154] for energies above 32GeV and JAM [53, 155] for energies below  
 1440 that value [49]. These hadronic interactions are tuned to BESS and L3 data [156,  
 1441 157] using the same methodology as the tuning of the beamline simulation. The  
 1442 energy and cosine zenith predictions of  $\nu_e, \bar{\nu}_e, \nu_\mu, \bar{\nu}_\mu$  flux are given in Figure 2.3  
 1443 and Figure 2.5, respectively. The flux is approximately symmetrical and peaked  
 1444 around the horizon ( $\cos(\theta_Z) = 0.0$ ). This is because horizontally-going pions  
 1445 and kaons can travel further than their vertically-going counterparts resulting  
 1446 in a larger probability of decaying to neutrinos. The symmetry is broken in  
 1447 lower-energy neutrinos due to geomagnetic effects, which modify the track of the  
 1448 primary cosmic rays. Updates to the HKKM model are currently ongoing [158].

### **5.1.2 Neutrino Interaction**

Once a flux prediction has been made for all three detectors, NEUT 5.4.0 [159, 160] models the interactions of the neutrinos in the detectors. For the purposes of this analysis, quasi-elastic (QE), meson exchange (MEC), single meson production (PROD), coherent pion production (COH), and deep inelastic scattering (DIS) interactions are simulated. These interaction categories can be further broken down by whether they were propagated via a  $W^\pm$  boson in Charged Current (CC) interactions or via a  $Z^0$  boson in Neutral Current (NC) interactions. CC interactions have a charged lepton in the final state, which can be flavour-tagged in reconstruction to determine the flavour of the neutrino. In contrast, NC interactions have a neutrino in the final state so no flavour information can be determined from the observables left in the detector after an interaction. This is the reason why neutrinos that interact through NC modes are assumed to not oscillate within this analysis. Both CC and NC interactions are modeled for all the above interaction categories, other than MEC interactions which are only modeled for CC events.

As illustrated in Figure 5.1, CCQE interactions dominate the cross-section of neutrino interactions around  $E_\nu \sim 0.5\text{GeV}$ . The NEUT implementation adopts the Llewellyn Smith [161] model for neutrino-nucleus interactions, where the nuclear ground state of any bound nucleons (neutrino-oxygen interactions) is approximated by a spectral-function [162] model that simulates the effects of Fermi momentum and Pauli blocking. The cross-section of QE interactions is controlled by vector and axial-vector form factors parameterised by the BBBA05 [163] model and a dipole form factor with  $M_A^{QE} = 1.21\text{GeV}$  fit to external data [164], respectively. NEUT implements the Valencia [165] model to simulate MEC events, where two nucleons and two holes in the nuclear target are produced (often called 2p2h interactions).

For neutrinos of energy  $O(1)\text{GeV}$ , PROD interactions become dominant. These predominantly produce charged and neutral pions although  $\gamma$ , kaon,

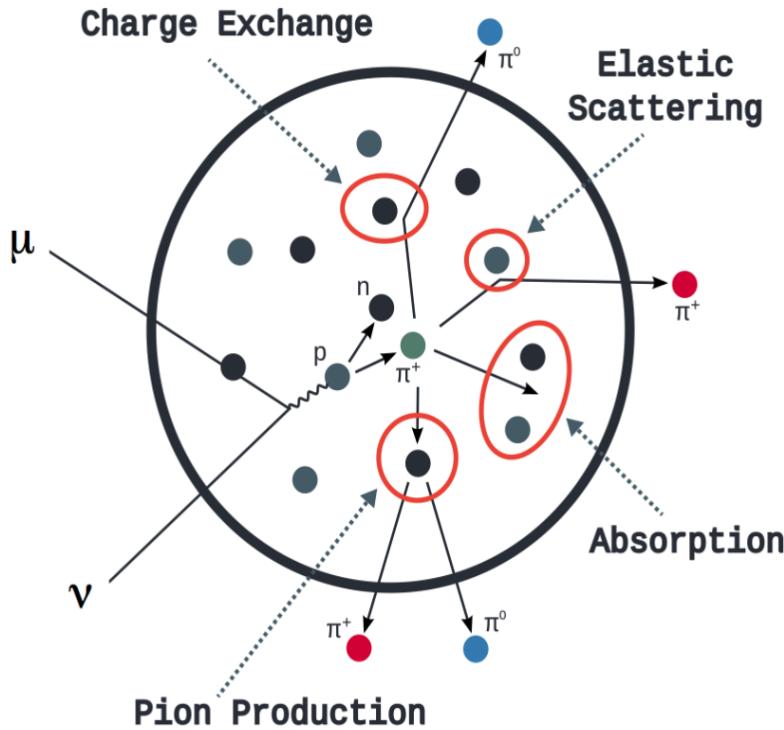


**Figure 5.1:** The NEUT prediction of the  $\nu_\mu$ -H<sub>2</sub>O cross-section overlaid on the T2K  $\nu_\mu$  flux. The charged current (black, solid) and neutral current (black, dashed) inclusive, charged current quasi-elastic (blue, solid), charged current 2p2h (blue, dashed), charged current single pion production (pink), and charged current multi- $\pi$  and DIS (Purple) cross-sections are illustrated. Figure taken from [159].

and  $\eta$  production is also considered. To simulate these interactions, the Berger-Sehgal [166] model is implemented within NEUT. It simulates the excitation of a nucleon from a neutrino interaction, production of an intermediate baryon, and the subsequent decay to a single meson or  $\gamma$ . Pions can also be produced through COH interactions, which occur when the incoming neutrino interacts with the entire oxygen nucleus leaving a single pion outside of the nucleus. NEUT utilises the Berger-Sehgal [167] model to simulate these COH interactions.

DIS and multi- $\pi$  producing interactions become the most dominant for energies  $> O(5)$ GeV. PYTHIA [168] is used to simulate any interaction with invariant mass  $W > 2\text{GeV}/c^2$ , which produces at least one meson. For any interaction which produces at least two mesons but has  $W < 2\text{GeV}/c^2$ , the

<sup>1489</sup> Bronner model is used [169]. Both of these models use Parton distribution  
<sup>1490</sup> functions based on the Bodek-Yang model [170–172].



**Figure 5.2:** Illustration of the various processes which a pion can undergo before exiting the nucleus. Taken from [173].

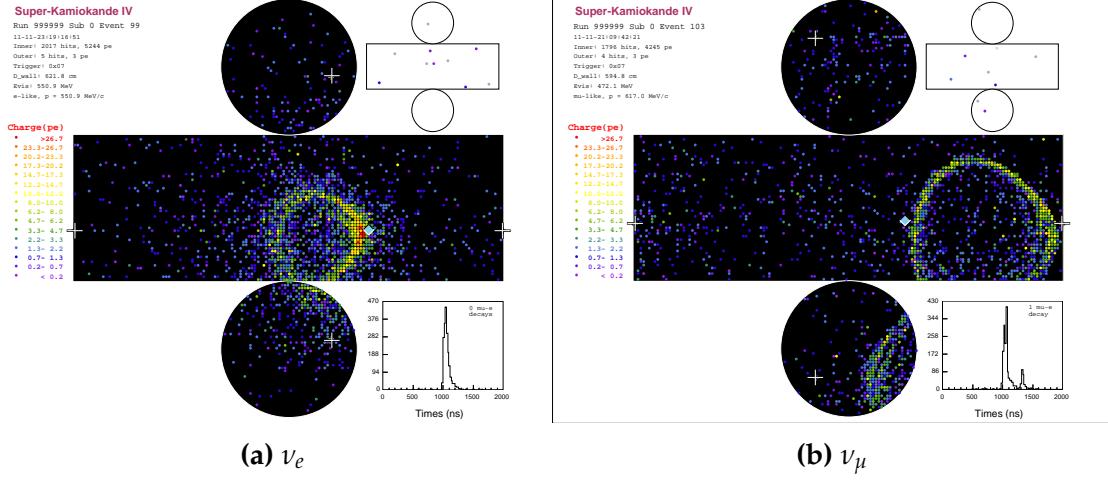
<sup>1491</sup> Any pion that is produced within the nucleus can re-interact through final  
<sup>1492</sup> state interactions before it exits, as illustrated by the scattering, absorption,  
<sup>1493</sup> production, and exchange interactions in Figure 5.2. These re-interactions alter  
<sup>1494</sup> the observable particles within the detector. For instance, if the charged pion  
<sup>1495</sup> from a CC PROD interaction is absorbed, the observables would mimic a CC QE  
<sup>1496</sup> interaction. To simulate these effects, NEUT uses a semi-classical intranuclear  
<sup>1497</sup> cascade model [159]. This cascade functions by stepping the pion through the  
<sup>1498</sup> nucleus in fixed-length steps equivalent to  $dx = R_N/100$ , where  $R_N$  is the radius  
<sup>1499</sup> of the nucleus. At each step, the simulation allows the pion to interact through  
<sup>1500</sup> scattering, charged exchange, absorption, or production with an interaction-  
<sup>1501</sup> dependent probability calculated from a fit to external data [174]. This cascade  
<sup>1502</sup> continues until the pion is absorbed or exits the nucleus.

**5.1.3 Detector**

Once the final state particle kinematics have been determined by NEUT, they are passed into the detector simulation. The near detectors, ND280 and INGRID, are simulated using a GEANT4 package [43, 175] to simulate the detector geometry, particle tracking, and energy deposition. The response of the detectors is simulated using the elecSim package [43].

The far detector simulation is based upon the original Kamiokande experiment software which uses the GEANT3-based SKDETSIM [43, 176] package. This simulates the interactions of particles in the water as well as Cherenkov light production. The water quality and PMT calibration measurements detailed in subsection 3.1.2 are also used within this simulation to make accurate predictions of the detector response.

Any event which generates optical photons that occurs in SK will be observed by the PMT array, where each PMT records the time and accumulated charge. This recorded information is shown in event displays similar to those illustrated in Figure 5.3 for simulated Monte Carlo events. To be useful for physics analyses, this series of PMT hit information needs to be reconstructed to determine the number and identity of particles and their kinematics (or track parameters): four-vertex, direction, and momentum. The reconstruction uses the fact that the charge and timing distribution of photons generated by a particular particle in an event is dependent upon its initial kinematics. Electron and muon rings are distinguished by their “fuzziness”. Muons are heavier and less affected by scattering or showering meaning they typically produce “crisp” rings. Electrons are more likely to interact via electromagnetic showering or scattering which results in larger variations of their direction from the initial direction. Consequently, electrons typically produce “fuzzier” rings compared to muons.



**Figure 5.3:** Event displays from Monte Carlo simulation at Super Kamiokande illustrating the “crisp” ring from a muon and the typically “fuzzy” electron ring. Each pixel represents a PMT and the color scheme denotes the accumulated charge deposited on that PMT. Figures taken from [177].

## 5.2 Event Reconstruction at SK

1529 DB: Better separate `FitQun` and `APFit` from the below paragraph, and add a  
 1530 little more information about `APFit` - Hough transform For the purposes of this  
 1531 analysis, the `fitQun` reconstruction algorithm [178] is utilised. Its core function  
 1532 is to compare a prediction of the accumulated charged and timing distribution  
 1533 from each PMT, generated for a particular particle identity and track parameters,  
 1534 to that observed in the neutrino event. It determines the preferred values by  
 1535 maximising a likelihood function (or minimising a log-likelihood function) which  
 1536 includes information from PMTs which were hit and those that were not hit. The  
 1537 `fitQun` algorithm is based on the key concepts of the MiniBooNE reconstruction  
 1538 algorithm [179]. It improves upon the previous `APFit` reconstruction algorithm  
 1539 which has been used for many previous SK analyses. `APFit` fits the vertex from  
 1540 timing information and then fits the momentum and direction of the particle  
 1541 from PMT hits within a 43 deg Cherenkov cone (assuming an ultra-relativistic  
 1542 particle). Due to the additional information being used in the fit, `fitQun` improves  
 1543 both the accuracy of the fit parameters and the rejection of neutral current  $\pi^0$   
 1544 events as compared to `APFit` [180, 181].

1546 An event in SK can consist of prompt (or primary) and decay (or secondary)  
 1547 particles. For example, a charged current muon neutrino interaction can gen-  
 1548 erate two particles that have the potential of generating Cherenkov photons  
 1549 (assuming the proton is below the Cherenkov threshold): the prompt muon,  
 1550 and the secondary decay-electron from the muon, approximately  $2\mu\text{s}$  later. To  
 1551 reconstruct all particles within an event, it is divided into time clusters which are  
 1552 called “subevents”. Subevents after the primary subevent are considered to  
 1553 be decay electrons.

1554 The main steps of the `fitQun` reconstruction algorithm are:

- 1555 • **Vertex pre-fitting:** An estimate of the vertex is made using a goodness-of-fit  
 1556 metric based on PMT hit times
- 1557 • **Peak finding:** The initial time of each subevent is determined by clustering  
 1558 events by time residuals
- 1559 • **Single-ring fits:** Given the pre-fit vertex and estimated time of interaction,  
 1560 a maximum likelihood technique searches for a single particle generating  
 1561 light. Electron, muon, charged pion, and proton hypotheses are considered
- 1562 • **Multi-ring fits:** Seeded from the single-ring fits, hypotheses with multiple  
 1563 light-producing particles are considered using the same maximum likeli-  
 1564 hood technique. Electron-like or charged pion-like rings are added until  
 1565 the likelihood stops improving

1566 To find all the subevents in an event, a vertex goodness metric is calculated  
 1567 for some vertex position  $\vec{x}$  and time  $t$ ,

$$G(\vec{x}, t) = \sum_i^{\text{hit PMTs}} \exp \left( -\frac{1}{2} \left( \frac{T_{Res}^i(\vec{x}, t)}{\sigma} \right)^2 \right), \quad (5.1)$$

1568 where

$$T_{Res}^i(\vec{x}, t) = t^i - t - |R_{PMT}^i - \vec{x}| / c_n, \quad (5.2)$$

is the residual hit time. It is the difference in time between the PMT hit time  $t^i$ , of the  $i^{th}$  PMT, and the expected time of the PMT hit if the photon was at the vertex.  $R_{PMT}^i$  is the position of the  $i^{th}$  PMT,  $c_n$  is the speed of light in water and  $\sigma = 4\text{ns}$  which is comparable to the time resolution of the PMT. When the proposed fit values of time and vertex are close to the true values,  $T_{Res}^i(\vec{x}, t)$  tends to zero resulting in subevents appearing as spikes in the goodness metric. The proposed fit vertex and time are grid-scanned, and the values which maximise the goodness metric are selected as the “pre-fit vertex”. Whilst this predicts a vertex for use in the clustering algorithm, the final vertex is fit using the higher-precision maximum likelihood method described below.

Once the pre-fit vertex has been determined, the goodness metric is scanned as a function of  $t$  to determine the number of subevents. A peak-finding algorithm is then used on the goodness metric, requiring the goodness metric to exceed some threshold and drop below a reduced threshold before any subsequent additional peaks are considered. The thresholds are set such that the rate of false peak finding is minimised while still attaining good data to Monte Carlo agreement. To improve performance, the pre-fit vertex for each delayed subevent is re-calculated after PMT hits from the previous subevent are masked. This improves the decay-electron tagging performance. Once all subevents have been determined, the time window around each subevent is then defined by the earliest and latest time which satisfies  $-180 < T_{Res}^i < 800\text{ns}$ . The subevents and associated time windows are then used as seeds for further reconstruction.

For a given subevent, the `fitQun` algorithm constructs a likelihood based on the accumulated charge  $q_i$  and time information  $t_i$  from the  $i^{th}$  PMT,

$$L(\Gamma, \vec{\theta}) = \prod_j^{\text{unhit}} P_j(\text{unhit}|\Gamma, \vec{\theta}) \prod_i^{\text{hit}} \{1 - P_i(\text{unhit}|\Gamma, \vec{\theta})\} f_q(q_i|\Gamma, \vec{\theta}) f_t(t_i|\Gamma, \vec{\theta}). \quad (5.3)$$

Where  $\vec{\theta}$  defines the track parameters; vertex position, direction vector and momenta, and  $\Gamma$  represents the particle hypothesis.  $P_i(\text{unhit}|\Gamma, \vec{\theta})$  is the probability of the  $i^{th}$  tube to not register a hit given the track parameters and particle

1596 hypothesis. The charge likelihood,  $f_q(q_i|\Gamma, \vec{\theta})$ , and time likelihood,  $f_t(t_i|\Gamma, \vec{\theta})$ ,  
 1597 represents the probability density function of observing charge  $q_i$  and time  $t_i$  on  
 1598 the  $i^{th}$  PMT given the specified track parameters and particle hypothesis.

1599 The predicted charge is calculated based on contributions from both the  
 1600 direct light and the scattered light. The direct light contribution is determined  
 1601 based on the integration of the Cherenkov photon profile along the track. PMT  
 1602 angular acceptance, water quality, and calibration measurements discussed in  
 1603 subsection 3.1.2 are included to accurately predict the charge probability density  
 1604 at each PMT. The scattered and reflected light is calculated in a similar way,  
 1605 although it includes a scattering function that depends on the vertex of the  
 1606 particle and the position of the PMT. The charge likelihood is calculated by  
 1607 comparing the prediction to the observed charge in the PMT which is tuned  
 1608 to the PMT simulation.

1609 The time likelihood is approximated to depend on the vertex  $\vec{x}$ , direction  $\vec{d}$ ,  
 1610 and time  $t$  of the track as well as the particle hypothesis. The expected time  
 1611 for PMT hits is calculated by assuming unscattered photons being emitted from  
 1612 the midpoint of the track,  $S_{mid}$ ,

$$t_{exp}^i = t + S_{mid}/c + |R_{PMT}^i - \vec{x} - S_{mid}\vec{d}|/c_n, \quad (5.4)$$

1613 where  $c$  is the speed of light in a vacuum. The time likelihood is then expressed  
 1614 in terms of the residual difference between the PMT hit time and the expected  
 1615 hit time,  $t_{Res}^i = t^i - t_{exp}^i$ . The particle hypothesis and momentum also affect the  
 1616 Cherenkov photon distribution. These parameters modify the shape of the time  
 1617 likelihood density since in reality not all photons are emitted at the midpoint of  
 1618 the track. As with the charge likelihood, the contributions from both the direct  
 1619 and scattered light to the time likelihood density are calculated separately, which  
 1620 are both calculated from particle gun Monte Carlo studies.

1621 The track parameters and particle identity which maximise  $L(\Gamma, \vec{\theta})$  are defined  
 1622 as the best-fit parameters. In practice MINUIT [182] is used to minimise the value  
 1623 of  $-\ln L(\Gamma, \vec{\theta})$ . The `fitQun` algorithm considers an electron-like, muon-like, and

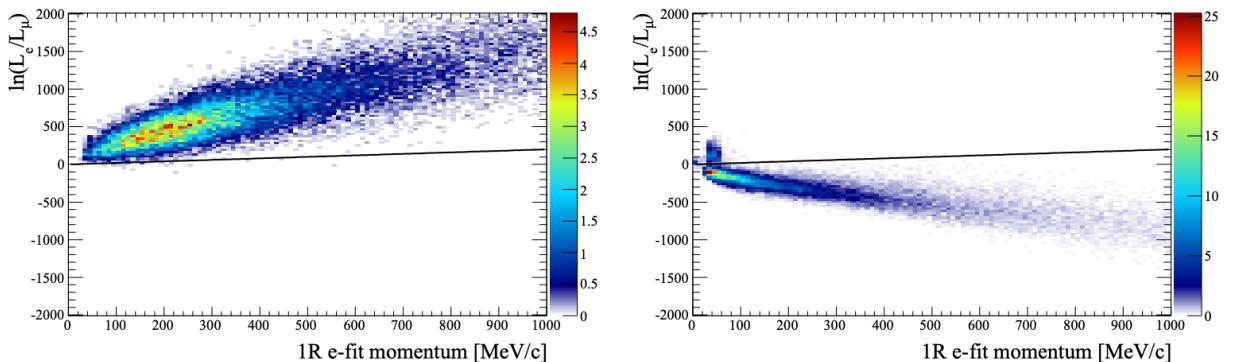
1624 charged pion-like hypothesis for events with a single final state particle, denoted  
 1625 “single-ring events”. The particle’s identity is determined by taking the ratio of  
 1626 the likelihood of each of the hypotheses. For instance, electrons and muons are  
 1627 distinguished by considering the value of  $\ln \left( L(e, \vec{\theta}_e) / L(\mu, \vec{\theta}_\mu) \right)$  in comparison  
 1628 to the reconstructed momentum of the electron hypothesis, as illustrated by  
 1629 Figure 5.4. The coefficients of the discriminator between electron-like and muon-  
 1630 like events are determined from Monte Carlo studies [178]. Similar distributions  
 1631 exist for distinguishing electron-like events from  $\pi^0$ -like events, and muon-like  
 1632 events from pion-like events. The cuts are defined as,

$$\text{Electron/Muon} : \ln(L_e/L_\mu) > 0.2 \times p_e^{rec} [\text{MeV}],$$

$$\text{Electron}/\pi^0 : \ln(L_e/L_{\pi^0}) < 175 - 0.875 \times m_{\gamma\gamma} [\text{MeV}], \quad (5.5)$$

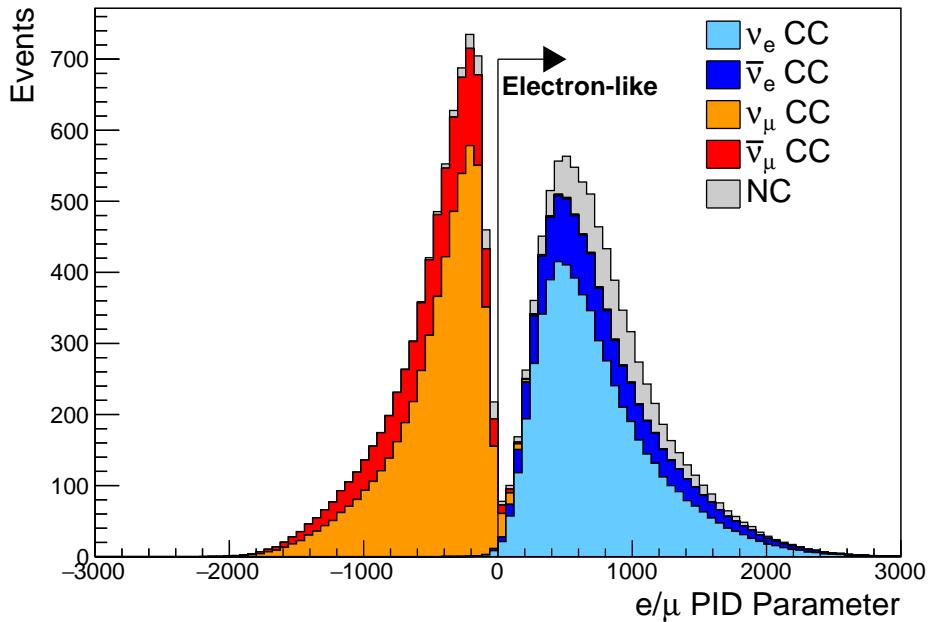
$$\text{Muon/Pion} : \ln(L_\mu/L_{\pi^\pm}) < 0.15 \times p_\mu^{rec} [\text{MeV}],$$

1633 as taken from [183], where  $p_e^{rec}$  and  $p_\mu^{rec}$  are the reconstructed momentum of the  
 1634 single-ring electron and muon fits, respectively.  $m_{\gamma\gamma}$  represents the reconstructed  
 1635 invariant mass of the two photons emitted from  $\pi^0$  decay. Typically, the distance  
 1636 between a particular entry in these two-dimensional distributions and the cut-line  
 1637 is termed the PID parameter and is illustrated in Figure 5.5.



**Figure 5.4:** The difference of the electron-like and muon-like log-likelihood compared to the reconstructed single-ring fit momentum for atmospheric  $\nu_e$  (left) and  $\nu_\mu$  (right) samples. The black line represents the cut used to discriminate electron-like and muon-like events, with coefficients obtained from Monte Carlo studies. Figures from [178].

1638 The `fitQun` algorithm also considers a  $\pi^0$  hypothesis. To do this, it performs  
 1639 a fit looking for two standard electron-hypothesis tracks which point to the



**Figure 5.5:** The electron/muon PID separation parameter for all sub-GeV single-ring events in SK-IV. The charged current (CC) component is broken down in four flavours of neutrino ( $\nu_\mu$ ,  $\bar{\nu}_\mu$ ,  $\nu_e$  and  $\bar{\nu}_e$ ). Events with positive values of the parameter are determined to be electron-like.

1640 same four-vertex. This assumes the electron tracks are generated from photon-  
 1641 conversion so the electron tracks actually appear offset from the proposed  $\pi^0$   
 1642 vertex. For these fits, the conversion length, direction, and momentum of each  
 1643 photon are also considered as track parameters which are then fit in the same  
 1644 methodology as the standard single-ring hypotheses.

1645 Whilst lower energy events are predominantly single-ring events, higher  
 1646 energy neutrino events can generate final states with multiple particles which  
 1647 generate Cherenkov photons. These “multi-ring” hypotheses are also considered  
 1648 in the `fitQun` algorithm. When calculating the charge likelihood density, the  
 1649 predicted charge associated with each ring is calculated separately and then  
 1650 summed to calculate the total accumulated charge on each PMT. Similarly,  
 1651 the time likelihood for the multi-ring hypothesis is calculated assuming each  
 1652 ring is independent. Each track is time-ordered based on the time of flight  
 1653 from the center of the track to the PMT and the direct light from any ring

1654 incident on the PMT is assumed to arrive before any scattered light. To reduce  
1655 computational resource usage, the multi-ring fits only consider electron-like  
1656 and charged pion-like rings as the pion fit can be used as a proxy for a muon  
1657 fit due to their similar mass.

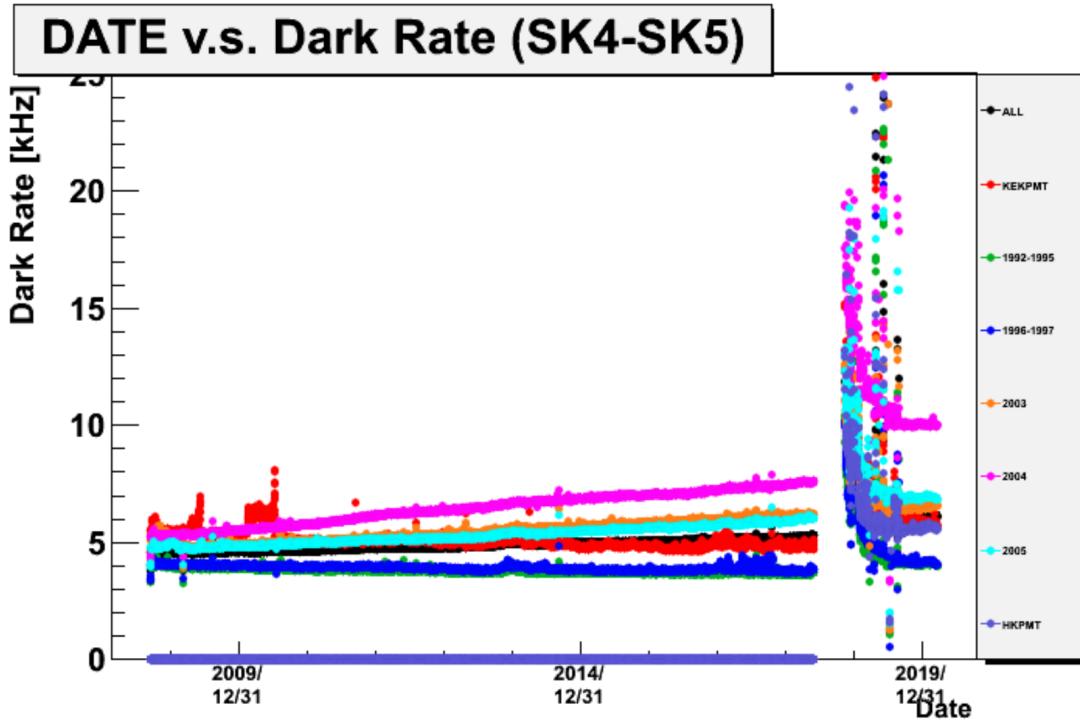
1658 **DB: Figure out how pion-like rings are different from the muon hypothesis**  
1659 Multi-ring fits proceed by proposing another ring to the previous fit and  
1660 then fitting the parameters in the method described above. Typically, multi-ring  
1661 fits have the largest likelihood because of the additional degrees of freedom  
1662 introduced. A likelihood value is calculated for the  $n$ -ring and  $(n + 1)$ -ring  
1663 hypotheses, where the additional ring is only included if the likelihood value  
1664 is above 9.35, based on Monte Carlo studies in [184].

### 1665 5.2.1 Validation of Reconstruction in SK-V

1666 **DB: Link this into the previous section**

1667 As an example of how the reconstruction depends on the detector conditions,  
1668 the author of this thesis assessed the quality of `fitTQun` event reconstruction for  
1669 SK-V data. The detector systematics used in the T2K-only oscillation analysis  
1670 are determined using data-to-Monte Carlo comparisons of the SK-IV data [185].  
1671 Due to tank-open maintenance occurring between SK-IV and SK-V, the dark  
1672 rate of each PMT was observed to increase in SK-V due to light exposure for a  
1673 significant time during the repairs. This increase can be seen in Figure 5.6. Run-10  
1674 of the T2K experiment was conducted in the SK-V period, so the consistency  
1675 of SK-IV and SK-V data needs to be studied to determine whether the SK-IV-  
1676 defined systematics can be applied to the run-10 data. This comparison study was  
1677 performed using the stopping muon data set for both the SK-IV and SK-V periods.  
1678 This data sample is used due to the high rate of interactions ( $O(200)$  events per  
1679 hour) as well as having similar energies to muons from CCQE  $\nu_\mu$  interactions from  
1680 beam interactions. The rate of cosmic muons does depend on the solar activity  
1681 cycle [186] but has been neglected in this comparison study. This is because the  
1682 shape of the distributions is most important for the purposes of being compared

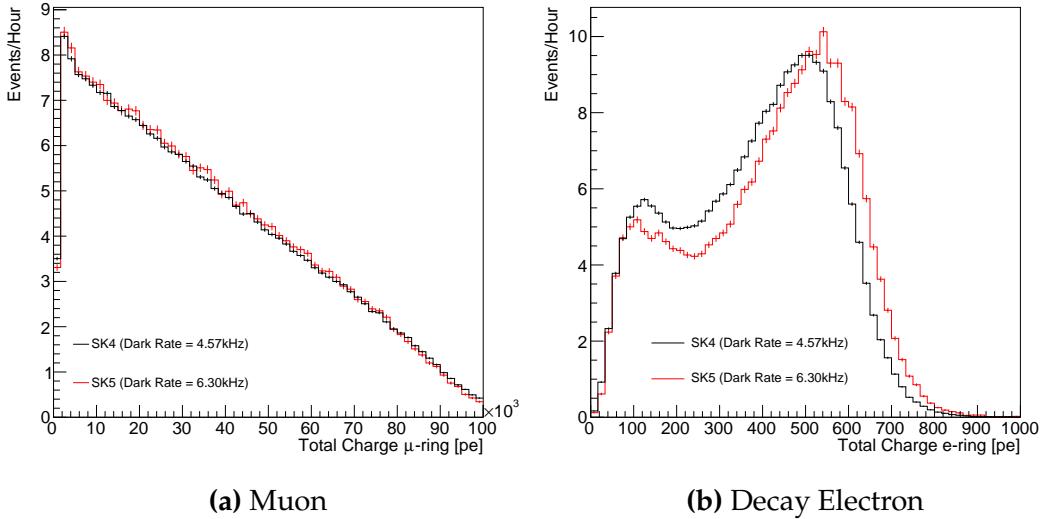
<sup>1683</sup> to the detector systematics. The SK-IV and SK-V data samples consist of 2398.42  
<sup>1684</sup> and 626.719 hours of data which equates to 686k and 192k events respectively.  
<sup>1685</sup> These samples do not correspond to the full data sets of either period but do  
<sup>1686</sup> contain enough events to be systematics limited rather than statistics limited.



**Figure 5.6:** The variation of the measured dark rate as a function of date, broken down by PMT type. The SK-IV and SK-V periods span September 2008 to May 2018 and January 2019 to July 2020, respectively. The break in measurement in 2018 corresponds to the period of tank repair and refurbishment. Figure adapted from [185].

<sup>1687</sup> The predicted charge calculated in the `fitQun` algorithm includes a contribu-  
<sup>1688</sup> tion from the photoelectron emission due to dark noise. Therefore, the increase  
<sup>1689</sup> in the SK-V dark rate needs to be accounted for. In practice, the average dark rate  
<sup>1690</sup> in each SK period is calculated and used as an input in the reconstruction. This is  
<sup>1691</sup> calculated by averaging the dark rate per run for each period separately, using  
<sup>1692</sup> the calibration measurements detailed in subsection 3.1.2. The average dark rate  
<sup>1693</sup> from SK-IV and SK-V were found to be 4.57kHz and 6.30kHz, respectively. The  
<sup>1694</sup> charges associated with the muon and decay electron subevents are illustrated in  
<sup>1695</sup> Figure 5.7. The photoelectron emission from dark noise is more significant for

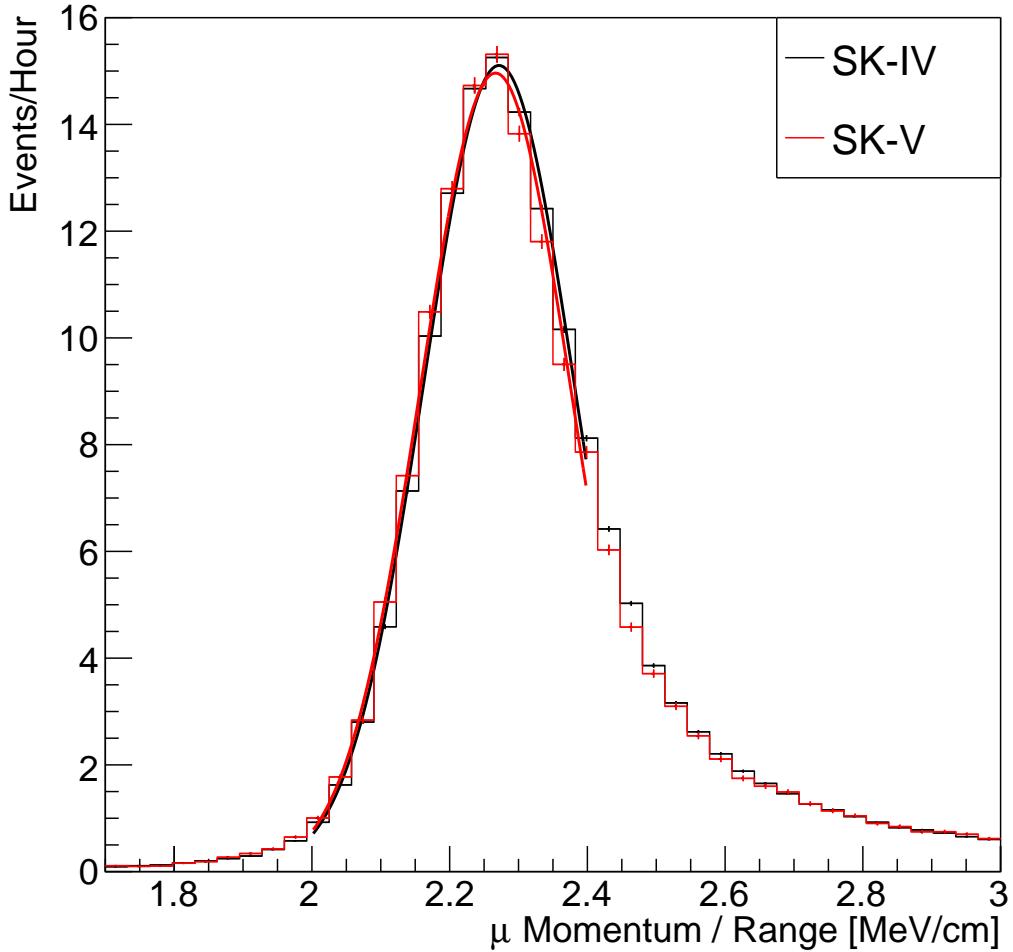
events that have lower energy. This is because this contribution becomes more comparable to the number of photoelectrons emitted from incident photons in lower-energy events. This behaviour is observed in the data, where the charge deposited by the muon subevent is mostly unaffected by the increase in dark rate, whilst the charge associated with the decay-electron is clearly affected.



**Figure 5.7:** Comparison of the measured raw charge deposited per event from the stopping muon data samples between SK-IV (Blue) and SK-V (Red), split by the primary muon subevent (left) and the associated decay electron subevent (right).

The energy scale systematic is estimated from data-to-Monte Carlo differences in the stopping muon sample in [187] and found to be 2.1%. To determine the consistency of SK-IV and SK-V with respect to the energy scale systematic, the muon momentum distribution is compared between the two SK periods. As the total number of Cherenkov photons is integrated across the track length, the reconstructed momentum divided by track length (or range) is compared between SK-IV and SK-V as illustrated in Figure 5.8.

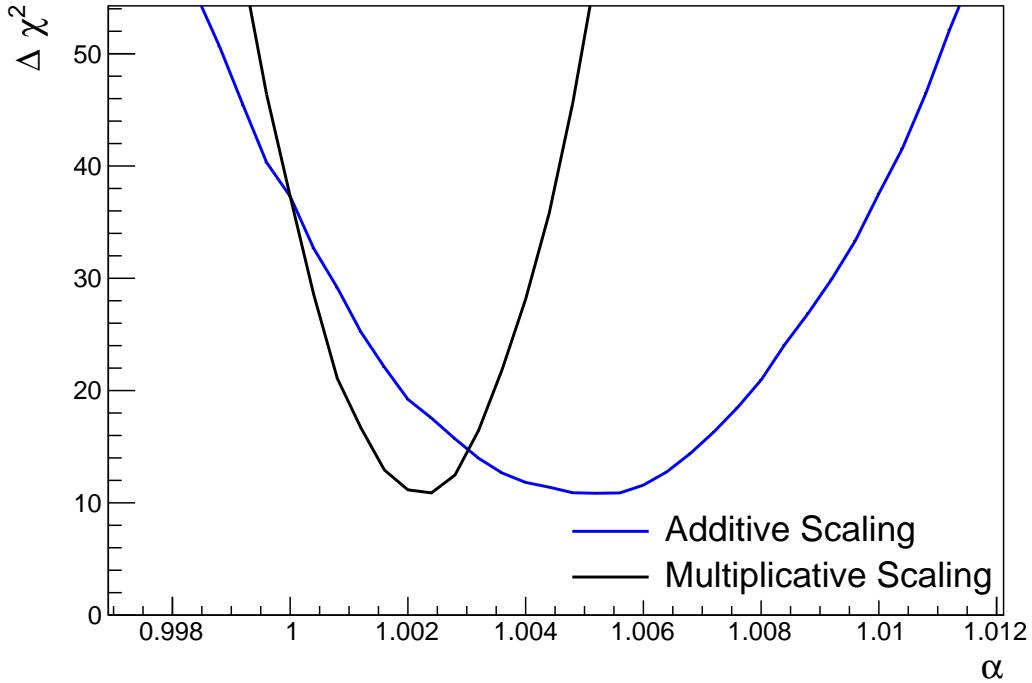
The consistency between these muon distributions has been computed in two ways. Firstly, a Gaussian is fit to the peak of each distribution separately, whose mean is found to be  $(2.272 \pm 0.003)\text{MeV/cm}$  and  $(2.267 \pm 0.006)\text{MeV/cm}$  for SK-IV and SK-V respectively. The ratio of these is equal to  $1.002 \pm 0.003$ . The means of the Gaussian fits are consistent with the expected stopping power of a minimum



**Figure 5.8:** The distribution of the reconstructed momentum from the muon ring divided by the distance between the reconstructed muon and decay electron vertices as found in the stopping muon data sets of SK-IV (Black) and SK-V (Red). Only events with one tagged decay electron are considered. A Gaussian fit is considered in the range  $[2.0, 2.4]$  MeV/cm and illustrated as the solid curve.

<sup>1713</sup> ionising muon for a target material (water) with  $Z/A \sim 0.5$  [188]. The second  
<sup>1714</sup> consistency check is performed by introducing a nuisance parameter,  $\alpha$ , which  
<sup>1715</sup> modifies the SK-V distribution. The value of  $\alpha$  which minimises the  $\chi^2$  value  
<sup>1716</sup> between the SK-IV and SK-V is determined by scanning across a range of values.  
<sup>1717</sup> This is repeated by applying the nuisance parameter as both a multiplicative  
<sup>1718</sup> factor and an additive shift. The  $\chi^2$  distributions for different values of  $\alpha$  is  
<sup>1719</sup> illustrated in Figure 5.9. The values which minimise the  $\chi^2$  are found to be 0.0052

1720 and 1.0024 for the additive and multiplicative implementations, respectively. No  
1721 evidence of shifts larger than the 2.1% uncertainty on the energy scale systematic  
1722 has been found in the reconstructed momentum distribution of SK-IV and SK-V.

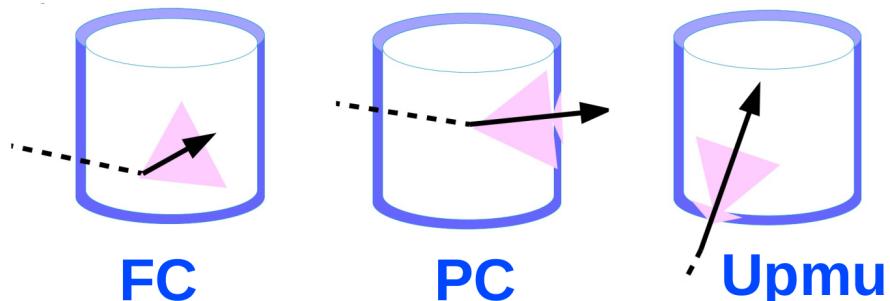


**Figure 5.9:** The  $\chi^2$  difference between the SK-IV and SK-V reconstructed muon momentum divided by range when the SK-V is modified by the scaling parameter  $\alpha$ . Both additive (Blue) and multiplicative (Black) scaling factors have been considered. In practice, the additive scaling factor actually uses the value of  $(\alpha - 1.0)$  but is illustrated like this so the results can be shown on the same axis range.

### 1723 5.3 Event Reduction at SK

1724 In normal data-taking operations, the SK detector observes many background  
1725 events alongside the beam and atmospheric neutrino signal events of physics  
1726 interest for this thesis. Cosmic ray muons and flasher events, which are the spon-  
1727 taneous discharge of a given PMT, contribute the largest amount of background  
1728 events in the energy range relevant to this thesis. Therefore the data recorded  
1729 is reduced with the aim of removing these background events. The reduction  
1730 process is detailed in [55, 88] and briefly summarised below.

Atmospheric neutrino events observed in the SK detector are categorised into three different types of samples: fully contained (FC), partially contained (PC) and up-going muon (Up- $\mu$ ), using PMT hit signatures in the inner and outer detector (ID and OD, respectively). To identify FC neutrino events, it is required that the neutrino interacts inside the fiducial volume of the ID and that no significant OD activity is observed. For this analysis, an event is defined to be in the fiducial volume provided the event vertex is at least 0.5m away from the ID walls. PC events have the same ID requirements but can have a larger signal present inside the OD. Typically, only high energy muons from  $\nu_\mu$  interactions can penetrate the ID wall. The Up- $\mu$  sample contains events where muons are created from neutrino interactions in the OD water or rock below the tank. They then propagate upwards through the detector. Downward-going muons generated from neutrino interactions above the tank are neglected because of the difficulty in separating their signature from the cosmic muon shower background. The sample categories are visually depicted in Figure 5.10.



**Figure 5.10:** A depiction of the topology patterns for fully-contained (FC), partially-contained (PC), and up-going muon (Up- $\mu$ ) samples included in this analysis.

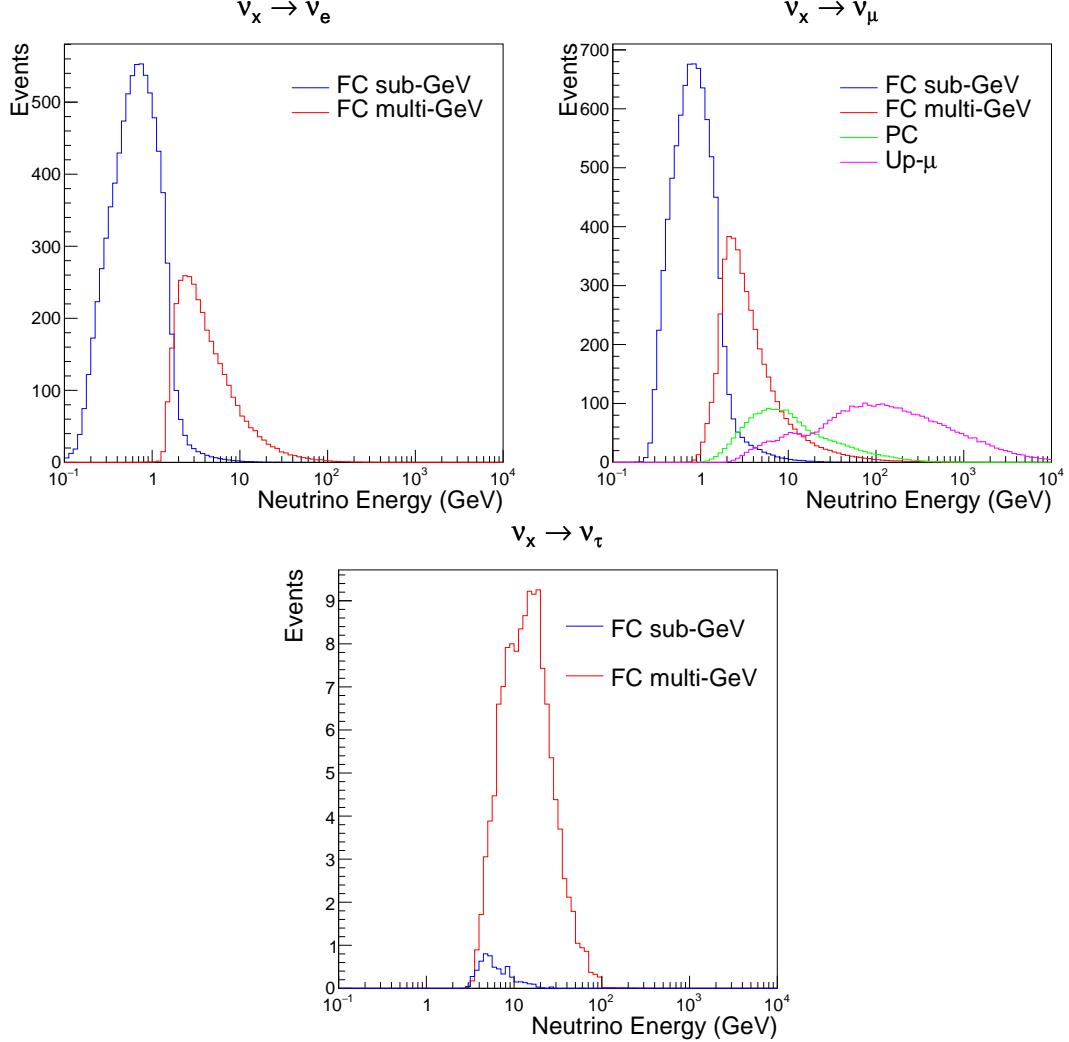
Based on the event characteristics, as defined by the `fitQun` event reconstruction software, the FC events are categorised by

- **Visible Energy:** equal to the sum of the reconstructed kinetic energy of particles above the Cerenkov threshold for all rings present in the event. The purpose is to separate events into sub-GeV and multi-GeV categories.

- **Number of observed Cerenkov rings.** The purpose is to separate single-ring and multi-ring events, where single-ring events predominantly consist of quasi-elastic interactions and multi-ring events are typically resonant pion production or deep inelastic scattering events.
- **Particle identification parameter of the most energetic ring:** A value determined from the maximum likelihood value based on `fitQun`'s electron, muon, or pion hypothesis. The purpose is to separate electron-like and muon-like events.
- **Number of decay electrons:** The purpose is to separate quasi-elastic events (which have one decay electron emitted from the muon decay) and resonant pion production events (which have two decay electrons emitted from the muon and pion).

The PC and Up- $\mu$  categories are broken down into “through-going” and “stopping” samples depending on whether the muon leaves the detector. This is because the PC stopping events deposit the entire energy of the interaction into the detector, resulting in better reconstruction. The energy of events that exit the detector has to be estimated, with a typically worse resolution, which introduces much larger systematic uncertainties. Through-going Up- $\mu$  samples are further broken down by whether any hadronic showering was observed in the event which typically indicates DIS interactions. The expected neutrino energy for the different categories is given in Figure 5.11. FC sub-GeV and multi-GeV events peak around 0.7GeV and 3GeV respectively, with slightly different peak energies for  $\nu_e$  and  $\nu_\mu$  oscillation channels. PC and Up- $\mu$  are almost entirely comprised of  $\nu_\mu$  events and peak around 7GeV and 100GeV, respectively.

The first two steps in the FC reconstruction remove the majority of cosmic ray muons by requiring a significant amount of ID activity compared to that measured in the OD. Events that pass this cut are typically very high momentum muons or events that leave very little activity in the OD. Consequently, a third reduction step is then applied to select cosmic-ray muons that pass the initial



**Figure 5.11:** The predicted neutrino flux of the fully contained (FC) sub-GeV and multi-GeV, partially contained (PC), and upward-going muon (Up- $\mu$ ) events. The prediction is broken down by the  $\nu_x \rightarrow \nu_e$  prediction (top left),  $\nu_x \rightarrow \nu_\mu$  prediction (top right) and  $\nu_x \rightarrow \nu_\tau$  prediction (bottom).  $\nu_x$  represents the flavours of neutrinos produced in the cosmic ray showers (electron and muon). Asimov A oscillation parameters are assumed (given in Table 2.2).

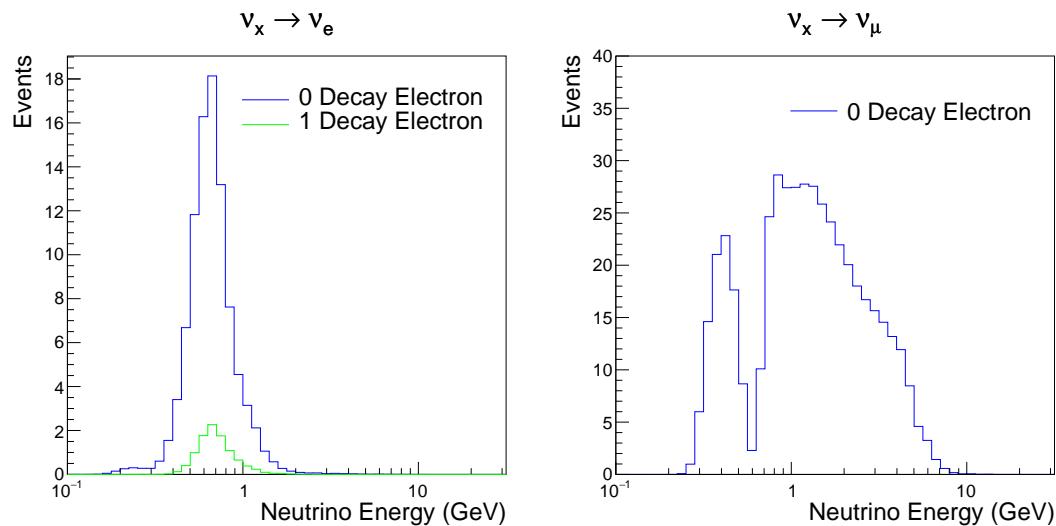
reduction step. A purpose-built cosmic muon fitter is used to determine the entrance (or exit) position of the muon and a cut is applied to OD activity contained within 8m of this position. Flasher events are removed in the fourth reduction step which is based on the close proximity of PMT hits surrounding the PMT producing the flash. Events that pass all these reduction steps are reconstructed with the APFit algorithm. The fifth step of the reduction uses information from the more precise fitter to repeat the previous two steps with

1787 tighter cuts. Muons below the Cherenkov threshold can not generate optical  
1788 photons in the ID but the associated decay electron can due to its lower mass.  
1789 These are the types of events targeted in the fifth reduction step. The final  
1790 cuts require the event vertex to be within the fiducial volume (0.5m from the  
1791 wall although the nominal distance is 2.0m), visible energy  $E_{vis} > 30\text{MeV}$  and  
1792 fewer than 16 hits within the higher energy OD cluster. The culmination of  
1793 the fully contained reduction results in 8.09 events/day in the nominal fiducial  
1794 volume [84]. The uncertainty in the reconstruction is calculated by comparing  
1795 Monte Carlo prediction to data. The largest discrepancy is found to be 1.3%  
1796 in the fourth reduction step.

