

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



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9      A thesis submitted for the degree of  
10     *Doctor of Philosophy*  
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# Abstract

12

13 A simultaneous beam and atmospheric oscillation analysis that combines the  
14 T2K and SK experiments has been presented. The first sensitivities of the joint  
15 analysis are reported, with the intention for the two collaborations to publish a  
16 data analysis in the near-future. This analysis leverages the different energies  
17 and baselines of the two experiments and provides strong sensitivities on  $\delta_{CP}$ ,  
18  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$ . To do this, a Bayesian Markov Chain Monte Carlo technique  
19 is utilised to generate parameter estimates and credible intervals. Constraints  
20 from the T2K near detector are also used to constrain the uncertainties of both  
21 beam and atmospheric predictions.

22 For a known set of oscillation parameters close to the preferred values from  
23 a T2K-only data fit, the sensitivity of the joint analysis to  $\sin^2(\theta_{23})$  is increased  
24 compared to the beam-only analysis. Furthermore, the sensitivity of the joint  
25 analysis to select the correct mass hierarchy hypothesis is drastically improved  
26 compared to the beam-only analysis, culminating in a substantial preference as  
27 classified by Jeffrey's scale. This statement is stronger than the sensitivity of the  
28 beam-only analysis, either with or without external constraints on  $\sin^2(\theta_{13})$ . The  
29 sensitivities of the beam-only and joint beam-atmospheric analyses have also been  
30 compared for a known set of oscillation parameters which are CP-conserving.  
31 The joint analysis displays an improved ability to select the correct phase of  $\delta_{CP}$   
32 and octant of  $\sin^2(\theta_{23})$  compared to the beam-only analysis. This thesis illustrates  
33 the benefit of the combined beam and atmospheric analysis, which could also be  
34 extended for use in the next-generation Hyper-Kamiokande experiment.

# Acknowledgements

## <sup>36</sup> Personal

<sup>37</sup> This is where you thank your advisor, colleagues, and family and friends.

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<sup>64</sup> I don't think there's any rule against it. Of course, you could also just remove  
<sup>65</sup> the subsections and do one big traditional acknowledgement section.

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<sup>75</sup>        aliquam urna, ac interdum magna malesuada posuere.

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# Statement of Originality

77     The work, and associated interpretation, presented within this thesis are  
78     my own and were produced by myself. Where applicable, results and figures  
79     taken from others have been attributed and referenced. This work has not been  
80     submitted for any other qualification, at this university or any other.

81     The background of neutrino physics history and a description of the T2K and  
82     SK experiments are provided in Chapters 2 and 3, respectively. The Bayesian  
83     fitting techniques and MaCh3 framework used throughout this analysis are de-  
84     tailed in Chapter 4. These chapters present entirely background knowledge  
85     relevant for understanding the work presented within this thesis. Chapter 5  
86     documents the simulation and reconstruction of neutrino events. This includes a  
87     section of work done by myself to validate the `fiTQun` reconstruction software  
88     for use on SK-V data.

89     Chapter 6 details the event selections and systematics used within this oscilla-  
90     tion analysis. The selections were developed by others within the T2K and SK  
91     collaborations and have been appropriately referenced. The implementation and  
92     validation of the simultaneous support for the beam and atmospheric samples  
93     selected by the SK detector, in the MaCh3 fitting framework, has been entirely my  
94     own work. The systematic models invoked within this analysis were developed  
95     by others, and relevant references have been included. The implementation  
96     of these systematics within the MaCh3 fitting framework has been entirely my  
97     own work and includes generating the systematic response functions for each  
98     systematic from the Super-Kamiokande Monte Carlo. The implementation  
99     and validation of the near detector sample and systematics were performed  
100    by Clarence Wret on behalf of the MaCh3 working group.

101    Chapter 7 documents a new method of calculating the oscillation probabilities  
102    for atmospheric neutrinos at SK. The method and validation of the ‘smearing’  
103    technique were entirely my own. The methodology for including effects from  
104    production height systematics was developed by others but the implementation  
105    and validation were my own. Several performance increases, including the  
106    interfacing of alternative oscillation calculation engines, were my own work.  
107    The sensitivities, and interpretation, provided within Chapter 8 are produced  
108    entirely by myself.

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# 1

145

146

## Introduction

147 Current astrophysical measurements show that the universe is matter-dominated,  
148 despite current theoretical models suggesting that an equal amount of matter  
149 and antimatter were created in the Big Bang. For an imbalance to occur, the  
150 Sakharov conditions [1] require the violation of charge parity (CP) symmetries.  
151 CP violation has been observed in quark mixing but is insufficient to explain  
152 the observed asymmetry. As the Standard Model relates the neutrino and the  
153 antineutrino through these symmetries, CP violation could be found in the  
154 neutrino sector. This would be observed as a difference between neutrino and  
155 antineutrino oscillation. Current neutrino oscillation measurements contain hints  
156 of CP violation [2] but no conclusive measurement has been achieved. One of the  
157 main goals of neutrino oscillation experiments is to continue the search for CP  
158 violation, requiring a precise measurement of all oscillation parameters.

159 The Super-Kamiokande (SK) detector observes atmospheric neutrinos emitted  
160 from the subsequent decays of cosmic rays. It is also situated as the far detector  
161 of the Tokai-to-Kamioka (T2K) experiment and measures the interactions of  
162 neutrinos produced from the J-PARC (anti-)neutrino beam facility. Previous  
163 oscillation analyses published by these two experiments have treated the datasets  
164 independently. However, due to the different energies, path lengths, and density  
165 of matter in which the neutrinos pass through, a combined analysis can leverage

166 the constraints from both datasets and be able to improve measurements of  
167 neutrino oscillation parameters.

168 This thesis introduces a joint beam and atmospheric neutrino analysis using  
169 beam samples observed at the near and far detectors of the T2K experiment and  
170 atmospheric samples present in SK. It combines the beam analysis presented in  
171 [2] and the atmospheric analysis documented in [3]. This corresponds to run1-10  
172 of the T2K experiment with approximately equal exposure taken in neutrino  
173 and antineutrino beam modes, alongside more than 3000 days of atmospheric  
174 events. The results in this thesis are presented as sensitivities to the  $\delta_{CP}$ ,  $\sin^2(\theta_{13})$ ,  
175  $\sin^2(\theta_{23})$ , and  $\Delta m_{32}^2$  oscillation parameters. Crucially, the combination of beam  
176 and atmospheric neutrinos gives strong sensitivity to the mass hierarchy due to  
177 the correlation between the matter resonance and  $\sin^2(\theta_{23})$ . The sensitivities are  
178 generated by the MaCh3 Bayesian Markov Chain Monte Carlo fitting framework.

179 Chapter 2 provides a concise overview of neutrino physics history including  
180 the discovery of the neutrino along with the first evidence for neutrino oscillation.  
181 It also includes a brief discussion of the theory underpinning the PMNS formal-  
182 ism of neutrino oscillation alongside a summary of the current measurements  
183 of each oscillation parameter.

184 The T2K and SK experiments are detailed in Chapter 3. This includes the  
185 design and calibration of the SK detector along with a brief description of the  
186 composition and detection techniques of T2K's two near detectors. The neutrino  
187 beamline, and the 'off-axis' technique, are also briefly summarised.

188 This thesis presents a Bayesian neutrino oscillation analysis that uses Markov  
189 Chain Monte Carlo techniques. This analysis strategy, along with a summary  
190 of the fundamental concepts of Bayesian inference, is described in Chapter 4.  
191 This includes a discussion about the conditions that are required to correctly  
192 sample the parameter space along with the methods used to calculate parameter  
193 estimations and build credible intervals.

194 Chapter 5 details the simulations and reconstruction tools used to build Monte  
195 Carlo predictions of each sample used within this analysis. This includes the

196 models used to provide flux predictions of the beam and atmospheric neutrinos  
197 as well as the models invoked with this analysis to simulate neutrino interactions.  
198 Validation of the far detector’s reconstruction tools has been documented which  
199 compares the change in detector response between two different periods of SK.

200 A description of the beam samples used at the near and far detector and the  
201 atmospheric samples used at the SK detector is presented in Chapter 6. These  
202 include energy and interaction mode comparisons along with documenting the  
203 event selection cuts. This chapter also includes the systematic models used  
204 to quantify the uncertainty in the flux predictions of both beam and atmo-  
205 spheric neutrinos, the interaction models, and the response of the detectors  
206 used within this analysis.

207 A novel atmospheric neutrino oscillation probability calculation method  
208 is documented in Chapter 7. This is required to ensure reliable Monte Carlo  
209 sampling of a rapidly varying region of oscillation parameter space. This chapter  
210 also documents the uncertainties related to the Earth’s density as well as the  
211 production height of neutrinos in the upper atmosphere.

212 Chapter 8 presents the sensitivities of this joint beam and atmospheric neu-  
213 trino oscillation analysis. The results are provided for two different sets of known  
214 values. The application of the external constraints on  $\sin^2(\theta_{13})$  has also been  
215 considered. The sensitivities of the joint analysis are compared to the beam-only  
216 analysis and show the benefits of the combined analysis. These results have been  
217 presented by the T2K and SK collaborations at the Neutrino 2022 conference [4].

218 A summarised discussion of the sensitivity results and the outlook for the  
219 analysis, including the implications of analysis on the next generation of neutrino  
220 experiments, is provided in Chapter 9.

# 2

221

222

## Neutrino Oscillation Physics

223 When first proposed, neutrinos were expected to be approximately massless  
224 fermions that only interact through weak and gravitational forces. This meant  
225 they were very difficult to detect as they can pass through significant amounts  
226 of matter without interacting. Despite this, experimental neutrino physics has  
227 developed many different detection techniques and observed neutrinos from  
228 both natural and artificial sources. In direct tension with Standard Model physics,  
229 neutrinos have been determined to oscillate between different lepton flavours,  
230 requiring them to have mass.

231 The observation techniques which led to the discovery of the neutrino are doc-  
232 umented in section 2.1. The theory underpinning neutrino oscillation is described  
233 in section 2.2 and includes the approximations which can be made to simplify  
234 the understanding of neutrino oscillation in the two-flavour approximation. Past,  
235 current, and future neutrino experiments are detailed in section 2.3, including the  
236 reactor, atmospheric, and long-baseline accelerator neutrino sources that have  
237 been used to successfully constrain oscillation parameters. Finally, the current  
238 state of oscillation parameter measurements are summarised in section 2.4.

## 239 2.1 Discovery of Neutrinos

240 At the start of the 20<sup>th</sup> century, the electrons emitted from the  $\beta$ -decay of the  
241 nucleus were found to have a continuous energy spectrum [5, 6]. This observation  
242 seemingly broke the energy conservation invoked within that period’s nuclear  
243 models. In 1930, Pauli provided a solution to this problem in the form of a  
244 new particle, the neutrino (originally termed “neutron”). It was theorized to  
245 be an electrically neutral spin-1/2 fermion with a mass smaller than that of the  
246 electron [7]. This neutrino was emitted with the electron in  $\beta$ -decay to alleviate  
247 the apparent breaking of energy conservation. As a predecessor of today’s weak  
248 interaction model, Fermi’s theory of  $\beta$ -decay developed the understanding by  
249 coupling the four constituent particles: electron, proton, neutron, and neutrino,  
250 into a quantitative model [8].

251 Whilst Pauli was not convinced of the ability to detect neutrinos, the first  
252 observations of the particle were made in the mid-1950s when neutrinos from  
253 a reactor were observed via the inverse  $\beta$ -decay (IBD) process,  $\bar{\nu}_e + p \rightarrow n + e^+$   
254 [9, 10]. The detector consisted of two parts: a neutrino interaction medium and  
255 a liquid scintillator. The interaction medium was built from two water tanks,  
256 loaded with cadmium chloride to allow for increased efficiency in the detection  
257 of neutron capture. The positron emitted from IBD annihilates,  $e^+ + e^- \rightarrow 2\gamma$ ,  
258 generating a prompt signal and the neutron is captured on the cadmium via  
259  $n + ^{108}Cd \rightarrow ^{109*}Cd \rightarrow ^{109}Cd + \gamma$ , producing a delayed signal. An increase in  
260 the coincidence rate was observed when the reactor was operating which was  
261 interpreted as interactions from neutrinos generated in the reactor.

262 After the discovery of the  $\nu_e$ , the question of how many flavours of neu-  
263 trino exist was asked. In 1962, a measurement of the  $\nu_\mu$  was conducted at the  
264 Brookhaven National Laboratory [11]. A proton beam was directed at a beryllium  
265 target, generating pions which then decayed via  $\pi^\pm \rightarrow \mu^\pm + (\nu_\mu, \bar{\nu}_\mu)$ , and the  
266 subsequent interactions of the  $\nu_\mu$  were observed. As the subsequent interaction  
267 of the neutrino generated muons rather than electrons, it was determined that

the  $\nu_\mu$  was fundamentally different from  $\nu_e$ . The final observation to be made was that of the  $\nu_\tau$  from the DONUT experiment [12]. Three neutrinos seem the obvious solution as it mirrors the known number of charged leptons (as they form weak isospin doublets) but there could be evidence of more. Several neutrino experiments have found anomalous results [13, 14] which could be attributed to “sterile” neutrinos. These hypothesised particles are not affected by gauge interactions in the Standard Model so their presence can only be inferred through the observation of non-standard oscillation modes. However, cosmological observations indicate the number of neutrino species  $N_{eff} = 2.99 \pm 0.17$  [15], as measured from the cosmic microwave background power spectrum. LEP also measured the number of active neutrino flavours to be  $N_\nu = 2.9840 \pm 0.0082$  [16] from measurements of the Z-decay width, but this does not strongly constrain the number of sterile neutrinos.

## 2.2 Theory of Neutrino Oscillation

A neutrino generated with lepton flavour  $\alpha$  can change into a different lepton flavour  $\beta$  after propagating some distance. This phenomenon is called neutrino oscillation and requires that neutrinos must have a non-zero mass. This behaviour has been characterised by the Pontecorvo-Maki-Nakagawa-Sakata (PMNS) [17–19] mixing matrix which describes how the flavour and mass of neutrinos are associated. This is analogous to the Cabibbo-Kobayashi-Maskawa (CKM) [20] matrix measured in quark physics.

### 2.2.1 Three Flavour Oscillations

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

<sup>293</sup> of all three flavour states,

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

<sup>294</sup> Where  $U$  is the  $3 \times 3$  PMNS matrix which is unitary and connects the mass  
<sup>295</sup> and flavour eigenstates.

<sup>296</sup> The weak interaction, when interacting via a  $W^{\pm}$  boson, couples to flavour  
<sup>297</sup> eigenstates so neutrinos interact with leptons of the same flavour. The prop-  
<sup>298</sup> agation of a neutrino flavour eigenstate, in a vacuum, can be re-written as a  
<sup>299</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>300</sup> The  $\phi_i$  term can be expressed in terms of the energy,  $E_i$ , and magnitude of the  
<sup>301</sup> three momenta,  $p_i$ , of the neutrino,  $\phi_i = E_i t - p_i x$  ( $t$  and  $x$  being time and position  
<sup>302</sup> coordinates). The probability of observing a neutrino of flavour eigenstate  $\beta$  from  
<sup>303</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>304</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>305</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>306</sup> Making the approximations that neutrinos are relativistic, the mass eigenstates  
<sup>307</sup> were created with the same energy and that  $x = L$ , where  $L$  is the distance  
<sup>308</sup> travelled by the neutrino, Equation 2.4 then becomes

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

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

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

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

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

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

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

321 The Majorana phase,  $\alpha_{1,2}$ , included within the fourth matrix in Equation 2.8  
 322 is only included for completeness. For an oscillation analysis experiment, any  
 323 terms containing this phase disappear due to taking the expectation value of the  
 324 PMNS matrix. Measurements of these phases can be performed by experiments  
 325 searching for neutrino-less double  $\beta$ -decay [21].

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

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

330 This culminates in the oscillation probability,

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

331 Where  $\alpha \neq \beta$ . For a fixed neutrino energy, the oscillation probability is  
 332 a sinusoidal function depending upon the distance over which the neutrino  
 333 propagates. The frequency and amplitude of oscillation are dependent upon  
 334  $\Delta m^2 / 4E$  and  $\sin^2 2\theta$ , respectively. The oscillation probabilities presented thus far  
 335 assume  $c = 1$ , where  $c$  is the speed of light in a vacuum. In more familiar units, the  
 336 maximum oscillation probability for a fixed value of  $\theta$  is given at  $L[\text{km}] / E[\text{GeV}] \sim$   
 337  $1.27 / \Delta m^2$ . It is this calculation that determines the best  $L/E$  value for a given  
 338 experiment to be designed around for measurements of a specific value of  $\Delta m^2$ .

### 339 2.2.2 The MSW Effect

340 The theory of neutrino oscillation in a vacuum has been described in subsec-  
 341 tion 2.2.1. However, the beam neutrinos and atmospheric neutrinos originating  
 342 from below the horizon propagate through the matter in the Earth. The coherent  
 343 scattering of neutrinos from a material target modifies the Hamiltonian of the  
 344 system which results in a change in the oscillation probability. This modification  
 345 is termed the Mikheyev-Smirnov-Wolfenstein (MSW) effect [22–24]. This occurs  
 346 because charged current scattering ( $\nu_e + e^- \rightarrow \nu_e + e^-$ , propagated by a W boson)  
 347 only affects electron neutrinos whereas the neutral current scattering ( $\nu_l + l^- \rightarrow$

- <sup>348</sup>  $\nu_l + l^-$ , propagated by a  $Z^0$  boson) interacts through all neutrino flavours equally.  
<sup>349</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>350</sup> where  $A = 2\sqrt{2}G_F N_e E$ ,  $N_e$  is the electron density of the medium and  $G_F$   
<sup>351</sup> is Fermi's constant. It is clear that there exists a value of  $A = \Delta m^2 \cos(2\theta)$  for  
<sup>352</sup>  $\Delta m^2 > 0$ , which results in a divergent mixing parameter, colloquially called the  
<sup>353</sup> matter resonance. This resonance regenerates the electron neutrino component of  
<sup>354</sup> the neutrino flux [22–24]. The density at which the resonance occurs is given by

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

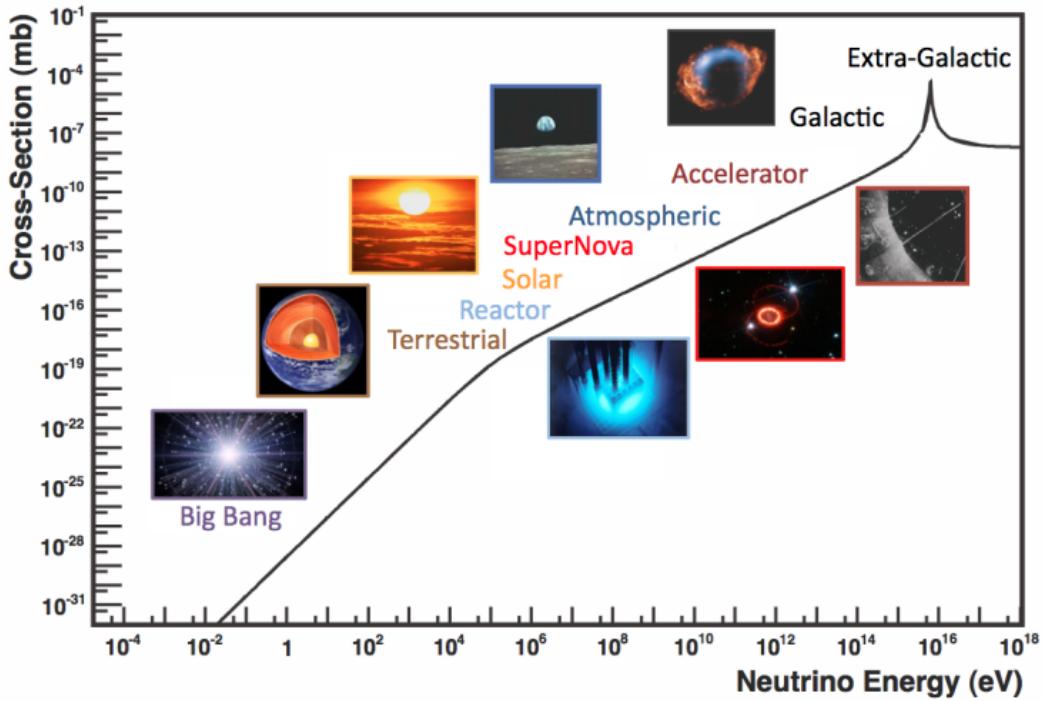
<sup>355</sup> At densities lower than this critical value, the oscillation probability will  
<sup>356</sup> be much closer to that of vacuum oscillation. For antineutrinos,  $N_e \rightarrow -N_e$   
<sup>357</sup> [25]. The resonance occurring from the MSW effect depends on the sign of  $\Delta m^2$ .  
<sup>358</sup> Therefore, any neutrino oscillation experiment which observes neutrinos and  
<sup>359</sup> antineutrinos which have propagated through matter can have some sensitivity  
<sup>360</sup> to the ordering of the neutrino mass eigenstates.

## <sup>361</sup> 2.3 Neutrino Oscillation Measurements

<sup>362</sup> As evidence of beyond Standard Model physics, the 2015 Nobel Prize in Physics  
<sup>363</sup> was awarded to the Super-Kamiokande (SK) [26] and Sudbury Neutrino Ob-  
<sup>364</sup> servatory (SNO) [27] collaborations for the first definitive observation of solar  
<sup>365</sup> and atmospheric neutrino oscillation [28]. Since then, the field has seen a wide  
<sup>366</sup> array of oscillation measurements from a variety of neutrino sources. As seen  
<sup>367</sup> in subsection 2.2.1, the neutrino oscillation probability is dependent on the ratio  
<sup>368</sup> of the propagation baseline,  $L$ , to the neutrino energy,  $E$ . It is this ratio that  
<sup>369</sup> determines the type of neutrino oscillation a particular experiment is sensitive to.

<sup>370</sup> As illustrated in Figure 2.1, there are many neutrino sources that span a  
<sup>371</sup> wide range of energies. The least energetic neutrinos are from reactor and

<sup>372</sup> terrestrial sources at  $O(1)$ MeV whereas the most energetic neutrinos originate  
<sup>373</sup> from atmospheric and galactic neutrinos of  $> O(1)$ TeV.

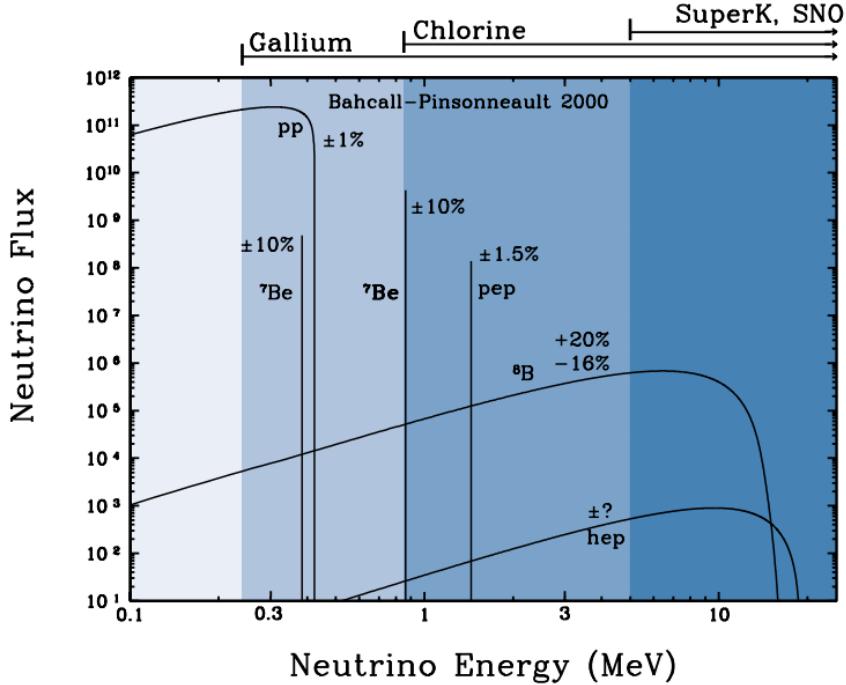


**Figure 2.1:** The electro-weak cross-section for  $\bar{\nu}_e + e^- \rightarrow \bar{\nu}_e + e^-$  scattering on free electrons from various natural and man-made neutrino sources, as a function of neutrino energy. Taken from [29]

### <sup>374</sup> 2.3.1 Solar Neutrinos

<sup>375</sup> Solar neutrinos are emitted from fusion reaction chains at the centre of the Sun.  
<sup>376</sup> The solar neutrino flux, given as a function of neutrino energy for different  
<sup>377</sup> fusion and decay chains, is illustrated in Figure 2.2. Whilst proton-proton fusion  
<sup>378</sup> generates the largest flux of neutrinos, the neutrinos are low energy and are  
<sup>379</sup> difficult to reconstruct due to the IBD interaction threshold of 1.8MeV [30].  
<sup>380</sup> Consequently, most experiments focus on the neutrinos from the decay of  $^8B$   
<sup>381</sup> (via  $^8B \rightarrow ^8Be^* + e^+ + \nu_e$ ), which are higher energy.

<sup>382</sup> The first measurements of solar neutrinos observed a significant reduction in  
<sup>383</sup> the event rate compared to predictions from the Standard Solar Model [32, 33]. A  
<sup>384</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 [31].

385 precursory version of the PMNS model [34]. The Kamiokande [35], Gallex [36]  
 386 and Sage [37] experiments confirmed the  $\sim 0.5$  factor deficit of solar neutrinos.

387 The conclusive solution to this problem was determined by the SNO col-  
 388 laboration [27]. Using a deuterium water target to observe  ${}^8B$  neutrinos, the  
 389 event rate of charged current (CC), neutral current (NC), and elastic scattering  
 390 (ES) interactions (Given in Equation 2.13) was simultaneously measured. CC  
 391 events can only occur for electron neutrinos, whereas the NC channel is agnostic  
 392 to neutrino flavour, and the ES reaction has a small excess sensitivity for the  
 393 detection of electron neutrino interactions. This meant that there were direct  
 394 measurements of the  $\nu_e$  and  $\nu_x$  neutrino flux. It was concluded that the CC and  
 395 ES interaction rates were consistent with the deficit previously observed. Most  
 396 importantly, the NC reaction rate was only consistent with the others under the

<sup>397</sup> hypothesis of flavour transformation.