1797 The PC and Up- $\mu$  events are processed through their own reduction processes  
1798 detailed in [55]. Both of these samples are reconstructed with the APFit algorithm  
1799 rather than fiTQun. This is because the efficiency of reconstructing events that  
1800 leave the detector has not been sufficiently studied for reliable systematic uncer-  
1801 tainties with fiTQun. The PC and Up- $\mu$  samples acquire events at approximately  
1802 0.66 and 1.44 events/day.

1803 Beam neutrinos events undergo the same reduction steps as FC events and are  
1804 then subject to further cuts [189]. The GPS system that links the timing between  
1805 the beam facility and SK needs to be operating correctly and there should be no  
1806 activity within the detector in the previous  $100\mu\text{s}$  before the trigger. The events  
1807 then need to triggered between  $-2\mu\text{s}$  and  $10\mu\text{s}$  of the expected spill timing.

1808 The beam neutrino samples are not split by visible energy since their energy  
1809 range is smaller than the atmospheric neutrino events. Following the T2K  
1810 analysis in [75], only single-ring beam neutrino events are considered. Similar to  
1811 atmospheric event selection, the number of decay electrons is used as a proxy for  
1812 distinguishing CCQE and CCRES events. The expected neutrino energy, broken  
1813 down by the number of decay electrons, is given in Figure 5.12.



**Figure 5.12:** The predicted flux of beam neutrinos, as a function of neutrino energy. The predictions are broken down by the number of decay electrons associated with the particular events. Asimov A oscillation parameters are assumed (given in Table 2.2).

# 6

1814

1815

## Sample Selections and Systematics

1816 The oscillation analysis presented within this thesis is built upon a simultaneous  
1817 fit to atmospheric data at SK, neutrino beam data in the near detector, and  
1818 beam data measured at SK. The definitions of these samples are documented  
1819 in section 6.1, section 6.2, and section 6.3, respectively. The data collected and  
1820 used within this analysis is detailed in Table 6.1. The near and far detector data  
1821 corresponds to T2K runs 2-9 and runs 1-10, respectively. The accumulated POT  
1822 and beam power for runs 1 – 10 are illustrated in Figure 6.1.

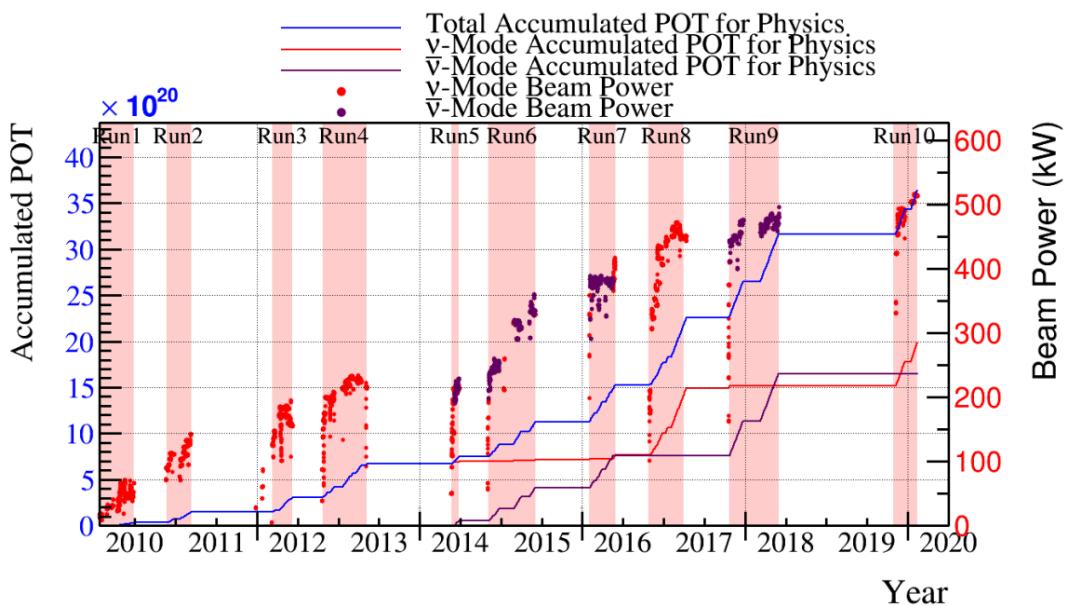
| Data Type         | Total                     |
|-------------------|---------------------------|
| Near Detector FHC | $1.15 \times 10^{21}$ POT |
| Near Detector RHC | $8.34 \times 10^{20}$ POT |
| Far Detector FHC  | $1.97 \times 10^{21}$ POT |
| Far Detector RHC  | $1.63 \times 10^{21}$ POT |
| Atmospheric SK-IV | 3244.4 days               |

**Table 6.1:** The amount of data collected in each detector used within this analysis. The data collected at the near and far detector, for both neutrino beam (FHC) and antineutrino beam (RHC), is measured as the number of protons on target (POT).

1823 The difference in POT recorded at the near and far detector is due to the  
1824 difference in downtime. The SK detector is very stable with almost 100% of  
1825 data recorded during beam operation. Due to various technical and operational

1826 issues, the downtime of the near detector is significantly higher due to its more  
1827 complex design and operating requirements.

1828 The systematic parameters invoked within the flux, detector, and interaction  
1829 models used within this analysis are documented in section 6.4. The standard  
1830 configuration of the joint beam and atmospheric data fit utilises far detector sys-  
1831 tematics provided in the official inputs from the two experiments. Additionally,  
1832 a correlated detector model which fits the parameters used in sample selections  
1833 to data has been developed and documented in subsection 6.4.5.



**Figure 6.1:** The accumulated beam data, measured as the number of protons on target (POT). The total data (blue) is given which comprises of the neutrino beam (red) and antineutrino (purple) components. The beam power for neutrino and antineutrino beams is given as the markers using the same colour scheme. The timescale runs from Run 1 which started in January 2010 until Run 10 which ended in February 2020. The ratio of accumulated data in neutrino and antineutrino beam is 54.7% : 45.3%.

1834 DB: Say that I have merged T2K and SK which hadn't previously been done

## 1835 6.1 Atmospheric Samples

1836 The atmospheric event selection follows the official SK-IV analysis presented  
1837 in [88] and is documented below. The Monte Carlo prediction used within this  
1838 analysis corresponds to 500 years worth of neutrino events, which is scaled down  
1839 to match the SK-IV livetime of 3244.4 days.

1840 The fully contained (FC), partially contained (PC), and upward going muon  
1841 events ( $\text{up-}\mu$ ) which pass the reduction cuts discussed in section 5.3 are further  
1842 broken down into different samples based on reconstruction information. This  
1843 section details the samples used within this oscillation analysis, alongside the  
1844 chosen binning.

1845 FC events are first separated by the visible energy deposited within the  
1846 detector. This is calculated as the sum of the reconstructed kinetic energy  
1847 above the Cherenkov threshold for all rings present in the event. Events are  
1848 separated by whether they were above or below  $E_{\text{vis}} = 1.33\text{GeV}$ . This separates  
1849 “subGeV” and “multiGeV” events. Typically, lower energy events consist of  
1850 charged current quasi-elastic (CCQE) interactions which are better understood  
1851 and simpler to reconstruct resulting in smaller systematic uncertainties. Events  
1852 are further separated by the number of rings associated with the event due to  
1853 similar reasoning. As the oscillation probability is dependant upon the flavour  
1854 of neutrino, electron and muon events are separated using a similar likelihood  
1855 method to that discussed in section 5.2. To reduce computational resources  
1856 required for the reconstruction, only electron and pion hypotheses are considered  
1857 so this separation cut depends on the ratio of the electron to pion likelihoods,  
1858  $\log(L_e/L_\pi)$ . Finally, the number of decay electrons is used to classify events.  
1859 Charged current resonant pion production (CCRES) interactions generate a final-  
1860 state pion. This can decay, mostly likely through a muon, into a decay electron.  
1861 Therefore any electron-like event with one decay electron or muon-like event  
1862 with two decay electrons was most likely produced by a CCRES interaction.  
1863 Consequently, the number of decay electrons can be used to distinguish CCQE

<sup>1864</sup> and CCRES interaction modes. Ultimately, FC subGeV events are separated  
<sup>1865</sup> into the samples listed in Table 6.2.

| Sample Name                | Description  |
|----------------------------|--|
| SubGeV- <i>e</i> like-0dcy | Single ring <i>e</i> -like events with zero decay electrons  |
| SubGeV- <i>e</i> like-1dcy | Single ring <i>e</i> -like events with one or more decay electrons   |
| SubGeV- <i>μ</i> like-0dcy | Single ring <i>μ</i> -like events with zero decay electrons  |
| SubGeV- <i>μ</i> like-1dcy | Single ring <i>μ</i> -like events with one decay electrons   |
| SubGeV- <i>μ</i> like-2dcy | Single ring <i>μ</i> -like events with two or more decay electrons   |
| SubGeV- <i>π</i> 0like     | Two <i>e</i> -like ring events with zero decay electrons<br>and reconstructed $\pi^0$ mass $85 \leq m_{\pi^0} < 215$ MeV |

**Table 6.2:** The fully contained subGeV samples, defined as events with visible energy  $E_{vis} < 1.33$  GeV, used within this oscillation analysis.

<sup>1866</sup> In addition to the cuts discussed above, multiGeV samples also have addi-  
<sup>1867</sup> tional cuts to separate samples which target neutrino and antineutrino events.  
<sup>1868</sup> As discussed in section 2.5, the matter resonance only occurs for neutrinos in the  
<sup>1869</sup> normal hierarchy and antineutrinos in the inverted mass hierarchy. Therefore,  
<sup>1870</sup> having flavour-enriched samples aids in the determination of the mass hierarchy.  
<sup>1871</sup> For a CCRES interaction,

$$\begin{aligned}
 \bar{\nu}_e + N &\rightarrow e^+ + N' + \pi^-, \\
 \nu_e + N &\rightarrow e^- + N' + \pi^+ \\
 &\quad \downarrow \mu^+ + \nu_\mu \\
 &\quad \downarrow e^+ + \nu_e + \bar{\nu}_\mu.
 \end{aligned} \tag{6.1}$$

<sup>1872</sup> The  $\pi^-$  emitted from a  $\bar{\nu}_e$  interaction is more likely to be captured by an  
<sup>1873</sup> oxygen nucleus than the  $\pi^+$  from  $\nu_e$  interactions [190]. These pions then decay,  
<sup>1874</sup> mostly through muons, to electrons. Therefore the number of tagged decay  
<sup>1875</sup> electrons associated with an event gives an indication of whether the interaction  
<sup>1876</sup> was due to a neutrino or antineutrino: zero for  $\bar{\nu}_e$  events, and one for  $\nu_e$  events.  
<sup>1877</sup> The ability to separate neutrino from antineutrino events is illustrated in Table 6.4,  
<sup>1878</sup> where the MultiGeV-*e*like-nue has 78% purity of CC neutrino interactions with  
<sup>1879</sup> only 7% antineutrino background, the rest consisting of NC backgrounds.

1880      The number of decay electrons discriminator works reasonably well for single-  
 1881      ring events. However, this is not the case for multi-ring events. A multiGeV  
 1882      multiring electron-like (MME) likelihood cut was introduced in [191, 192]. This  
 1883      is a two-stage likelihood selection cut. Four observables are used in the first  
 1884      likelihood cut to distinguish  $CC\nu_e$  and  $CC\bar{\nu}_e$  events from background:

- 1885      • The number of decay electrons  
 1886      • The maximum distance between the vertex of the neutrino and the decay  
 1887      electrons  
 1888      • The energy deposited by the highest energy ring  
 1889      • The particle identification of that highest energy ring

1890      Background events consist of  $CC\nu_\mu$  and NC interactions. Typically, the  
 1891      majority of the energy in these background events is carried by the hadronic  
 1892      system. Additionally, muons tend to travel further than the pions from  $CC\nu_e$   
 1893      before decaying. Thus, the parameters used within the likelihood cut target these  
 1894      typical background interaction kinematics.

| Sample Name            | Description  |
|------------------------|--|
| MultiGeV-elike-nue     | Single ring $e$ -like events with zero decay electrons   |
| MultiGeV-elike-nuebar  | Single ring $e$ -like events with one or more decay electrons  |
| MultiGeV-mulike        | Single ring $\mu$ -like events   |
| MultiRing-elike-nue    | Two or more ring events with leading energy $e$ -like ring and passed both MME and $\nu/\bar{\nu}$ separation cuts                                 |
| MultiRing-elike-nuebar | Two or more ring events with leading energy $e$ -like ring and passed MME and failed $\nu/\bar{\nu}$ separation cuts                               |
| MultiRing-mulike       | Two or more ring events with leading energy $\mu$ -like ring and only requires $E_{vis} > 0.6\text{GeV}$ <b>DB: Why is this not }1.33\text{GeV</b> |
| MultiRing-Other1       | Two or more ring events with leading energy $e$ -like ring and failed the MME likelihood cut   |

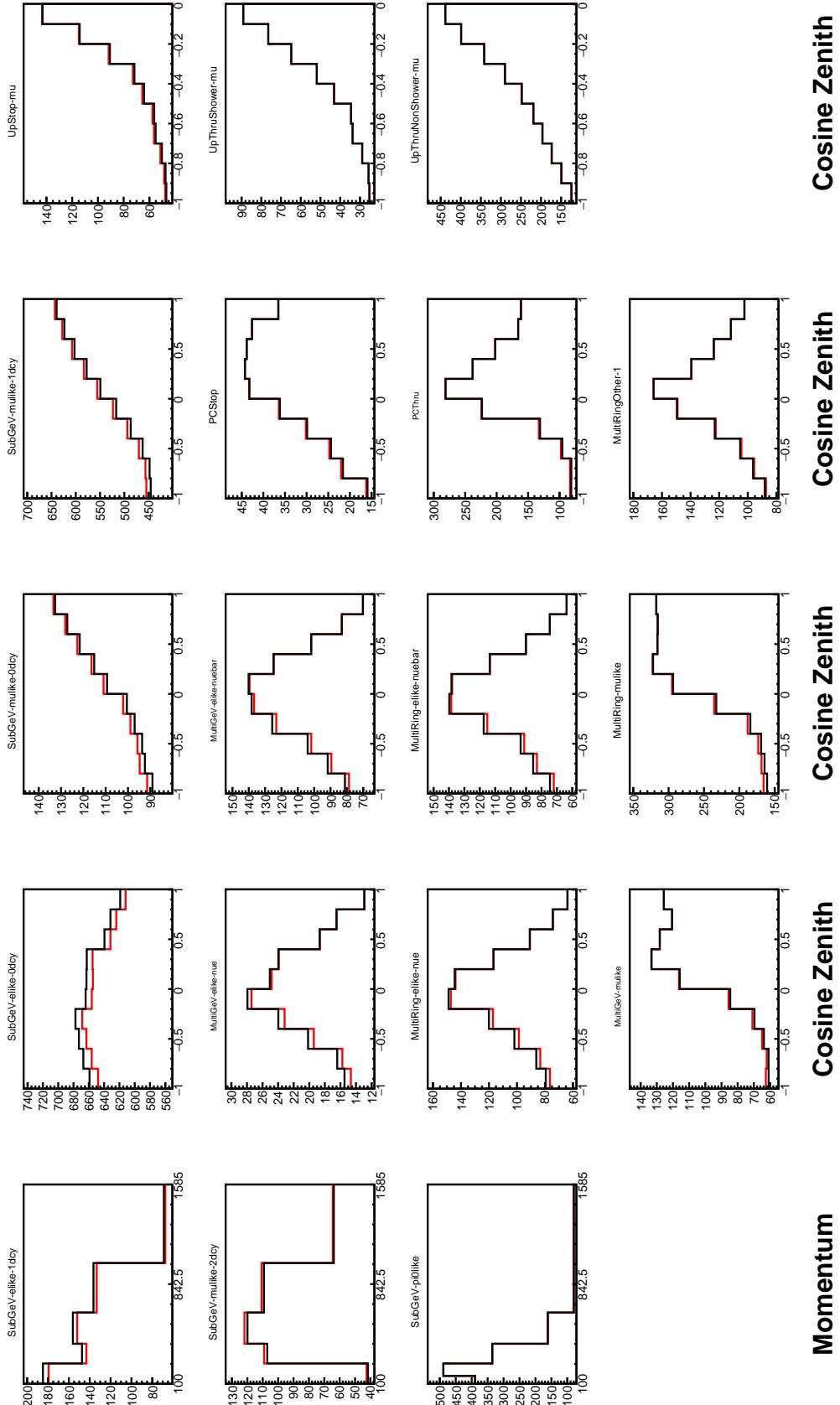
**Table 6.3:** The fully contained multiGeV samples used within this oscillation analysis. Both the sample name and description are given.

1895      Neutrino and antineutrino events are then separated by a second likelihood  
 1896      method ( $\nu/\bar{\nu}$  separation) detailed in [60]. This uses the number of decay electrons,

1897 the number of reconstructed rings, and the event’s transverse momentum. The  
1898 last two parameters are used because higher-energy samples tend to have more  
1899 pions produced above the Cherenkov threshold which results in more rings  
1900 compared to an antineutrino interaction. Furthermore, the angular distribution  
1901 also tends to be more forward peaked in antineutrino interactions as compared  
1902 to neutrino interactions [88]. These FC multiGeV sample definitions are de-  
1903 tailed in Table 6.3.

1904 The PC and up- $\mu$  samples are split by the amount of energy deposited within  
1905 the outer detector, into “stopping” and “through-going” samples. If an event  
1906 leaves the detector, the energy it takes with it has to be estimated which increases  
1907 the systematic uncertainty compared to events entirely contained within the  
1908 inner detector. This estimation is particularly poor at high energies, thus the  
1909 up- $\mu$  through-going events are not binned in reconstructed momentum. The  
1910 through-going up- $\mu$  are further separated by the presence of any electromagnetic  
1911 showering in the event, as the assumption of non-showering muon does not give  
1912 reliable reconstruction for these types of events [55]. In total, 13 FC, 2 PC, and  
1913 3 up- $\mu$  atmospheric samples are included within this analysis.

1914 The atmospheric samples are binned in direct observables: reconstructed  
1915 lepton momentum and direction, as given by Table A.1. The distribution of  
1916 the reconstructed lepton momentum (for samples that only have one bin in  
1917 reconstructed zenith angle) and reconstructed direction for each atmospheric  
1918 sample used within this analysis is illustrated in Figure 6.2. The by-mode  
1919 breakdown of each of the atmospheric samples is given in Appendix A.



**Figure 6.2:** Comparison of the SK-IV atmospheric samples between predictions made with the CP-violating Asimov A (Black) and CP-conserving Asimov B (Red) oscillation parameter sets (given in Table 2.2). The subGeV samples CCRES and  $\pi^0$ -like samples are given in their reconstructed lepton momentum. All other samples are presented in their reconstructed zenith angle projection.

| Sample                          | $CC\nu_e$ | $CC\bar{\nu}_e$ | $CC(\nu_\mu + \bar{\nu}_\mu)$ | $CC(\nu_\tau + \bar{\nu}_\tau)$ | NC    |
|---------------------------------|-----------|-----------------|-------------------------------|---------------------------------|-------|
| SubGeV- <i>elike</i> -0dcy      | 72.17     | 23.3            | 0.724                         | 0.033                           | 3.77  |
| SubGeV- <i>elike</i> -1dcy      | 86.81     | 1.773           | 7.002                         | 0.062                           | 4.351 |
| SubGeV- <i>mulike</i> -0dcy     | 1.003     | 0.380           | 90.07                         | 0.036                           | 8.511 |
| SubGeV- <i>mulike</i> -1dcy     | 0.023     | 0.              | 98.46                         | 0.029                           | 1.484 |
| SubGeV- <i>mulike</i> -2dcy     | 0.012     | 0.              | 99.25                         | 0.030                           | 0.711 |
| SubGeV- <i>pi0like</i>          | 6.923     | 2.368           | 0.928                         | 0.011                           | 89.77 |
| MultiGeV- <i>elike</i> -nue     | 78.18     | 7.041           | 3.439                         | 1.886                           | 9.451 |
| MultiGeV- <i>elike</i> -nuebar  | 56.68     | 37.81           | 0.174                         | 0.614                           | 4.718 |
| MultiGeV- <i>mulike</i>         | 0.024     | 0.005           | 99.67                         | 0.245                           | 0.058 |
| MultiRing- <i>elike</i> -nue    | 59.32     | 12.39           | 4.906                         | 3.385                           | 20    |
| MultiRing- <i>elike</i> -nuebar | 52.39     | 31.03           | 1.854                         | 1.585                           | 13.14 |
| MultiRing- <i>mulike</i>        | 0.673     | 0.080           | 97.33                         | 0.342                           | 1.578 |
| MultiRingOther-1                | 27.98     | 2.366           | 34.93                         | 4.946                           | 29.78 |
| PCStop                          | 8.216     | 3.118           | 84.45                         | 0.                              | 4.214 |
| PCThru                          | 0.564     | 0.207           | 98.65                         | 0.                              | 0.576 |
| UpStop-mu                       | 0.829     | 0.370           | 98.51                         | 0.                              | 0.289 |
| UpThruNonShower-mu              | 0.206     | 0.073           | 99.62                         | 0.                              | 0.103 |
| UpThruShower-mu                 | 0.128     | 0.054           | 99.69                         | 0.                              | 0.132 |

**Table 6.4:** The purity of each atmospheric sample used within this analysis, broken down by charged current (CC) and neutral current (NC) interactions and which neutrino flavour interacted within the detector. Each row sums to 100% by definition. Asimov A oscillation parameter sets are assumed (given in Table 2.2). Electron neutrino and antineutrino events are separated to illustrate the ability of the separation likelihood cuts used within the multiGeV and multiring sample selections.

## 1920 6.2 Near Detector Beam Samples

1921 The near detector sample selections are documented in detail within [193] and  
1922 summarised below. Samples are selected based upon which of the two Fine  
1923 Grained Detector (FGD) the vertex is reconstructed in as well as the operating  
1924 mode of the beam: FHC or RHC. Wrong-sign neutrino background samples are  
1925 considered in the RHC mode in order to add additional constraints on model  
1926 parameters. Samples from the wrong-sign component of the FHC beam mode  
1927 are not included as they are statistically insignificant compared to those samples  
1928 already listed.

1929 The reconstruction algorithm uses a clustering algorithm to group hits within  
1930 the TPC. It then adds information from the upstream FGD to form a track  
1931 that passes through both sub-detectors. In FHC(RHC), the highest momentum  
1932 negative(positive) curvature track is defined as the muon candidate. Before  
1933 being assigned a sample, these candidate muon events must pass CC-inclusive  
1934 cuts, as defined in [194]:

- 1935 • Event Timing: The DAQ must be operational and the event must occur  
1936 within the expected beam time window consistent with the beam spill
- 1937 • TPC Requirement: The muon-candidate track path must intercept one or  
1938 more TPCs
- 1939 • Fiducial volume: The event must originate from within the fiducial volume  
1940 defined in [195]
- 1941 • Upstream Background: Remove events that have muon tracks that originate  
1942 upstream of the FGDs by requiring no high-momentum tracks within  
1943 150mm upstream of the candidate vertex. Additionally, events that occur  
1944 within the downstream FGD are vetoed if a secondary track starts within  
1945 the upstream FGD

- 1946     • Broken track removal: All candidates where the muon candidate is broken  
1947        in two are removed

- 1948     • Muon PID: Measurements of  $dE/dx$  in a TPC are used to distinguish muon-  
1949        like events, from electron-like or proton-like, using a likelihood cut

1950     In addition to these cuts, RHC neutrino events also have to undergo the  
1951        following cuts to aid in the separation of neutrino and antineutrino [196]:

- 1952     • TPC Requirement: The track path must intercept TPC2

- 1953     • Positive Track: The highest momentum track must have a positive recon-  
1954        structed charge

- 1955     • TPC1 Veto: Remove any events originating upstream of TPC1

1956     Once all CC-inclusive events have been determined, they are further split  
1957        by pion multiplicity: CC0 $\pi$ , CC1 $\pi$ , and CCOther. This breakdown targets the  
1958        specific interaction modes CCQE, CCRES, and other CC background interactions,  
1959        respectively. Pions in the TPCs and FGDs are selected by requiring a second track  
1960        to be observed, which is separate from the muon track and is in the same beam  
1961        spill window and sub-detector. If the pion originated within a FGD, it must also  
1962        pass through the sequential downstream TPC (TPC2 for FGD1, TPC3 for FGD2).

1963     CC0 $\pi$ , CC1 $\pi$ , and CCOther samples are defined with the following cuts:

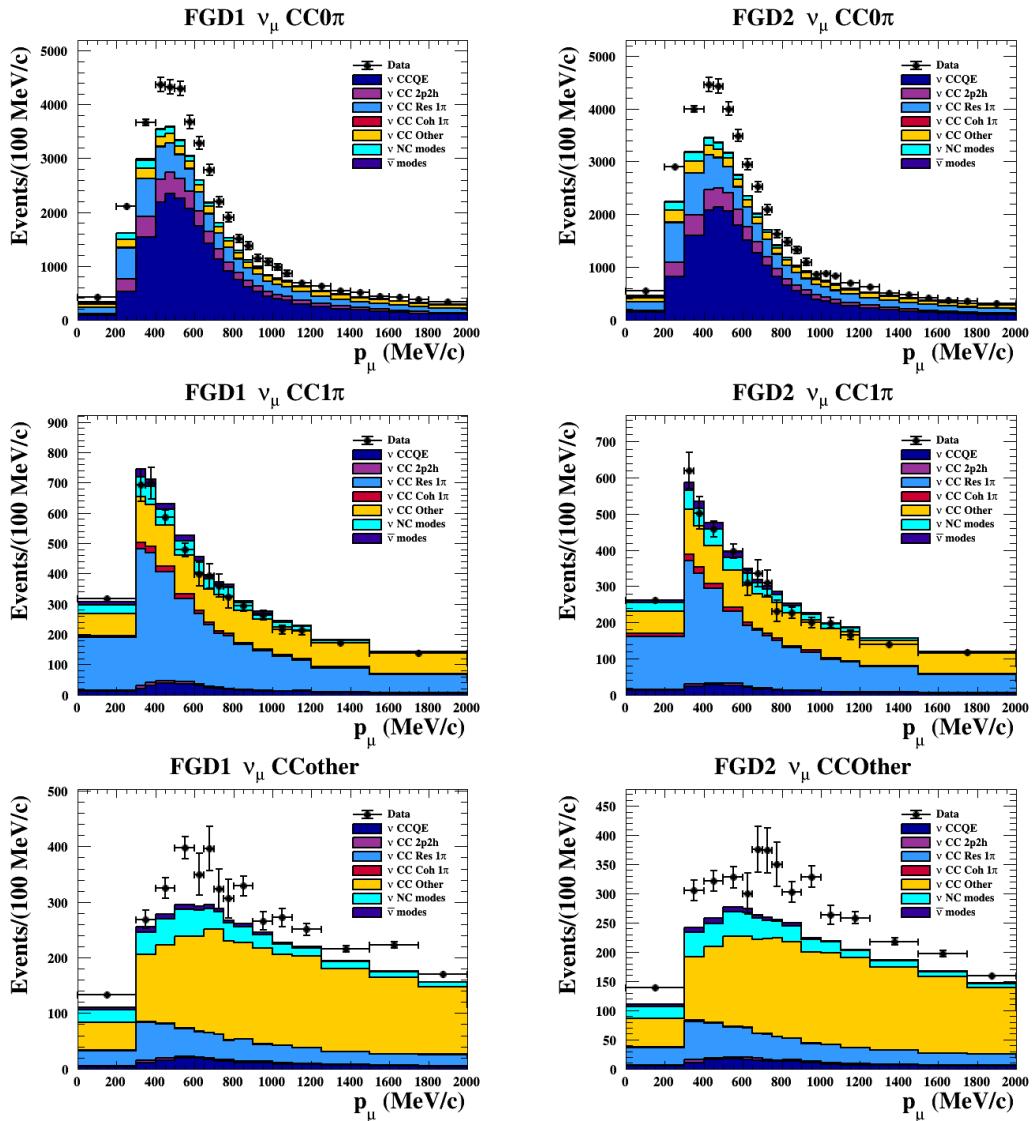
1964     **DB: Understand pion cuts at ND**

- 1965     •  $\nu_\mu$ CC0 $\pi$  **Selection:** No electrons in TPC and no charged pions or decay  
1966        electrons within the TPC or FGD

- 1967     •  $\nu_\mu$ CC1 $\pi$  **Selection:** Exactly one charged pion in either the TPC or FGD,  
1968        where the number of charged pions in the FGD is equal to the number of  
1969        decay electrons

- 1970     •  $\nu_\mu$ CCOther **Selection:** All events which are not classified into the above  
1971        two selections

Counting the three selections for each FGD in FHC and RHC running, including the wrong-sign background in RHC, 18 near detector samples are used within this analysis. These samples are binned in reconstructed lepton momentum (illustrated in Figure 6.3) and direction with respect to the beam. The binning is chosen such that each event has at least 20 Monte Carlo events in each bin [195]. This is to ensure that the bins are coarse enough to ensure the reduction of statistical errors, whilst also being fine enough to sample the high-resolution peak regions. The exact binning is detailed in [195].



**Figure 6.3:** The nominal Monte Carlo predictions compared to data for the FGD1 and FGD2 samples in neutrino beam mode, broken down into the  $CC\nu_\mu 0\pi$ ,  $CC\nu_\mu 1\pi$  and  $CC\nu_\mu$  Other categories. Figures taken from [193].

### 1980 6.3 Far Detector Beam Samples

1981 The beam neutrino events which occur at the SK detector, which pass the  
 1982 reduction cuts detailed in section 5.3, are separated based on whether the beam  
 1983 was operating in FHC or RHC mode. The events are then separated into three  
 1984 samples: electron-like ( $1Re$ ), muon-like ( $1R\mu$ ), and  $CC1\pi^+$ -like ( $1Re1de$ ) which  
 1985 are observed as electron-like events with an associated decay electron [185].  
 1986 As discussed in section 6.1, positively charged pions emitted from neutrino  
 1987 interactions are more likely to produce decay electrons than negatively charged  
 1988 pions. Consequently, the  $CC1\pi^+$ -like sample is only selected when the beam is  
 1989 operating in FHC mode. Therefore, five beam samples measured at SK are  
 1990 used in this analysis.

1991 The fiducial volume definition for beam samples is slightly different from that  
 1992 used for the atmospheric samples. It uses both the distance to the closest wall  
 1993 (`dWall`) and the distance to the wall along the trajectory of the particle (`toWall`).  
 1994 This allows events that originate close to the wall but are facing into the tank to be  
 1995 included within the analysis, which would have otherwise been removed. These  
 1996 additional events are beneficial for a statistics-limited experiment. The exact  
 1997 cut values for both `dWall` and `toWall` are different for each of the three types of  
 1998 sample and are optimised based on T2K sensitivity to  $\delta_{CP}$  [183, 197]. They are:

1999 **1Re event selection** For an event to be classified as a  $1Re$ -like, the event must sat-  
 2000 isfy:

- 2001 • Fully-contained and have  $dWall > 80\text{cm}$  and  $toWall > 170\text{cm}$
- 2002 • Total of one ring which is reconstructed as electron-like with reconstructed  
 2003 momentum  $P_e > 100\text{MeV}$
- 2004 • Zero decay electrons are associated with the event
- 2005 • Passes  $\pi^0$  rejection cut discussed in section 5.2

2006      The zero decay electron cut removes non-CCQE interactions and the  $\pi^0$   
 2007     rejection cut is designed to remove neutral current  $\pi^0$  background events which  
 2008     can be easily reconstructed as 1Re-like events.

2009      The zero decay electron cut removes non-CCQE interactions and the  $\pi^0$   
 2010     rejection cut is designed to remove neutral current  $\pi^0$  background events which  
 2011     can be easily reconstructed as 1Re-like events.

2012   **CC1 $\pi^+$  event selection**    This event selection is very similar to that of the 1Re  
 2013   sample. The only differences are that the `dWall` and `toWall` criteria are changed  
 2014   to  $> 50\text{cm}$  and  $> 270\text{cm}$ , respectively, and exactly one decay electron is required  
 2015   from the  $\pi^+$  decay.

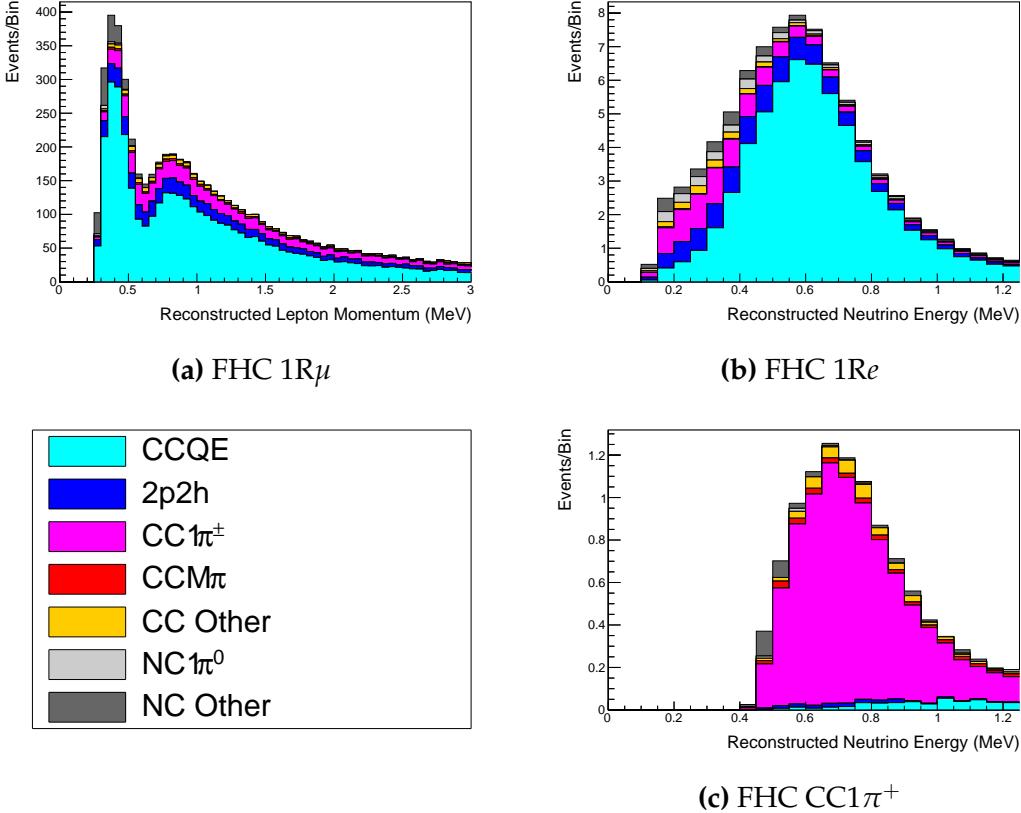
2016   **1R $\mu$  event selection**    A 1R $\mu$ -like event is determined by the following cuts:

- 2017     • Fully-contained and have `dWall`  $> 50\text{cm}$  and `toWall`  $> 250\text{cm}$
- 2018     • Total of one ring which is reconstructed as muon-like with reconstructed  
               momentum  $P_\mu > 200\text{MeV}$
- 2019     • Fewer than two decay electrons are associated with the event
- 2021     • Passes  $\pi^+$  rejection cut discussed in section 5.2

2022      All of these samples are binned in reconstructed neutrino energy. This is  
 2023   possible under a particular interaction mode assumption, as the direction from  
 2024   the source is known extremely well. For the 1Re-like and 1R $\mu$ -like samples,

$$E_\nu^{rec} = \frac{(M_N - V_{nuc})E_l - m_l^2/2 + M_N V_{nuc} - V_{nuc}^2/2 + (M_P^2 + M_N^2)/2}{M_N - V_{nuc} - E_l + P_l \cos(\theta_{beam})}. \quad (6.2)$$

2025      Where  $M_N$ ,  $M_P$  and  $m_l$  are the masses of the neutron, proton and outgoing  
 2026   lepton, respectively.  $V_{nuc} = 27\text{MeV}$  is the binding energy of the oxygen nucleus  
 2027   [185],  $\theta_{beam}$  is the angle between the beam and the direction of the outgoing  
 2028   lepton, and  $E_l$  and  $P_l$  are the energy and momentum of that outgoing lepton.



**Figure 6.4:** The reconstructed neutrino energy, as defined by Equation 6.2 and Equation 6.3, for the 1R $\mu$ -like, 1Re-like, and CC1 $\pi^+$ -like samples. The AsimovA oscillation parameters are assumed (given in Table 2.2). These samples are the FHC mode samples. For ease of viewing, the 1R $\mu$  sample only shows the  $0 \leq E_\nu^{rec} < 3.0\text{GeV}$  but the binning extends to 30.0GeV.

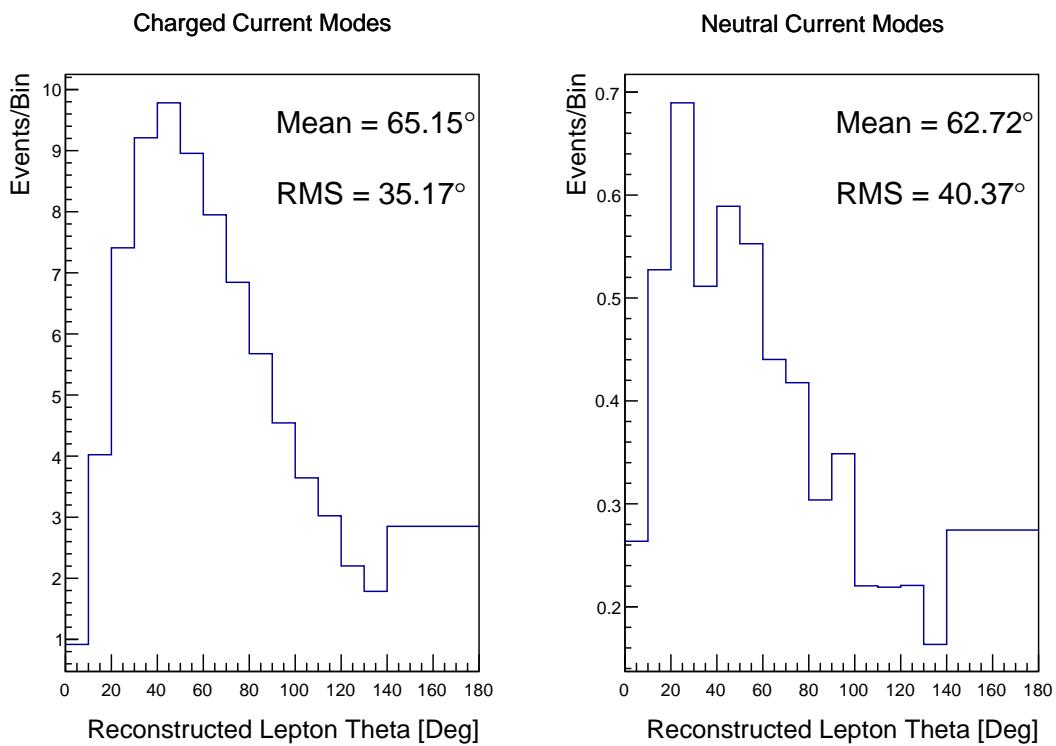
2029        The reconstructed neutrino energy of the CC1 $\pi^+$ -like events also accounts  
 2030        for the delta resonance produced within the interaction,

$$E_\nu^{rec} = \frac{2M_N E_l + M_{\Delta^{++}}^2 - M_N^2 - m_l^2}{2(M_N - E_l + P_l \cos(\theta_{beam}))}. \quad (6.3)$$

2031        Where  $M_{\Delta^{++}}$  is the mass of the delta baryon. Binding energy effects are not  
 2032        considered as a two-body process, with the delta baryon, is assumed. This follows  
 2033        the T2K oscillation analysis presented in [75], although recent developments of  
 2034        the interaction model in the latest T2K oscillation analysis do include effects  
 2035        from binding energy in this calculation [198].

2036        The reconstructed neutrino energy for the FHC samples is illustrated in  
 2037        Figure 6.4. As expected, the 1R $\mu$ -like and 1Re-like samples are heavily dominated

2038 by CCQE interactions, with smaller contributions from 2p2h meson exchange and  
 2039 resonant pion production interactions. The CC1 $\pi^+$ -like sample predominantly  
 2040 consists of charged current resonant pion production interactions. The 1Re-like  
 2041 and CC1 $\pi^+$ -like samples are also binned by the angle between the neutrino beam  
 2042 and the reconstructed lepton momentum. This is to aid in charged current and  
 2043 neutral current separation, as indicated in Figure 6.5. This is because the neutral  
 2044 current backgrounds are predominantly due to  $\pi^0$ -decays, which decay into two  
 2045  $\gamma$  rays. The opening angle of which (alongside the different final state kinematics)  
 2046 can produce a slightly broader angular distribution compared to the final state  
 2047 particles originating from charged current  $\nu_e$  interactions.



**Figure 6.5:** The distribution of the angle between the neutrino beam direction and the reconstructed final state lepton, for the FHC 1Re-like sample. The distribution is broken down by neutrino interaction mode into charged current (left) and neutral current (right) components. Asimov A oscillation parameter sets are assumed (given in Table 2.2). The RMS of the charged and neutral current plots are  $35.17^\circ$  and  $40.37^\circ$ , respectively.

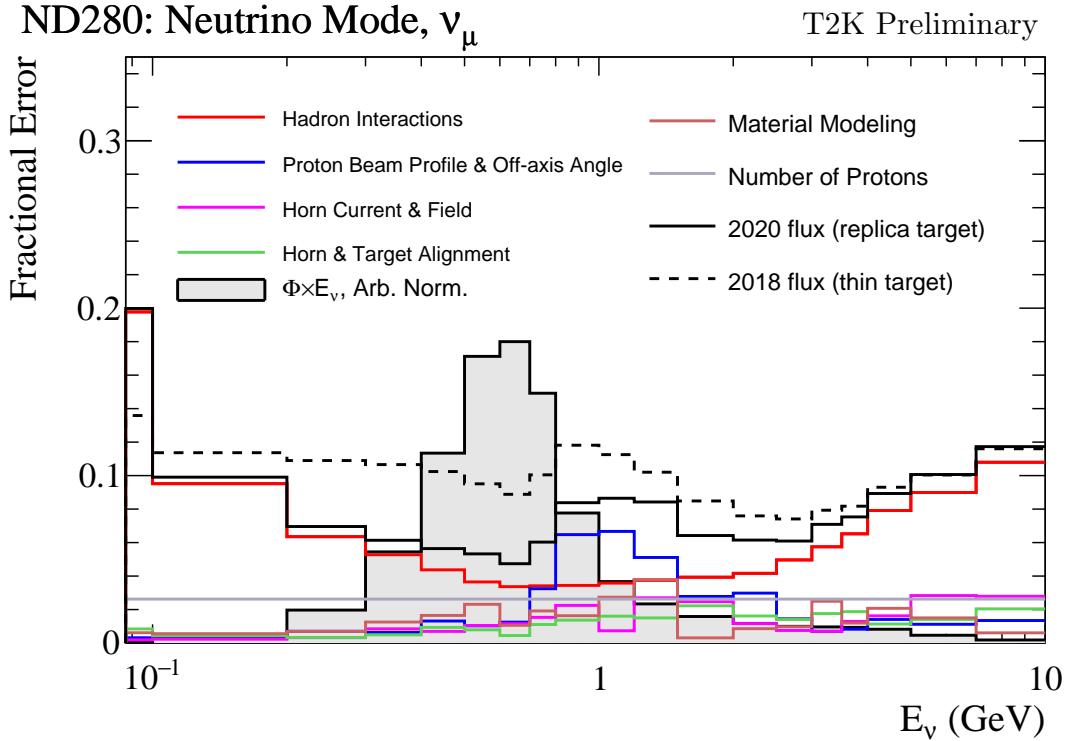
## 2048 6.4 Systematic Uncertainties

2049 The systematic model parameters for this analysis are split into groups, or blocks,  
2050 depending on their purpose. They consist of flux uncertainties, neutrino-matter  
2051 interaction systematics, and detector efficiencies. There are also uncertainties on  
2052 the oscillation parameters to which this analysis is not sensitive, namely  $\Delta m_{21}^2$   
2053 and  $\sin^2(\theta_{12})$ . These oscillation parameter uncertainties are taken from the 2020  
2054 PDG measurements [76]. As described in chapter 4, each model parameter used  
2055 within this analysis requires a prior uncertainty. This is provided via separate  
2056 covariance matrices for each block. The covariance matrices can include prior  
2057 correlations between parameters within a single block, but the separate treatment  
2058 means prior correlations can not be included for parameters in different groups.  
2059 Some parameters in these models have no reasonably motivated uncertainties  
2060 and are assigned flat priors which do not modify the likelihood penalty. In  
2061 practice, these flat prior parameters are actually assigned a Gaussian with a  
2062 very large width to ensure the covariance matrix is positive definite. They are  
2063 then checked at run time to determine if they contribute to the likelihood. The  
2064 flux, neutrino interaction, and detector modeling simulations have already been  
2065 discussed in section 5.1 and section 5.2. The uncertainties invoked within each  
2066 of these models are described below.

### 2067 6.4.1 Beam Flux

2068 The neutrino beam flux systematics are based upon the uncertainty in the mod-  
2069eling of the components of the beam simulation. This includes the model of  
2070 hadron productions and reinteractions, the shape, intensity, and alignment of  
2071 the beam with respect to the target, and the uniformity of the magnetic field  
2072 produced by the horn, alongside other effects. The uncertainty, as a function  
2073 of neutrino energy, is illustrated in Figure 6.6 which includes a depiction of  
2074 the total uncertainty as well as the contribution from individual components.  
2075 The uncertainty around the peak of the energy distribution ( $E_\nu \sim 0.6\text{GeV}$ ) is

2076 dominated by uncertainties in the beam profile and alignment. Outside of this  
2077 region, uncertainties on hadron production dominate the error.



**Figure 6.6:** The total uncertainty evaluated on the near detector  $\nu_\mu$  flux prediction constrained by the replica-target data, illustrated as a function of neutrino energy. The solid(dashed) line indicates the uncertainty used within this analysis(the T2K 2018 analysis [199]). The solid histogram indicates the neutrino flux as a function of energy. Figure taken from [200].

2078 The beam flux uncertainties are described by one hundred parameters. They  
2079 are split between the ND280 and SK detectors and binned by neutrino flavour:  
2080  $\nu_\mu$ ,  $\bar{\nu}_\mu$ ,  $\nu_e$  and  $\bar{\nu}_e$ . The response is then broken down as a function of neutrino  
2081 energy. The bin density in the neutrino energy is the same for the  $\nu_\mu$  in FHC  
2082 and  $\bar{\nu}_\mu$  in RHC beams, and narrows for neutrino energies close to the oscillation  
2083 maximum of  $E_\nu = 0.6\text{GeV}$ . This binning is specified in Table 6.5. All of these  
2084 systematic uncertainties are applied as normalisation parameters with Gaussian  
2085 priors centered at 1.0 and error specified from a covariance matrix provided  
2086 by the T2K beam group [200].

| Neutrino Flavour | Sign  | Neutrino Energy Bin Edges (GeV)                        |
|------------------|-------|--|
| $\mu$            | Right | 0., 0.4, 0.5, 0.6, 0.7, 1., 1.5, 2.5, 3.5, 5., 7., 30. |
| $\mu$            | Wrong | 0., 0.7, 1., 1.5, 2.5, 30.                             |
| $e$              | Right | 0., 0.5, 0.7, 0.8, 1.5, 2.5, 4., 30.                   |
| $e$              | Wrong | 0., 2.5, 30.   |

**Table 6.5:** The neutrino energy binning for the different neutrino flavours. “Right” sign indicates neutrinos in the FHC beam and antineutrinos in the RHC beam. “Wrong” sign indicates antineutrinos in the FHC beam and neutrinos in the RHC beam. The binning of the detector response is identical for the FHC and RHC modes as well as at ND280 and SK.

#### 2087 6.4.2 Atmospheric Flux

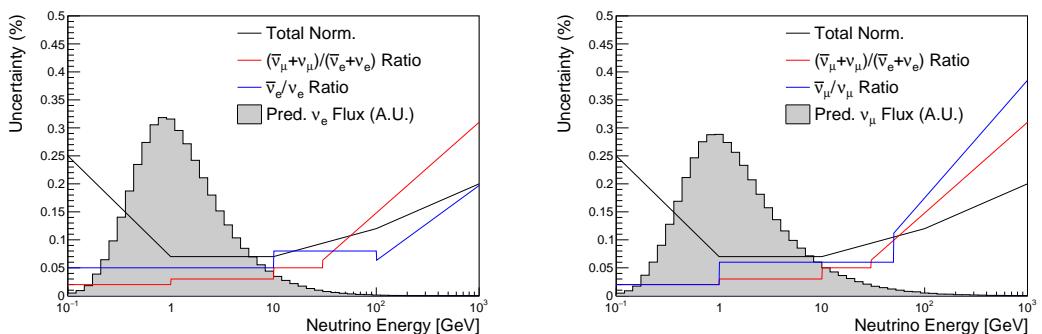
2088 The atmospheric neutrino flux is modeled by the HKKM model [51]. 16 systematic  
 2089 uncertainties are applied to control the normalisation of each neutrino flavour,  
 2090 energy, and direction. They are summarised below:

- 2091 • **Absolute Normalisation:** The overall normalisation of each neutrino flavour  
 2092 is controlled by two independent systematic uncertainties, for  $E_\nu < 1\text{GeV}$   
 2093 and  $E_\nu > 1\text{GeV}$ , respectively. This is driven mostly by hadronic interaction  
 2094 uncertainties for the production of pions and kaons [51]. The strength of  
 2095 the response is dependent upon the neutrino energy. The uncertainty is  
 2096 parameterized following Figure 11 in [51].
- 2097 • **Relative Normalisation:** Uncertainties on the ratio of  $(\nu_\mu + \bar{\nu}_\mu) / (\nu_e + \bar{\nu}_e)$   
 2098 are controlled by the difference between the HKKM model [51], FLUKA  
 2099 [54] and Bartol models [50]. Three independent parameters are applied in  
 2100 the energy ranges:  $E_\nu < 1\text{GeV}$ ,  $1\text{GeV} < E_\nu < 10\text{GeV}$ , and  $E_\nu > 10\text{GeV}$ .
- 2101 •  **$\nu/\bar{\nu}$  Normalisation:** The uncertainties in the  $\pi^+/\pi^-$  (and kaon equivalent)  
 2102 production uncertainties in the flux of  $\nu/\bar{\nu}$ . The response is applied using  
 2103 the same methodology as the relative normalisation parameters.
- 2104 • **Up/Down and Vertical/Horizontal Ratio:** Similar to the above two sys-  
 2105 tematics, the difference between the HKKM, FLUKA, and Bartol model

2106 predictions, as a function of  $\cos(\theta_Z)$ , is used to control the normalisation of  
 2107 events as a function of zenith angle.

- 2108 •  **$K/\pi$  Ratio:** Higher energy neutrinos ( $E_\nu > 10\text{GeV}$ ) mostly originate in  
 2109 kaon decay. Measurements of the ratio of  $K/\pi$  production [201] are used to  
 2110 control the systematic uncertainty of the expected ratio of pion and kaon  
 2111 production.
- 2112 • **Solar Activity:** As the 11-year solar cycle can affect the Earth's magnetic  
 2113 field, the flux of primary cosmic rays varies across the same period. The  
 2114 uncertainty is calculated by taking a  $\pm 1$  year variation, equating to a 10%  
 2115 uncertainty for the SK-IV period.
- 2116 • **Atmospheric Density:** The height of the interaction of the primary cosmic  
 2117 rays is dependent upon the atmospheric density. The HKKM assumes the  
 2118 US standard 1976 [153] profile. This systematic controls the uncertainty in  
 2119 that model.

2120 The total uncertainty is dominated by the absolute and relative normalisation  
 2121 parameters. The effect of which is illustrated in Figure 6.7. Generally, the  
 2122 uncertainty is large at low energy, reducing to  $O(10\%)$  around the peak of the  
 2123 flux distribution and then increasing once the neutrino energy exceeds 10GeV.



**Figure 6.7:** The uncertainty evaluated on the atmospheric  $\nu_e$  (left) and  $\nu_\mu$  (right) flux predictions. The absolute normalisation and flavour ratio uncertainties are given. The solid histogram indicates the neutrino flux as a function of energy.

2124      Updates to the HKKM and Bartol models are underway [158] to use a similar  
2125      tuning technique to that used in the beam flux predictions. After those updates,  
2126      it may be possible to include correlations in the hadron production uncertainty  
2127      systematics for beam and atmospheric flux predictions.

### 2128      6.4.3 Neutrino Interaction

2129      Neutrino interactions in the detectors are modeled by NEUT. The two indepen-  
2130      dent oscillation analyses, T2K-only [202] and the SK-only [60], have developed  
2131      separate interaction models. To maximise sensitivity out of this simultaneous  
2132      beam and atmospheric analysis, a correlated interaction model has been defined  
2133      in [203]. Where applicable, correlations allow the systematic uncertainties applied  
2134      to the atmospheric samples to be constrained by near detector neutrino beam  
2135      measurements. This can lead to stronger sensitivity to oscillation parameters  
2136      as compared to an uncorrelated model.

2137      The low-energy T2K systematic model has a more sophisticated treatment  
2138      of CCQE, 2p2h, and CCRES uncertainties, where extensive comparisons of  
2139      this model have been performed to external data [202]. However, the model  
2140      is not designed for high-energy atmospheric events, like those illustrated in  
2141      Figure 5.11. Therefore the high energy systematic model from the SK-only  
2142      analysis is implemented for the relevant multi-GeV, PC, and up- $\mu$  samples.  
2143      The T2K CCQE model is more sophisticated so it has been implemented for  
2144      all samples within this analysis, where separate low-energy and high-energy  
2145      dials have been implemented. The low-energy dials are constrained by the near  
2146      detector measurements and are uncorrelated to their high-energy counterparts.  
2147      The author of this thesis was responsible for implementing and validating the  
2148      combined cross-section model as documented in [203, 204].

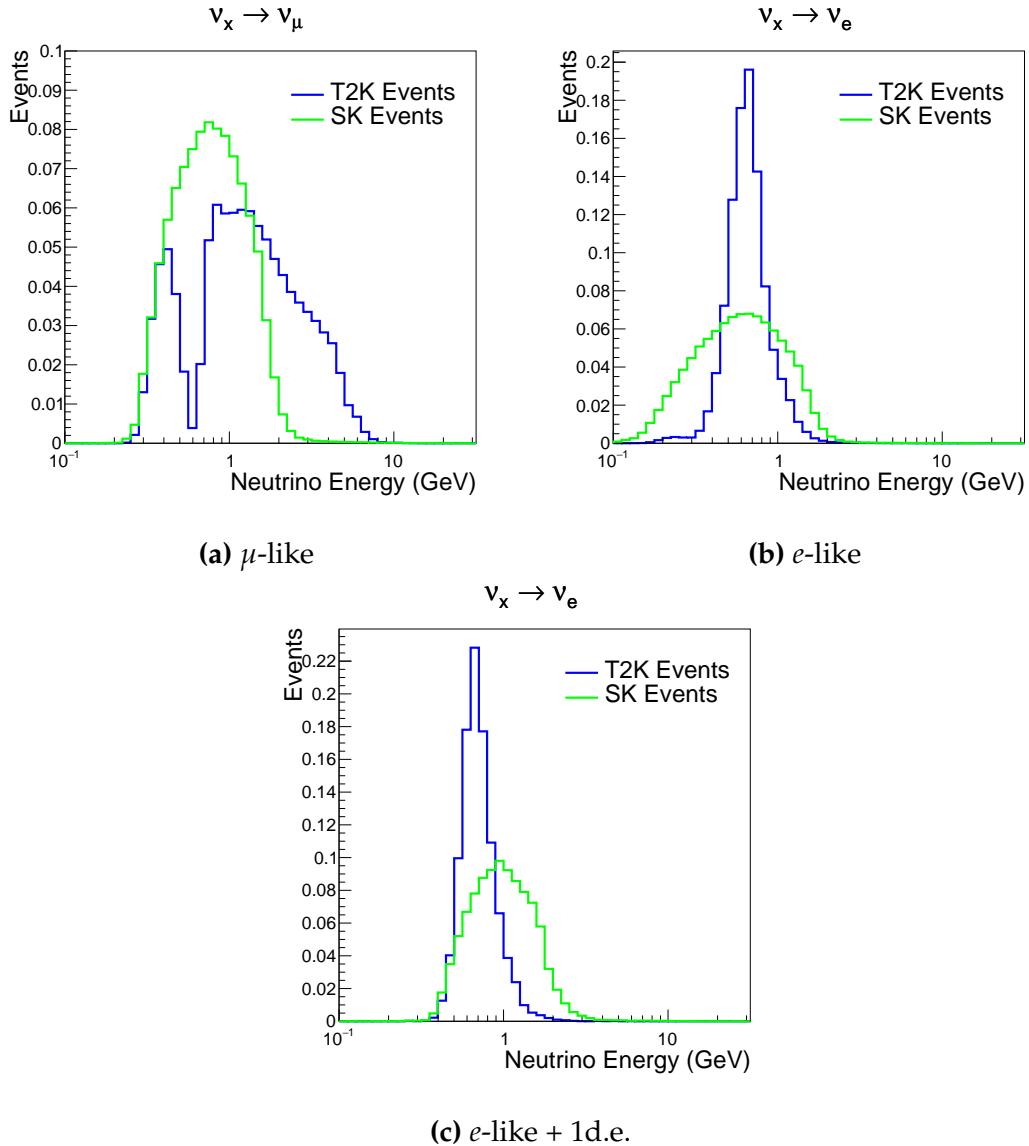
2149      The high energy systematic model includes parameters developed from  
2150      comparisons of Nieves and Rein-Seghal models which affect resonant pion  
2151      producing interactions, comparisons of the GRV98 and CKMT models which  
2152      control DIS interactions, and hadron multiplicity measurements which modulate

the normalisation of multi-pion producing events. The uncertainty on the  $\nu_\tau$  cross-section is particularly large and is controlled by a 25% normalisation uncertainty. These uncertainties are applied via normalisation or shape parameters. The former linearly scales the weight of all affected Monte-Carlo events, whereas the latter can increase or decrease a particular event's weight depending on its neutrino energy and mode of interaction. The response of the shape parameters is defined by third-order polynomial splines which return a weight for a particular neutrino energy. To reduce computational resources for the far detector fit, the response is binned by neutrino energy and sample binning: lepton momentum and cosine zenith binning for atmospheric splined responses and reconstructed neutrino energy and direction binning for beam samples. In total, 17 normalisation and 15 shape parameters are included in the high-energy model within this analysis.

Figure 6.8 indicates the predicted neutrino energy distribution for both beam and subGeV atmospheric samples. There is clearly significant overlap in neutrino energy between the subGeV atmospheric and beam samples, allowing similar kinematics in the final state particles. Figure 6.9 illustrates the fractional contribution of the different interaction modes per sample.

Comparing beam and atmospheric samples which target CCQE interactions (S.G. e-like 0de, S.G.  $\mu$ -like [0,1]de, [FHC,RHC] 1R  $\mu$ -like and [FHC,RHC] 1R e-like samples), there is a very similar contribution of CCQE, CC 2p2h, and CC1 $\pi^\pm$  interactions. The samples which target CC1 $\pi^\pm$  interactions, (S.G. e-like 0de, S.G.  $\mu$ -like 2de and FHC 1R+1d.e e-like) also consist of very similar mode interactions.

As a consequence of the similarity in energy and mode contributions, correlating the systematic model between the beam and subGeV atmospheric samples ensures that this analysis attains the largest sensitivity to oscillation parameters while still ensuring neutrino interaction systematics are correctly accounted for. Due to its more sophisticated CCQE and 2p2h model, the T2K systematic model was chosen as the basis of the correlated model.



**Figure 6.8:** The predicted neutrino energy distribution for subGeV atmospheric and beam samples. FHC and RHC beam samples are summed together Asimov A oscillation parameters are assumed (given in Table 2.2). Beam and atmospheric samples with similar cuts are compared against one another.

2183 The T2K systematic model [202] is applied in a similar methodology to the  
 2184 SK model parameters. It consists of 19 shape parameters and 24 normalisation  
 2185 parameters. Four additional parameters, which model the uncertainty in the  
 2186 binding energy, are applied in a way to shift the momentum of the lepton emitted  
 2187 from a nucleus. This controls the uncertainty specified on the 27MeV binding  
 2188 energy assumed within Equation 6.2. The majority of these parameters are

|                      | CC QE       | CC 2p2h | CC $1\pi^\pm$ | CC $M\pi$ | CC Other | NC $1\pi^0$ | NC $1\pi^\pm$ | NC $M\pi$ | NC Coh. | NC Other |
|----------------------|-------------|---------|---------------|-----------|----------|-------------|---------------|-----------|---------|----------|
| FHC 1R+1d.e. e-like  | <b>0.04</b> | 0.02    | <b>0.83</b>   | 0.03      | 0.04     | 0.01        | 0.01          | 0.01      | 0.00    | 0.01     |
| RHC 1R e-like        | <b>0.62</b> | 0.12    | 0.11          | 0.01      | 0.02     | 0.06        | 0.01          | 0.01      | 0.01    | 0.04     |
| FHC 1R e-like        | <b>0.68</b> | 0.12    | 0.10          | 0.00      | 0.02     | 0.04        | 0.01          | 0.00      | 0.00    | 0.02     |
| RHC 1R $\mu$ -like   | <b>0.62</b> | 0.13    | 0.17          | 0.02      | 0.03     | 0.00        | 0.02          | 0.00      | 0.00    | 0.00     |
| FHC 1R $\mu$ -like   | <b>0.62</b> | 0.12    | 0.16          | 0.02      | 0.03     | 0.00        | 0.03          | 0.00      | 0.00    | 0.00     |
| S.G. $\pi^0$ -like   | <b>0.05</b> | 0.01    | 0.02          | 0.00      | 0.01     | <b>0.68</b> | 0.06          | 0.07      | 0.06    | 0.04     |
| S.G. $\mu$ -like 2de | <b>0.04</b> | 0.01    | <b>0.80</b>   | 0.10      | 0.04     | 0.00        | 0.00          | 0.00      | 0.00    | 0.00     |
| S.G. $\mu$ -like 1de | <b>0.72</b> | 0.11    | 0.12          | 0.01      | 0.02     | 0.00        | 0.01          | 0.00      | 0.00    | 0.00     |
| S.G. $\mu$ -like 0de | <b>0.68</b> | 0.11    | 0.10          | 0.01      | 0.02     | 0.01        | 0.05          | 0.01      | 0.00    | 0.02     |
| S.G. e-like 1de      | <b>0.05</b> | 0.01    | <b>0.75</b>   | 0.10      | 0.05     | 0.00        | 0.01          | 0.02      | 0.00    | 0.01     |
| S.G. e-like 0de      | <b>0.73</b> | 0.11    | 0.10          | 0.01      | 0.02     | 0.02        | 0.00          | 0.00      | 0.00    | 0.00     |

**Figure 6.9:** The interaction mode contribution of each sample given as a fraction of the total event rate in that sample. Asimov A oscillation parameters are assumed (given in Table 2.2). The Charged Current (CC) modes are broken into quasi-elastic (QE), 2p2h, resonant charged pion production ( $1\pi^\pm$ ), multi-pion production ( $M\pi$ ), and other interaction categories. Neutral Current (NC) interaction modes are given in interaction mode categories:  $\pi^0$  production, resonant charged pion production, multi-pion production, and others.

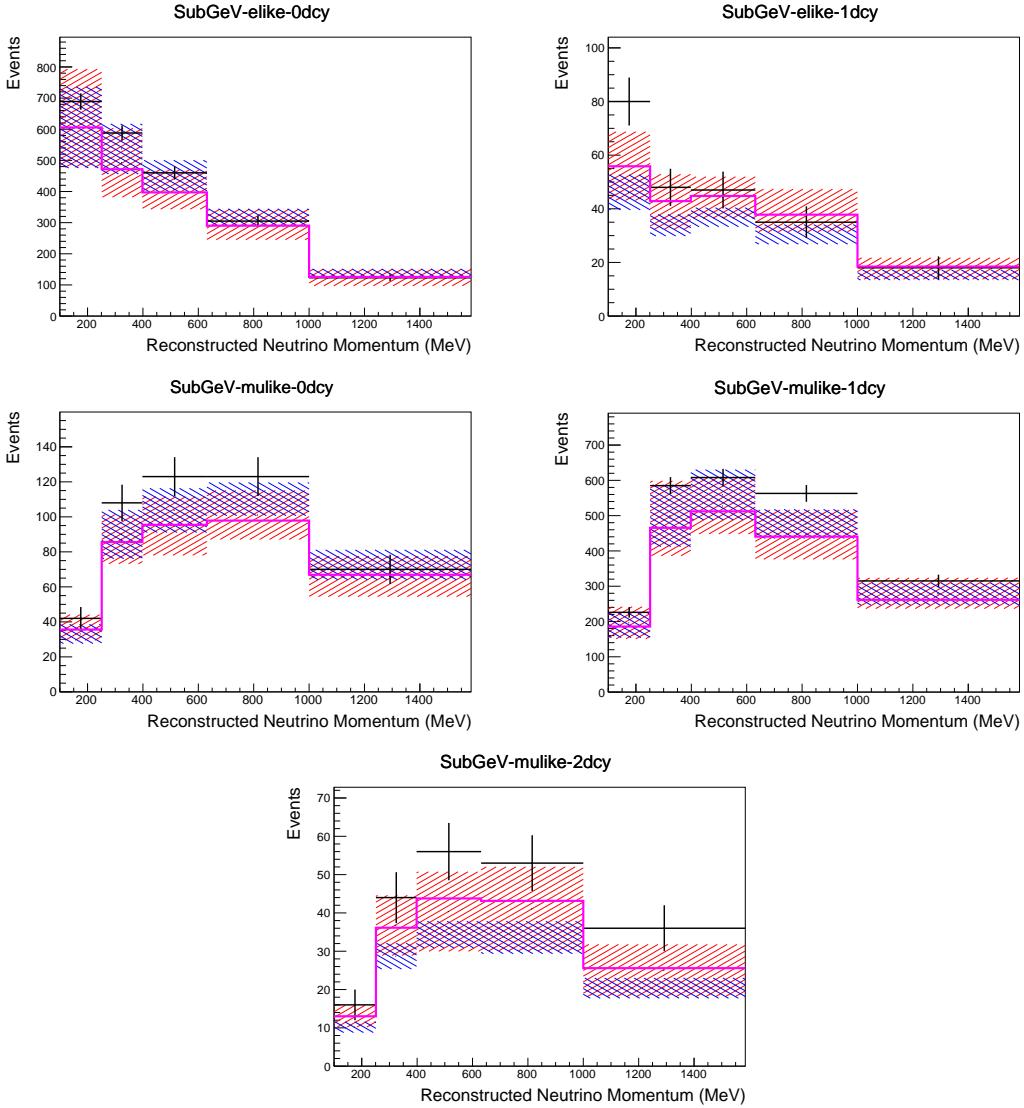
2189 assigned a Gaussian prior uncertainty. Those that have no reasonably motivated  
 2190 uncertainty, or those which have not been fit to external data, are assigned a  
 2191 flat prior which does not affect the penalty term.

2192 On top of the combination of the SK and T2K interaction models, several  
 2193 other parameters have been specifically developed for the joint oscillation anal-  
 2194 ysis. The majority of the atmospheric samples'  $\delta_{CP}$  sensitivity comes from the  
 2195 normalisation of subGeV electron-like events. These are modeled using a spectral  
 2196 function to approximate the nuclear ground state. However, the near detector is  
 2197 not able to constrain the model so an additional systematic is introduced which  
 2198 models an alternative Continous Random Phase Approximation (CRPA) nuclear  
 2199 ground state. This dial approximates the event weights if a CRPA model had

been assumed rather than a spectral function. This dial only applies to  $\nu_e$  and  $\bar{\nu}_e$  as the near detector does not constraint  $\nu_e$  cross-section measurements. It is applied as a shape parameter.

Further additions to the model have been introduced due to the inclusion of the subGeV  $\pi^0$  atmospheric sample. This particularly targets charged current and neutral current  $\pi^0$  producing interactions to help constrain the systematic uncertainties. Therefore, an uncertainty that affects neutral current resonant  $\pi^0$  production is incorporated into this analysis. Comparisons of NEUT's NC resonant pion production predictions have been made to MiniBooNE [205] data and a consistent 16% to 21% underprediction is observed [203]. Consequently, a conservative 30% normalisation parameter is invoked.

Down-going events are mostly insensitive to oscillation parameters and can act similar to the near detector within an accelerator experiment (Details will be discussed in chapter 7). This region of phase space can act as a sideband and allows the cross-section model and near detector constraint to be studied. The distribution of events in this region is calculated using the technique outlined in subsection 4.3.4. The results are illustrated in Figure 6.10. For CCQE-targeting samples, the application of the near detector constraint is well within the statistical fluctuation of the down-going data. This means there is no significant tension is observed between the data and the Monte Carlo prediction after the near detector constraint is applied. This is not the case for samples with target CCRES interactions. The electron-like data is consistent with the constrained prediction at high reconstructed momenta but diverges at lower momentum, whereas the muon-like sample is under-predicted throughout the range of momenta. To combat this disagreement, an additional cross-section systematic dial, specifically designed to inflate the low pion momentum systematics was developed in [203]. This is a shape parameter implemented through a splined response.



**Figure 6.10:** Down-going atmospheric subGeV single-ring samples comparing the mean and error of the pre-fit and post-fit Monte Carlo predictions in red and blue, respectively. The magenta histogram illustrates the Monte Carlo prediction using the generated dial values. The black points illustrate the down-going data with statistical errors given. The mean and errors of the Monte Carlo predictions are calculated by the techniques documented in subsection 4.3.4. The pre-fit spectrum is calculated by throwing the cross-section and atmospheric flux dial values from the pre-fit covariance matrix. The post-fit spectrum is calculated by sampling the cross-section dial values from an ND fit MCMC chain, whilst still throwing the atmospheric flux dials from the pre-fit covariance.

#### 2227 6.4.4 Near Detector

2228 The systematics applied due to uncertainties arising from the response of the near  
 2229 detector is documented in [132]. The response is described by 574 normalisation  
 2230 parameters binned in the selected sample as well as momentum and angle,

$P_\mu$  and  $\cos(\theta_\mu)$ , of the final-state muon. These are applied via a covariance matrix with each parameter being assigned a Gaussian prior from that covariance matrix. These normalisation parameters are built from underlying systematics, e.g. pion secondary interaction systematics, which are randomly thrown and the variation in each  $P_\mu \times \cos(\theta_\mu)$  bin is determined. Two thousand throws are evaluated and a covariance matrix response is created. This allows significant correlations between FGD1 and FGD2 samples, as well as adjacent  $P_\mu \times \cos(\theta_\mu)$  bins. Statistical uncertainties are accounted for by including fluctuations of each event's weight from a Poisson distribution.

Similar to the cross-section systematics, MaCh3 and BANFF are used to constrain the uncertainty of these systematics through independent validations. Each fitter generates a post-fit covariance matrix which is compared and passed to the far-detector oscillation analysis working group. As the analysis presented within this thesis uses the MaCh3 framework, a joint oscillation analysis fit of all three sets of samples and their respective systematics is performed.

#### 6.4.5 Far Detector

Two configurations of the far detector systematic model implementation have been considered. Firstly, the far detector systematic uncertainties for beam and atmospheric samples are taken from their respective analysis inputs, denoted “official inputs” analysis, with no correlations assumed between the beam and atmospheric samples. The beam- and atmospheric-specific inputs are documented in subsubsection 6.4.5.1 and subsubsection 6.4.5.2. Secondly, an alternative detector model has been developed which correlates the response of the SK detector systematics between the beam and atmospheric samples. Here, the distribution of parameters used for applying event cuts (e.g. electron-muon PID separation) is modified within the fit. It follows a similar methodology to the beam far detector systematics implementation but performs a joint fit of the beam and atmospheric data. This alternative implementation is detailed in subsubsection 6.4.5.3.

2260 **6.4.5.1 Beam Samples**

2261 There are 45 systematics which describe the response of the far detector to  
2262 beam events [185], split into 44 normalisation parameters and one energy scale  
2263 systematic. The energy scale systematic is applied as a multiplicative scaling  
2264 of the reconstructed neutrino energy. It is estimated from data-to-Monte Carlo  
2265 differences in the stopping muon sample in [187] and found to be 2.1%. The  
2266 normalisation parameters are assigned a Gaussian error centered at one with  
2267 width taken from a covariance matrix. A detailed breakdown of the generation  
2268 of the covariance matrix is found in [197]. To build the covariance matrix, a fit  
2269 is performed on atmospheric data which has been selected using beam sample  
2270 selection cuts. These cuts use the variables,  $L^i$ , where the index  $i$  is detailed in  
2271 Table 6.6. Each  $L^i$  is a smear,  $\alpha$ , and shift,  $\beta$  parameter such that,

$$L_j^i \rightarrow \bar{L}_j^i = \alpha_j^i L + \beta_j^i \quad (6.4)$$

2272 Where  $L_j^i$  ( $\bar{L}_j^i$ ) correspond to nominal(varied) PID cut parameters given in  
2273 Table 6.6. The shift and smear parameters are nuisance parameters with no prior  
2274 constraints. They are binned by final-state topology,  $j$ , where the binning is given  
2275 in Table 6.7. The final-state topology binning is because the detector will respond  
2276 differently to events that have one or multiple rings. For example, the detector  
2277 will be able to distinguish single-ring events better than two overlapping ring  
2278 events, resulting in different systematic uncertainty for one-ring events compared  
2279 to two-ring events. This approach is used to allow the cut parameter distributions  
2280 to be modified within the fit, allowing for better data to Monte Carlo agreement.

| Cut Variable | Parameter Name                              |
|--------------|---|
| 0            | <code>fitQun e/mu PID</code>                |
| 1            | <code>fitQun e/pi0 PID</code>               |
| 2            | <code>fitQun mu/pi PID</code>               |
| 3            | <code>fitQun Ring-Counting Parameter</code> |

**Table 6.6:** List of cut variables that are included within the shift/smear fit documented in [197].

| Category          | Description   |
|-------------------|---|
| 1e                | Only one electron above Cherenkov threshold in the final state                                    |
| 1 $\mu$           | Only one muon above Cherenkov threshold in the final state  |
| 1e+other          | One electron and one or more other charged particles above Cherenkov threshold in the final state |
| 1 $\mu$ +other    | One muon and one or more other charged particles above Cherenkov threshold in the final state     |
| 1 $\pi^0$         | Only one $\pi^0$ in the final state   |
| 1 $\pi^\pm$ or 1p | Only one hadron (typically charged pion or proton) in the final state                             |
| Other             | Any other final state   |

**Table 6.7:** Reconstructed event topology categories on which the SK detector systematics [197] are based.

2281        The mis-modeling of  $\pi^0$  events is also considered. If one of the two rings  
 2282        from a  $\pi^0$  event is missed, this will be reconstructed as a CC $\nu_e$ -like event. This  
 2283        is one of the largest systematics hindering the electron neutrino appearance  
 2284        analyses. Consequently, additional systematics have been introduced to con-  
 2285        strain the mis-modeling of  $\pi^0$  events in SK, binned by reconstructed neutrino  
 2286        energy. To evaluate this systematic uncertainty, a set of “hybrid- $\pi^0$ ” samples is  
 2287        constructed. These events are built by overlaying one electron-like ring from  
 2288        the SK atmospheric neutrino samples or decay electron ring from a stopping  
 2289        cosmic ray muon with one simulated photon ring. Both rings are chosen so  
 2290        that momenta and opening angle follow the decay kinematics of NC  $\pi^0$  events  
 2291        from the T2K-MC. Hybrid- $\pi^0$  Monte Carlo samples with both rings from the  
 2292        SK Monte Carlo are produced to compare with the hybrid- $\pi^0$  data samples and  
 2293        the difference in the fraction of events that pass the  $\nu_e$  selection criteria is used  
 2294        to assign the systematic errors. In order to investigate any data to Monte Carlo  
 2295        differences that may originate from either the higher energy ring or lower energy  
 2296        ring, two samples are built; a sample in which the electron constitutes the higher  
 2297        energy ring from the  $\pi^0$  decay (called the primary sample) and another one in  
 2298        which it constitutes the lower energy ring (called the secondary sample). The  
 2299        standard T2K  $\nu_e$  fitQun event selection criteria are used to select events.

2300        Final contributions to the covariance matrix are determined by supplemen-  
 2301        tary uncertainties obtained by comparing stopping muon data to Monte Carlo

2302 prediction, as first introduced in section 5.2. The efficiency of tagging decay  
2303 electrons is estimated by the stopping muon data to Monte Carlo differences by  
2304 comparing the number of one decay electron events to the number of events with  
2305 one or fewer decay electrons. Similarly, the rate at which fake decay electrons  
2306 are reconstructed by `fitQun` is estimated by comparing the number of two decay  
2307 electron events to the number of events with one or two reconstructed decay  
2308 electrons. The two sources of systematics are added in quadrature weighted by  
2309 the number of events with one true decay electron yielding a 0.2% systematic  
2310 uncertainty. A fiducial volume systematic of  $\pm 2.5\text{cm}$  which corresponds to a 0.5%  
2311 shift in the normalisation of events is also applied. Additional normalisation  
2312 uncertainties based on neutrino flavour and interaction mode are also defined  
2313 in [185, 206, 207].

2314 Two additional sources of uncertainty are included: secondary and photo-  
2315 nuclear interactions. These are estimated by varying the underlying parameters  
2316 are building a distribution of sample event rates. These contributions are then  
2317 added in quadrature to the above covariance matrix.

2318 **DB: Matrix Diagonals from SK Det Matrix**

2319 **6.4.5.2 Atmospheric Samples**

2320 The detector systematics for atmospheric samples, documented in [88], are split  
2321 into two sub-groups: those which are related to particle identification and ring  
2322 counting systematics, and those which are related to calibration, separation,  
2323 and reduction uncertainties.

2324 The particle identification systematics consist of five parameters. The ring sep-  
2325 aration systematic enforces an anti-correlated response between the single-ring  
2326 and multi-ring samples. This is implemented as a fractional increase/decrease  
2327 in the overall normalisation of each sample, depending on the distance to the  
2328 nearest wall from an event's vertex. The coefficients of the normalisation are  
2329 estimated prior to the fit and depend on the particular atmospheric sample. Two  
2330 electron-muon separation systematics are included within this model which

2331 anti-correlates the response of the electron-like and muon-like samples: one for  
2332 single-ring events and another for multi-ring events.

2333 The multi-ring electron-like separation likelihood, discussed in section 6.1,  
2334 encodes the ability of the detector to separate neutrino from anti-neutrino events.  
2335 Two normalisation parameters vary the relative normalisation of multi-ring  $\nu_e$   
2336 and  $\bar{\nu}_e$  samples whilst keeping a consistent overall event rate.

2337 There are 22 systematics related to calibration measurements, including effects  
2338 from backgrounds, reduction, and showering effects. They are documented in  
2339 [88] and are briefly summarised in Table 6.8. They are applied via normalisation  
2340 parameters, with the separation systematics requiring the conservation of event  
2341 rate across all samples.

#### 2342 6.4.5.3 Correlated Detector Model

2343 A complete uncertainty model of the SK detector would be able to determine  
2344 the systematic shift on the sample spectra for a variation of the underlying  
2345 parameters, e.g. PMT angular acceptance. However, this is computationally  
2346 intensive, requiring Monte Carlo predictions to be made for each plausible  
2347 variation. Consequently, an effective parameter model has been utilised for  
2348 a correlated detector model following from the T2K-only model implementation  
2349 documented in subsubsection 6.4.5.1. It correlates the detector systematics  
2350 between the far-detector beam and subGeV atmospheric samples due to their  
2351 similar energies and interaction types. As there are no equivalent beam samples,  
2352 the multi-GeV, multiring, PC, and Up- $\mu$  samples will be subject to the particle  
2353 identification systematics implementation as described in subsubsection 6.4.5.2  
2354 rather than using this correlated detector model. The calibration systematics also  
2355 described in the aforementioned chapter still apply to all atmospheric samples.

2356 The correlated detector model utilises the same smear and shift parameters  
2357 documented in subsubsection 6.4.5.1, split by final state topology. Beyond this,  
2358 the shift and smear parameters are split by visible energy deposited within the  
2359 detector, with binning specified in Table 6.9. This is because atmospheric events

| Index | Description  |
|-------|--|
| 0     | Partially contained reduction  |
| 1     | Fully contained reduction  |
| 2     | Separation of fully contained and partially contained events                                 |
| 3     | Separation of stopping and through-going<br>partially contained events in top of detector    |
| 4     | Separation of stopping and through-going<br>partially contained events in barrel of detector |
| 5     | Separation of stopping and through-going<br>partially contained events in bottom of detector |
| 6     | Background due to cosmic rays  |
| 7     | Background due to flasher events   |
| 8     | Vertex systematic moving events into and out of fiducial volume                              |
| 9     | Upward going muon event reduction  |
| 10    | Separation of stopping and through-going in upward going muon events                         |
| 11    | Energy systematic in upward going muon events  |
| 12    | Reconstruction of the path length of upward going muon events                                |
| 13    | Separation of showering and non-showering upward going muon events                           |
| 14    | Background of stopping upward going muon events  |
| 15    | Background of non-showering through-going upward going muon events                           |
| 16    | Background of showering through-going upward going muon events                               |
| 17    | Efficiency of tagging two rings from $\pi^0$ decay   |
| 18    | Efficiency of decay electron tagging   |
| 19    | Background from downgoing cosmic muons   |
| 20    | Asymmetry of energy deposition in tank   |
| 21    | Energy scale deposition  |

**Table 6.8:** Sources of systematic errors specified within the grouped into the “calibration” systematics model.

2360 are categorised by subGeV and multi-GeV events based on visible energy, so  
 2361 this splitting is required when correlating the systematic model for beam and  
 2362 atmospheric events. Alongside the technical requirement, higher energy events  
 2363 will be better reconstructed due to fractionally less noise within the detector. As  
 2364 a result of the inclusion of visible energy binning, Equation 6.4 becomes

$$L_{jk}^i \rightarrow \bar{L}_{jk}^i = \alpha_{jk}^i L + \beta_{jk}^i, \quad (6.5)$$

2365 where  $k$  is the visible energy bin.

2366 The implementation of this systematic model takes the events reconstructed  
 2367 values of the cut parameters, modifies them by the particular shift and smear

| Index | Range (MeV)               |
|-------|---------------------------|
| 0     | $30 \geq E_{vis} > 300$   |
| 1     | $300 \geq E_{vis} > 700$  |
| 2     | $700 \geq E_{vis} > 1330$ |
| 3     | $E_{vis} \geq 1330$       |

**Table 6.9:** Visible energy binning for which the correlated SK detector systematics are based

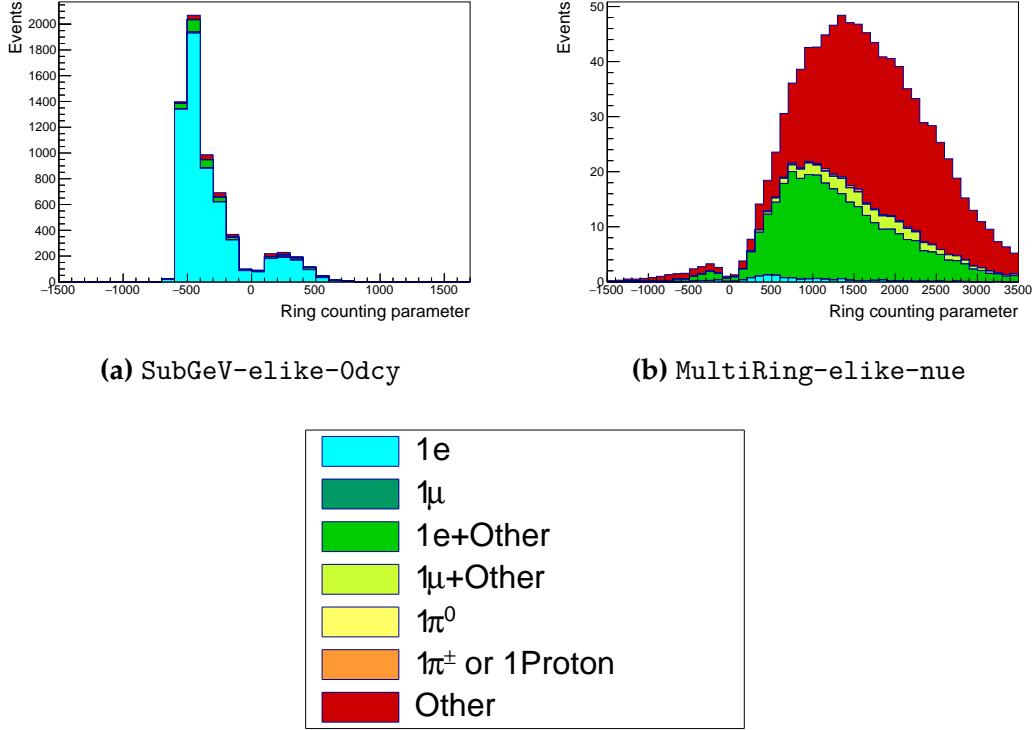
parameter for that event, and then re-applies event selection. This causes event migration, which is a new feature incorporated into the MaCh3 framework which is only achievable due to the event-by-event reweighting scheme.

Particular care has to be taken when varying the ring counting parameter. This is because the number of rings is a finite value (one-ring, two-ring, etc.) which can not be continuously varied through this shift and smear technique. Consequently a continuous ring counting parameter,  $RC_i$ , is calculated for the  $i^{th}$  event, following the definition in [184]: the preferred likelihoods from all considered one-ring ( $L_{1R}$ ) and two-ring ( $L_{2R}$ ) fits are determined. The difference is computed as  $\Delta_{LLH} = \log(L_{1R}) - \log(L_{2R})$ . The ring counting parameter is then defined as

$$RC_i = \text{sgn}(\Delta_{LLH}) \times \sqrt{|\Delta_{LLH}|}, \quad (6.6)$$

where  $\text{sgn}(x) = x/|x|$ . This ring counting parameter corresponds to an intermediate likelihood value used within the `fitQun` algorithm to decide the number of rings associated with a particular event. However, fake-ring merging algorithms are applied after this likelihood value is used. Consequently, this ring counting parameter does not always exactly correspond to the number of reconstructed rings. This can be seen in Figure 6.11.

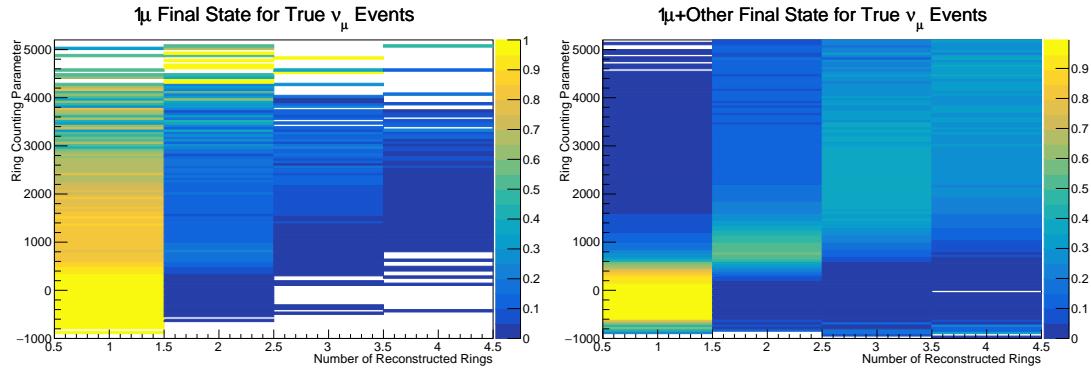
As the `fitQun` algorithm does not provide a likelihood value after the fake-ring algorithms have been applied, the ring counting parameter distribution is correlated to the final number of reconstructed rings through “maps”. These are two-dimensional distributions of the ring counting parameter and the final number of reconstructed rings. An example is illustrated in Figure 6.12. In



**Figure 6.11:** The ring counting parameter as defined in Equation 6.6 for the SubGeV-else-like-0dcy and MultiRing-else-like-nue samples.

principle, the `fitQun` reconstruction algorithm should be re-run after the variation in the ring counting parameter. However, this is not computationally viable. Therefore the “maps” are used as a reweighting template.

The maps are split by final state topology and true neutrino flavour and all `fitQun`-reconstructed Monte Carlo events are used to fill them. The maps are row-normalised to represent the probability of  $X$  rings for a given  $RC_i$  value. Prior to the oscillation fit, an event’s nominal weight is calculated as  $W^i(N_{Rings}^i, L_{jk}^i)$ , where  $N_{Rings}^i$  is the reconstructed number of rings for the  $i^{th}$  event and  $W^i(x, y)$  is the bin content in map associated with the  $i^{th}$  event, where  $x$  is the number of rings and  $y$  is the ring counting parameter. Then during the fit, the value of  $R = W^i(N_{Rings}^i, \bar{L}_{jk}^i) / W^i(N_{Rings}^i, L_{jk}^i)$  is calculated as the event weight for the  $i^{th}$  event. This is the only cut variable that uses a reweighting technique rather than event migration.

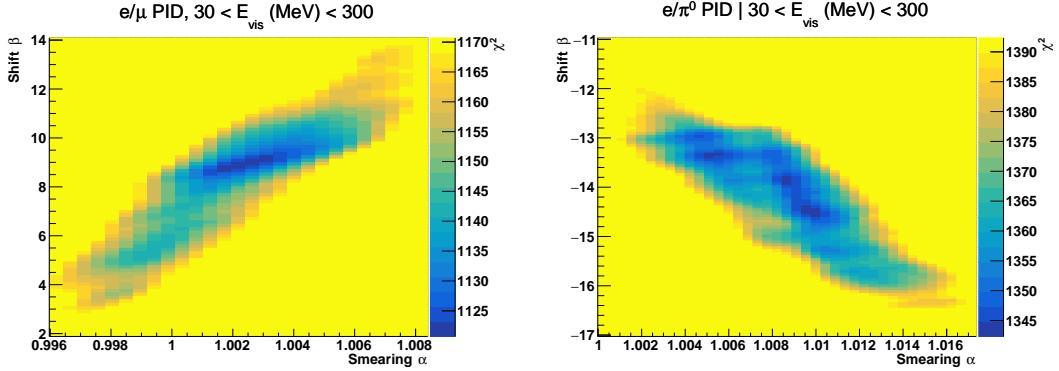


**Figure 6.12:** The ring counting parameter, defined in Equation 6.6, as a function of the number of reconstructed rings as found by the `f1TQun` reconstruction algorithm. Left: true  $\nu_\mu$  events with only one muon above the Cherenkov threshold in the final state. Right: true  $\nu_\mu$  events with one muon and at least one other charged particle above the Cherenkov threshold in the final state.

2403     The  $\pi^0$  systematics introduced in subsection 6.4.4 are applied via a covariance  
 2404     matrix. This is not possible in the alternative model as no covariance matrix  
 2405     is used. Thus, the implementation of the  $\pi^0$  systematics has been modified.  
 2406     The inputs from the hybrid  $\pi^0$  sample are included via the use of “ $\chi^2$  maps”,  
 2407     which are two-dimensional histograms in  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  parameters over some  
 2408     range. Illustrative examples of the  $\chi^2$  maps are given in Figure 6.13. Due to  
 2409     their nature, the shift and smear parameters are typically very correlated. A  
 2410     map is produced for each cut parameter given in Table 6.6 and for each visible  
 2411     energy bin given in Table 6.9.

2412     The maps are filled through the  $\chi^2$  comparison of the hybrid  $\pi^0$  Monte Carlo  
 2413     and data in the particle identification parameters documented in Table 6.6. The  
 2414     Monte Carlo distribution is modified by the  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  scaling, whilst cross-  
 2415     section and flux nuisance parameters are thrown from their prior uncertainties.  
 2416     The  $\chi^2$  between the scaled Monte Carlo and data is calculated and the relevant  
 2417     point in the  $\chi^2$  map is filled.

2418     The implementation within this alternative detector model is to add the bin  
 2419     contents of the maps, for the relevant values of the  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  parameters, to  
 2420     the likelihood penalty. Only 1 $\pi^0$  final state topology shift and smear parameters  
 2421     use this prior uncertainty.



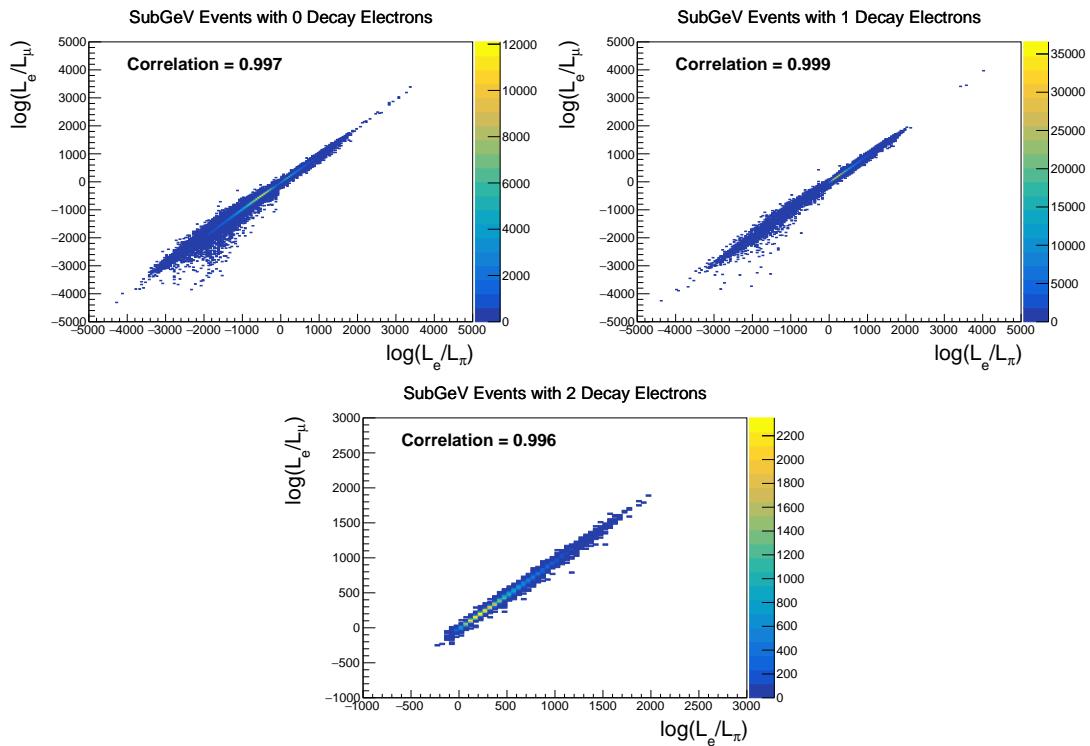
**Figure 6.13:** The  $\chi^2$  between the hybrid- $\pi^0$  Monte Carlo and data samples, as a function of smear ( $\alpha$ ) and shift ( $\beta$ ) parameters, for events which have  $1\pi^0$  final state topology. Left: Electron-muon separation PID parameter for events with  $30 \leq E_{\text{vis}}(\text{MeV}) < 300$ . Right: Electron- $\pi^0$  separation PID parameter for events with  $30 \leq E_{\text{vis}}(\text{MeV}) < 300$ .

Similarly, the implementation of the supplementary systematics documented in subsubsection 6.4.5.1 needs to be modified. A new framework [208] was built in tandem with the T2K-SK working group [185] so the additional parameters can be incorporated into the MaCh3 framework. These are applied as normalisation parameters, depending on the particular interaction mode, number of tagged decay electrons, and whether the primary particle generated Cherenkov light. They are assigned Gaussian uncertainties with widths described by a covariance matrix. Furthermore, the secondary interaction and photo-nuclear effects need to be accounted for in this detector model using a different implementation than that in subsubsection 6.4.5.1. This was done by including a shape parameter for each of the secondary interactions and the photo-nuclear systematic parameters.

There are a total of 224  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  parameters, of which 32 have prior constraints from the hybrid  $\pi^0$  samples.

One final complexity of this correlated detector model is that the two sets of samples, beam and subGeV atmospheric, use slightly different parameters to distinguish electron and muon-like events. The T2K samples use the value of  $\log(L_e/L_\mu)$  whereas the atmospheric samples use the value of  $\log(L_e/L_\pi)$ , where  $L_X$  is the likelihood for hypothesis X. This is because the T2K fits use single-ring fiTQun fitting techniques, whereas multi-ring fits are applied to the atmospheric samples where only the electron and pion hypothesis are considered.

2442 The correlation between the two likelihood ratios is illustrated in Figure 6.14. As  
 2443 discussed in section 5.2, the pion hypothesis is a very good approximation of the  
 2444 muon hypothesis due to their similar mass. Consequently, using the same shift  
 2445 and smear parameters correlated between the beam and subGeV atmospheric  
 2446 samples is deemed a good approximation.



**Figure 6.14:** The distribution of  $\log(L_e/L_\mu)$  compared to  $\log(L_e/L_\pi)$  for subGeV events with zero (top left), one (top right) or two (bottom) decay electrons. The correlation in the distribution is calculated as 0.997, 0.999 and 0.996, respectively.

## 2447 6.5 Likelihood Calculation

2448 This analysis performs a joint oscillation parameter fit of the ND280 beam  
 2449 samples, the T2K far detector beam samples, and the SK atmospheric samples  
 2450 introduced in this chapter.

2451 Once the Monte Carlo predictions of each beam and atmospheric sample  
 2452 have been built, a likelihood needs to be constructed. This is done by comparing  
 2453 the binned Monte Carlo prediction to binned data. The Monte Carlo prediction

is calculated at a particular point,  $\vec{\theta}$ , in the model parameter space such that  $N_i^{MC} = N_i^{MC}(\vec{\theta})$ , where  $N_i$  represents the bin content of the  $i^{th}$  bin. The data and Monte Carlo spectra are represented by  $N_i^D$  and  $N_i^{MC}$ , respectively. The bin contents for the beam near detector, beam far detector and atmospheric samples are denoted with  $ND$ ,  $FD$ , and  $Atm$ , respectively. The binning index,  $i$ , runs over all the bins within a sample. Taking the FHC1R<sub>mu</sub> far detector sample as an example, the binning index runs over all the reconstructed neutrino energy bins. The likelihood calculation between the data and the Monte Carlo prediction for a particular bin follows a Poisson distribution, where the data is treated as a fluctuation of the simulation.

The data can consist of either real data or an ‘Asimov’ Monte Carlo prediction, which is typically used for sensitivity studies and denoted ‘Asimov data’. The process for building Asimov data is as follows. The Monte Carlo prediction is reweighted using a particular set of oscillation parameters (potentially those listed in Table 2.2) and systematic parameter tune. The resulting spectra for each sample is then defined to be the Asimov data for that sample. Whilst this results in unphysical non-integer data predictions, it eliminates statistical fluctuations from the data. Therefore, the results of a fit to Asimov data should not include any biases from statistical fluctuations. Furthermore, these results should produce posterior probability distributions consistent with the parameters which were used to make the data prediction. That is to say, the fit results should return the known parameters. Any biases seen would be attributed to correlations between each oscillation parameter and correlations between oscillation and systematic parameters. Consequently, Asimov fit results present the maximum precision at which the oscillation parameters could be measured to.

Following the T2K analysis presented in [75], the likelihood contribution for the near detector samples also includes a Monte Carlo statistical uncertainty term, derived from the Barlow and Beeston statistical treatment [209, 210]. In addition to treating the data as a Poisson fluctuation of the Monte Carlo prediction, it includes a contribution to the likelihood that which treats the generated Monte

2484 Carlo prediction as a statistical fluctuation of the actual true simulation assuming  
2485 an infinite amount of statistics had been created. The technical implementation  
2486 of this additional likelihood term is documented in [193] and briefly summarised  
2487 as follows. The term is defined as,

$$\frac{(\beta_i - 1)^2}{2\sigma_{\beta_i}^2}, \quad (6.7)$$

2488 where  $\beta_i$  represents a scaling parameter for the  $i^{th}$  bin that relates the bin  
2489 content for the amount of Monte Carlo actually generated  $N_i^{MC}$  to the bin content  
2490 if an infinite amount of Monte Carlo statistics had been generated  $N_{i,true}^{MC}$ , such  
2491 that  $N_{i,true}^{MC} = \beta_i \times N_i^{MC}$ . In the case where a sufficient amount of Monte Carlo  
2492 statistics had been generated,  $\beta_i = 1$ . An analytical solution for  $\beta_i$  is given in  
2493 [193]. Additionally,  $\sigma_{\beta_i} = \sqrt{\sum_i w_i^2} / N_i^{MC}$  where  $\sqrt{\sum_i w_i^2}$  represents the sum of  
2494 the square of the weights of the Monte Carlo events which fall into bin  $i$ .

2495 An additional contribution to the likelihood comes from the variation of  
2496 the systematic model parameters. For those parameters with well-motivated  
2497 uncertainty estimates, a covariance matrix,  $V$ , describes the prior knowledge of  
2498 each parameter as well as any correlations between the parameters. Due to a  
2499 technical implementation, a single covariance matrix describes each “block” of  
2500 model parameters, e.g. beam flux systematics. The covariance matrix associated  
2501 with the  $k^{th}$  block is denoted  $V^k$ . This substitution results in  $\vec{\theta} = \sum_k^{N_b} \vec{\theta}^k$  and  
2502  $V = \sum_k^{N_b} V^k$  where  $N_b$  denotes the number of blocks. A single covariance  
2503 matrix is provided for: the oscillation parameters, the beam flux parameters,  
2504 the atmospheric flux parameters, the neutrino interaction systematics, the near  
2505 detector parameters, the beam far detector systematics, and the atmospheric far  
2506 detector systematics. The number of parameters in the  $k^{th}$  block is defined as  $n(k)$ .

2507 The equation for the likelihood  $\mathcal{L}$  includes all the terms discussed above.

2508 It is defined as,

$$\begin{aligned}
 -\ln(\mathcal{L}) = & \\
 & \sum_i^{\text{NDbins}} N_i^{\text{ND},MC}(\vec{\theta}) - N_i^{\text{ND},D} + N_i^{\text{ND},D} \times \ln \left[ N_i^{\text{ND},D} / N_i^{\text{ND},MC}(\vec{\theta}) \right] + \frac{(\beta_i - 1)^2}{2\sigma_{\beta_i}^2} \\
 & + \sum_i^{\text{FDbins}} N_i^{\text{FD},MC}(\vec{\theta}) - N_i^{\text{FD},D} + N_i^{\text{FD},D} \times \ln \left[ N_i^{\text{FD},D} / N_i^{\text{FD},MC}(\vec{\theta}) \right] \\
 & + \sum_i^{\text{Atmbins}} N_i^{\text{Atm},MC}(\vec{\theta}) - N_i^{\text{Atm},D} + N_i^{\text{Atm},D} \times \ln \left[ N_i^{\text{Atm},D} / N_i^{\text{Atm},MC}(\vec{\theta}) \right] \\
 & + \frac{1}{2} \sum_k^{N_b} \sum_i^{n(k)} \sum_j^{n(k)} (\vec{\theta}^k)_i (V^k)_{ij}^{-1} (\vec{\theta}^k)_j.
 \end{aligned} \tag{6.8}$$

2509 The negative log-likelihood value is determined at each step of the MCMC  
2510 to build the posterior distribution defined in chapter 4. This value is minimised  
2511 when the Monte Carlo prediction tends towards the data spectrum.

# 7

2512

2513

## Oscillation Probability Calculation

2514 It is important to understand how and where the sensitivity to the oscillation parameters comes from for both atmospheric and beam samples. An  
2515 overview of how these samples respond to changes in  $\delta_{CP}$ ,  $\Delta m_{32}^2$ , and  $\sin^2(\theta_{23})$   
2516 is given in section 2.5. This section also explains the additional complexities  
2517 involved when performing an atmospheric neutrino analysis as compared to  
2518 a beam-only analysis.

2520 Without additional techniques, atmospheric sub-GeV upward-going neutrinos ( $E_\nu < 1.33\text{GeV}, \cos(\theta_Z) < 0.$ ) can artificially inflate the sensitivity to  $\delta_{CP}$   
2521 due to the quickly varying oscillation probability in this region. Therefore, a  
2522 “sub-sampling” approach has been developed to reduce these biases ensuring  
2523 accurate and reliable sensitivity measurements. This technique ensures that small-  
2524 scale unresolvable features of the oscillation probability have been averaged over  
2525 whilst the large-scale features in the oscillation probability are unaffected. The  
2526 documentation and validation of this technique are found in section 7.1. The  
2527 oscillation probability calculation is computationally intensive due to the large  
2528 number of matrix multiplications needed. Consequently, the CUDAProb3 imple-  
2529 mentation choice made within the fitting framework, as detailed in section 7.2,  
2530 ensures that the analysis can be done in a timely manner.