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

<sup>398</sup> Since the SNO measurement, many experiments have since measured the  
<sup>399</sup> neutrino flux of different interaction chains within the sun [38–40]. The most  
<sup>400</sup> recent measurement was that of CNO-cycle neutrinos which were recently  
<sup>401</sup> observed with  $5\sigma$  significance by the Borexino collaboration [38].

### <sup>402</sup> 2.3.2 Accelerator Neutrinos

<sup>403</sup> The concept of using an artificial “neutrino beam” was first realised in 1962 [11].  
<sup>404</sup> Since then, many experiments have adopted the same fundamental concepts.  
<sup>405</sup> Typically, a proton beam is aimed at a target producing charged mesons that  
<sup>406</sup> decay to neutrinos. The mesons can be sign-selected by the use of magnetic  
<sup>407</sup> focusing horns to generate a neutrino or antineutrino beam. Pions are the primary  
<sup>408</sup> mesons that decay and depending on the orientation of the magnetic field, a  
<sup>409</sup> muon (anti-)neutrino beam is generated via  $\pi^+ \rightarrow \mu^+ + \nu_\mu$  or  $\pi^- \rightarrow \mu^- + \bar{\nu}_\mu$ .  
<sup>410</sup> The decay of muons and kaons results in an irreducible intrinsic electron neutrino  
<sup>411</sup> background. In T2K, this background contamination is  $O(< 1\%)$  [41]. There is  
<sup>412</sup> also an approximately  $\sim 5\%$  “wrong-sign” neutrino background of  $\bar{\nu}_\mu$  generated  
<sup>413</sup> via the same decays. As the beam is generated by proton interactions (rather  
<sup>414</sup> than anti-proton interactions), the wrong-sign component in the antineutrino  
<sup>415</sup> beam is larger when operating in neutrino mode.

<sup>416</sup> Tuning the proton energy in the beam and using beam focusing techniques  
<sup>417</sup> allows the neutrino energy to be set to a value that maximises the disappear-  
<sup>418</sup> ance oscillation probability in the  $L/E$  term in Equation 2.10. This means that  
<sup>419</sup> accelerator experiments are typically more sensitive to the mixing parameters as  
<sup>420</sup> compared to a natural neutrino source. However, the disadvantage compared  
<sup>421</sup> to atmospheric neutrino experiments is the cost of building a facility to provide

<sup>422</sup> high-energy neutrinos, with a high flux, which is required for longer baselines.  
<sup>423</sup> Consequently, there is typically less sensitivity to matter effects and the ordering  
<sup>424</sup> of the neutrino mass eigenstates.

<sup>425</sup> A neutrino experiment measures

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

<sup>426</sup> where  $R(\vec{x})$  is the event rate of neutrinos at position  $\vec{x}$ ,  $\Phi(E_\nu)$  is the flux of  
<sup>427</sup> neutrinos with energy  $E_\nu$ ,  $\sigma(E_\nu)$  is the cross-section of the neutrino interaction and  
<sup>428</sup>  $\epsilon(\vec{x})$  is the efficiency and resolution of the detector. In order to leverage the most  
<sup>429</sup> out of an accelerator neutrino experiment, the flux and cross-section systematics  
<sup>430</sup> need to be constrained. This is typically done via the use of a “near detector”,  
<sup>431</sup> situated at a baseline of  $O(1)$ km. This detector observes the unoscillated neutrino  
<sup>432</sup> flux and constrains the parameters used within the flux and cross-section model.

<sup>433</sup> The first accelerator experiments to precisely measure oscillation parameters  
<sup>434</sup> were MINOS [42] and K2K [43]. These experiments confirmed the  $\nu_\mu$  disappear-  
<sup>435</sup> ance seen in atmospheric neutrino experiments by finding consistent parameter  
<sup>436</sup> values for  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$ . The current generation of accelerator neutrino  
<sup>437</sup> experiments, T2K and NO $\nu$ A extended this field by observing  $\bar{\nu}_\mu \rightarrow \bar{\nu}_e$  and lead  
<sup>438</sup> the sensitivity to atmospheric mixing parameters as seen in Figure 2.6 [44]. The  
<sup>439</sup> two experiments differ in their peak neutrino energy, baseline, and detection tech-  
<sup>440</sup> nique. The NO $\nu$ A experiment is situated at a baseline of 810km from the NuMI  
<sup>441</sup> beamline which delivers 2GeV neutrinos. The T2K neutrino beam is peaked  
<sup>442</sup> around 0.6GeV and propagates 295km [45]. Additionally, the NO $\nu$ A experiment  
<sup>443</sup> uses functionally identical detectors (near and far) whereas T2K uses a plastic  
<sup>444</sup> scintillator technique at the near detector and a water Cherenkov far detector.  
<sup>445</sup> The future generation experiments DUNE [46] and Hyper-Kamiokande [47]  
<sup>446</sup> will succeed these experiments as the high-precision era of neutrino oscillation  
<sup>447</sup> parameter measurements develops.

<sup>448</sup> Several anomalous results have been observed in the LSND [13] and Mini-  
<sup>449</sup> BooNE [14] detectors which were designed with purposefully short baselines.

450 Parts of the neutrino community attributed these results to oscillations induced  
451 by a fourth “sterile” neutrino [48] but several searches in other experiments,  
452 MicroBooNE [49] and KARMEN [50], found no hints of additional neutrino  
453 species. The solution to the anomalous results is still being determined.

### 454 2.3.3 Atmospheric Neutrinos

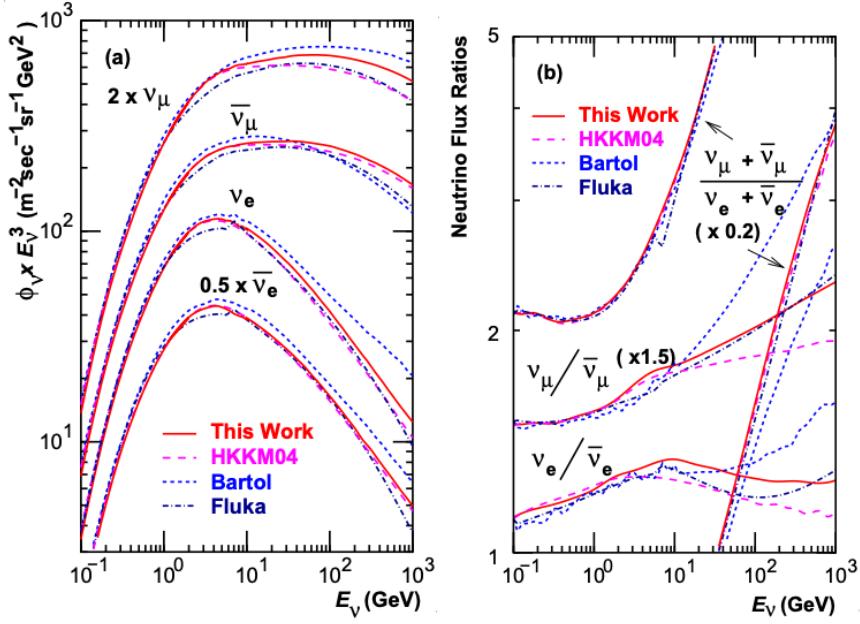
455 The interactions of primary cosmic ray protons in the Earth’s upper atmosphere  
456 generate showers of energetic hadrons. These are mostly pions and kaons that  
457 decay to produce a natural source of neutrinos spanning energies of MeV to  
458 TeV [51]. The main decay is via,

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

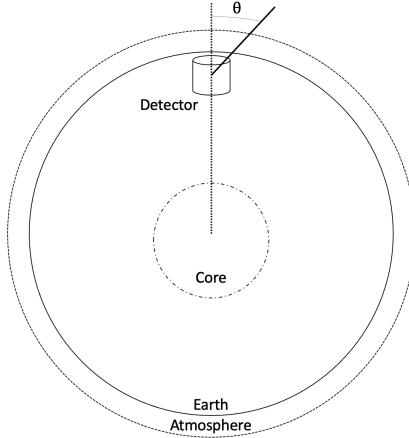
459 such that for a single pion decay, three neutrinos can be produced. The  
460 atmospheric neutrino flux energy spectra as predicted by the Bartol [52], Honda  
461 [53–55], and FLUKA [56] models are illustrated in Figure 2.3. The flux distribution  
462 peaks at an energy of  $O(10)$ GeV. The uncertainties associated with these models  
463 are dominated by the hadronic production of kaon and pions as well as the  
464 primary cosmic flux.

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

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



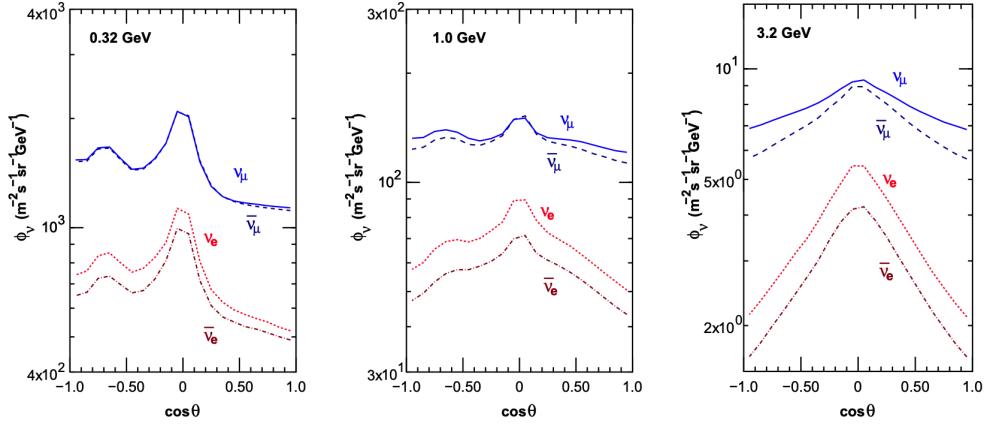
**Figure 2.3:** Left panel: The atmospheric neutrino flux for different neutrino flavours as a function of neutrino energy as predicted by the 2007 Honda model (“This work”) [53], the 2004 Honda model (“HKKM04”) [54], the Bartol model [52] and the FLUKA model [56]. Right panel: The ratio of the muon to electron neutrino flux as predicted by all the quoted models. Both figures taken from [53].



**Figure 2.4:** A diagram illustrating the definition of zenith angle as used in the Super Kamiokande experiment [57].

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

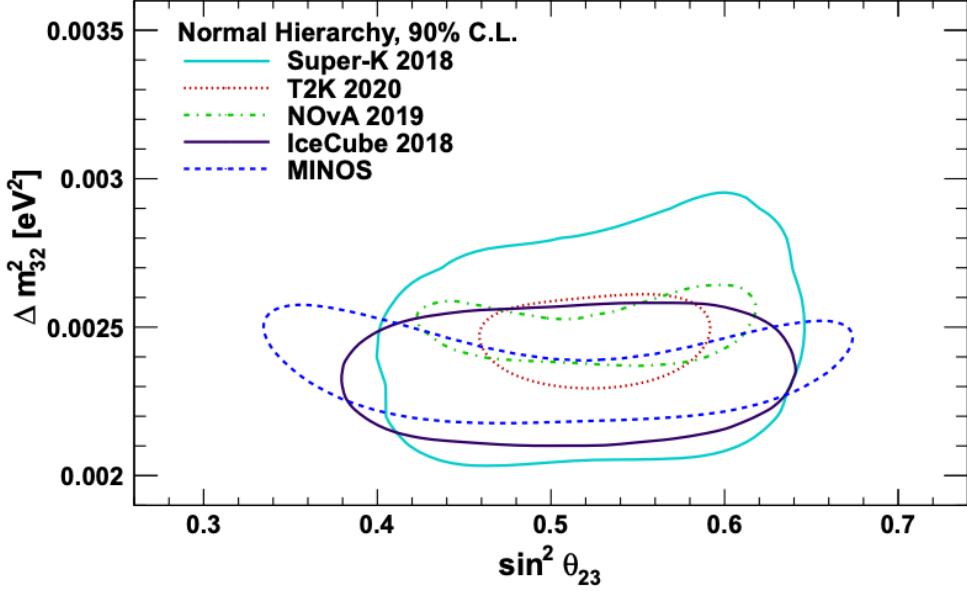
- 480 mostly insensitive to oscillation probabilities, to act as an unoscillated prediction  
 481 (similar to a near detector in an accelerator neutrino experiment).



**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 [55]. 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 [52], Honda [53] and FLUKA [56] are given in [57].

482 Precursory hints of atmospheric neutrinos were observed in the mid-1960s  
 483 searching for  $\nu_\mu + X \rightarrow X^* + \mu^\pm$  [58]. This was succeeded by the IMB-3 [59]  
 484 and Kamiokande [60] experiments which measured the double ratio of muon  
 485 to electron neutrinos in data to Monte Carlo,  $R(\nu_\mu/\nu_e) = (\mu/e)_{Data}/(\mu/e)_{MC}$ .  
 486 Both experiments were found to have a consistent deficit of muon neutrinos,  
 487 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.  
 488 Super-Kamiokande (SK) [57] extended this analysis by fitting oscillation pa-  
 489 rameters in  $P(\nu_\mu \rightarrow \nu_\tau)$  which found best fit parameters  $\sin^2(2\theta) > 0.92$  and  
 490  $1.5 \times 10^{-3} < \Delta m^2 < 3.4 \times 10^{-3}\text{eV}^2$ .

491 Since then, atmospheric neutrino experiments have been making precision  
 492 measurements of the  $\sin^2(\theta_{23})$  and  $\Delta m^2_{32}$  oscillation parameters. Atmospheric  
 493 neutrino oscillation is dominated by  $P(\nu_\mu \rightarrow \nu_\tau)$ , where SK observed a  $4.6\sigma$   
 494 discovery of  $\nu_\tau$  appearance [61]. Figure 2.6 illustrates the current estimates on  
 495 the atmospheric mixing parameters, from a wide range of atmospheric and  
 496 accelerator neutrino observatories.



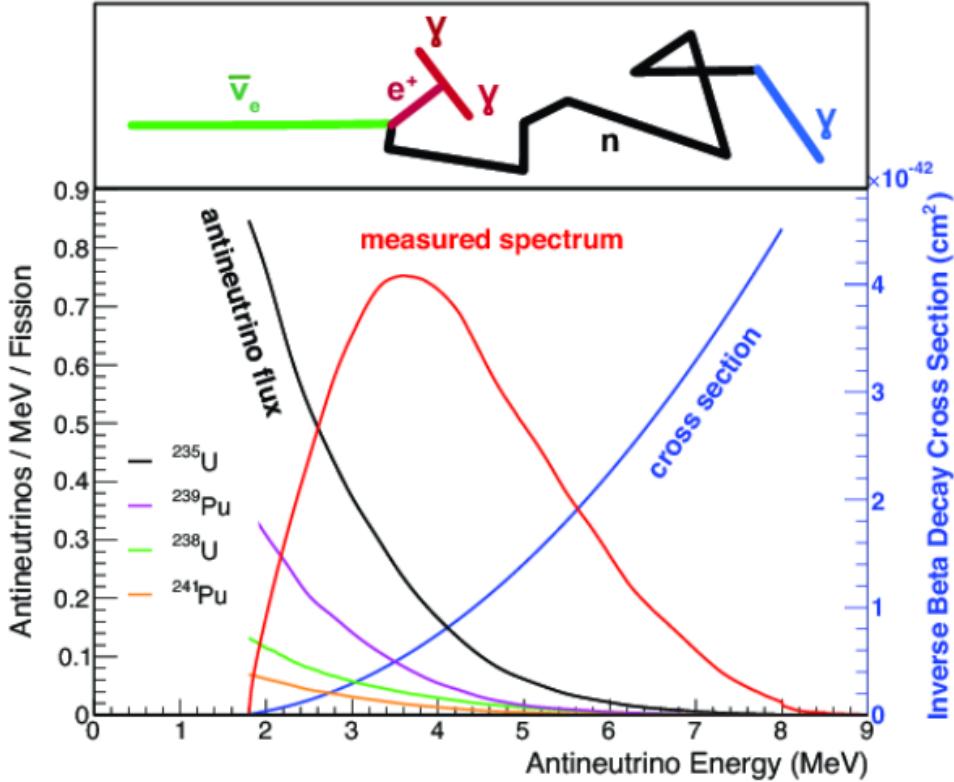
**Figure 2.6:** Constraints on the atmospheric oscillation parameters,  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$ , from atmospheric and long-baseline experiments: SK [62], T2K [63], NOvA [64], IceCube [65] and MINOS [66]. Figure taken from [67].

### 497 2.3.4 Reactor Neutrinos

498 As illustrated in the first discovery of neutrinos (section 2.1), nuclear reactors  
 499 are a very useful artificial source of electron antineutrinos. For reactors that use  
 500 low-enriched uranium  $^{235}\text{U}$  as fuel, the antineutrino flux is dominated by the  
 501  $\beta$ -decay fission of  $^{235}\text{U}$ ,  $^{238}\text{U}$ ,  $^{239}\text{Pu}$  and  $^{241}\text{Pu}$  [68] as illustrated in Figure 2.7.

502 Due to their low energy, reactor electron antineutrinos predominantly interact  
 503 via the inverse  $\beta$ -decay (IBD) interaction. The typical signature contains two  
 504 signals delayed by  $O(200)\mu\text{s}$ ; firstly the prompt photons from positron annihila-  
 505 tion, and secondly the photon emitted ( $E_{tot}^\gamma = 2.2\text{MeV}$ ) from de-excitation after  
 506 neutron capture on hydrogen. Searching for both signals improves the detector's  
 507 ability to distinguish between background and signal events [69].

508 There are many short baseline experiments ( $L \sim O(1)\text{km}$ ) that have measured  
 509 the  $\sin^2(\theta_{13})$  and  $\Delta m_{32}^2$  oscillation parameters. Daya Bay [70], RENO [71] and  
 510 Double Chooz [72] have all provided precise measurements, with the first discov-  
 511 ery of a non-zero  $\theta_{13}$  made by Daya Bay and RENO (and complemented by T2K  
 512 [72]). 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 [73], 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 [74] 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  $\Delta m_{21}^2$  [75].

## 522 2.4 Summary Of Oscillation Parameter Measurements

523 Since the first evidence of neutrino oscillations, numerous measurements of the  
 524 mixing parameters have been made. Many experiments use neutrinos as a tool  
 525 for the discovery of new physics (diffuse supernova background, neutrinoless  
 526 double beta decay and others) so the PMNS parameters are summarised in the  
 527 Particle Data Group (PDG) review tables. The analysis presented in this thesis  
 528 focuses on the 2020 T2K oscillation analysis presented in [2] which the 2020 PDG  
 529 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.

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

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 [2]. 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

563 same oscillation formalism, the way in which the two samples have sensitivity  
 564 to the different oscillation parameters differs significantly.

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

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

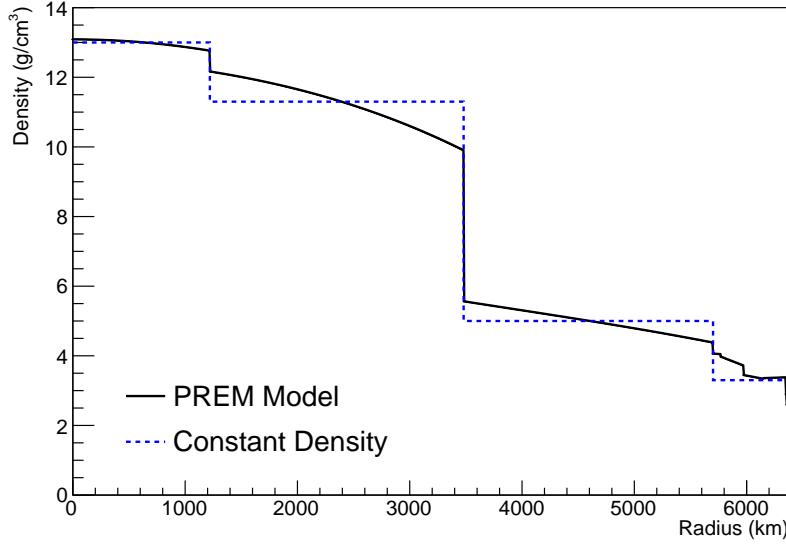
570 Where  $R_E = 6,371\text{km}$  is the Earth’s radius. This assumes a spherically  
 571 symmetric Earth model. Therefore, the oscillation probability is dependent upon  
 572 two parameters,  $\cos(\theta_Z)$  and  $E_\nu$ .

573 The oscillation probability used within this analysis is based on [25]. The  
 574 neutrino wavefunction in the vacuum Hamiltonian evolves in each layer of  
 575 constant matter density via

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

576 where  $m_j^2$  is the square of the  $j^{\text{th}}$  vacuum eigenstate mass,  $E_\nu$  is the neutrino  
 577 energy,  $G_F$  is Fermi’s constant,  $N_e$  is the electron number density and  $U$  is the  
 578 PMNS matrix. The transformation  $N_e \rightarrow -N_e$  and  $\delta_{CP} \rightarrow -\delta_{CP}$  is applied for  
 579 antineutrino propagation. Thus, a model of the Earth’s density is required for  
 580 neutrino propagation. Following the official SK-only methodology [79], this  
 581 analysis uses the Preliminary Reference Earth Model (PREM) [80] which provides  
 582 piecewise cubic polynomials as a function of the Earth’s radius. This density  
 583 profile is illustrated in Figure 2.8. As the propagator requires layers of constant  
 584 density, the SK methodology approximates the PREM model by using four layers  
 585 of constant density [79], detailed in Table 2.3.

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



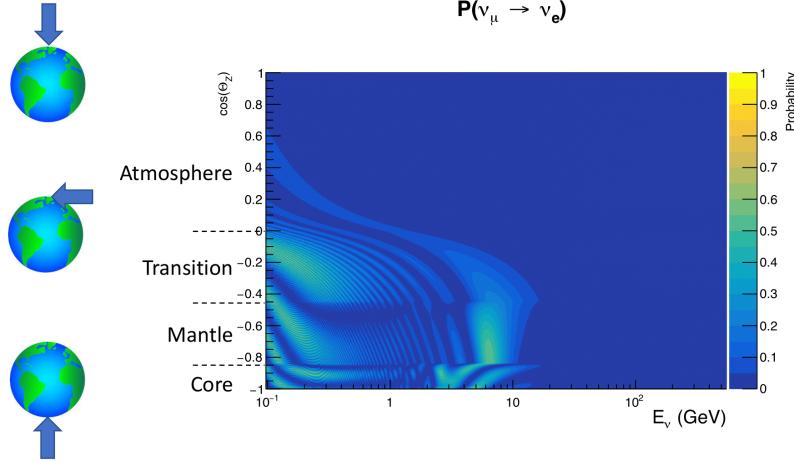
**Figure 2.8:** The density of the Earth given as a function of the radius, as given by the PREM model (Black), and the constant density four-layer approximation (Blue), as used in the official SK-only analysis.

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].

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

The presence of matter means that the effect  $\delta_{CP}$  has on the oscillation probability is not equal between neutrinos and antineutrinos. Furthermore, the interaction cross-section for neutrinos is larger than for antineutrinos so the two



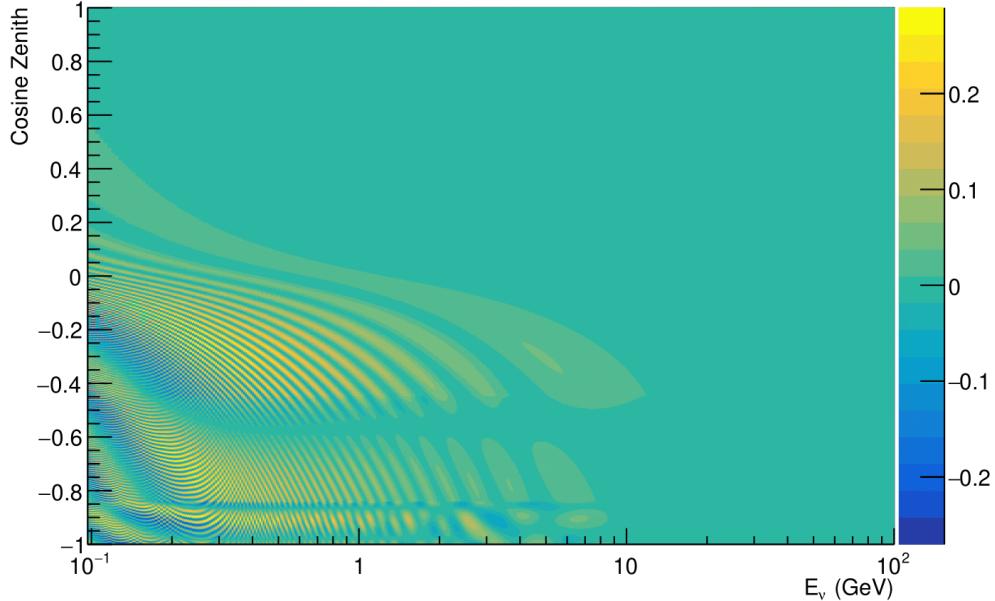
**Figure 2.9:** An “oscillogram” that depicts the  $P(\nu_\mu \rightarrow \nu_e)$  oscillation probability as a function of neutrino energy and cosine of the zenith angle. The zenith angle is defined such that  $\cos(\theta_Z) = 1.0$  represents neutrinos that travel from directly above the detector.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

600 effects have to be disentangled. These effects are further convoluted by detector  
 601 efficiencies as SK cannot distinguish neutrinos and antineutrinos well. All of  
 602 these effects lead to a difference in the number of neutrinos detected compared  
 603 to antineutrinos. This changes how the  $\delta_{CP}$  normalisation term is observed,  
 604 resulting in a very complex sensitivity to  $\delta_{CP}$ .