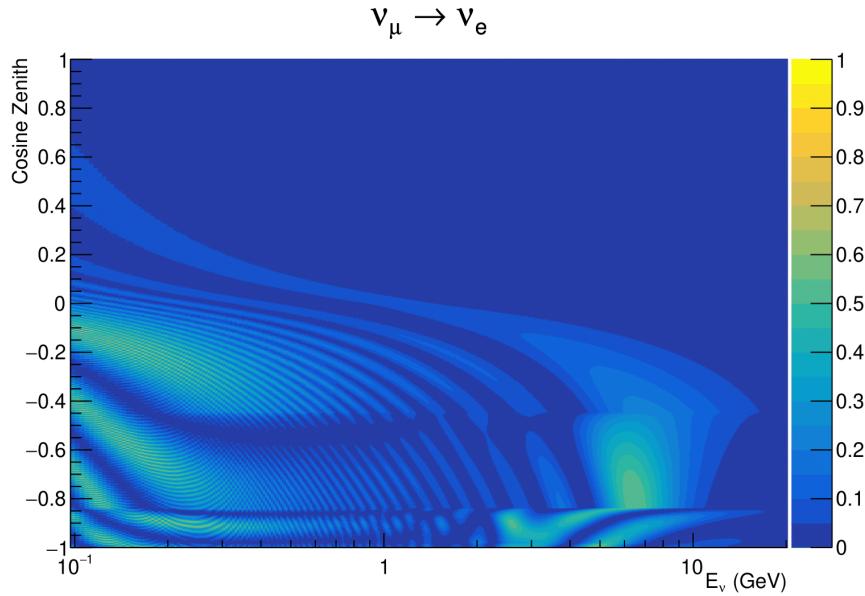
Whilst the beam neutrinos are assumed to propagate through a constant density slab of material, the density variations through the Earth result in more complex oscillation patterns for atmospheric neutrinos. Furthermore, the uncertainty in the electron density can modify the oscillation probability for the denser core layers of the Earth. The model of the Earth used within this analysis is detailed in section 7.3. This includes information about the official SK-only methodology as well as improvements that have been made to remove some of the approximations used in that analysis. Another complexity of atmospheric neutrino oscillation studies is that the height of production in the atmosphere is not known on an event-by-event basis. An analytical averaging technique that approximates the uncertainty of the oscillation probability has been followed, with the author of this thesis being responsible for the implementation and validation. This implementation of an external technique is described in section 7.4.

## 7.1 Treatment of Fast Oscillations

As shown in Figure 7.1, atmospheric neutrino oscillations have a significantly more complex structure for upgoing neutrinos with energy below 1GeV. This is because the  $L/E$  dependence of the oscillation probability in this region induces rapid variations for small changes in  $L$  or  $E$ . As discussed in section 2.5, this is also the region in which atmospheric neutrinos have sensitivity to  $\delta_{CP}$ . In practice, the direction of the neutrino is inferred from the direction of the final state particles traveling in the detector. The correlation between these two directions can be particularly weak for low-energy neutrino interactions. This creates a distinct difference from the beam neutrinos where the position of the source is very precisely known.

As a consequence of the unresolvable structure, an event rate consistent with the averaged oscillation probability is observed in the subGeV upgoing region. This creates a computational problem: A significantly large amount of Monte Carlo statistics would be required to accurately predict the number of events if Monte Carlo averaging was the only technique used. This section describes

2561 the ‘sub-sampling’ approach developed for this analysis and compares it to the  
2562 methodology used within the SK-only analysis.



**Figure 7.1:** The oscillation probability  $P(\nu_\mu \rightarrow \nu_e)$ , given as a function of neutrino energy and zenith angle, which highlights an example of the “fast” oscillations in the sub-GeV upgoing region.

2563 **DB: Figure out what this actually means** The official SK-only analysis uses the  
2564 osc3++ oscillation parameter fitter [79]. To perform the fast oscillation averaging,  
2565 it uses a ‘nearest-neighbour’ technique. For a given Monte Carlo neutrino event,  
2566 the nearest twenty Monte Carlo neighbours in reconstructed lepton momentum  
2567 and zenith angle are found and a distribution of their neutrino energies is built.  
2568 The RMS,  $\sigma$ , of this distribution is then used to compute an average oscillation  
2569 probability for the given neutrino Monte Carlo event.

2570 For the  $i^{th}$  event, the oscillation weight is calculated as

$$W_i = \frac{1}{5}P(E_i, \bar{L}_i) + \frac{1}{5} \sum_{\beta=-1, -0.5, 0.5, 1} P(E_i + \beta\sigma_i, L_\beta), \quad (7.1)$$

2571 where  $P(E, L)$  is the oscillation probability calculation for neutrino energy  
2572  $E$  and path length  $L$  and the two path lengths,  $\bar{L}_i$  and  $L_\beta$  are discussed below.  
2573 All of the oscillation probability calculations are performed with a fixed zenith  
2574 angle such that the same density profile is used.

2575 The uncertainty in the production height is controlled by using an “average”  
 2576 production height,  $\bar{L}_i$ , which represents the average path length computed using  
 2577 twenty production heights taken from the Honda flux model’s prediction [53].  
 2578 For a given event, the production heights are sampled in steps of 5% of their  
 2579 cumulative distribution function.  $L_\beta$  values are similarly calculated but instead  
 2580 use different combinations of four production heights,

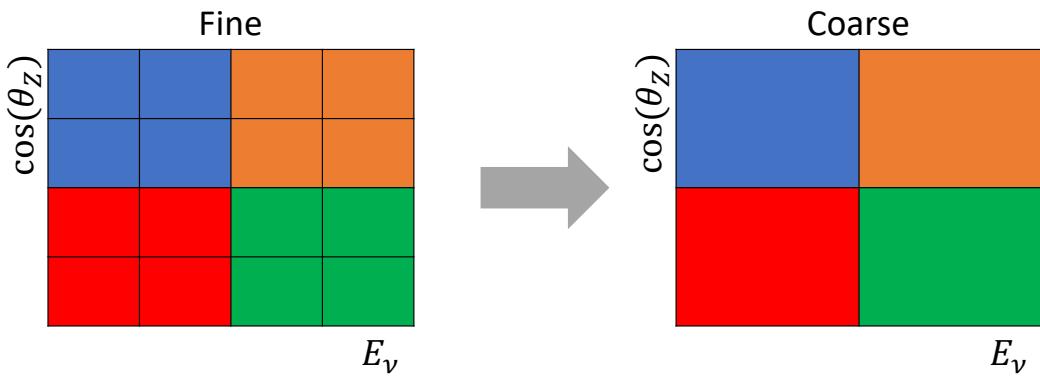
$$\begin{aligned} L_{-1.0} &= \frac{1}{4}L(45, 50, 55, 60), \\ L_{-0.5} &= \frac{1}{4}L(35, 40, 65, 70), \\ L_{+0.5} &= \frac{1}{4}L(25, 30, 75, 68), \\ L_{+1.0} &= \frac{1}{4}L(15, 20, 85, 89). \end{aligned} \tag{7.2}$$

2581 This averaging technique works because of the inference between the zenith  
 2582 angle and the reconstructed direction of final state particles in the detector. For  
 2583 low-energy neutrinos, where the resolution of the true neutrino direction is poor,  
 2584  $\sigma_i$  will be large, resulting in significant averaging effects. Contrary to this, the  
 2585 inferred direction of high-energy neutrinos will be much closer to the true value,  
 2586 meaning that  $\sigma_i$  will be smaller, culminating in small averaging effects.

2587 In practice, these calculations are performed prior to the fit as only oscillation  
 2588 parameters at fixed points are considered. The MCMC technique used in this  
 2589 thesis requires oscillation probabilities to be evaluated at arbitrary parameter  
 2590 values, not known *a priori*. Calculating the five oscillation probabilities per  
 2591 event required by the SK technique is computationally infeasible, so a different  
 2592 averaging technique is used. However, the concept of the averaging technique  
 2593 can be taken from it.

2594 To perform a similar averaging as the SK analysis, a sub-sampling approach  
 2595 using binned oscillograms has been devised. A coarsely binned oscillogram is  
 2596 defined in  $\cos(\theta_Z)$  and  $E_\nu$ . For a given set of oscillation parameters, a single  
 2597 oscillation probability will be assigned to each coarse bin. This value will then  
 2598 apply to all Monte Carlo events which fall into that bin. To assign these oscillation

probabilities, the probability is calculated at  $N \times N$  points on a grid within a particular bin. This ensemble of oscillation probabilities is averaged to define the coarse bin's oscillation probability, assuming a flat prior in  $E_\nu$  and  $\cos(\theta_Z)$  within the bin. Figure 7.2 illustrates the  $N = 2$  example where the assigned value to a coarse bin is the average of the four fine bins which fall in that coarse bin. Whilst the coarse bin edges do not have to be linear on either axis, the sub-division of the fine bins is linear within the range of a coarse bin.

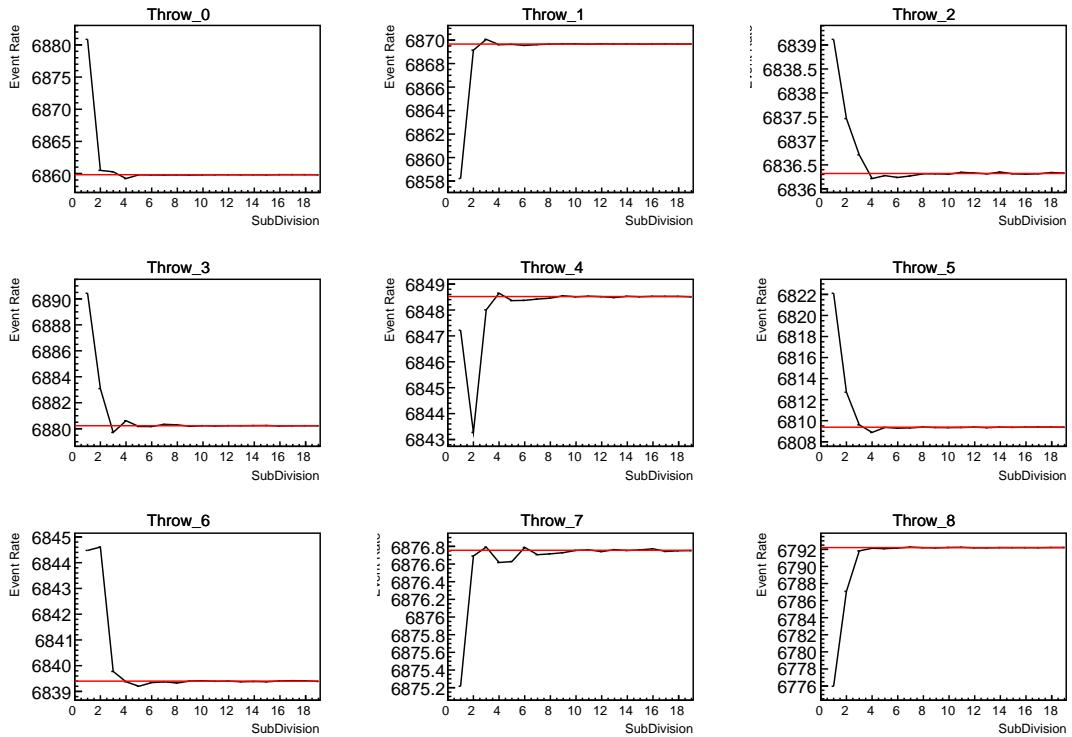


**Figure 7.2:** Illustration of the averaging procedure for  $N = 2$ . The oscillation probabilities calculated on the finer left binning are averaged to obtain the oscillation probabilities in the coarser right binning. These averaged oscillation probabilities with the coarser binning are then applied to each event during the fit.

The coarse binning is defined with  $67 \times 52$  bins in true neutrino energy  $\times$  cosine zenith. It is picked to be identical to that provided in [211]. In general, the binning is logarithmically spaced in neutrino energy but has some hand-picked bin edges around the matter resonance to smoothly increased the bin density. This is to avoid smearing this region which can be well sampled by the Monte Carlo. The cosine zenith binning is approximately linearly spaced across the allowable range but the values of layer transitions are hit precisely:  $-0.8376$  (core-mantle) and  $-0.4464$  (mantle/transition zone). Bins are spread further apart for downgoing events as this is a region unaffected by the fast oscillation wavelengths and reduces the total number of calculations required to perform the calculation.

The choice of  $N$  is justified based on two studies. Firstly, the variation of event rates of each sample is studied as a function of  $N$ . For a given set of oscillation

parameters thrown from the PDG prior constraints (detailed in Table 2.1), the oscillation probabilities are calculated using a given value of  $N$ . Each sample is re-weighted and the event rate is stored. The value of  $N$  is scanned from 1, which corresponds to no averaging, to 19, which corresponds to the largest computationally viable subdivision binning. The event rate of each sample at large  $N$  is expected to converge to a stationary value due to the fine binning fully sampling the small-scale structure. Figure 7.3 illustrates this behaviour for the SubGeV\_elike\_0dcy sample for 9 different throws of the oscillation parameters.



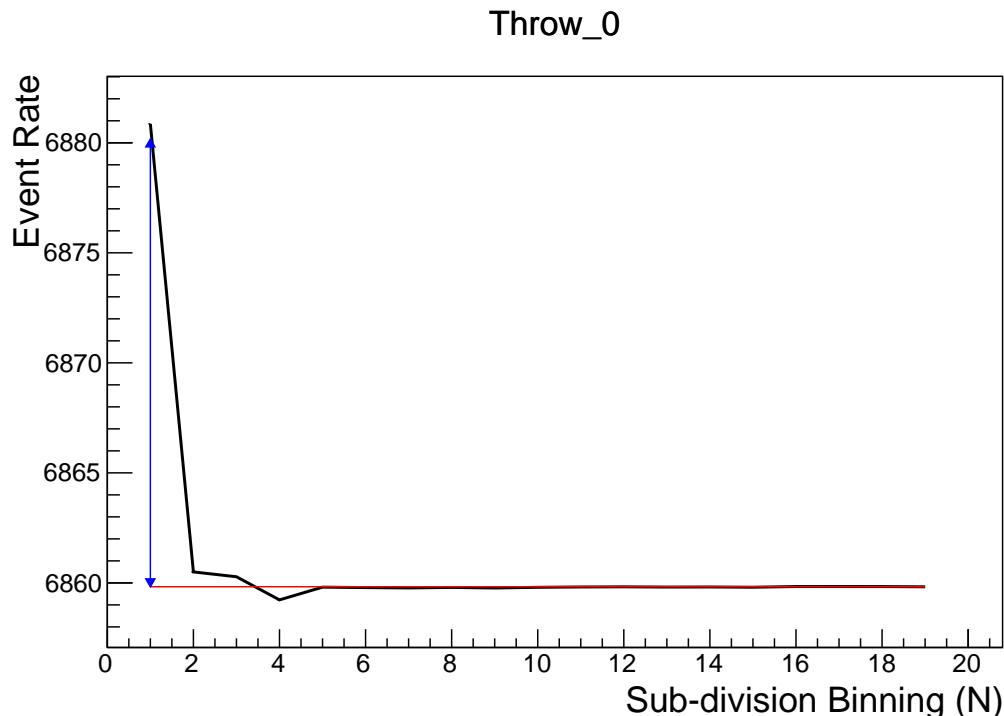
**Figure 7.3:** Event rate of the SubGeV\_elike\_0dcy sample as a function of the number of sub-divisions per coarse bin. Each subplot represents the event rate of the sample at a different oscillation parameter set thrown from the PDG priors detailed in Table 2.1. The red line in each subplot represents the mean of the event rate over the different values of sub-divisions for that particular oscillation parameter throw.

Denoting the event rate for one sample for a given throw  $t$  at each  $N$  by  $\lambda_t^N$ , the average over all considered  $N$  values ( $\bar{\lambda}_t = \frac{1}{24} \sum_{N=1}^{24} \lambda_t^N$ ) is computed. The

2628 variance in the event rate at each  $N$  is then calculated as

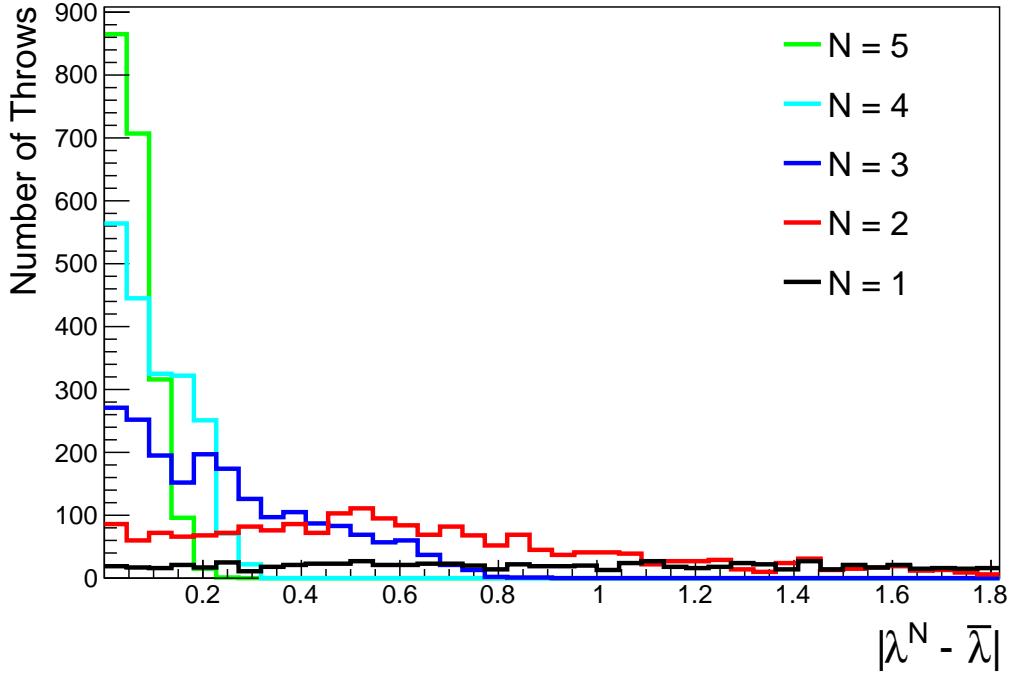
$$\text{Var}[\lambda^N] = \frac{1}{N_{\text{throws}}} \sum_{t=1}^{N_{\text{throws}}} (\lambda_t^N - \bar{\lambda}_t)^2 - \left[ \frac{1}{N_{\text{throws}}} \sum_{t=1}^{N_{\text{throws}}} (\lambda_t^N - \bar{\lambda}_t) \right]^2. \quad (7.3)$$

2629 In practice, the following procedure is undertaken. For a particular throw,  
2630 the difference between the event rate at a particular choice of  $N$  and the mean  
2631 of the distribution is calculated. This is illustrated in Figure 7.4. This value  
2632 is then calculated for all the 2000 throws, generating a distribution of  $\lambda_t^N - \bar{\lambda}_t$ .  
2633 This is repeated for each of the values of  $N$  considered within this study. The  
2634 distributions of this value, for  $N = \{1, 5\}$ , are given in Figure 7.5. As expected,  
2635 the distribution gets narrower and tends towards zero for the higher values of  $N$ .



**Figure 7.4:** Event rate of the SubGeV\_elike\_0dcy sample, for a particular oscillation parameter throw, as a function of the number of sub-divisions,  $N$ , per coarse bin. The difference between the mean event rate (red),  $\bar{\lambda}$ , and the event rate at  $N = 1$ ,  $\lambda^{N=1}$  is defined as  $\lambda^N - \bar{\lambda}$  and illustrated by the blue arrow.

2636 The aim of the study is to find the lowest value of  $N$  such that this variance  
2637 is below 0.001. This utilises the width of the distributions given in Figure 7.5.

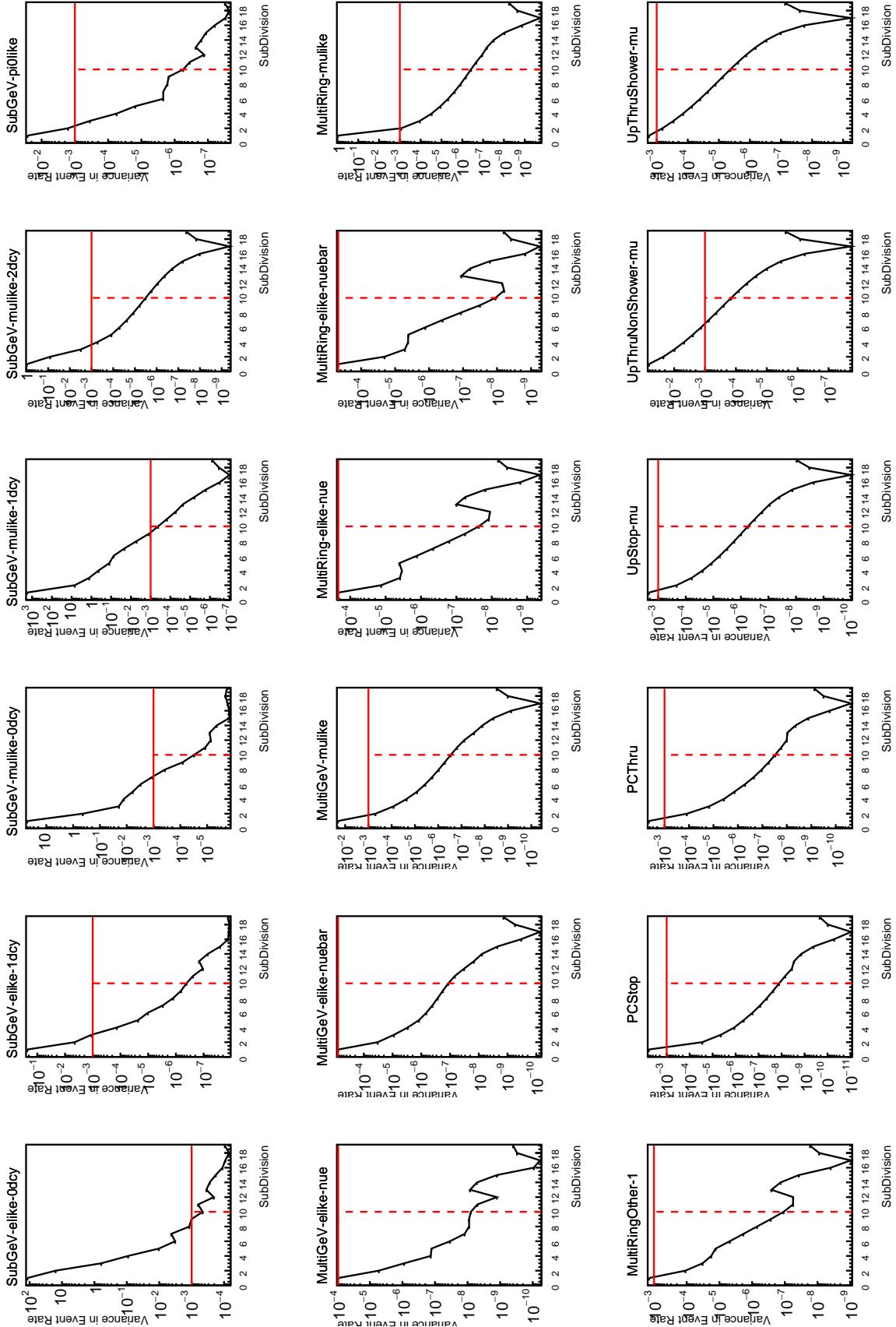


**Figure 7.5:** The distribution of  $\lambda^N - \bar{\lambda}$  for various values of  $N$ . As expected, the distribution gets narrower for larger values of  $N$ .

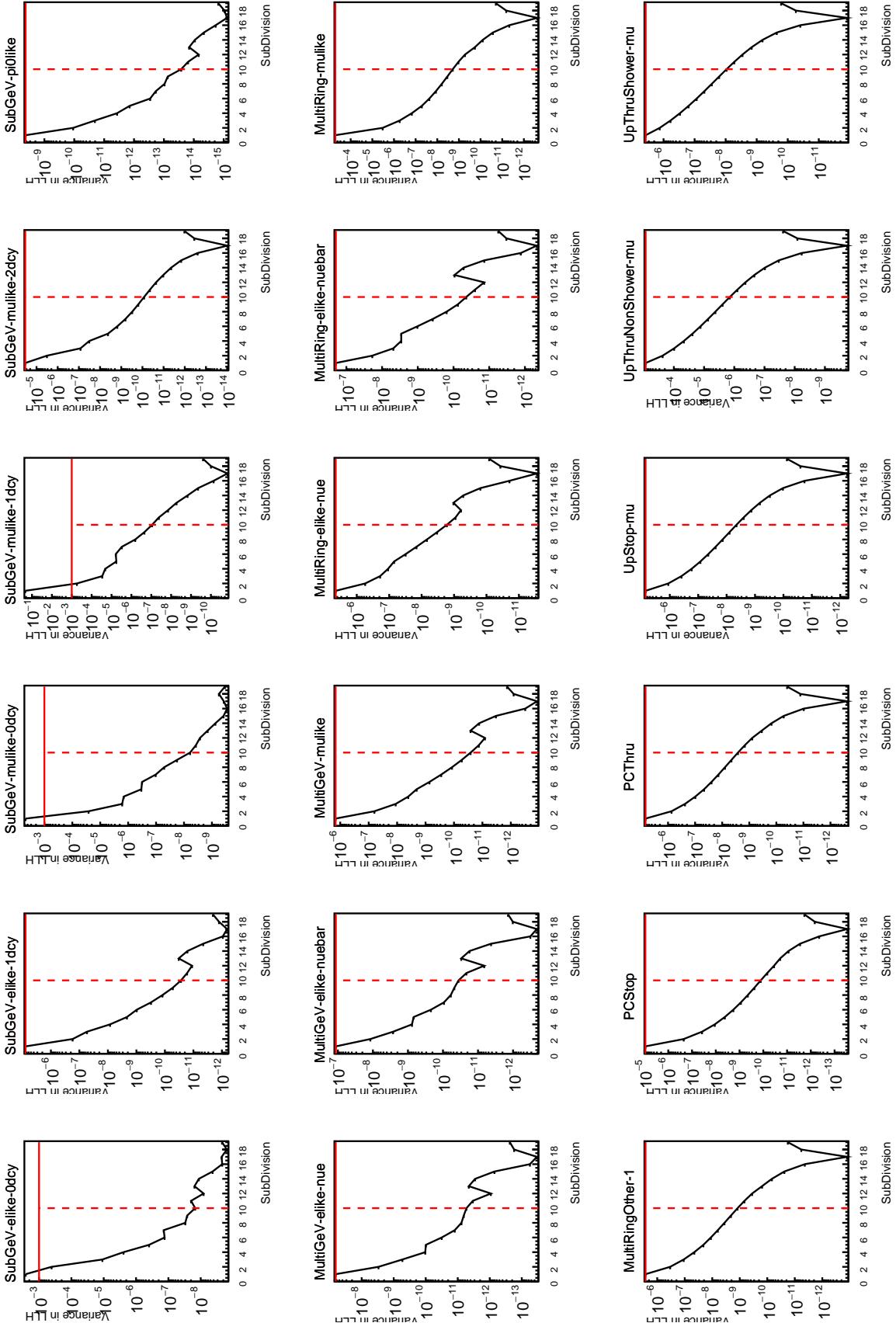
2638 This is the typical threshold used by T2K fitters to validate systematic imple-  
 2639 mentation so has been set as the same criteria. The results of this study for  
 2640 each atmospheric sample used within this thesis are illustrated in Figure 7.6 for  
 2641 2000 throws of the oscillation parameters. As can be seen, the variance is below  
 2642 the threshold at  $N = 10$ , and is driven primarily by the SubGeV\_mulike\_1dcy  
 2643 and SubGeV\_elike\_0dcy samples.

2644 The second study to determine the value of  $N$  is as follows. The likelihood  
 2645 for each sample is computed against an Asimov data set created with Asimov A  
 2646 oscillation parameters (Table 2.2). Following Equation 7.3, the variance of the log-  
 2647 likelihood over all considered  $N$  is computed. The results are shown in Figure 7.7.

2648 A choice of  $N = 10$  sub-divisions per coarse bin has a variance in both  
 2649 event rate and log-likelihood residuals less than the required threshold of 0.001.  
 2650 The largest value of the likelihood variance is of order  $10^{-7}$ , corresponding to  
 2651 an error on the log-likelihood of about  $3 \times 10^{-4}$  which is small enough to be



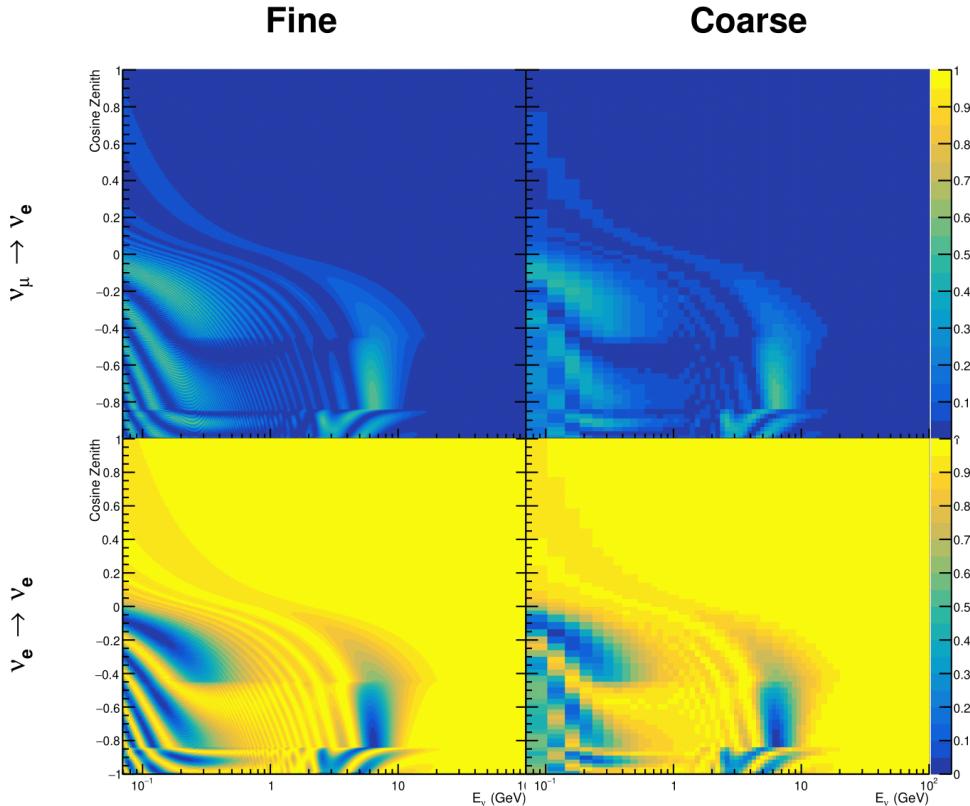
**Figure 7.6:** Variance of event rate for each atmospheric sample as a function of the number of sub-divisions per coarse bin. The solid red line indicates the 0.1% threshold and the dashed red line indicates the variance at a sub-division  $N = 10$ .



**Figure 7.7:** Variance of sample likelihood, when compared to ‘Asimov data’ set at Asimov A, for each atmospheric sample as a function of the number of sub-divisions per coarse bin. The solid red line indicates the 0.1% threshold and the dashed red line is a graphical indication of the variance at a sub-division  $N = 10$ .

2652 negligible for the oscillation analysis.

2653 Figure 7.8 illustrates the effect of the smearing using  $N = 10$ . The fast oscillations  
 2654 in the sub-GeV upgoing region have been replaced with a normalisation  
 2655 effect whilst the large matter resonance structure remains.



**Figure 7.8:** The oscillation probability,  $P(\nu_\mu \rightarrow \nu_e)$  (top row) and  $P(\nu_e \rightarrow \nu_e)$  (bottom row), given as a function of neutrino energy and zenith angle. The left column gives the “fine” binning used to calculate the oscillation probabilities and the right column illustrates the “coarse” binning used to reweight the Monte Carlo events. The fine binning choice is given with  $N = 10$ , which was determined to be below the threshold from Figure 7.6 and Figure 7.7.

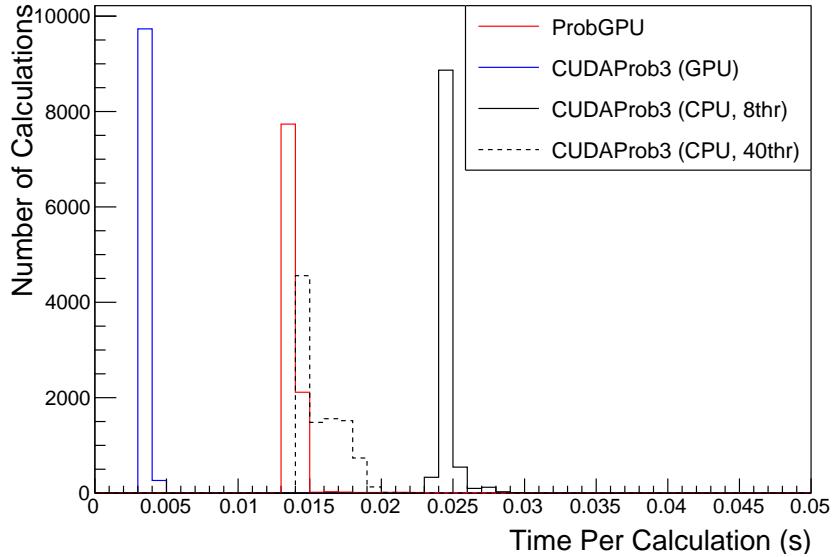
## 2656 7.2 Calculation Engine

2657 As previously discussed in section 7.1, the calculation of oscillation probabilities  
 2658 is performed at run-time. Consequently, the time per calculation is crucial for fit

2659 performance. The initial fitting framework used for this analysis was developed  
2660 with ProbGPU [212]. This is a GPU-only implementation of the prob3 engine  
2661 [213]. It is primarily designed for neutrino propagation in a beam experiment  
2662 (single layer of constant density) with the atmospheric propagation code not  
2663 being used prior to the analysis in this thesis.

2664 Another engine, CUDAProb3 [214], has been interfaced with the fitting frame-  
2665 work used in this analysis. This interfacing was done by the author of this  
2666 thesis. It has been specifically optimised for atmospheric neutrino oscillation  
2667 calculation so does not contain the code to replace the beam oscillation calculation.  
2668 The engine utilises object-orientated techniques as compared to the functional  
2669 implementation of ProbGPU. This allows the energy and cosine zenith arrays to  
2670 be kept on GPU memory, rather than having to load these arrays onto GPU  
2671 memory for each calculation. Reducing the memory transfer between CPU and  
2672 GPU significantly reduces the time required for calculation. This can be seen  
2673 in Figure 7.9, where the GPU implementation of CUDAProb3 is approximately  
2674 three times faster than the ProbGPU engine.

2675 Another significant advantage of CUDAProb3 is that it contains a CPU multi-  
2676 threaded implementation which is not possible with the ProbGPU or prob3 engines.  
2677 This eliminates the requirement for GPU resources when submitting jobs to batch  
2678 systems. As illustrated in Figure 7.9, the calculation speed depends on the number  
2679 of available threads. Using 8 threads (which is typical of the batch systems being  
2680 used) is approximately twice as slow as the ProbGPU engine implementation,  
2681 but would allow the fitting framework to be run on many more resources. This  
2682 fact is utilised for any SK-only fits but GPU resources are required for any fits  
2683 which include beam samples due to the ProbGPU requirement. Based on the  
2684 benefits shown by the implementation in this section, efforts are being placed into  
2685 including linear propagation for beam neutrino propagation into the engine [215].

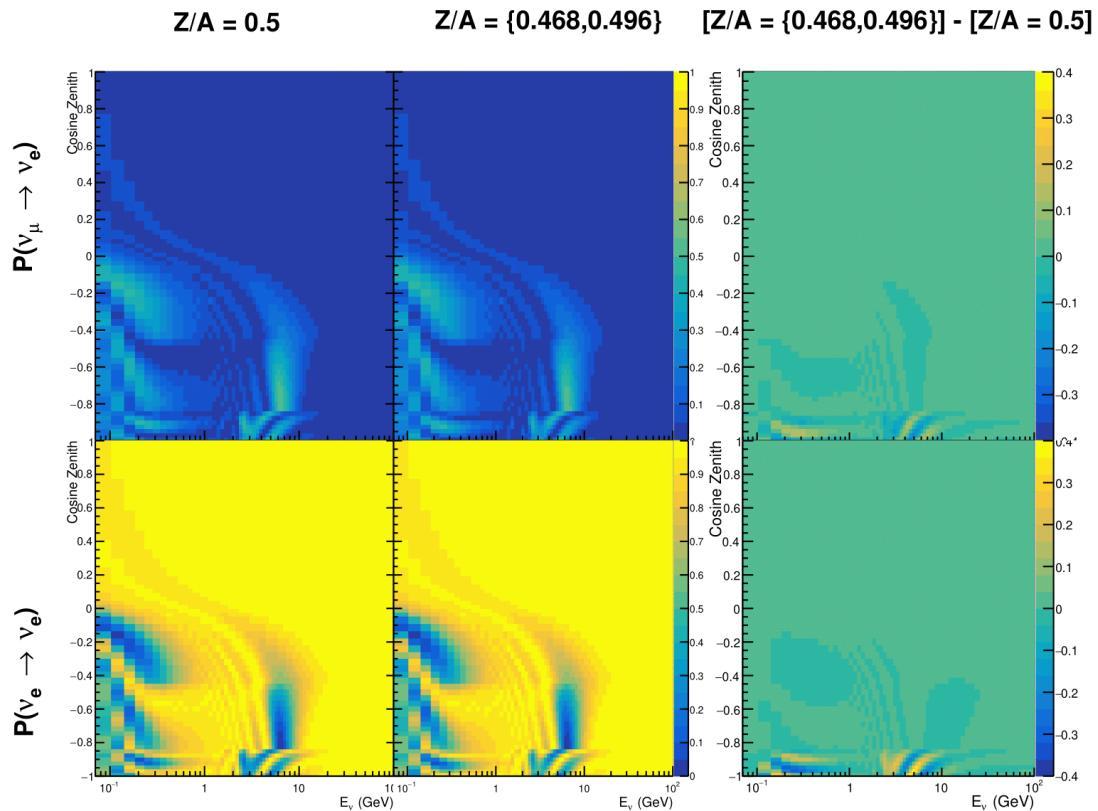


**Figure 7.9:** The calculation time taken to both calculate the oscillation probabilities and fill the “coarse” oscillograms, following the technique given in section 7.1, for the CUDAProb3 and ProbGPU (Red) calculation engines. CUDAProb3 has both a GPU (Blue) and CPU (Black) implementation, where the CPU implementation is multi-threaded. Therefore, 8-threads (solid) and 40-threads (dashed) configurations have been tested. Prob3, which is a CPU single-thread implementation has a mean step time of 1.142s.

### 2686 7.3 Matter Density Profile

2687 For an experiment observing neutrinos propagating through the Earth, a model  
 2688 of the Earth’s density profile is required. The model used within this analysis  
 2689 is based on the Preliminary Reference Earth Model (PREM) [80], as illustrated  
 2690 in Figure 2.8. Table 2.3 documents the density and radii of the layers used  
 2691 within the constant density approximation used by the SK-only analysis [79]. The  
 2692 density measurements provided in the PREM model are provided in terms of  
 2693 mass density, whereas neutrino oscillations are sensitive to the electron number  
 2694 density. This value can be computed as the product of the chemical composition,  
 2695 or the  $Z/A$  value, and the mass density of each layer. Currently, the only way  
 2696 to measure the chemical composition value for layers close to the Earth’s core  
 2697 is through neutrino oscillations. The chemical composition of the upper layers  
 2698 of the Earth’s Mantle and the Transition zone is well known due to it being  
 2699 predominantly pyrolite which has a chemical composition value of 0.496 [216].

2700 The chemical composition dial for the core layers is set to a value of 0.468, as  
 2701 calculated in [217]. As this value is less well known, it is assigned a Gaussian error  
 2702 with a standard deviation equivalent to the difference in chemical composition  
 2703 in core and mantle layers. Figure 7.10 illustrates the effect of moving from  
 2704 the  $Z/A = 0.5$  method which is used in the official SK-only analysis to these  
 2705 more precise values.



**Figure 7.10:** The oscillation probability,  $P(\nu_\mu \rightarrow \nu_e)$  (top row) and  $P(\nu_e \rightarrow \nu_e)$  (bottom row), given as a function of neutrino energy and zenith angle. The left column gives probabilities where the constant  $Z/A = 0.5$  approximation which is used in the official SK-only analysis. The middle column gives the probabilities where  $Z/A = [0.468, 0.498]$  values are used, as given in Table 2.3. The right column illustrates the difference in oscillation probability between the two different techniques.

2706 The beam oscillation probability in this thesis uses a baseline of 295km, density  
 2707  $2.6\text{g}/\text{cm}^3$ , and chemical composition 0.5 as is done by the official T2K-only  
 2708 analysis [218].

For a neutrino with given  $E_\nu$ ,  $\cos(\theta_Z)$ , the oscillation probability calculation engine must be passed a list of the matter regions that the neutrino traversed, with the path length and fixed density in each region. However, a neutrino passing through the earth experiences a range of radii, and thus a range of densities, in each region. In the SK-only analysis, the earth density model used is piecewise-constant, thereby ignoring this effect. For this thesis, the density values for the calculation engine are found by averaging the earth density along the neutrino's path in each layer,

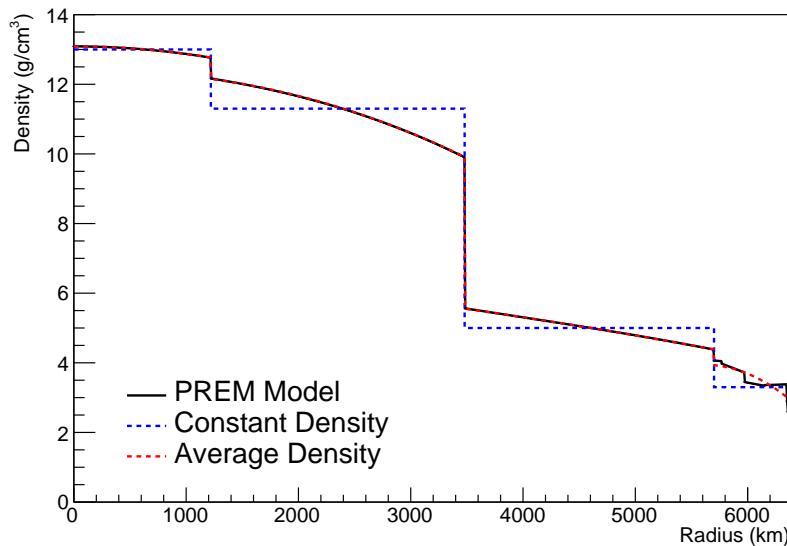
$$\langle \rho \rangle_i = \frac{1}{t_{i+1} - t_i} \int_{t_i}^{t_{i+1}} \rho(t) dt \quad (7.4)$$

where  $t_i$  are the intersection points between each layer and  $t$  is the path length of the trajectory across the layer. This leads to an improved approximation. For this averaging, the simplification of the PREM model developed in [219] is used. The layers of the prem model are combined into four to reduce calculation time, with a quadratic fit to each section. This fit was not performed by the author of the thesis and is documented in [211]. The coefficients of the quadratic fit to each layer are given in Table 7.1 with the final distribution illustrated in Figure 7.11. The quadratic approximation is clearly much closer to the PREM model as compared to the constant density approximation.

| Layer           | Outer Radius [km] | Density [g/cm <sup>3</sup> ]  |
|-----------------|-------------------|-------------------------------|
| Inner Core      | 1220              | $13.09 - 8.84x^2$             |
| Outer Core      | 3480              | $12.31 + 1.09x - 10.02x^2$    |
| Lower Mantle    | 5701              | $6.78 - 1.56x - 1.25x^2$      |
| Transition Zone | 6371              | $-50.42 + 123.33x - 69.95x^2$ |

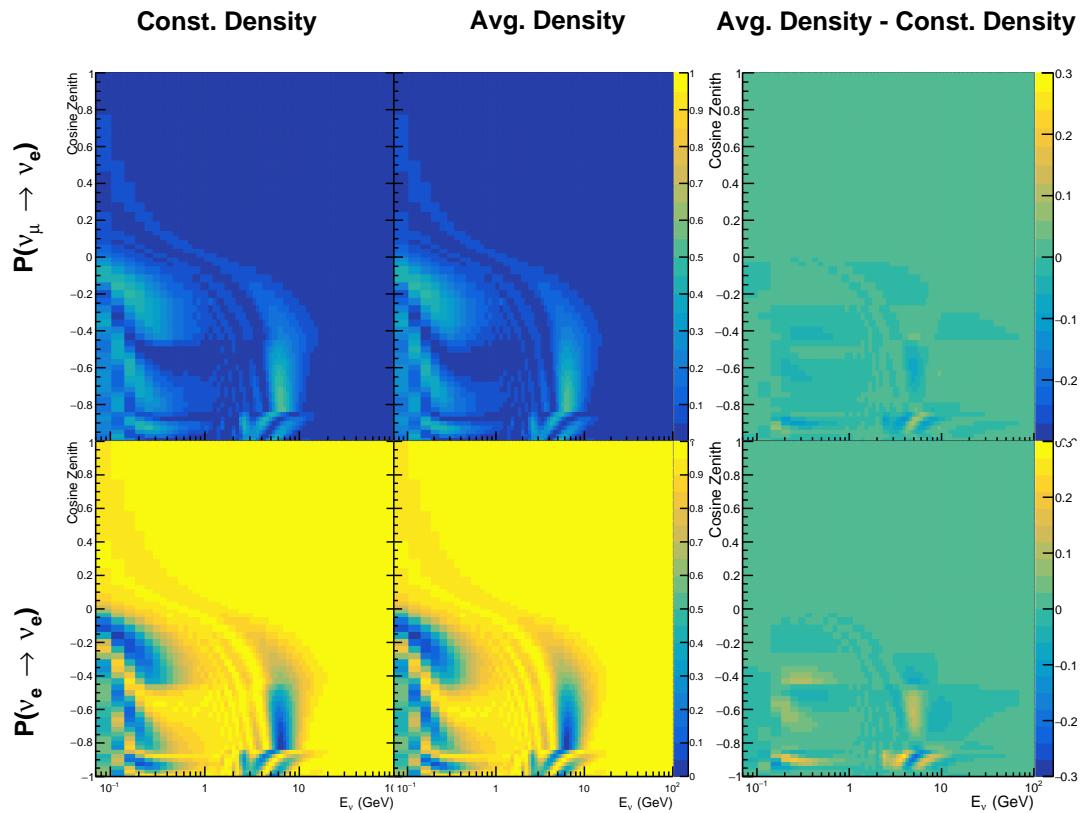
**Table 7.1:** The quadratic polynomial fits to the PREM model for four assumed layers of the PREM model. The fit to calculate the coefficients is given in [211], where  $x = R/R_{Earth}$ .

The effect of using the quadratic density per  $\cos(\theta_Z)$  model is highlighted in Figure 7.12. The slight discontinuity in the oscillation probability around  $\cos(\theta_Z) \sim -0.45$  in the fixed density model, which is due to the transition to mantle layer boundary, has been reduced. This is expected as the difference in



**Figure 7.11:** The density of the Earth given as a function of the radius, as given by the PREM model (Black), the constant density four-layer approximation (Blue), as used in the official SK-only analysis, and the quadratic approximation of the PREM model (Red).

the density across this boundary is significantly smaller in the quadratic density model as compared to the constant density model. Whilst the difference in density across the other layer transitions is reduced, there is still a significant difference. This means the discontinuities in the oscillation probabilities remain but are significantly reduced. However, as the quadratic density approximation matches the PREM model well in this region, these discontinuities are due to the Earth model rather than an artifact of the oscillation calculation.



**Figure 7.12:** The oscillation probability,  $P(\nu_\mu \rightarrow \nu_e)$  (top row) and  $P(\nu_e \rightarrow \nu_e)$  (bottom row), given as a function of neutrino energy and zenith angle. The left column gives probabilities where the four-layer constant density approximation is used. The middle column gives the probabilities where the density is integrated over the trajectory, using the quadratic PREM approximation, for each  $\cos(\theta_Z)$  is used. The right column illustrates the difference in oscillation probability between the two different techniques.

## <sup>2737</sup> 7.4 Production Height Averaging

<sup>2738</sup> As discussed in section 2.5, the height at which the cosmic ray flux interacts  
<sup>2739</sup> in the atmosphere is not known on an event-by-event basis. The production  
<sup>2740</sup> height can vary from the Earth’s surface to  $\sim 50\text{km}$  above that. The SK-only  
<sup>2741</sup> analysis methodology (described in section 7.1) for including the uncertainty  
<sup>2742</sup> on the production height is to include variations from the Honda model when  
<sup>2743</sup> pre-calculating the oscillation probabilities prior to the fit. This technique is not  
<sup>2744</sup> possible for this analysis which uses continuous oscillation parameters that can  
<sup>2745</sup> not be known prior to the fit. Consequently, an analytical averaging technique  
<sup>2746</sup> was developed in [211]. The author of this thesis was not responsible for the  
<sup>2747</sup> derivation of the technique but has performed the implementation and validation  
<sup>2748</sup> of the technique for this analysis alone.

<sup>2749</sup> Using the 20 production heights per Monte Carlo neutrino event, provided  
<sup>2750</sup> as 5% percentiles from the Honda flux model, a production height distribution  
<sup>2751</sup>  $p_j(h|E_\nu, \cos \theta_Z)$  is built for each neutrino flavour  $j = \nu_e, \bar{\nu}_e, \nu_\mu, \bar{\nu}_\mu$ . In practice, a  
<sup>2752</sup> histogram is filled with 20 evenly spaced bins in production height  $h$  between  
<sup>2753</sup> 0 and 50km. The neutrino energy and cosine zenith binning of the histogram  
<sup>2754</sup> are the same as that provided in section 7.1. The average production height,  
<sup>2755</sup>  $\bar{h} = \int dh \frac{1}{4} \sum_j p_j(h|E_\nu, \cos(\theta_Z))$ , is calculated. This assumes a linear average over  
<sup>2756</sup> the four flavours of neutrino which are considered to be generated in cosmic ray  
<sup>2757</sup> showers. The production height binning of this histogram is then translated into  
<sup>2758</sup>  $\delta t(h) = t(\bar{h}) - t(h)$ , where  $t(h)$  is the distance travelled along the trajectory.