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

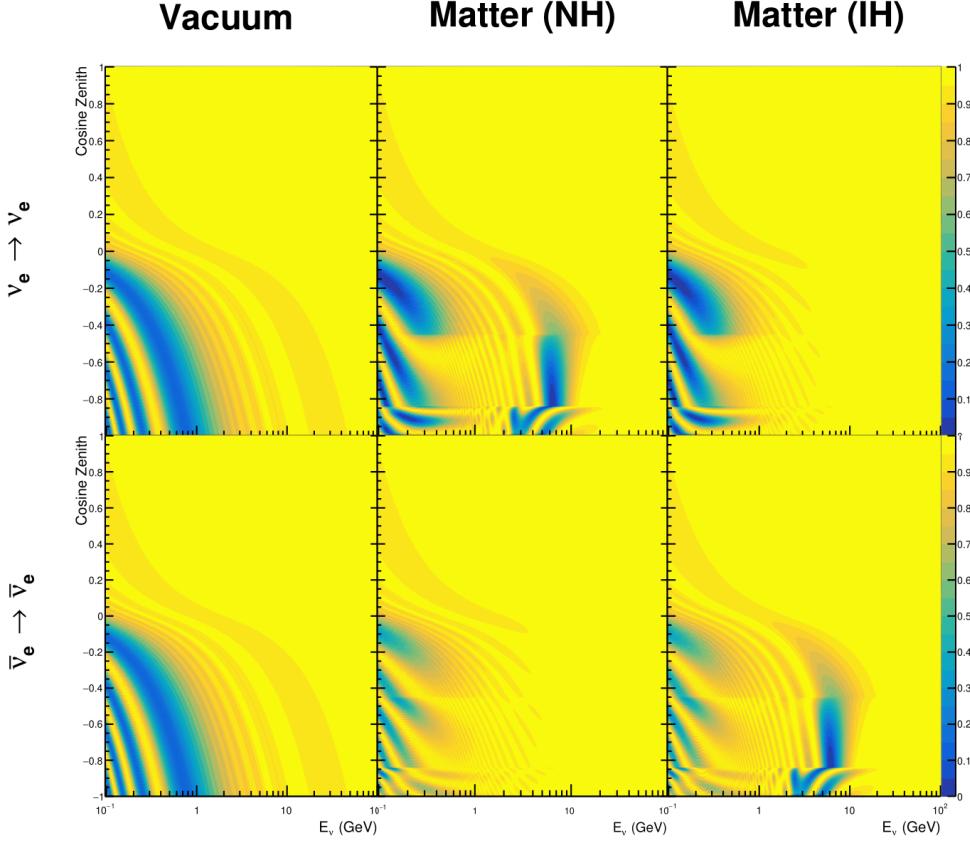
612 As the T2K beam flux is centered at the first oscillation maximum ( $E_\nu =$   
 613  $0.6\text{GeV}$ ) [45], the sensitivity to  $\delta_{CP}$  is predominantly observed as a change in the  
 614 event-rate of e-like samples in  $\nu/\bar{\nu}$  modes. Figure 2.12 illustrates the  $P(\nu_\mu \rightarrow \nu_e)$   
 615 oscillation probability for a range of  $\delta_{CP}$  values. A circular modulation of the

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



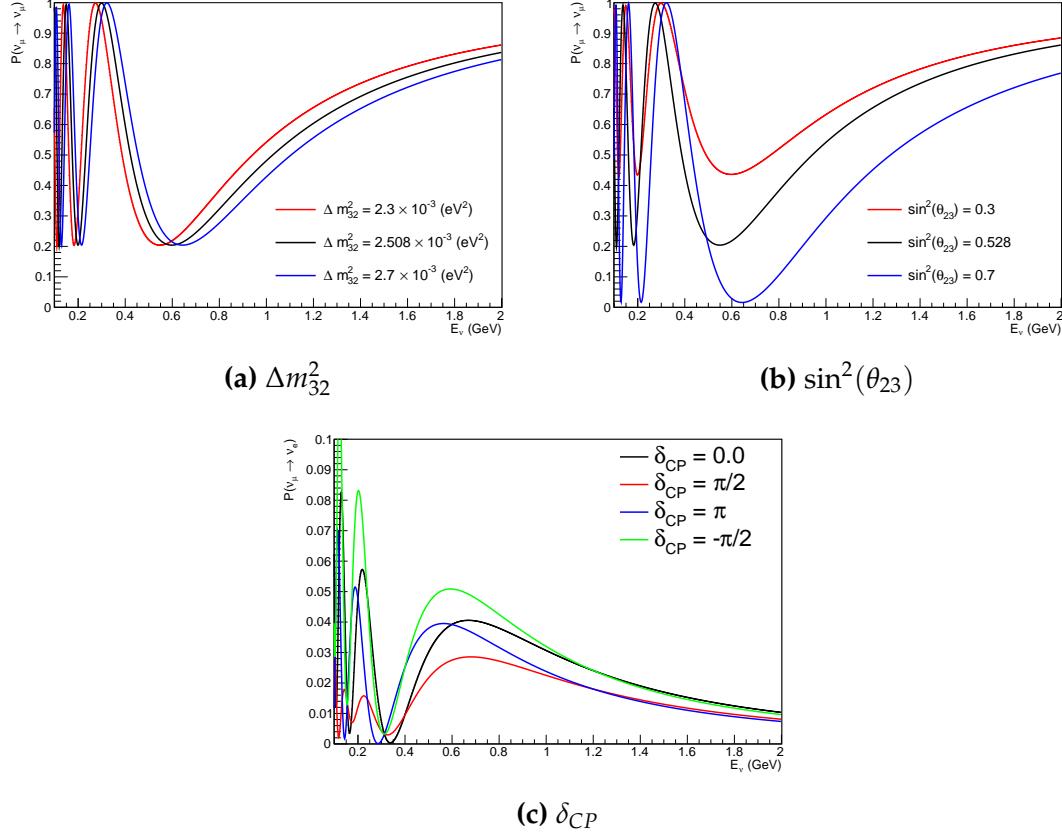
**Figure 2.10:** The effect of  $\delta_{CP}$  for atmospheric neutrinos given in terms of the neutrino energy and zenith angle. This oscillogram compares the  $P(\nu_\mu \rightarrow \nu_e)$  oscillation probability for a CP conserving ( $\delta_{CP} = 0.0$ ) and a CP violating ( $\delta_{CP} = -1.601$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

first oscillation peak (in both magnitude and position) is observed when varying throughout the allowable values of  $\delta_{CP}$ . The CP-conserving values of  $\delta_{CP} = 0, \pi$  have a lower(higher) oscillation maximum than the CP-violating values of  $\delta_{CP} = -\pi/2 (\delta_{CP} = \pi/2)$ . A sub-dominant shift in the energy of the oscillation peak is also present, which aids in separating the two CP-conserving values of  $\delta_{CP}$ .



**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.

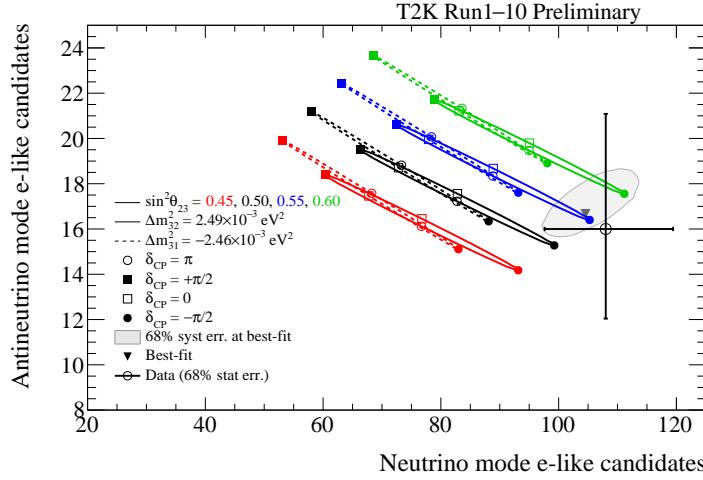
621 T2K’s sensitivity to  $\sin^2(\theta_{23})$  and  $\Delta m_{32}^2$  is observed as a shape-based variation  
 622 of the muon-like samples, as illustrated in Figure 2.12. The value of  $\Delta m_{32}^2$  laterally  
 623 shifts the position of the oscillation dip (around  $E_\nu \sim 0.6\text{GeV}$ ) in the  $P(\nu_\mu \rightarrow \nu_\mu)$   
 624 oscillation probability. A variation of  $\sin^2(\theta_{23})$  is predominantly observed as  
 625 a vertical shift of the oscillation dip with second-order horizontal shifts being  
 626 due to matter effects. The beam neutrinos have limited sensitivity to matter  
 627 effects due to the relatively shorter baseline as well as the Earth’s mantle being



**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. A path-length of 295km is assumed. Each panel represents a change in one of the oscillation parameters whilst keeping the remaining parameters fixed.

628 a relatively low-density material (as compared to the Earth’s core). For some  
 629 values of  $\delta_{CP}$ , the degeneracy in the number of e-like events allows the mass  
 630 hierarchy to be broken. This leads to a  $\delta_{CP}$ -dependent mass hierarchy sensitivity  
 631 which can be seen in Figure 2.13.

632 Whilst all oscillation channels should be included for completeness, the  
 633 computational resources required to run a fit are limited and any reasonable  
 634 approximations which reduce the number of oscillation probability calculations  
 635 that need to be made should be applied. The  $\nu_e \rightarrow \nu_{e,\mu,\tau}$  (and antineutrino  
 636 equivalent) oscillations can be ignored for beam neutrinos as the  $\nu_e/\bar{\nu}_e$  fluxes are  
 637 approximately two orders of magnitude smaller than the corresponding  $\nu_\mu/\bar{\nu}_\mu$   
 638 flux. Furthermore, as the peak neutrino energy of the beam is well below the



**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.

threshold for charged current tau production ( $E_\nu = 3.5\text{GeV}$  [61]), 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 neutrinos, the atmospheric flux of  $\nu_e$  is of the same order of magnitude as the  $\nu_\mu$  flux and the energy distribution of atmospheric neutrinos extends well above the tau production threshold. These events can have non-negligible oscillation probabilities due to the further distance they travel.

# 3

648

649

## T2K and SK Experiment Overview

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

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

### 663 3.1 The Super-Kamiokande Experiment

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

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

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

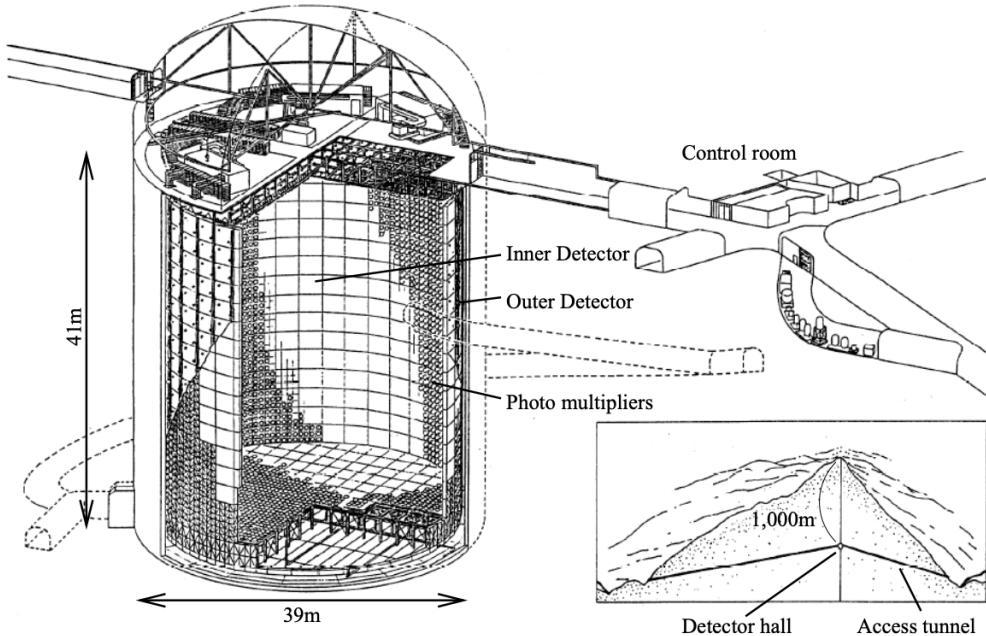
Period	Start Date	End Date	Live-time (days)
I	April 1996	July 2001	1489.19
II	October 2002	October 2005	798.59
III	July 2006	September 2008	518.08
IV	September 2008	May 2018	3244.4
V	January 2019	July 2020	461.02
VI	July 2020	May 2022	583.3
VII	May 2022	Ongoing	N/A

**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.

### 3.1.1 The SK Detector

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

688 The SK detector is situated in the Kamioka mine in Gifu, Japan. The mine is under-  
 689 ground with roughly 1km rock overburden (2.7km water equivalent overburden)  
 690 [85]. At this depth, the rate of cosmic ray muons is significantly decreased to a  
 691 value of  $\sim 2\text{Hz}$  (net rate). The top of the tank is covered with stainless steel which  
 692 is designed as a working platform for maintenance, calibration, and location for  
 693 high voltage and data acquisition electronics.



**Figure 3.1:** A schematic diagram of the Super-Kamiokande Detector. Taken from [86].

694 A smaller cylindrical structure (36.2m diameter, 33.8m height) is situated  
 695 inside the tank, with an approximate 2m gap between this structure and the outer  
 696 tank wall. The purpose of this structure is to support the photomultiplier tubes  
 697 (PMTs). The volume inside and outside the support structure is referred to as the  
 698 inner detector (ID) and outer detector (OD), respectively. In the SK-IV era, the  
 699 ID and OD are instrumented by 11,129 50cm and 1,885 20cm PMTs respectively  
 700 [82]. The ID contains a 32kton mass of water. Many analyses performed at SK  
 701 use a “fiducial volume” defined by the volume of water inside the ID excluding  
 702 some distance to the ID wall. This reduces the volume of the detector which is  
 703 sensitive to neutrino events but reduces radioactive backgrounds and allows for

704 better reconstruction performance. The nominal fiducial volume is defined as the  
705 area contained inside 2m from the ID wall for a total of 22.5kton water [3].

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

716 In the SK-IV data-taking period, the photocathode coverage of the detector, or  
717 the fraction of the ID wall instrumented with PMTs, is  $\sim 40\%$  [85]. The PMTs have  
718 a quantum efficiency (the ratio of detected electrons to incident photons) of  $\sim 21\%$   
719 for photons with wavelengths of  $360\text{nm} < \lambda < 390\text{nm}$  [87, 88]. The proportion  
720 of photoelectrons that produce a signal in the dynode of a PMT, termed the  
721 collection efficiency, is  $> 70\%$  [85]. The PMTs used within SK are most sensitive  
722 to photons with wavelength  $300\text{nm} \leq \lambda \leq 600\text{nm}$  [85]. One disadvantage of  
723 using PMTs as the detection media is that the Earth's geomagnetic field can  
724 modify its response. Therefore, a set of compensation coils is built around the  
725 inner surface of the detector to mitigate this effect [85].

726 The SK detector is filled with ultrapure water, which in a perfect world, con-  
727 tains no impurities. However, bacteria and organic compounds can significantly  
728 degrade the water quality. This decreases the attenuation length, which reduces  
729 the total number of photons that hit a PMT. To combat this, a sophisticated water  
730 treatment system has been developed [85, 89]. UV lights, mechanical filters, and  
731 membrane degasifiers are used to reduce the bacteria, suspended particulates,  
732 and radioactive materials from the water. The flow of water within the tank  
733 is also critical as it can remove stagnant bacterial growth or build-up of dust

734 on the surfaces within the tank. Gravity drifts impurities in the water towards  
735 the bottom of the tank which, if left uncontrolled, can create asymmetric water  
736 conditions between the top and bottom of the tank. Typically, the water entering  
737 the tank is cooled below the ambient temperature of the tank to control convection  
738 and inhibit bacteria growth. Furthermore, the rate of dark noise hits within PMTs  
739 is sensitive to the PMT temperature [90]. Therefore controlling the temperature  
740 gradients within the tank is beneficial for stable measurements.

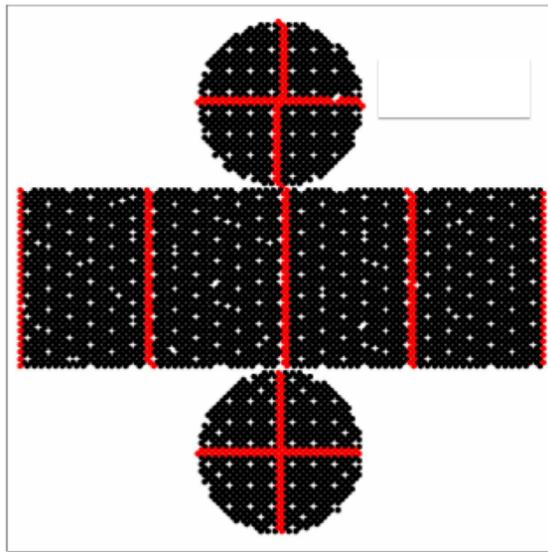
741 SK-VI is the first phase of the SK experiment to use gadolinium dopants  
742 within the ultrapure water [83]. As such, the SK water system had to be replaced  
743 to avoid removing the gadolinium concentrate from the ultrapure water [69]. For  
744 an inverse  $\beta$ -decay (IBD) interaction on a water target, the emitted neutron is  
745 thermally captured on hydrogen. This process releases a 2.2MeV  $\gamma$  ray which is  
746 difficult to detect as the resulting Compton scattered electrons are very close to the  
747 Cherenkov threshold, limiting detection capability. Thermal capture of neutrons  
748 on gadolinium generates  $\gamma$  rays with higher energy (8MeV [69]) meaning they  
749 are more easily detected and reconstructed. SK-VI has 0.01% Gd loading (0.02%  
750 gadolinium sulphate by mass) which causes  $\approx$  50% of neutrons emitted by IBD  
751 to be captured on gadolinium[91]. Whilst predominantly useful for low energy  
752 analyses, Gd loading allows better  $\nu/\bar{\nu}$  separation for atmospheric neutrino  
753 event selections [92]. Efforts are currently in place to increase the gadolinium  
754 concentrate to 0.03% for  $\approx$  75% neutron capture efficiency on gadolinium [93].  
755 The final stage of loading targets 0.1% concentrate for  $\approx$  90% neutron capture  
756 efficiency on gadolinium.

### 757 3.1.2 Calibration

758 The calibration of the SK detector is documented in [82] and summarised below.  
759 The analysis presented within this thesis is dependent upon ‘high energy events’  
760 (Charged particles with  $O(> 100)$ MeV momenta). These are events that are  
761 expected to generate a larger number of photons such that each PMT will  
762 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.

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

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

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

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

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

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

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

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

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

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

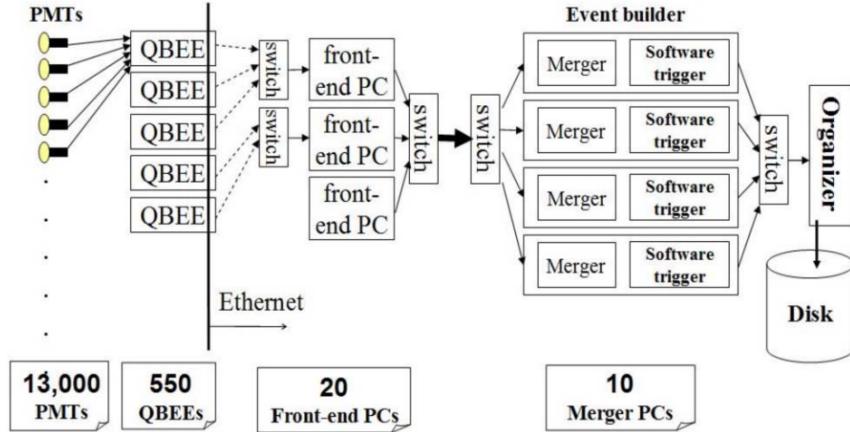
837 photons generated for a ‘high energy event’ (As described in subsection 3.1.4)  
838 but instability in this value can cause biases in reconstruction. Dark noise is  
839 related to the gain of a PMT and is calibrated using hits inside a time window  
840 recorded before an event trigger [94].

### 841 3.1.3 Data Acquisition and Triggering

842 As the analysis presented in this thesis will only use the SK-IV period of the  
843 SK experiment so this subsection focuses on the relevant points of the data  
844 acquisition and triggering systems to that SK period. The earlier data acquisition  
845 and triggering systems are documented in [95, 96].

846 Before the SK-IV period started, the existing front-end electronics were re-  
847 placed with “QTC-Based Electronics with Ethernet, QBEE” systems [97]. When  
848 the QBEE observes a signal above a 1/4 photoelectron threshold, the charge-to-  
849 time (QTC) converter generates a rectangular pulse. The start of the rectangular  
850 pulse indicates the time at which the analog photoelectron signal was received  
851 and the width of the pulse indicates the total charge integrated throughout the  
852 signal. This is then digitized by time-to-digital converters and sent to the “front-  
853 end” PCs. The digitized signal from every QBEE is then chronologically ordered  
854 and sent to the “merger” PCs. It is the merger PCs that apply the software trigger.  
855 Any triggered events are passed to the “organizer” PC. This sorts the data stream  
856 of multiple merger PCs into chronologically ordered events, which are then saved  
857 to disk. The schematic of data flow from PMTs to disk is illustrated in Figure 3.3.

858 The software trigger (described in [99]) operates by determining the number  
859 of PMT hits within a 200ns sliding window,  $N_{200}$ . This window coincides with the  
860 maximum time that a Cherenkov photon would take to traverse the length of the  
861 SK tank [96]. For lower energy events that generate fewer photons, this technique  
862 is useful for eliminating background processes like dark noise and radioactive  
863 decay which would be expected to be separated in time. When the value of  
864  $N_{200}$  exceeds some pre-defined threshold, a software trigger is issued. There are  
865 several trigger thresholds used within the SK-IV period which are detailed in



**Figure 3.3:** Schematic view of the data flow through the data acquisition and online system. Taken from [98].

866 Table 3.2. If one of these thresholds is met, the PMT hits within an extended time  
 867 window are also read out and saved to disk. In the special case of an event that  
 868 exceeds the SHE trigger but does not exceed the OD trigger, the AFT trigger looks  
 869 for delayed coincidences of 2.2MeV gamma rays emitted from neutron capture in  
 870 a  $535\mu\text{s}$  window after the SHE trigger. A similar but more complex “Wideband  
 871 Intelligent Trigger (WIT)” has been deployed and is described in [100].

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.

### 3.1.4 Cherenkov Radiation

872 Cherenkov light is emitted from any highly energetic charged particle traveling  
 873 with relativistic velocity,  $\beta$ , greater than the local speed of light in a medium [101].

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

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

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

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

879 For water, where  $n = 1.33$ , the Cherenkov threshold momentum and energy  
 880 for various particles are given in Table 3.3. In contrast,  $\gamma$ -rays are detected  
 881 indirectly via the combination of photons generated by Compton scattering  
 882 and pair production. The threshold for detection in the SK detector is typically  
 883 higher than the threshold for photon production. This is due to the fact that the  
 884 attenuation of photons in the water means that typically  $\sim 75\%$  of Cherenkov  
 885 photons reach the ID PMTs. Then the collection and quantum efficiencies  
 886 described in subsection 3.1.1 result in the number of detected photons being  
 887 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  $n = 1.33$ .

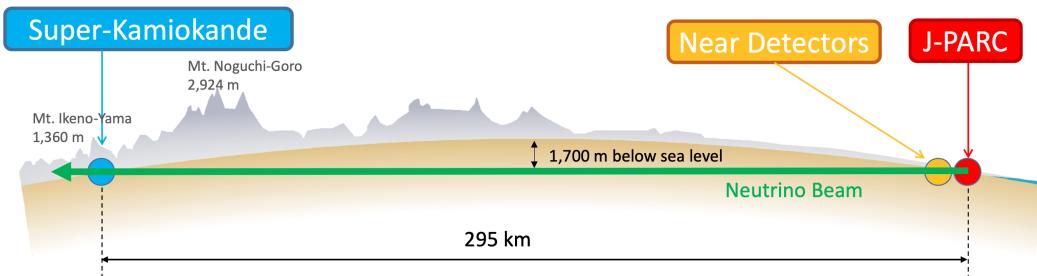
888 The Frank-Tamm equation [102] describes the relationship between the num-  
 889 ber of Cherenkov photons generated per unit length,  $dN/dx$ , the wavelength of  
 890 the photons generated,  $\lambda$ , and the relativistic velocity of the charged particle,

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

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

## 3.2 The Tokai to Kamioka Experiment

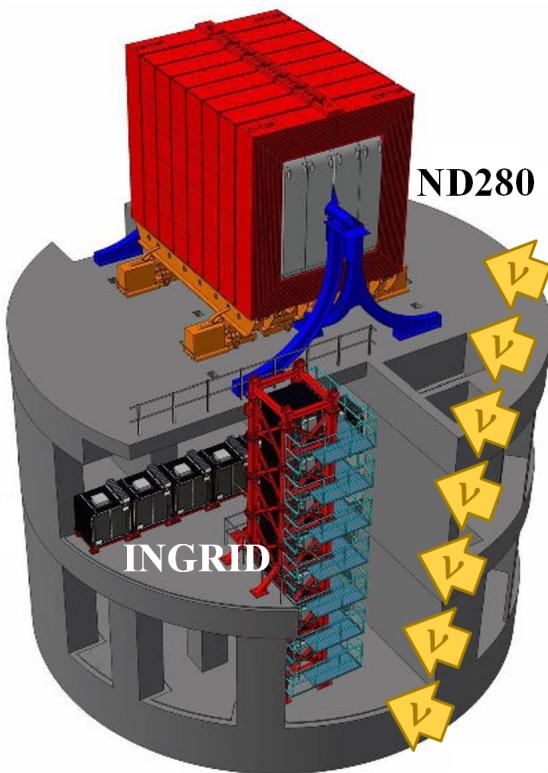
The Tokai to Kamioka (T2K) experiment is a long-baseline neutrino oscillation experiment located in Japan. Proposed in the early 2000s [86, 103] to replace K2K [104], T2K was designed to observe electron neutrino appearance whilst precisely measuring the oscillation parameters associated with muon neutrino disappearance [105]. The experiment consists of a neutrino beam generated at the Japan Proton Accelerator Research Complex (J-PARC), a suite of near detectors situated 280m from the beam target, and the Super Kamiokande far detector positioned at a 295km baseline. The cross-section view of the T2K 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.