<sup>2759</sup> For the  $i^{\text{th}}$  traversed layer, the transition amplitude,  $D_i(t_{i+1}, t_i)$ , is computed.  
<sup>2760</sup> The time-ordered product of these is then used as the overall transition amplitude  
<sup>2761</sup> via

$$A(t_{n+1}, t_0) = D_n(t_{n+1}, t_n) \dots D_1(t_2, t_1) D_0(t_1, t_0), \quad (7.5)$$

2762 where,

$$\begin{aligned} D_n(t_{n+1}, t_n) &= \exp[-iH_n(t_{n+1} - t_n)] \\ &= \sum_{k=1}^3 C_k \exp[ia_k(t_{n+1} - t_n)] \end{aligned} \quad (7.6)$$

2763 is expressed as a diagonalised time-dependent solution to the Schrodinger  
 2764 equation. The  $0^{th}$  layer is the propagation through the atmosphere and is the  
 2765 only term that depends on the production height. Using the substitution  $t_0 =$   
 2766  $t(\bar{h}) - \delta t(h)$ , it can be shown that

$$D_0(t_1, t_0) = D_0(t_1, \bar{h})D_0(\delta t). \quad (7.7)$$

2767 Thus Equation 7.5 becomes

$$\begin{aligned} A(t_{n+1}, t_0) &= D_n(t_{n+1}, t_n) \dots D_1(t_2, t_1)D_0(t_1, \bar{h})D(\delta t) \\ &= A(t_{n+1}, \bar{h}) \sum_{k=1}^3 C_k \exp[ia_k \delta t], \\ &= \sum_{k=1}^3 B_k \exp[ia_k \delta t]. \end{aligned} \quad (7.8)$$

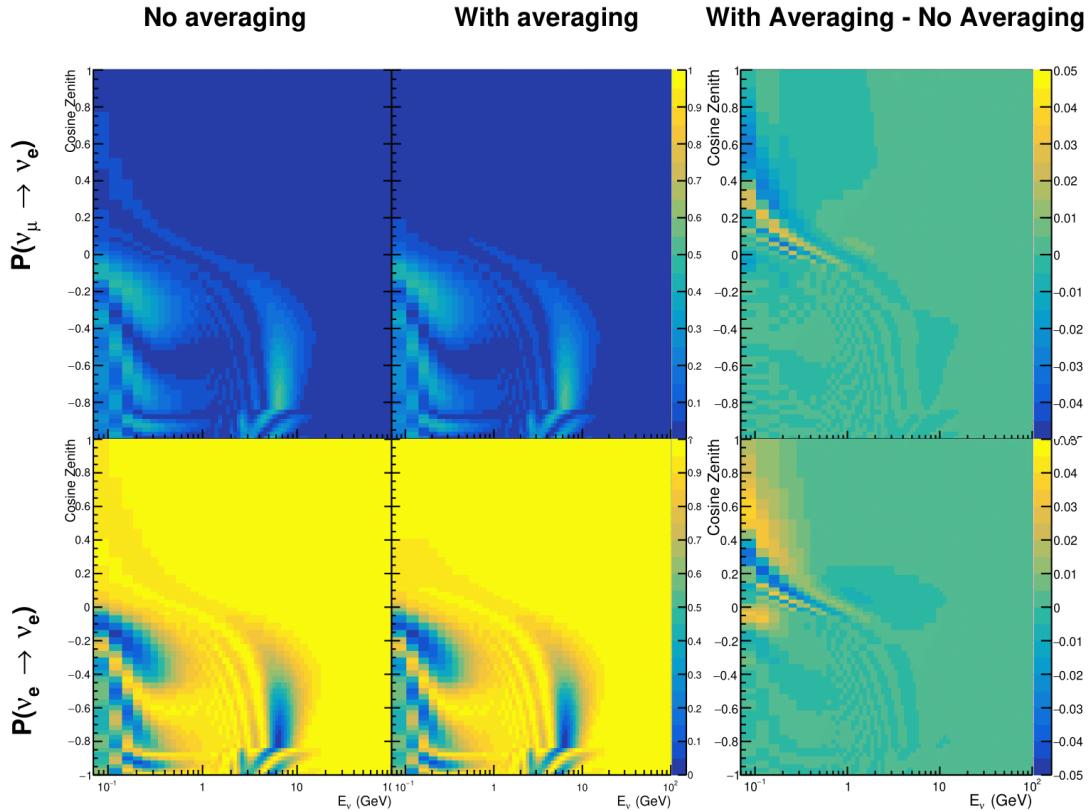
2768 The oscillation probability averaged over production height is then calculated  
 2769 as

$$\begin{aligned} \bar{P}(\nu_j \rightarrow \nu_i) &= \int d(\delta t) p_j(\delta t | E_\nu, \cos \theta_Z) P(\nu_j \rightarrow \nu_i) \\ &= \int d(\delta t) p_j(\delta t | E_\nu, \cos \theta_Z) A(t_{n+1}, t_0) A^*(t_{n+1}, t_0) \\ &= \sum_{km} (B_k)_{ij} (B_m)^*_{ij} \int d(\delta t) p_j(\delta t | E_\nu, \cos \theta_Z) \exp[i(a_k - a_m)\delta t] \end{aligned} \quad (7.9)$$

2770 It is important to note that the exact value of  $\bar{h}$  used does not matter as the  
 2771 values of  $\delta t$  would change to compensate for any modification to the value of  $\bar{h}$ .

2772 In practice, implementation in CUDAProb3 [214] is relatively straightforward  
 2773 as the majority of these terms are already calculated in the standard oscillation  
 2774 calculation. Figure 7.13 illustrates the results of the production height averaging.

2775 As expected, the main effect is observed in the low-energy downward-going  
 2776 and horizontal-going events. Upward-going events have to travel the radius  
 2777 of the Earth,  $R_E = 6371\text{km}$ , where the production height uncertainty is a small  
 2778 fraction of the total path length.



**Figure 7.13:** The oscillation probability,  $P(\nu_\mu \rightarrow \nu_e)$  (top row) and  $P(\nu_e \rightarrow \nu_e)$  (bottom row), given as a function of neutrino energy and zenith angle. The left column gives probabilities where a fixed production height of 25km is used. The middle column gives the probabilities where the production height is analytically averaged. The right column illustrates the difference in oscillation probability between the two different techniques.

# 8

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2780

## Oscillation Analysis

2781 Using the samples and systematics defined in chapter 6, this chapter documents  
2782 a simultaneous beam and atmospheric oscillation analysis from the T2K and SK  
2783 experiments. The MaCh3 Bayesian MCMC framework introduced in chapter 4  
2784 is used for all studies performed within this thesis.

2785 The MaCh3 framework used throughout this thesis has been validated through  
2786 many tests. The code which handles the beam far detector samples was developed  
2787 by the author and validated by comparison to the 2020 T2K analysis [75]. The  
2788 sample event rates and likelihood evaluations of beam samples generated by  
2789 the framework used within this thesis were compared to those from the T2K  
2790 analysis by the author of this thesis. Variations of the sample predictions were  
2791 compared at  $\pm 1\sigma$  and  $\pm 3\sigma$  and good agreement was found in all cases. A similar  
2792 study, led by Dr. C. Wret was used to validate the near detector portion of  
2793 the code [204]. The implementation of the atmospheric samples within MaCh3  
2794 was completed and cross-checked by the author of this thesis against the P-  
2795 Theta framework (Introduced in section 3.2). Both fitters are provided with  
2796 the same inputs and can therefore cross-validate each other. These validations  
2797 compared the event rate and likelihood calculation. Documentation of all the  
2798 above validations can be found in [204].

## 2799 8.1 Monte Carlo Prediction

2800 Using the three sets of dial values (generated, pre-BANFF, and post-BANFF tunes)  
 2801 defined in subsection 6.4.3, the predicted event rates for each sample are defined  
 2802 in Table 8.1. The oscillated (AsimovA defined in Table 2.2) and un-oscillated  
 2803 event rates are calculated for each tune.

| Sample                          | Total Predicted Events |        |         |        |          |        |
|---------------------------------|------------------------|--------|---------|--------|----------|--------|
|                                 | Generated              |        | Pre-fit |        | Post-fit |        |
|                                 | Osc                    | UnOsc  | Osc     | UnOsc  | Osc      | UnOsc  |
| SubGeV- <i>elike</i> -0dcy      | 7121.0                 | 7102.6 | 6556.8  | 6540.0 | 7035.2   | 7015.7 |
| SubGeV- <i>elike</i> -1dcy      | 704.8                  | 725.5  | 693.8   | 712.8  | 565.7    | 586.0  |
| SubGeV- <i>mulike</i> -0dcy     | 1176.5                 | 1737.2 | 1078.6  | 1588.1 | 1182.7   | 1757.1 |
| SubGeV- <i>mulike</i> -1dcy     | 5850.7                 | 8978.1 | 5351.7  | 8205.1 | 5867.0   | 9009.9 |
| SubGeV- <i>mulike</i> -2dcy     | 446.9                  | 655.2  | 441.6   | 647.7  | 345.9    | 505.6  |
| SubGeV- <i>pi0like</i>          | 1438.8                 | 1445.4 | 1454.9  | 1461.1 | 1131.1   | 1136.2 |
| MultiGeV- <i>elike</i> -nue     | 201.4                  | 195.6  | 201.1   | 195.3  | 202.6    | 196.7  |
| MultiGeV- <i>elike</i> -nuebar  | 1141.5                 | 1118.3 | 1060.7  | 1039.5 | 1118.5   | 1095.7 |
| MultiGeV- <i>mulike</i>         | 1036.7                 | 1435.8 | 963.1   | 1334.1 | 1015.2   | 1405.9 |
| MultiRing- <i>elike</i> -nue    | 1025.1                 | 982.2  | 1026.8  | 984.3  | 1029.8   | 986.4  |
| MultiRing- <i>elike</i> -nuebar | 1014.8                 | 984.5  | 991.0   | 962.0  | 1008.9   | 978.5  |
| MultiRing- <i>mulike</i>        | 2510.0                 | 3474.4 | 2475.6  | 3425.8 | 2514.6   | 3480.4 |
| MultiRingOther-1                | 1204.5                 | 1279.1 | 1205.8  | 1280.3 | 1207.4   | 1281.0 |
| PCStop                          | 349.2                  | 459.2  | 338.4   | 444.7  | 346.8    | 456.1  |
| PCThru                          | 1692.8                 | 2192.5 | 1661.5  | 2149.8 | 1689.2   | 2187.8 |
| UpStop-mu                       | 751.2                  | 1295.0 | 739.7   | 1271.6 | 750.4    | 1293.0 |
| UpThruNonShower-mu              | 2584.4                 | 3031.6 | 2577.9  | 3019.4 | 2586.8   | 3034.0 |
| UpThruShower-mu                 | 473.0                  | 488.6  | 473.2   | 488.7  | 473.8    | 489.4  |
| FHC1Rmu                         | 328.0                  | 1409.2 | 301.1   | 1274.7 | 345.1    | 1568.0 |
| RHC1Rmu                         | 133.0                  | 432.3  | 122.7   | 396.2  | 135.0    | 443.9  |
| FHC1Re                          | 84.6                   | 19.2   | 77.4    | 18.2   | 93.7     | 19.7   |
| RHC1Re                          | 15.7                   | 6.4    | 14.6    | 6.1    | 15.9     | 6.3    |
| FHC1Re1de                       | 10.5                   | 3.2    | 10.3    | 3.1    | 8.8      | 2.9    |

**Table 8.1:** The Monte Carlo predicted event rate of each far detector sample used within this analysis. Three model parameter tunes are considered, as defined in subsection 6.4.3. Un-oscillated and oscillated predictions are given, where the oscillated predictions assume Asimov A oscillation parameters provided in Table 2.2.

2804 Generally, the samples which target CCQE interaction modes observe a  
 2805 decrease in prediction when using the pre-fit dial values. This is in accordance  
 2806 with the Monte Carlo being produced assumed  $M_A^{QE} = 1.21\text{GeV}$  [164] whilst

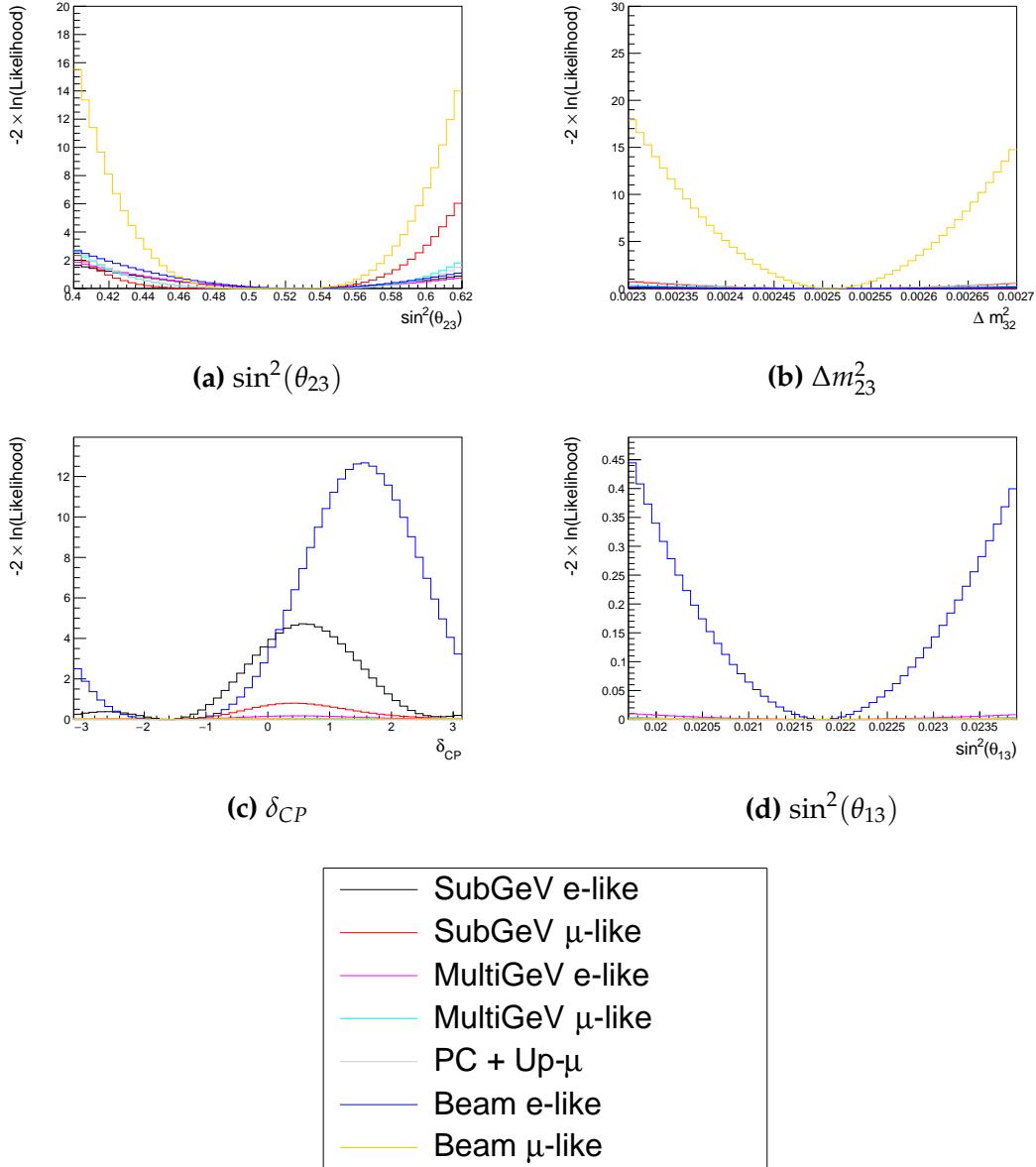
2807 the pre-fit dial value is set to  $M_A^{QE} = 1.03\text{GeV}$  as suggested by [202]. Further-  
2808 more, the predicted event rates of samples that target CCRES interaction modes  
2809 are significantly reduced when considering the post-BANFF fit. This follows  
2810 the observations in subsection 6.4.3. The strength of the accelerator neutrino  
2811 experiment can be seen in the remarkable difference between the oscillated and  
2812 unoscillated predictions in the FHC1Rmu and RHC1Rmu samples. There is a very  
2813 clear decrease in the expected event rate between the oscillated and un-oscillated  
2814 predictions which is not as obvious as in the atmospheric samples. This is due to  
2815 the fact that the beam energy is tuned to the maximum disappearance probability  
2816 which is not the case for the naturally generated atmospheric neutrinos.

### 2817 8.1.1 Likelihood Scans

2818 Using the definition of the likelihood presented in section 6.5, the response of each  
2819 sample to a variation of a particular parameter can be studied. Figure 8.1 presents  
2820 the variation of all the samples (beam and atmospheric) at the far detector to the  
2821 oscillation parameters of interest:  $\delta_{CP}$ ,  $\sin^2(\theta_{13})$ ,  $\sin^2(\theta_{23})$ , and  $\Delta m_{32}^2$ . These plots  
2822 are colloquially called ‘likelihood scan’ (or ‘log-likelihood scans’). The process  
2823 of making these plots is as follows. An Asimov data set (following technique  
2824 detailed in section 6.5) is built using the AsimovA oscillation parameters and  
2825 pre-fit systematic tune. The Monte Carlo is then reweighted using the value of  
2826 the oscillation parameter at each point on the x-axis of the scan. The likelihood  
2827 is then calculated between the Asimov data and Monte Carlo prediction and  
2828 plotted. This process identifies which samples drive the determination of the  
2829 oscillation parameters in the joint fit.

2830 Due to the caveat of fixed systematic parameters and the correlations between  
2831 oscillation parameters being ignored when creating these likelihood scans, the  
2832 value of  $\chi^2 = 1$  (or  $-2 \times \ln(\text{Likelihood}) = 1$ ) does not equate to the typical  
2833  $1\sigma$  sensitivity. However, it does give an indication of which samples respond  
2834 the strongest to a variation in a particular oscillation parameter. The point at

2835 which the likelihood tends to zero illustrates the value of the parameter used  
 2836 to build the Asimov data prediction.



**Figure 8.1:** The response of the likelihood, as defined in section 6.5, illustrating the response of the samples to a variation of an oscillation parameter.

2837 The sensitivity to  $\sin^2(\theta_{23})$  is mostly dominated by the beam muon-like  
 2838 samples. The response of an individual atmospheric sample is small but non-  
 2839 negligible such that the summed response over all atmospheric samples becomes  
 2840 comparable to that of the muon-like beam samples. Consequently, the sensitivity

of the joint fit to  $\sin^2(\theta_{23})$  would be expected to be greater than the beam-only analysis. The only sample which respond to the  $\sin^2(\theta_{13})$  oscillation parameter is the electron-like beam samples. Consequently, no increase in sensitivity beyond that of the T2K-only analysis would be expected from the joint fit. Regardless, the sensitivity of the beam sample is significantly weaker than the external reactor constraint so prior knowledge will dominate any measurement that is included within this thesis. The  $\Delta m_{21}^2$  and  $\sin^2(\theta_{12})$  parameters are not considered as there is simply no sensitivity in any sample considered within this analysis. The response to  $\Delta m_{32}^2$  is completely dominated by the beam muon-like samples. This is because the beam neutrino energy can be specifically tuned to match the maximal disappearance probability. Despite this, improvements to the  $|\Delta m_{32}^2|$  sensitivity may be expected due to additional mass hierarchy determination added by the atmospheric samples.

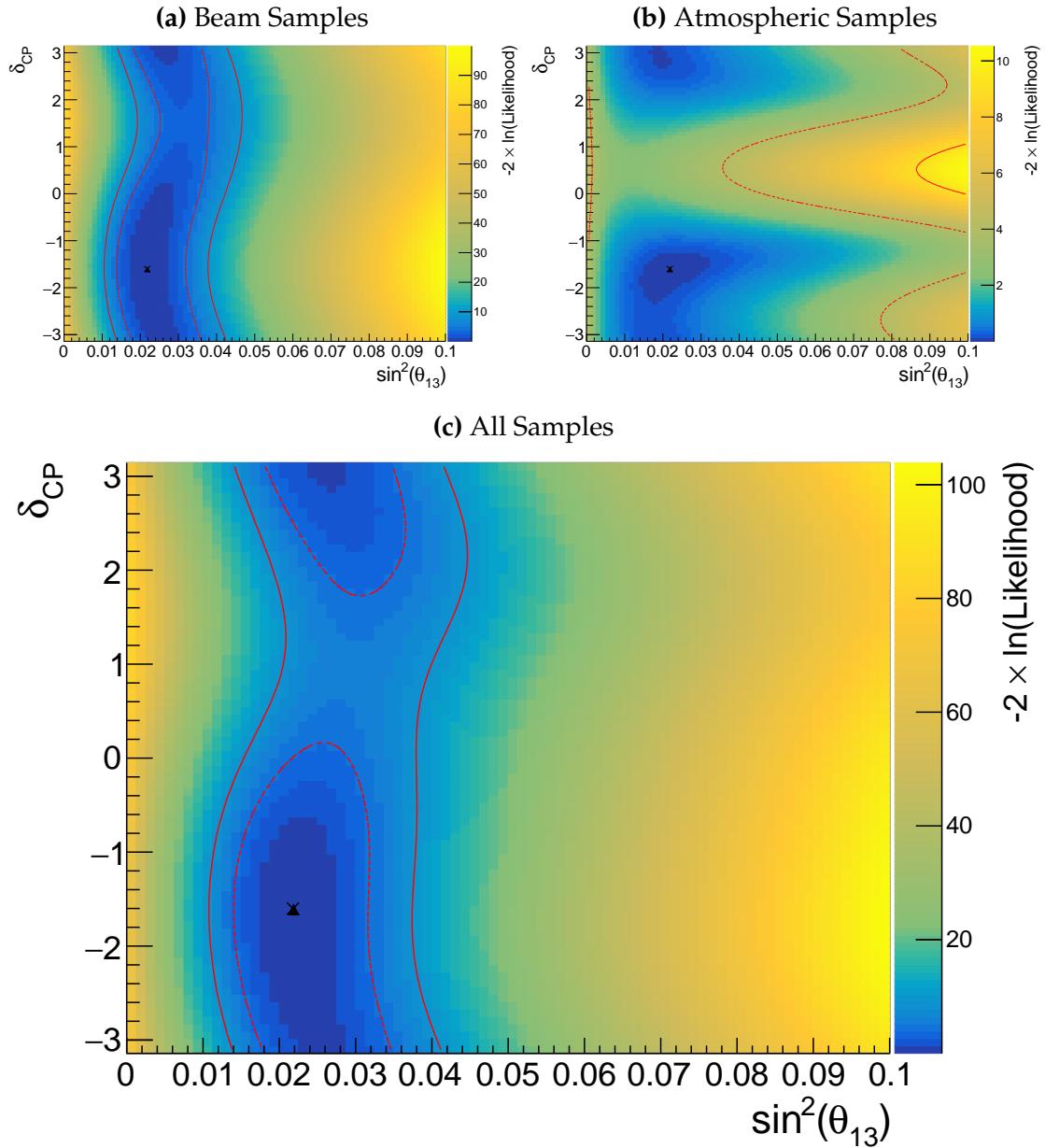
Two-dimensional scans of the appearance ( $\sin^2(\theta_{13})$ - $\delta_{CP}$ ) and disappearance ( $\sin^2(\theta_{23})$ - $\Delta m_{32}^2$ ) parameters are illustrated in Figure 8.2 and Figure 8.3, respectively. The caveat of fixed systematic parameters and correlations between other oscillation parameters being neglected still apply.

The appearance log-likelihood scans show the distinct difference in how the beam and atmospheric samples respond. The beam samples have an approximately constant width of the  $2\sigma$  and  $3\sigma$  contours, throughout all ranges of  $\delta_{CP}$ . The response of the atmospheric samples to  $\sin^2(\theta_{13})$  is very strongly correlated to the value of  $\delta_{CP}$  being evaluated, with the strongest constraints around  $\delta_{CP} \sim 1$ . Consequently, this difference allows some of the degeneracy in a beam-only fit to be broken. Comparing the beam-only and joint fit likelihood scans, the  $2\sigma$  continuous contour in  $\delta_{CP}$  for beam samples is broken when the atmospheric samples are added. This may result in a stronger sensitivity to  $\delta_{CP}$ . Similarly, the width of the  $3\sigma$  contours also becomes dependent upon the value of  $\delta_{CP}$ . Whilst these are encouraging results for the joint fit, these are not sensitivity measurements as the systematic parameters are fixed and the correlation between oscillation parameters is neglected. An interesting point to

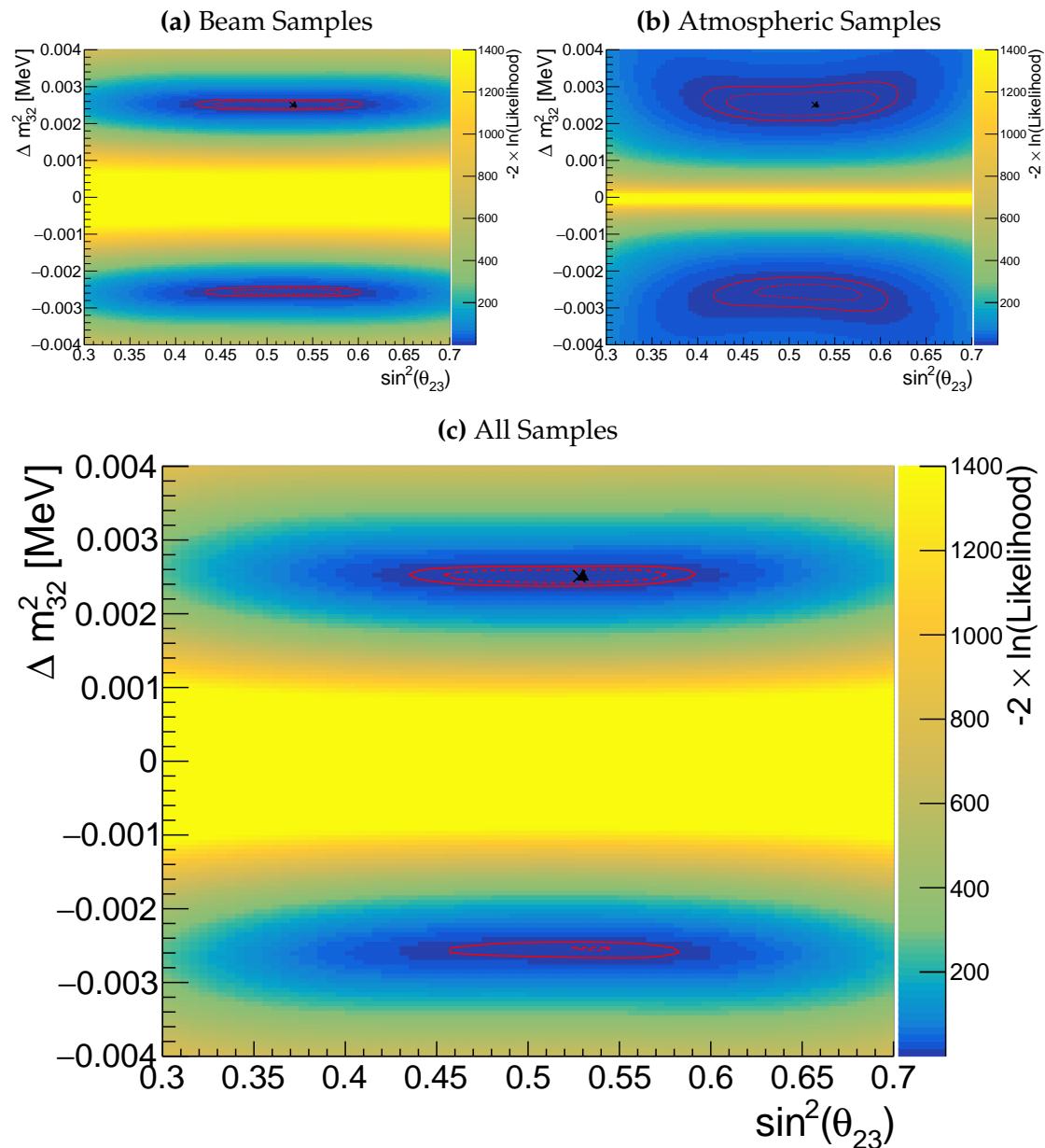
note is that the atmospheric samples have little sensitivity to  $\sin^2(\theta_{13})$  on their own, as evidenced in Figure 8.1, but can improve sensitivity to the parameter when combined within the simultaneous fit.

The response of the atmospheric samples in Figure 8.2 shows an interesting behaviour when considering the application of the reactor constraint. At higher values of  $\sin^2(\theta_{13})$ , two lobes appear around  $\delta_{CP} \sim -\pi/2$  and  $\delta_{CP} \sim 2.4$ . If this distribution was projected onto the  $\delta_{CP}$  axis, these lobes would mean the posterior distribution would have a significant dip between these values. However, the region of  $\sin^2(\theta_{13})$  near the reactor constraint ( $\sin^2(\theta_{13}) = (2.18 \pm 0.08) \times 10^{-2}$ ) is flatter across the range of  $\delta_{CP}$ . Therefore, if we were to project only this region onto the  $\delta_{CP}$  axis, the dip between the peaks would not be as significant. If this behaviour was to be seen in the results of a fit, these marginalisation effects would actually conspire to reduce the sensitivity to  $\delta_{CP}$  if the reactor constraint was to be applied.

The disappearance log-likelihood scans in  $\sin^2(\theta_{23})$ - $\Delta m_{32}^2$  space (Figure 8.3) show the expected behaviour when considering the one-dimensional scans already discussed. The uncertainty on the width of  $|\Delta m_{32}^2|$  is mostly driven by the beam-only sensitivities. However, the width of this contour in the inverted mass region ( $\Delta m_{32}^2 < 0$ ) is significantly reduced due to the ability of the atmospheric samples to select the correct (normal) mass hierarchy. The width of the uncertainty in  $\sin^2(\theta_{23})$  is also reduced compared to the beam-only sensitivities, with a further decrease in the inverted hierarchy region due to the better mass hierarchy determination.



**Figure 8.2:** Two-dimensional log-likelihood scan of the appearance ( $\sin^2(\theta_{13})$ - $\delta_{CP}$ ) parameters showing the response of the beam samples (top left), atmospheric samples (top right) and the summed response (bottom). The Asimov A oscillation parameters, defined in Table 2.2, are known to be the true point (Black Cross). The position of the smallest log-likelihood is highlighted with the triangle. Prior uncertainty terms of the oscillation parameters are neglected. The two(three) sigma contour levels are illustrated with the dashed(solid) red line.



**Figure 8.3:** Two-dimensional log-likelihood scan of the disappearance ( $\sin^2(\theta_{23})$ )- $\Delta m_{32}^2$ ) parameters showing the response of the beam samples (top left), atmospheric samples (top right) and the summed response (bottom). The Asimov A oscillation parameters, defined in Table 2.2, are known to be the true point (Black Cross). The position of the smallest log-likelihood is highlighted with the triangle. Prior uncertainty terms of the oscillation parameters are neglected. The two(three) sigma contour levels are illustrated with the dashed(solid) red line.

2894 The likelihood scans illustrated thus far only consider the sensitivity of this  
2895 analysis for a fixed set of true oscillation parameters, namely Asimov A defined in  
2896 Table 2.2. Whilst computational infeasible to run many fits at different parameter  
2897 sets, it is possible to calculate the likelihood response to different Asimov data  
2898 sets. Figure 8.4 and Figure 8.5 illustrate how the sensitivity changes for differing  
2899 true values of  $\delta_{CP}$  and  $\sin^2(\theta_{23})$ , respectively. For both of these plots, the other  
2900 oscillation parameters are fixed at their Asimov A values. Consequently, the  
2901 caveat of fixed systematic parameters and correlations between other oscillation  
2902 parameters being neglected still applies.

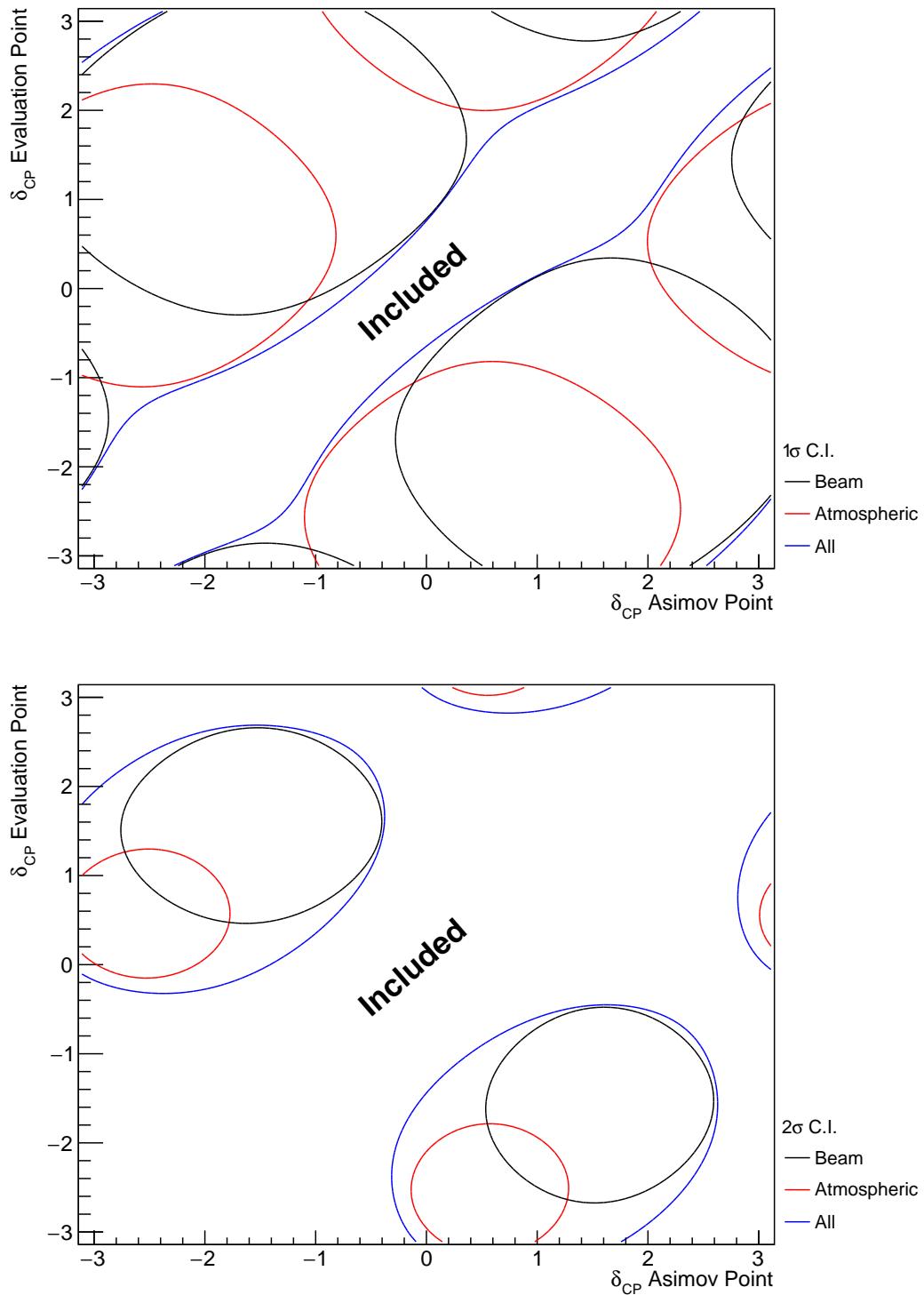
2903 To explain how these plots are made, consider Figure 8.4. This plot is built  
2904 by considering multiple one-dimensional log-likelihood scans, each creating  
2905 an Asimov data with the value of  $\delta_{CP}$  taken from the x-axis. The likelihood to  
2906 a particular Asimov data set is calculated after reweighting the Monte Carlo  
2907 prediction to each value of  $\delta_{CP}$  on the y-axis.

2908 Figure 8.4 illustrates the sensitivity to  $\delta_{CP}$ . Notably, the  $1\sigma$  intervals contain  
2909 regions in the off-diagonal for which the beam and atmospheric samples have  
2910 broken and discontinuous contours. This indicates that there are regions of  $\delta_{CP}$   
2911 which are degenerate. For example, for the x-axis value of  $\delta_{CP} = 0$ , the beam  
2912 samples sensitivity would include two discontinuous regions excluded from  
2913 the  $1\sigma$  interval:  $\delta_{CP} \sim 0$  and  $\delta_{CP} \sim \pi$ . The offset in  $\delta_{CP}$  between the beam  
2914 and atmospheric samples allows the joint fit to have increased sensitivity in  
2915 these regions. Consequently, the difference between the beam-only and joint  
2916 beam-atmospheric fit should be studied using multiple Asimov data sets.

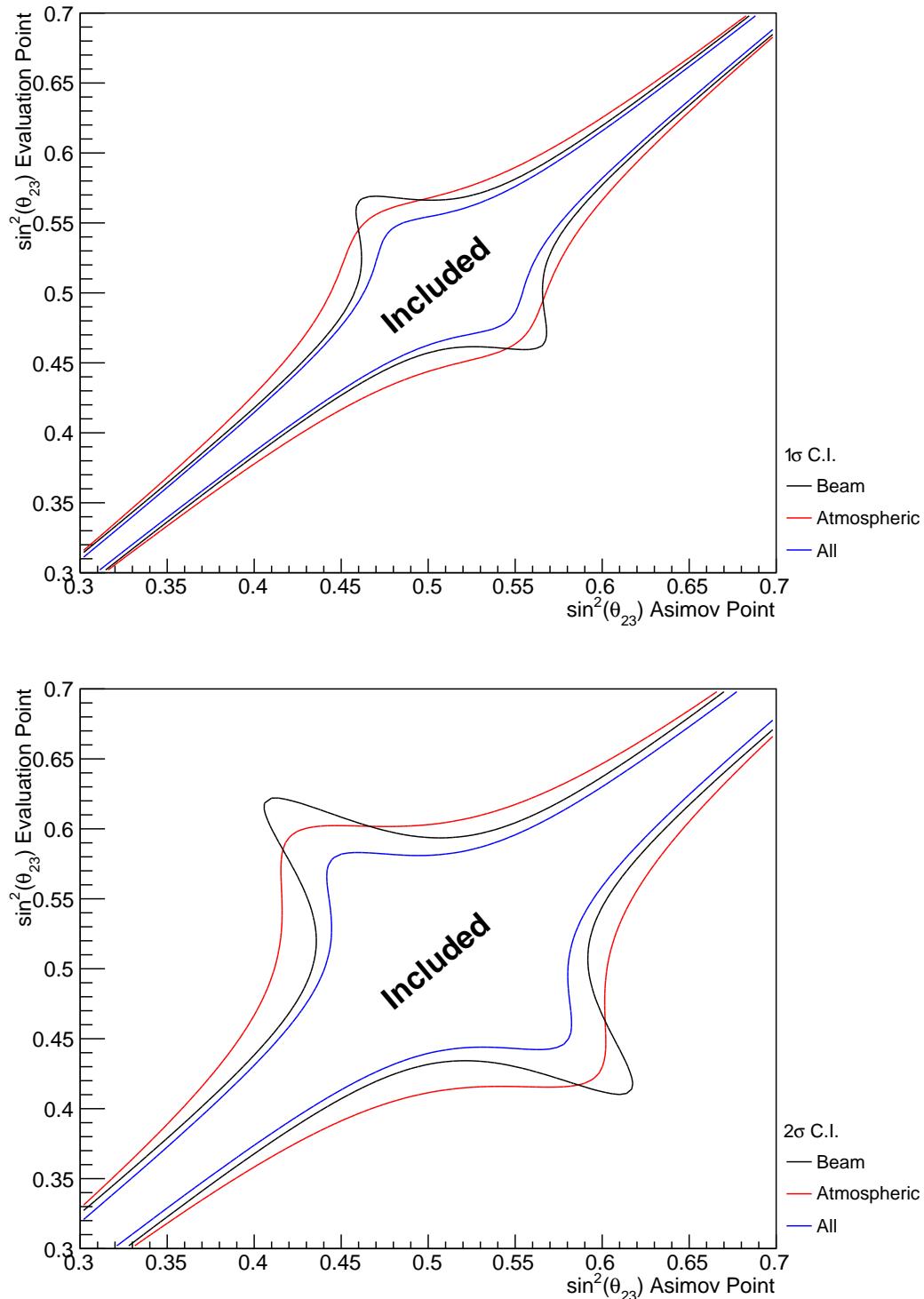
2917 Despite the increased sensitivity at  $1\sigma$ , the  $2\sigma$  intervals from the joint fit  
2918 are more similar to the two independent sensitivities and the off-diagonal de-  
2919 generacies mostly remain. This indicates that the joint fit has the strength to  
2920 aid parameter determination but can not entirely break the degeneracies in  $\delta_{CP}$   
2921 at higher confidence levels.

2922 Figure 8.5 illustrates a similar analysis as above, although the value of  $\sin^2(\theta_{23})$   
2923 is varied and  $\delta_{CP}$  is fixed to the Asimov A parameter value. Due to the beam

parameters and baseline being tuned to specifically target this oscillation parameter, the average sensitivity of the beam samples is stronger than the atmospheric samples. However, the degeneracy around maximal mixing ( $\sin^2(\theta_{23}) = 0.5$ ) is significantly more peaked in the beam samples compared to the atmospheric samples. This behaviour is strengthened when considering the  $2\sigma$  intervals, to the point where two distinct discontinuous regions of the  $2\sigma$  intervals exist around the Asimov point  $\sin^2(\theta_{23}) \sim 0.41, 0.6$ . Given the caveat of only considering likelihood scans, the joint analysis would mostly eliminate the discontinuous intervals in these regions. This means that the joint fit could feasibly have an increased preference for the correct octant hypothesis.

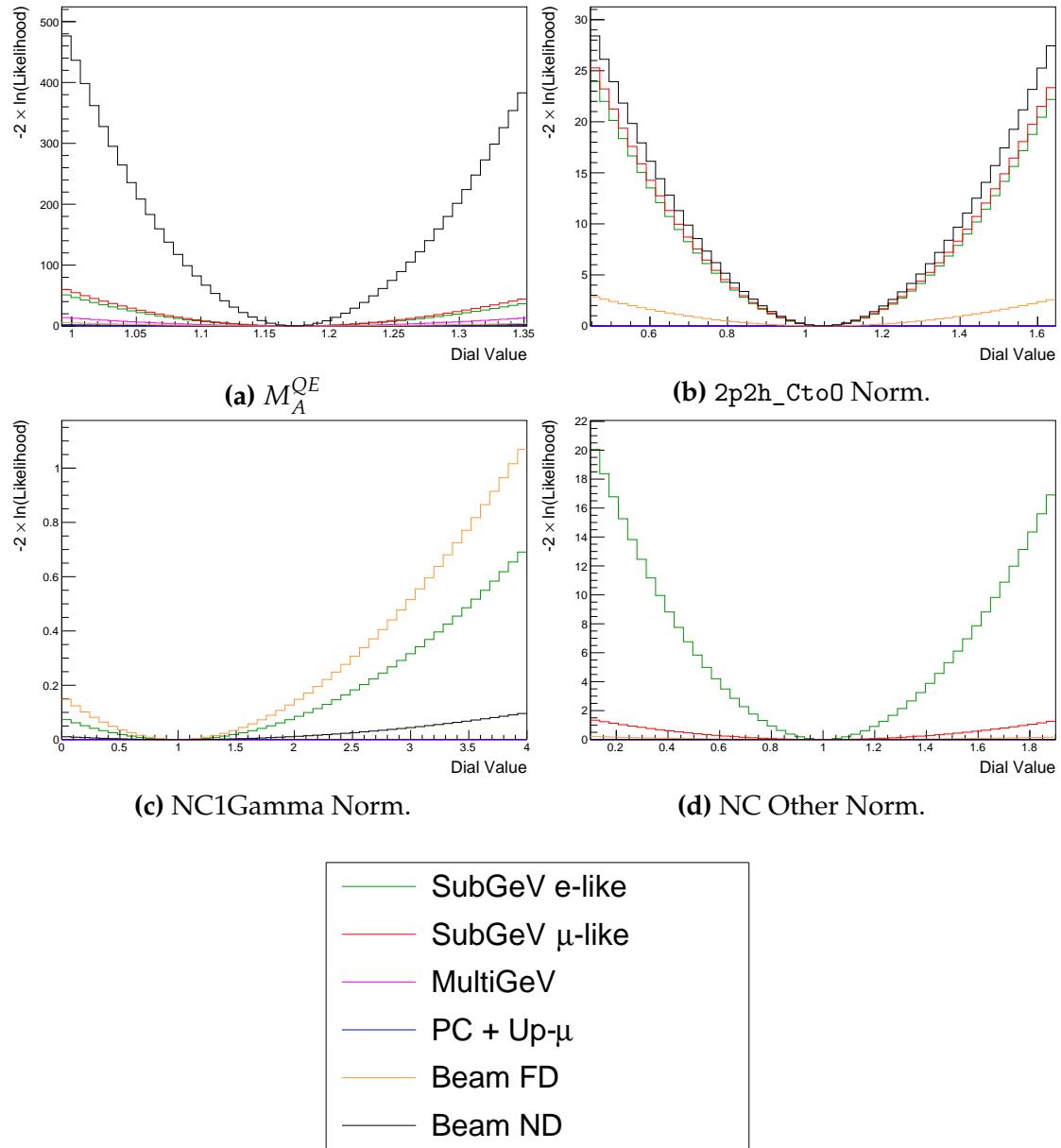


**Figure 8.4:** A series of one-dimensional likelihood scans over  $\delta_{CP}$ , where an Asimov data set is built for each value of  $\delta_{CP}$  on the x-axis and the likelihood is evaluated for each value of  $\delta_{CP}$  on the y-axis. The diagonal represents the minimum log-likelihood and defines the region included within the  $1\sigma$  (Top) and  $2\sigma$  (Bottom) confidence intervals. The beam (black) and atmospheric (red) samples are individually plotted and the joint fit (blue) is the sum of the two.



**Figure 8.5:** A series of one-dimensional likelihood scans over  $\sin^2(\theta_{23})$ , where an Asimov data set is built for each value of  $\sin^2(\theta_{23})$  on the x-axis and the likelihood is evaluated for each value of  $\sin^2(\theta_{23})$  on the y-axis. The diagonal represents the minimum log-likelihood and defines the region included within the  $1\sigma$  (Top) and  $2\sigma$  (Bottom) confidence intervals. The beam (black) and atmospheric (red) samples are individually plotted and the joint fit (blue) is the sum of the two.

Alongside oscillation parameters (Figure 8.1), the sensitivity to systematic parameters can also be studied for the joint fit. As some of these parameters are correlated between the beam and atmospheric events, the response of the atmospheric samples can modify the constraint. This means the systematics can have additional constraints than what they would from a beam-only analysis. Therefore, the response from the beam and the atmospheric samples to various systematic parameters has been compared in Figure 8.6. The Asimov data set has been created using the AsimovA oscillation parameter and the pre-fit systematic tune. For example, the systematic parameter controlling the effective axial mass coupling in CCQE interactions,  $M_A^{QE}$ , is clearly dominated by the ND constraint. An example where the response of the atmospheric sample is approximately similar to the near detector constraint is the 2p2h\_Cto0 normalisation systematic. This systematic models the scaling of the 2p2h interaction cross-section on a carbon target to an oxygen target. There are also systematics which have no near detector constraint. For example, the systematic parameters which describe the normalisation of the NC1Gamma and NCOther interaction modes. The atmospheric samples are significantly more sensitive to these systematics than the beam samples due to their similar interaction contributions but relatively higher statistics (Table 8.1). As an example of how the atmospheric samples can help constrain systematic parameters used within the T2K-only analysis, these NC background events in beam electron-like samples will be considerably more constrained with the additional sensitivity of atmospheric samples. This would be expected to reduce the overall uncertainty of the beam electron-like event rates in the joint analysis compared to the beam-only studies. This could modify the sensitivity of the beam samples due to the more constrained background events.



**Figure 8.6:** The response of the likelihood, as defined in section 8.2, illustrating the response of the samples to the various cross-section systematic parameters.

## 2959 8.2 Sensitivities

2960 The sensitivities of the joint T2K and SK oscillation analysis are presented in  
2961 the form of Asimov fits. This technique builds an Asimov data set (follow-  
2962 ing section 6.5) using the AsimovA oscillation parameters and post-BANFF  
2963 systematic tune.

2964 In practice, the Asimov fits presented within this analysis are modified from  
2965 the above definition. An Asimov prediction of both beam and atmospheric far  
2966 detector samples is fit whilst the true data is used for near detector samples.  
2967 The Asimov predictions at the far detector are built using the BANFF tuning (as  
2968 discussed in section 3.2). These modifications mean that the results are equivalent  
2969 to performing a far detector Asimov fit using inputs from the BANFF data fit.  
2970 Consequently, this allows the results to be cross-checked with the results from  
2971 the P-Theta analysis. The comparison has been performed and is documented in  
2972 [220]. No significant discrepancies were found between the fitters.

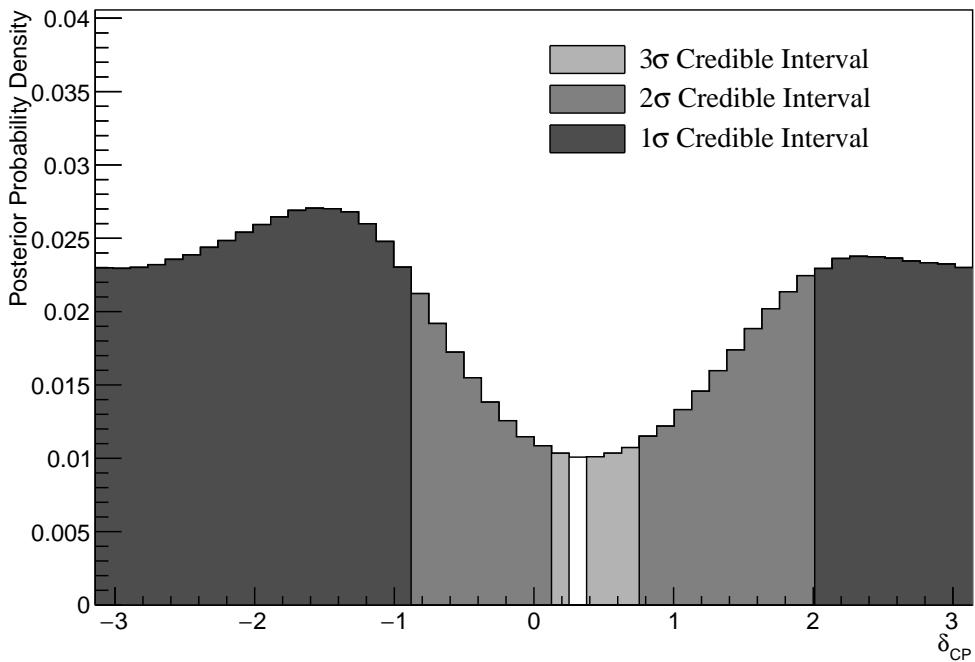
2973 This section proceeds with the following studies. Firstly, the sensitivity of  
2974 the atmospheric samples after the T2K cross-section has been applied to the low-  
2975 energy events is detailed in subsection 8.2.1. This includes studying the choice of  
2976 applying the 2020 PDG reactor constraint [76] to the atmospheric samples, which  
2977 is documented in subsection 8.2.2. Additionally, the effect of applying the near-  
2978 detector constraints onto the atmospheric samples is discussed in subsection 8.2.3.  
2979 The main result is the sensitivity of the simultaneous beam and atmospheric fit.  
2980 The sensitivities, both with and without the application of the reactor constraint,  
2981 are presented in subsection 8.2.4 and subsection 8.2.5, respectively. To indicate  
2982 the benefit of the joint analysis, the sensitivities are compared to the 2020 T2K  
2983 sensitivities [75, 185] in subsection 8.2.6 and subsection 8.2.7. As shown in  
2984 subsection 8.1.1, the response of the beam and atmospheric samples change  
2985 depending upon the true set of oscillation parameters assumed. Therefore,  
2986 subsection 8.2.8 documents the sensitivities at an alternative oscillation parameter

<sup>2987</sup> set. It is important to note that these results have been published at the Neutrino  
<sup>2988</sup> 2022 conference on behalf of the T2K and SK collaborations [111].

### 2989 8.2.1 Atmospheric-Only Sensitivity Without Reactor Constraint

2990 This section presents the results of an Asimov fit using samples from the near  
 2991 detector and only atmospheric samples from the far detector. The results are  
 2992 presented as one-dimensional or two-dimensional histograms which have been  
 2993 marginalised over all other parameters using the technique outlined in sub-  
 2994 section 4.3.1. Each histogram displays the posterior probability density and  
 2995 illustrates the credible intervals, calculated using the technique in subsection 4.3.2.  
 2996 For these fits in this subsection, a flat penalty term is used for  $\sin^2(\theta_{13})$  such the  
 2997 reactor constraint is not applied. The Asimov data is generated assuming the  
 2998 AsimovA oscillation parameter set defined in Table 2.2 and the post-BANFF  
 2999 systematic parameter tune.

Without Reactor Constraint, Both Hierarchies

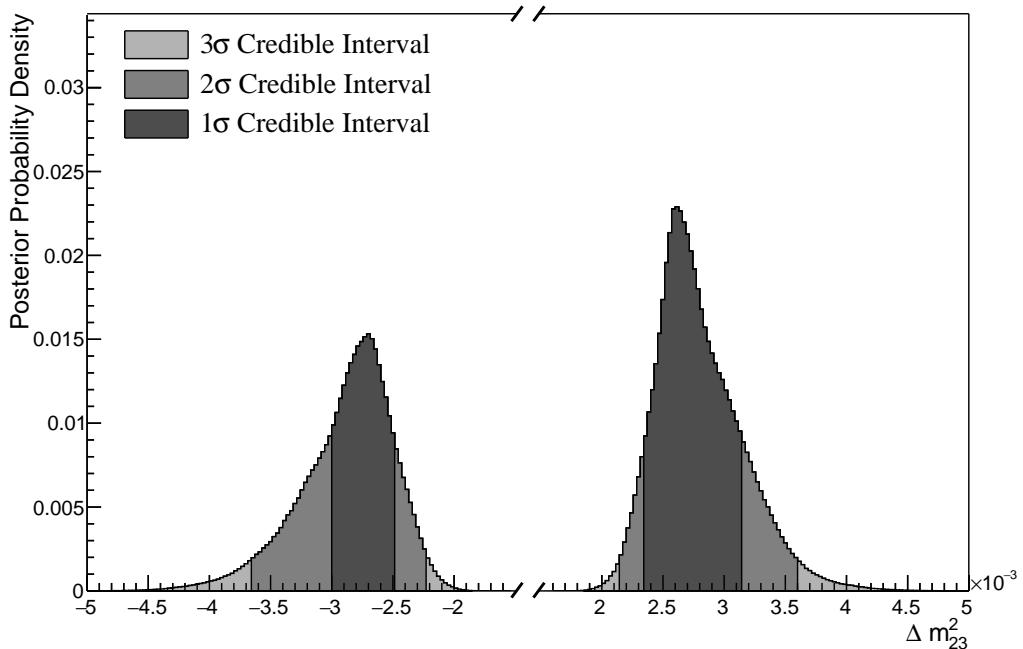


**Figure 8.7:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied.

3000 Figure 8.7 illustrates the posterior probability density for  $\delta_{CP}$ , marginalised  
 3001 over both hierarchies. If instead, only steps in the normal hierarchy were  
 3002 considered, the shape of the contours would change. The fit favours the known

3003 oscillation parameter ( $\delta_{CP} = -1.601$ ) although the posterior probability is very  
 3004 flat through the range of  $-\pi < \delta_{CP} < -1$  and  $2 < \delta_{CP} < \pi$ . There is also a region  
 3005 around  $\delta_{CP} \sim 0.4$  which is disfavoured at  $2\sigma$ . This indicates that the SK samples  
 3006 can rule out some parts of the CP conserving parameter space reasonably well,  
 3007 near  $\delta_{CP} \sim 0.4$ , when the true value of  $\delta_{CP} \sim \pi/2$ .