The T2K collaboration makes world-leading measurements of the  $\sin^2(\theta_{23})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$  oscillation parameters. Improvements in the precision and accuracy of parameter estimates are still being made by including new data samples and developing the models which describe the neutrino interactions and detector responses [4]. Electron neutrino appearance was first observed at T2K in 2014 [106] with  $7.3\sigma$  significance.

910 The near detectors provide constraints on the beam flux and cross-section  
 911 model parameters used within the oscillation analysis by observing the unoscil-  
 912 lated neutrino beam. There are a host of detectors situated in the near detector hall  
 913 (As illustrated in Figure 3.5): ND280 (subsection 3.2.3), INGRID (subsection 3.2.4),  
 914 NINJA [107], WAGASCI [108], and Baby-MIND [109]. The latter three are not  
 915 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.

916 Whilst this thesis presents the ND280 in terms of its purpose for the oscillation  
 917 analysis, the detector can also make many cross-section measurements at neutrino  
 918 energies of  $O(1)$ GeV for the different targets within the detector [110, 111]. These  
 919 measurements are of equal importance as they can lead the way in determining  
 920 the model parameters used in the interaction models for the future high-precision  
 921 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.

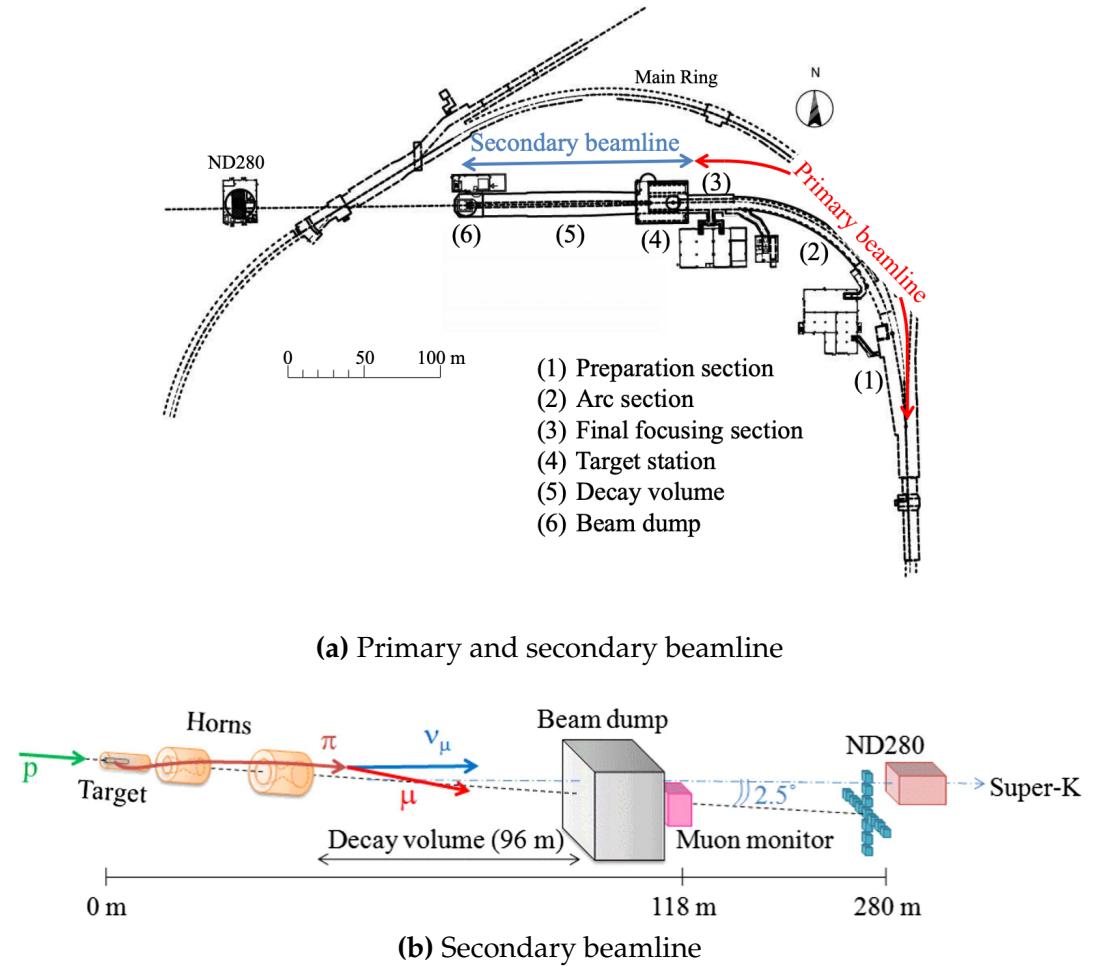
### 3.2.2 The Neutrino Beam

The neutrino beam used within the T2K experiment is described in [41, 45] 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 [41],

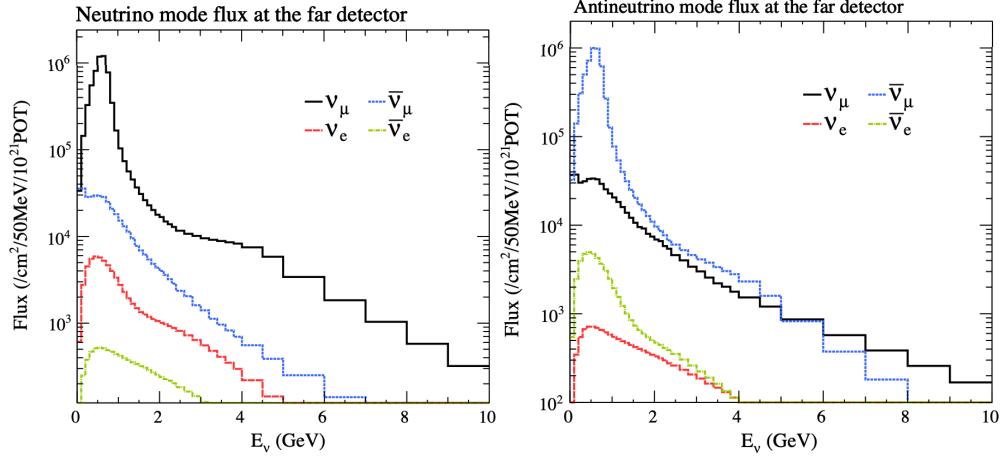
$$\begin{array}{ll}
\pi^+ \rightarrow \mu^+ + \nu_\mu & \pi^- \rightarrow \mu^- + \bar{\nu}_\mu \\
K^+ \rightarrow \mu^+ + \nu_\mu & K^- \rightarrow \mu^- + \bar{\nu}_\mu \\
\rightarrow \pi^0 + e^+ + \nu_e & \rightarrow \pi^0 + e^- + \bar{\nu}_e \\
\rightarrow \pi^0 + \mu^+ + \nu_\mu & \rightarrow \pi^0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

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 [45]. Bottom panel: The side-view of the secondary beamline including the focusing horns, beam dump and neutrino detectors. Figure taken from [112].

977     Figure 3.7 illustrates the different contributions to the FHC and RHC neutrino  
 978     flux. The low energy flux is dominated by the decay of pions whereas kaon  
 979     decay becomes the dominant source of neutrinos for  $E_\nu > 3\text{GeV}$ . The “wrong-  
 980     sign” component, which is the  $\bar{\nu}_\mu$  background in a  $\nu_\mu$  beam, and the intrinsic  
 981     irreducible  $\nu_e$  background, are predominantly due to muon decay for  $E_\nu <$   
 982      $2\text{GeV}$ . As the antineutrino production cross-section is smaller than the neutrino  
 983     cross-section, the wrong-sign component is more dominant in the RHC beam  
 984     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 [113].

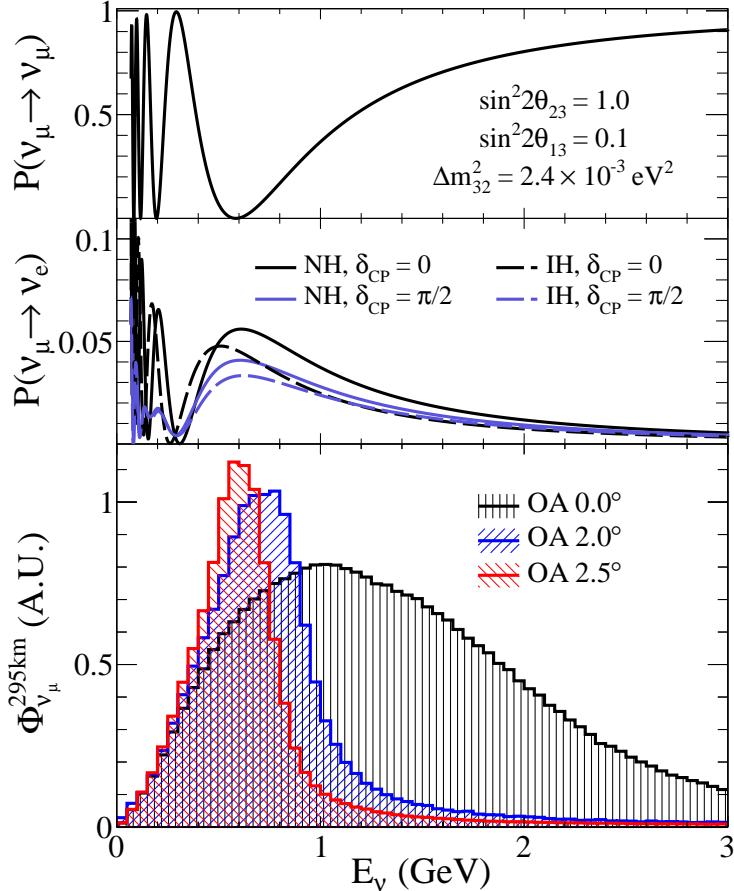
985        The beam dump, situated at the end of the decay volume, stops all charged  
 986        particles other than highly energetic muons ( $p_\mu > 5\text{GeV}$ ). The MuMon detector  
 987        monitors the penetrating muons to determine the beam direction and inten-  
 988        sity which is used to constrain some of the beam flux systematics within the  
 989        analysis [112, 114].

990        The T2K experiment uses an off-axis beam to narrow the neutrino energy  
 991        distribution. This was the first implementation of this technique in a long-  
 992        baseline neutrino oscillation experiment after its original proposal [115]. Pion  
 993        decay,  $\pi \rightarrow \mu + \nu_\mu$ , is a two-body decay. Consequently, the neutrino energy,  
 994         $E_\nu$ , can be determined based on the pion energy,  $E_\pi$ , and the angle at which  
 995        the neutrino is emitted,  $\theta$ ,

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

996        where  $m_\pi$  and  $m_\mu$  are the mass of the pion and muon respectively. For a fixed  
 997        energy pion, the neutrino energy distribution is dependent upon the angle at  
 998        which the neutrinos are observed from the initial pion beam direction. For the  
 999        295km baseline at T2K,  $E_\nu = 0.6\text{GeV}$  maximises the electron neutrino appearance  
 1000      probability,  $P(\nu_\mu \rightarrow \nu_e)$ , whilst minimising the muon disappearance probability,

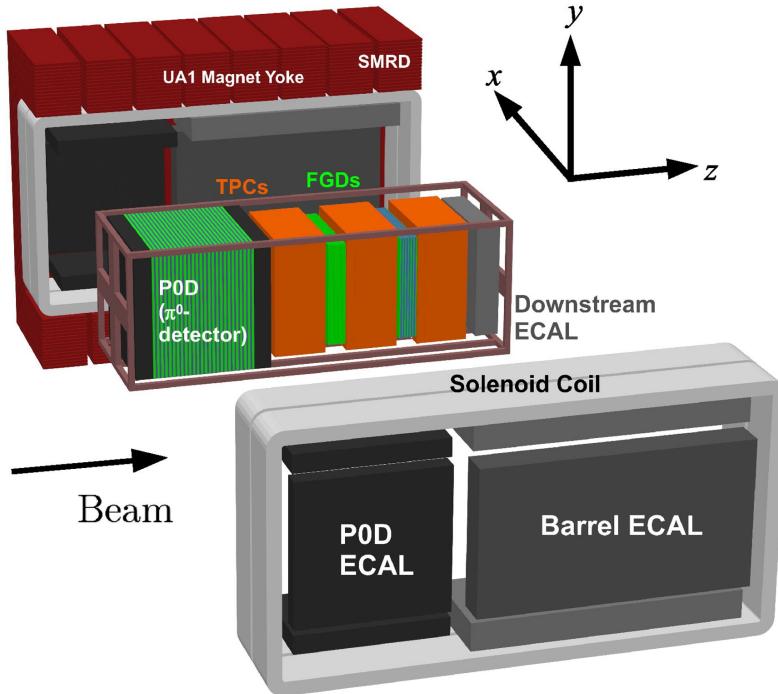
1001  $P(\nu_\mu \rightarrow \nu_\mu)$ . Figure 3.8 illustrates the neutrino energy distribution for a range of  
1002 off-axis angles, as well as the oscillation probabilities most relevant to T2K.