### Without Reactor Constraint, Both Hierarchies



**Figure 8.8:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied.

3008 The posterior probability density in  $\Delta m_{32}^2$  is given in Figure 8.8. This dis-  
 3009 tribution includes steps in both the normal hierarchy (NH,  $\Delta m_{32}^2 > 0$ ) and the  
 3010 inverse hierarchy (IH,  $\Delta m_{32}^2 < 0$ ). The highest posterior probability density is  
 3011 found within the NH, which agrees with the known oscillation parameter value.  
 3012 However, all of the credible intervals span both of the hierarchies hypotheses.  
 3013 If instead, only steps in the normal hierarchy were considered, the shape of the  
 3014 contours would change. The known oscillation parameter is  $2.509 \times 10^{-3} \text{ eV}^2$ ,  
 3015 which is contained within the  $1\sigma$  credible interval.

|                              | LO ( $\sin^2 \theta_{23} < 0.5$ ) | UO ( $\sin^2 \theta_{23} > 0.5$ ) | Sum  |
|------------------------------|-----------------------------------|-----------------------------------|------|
| NH ( $\Delta m_{32}^2 > 0$ ) | 0.17                              | 0.40                              | 0.58 |
| IH ( $\Delta m_{32}^2 < 0$ ) | 0.13                              | 0.29                              | 0.42 |
| Sum                          | 0.31                              | 0.69                              | 1.00 |

**Table 8.2:** The distribution of steps in an SK atmospheric-only fit, presented as the fraction of steps in the upper (UO) and lower (LO) octants and the normal (NH) and inverted (IH) hierarchies. The reactor constraint is not applied. The Bayes factors are calculated as  $B(\text{NH}/\text{IH}) = 1.37$  and  $B(\text{UO}/\text{LO}) = 2.24$ .

Following the discussion in subsection 4.3.3, the Bayes factor for hierarchy preference can be calculated by determining the fraction of steps that fall into the NH and the IH regions, as an equal prior is placed on both hypotheses. A similar calculation can be performed by calculating the fraction of steps which fall in the lower octant (LO,  $\sin^2 \theta_{23} < 0.5$ ) or upper octant (UO,  $\sin^2 \theta_{23} > 0.5$ ). The fraction of steps, broken down by hierarchy and octant, are given in Table 8.2. The Bayes factor for preferred hierarchy model is  $B(\text{NH}/\text{IH}) = 1.37$ . Table 4.1 states this value of the Bayes factor indicates a weak preference for the normal hierarchy model. The Bayes factor for choice of octant is  $B(\text{UO}/\text{LO}) = 2.24$ . This is also classified as a weak preference for the UO. Both of these show that the fit is returning the correct choice of models (NH and UO) for the known Asimov A oscillation parameters defined in Table 2.2.

The  $1\sigma$  credible intervals, broken down by hierarchy, and position in parameter space of the highest posterior probability density is given in Table 8.3. These are taken from the one-dimensional projections of the oscillation parameters, marginalised over all other parameters within the fit. For the known Asimov value of  $\delta_{CP} = -1.601$ , the  $1\sigma$  credible interval rules out a region between  $\delta_{CP} = -0.86$  and  $\delta_{CP} = 1.96$ , when marginalising over both hierarchies. The position of the highest posterior density is  $\delta_{CP} = -1.57$  which is clearly compatible with the known oscillation parameter value.

The sensitivity of the atmospheric samples to  $\sin^2(\theta_{13})$  is presented in Figure 8.9. The likelihood scans presented in Figure 8.1 suggest that the sensitivity

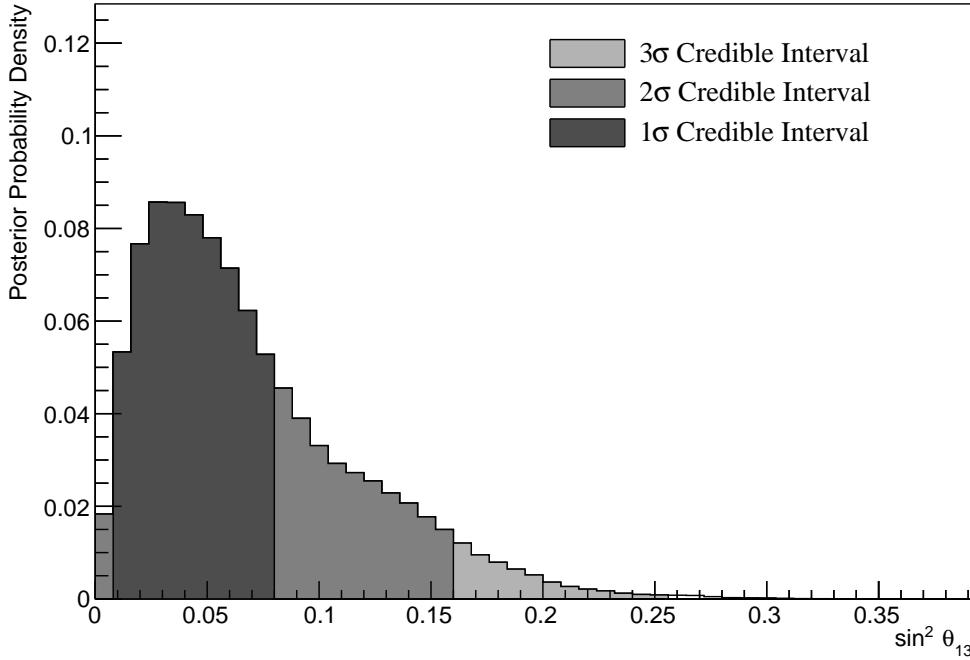
| Parameter  | Interval                       | HPD   |
|--|--------------------------------|-------|
| $\delta_{CP}$ , (BH)                                   | $[-\pi, -0.86], [1.96, \pi]$   | -1.57 |
| $\delta_{CP}$ , (NH)                                   | $[-\pi, -0.86], [1.88, \pi]$   | -1.57 |
| $\delta_{CP}$ , (IH)                                   | $[-\pi, -0.94], [1.96, \pi]$   | -1.57 |
| $\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ] | $[-3.00, -2.50], [2.35, 3.15]$ | 2.65  |
| $\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ] | $[2.39, 3.04]$                 | 2.64  |
| $\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ] | $[-3.15, -2.45]$               | -2.70 |
| $\sin^2(\theta_{23})$ (BH)                             | $[0.476, 0.59]$                | 0.542 |
| $\sin^2(\theta_{23})$ (NH)                             | $[0.476, 0.59]$                | 0.554 |
| $\sin^2(\theta_{23})$ (IH)                             | $[0.476, 0.59]$                | 0.542 |

**Table 8.3:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the SK atmospheric-only fit. The reactor constraint is not applied. The values are presented by which hierarchy hypothesis is assumed: marginalised over both hierarchies (BH), normal hierarchy only (NH), and inverted hierarchy only (IH).

3038 to  $\sin^2(\theta_{13})$  will be small. This behaviour is also seen in the fit results, where the  
 3039 width of the  $1\sigma$  credible intervals span the region of  $\sin^2(\theta_{13}) = [0.008, 0.08]$ . This  
 3040 is more than an order of magnitude worse than the constraint from reactor  
 3041 experiments [76].

3042 As previously discussed, the correlations between oscillation parameters are  
 3043 also important to understand how the atmospheric samples respond. Figure 8.10  
 3044 illustrates the two dimensional  $\sin^2(\theta_{13}) - \delta_{CP}$  sensitivity, marginalised over all  
 3045 other parameters. The displayed contours are calculated by marginalising over  
 3046 both hierarchies. The shape of the  $1\sigma$  credible interval shows that the constraining  
 3047 power of the fit on  $\delta_{CP}$  is dependent upon the value of  $\sin^2(\theta_{13})$ . Furthermore,  
 3048 they show a strong resemblance to the likelihood scans illustrated in Figure 8.2.  
 3049 Whilst the atmospheric samples do not strongly constrain the value of  $\sin^2(\theta_{13})$ ,  
 3050 the value of  $\sin^2(\theta_{13})$  does impact the atmospheric sensitivity to  $\delta_{CP}$ . A value of  
 3051  $\sin^2(\theta_{13}) \sim 0.02$  would select a continuous contour over all values of  $\delta_{CP}$ . This  
 3052 shows the effect of the marginalisation effect previously described.

### Without Reactor Constraint, Both Hierarchies

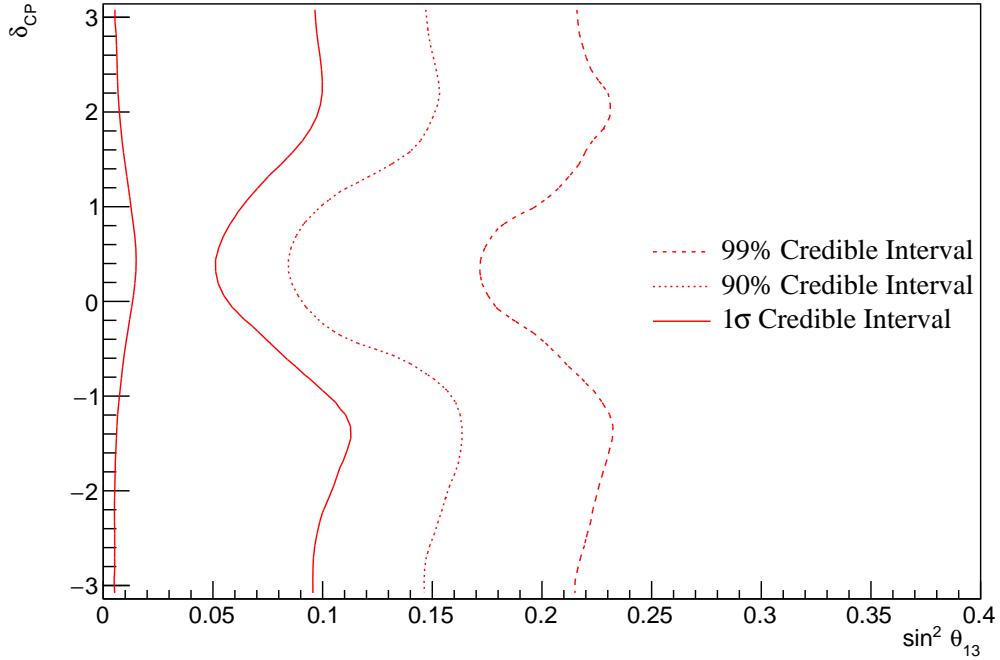


**Figure 8.9:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied.

3053     The  $\sin^2(\theta_{23}) - \Delta m_{32}^2$  disappearance contours are illustrated in Figure 8.11.  
 3054     As expected, the area contained in the inverted hierarchy  $1\sigma$  credible interval is  
 3055     slightly smaller than that in the normal hierarchy. This follows from the Bayes  
 3056     factor showing a weak preference for NH meaning that more of the steps will exist  
 3057     in the  $\Delta m_{32}^2 > 0$  region. The known oscillation parameters of  $\sin^2(\theta_{23}) = 0.528$   
 3058     and  $\Delta m_{32}^2 = 2.509 \times 10^{-3} \text{ eV}^2$  are contained within the  $1\sigma$  credible interval.

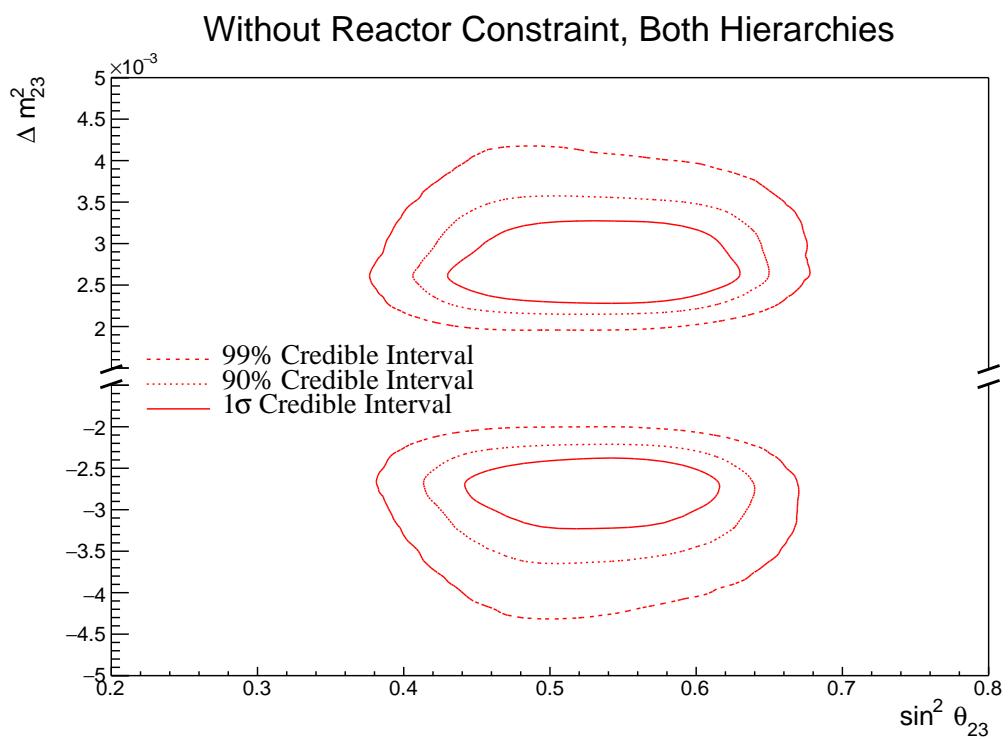
3059     Figure 8.12 illustrates the two-dimensional projections for each permutation of  
 3060     oscillation parameters which this analysis is sensitive to:  $\delta_{CP}$ ,  $\sin^2(\theta_{13})$ ,  $\sin^2(\theta_{23})$ ,  
 3061     and  $\Delta m_{32}^2$ . The purpose of this plot is to illustrate the correlations between the  
 3062     oscillation parameters. The contours are calculated whilst marginalising over  
 3063     both hierarchies, however, only the NH is illustrated when plotting the  $\Delta m_{32}^2$   
 3064     parameter. As expected the correlations play a significant role in these sensitivity  
 3065     measurements, especially the choice of the  $\sin^2(\theta_{13})$  constraint. The application  
 3066     of reactor constraint would be expected to alter both the width and position of the

### Without Reactor Constraint, Both Hierarchies

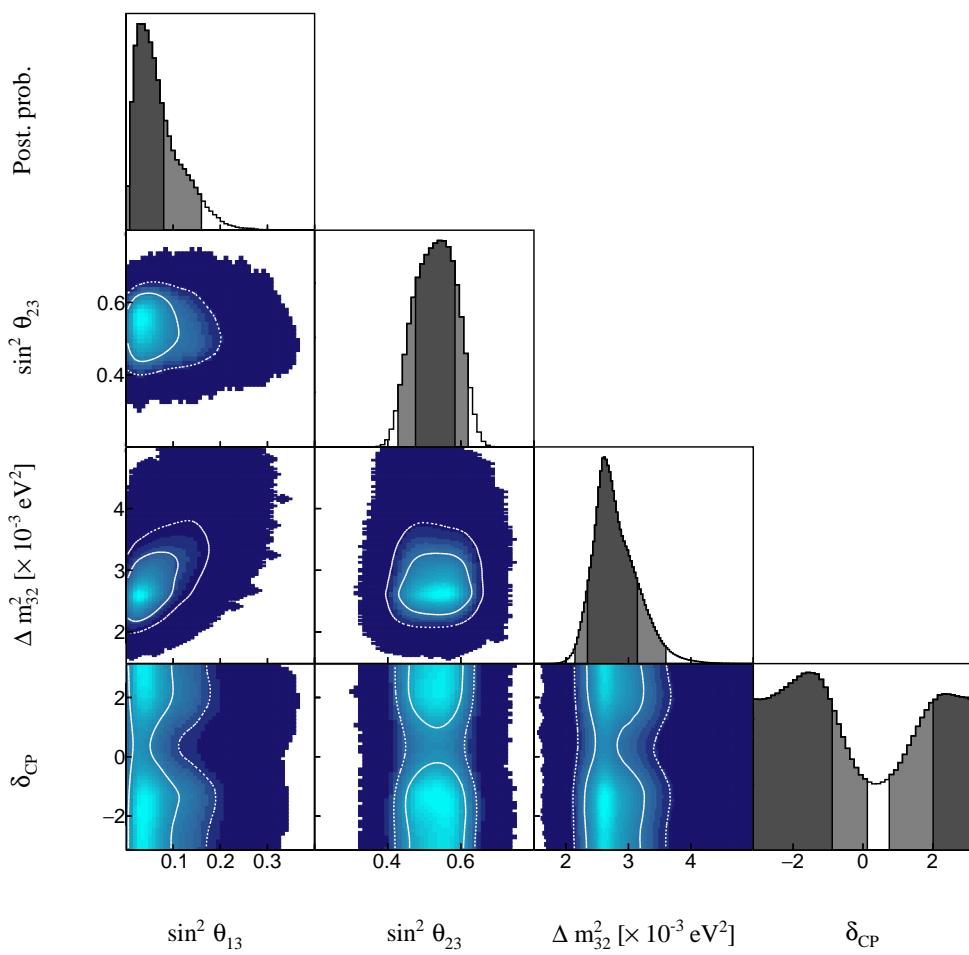


**Figure 8.10:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$  –  $\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied.

3067  $\Delta m_{32}^2$ ,  $\delta_{CP}$ , and  $\sin^2(\theta_{23})$  constraints. The majority of the octant model preference  
 3068 comes from the region of  $\sin^2(\theta_{13}) \sim 0.03$  such that the application of the reactor  
 3069 constraint would not be expected to significantly change the octant preference.  
 3070 The reactor constraint would result in lower values of  $|\Delta m_{32}^2|$ . Interestingly, the  
 3071 distribution of steps in the  $\delta_{CP}$ - $\sin^2(\theta_{13})$  plot is slightly flatter in the region of the  
 3072 reactor constraint. Both the posterior distribution from this fit and the distribution  
 3073 in Figure 8.2 show a region of low negative log-likelihood extending out towards  
 3074 higher values of  $\sin^2(\theta_{13})$  in the  $\delta_{CP} \sim -\pi/2$  and  $\delta_{CP} \sim 2$  region. Consequently,  
 3075 the reactor constraint could feasibly reduce the sensitivity of the atmospheric  
 3076 samples to  $\delta_{CP}$ , due to the previously discussed marginalisation effects.



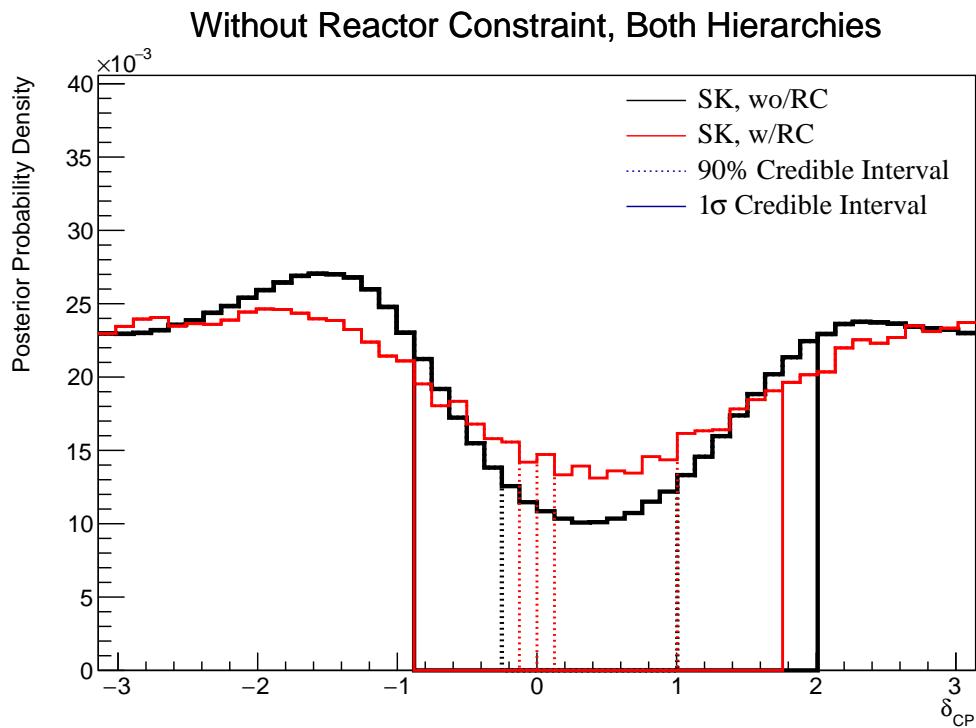
**Figure 8.11:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied.



**Figure 8.12:** The posterior probability density distribution from the SK atmospheric-only fit. The reactor constraint is not applied. The distribution is given for each two-dimensional permutation of the oscillation parameters of interest. The one-dimensional distribution of each parameter is also given.

### 3077 8.2.2 Atmospheric-Only Sensitivity With Reactor Constraint

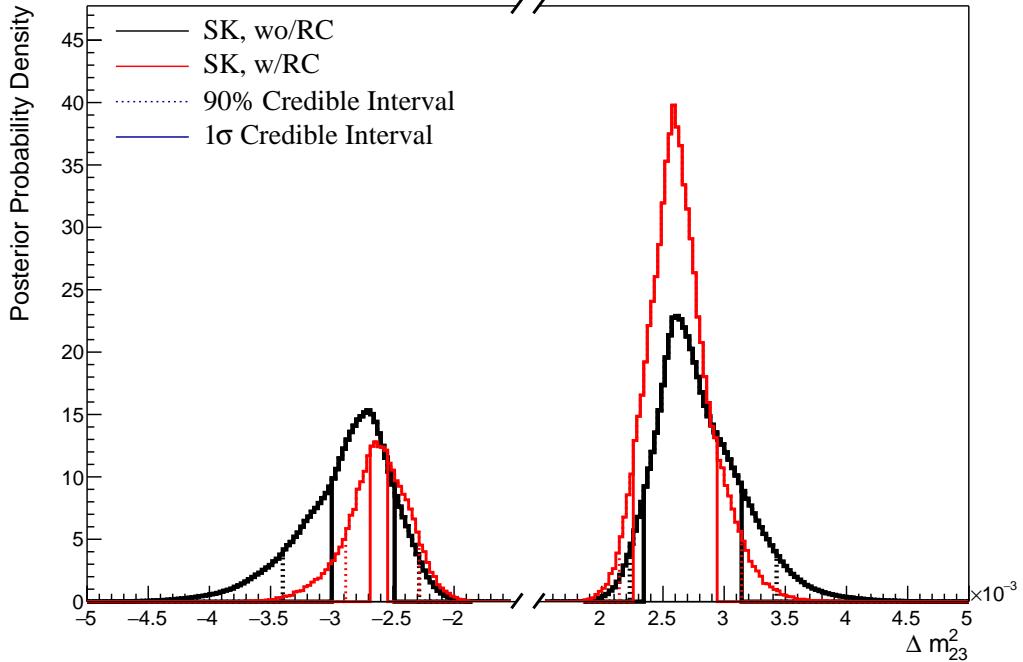
3078 The results in subsection 8.2.1 discuss the atmospheric sensitivity when the reactor  
 3079 constraint is not applied. The correlations illustrated in Figure 8.12 indicate that  
 3080 the marginalisation effects could contribute to differing sensitivities when the  
 3081 external reactor constraint is applied. Using the technique discussed in subsec-  
 3082 tion 4.1.1, the posterior distribution of the fit in subsection 8.2.1 can be reweighted  
 3083 to include the reactor constraint of  $\sin^2(\theta_{13}) = (2.18 \pm 0.08) \times 10^{-2}$  [76].



**Figure 8.13:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the SK atmospheric-only fit (Black) and the SK atmospheric fit with the reactor constraint applied (Red). The distributions are marginalised over both hierarchies.

3084 Figure 8.13 illustrates the sensitivity to  $\delta_{CP}$  of the atmospheric fit with reactor  
 3085 constraint applied. The distribution is less peaked than the previous results.  
 3086 This is due to the expected marginalisation effect previously discussed. The  
 3087 width of the  $1\sigma$  credible interval is increased when the reactor constraint is  
 3088 applied, indicating less sensitivity to  $\delta_{CP}$  in the region of  $\sin^2(\theta_{13})$  preferred  
 3089 by the reactor constraint.

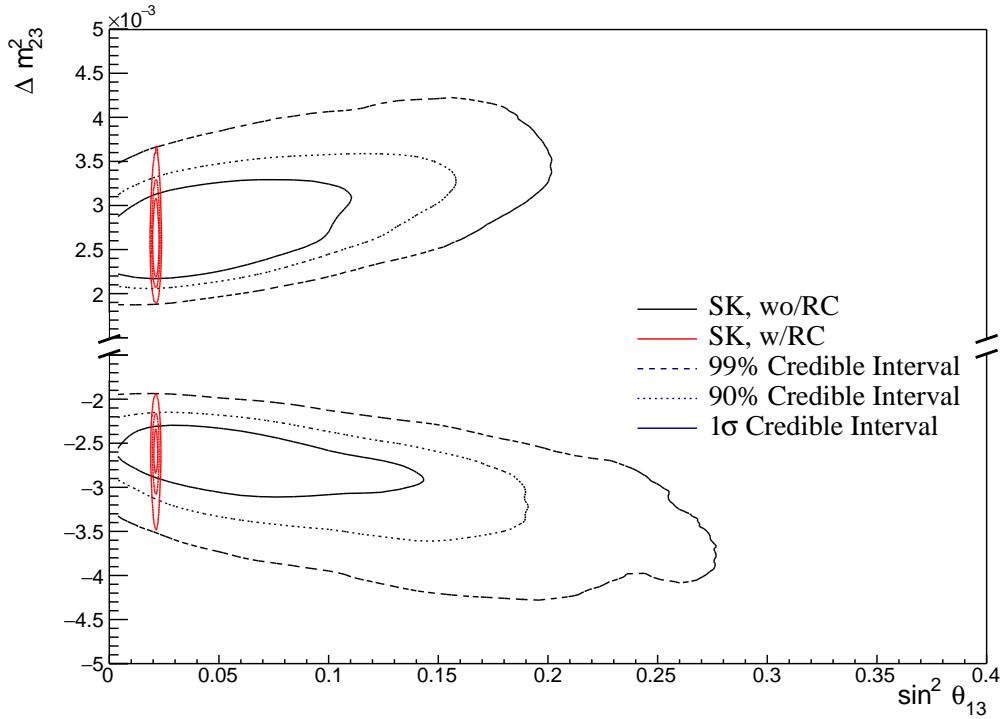
### Without Reactor Constraint, Both Hierarchies



**Figure 8.14:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  compared between the SK atmospheric-only fit (Black) and the SK atmospheric fit with the reactor constraint applied (Red). The distributions are marginalised over both hierarchies.

The reactor constraint increases the sensitivity of the atmospheric samples to  $\Delta m_{32}^2$  as illustrated in Figure 8.14. The  $1\sigma$  credible interval in  $\Delta m_{32}^2$  is determined to be  $[-2.70, -2.55] \times 10^{-3}\text{eV}^2$  and  $[2.25, 2.95] \times 10^{-3}\text{eV}^2$ . The width of the IH credible interval is reduced by  $\sim 70\%$  when the reactor constraint is applied. Due to the marginalisation effects observed in Figure 8.12, the favoured region of  $\Delta m_{32}^2$  moves closer to zero for both hierarchies. A clear explanation of this behaviour is illustrated in Figure 8.15 which illustrates the posterior distribution in the  $\Delta m_{32}^2 - \sin^2(\theta_{13})$  parameters, marginalised over both hierarchies. The correlation between  $\Delta m_{32}^2$  and  $\sin^2(\theta_{13})$  is such that lower values of  $\sin^2(\theta_{13})$  tend towards lower values of  $|\Delta m_{32}^2|$ . This moves the posterior distribution towards the known oscillation parameter  $\Delta m_{32}^2 = 2.509 \times 10^{-3}\text{eV}^2$ .

Table 8.4 presents the fraction of steps in each hierarchy and octant model for the fit after the reactor constraint has been applied. The reactor constraint significantly increases the NH preference, increasing the Bayes factor from



**Figure 8.15:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  –  $\sin^2(\theta_{13})$  compared between the SK atmospheric-only fit (Black) and the SK atmospheric fit with the reactor constraint (Red). The distributions are marginalised over both hierarchies.

|                              | LO ( $\sin^2 \theta_{23} < 0.5$ ) | UO ( $\sin^2 \theta_{23} > 0.5$ ) | Sum  |
|------------------------------|-----------------------------------|-----------------------------------|------|
| NH ( $\Delta m_{32}^2 > 0$ ) | 0.21                              | 0.53                              | 0.74 |
| IH ( $\Delta m_{32}^2 < 0$ ) | 0.08                              | 0.18                              | 0.26 |
| Sum                          | 0.29                              | 0.71                              | 1.00 |

**Table 8.4:** The distribution of steps in an SK atmospheric with reactor constraint fit, presented as the fraction of steps in the upper (UO) and lower (LO) octants and the normal (NH) and inverted (IH) hierarchies. The Bayes factors are calculated as  $B(\text{NH}/\text{IH}) = 2.86$  and  $B(\text{UO}/\text{LO}) = 2.39$ .

<sup>3104</sup>  $B(\text{NH}/\text{IH}) = 1.37$  to  $B(\text{NH}/\text{IH}) = 2.86$  when the reactor constraint is applied.

<sup>3105</sup> This is still defined as a weak preference for NH hypothesis according to Jeffrey's

<sup>3106</sup> scale (see Table 4.1), however, it is a stronger preference than when the constraint

<sup>3107</sup> is not applied. The preference for the correct octant model is slightly increased

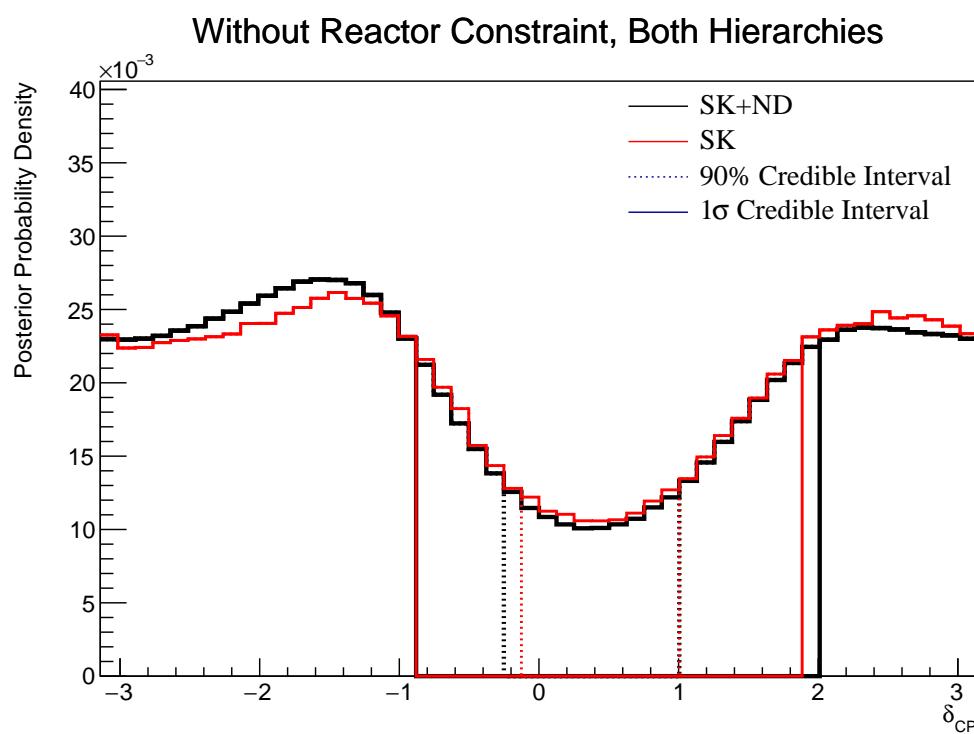
<sup>3108</sup> by the application of the reactor constraint which is consistent with expectation.

<sup>3109</sup> However, the conclusion that would be made does not significantly change.

### 3110    8.2.3 Application of Near Detector Constraints for Atmospheric 3111    Samples

3112    The choice of applying the near detector constraints to the low-energy atmo-  
3113    spheric samples was introduced in subsection 6.4.3. This subsection illustrates  
3114    the effect of that choice on the sensitivities of the atmospheric samples to the  
3115    oscillation parameters. This Asimov data was generated assuming the ‘AsimovA’  
3116    oscillation parameter set defined in Table 2.2 and the post-BANFF systematic  
3117    parameter tune.

3118    The change in sensitivity on  $\delta_{CP}$  is given in Figure 8.16. The reactor constraint  
3119    is not applied in either of the fits within this comparison. The shape of the  
3120    posterior is similar although less peaked at the Asimov point ( $\delta_{CP} = -1.601$ )  
3121    and more symmetric between the regions of  $\delta_{CP} = -1.601$  and  $\delta_{CP} \sim 2.5$ . The  
3122    width of the  $1\sigma$  credible intervals are approximately the same (identical to within  
3123    a bin width) and the same conclusion holds for the higher credible intervals. The  
3124    change in sensitivity to other oscillation parameters has been studied and no  
3125    significant discrepancies were found. As expected, the sensitivities are statistics  
3126    dominated and the exact choice of systematic model and constraint does not  
3127    significantly affect the physics conclusions one would make from this analysis.

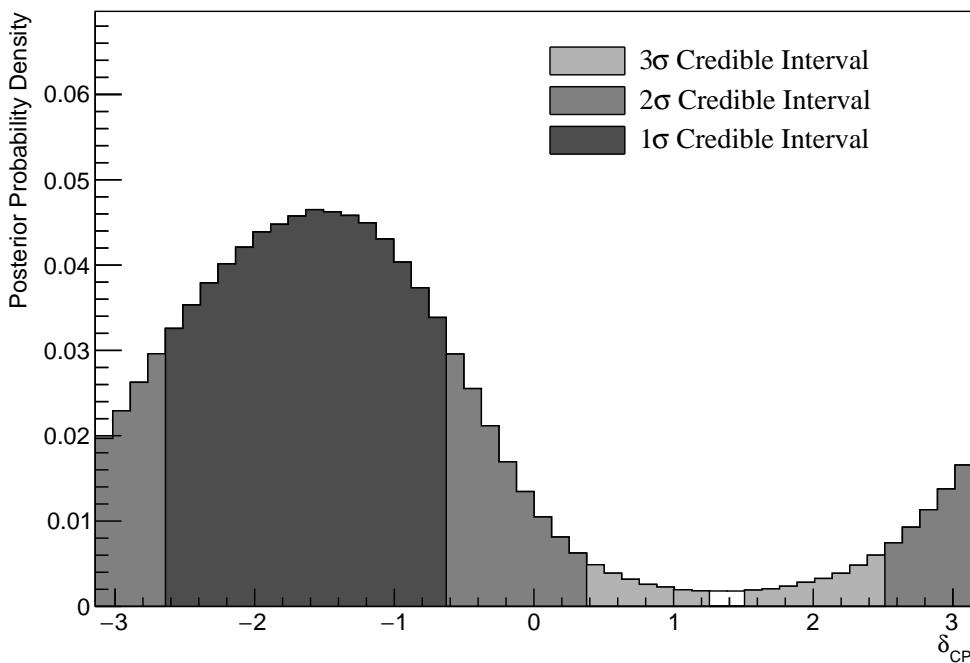


**Figure 8.16:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the SK atmospheric-only fit where the near detector constraint is (Black) and is not (Red) applied. The distributions are marginalised over both hierarchies.

### 3128 8.2.4 Atmospheric and Beam Sensitivity without Reactor Con- 3129 straint

3130 This section presents the sensitivities of the simultaneous beam and atmospheric  
 3131 analysis where the reactor constraint is not applied. Similar to the previous  
 3132 studies, the Asimov data is built assuming the post-BANFF cross-section tune  
 3133 and Asimov A oscillation parameters defined in Table 2.2. This fit uses all 18 near  
 3134 detector beam samples, 5 far detector beam samples, and 18 atmospheric samples.  
 3135 The sensitivity to  $\delta_{CP}$ , marginalised over both hierarchies, is given in Figure 8.17.

Without Reactor Constraint, Both Hierarchies



**Figure 8.17:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$ , marginalised over both hierarchies, from the joint beam and atmospheric fit. The reactor constraint is not applied.

3136 The credible intervals and highest posterior distribution for each oscillation  
 3137 parameter is given in Table 8.5. The highest posterior probability density is  
 3138  $\delta_{CP} = -1.58$  and is compatible with the known Asimov A value of  $\delta_{CP} = -1.601$ .  
 3139 The CP-conserving values of  $\delta_{CP} = 0, \pi, -\pi$  are disfavoured at  $1\sigma$  credible  
 3140 interval. There is also a region around  $\delta_{CP} = 1.4$  which is disfavoured at more  
 3141 than  $3\sigma$ . Whilst these conclusions can only be made at this particular Asimov

3142 point, it does show that if the true value of  $\delta_{CP}$  was CP-violating, this joint  
3143 analysis would be able to disfavour CP conserving values at over  $1\sigma$  without  
3144 any external constraints. The highest posterior probability density does move  
3145 further away from the Asimov point when only steps in the NH region are  
3146 considered. This is due to the correlations between the value of  $\delta_{CP}$  and the  
3147 mass hierarchy, as will be later discussed.

| Parameter  | Interval         | HPD   |
|--|------------------|-------|
| $\delta_{CP}$ , (BH)                                   | $[-2.64, -0.63]$ | -1.57 |
| $\delta_{CP}$ , (NH)                                   | $[-2.76, -0.63]$ | -1.45 |
| $\delta_{CP}$ , (IH)                                   | $[-2.39, -0.88]$ | -1.57 |
| $\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ] | [2.46, 2.58]     | 2.49  |
| $\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ] | [2.48, 2.56]     | 2.51  |
| $\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ] | $[-2.60, -2.52]$ | -2.55 |
| $\sin^2(\theta_{23})$ (BH)                             | [0.48, 0.55]     | 0.509 |
| $\sin^2(\theta_{23})$ (NH)                             | [0.48, 0.55]     | 0.509 |
| $\sin^2(\theta_{23})$ (IH)                             | [0.48, 0.55]     | 0.521 |

**Table 8.5:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the joint beam and atmospheric fit. The reactor constraint is not applied. The values are presented by which hierarchy hypothesis is assumed: marginalised over both hierarchies (BH), normal hierarchy only (NH), and inverted hierarchy only (IH).

3148 The sensitivity to  $\Delta m_{32}^2$  is illustrated in Figure 8.18, marginalised over both  
3149 hierarchies. Notably, the  $1\sigma$  credible interval is entirely contained within the  
3150 normal hierarchy region, as illustrated in Table 8.5. This is illustrates reasonable  
3151 sensitivity to the mass hierarchy model. This is also reflected in the  $1\sigma$  credible  
3152 intervals being approximately the same when they are made considering both  
3153 hierarchies and when considering only the NH. The known oscillaton parameter  
3154 is  $\Delta m_{32}^2 = 2.509 \times 10^{-3}\text{eV}^2$ . The normal hierarchy distribution favours this value  
3155 with the highest posterior probability density of  $\Delta m_{32}^2 = 2.51 \times 10^{-3}\text{eV}^2$ .

3156 The fraction of steps in each of the mass hierarchy regions and octants of  
3157  $\sin^2(\theta_{23})$  is given in Table 8.6. The Bayes factors are determined to be  $B(\text{NH}/\text{IH}) =$

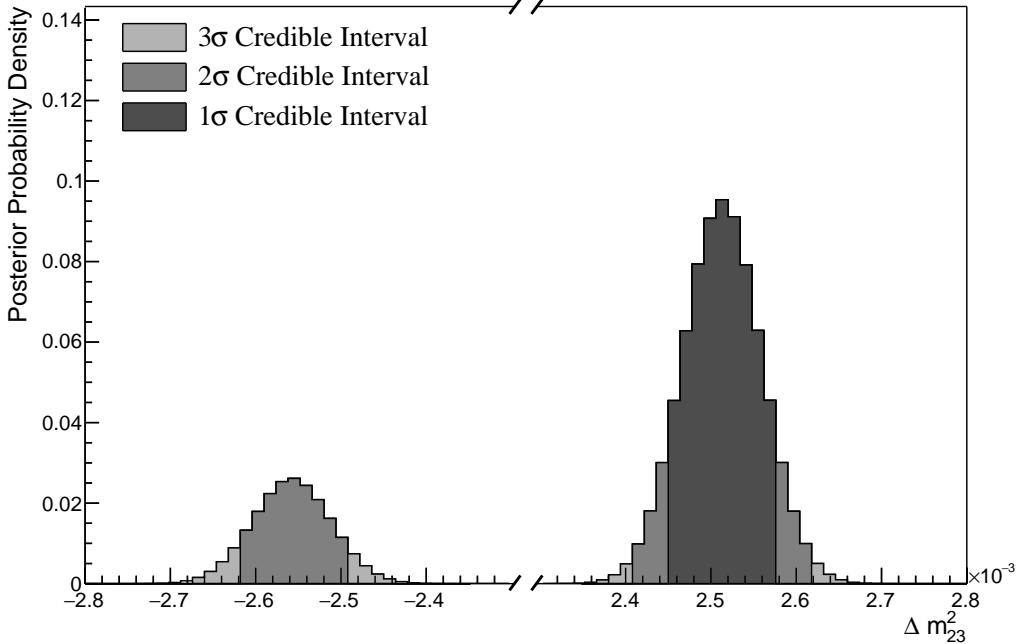
3158 3.67 and  $B(\text{UO}/\text{LO}) = 1.74$ . Jeffrey's scale (presented in Table 4.1) states that  
 3159 this value of the hierarchy Bayes factor illustrates substantial evidence for the  
 3160 normal hierarchy hypothesis. This corresponds to the correct hypothesis given  
 3161 the known oscillation parameters. It is a stronger statement than the atmospheric-  
 3162 only analysis can provide. It is important to note that this is a substantial  
 3163 preference that requires no external constraints required. The Bayes factor for  
 3164 octant determination represents a weak preference for the upper octant but does  
 3165 select the correct octant model.

|                              | LO ( $\sin^2 \theta_{23} < 0.5$ ) | UO ( $\sin^2 \theta_{23} > 0.5$ ) | Sum  |
|------------------------------|-----------------------------------|-----------------------------------|------|
| NH ( $\Delta m_{32}^2 > 0$ ) | 0.29                              | 0.50                              | 0.79 |
| IH ( $\Delta m_{32}^2 < 0$ ) | 0.08                              | 0.13                              | 0.21 |
| Sum                          | 0.37                              | 0.63                              | 1.00 |

**Table 8.6:** The distribution of steps in a joint beam and atmospheric fit, presented as the fraction of steps in the upper (UO) and lower (LO) octants and the normal (NH) and inverted (IH) hierarchies. The reactor constraint is not applied. The Bayes factors are calculated as  $B(\text{NH}/\text{IH}) = 3.67$  and  $B(\text{UO}/\text{LO}) = 1.74$ .

3166 The sensitivity to  $\sin^2(\theta_{23})$  is presented in Figure 8.19. There is a clear  
 3167 preference for the upper octant but the peak of the distribution is relatively  
 3168 flat. It peaks at  $\sin^2(\theta_{23}) = 0.509$  which is in the region of the known value of  
 3169  $\sin^2(\theta_{23}) = 0.528$ . The difference in the highest posterior distribution and the  
 3170 width of the credible interval is relatively unchanged when considering different  
 3171 hierarchy models showing no strong correlation between  $\sin^2(\theta_{23})$  and  $|\Delta m_{32}^2|$ .  
 3172 The sensitivity presented as a function of the appearance parameters ( $\sin^2(\theta_{13}) -$   
 3173  $\delta_{CP}$ ) is given in Figure 8.20. As expected, the contours follow that given in  
 3174 Figure 8.2, where the  $2\sigma$  credible intervals have a closed contour excluding the  
 3175 region around  $\delta_{CP} \sim 1.2$ . The width of the  $3\sigma$  credible interval is also clearly  
 3176 dependent upon the value of  $\delta_{CP}$ . Close to the Asimov point,  $\delta_{CP} = -1.601$ , the  
 3177 width of the  $3\sigma$  credible interval approximately spans  $\sin^2(\theta_{13}) = [0.013, 0.04]$ .  
 3178 This is reduced to a region of  $\sin^2(\theta_{13}) = [0.023, 0.042]$  at the most disfavoured  
 3179 value of  $\delta_{CP}$ . This follows the behaviour shown in the likelihood scans. The  $1\sigma$

### Without Reactor Constraint, Both Hierarchies



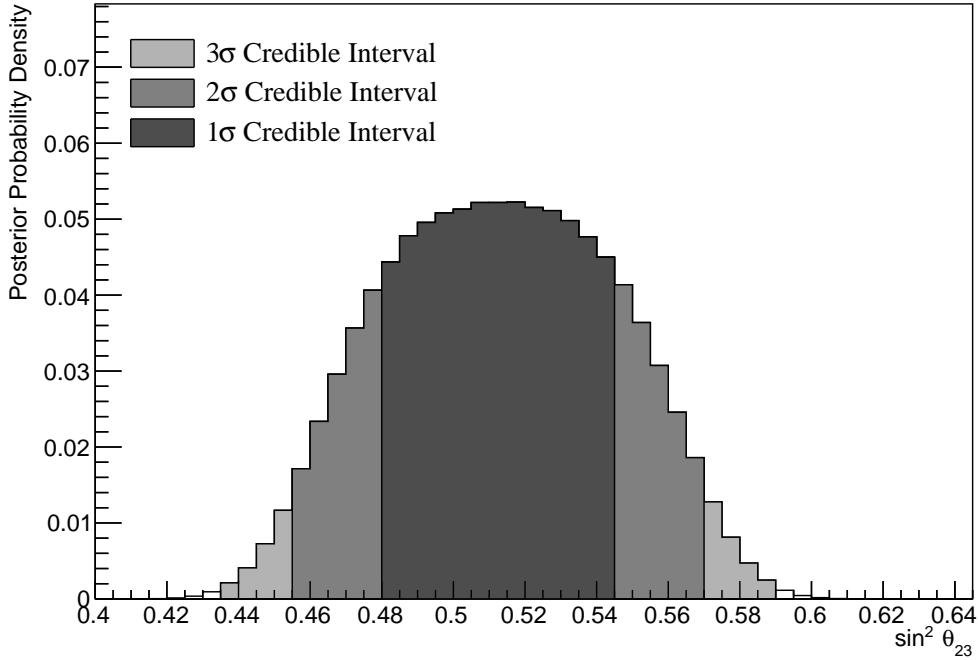
**Figure 8.18:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$ , marginalised over both hierarchies, from the joint beam and atmospheric fit. The reactor constraint is not applied.

credible interval is consistent with both the known oscillation parameter and the reactor constraint ( $\sin^2(\theta_{13}) = (2.18 \pm 0.08) \times 10^{-2}$ ). Application of the reactor constraint would be expected to decrease the width of the  $1\sigma$  credible intervals of  $\delta_{CP}$  due to the triangular shape of the posterior probability.

The sensitivity in terms of the ‘disappearance’ parameters marginalised over both hierarchies is given in Figure 8.21. The area contained within the IH credible intervals is significantly smaller than those in the NH region. This is reflected in the IH credible intervals being tighter in the  $\sin^2(\theta_{23})$  dimension. No significant correlation is observed between the value of  $\sin^2(\theta_{23})$  and  $|\Delta m_{32}^2|$ .

The two-dimensional posterior distribution for each permutation of the oscillation parameters of interest is given in Figure 8.22. The most notable observation is that the  $\sin^2(\theta_{13})$  and  $\sin^2(\theta_{23})$  are anti-correlated. If the value of  $\sin^2(\theta_{13})$  was known to be closer to the known oscillation parameter value, the preferred value of  $\sin^2(\theta_{23})$  would increase furthering the preference for the UO. That

### Without Reactor Constraint, Both Hierarchies



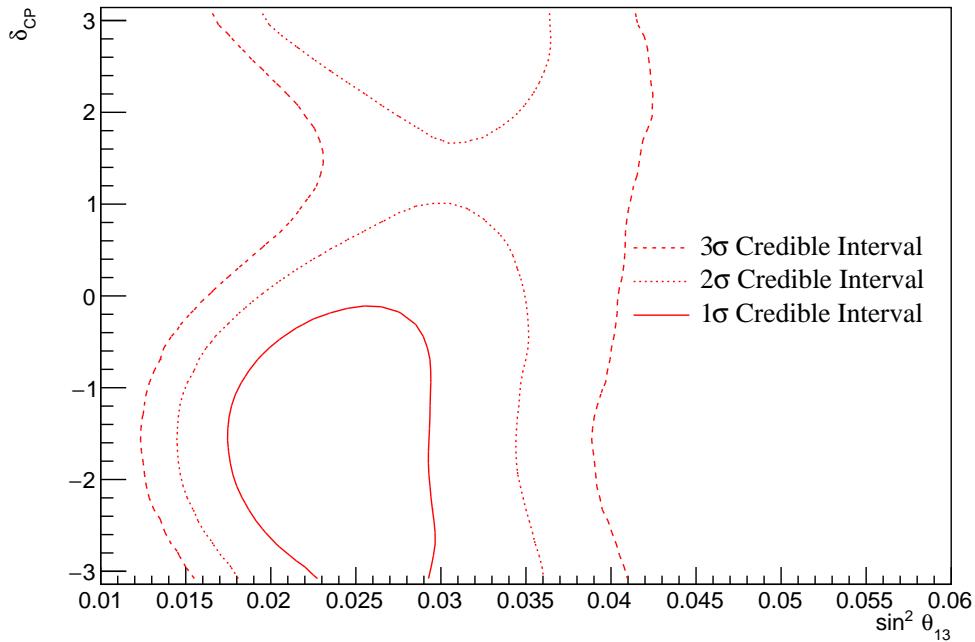
**Figure 8.19:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied.

would move the highest posterior probability closer in line with the Asimov value. This also means that the preference for the UO would be increased if the reactor constraint was to be applied.

Furthermore, the  $\delta_{CP}$  and  $|\Delta m_{32}^2|$  oscillation parameters are anti-correlated, such that higher values of  $|\Delta m_{32}^2|$  prefer lower values of  $\delta_{CP}$ . Whilst this is an interesting result on its own, the width of the  $\Delta m_{32}^2$  contours also depend on  $\sin^2(\theta_{13})$ . This introduces another correlation effect that could modify the sensitivity to  $\delta_{CP}$  once the reactor constraint is applied.

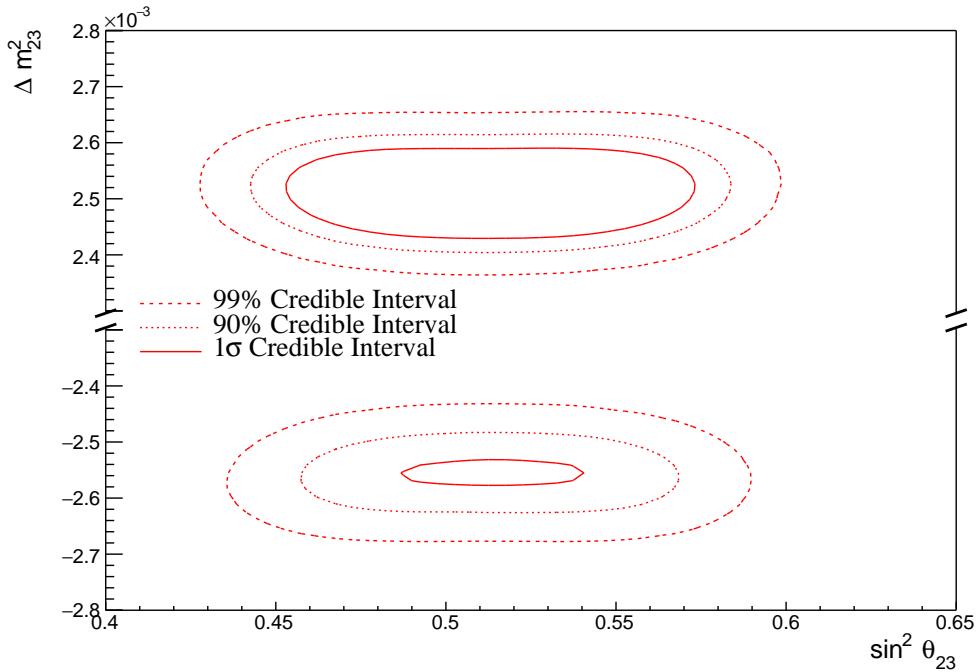
The correlation between  $\sin^2(\theta_{13})$  and  $\Delta m_{32}^2$  can be seen in Figure 8.23. A much larger fraction of the posterior distribution is contained in the NH for lower values of  $\sin^2(\theta_{13})$ . Consequently, the application of the reactor constraint would be expected to significantly increase the preference for NH.

### Without Reactor Constraint, Both Hierarchies

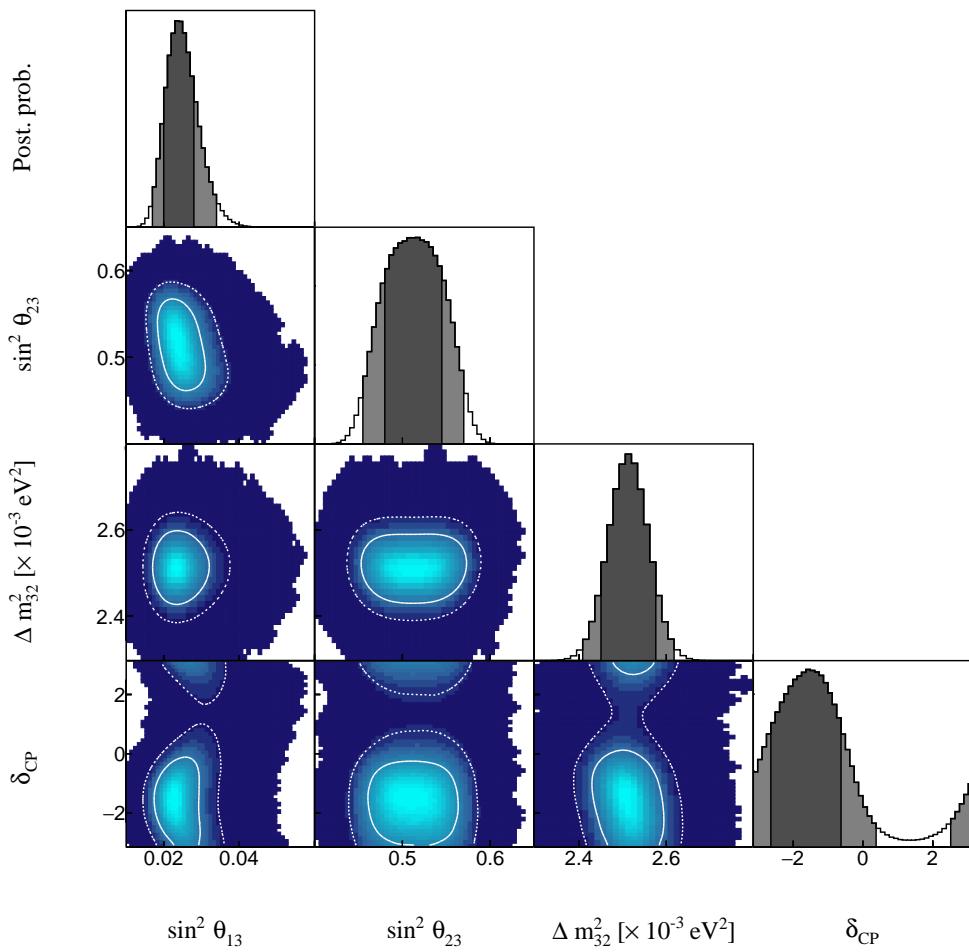


**Figure 8.20:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$  –  $\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the joint beam and atmospheric fit. The reactor constraint is not applied.

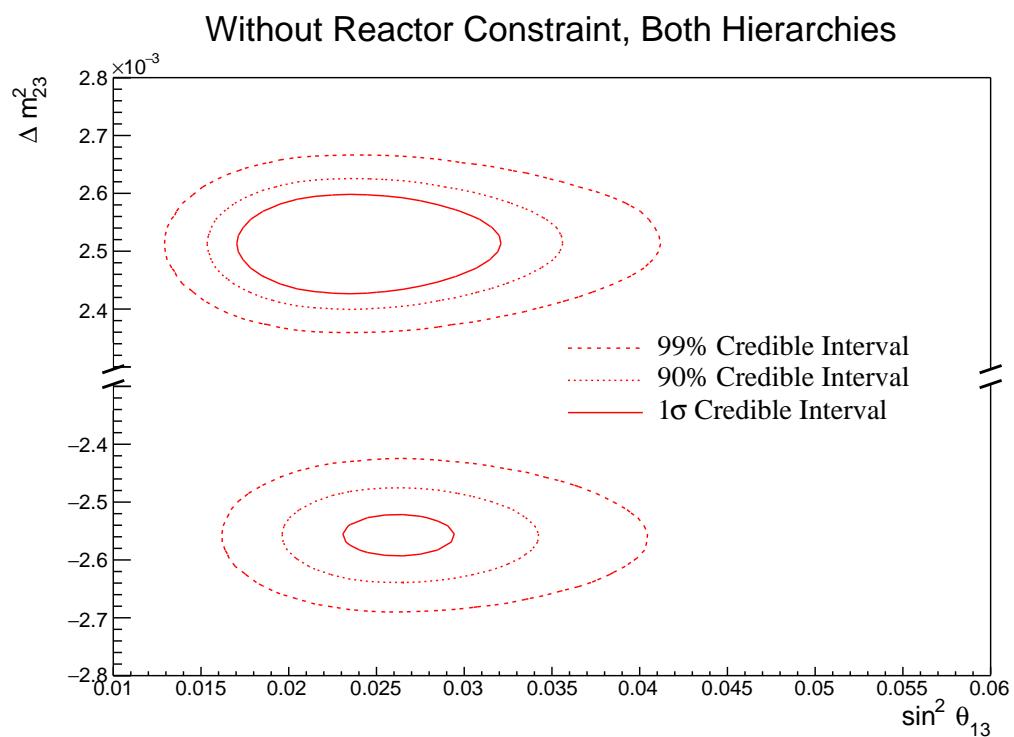
### Without Reactor Constraint, Both Hierarchies



**Figure 8.21:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  –  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam and atmospheric fit. The reactor constraint is not applied.



**Figure 8.22:** The posterior probability density distribution from the joint beam and atmospheric fit. The reactor constraint is not applied. The distribution is given for each two-dimensional permutation of the oscillation parameters of interest. The one-dimensional distribution of each parameter is also given.

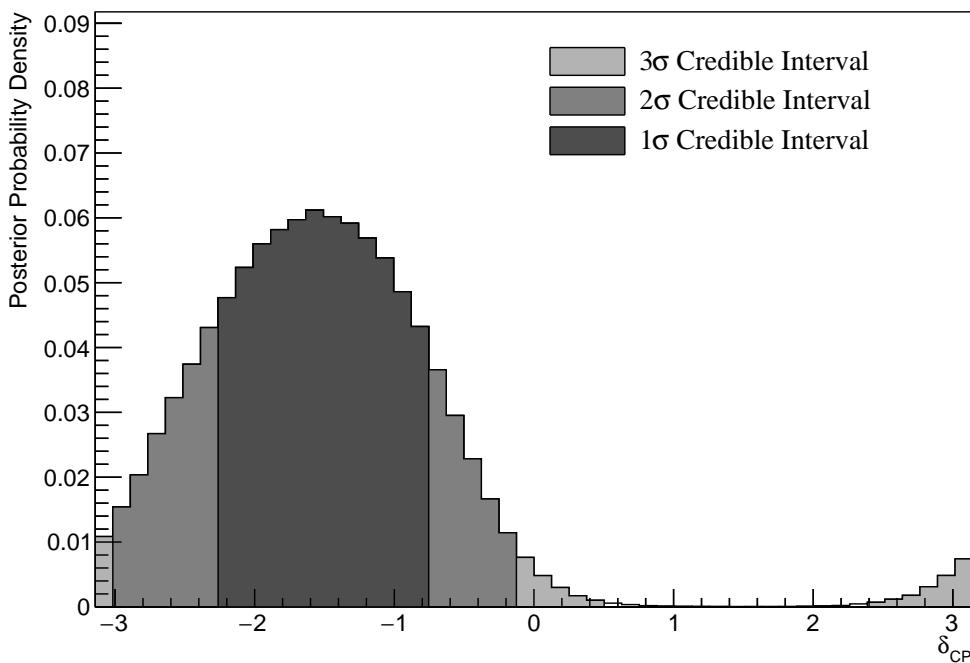


**Figure 8.23:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{13})$ , marginalised over both hierarchies, from the joint beam and atmospheric fit. The reactor constraint is not applied.

### 3206 8.2.5 Atmospheric and Beam Sensitivity with Reactor Constraint

3207 This section presents the sensitivities of the joint beam and atmospheric fit when  
 3208 the reactor constraint is applied to  $\sin^2(\theta_{13})$ . As with the previous studies, the  
 3209 Asimov data is made using the AsimovA oscillation parameter set defined in  
 3210 Table 2.2 and the post-BANFF systematic parameter tune.

With Reactor Constraint, Both Hierarchies

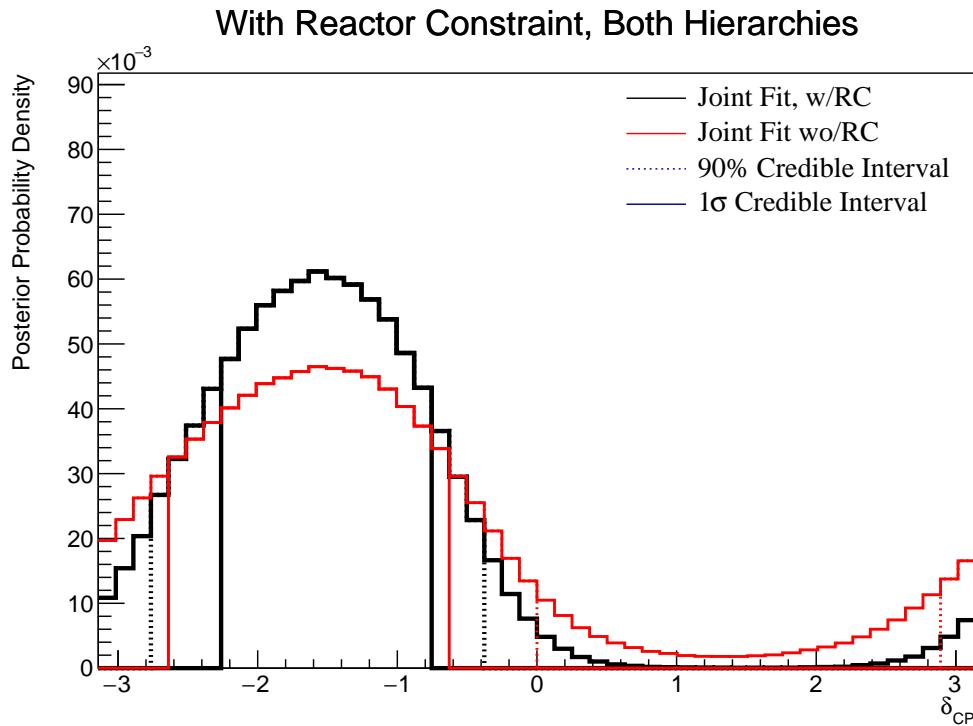


**Figure 8.24:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$ , marginalised over both hierarchies, from the joint beam and atmospheric fit where the reactor constraint is applied.

3211 Figure 8.24 illustrates the sensitivity to  $\delta_{CP}$ , marginalised over both hierarchies.  
 3212 The CP-conserving values of  $\delta_{CP} = -\pi, 0, \pi$  are disfavoured at  $2\sigma$ . Furthermore,  
 3213 the  $3\sigma$  credible interval excludes the region of  $\delta_{CP} = [0.50, 2.39]$ . Thus clearly  
 3214 disfavouring the region of  $\delta_{CP} = \pi/2$  at more than  $3\sigma$  for this particular set  
 3215 of known oscillation parameters. The width of the  $1\sigma$  credible intervals and  
 3216 the position of the highest posterior probability density is given in Table 8.7.  
 3217 The highest posterior probability density in  $\delta_{CP}$  is calculated as  $\delta_{CP} = -1.57$   
 3218 showing no significant biases in the determination of the known oscillation

parameters. The posterior distribution is more peaked around the known oscillation parameter value of  $\delta_{CP} = -1.601$ , as compared to the sensitivities when the reactor constraint is not applied (subsection 8.2.4). This follows from the correlations shown in Figure 8.20, where a lower value of  $\sin^2(\theta_{13})$  results in tighter constraints on  $\delta_{CP}$ .

The effect of applying the reactor constraint for  $\delta_{CP}$  in the joint beam-atmospheric fit is presented in Figure 8.25. The posterior distribution from the two fits are marginalised over both hierarchies. Clearly, the reactor constraint improves the ability of the fit to select the known oscillation parameter as the shape of the distribution is much more peaked. This is also evidenced by the tightening of the  $1\sigma$  and 90% credible intervals. Additionally, the disfavoured region of  $1 < \delta_{CP} < 2$  is wider when the reactor constraint is applied.



**Figure 8.25:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the joint beam-atmospheric fit (Red) and the joint beam and atmospheric fit with the reactor constraint (Black). The distributions are marginalised over both hierarchies.

The sensitivity to  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, is given in Figure 8.26. The highest posterior probability density is located at  $\sin^2(\theta_{23}) = 0.527$

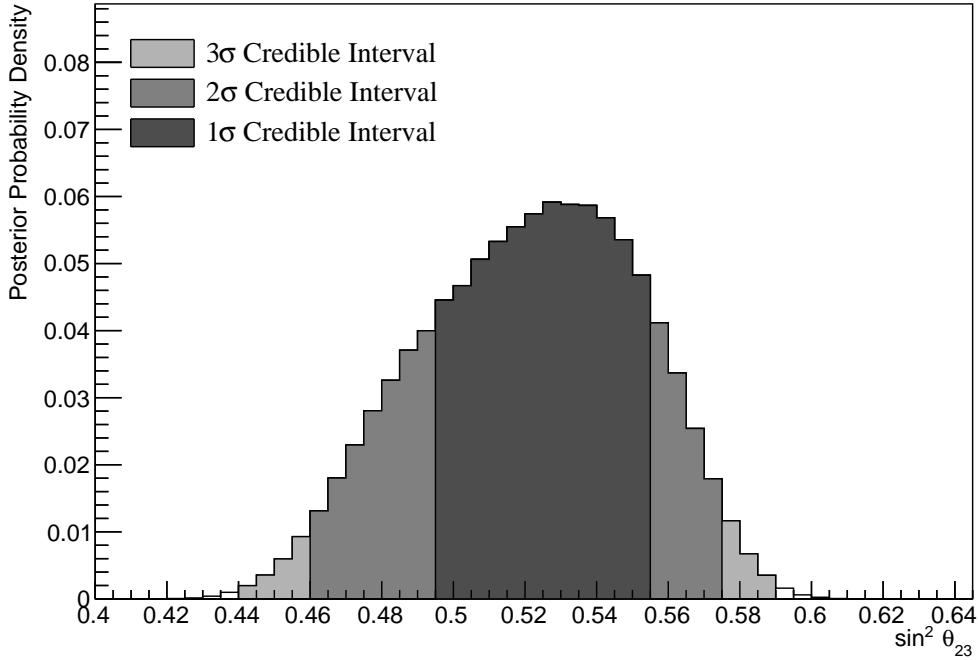
| Parameter  | Interval       | HPD   |
|--|----------------|-------|
| $\delta_{CP}$ , (BH)                                   | [-2.26, -0.75] | -1.57 |
| $\delta_{CP}$ , (NH)                                   | [-2.26, -0.75] | -1.57 |
| $\delta_{CP}$ , (IH)                                   | [-2.13, -1.00] | -1.57 |
| $\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ] | [2.46, 2.52]   | 2.49  |
| $\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ] | [2.48, 2.56]   | 2.51  |
| $\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ] | [-2.60, -2.52] | -2.55 |
| $\sin^2(\theta_{23})$ (BH)                             | [0.49, 0.55]   | 0.527 |
| $\sin^2(\theta_{23})$ (NH)                             | [0.49, 0.55]   | 0.527 |
| $\sin^2(\theta_{23})$ (IH)                             | [0.50, 0.56]   | 0.539 |

**Table 8.7:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the joint beam and atmospheric fit where the reactor constraint is applied. The values are presented by which hierarchy hypothesis is assumed: marginalised over both hierarchies (BH), normal hierarchy only (NH), and inverted hierarchy only (IH).

which agrees with the known value of  $\sin^2(\theta_{23}) = 0.528$ . The distribution clearly favours the UO with almost the entirety of the  $1\sigma$  credible interval contained in the region. Figure 8.27 highlights the sensitivity of the joint fit both with and without the reactor constraint. The fit where the reactor constraint is applied selects the known value much better ( $\sin^2(\theta_{23}) = 0.528$ ). Furthermore, the reactor constraint increases the UO preference which is evidenced by the distribution moving further away from the octant boundary. This indicates that there are marginalisation effects between the two mixing parameters. This follows from the correlation illustrated between  $\sin^2(\theta_{23}) - \sin^2(\theta_{13})$  in Figure 8.22. The posterior distribution of the fit with reactor constraint is more peaked compared to the flatter distribution when the reactor constraint is not applied.

The fraction of steps contained within the two hierarchy and two octant models is given in Table 8.8. The reactor constraint significantly reduces the fraction of steps that are contained within the IH-LO region from 0.08 to 0.02, whilst significantly increasing the fraction of steps within the NH-UO region from 0.53 to 0.64. The application of the reactor constraint increases the Bayes factor

### With Reactor Constraint, Both Hierarchies



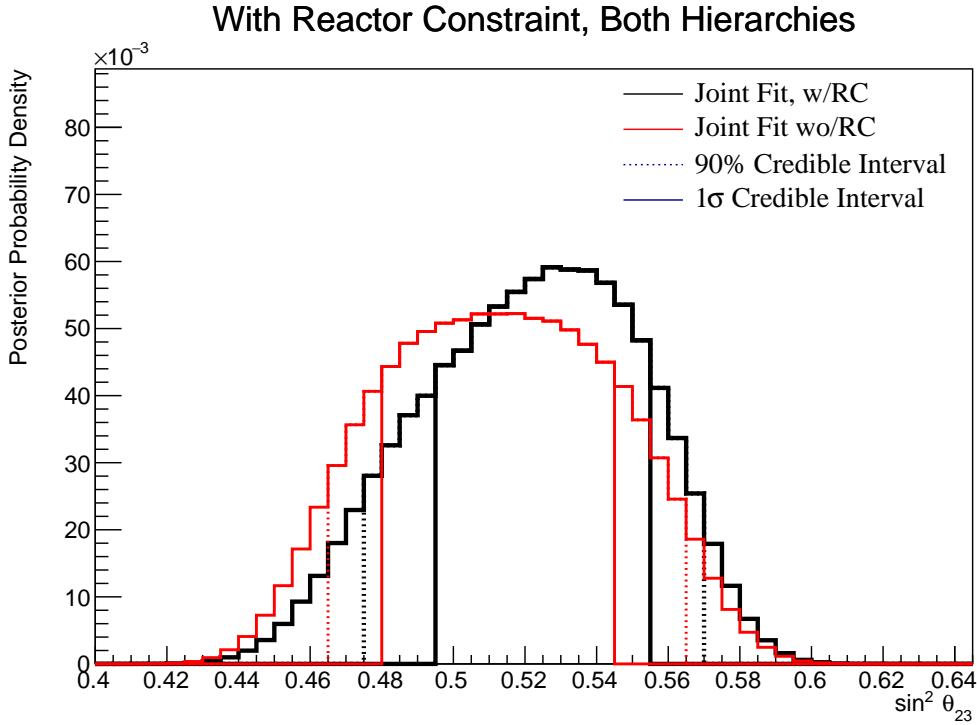
**Figure 8.26:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam and atmospheric fit where the reactor constraint is applied.

from  $B(\text{NH}/\text{IH}) = 3.67$  to  $B(\text{NH}/\text{IH}) = 7.29$ . There is a very clear preference for the NH, with the Jeffreys scale stating a substantial preference for both fits (see subsection 4.3.3). The Bayes factor for UO preference is calculated as  $B(\text{UO}/\text{LO}) = 2.86$ . Whilst still a weak preference, this is certainly a stronger statement than the sensitivity when the reactor constraint is not applied.

|                              | LO ( $\sin^2 \theta_{23} < 0.5$ ) | UO ( $\sin^2 \theta_{23} > 0.5$ ) | Sum  |
|------------------------------|-----------------------------------|-----------------------------------|------|
| NH ( $\Delta m_{32}^2 > 0$ ) | 0.24                              | 0.64                              | 0.88 |
| IH ( $\Delta m_{32}^2 < 0$ ) | 0.02                              | 0.10                              | 0.12 |
| Sum                          | 0.26                              | 0.74                              | 1.00 |

**Table 8.8:** The distribution of steps in a joint beam and atmospheric with the reactor constraint fit applied, presented as the fraction of steps in the upper (UO) and lower (LO) octants and the normal (NH) and inverted (IH) hierarchies. The Bayes factors are calculated as  $B(\text{NH}/\text{IH}) = 7.29$  and  $B(\text{UO}/\text{LO}) = 2.86$ .

The sensitivity to  $\Delta m_{32}^2$ , with the reactor constraint applied, is presented in



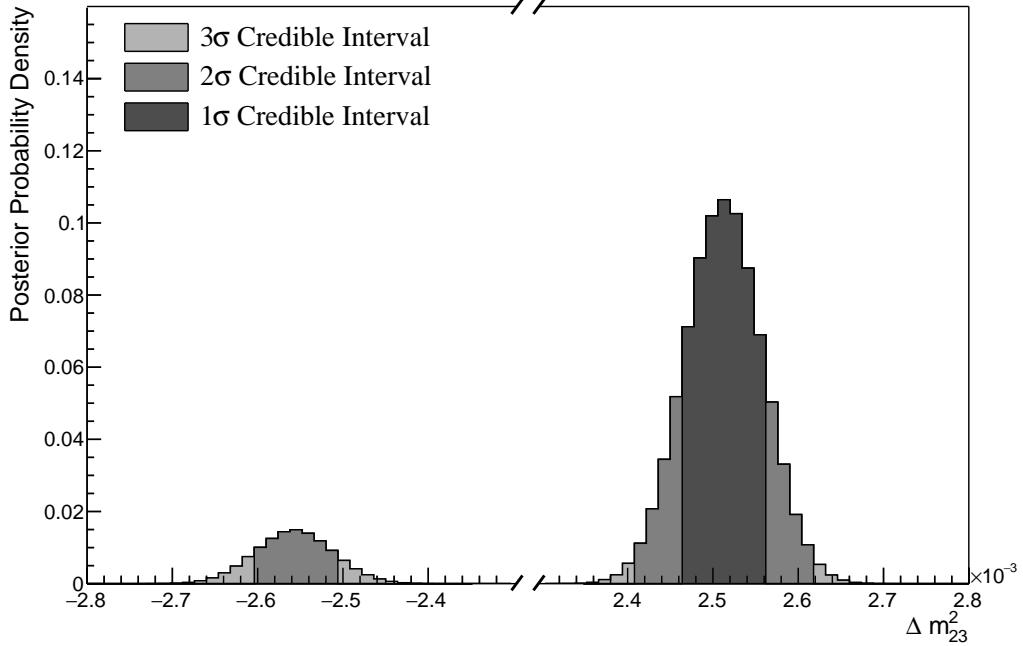
**Figure 8.27:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Red) and the joint beam and atmospheric fit with the reactor constraint (Black). The distributions are marginalised over both hierarchies.

3255 Figure 8.28. The posterior distribution is marginalised over both hierarchies. As  
 3256 expected, the  $1\sigma$  credible interval is entirely contained within the NH region. The  
 3257 position of the highest posterior probability density is given as  $2.49 \times 10^{-3} \text{ eV}^2$ ,  
 3258 illustrating no significant bias between the fit results and the known oscillation  
 3259 parameters. The application of the reactor constraint does move significantly the  
 3260 position of the credible intervals but does reduce their width.

3261 The sensitivity to the appearance parameters ( $\sin^2(\theta_{13}) - \delta_{CP}$ ) is given in  
 3262 Figure 8.29. The distribution is mostly uncorrelated between the two parameters  
 3263 and is centered at the known oscillation parameters. The  $1\sigma$  credible interval  
 3264 excludes  $\delta_{CP} = 0$  and  $\delta_{CP} = (-)\pi$ . Furthermore, the  $3\sigma$  credible intervals  
 3265 exclude the region of  $\delta_{CP} = \pi/2$ .

3266 The sensitivity to the disappearance parameters ( $\sin^2(\theta_{23}) - \Delta m_{32}^2$ ) is illus-  
 3267 trated in Figure 8.30. As expected from the one-dimensional distribution, the  $1\sigma$   
 3268 credible interval is entirely contained within the NH region. Both the NH and

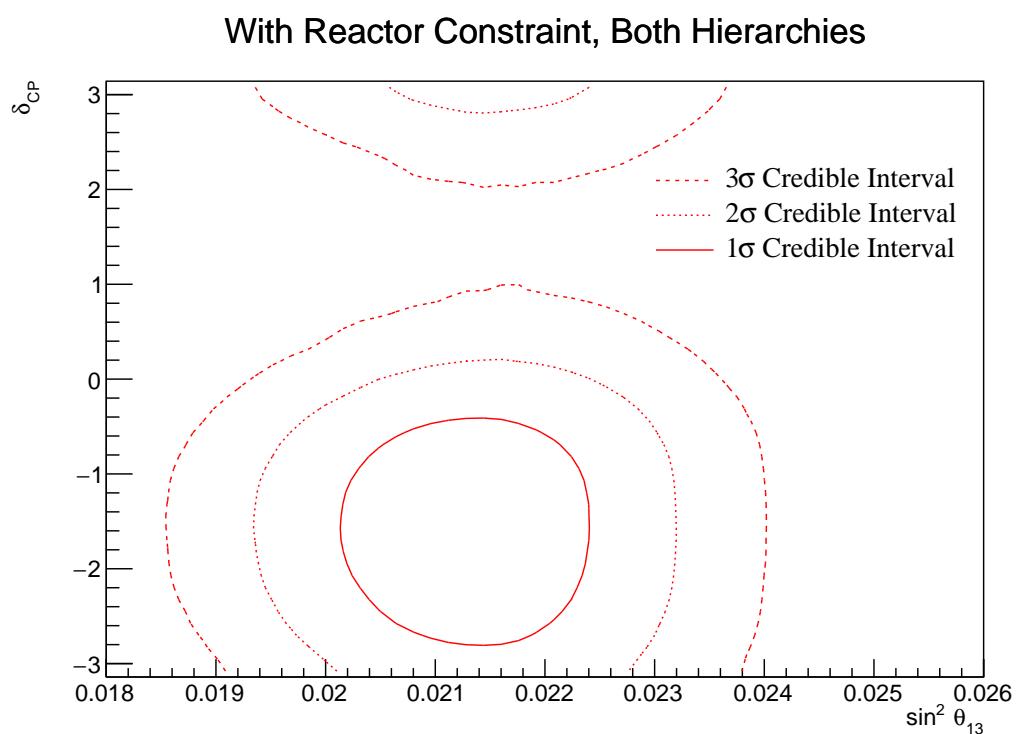
### With Reactor Constraint, Both Hierarchies



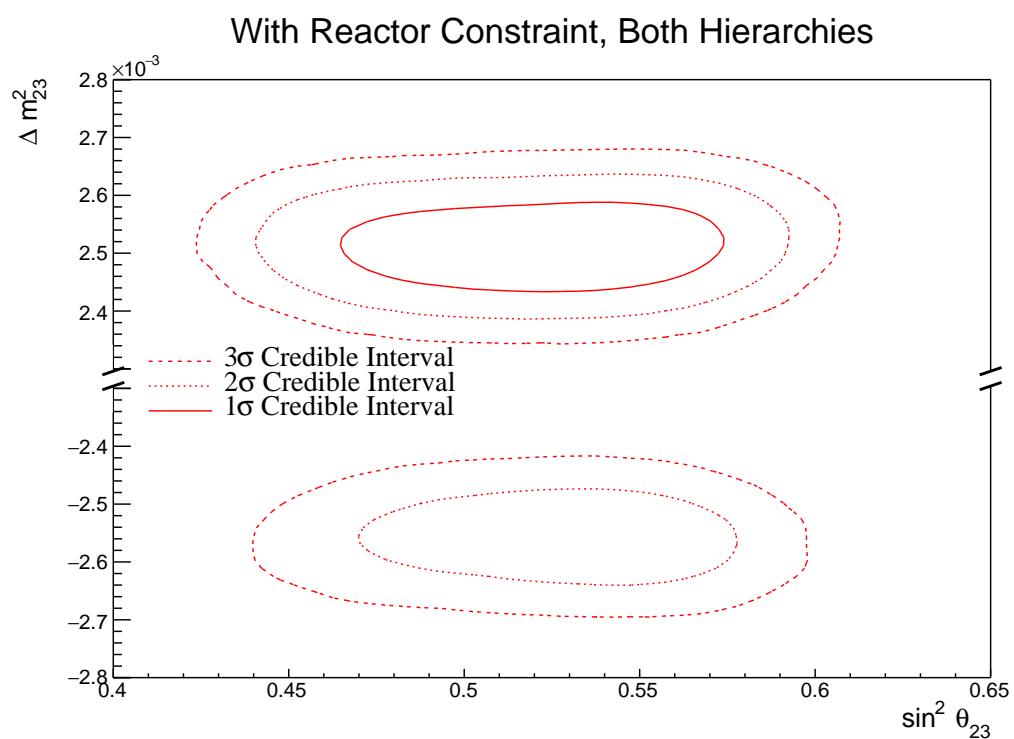
**Figure 8.28:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$ , marginalised over both hierarchies, from the joint beam and atmospheric fit where the reactor constraint is applied.

3269 IH regions favour the UO, with a visually similar preference in both hierarchies.  
 3270 The width of the  $\Delta m_{32}^2$  1 $\sigma$  credible interval does not significantly depend upon  
 3271 the value or octant of  $\sin^2(\theta_{23})$ . This shows that there are no strong correlations  
 3272 between these two parameters.

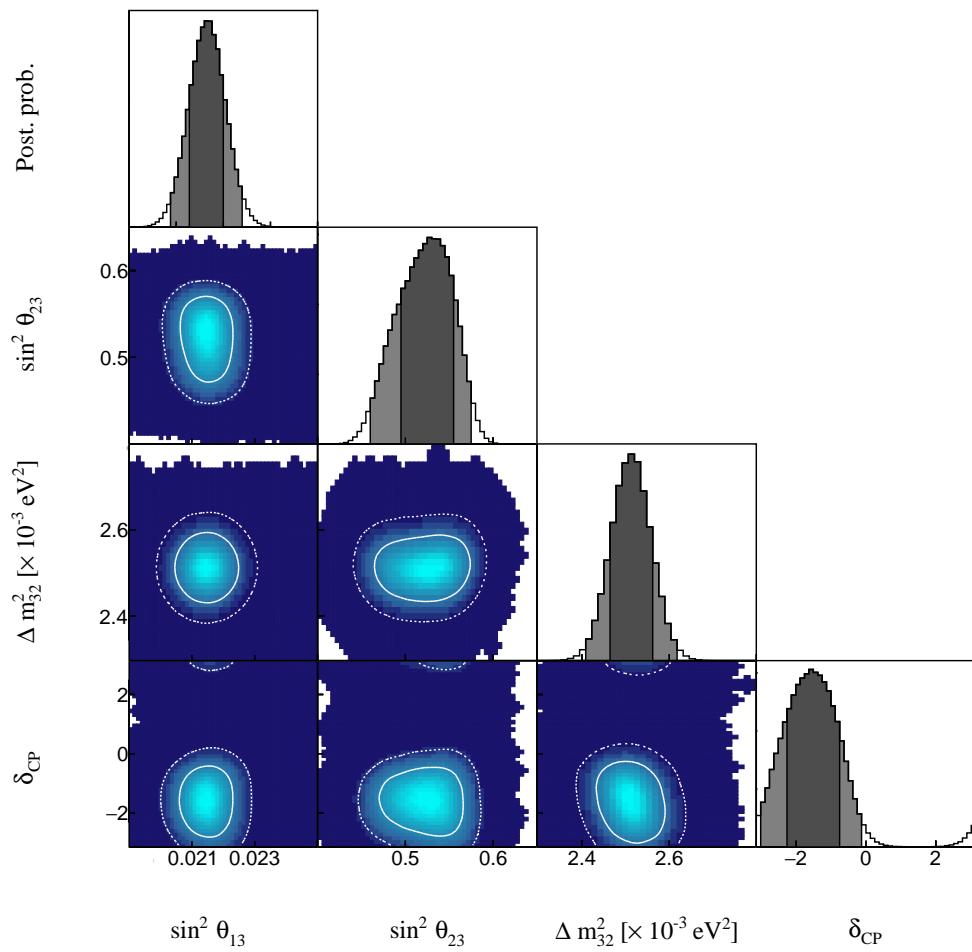
3273 Figure 8.31 illustrates the posterior distribution for each permutation of  
 3274 two oscillation parameters of interest. The application of the reactor constraint  
 3275 significantly reduces the correlations previously seen in Figure 8.22. There is  
 3276 still a small correlation between  $\delta_{CP}$  and  $\Delta m_{32}^2$ . The application of the reactor  
 3277 constraint has not significantly affected this correlation. The width of the 1 $\sigma$   
 3278 credible interval in  $\Delta m_{32}^2$  is wider for a value of  $\delta_{CP} = 0$  as compared to a value  
 3279 of  $\delta_{CP} = \pi$ . Similarly, the width of the 1 $\sigma$  credible interval in  $\delta_{CP}$  is smaller  
 3280 for lower values of  $\sin^2(\theta_{23})$ .



**Figure 8.29:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$  –  $\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the joint beam and atmospheric fit where the reactor constraint is applied.



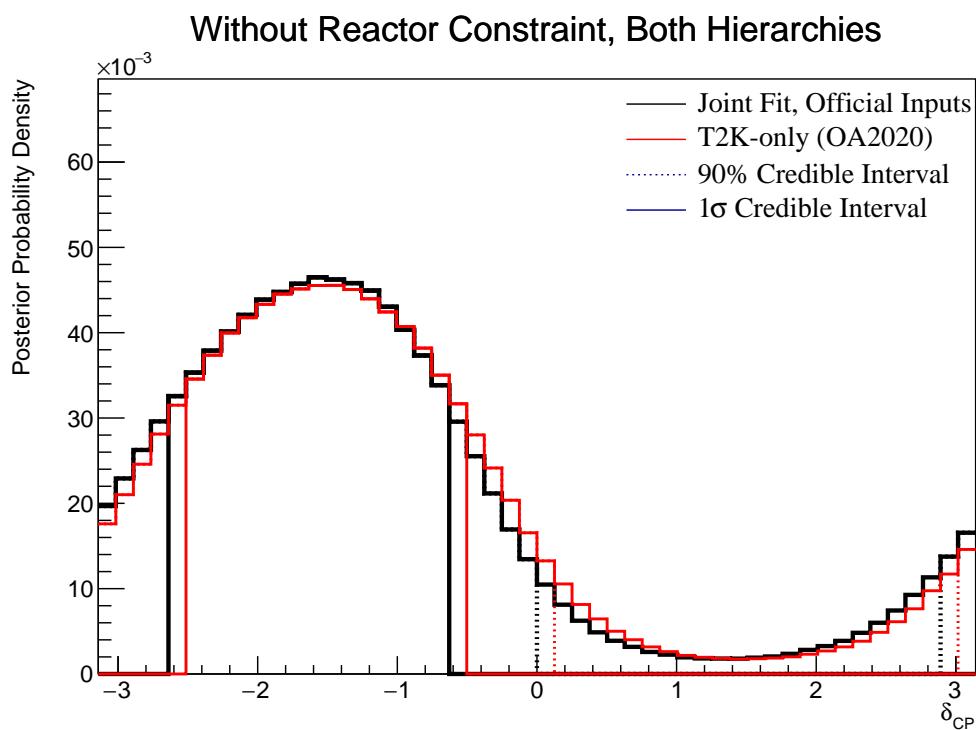
**Figure 8.30:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam and atmospheric fit where the reactor constraint is applied.



**Figure 8.31:** The posterior probability density distribution from the joint beam and atmospheric fit where the reactor constraint is applied. The distribution is given for each two-dimensional permutation of the oscillation parameters of interest. The one-dimensional distribution of each parameter is also given.

### 3281 8.2.6 Comparison to Latest T2K Sensitivities without Reactor 3282 Constraint

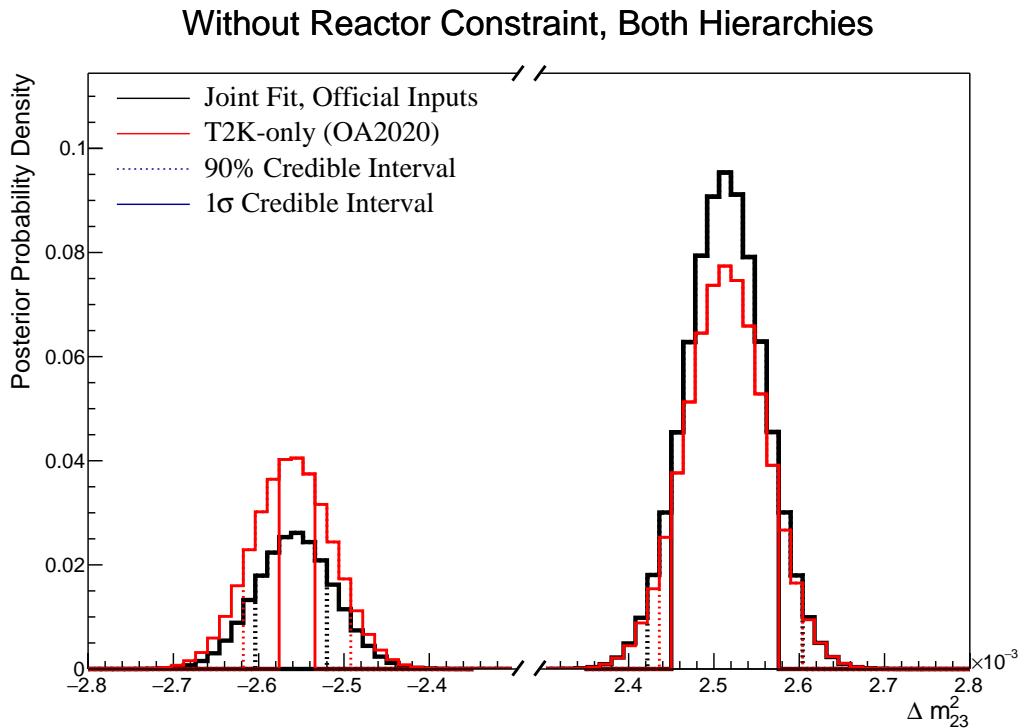
3283 The benefits of the joint beam and atmospheric analysis can be determined by  
 3284 comparing the sensitivities to the beam-only analysis. This section presents those  
 3285 comparisons for sensitivities built using the Asimov A oscillation parameters  
 3286 defined in Table 2.2 and the post-BANFF systematic tune. The reactor constraint  
 3287 is not applied within either of the fits used in these comparisons.



**Figure 8.32:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

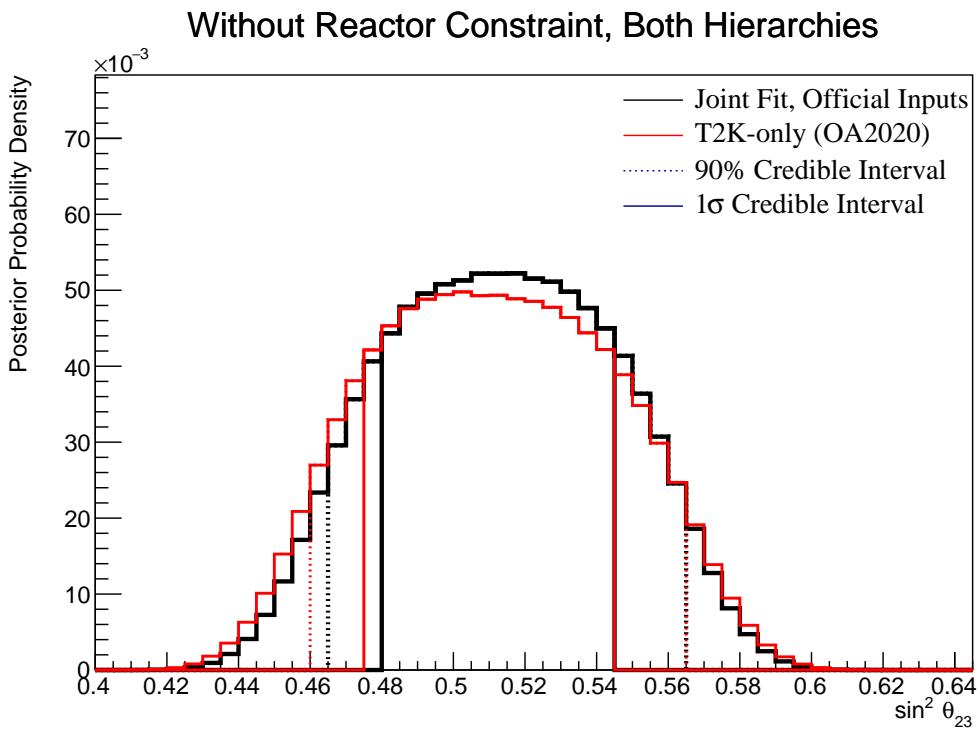
3288 The sensitivity, marginalised over both hierarchies, to  $\delta_{CP}$  from the joint  
 3289 beam-atmospheric and beam-only fits is presented in Figure 8.32. As expected  
 3290 from the likelihood scans (Figure 8.4), the sensitivity to  $\delta_{CP}$  is not significantly  
 3291 increased. This is because the known oscillation parameter value ( $\delta_{CP} = -1.601$ )  
 3292 lies at the position where the beam samples dominate the sensitivity compared  
 3293 to the SK samples.

The sensitivity to  $\Delta m_{32}^2$  of the joint beam-atmospheric fit is illustrated in Figure 8.33, where the posterior distribution has been marginalised over both hierarchies. The  $1\sigma$  credible interval of the joint beam and atmospheric fit is entirely contained within the NH region. This shows the significant increase in the ability of the fit to determine the correct mass hierarchy, as compared to the beam-only analysis. This is further evidenced by the fact that the 90% credible intervals from the joint fit are also tighter in the IH region as compared to the beam-only analysis. The Bayes factor for mass hierarchy determination for the beam-only and joint beam and atmospheric are  $B(\text{NH}/\text{IH}) = 1.91$  and  $B(\text{NH}/\text{IH}) = 3.67$ , respectively. According to Jeffrey's scale (Table 4.1), the beam-only analysis represents a weak preference for the NH hypothesis whereas the joint fit returns a substantial preference for the NH hypothesis. To summarise, the joint beam-atmospheric fit has a substantial preference for the correct hierarchy without the requirement of external constraints.



**Figure 8.33:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

3308 The sensitivity to  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, for both the  
 3309 beam-only and joint beam and atmospheric analysis are presented in Figure 8.34.  
 3310 The peak of the posterior distribution from the joint analysis is more aligned  
 3311 with the known value of  $\sin^2(\theta_{23}) = 0.528$  as compared to the beam-only  
 3312 analysis. This indicates that the marginalisation effects from other oscillation  
 3313 parameters ( $\sin^2(\theta_{13}) - \sin^2(\theta_{23})$ ) presented in Figure 8.22) are less prevalent in  
 3314 the projection of this parameter. The Bayes factors for the beam-only and joint  
 3315 beam-atmospheric fit are  $B(\text{UO}/\text{LO}) = 1.56$  and  $B(\text{UO}/\text{LO}) = 1.74$ , respectively.  
 3316 Therefore, the joint beam-atmospheric fit does prefer the UO more strongly than  
 3317 the beam-only analysis, albeit slightly.



**Figure 8.34:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

3318 Whilst the beam-only and joint beam-atmospheric fits have similar sensitivity  
 3319 to  $\delta_{CP}$  and  $\sin^2(\theta_{23})$  when projected in one-dimension, the benefit of the joint  
 3320 analysis becomes more obvious when the sensitivities are presented in two-

dimensions. The sensitivity of the two fits to the appearance parameters ( $\delta_{CP} - \sin^2(\theta_{13})$ ) are illustrated in Figure 8.35.

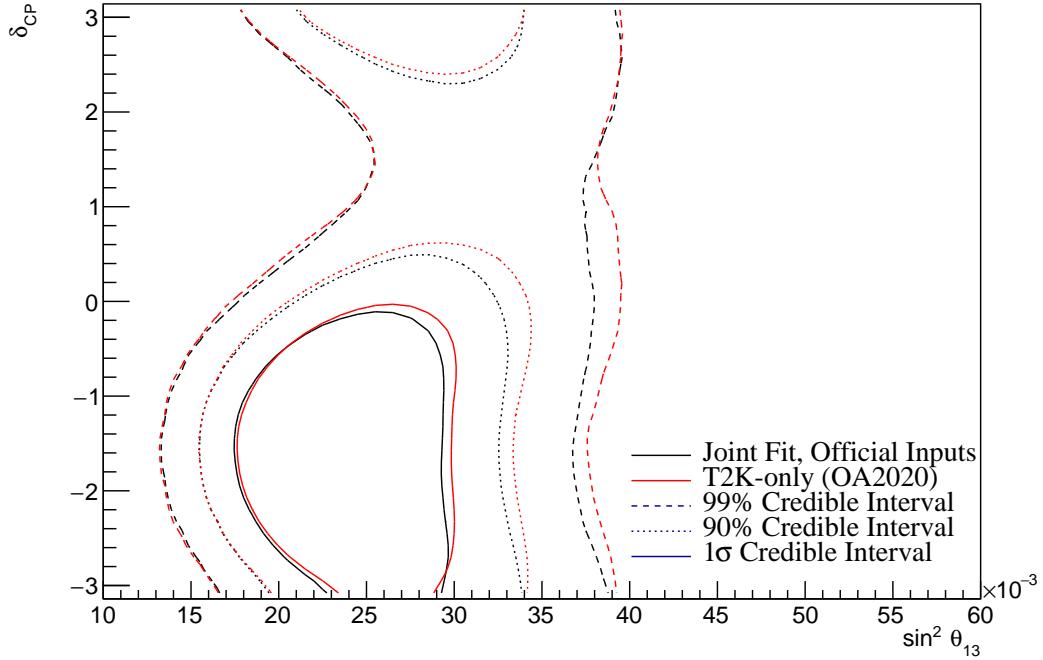
The width of the 99% joint fit credible interval in  $\sin^2(\theta_{13})$  is squeezed in the region of  $\delta_{CP} \sim 0$  compared to the beam-only analysis. This is the same behaviour that is seen in the appearance likelihood scans presented in Figure 8.2. The  $1\sigma$  and 90% also exhibit slightly tighter constraints on  $\delta_{CP}$ . This is most prevalent in the region of  $\delta_{CP} \sim 0$  and  $\sin^2(\theta_{13}) \sim 0.03$ . Whilst the atmospheric samples do not have significant sensitivity to  $\sin^2(\theta_{13})$  (as shown in Figure 8.1), they aid in breaking the degeneracy between the oscillation parameters allowing for tighter constraints.

The sensitivity to the disappearance parameters  $\sin^2(\theta_{23}) - \Delta m_{32}^2$ , marginalised over both hierarchies, is presented in Figure 8.36 for both the beam-only and joint beam-atmospheric fits. Whilst the one-dimensional sensitivity comparisons considered so far show the improvements of the joint fit, the two-dimensional projection really shows the benefit of adding the atmospheric samples to the beam samples. The area contained within the IH credible intervals is drastically reduced in the joint fit. This follows from the better determination of the mass hierarchy seen in the Bayes factor comparisons. The  $1\sigma$  joint fit credible interval in the IH region more strongly favours the UO as compared to the beam-only fit. Even in the NH region, the width of the credible intervals in  $\sin^2(\theta_{23})$  decrease, albeit to a smaller extent.

The change in sensitivity to  $\delta_{CP} - \Delta m_{32}^2$  is illustrated in Figure 8.37. As expected, the contours presented within the IH region are much smaller in the joint fit due to the increased sensitivity to mass hierarchy determination. This culminates in a region around  $\delta_{CP} \sim \pi/2$  which is excluded at  $3\sigma$ . This behaviour is not present within the beam-only analysis. Consistent with the previous observations, the area contained within the IH credible intervals is significantly reduced in comparison to the beam-only analysis.

The sensitivity to  $\Delta m_{32}^2$  and  $\sin^2(\theta_{23})$ , as a function of  $\sin^2(\theta_{13})$ , is presented in Figure 8.38 and Figure 8.39, respectively. These sensitivities are marginalised

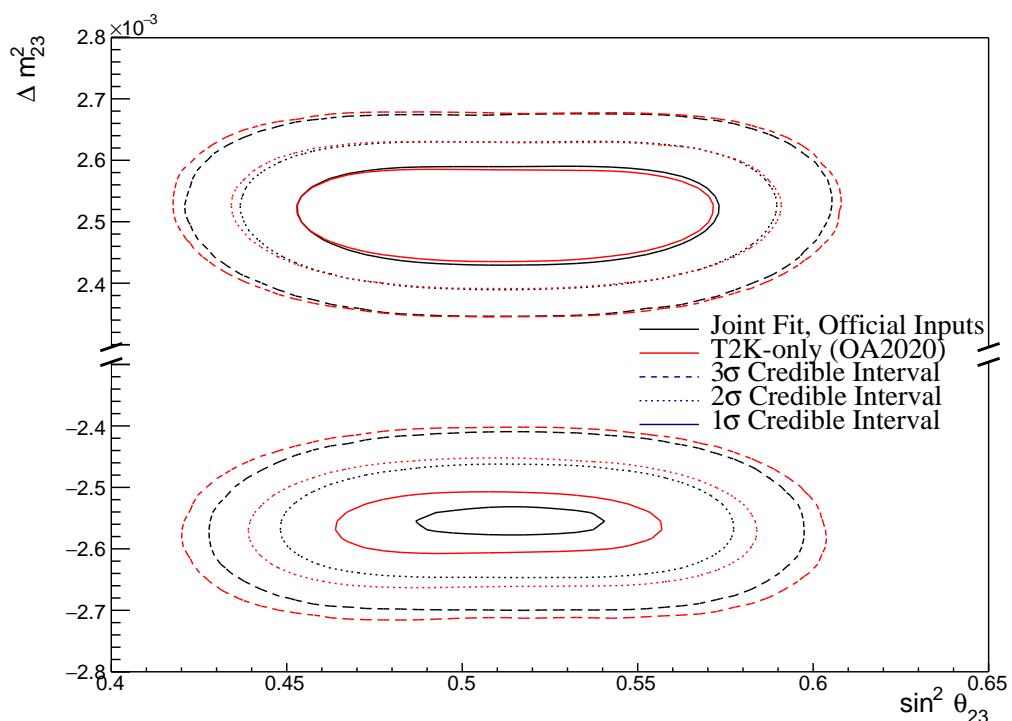
### Without Reactor Constraint, Both Hierarchies



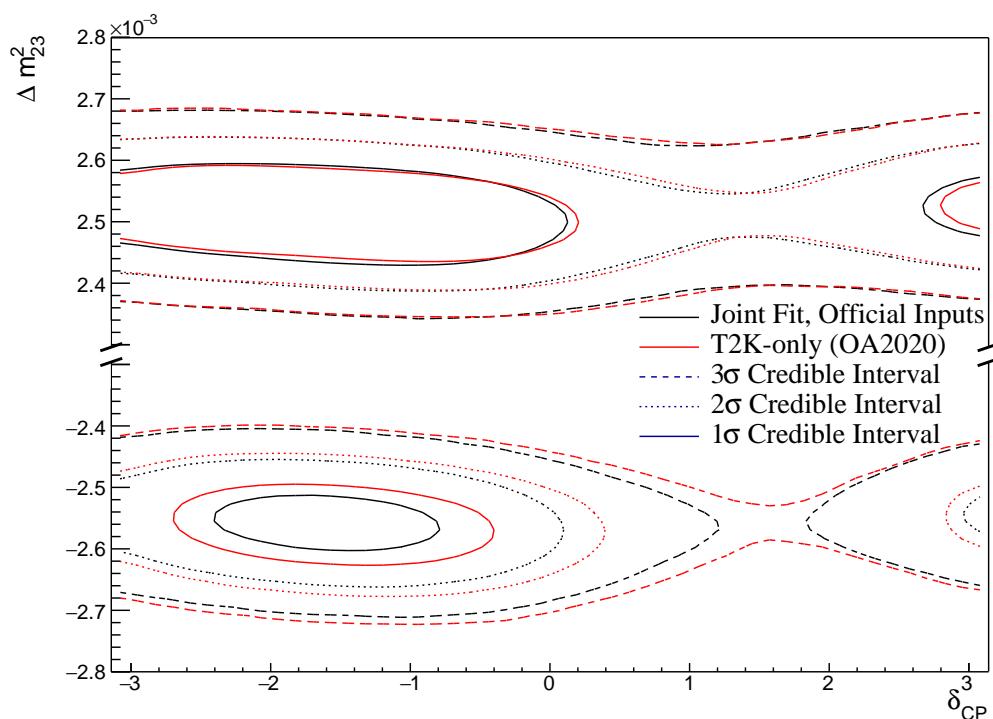
**Figure 8.35:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$  –  $\sin^2(\theta_{13})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

over both hierarchies. As expected from the previous observations, the  $\Delta m_{32}^2$  contours within IH region of the joint fit are much smaller than the beam-only analysis. Notably, the joint fit IH  $1\sigma$  credible intervals exclude the region around the reactor constraint. This is not a bias from the fit as the known value for  $\Delta m_{32}^2$  is in the NH region. This does suggest that the application of the reactor constraint would further increase the preference for NH in the joint fit as compared to its effect on the beam-only analysis.

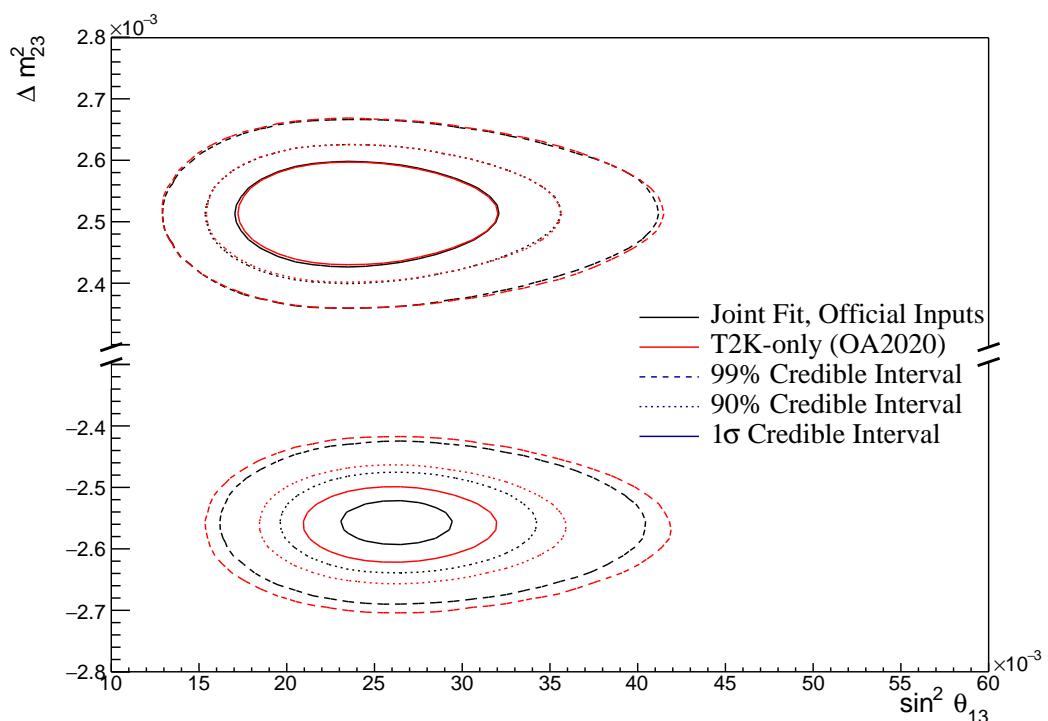
The beam-only and joint beam-atmospheric fits have a slightly different contour shape between the  $\sin^2(\theta_{13})$  and  $\sin^2(\theta_{23})$  parameters, as illustrated by Figure 8.39. The joint analysis disfavours the wrong octant hypothesis more strongly in the region of high  $\sin^2(\theta_{13})$ . This suggests that the application of the reactor constraint will favour the UO more strongly in the joint analysis compared to the beam-only analysis.



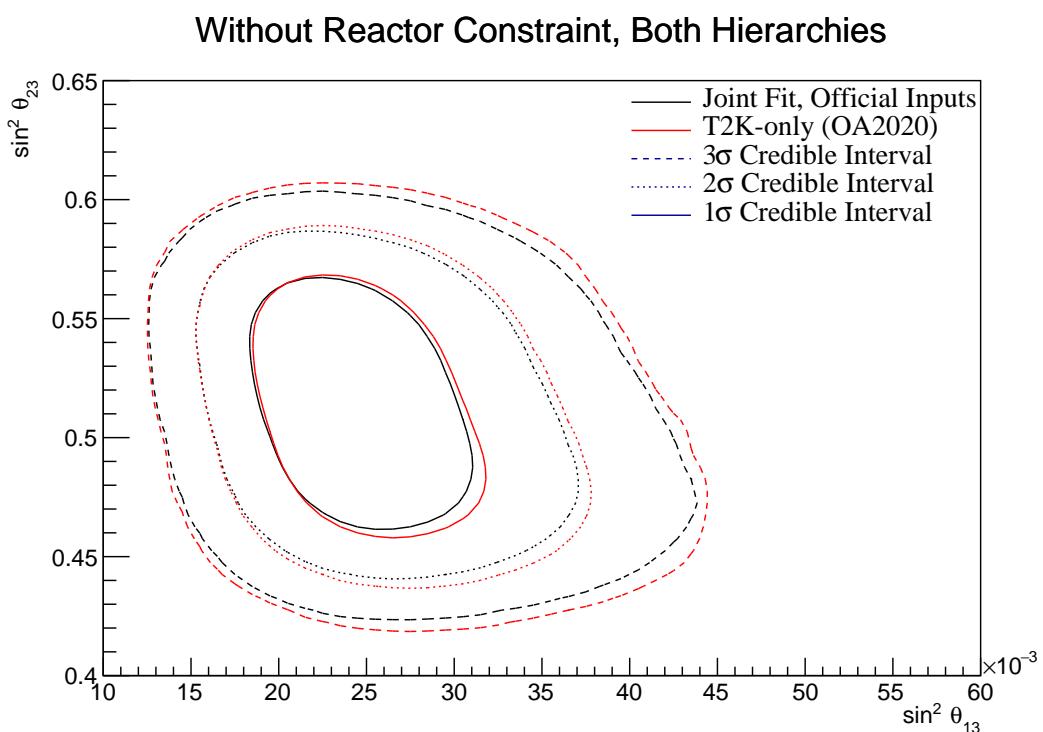
**Figure 8.36:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  –  $\sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.



**Figure 8.37:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \Delta_{CP}$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.



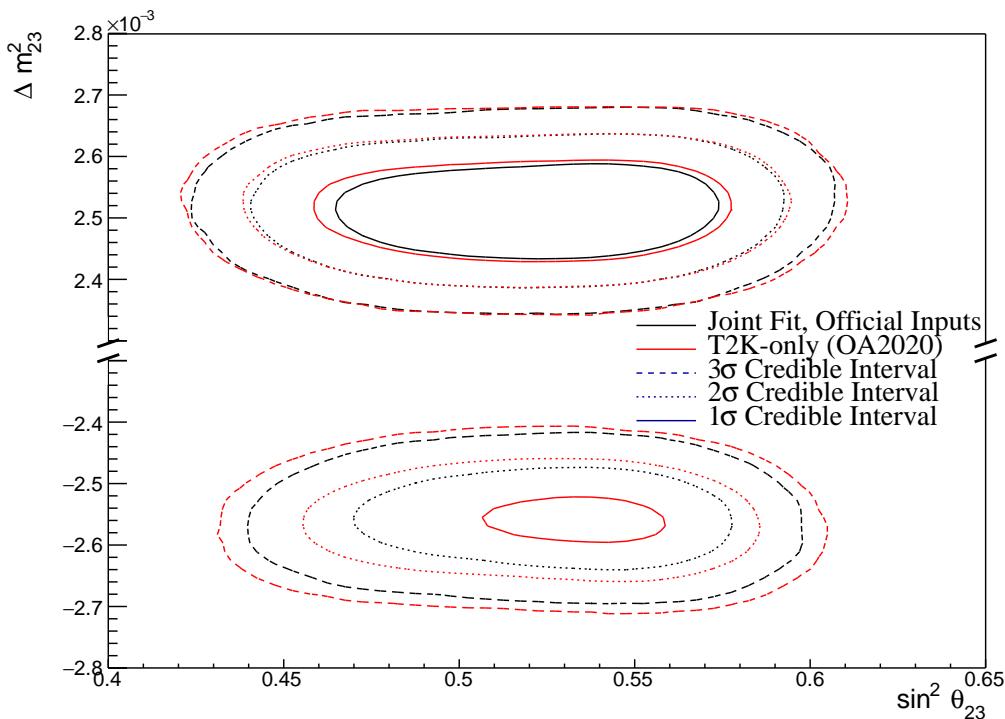
**Figure 8.38:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  –  $\sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.



**Figure 8.39:** The two-dimensional posterior probability density distribution in  $\sin^2(\theta_{23}) - \sin^2(\theta_{13})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

### 3364 8.2.7 Comparison to Latest T2K Sensitivities with Reactor Con- 3365 straint

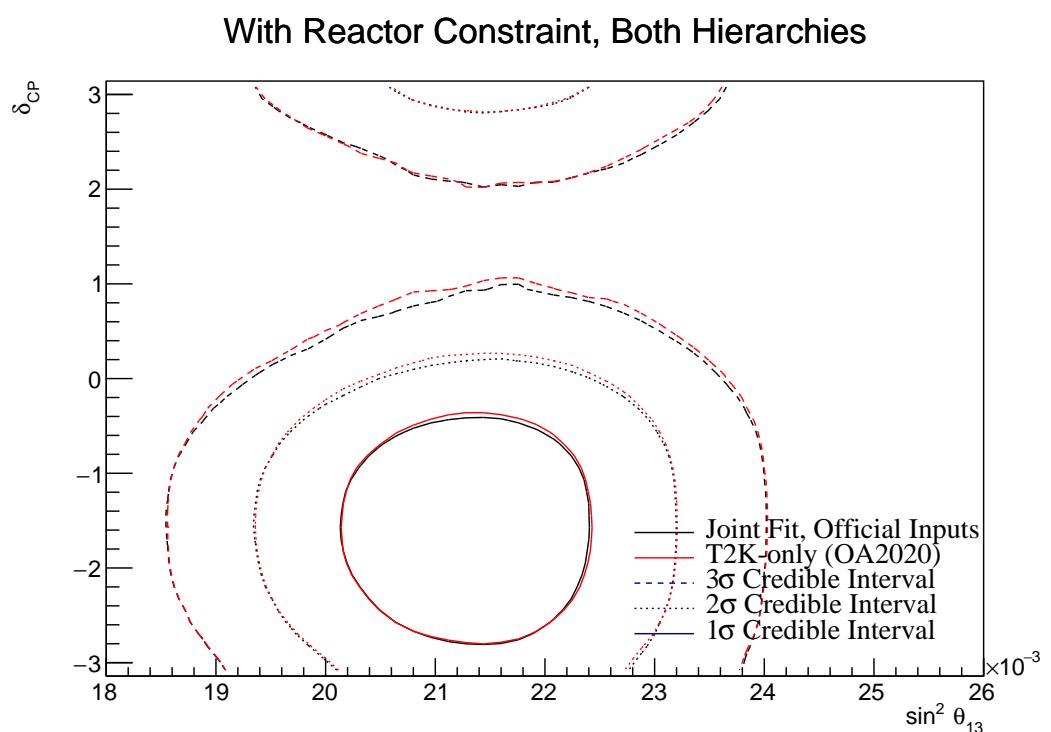
3366 The comparison between the beam-only and joint beam-atmospheric fits are  
 3367 compared in subsection 8.2.6. Those comparisons were made with the reactor  
 3368 constraint not applied to either of the fits. This section illustrates the com-  
 3369 parison when the reactor constraint is applied. As shown in Figure 8.38, the  
 3370 application of the reactor constraint is expected to significantly increase the  
 3371 joint fit's preference for the NH hypothesis, as compared to the beam-only  
 3372 analysis. Figure 8.40 illustrates the sensitivities of the two fits to the disappearance  
 3373 parameters ( $\sin^2(\theta_{23}) - \Delta m_{32}^2$ ) marginalised over both hierarchies and with the  
 3374 reactor constraint applied. This plot clearly illustrates the benefit of the joint  
 3375 beam and atmospheric analysis. The  $1\sigma$  credible interval in the IH region is  
 3376 entirely removed in the joint analysis, illustrating the improved NH preference.



**Figure 8.40:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is applied in both fits. The distributions are marginalised over both hierarchies.

3377     The credible intervals of the joint fit are also tighter in the  $\sin^2(\theta_{23})$  dimension  
3378     than the beam-only analysis in both mass hierarchy regions. This shows that  
3379     beyond the ability of the joint fit to prefer the NH more strongly than the beam-  
3380     only analysis, the precision to which it can measure  $\sin^2(\theta_{23})$  is also improved.  
3381     The Bayes factor for NH preference is calculated as  $B(\text{NH}/\text{IH}) = 7.29$  and  
3382      $B(\text{NH}/\text{IH}) = 3.41$  for the joint beam-atmospheric and beam-only analysis,  
3383     respectively. Whilst both present a significant preference for the NH hypothesis  
3384     (Table 4.1), the joint fit's preference is much stronger. A similar conclusion can be  
3385     made regarding the Bayes factors for UO preference which are  $B(\text{UO}/\text{LO}) = 2.86$   
3386     and  $B(\text{UO}/\text{LO}) = 2.67$  for the joint beam-atmospheric and beam-only analysis,  
3387     respectively. Both of these represent a mild preference for the UO but there is  
3388     a stronger preference observed in the joint analysis.

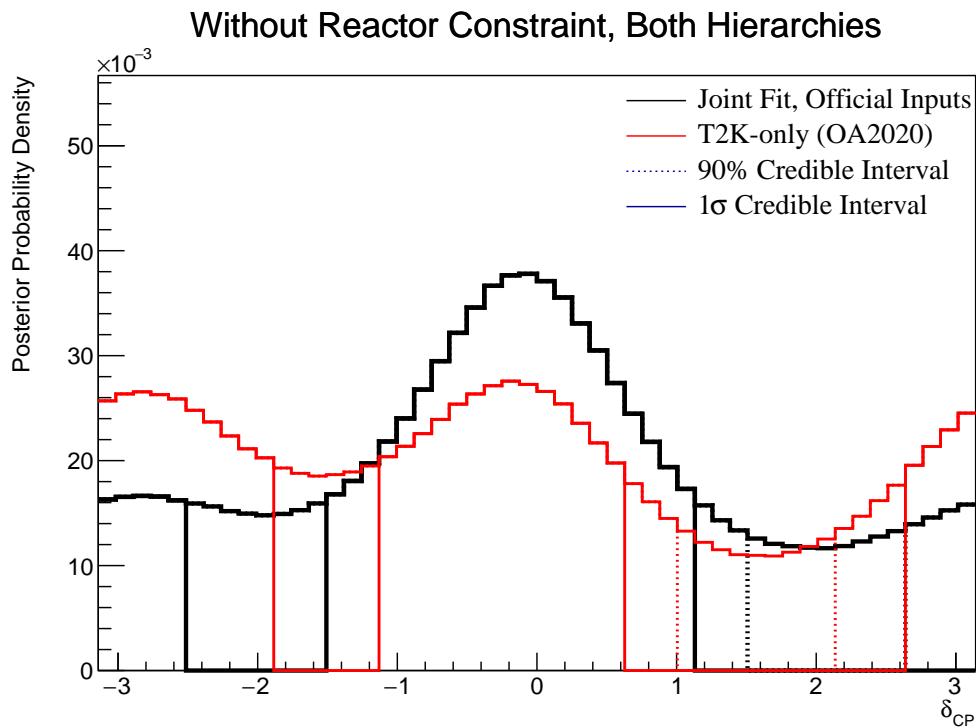
3389     The sensitivity of the beam-only and joint beam-atmospheric analyses, to the  
3390     appearance parameters ( $\delta_{CP} - \sin^2(\theta_{13})$ ), are compared in Figure 8.41. These  
3391     results are marginalised over both hierarchies and include the reactor constraint  
3392     on  $\sin^2(\theta_{13})$ . For this particular set of known oscillation parameters (AsimovA  
3393     defined in Table 2.2), the beam-only analysis dominates the sensitivity. The  
3394     joint fit does slightly increase the sensitivity to  $\delta_{CP}$  but it does not change any  
3395     conclusions that would be made.



**Figure 8.41:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$  –  $\sin^2(\theta_{13})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is applied in both fits. The distributions are marginalised over both hierarchies.

### 3396 8.2.8 Effect of Asimov Parameter Set

3397 Figure 8.4 and Figure 8.5 show that the choice of the parameter set at which the  
 3398 Asimov data is made can affect the conclusion. ‘AsimovA’ oscillation parameters  
 3399 are defined at a region of  $\delta_{CP}$  which is dominated by the T2K experiment. This  
 3400 explains why the addition of the atmospheric samples does not significantly in-  
 3401 crease the sensitivity to  $\delta_{CP}$ , as illustrated in subsection 8.2.6 and subsection 8.2.7.  
 3402 This section presents the sensitivities when ‘AsimovB’ oscillation parameters,  
 3403 as defined in Table 2.2, are assumed (alongside the post-BANFF tune) when  
 3404 building the Asimov data.



**Figure 8.42:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

3405 The sensitivity to  $\delta_{CP}$  for the joint beam and atmospheric fit is presented  
 3406 in Figure 8.42. The results are compared to those from the beam-only analysis  
 3407 in [185]. The reactor constraint is not applied in either of the fits. The known  
 3408 oscillation parameter value is  $\delta_{CP} = 0$ . The shape of the posterior distribution

3409 from the joint analysis is more peaked at  $\delta_{CP} = 0$  as compared to the beam-only  
 3410 analysis which has approximately the same posterior probability density at  $\delta_{CP} =$   
 3411 0 and  $\delta_{CP} = \pi$ . This shows the ability of the joint analysis to better determine the  
 3412 correct phase of  $\delta_{CP}$  if the true value was CP-conserving. The  $1\sigma$  credible intervals  
 3413 and the position of the highest posterior probability density are given in Table 8.9.

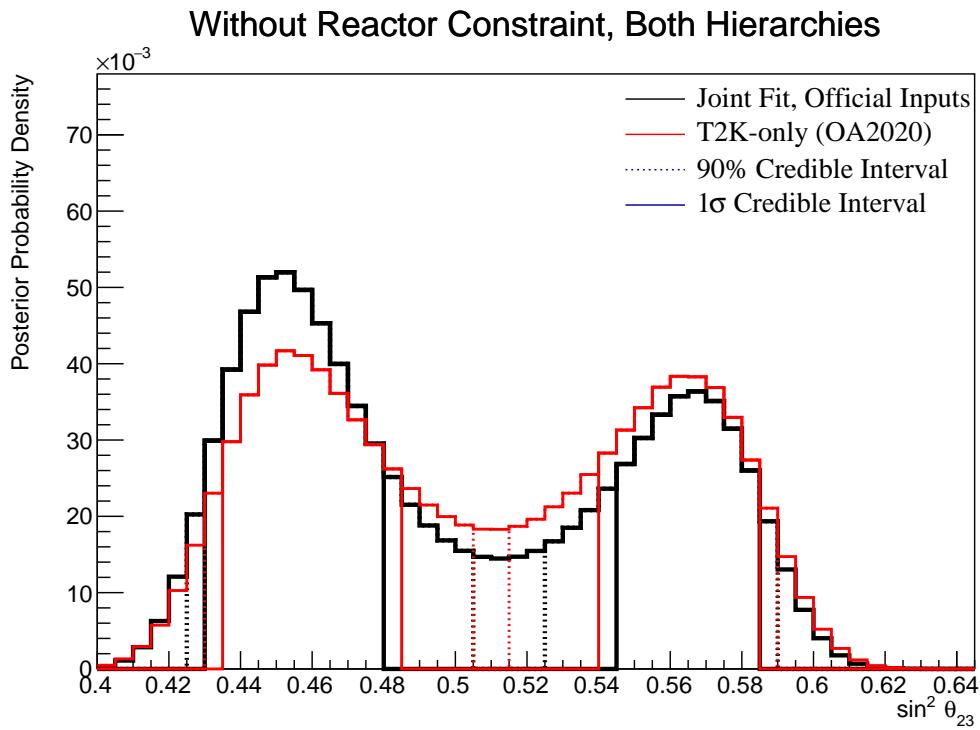
| Parameter  | Interval                        | HPD   |
|--|---------------------------------|-------|
| $\delta_{CP}$ , (BH)                                   | $[-\pi, -2.51], [-1.51, 1.31]$  | -0.06 |
| $\delta_{CP}$ , (NH)                                   | $[-1.13, 1.63]$                 | 0.06  |
| $\delta_{CP}$ , (IH)                                   | $[-3.02, -1.88], [-1.76, 0.13]$ | -0.44 |
| $\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ] | $[-2.60, -2.49], [2.46, 2.59]$  | 2.51  |
| $\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ] | $[2.47, 2.56]$                  | 2.52  |
| $\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ] | $[-2.61, -2.52]$                | -2.57 |
| $\sin^2(\theta_{23})$ (BH)                             | $[0.43, 0.48], [0.55, 0.59]$    | 0.45  |
| $\sin^2(\theta_{23})$ (NH)                             | $[0.43, 0.49], [0.55, 0.58]$    | 0.45  |
| $\sin^2(\theta_{23})$ (IH)                             | $[0.44, 0.48], [0.54, 0.59]$    | 0.57  |

**Table 8.9:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the SK atmospheric-only fit. The reactor constraint is not applied. The values are presented by which hierarchy hypothesis is assumed: marginalised over both hierarchies (BH), normal hierarchy only (NH) and inverted hierarchy only (IH).

3414 Naively, if just the  $1\sigma$  credible interval were considered without observing  
 3415 the shape of the distribution, it would appear that the joint analysis would  
 3416 have a worse sensitivity to  $\delta_{CP}$  due to the larger interval around  $\delta_{CP}$ . The  
 3417  $1\sigma$  credible interval for the beam-only analysis is given as the range  $\delta_{CP} =$   
 3418  $[-\pi, -1.88], [-1.13, 0.63]$  and  $[2.64, \pi]$  which contains 56% of all values of  $\delta_{CP}$ .  
 3419 The joint beam and atmospheric analysis contains 52% of all  $\delta_{CP}$  values within  
 3420 the  $1\sigma$  credible interval. Therefore, if the area within the  $1\sigma$  credible interval  
 3421 were to be compared between the two fits, the joint analysis would be shown  
 3422 to have better precision.

3423 This contradiction stems from the methodology in which the credible interval  
 3424 is calculated. The technique used in this analysis (documented in subsection 4.3.2)

3425 fills the credible interval by selecting bins in order of magnitude until 68% of the  
 3426 posterior density is contained. If instead, the credible interval was calculated  
 3427 by expanding around the highest posterior probability, the benefits of the joint  
 3428 fit would be more obvious. In the case where the shape of the posterior was  
 3429 Gaussian, these two techniques would be equivalent.



**Figure 8.43:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

3430 The sensitivity of the joint beam and atmospheric fit to  $\sin^2(\theta_{23})$  is presented  
 3431 in Figure 8.43. The sensitivity is compared to that of the beam-only analysis  
 3432 in [185]. The reactor constraint is not applied in either of the fits being com-  
 3433 pared. The Asimov parameter value is  $\sin^2(\theta_{23}) = 0.45$  and the sensitivities are  
 3434 marginalised over both hierarchies. Clearly, the joint beam and atmospheric  
 3435 fit has a much larger probability density in the region surrounding the known  
 3436 oscillation parameters. This shows the better octant determination of the joint  
 3437 analysis compared to the beam-only fit. The ratio of the posterior density at

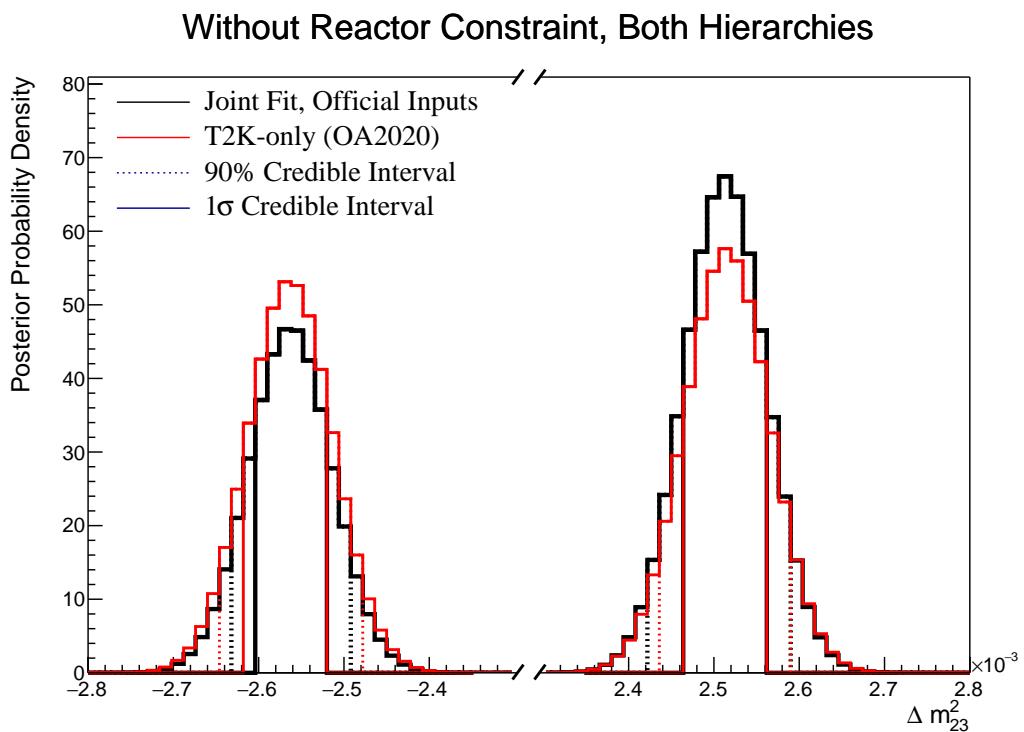
the peak of the lower octant to the peak of the upper octant from the joint fit is 1.43 compared to 1.09 from the beam-only analysis. This shows further support for the joint analysis in correctly selecting the lower octant, which is the correct hypothesis given the known oscillation parameters.

|                              | LO ( $\sin^2 \theta_{23} < 0.5$ ) | UO ( $\sin^2 \theta_{23} > 0.5$ ) | Sum  |
|------------------------------|-----------------------------------|-----------------------------------|------|
| NH ( $\Delta m_{32}^2 > 0$ ) | 0.35                              | 0.24                              | 0.59 |
| IH ( $\Delta m_{32}^2 < 0$ ) | 0.19                              | 0.22                              | 0.41 |
| Sum                          | 0.54                              | 0.46                              | 1.00 |

**Table 8.10:** The distribution of steps in a joint beam and atmospheric fit, presented as the fraction of steps in the upper (UO) and lower (LO) octants and the normal (NH) and inverted (IH) hierarchies. The reactor constraint is not applied. The Bayes factors are calculated as  $B(\text{NH}/\text{IH}) = 1.43$  and  $B(\text{LO}/\text{UO}) = 1.19$ .

The distribution of steps, split by hierarchy and octant hypothesis, is presented in Table 8.10. The Bayes factor for hierarchy and octant determination are  $B(\text{NH}/\text{IH}) = 1.43$  and  $B(\text{LO}/\text{UO}) = 1.19$ , respectively. The octant Bayes factor is now presented as LO/UO as the known oscillation parameter is contained within the lower octant. These values compare to  $B(\text{NH}/\text{IH}) = 1.08$  and  $B(\text{LO}/\text{UO}) = 0.91$  from the beam-only analysis. This shows additional evidence of the joint analysis's preference for selecting the correct octant and hierarchy hypothesis. Comparisons to the AsimovA Bayes factors presented in Table 8.6 show how the preference for the correct octant and hierarchy depend on the true value of  $\delta_{CP}$  and  $\sin^2(\theta_{23})$ .

The sensitivity of the beam-only and joint beam-atmospheric analysis to  $\Delta m_{32}^2$  is given in Figure 8.44. Both of the results are marginalised over both hierarchies and the reactor constraint is not applied in either analysis. The joint analysis has a stronger preference for the correct hierarchy (NH) which is shown by the higher Bayes factor ( $B(\text{NH}/\text{IH}) = 1.43$ ) compared to the beam-only analysis ( $B(\text{NH}/\text{IH}) = 1.08$ ).



**Figure 8.44:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [185]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies.

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## Conclusions and Outlook

# Appendices

# A

3461

3462

## Atmospheric Sample Spectra

3463 This appendix documents the interaction mode breakdown of all the atmospheric  
3464 samples used within the analysis. The generated tune of the model parameters  
3465 and the Asimov A oscillation parameter set (defined in Table 2.2) are assumed.  
3466 The livetime of SK-IV is taken to be 3244.4 days.

### 3467 A.1 Binning

3468 The lepton momentum and cosine zenith binning edges for the atmospheric  
3469 samples used within this analysis are defined in Table A.1.

### 3470 A.2 Fully Contained Sub-GeV Samples

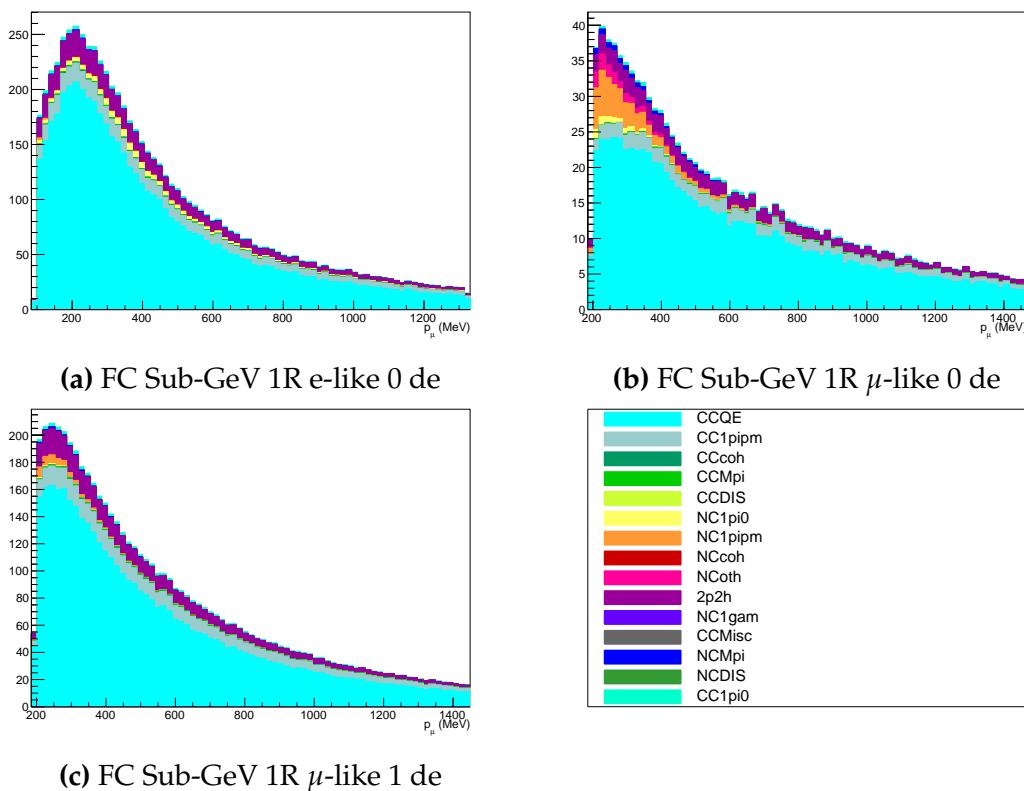
3471 The interaction mode breakdown of the fully contained Sub-GeV samples are  
3472 shown in Figure A.1 and Figure A.2, for the samples with enriched CC0 $\pi$  and  
3473 CC1 $\pi^\pm$  respectively.

3474 The CC0 $\pi$  sample are dominated by CCQE events ( $\sim 70\%$ ) with smaller  
3475 contributions of 2p2h ( $\sim 12\%$ ) and CC1 $\pi$  ( $\sim 10\%$ ) components. The energy peaks  
3476 around 300 MeV, which is slightly below that of the T2K samples but still has  
3477 significant contribution upto 1 GeV which overlaps the T2K sample energy range.

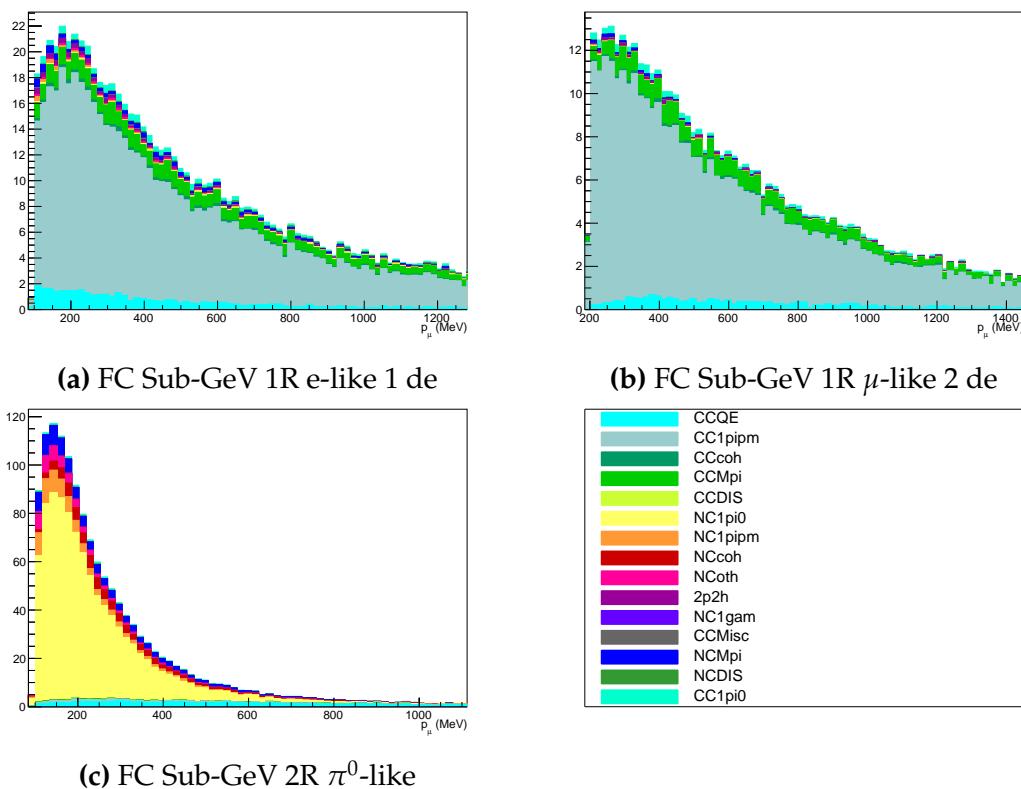
| Sample                    | $\cos(\theta_Z)$ Bins | Momentum Bin Edges ( $\log_{10}(P)$ MeV) |
|---------------------------|-----------------------|--|
| SubGeV-elike-0dcy         | 10                    | 2.0, 2.4, 2.6, 2.8, 3.0, 3.2             |
| SubGeV-elike-1dcy         | 1                     | 2.0, 2.4, 2.6, 2.8, 3.0, 3.2             |
| SubGeV-mulike-0dcy        | 10                    | 2.0, 2.4, 2.6, 2.8, 3.0, 3.2             |
| SubGeV-mulike-1dcy        | 10                    | 2.0, 2.4, 2.6, 2.8, 3.0, 3.2             |
| SubGeV-mulike-2dcy        | 1                     | 2.0, 2.4, 2.6, 2.8, 3.0, 3.2             |
| SubGeV-pi0like            | 1                     | 2.0, 2.2, 2.4, 2.6, 2.8, 3.2             |
| MultiGeV-elike-nue        | 10                    | 3.0, 3.4, 3.7, 4.0, 5.0                  |
| MultiGeV-elike-nuebar     | 10                    | 3.0, 3.4, 3.7, 4.0, 5.0                  |
| MultiGeV-mulike           | 10                    | 3.0, 3.4, 5.0                            |
| MultiRing-elike-nue       | 10                    | 3.0, 3.4, 3.7, 5.0                       |
| MultiRing-elike-nuebar    | 10                    | 3.0, 3.4, 3.7, 5.0                       |
| MultiRing-mulike          | 10                    | 2.0, 3.124, 3.4, 3.7, 5.0                |
| MultiRing-Other1          | 10                    | 3.0, 3.4, 3.7, 4.0, 5.0                  |
| PC-Stop                   | 10                    | 2.0, 3.4, 5.0                            |
| PC-Through                | 10                    | 2.0, 3.124, 3.4, 3.7, 5.0                |
| Upmu-Stop                 | 10                    | 3.2, 3.4, 3.7, 8.0                       |
| Upmu-Through-Showering    | 10                    | 2.0, 8.0                                 |
| Upmu-Through-NonShowering | 10                    | 2.0, 8.0                                 |

**Table A.1:** The reconstructed cosine zenith and lepton momentum binning assigned to the atmospheric samples. The “ $\cos(\theta_Z)$  Bins” column illustrates the number of bins uniformly distributed over the  $-1.0 \leq \cos(\theta_Z) \leq 1.0$  region for fully and partially contained samples and  $-1.0 \leq \cos(\theta_Z) \leq 0.0$  region for up- $\mu$  samples.

3478      The one-ring CC1 $\pi$  samples, where the pion is tagged via its decay electron,  
 3479      are dominated by CC1 $\pi$  events ( $\sim 75\%$ ) with a small contribution of CCM $\pi$   
 3480      ( $\sim 10\%$ ). The two-ring pion sample is mostly dominated by the NC1 $\pi^0$  via  
 3481      resonances, and has several equally-sized contributions from CCQE, NC1 $\pi^\pm$  via  
 3482      resonances, and NC coherent pion production, where the  $\pi^0$  likely comes from  
 3483      nucleon and  $\pi^\pm$  final state interactions in the nucleus.



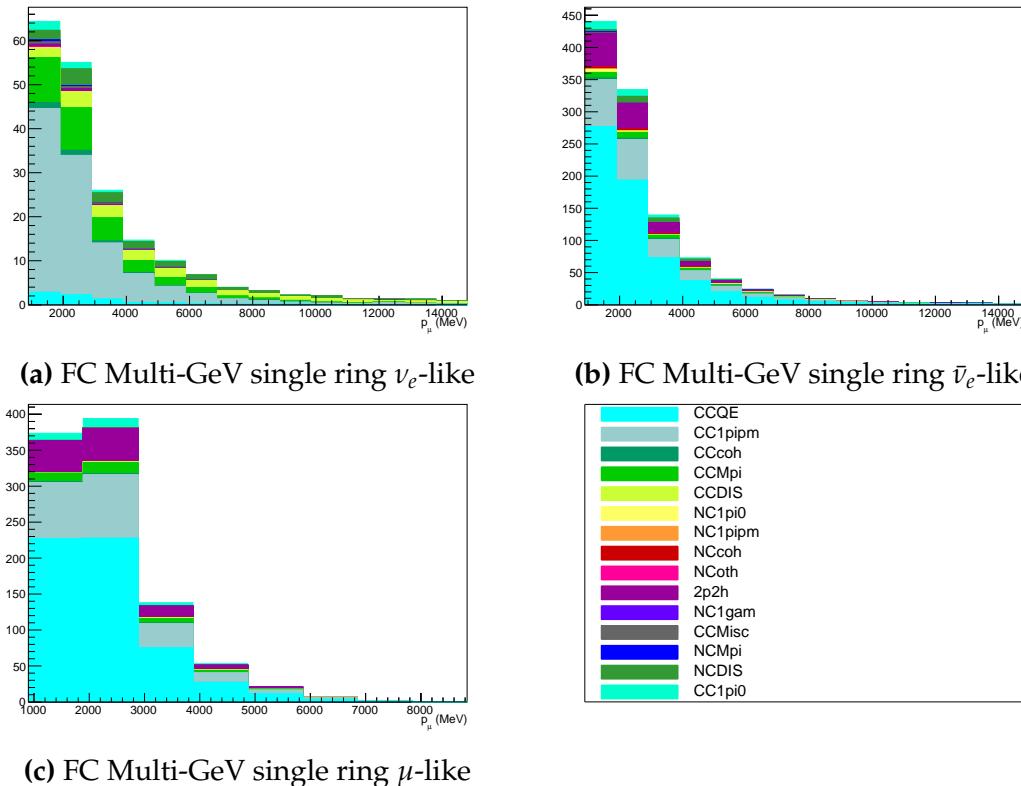
**Figure A.1:** Breakdown by interaction mode of the FC Sub-GeV atmospheric samples targeting CC $0\pi$  events.



**Figure A.2:** Breakdown by interaction mode of the FC Sub-GeV atmospheric samples targeting single pion events.

### 3484 A.3 Fully Contained Multi-GeV Samples

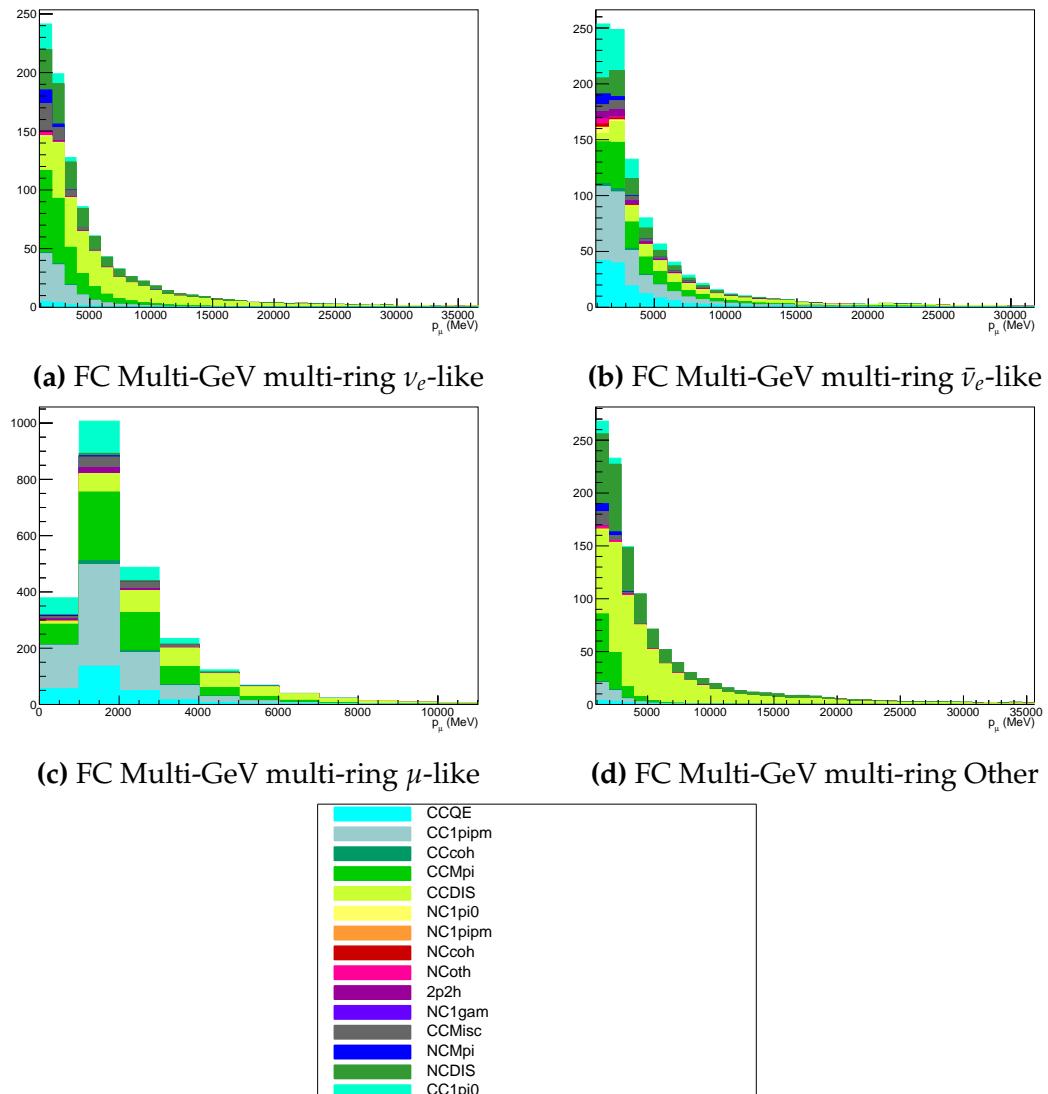
3485 The interaction mode breakdown of fully contained multi-GeV samples is high-  
 3486 lighted in Figure A.3. Due to the event selection applied in SK which targets  $\pi^+$   
 3487 and  $\pi^-$  separation, the  $\nu_e$  sample mainly consists of events with pions (single pion  
 3488 production or multi-pion/DIS interactions). The pion separation is explained in  
 3489 Section section 6.1. This reasoning also explains the significant CCQE contribution  
 3490 of the  $\bar{\nu}_e$  sample. The muon-like sample is dominated by CCQE interactions with  
 3491  $\sim 10 - 15\%$  2p2h and CC1 $\pi$  contribution of events.



**Figure A.3:** Breakdown by interaction mode of the FC Multi-GeV single ring atmospheric samples.

## 3492 A.4 Fully Contained Multi-Ring Samples

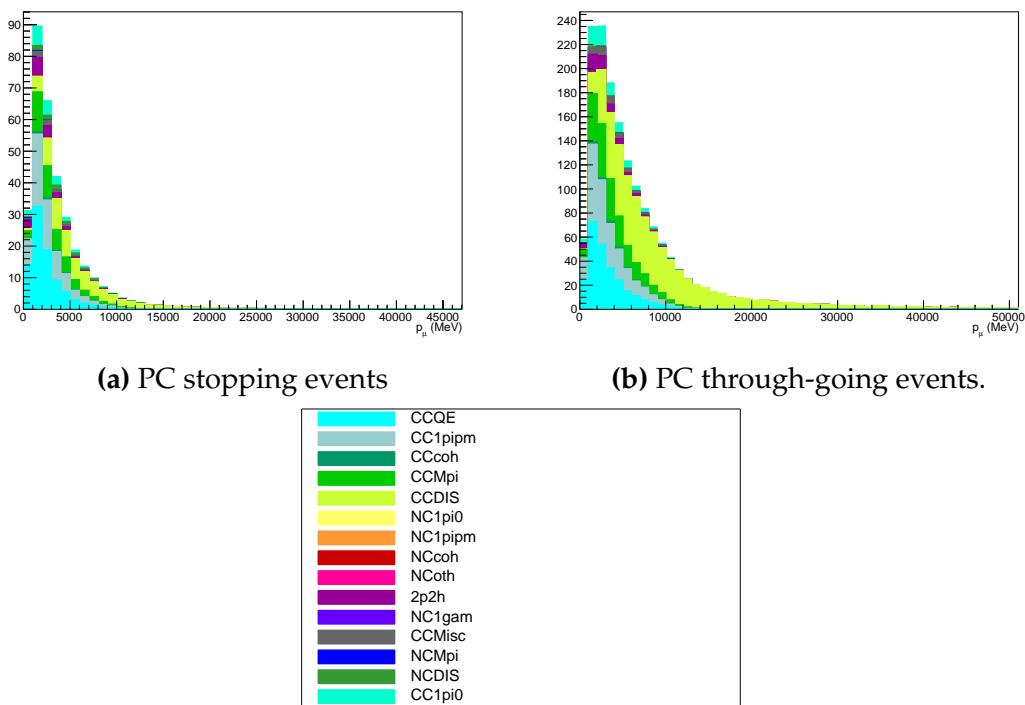
3493 The interaction mode breakdown of fully contained multi-ring events is shown  
 3494 in Figure A.4. These samples see more interaction modes contributing in general,  
 3495 and there is a much larger contribution from multi-pion and DIS interaction  
 3496 modes, compared to the other samples.



**Figure A.4:** Breakdown by interaction mode of the FC Multi-GeV multi-ring atmospheric samples.

## 3497 A.5 Partially Contained Samples

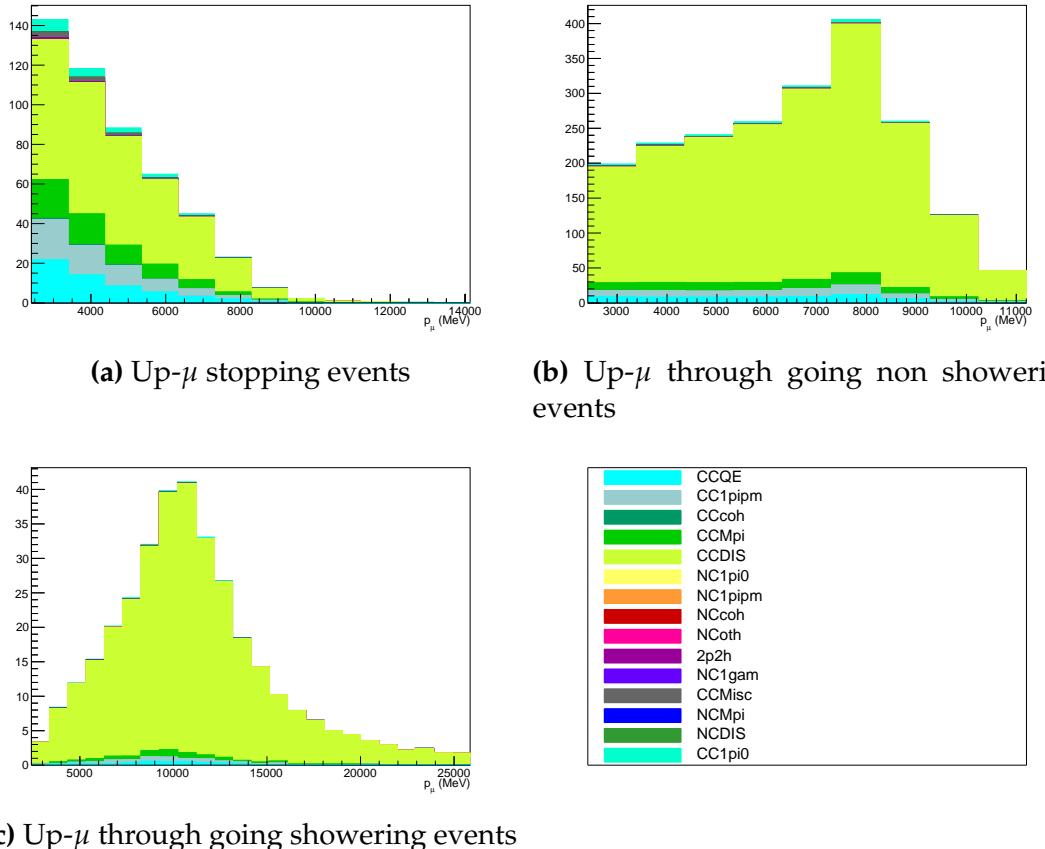
3498 The breakdown for partially contained samples is highlighted in Figure A.5.  
 3499 As with the multi-ring samples, there is no dominating interaction mode. The  
 3500 neutrino energies of events in this sample extend into the tens of GeV and become  
 3501 dominated by DIS interaction modes in the high energy limit.



**Figure A.5:** Breakdown by interaction mode of the PC atmospheric samples.

## 3502 A.6 Upward-Going Muon Samples

3503 The breakdown for upward-going muons is illustrated in Figure A.6. These  
 3504 samples are significantly dominated by DIS interactions with energies extending  
 3505 up into the hundreds of GeV.



**Figure A.6:** Breakdown by interaction mode of the atmospheric upward going muon samples.

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