**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.

### 1003 3.2.3 The Near Detector at 280m

1004 Whilst all the near detectors are situated in the same “pit” located at 280m from  
1005 the beamline, the “ND280” detector is the off-axis detector which is situated at  
1006 the same off-axis angle as the Super-Kamiokande far detector. It has two primary  
1007 functions; firstly it measures the neutrino flux and secondly, it counts the event  
1008 rates of different types of neutrino interactions. Both of these constrain the flux  
1009 and cross-section systematics invoked within the model for a more accurate  
1010 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 [45].

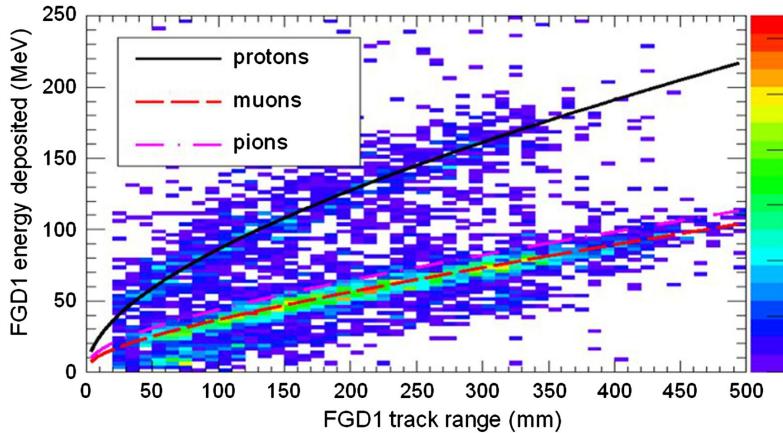
As illustrated in Figure 3.9, the ND280 detector consists of several sub-detectors. The most important part of the detector for this analysis is the tracker region. This is comprised of two-time projection chambers (TPCs) sandwiched between three fine grain detectors (FGDs). The FGDs contain both hydrocarbon 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.

1027 field. This design of the magnet also includes a scintillating detector called the  
1028 side muon range detector (SMRD), which is used to track high-angle muons as  
1029 well as acting as a cosmic veto. The SMRD is described in subsubsection 3.2.3.5.

1030 **3.2.3.1 Fine Grained Detectors**

1031 The T2K tracker region is comprised of two fine-grained detectors (FGD) and  
1032 three Time Projection Chambers (TPC). A detailed description of the FGD design,  
1033 construction, and assembly is found in [116] and summarised below. The FGDS  
1034 are the primary target for neutrino interactions with a mass of 1.1 tonnes per FGD.  
1035 Alongside this, the FGDS are designed to be able to track short-range particles  
1036 which do not exit the FGD. Typically, short-range particles are low momentum  
1037 and are observed as tracks that deposit a large amount of energy per unit length.  
1038 This means the FGD needs good granularity to resolve these particles. The  
1039 FGDS have the best timing resolution ( $\sim 3\text{ns}$ ) of any of the sub-detectors of the  
1040 ND280 detector. As such, the FGDS are used for time of flight measurements  
1041 to distinguish forward-going positively charged particles from backward-going  
1042 negatively charged particles. Finally, any tracks which pass through multiple  
1043 sub-detectors are required to be track matched to the FGD.

1044 Both FGDS are made from square scintillator planes of side length 186cm and  
1045 width 2.02cm. Each plane consists of two layers of 192 scintillator bars in an  
1046 X or Y orientation. A wavelength-shifting fiber is threaded through the center  
1047 of each bar and is read out by a multi-pixel photon counter (MPPC). FGD1 is  
1048 the most upstream of the two FGDS and contains 15 planes of carbon plastic  
1049 scintillator which is a common target in external neutrino scattering data. As  
1050 the far detector is a pure water target, 7 of the 15 scintillator planes in FGD2  
1051 have been replaced with a hybrid water-scintillator target. Due to the complexity  
1052 of the nucleus, nuclear effects can not be extrapolated between different nuclei.  
1053 Therefore having the ability to take data on one target which is the same as  
1054 external data and another target which is the same as the far detector target is  
1055 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 [116].

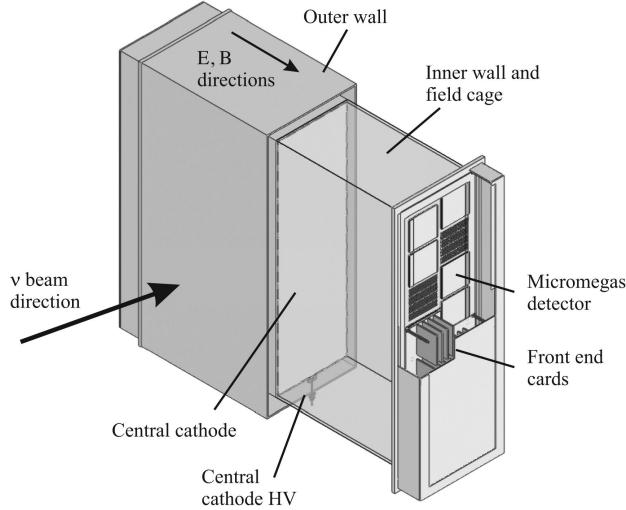
1056     The integrated deposited energy is used for particle identification. The FGD  
 1057    can distinguish protons from other charged particles by comparing the integrated  
 1058    deposited energy from data to Monte Carlo prediction as seen in Figure 3.10.

### 1059    3.2.3.2 Time Projection Chambers

1060    The majority of particle identification and momentum measurements within  
 1061    ND280 are provided by three Time Projection Chambers (TPCs) [117]. The  
 1062    TPCs are located on either side of the FGDs. They are located inside of the  
 1063    magnetic field meaning the momentum of a charged particle can be determined  
 1064    from the bending of the track.

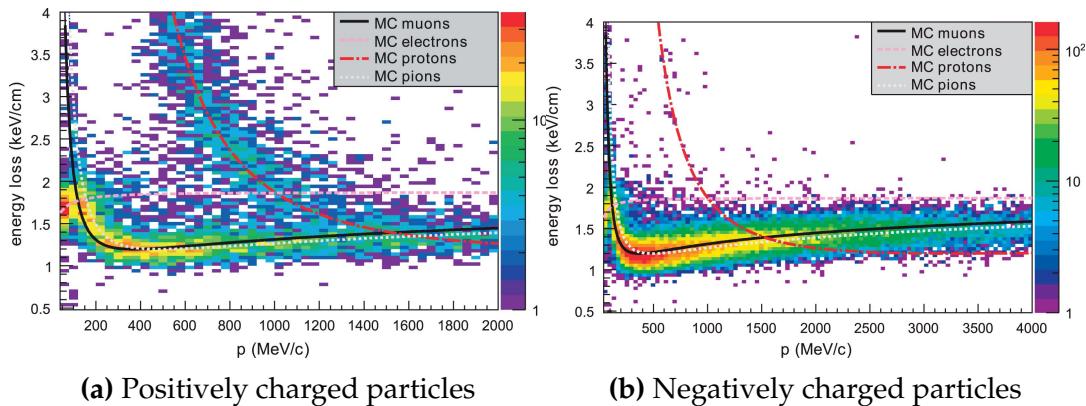
1065    Each TPC module consists of two gas-tight boxes, as shown in Figure 3.11,  
 1066    which are made of non-magnetic material. The outer box is filled with CO<sub>2</sub> which  
 1067    acts as an electrical insulator between the inner box and the ground. The inner box  
 1068    forms the field cage which produces a uniform electric drift field of  $\sim 275\text{V/cm}$   
 1069    and is filled with an argon gas mixture. Charged particles moving through this  
 1070    gas mixture ionize the gas and the ionised charge is drifted towards micromegas  
 1071    detectors which measure the ionization charge. The time and position information  
 1072    in the readout allows a three-dimensional image of the neutrino interaction.

1073    The particle identification of tracks that pass through the TPCs is performed  
 1074    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 [117].

1075 distributions of the energy lost by a charged particle passing through the TPC as  
 1076 a function of the reconstructed particle momentum. The resolution is  $7.8 \pm 0.2\%$   
 1077 meaning that electrons and muons can be distinguished. This allows reliable  
 1078 measurements of the intrinsic  $\nu_e$  component of the beam.



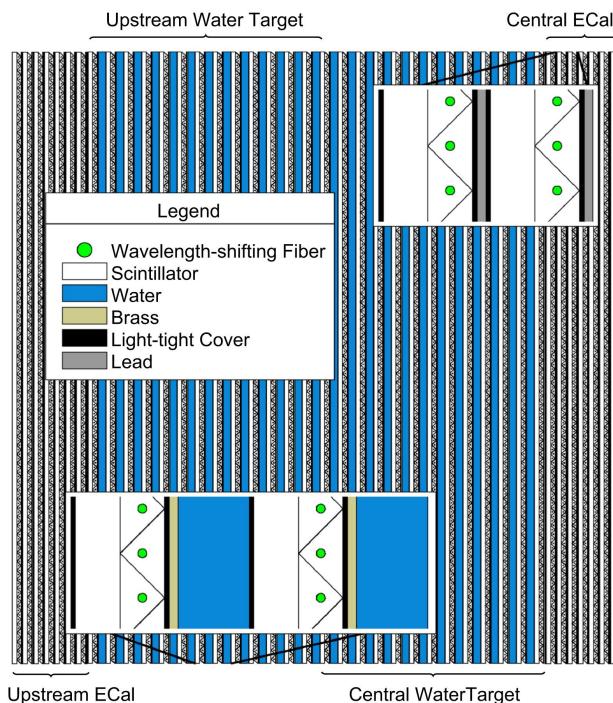
**Figure 3.12:** The distribution of energy loss as a function of reconstructed momentum for charged particles passing through the TPC, comparing data to Monte Carlo prediction. Taken from [117].

### 1079 3.2.3.3 $\pi^0$ Detector

1080 If one of the  $\gamma$ -rays from a  $\pi^0 \rightarrow 2\gamma$  decay is missed at the far detector, the  
 1081 reconstruction will determine that event to be a charge current  $\nu_e$ -like event.  
 1082 This is one of the main backgrounds hindering the electron neutrino appearance

1083 searches. The  $\pi^0$  detector (P0D) measures the cross-section of the neutral current  
1084 induced neutral pion production on a water target to constrain this background.

1085 The P0D is a cube of approximately 2.5m length consisting of layers of scin-  
1086 tillating bars, brass and lead sheets, and water bags as illustrated in Figure 3.13.  
1087 Two electromagnetic calorimeters are positioned at the most upstream and most  
1088 downstream position in the sub-detector and the water target is situated in  
1089 between them. The scintillator layers are built from two triangular bars orientated  
1090 in opposite directions to form a rectangular layer. Each triangular scintillator bar  
1091 is threaded with optical fiber which is read out by MPPCs. The high-Z brass and  
1092 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 [118].

1093 The sub-detector can generate measurements of NC1 $\pi^0$  cross-sections on a  
1094 water target by measuring the event rate both with and without the water target,  
1095 with the cross-section on a water target being determined as the difference. The to-  
1096 tal active mass is 16.1 tonnes when filled with water and 13.3 tonnes when empty.

<sup>1097</sup> **3.2.3.4 Electromagnetic Calorimeter**

<sup>1098</sup> The electromagnetic calorimeter [119] (ECal) encapsulates the P0D and tracking  
<sup>1099</sup> sub-detectors. Its primary purpose is to aid  $\pi^0$  reconstruction from any interac-  
<sup>1100</sup> tion in the tracker. To do this, it measures the energy and direction of photon  
<sup>1101</sup> showers from  $\pi^0 \rightarrow 2\gamma$  decay. It can also distinguish pion and muon tracks  
<sup>1102</sup> depending on the shape of the photon shower deposited.

<sup>1103</sup> The ECal is comprised of three sections; the P0D ECal which surrounds the  
<sup>1104</sup> P0D, the barrel ECal which encompasses the tracking region, and the downstream  
<sup>1105</sup> ECal which is situated downstream of the tracker region. The barrel and down-  
<sup>1106</sup> stream ECals are tracking calorimeters that focus on electromagnetic showers  
<sup>1107</sup> from high-angle particles emitted from the tracking sub-detectors. Particularly in  
<sup>1108</sup> the TPC, high-angle tracks (those which travel perpendicularly to the beam-axis)  
<sup>1109</sup> can travel along a single scintillator bar resulting in very few hits. The width of  
<sup>1110</sup> the barrel and downstream ECal corresponds to  $\sim 11$  electron radiation lengths  
<sup>1111</sup> to ensure a significant amount of the  $\pi^0$  energy is contained. As the P0D has  
<sup>1112</sup> its own calorimetry which reconstructs showers, the P0D ECal determines the  
<sup>1113</sup> energy which escapes the P0D.

<sup>1114</sup> Each ECal is constructed of multiple layers of scintillating bars sandwiched  
<sup>1115</sup> between lead sheets. The scintillating bars are threaded with optical fiber and read  
<sup>1116</sup> out by MPPCs. Each sequential layer of the scintillator is orientated perpendicular  
<sup>1117</sup> to the previous which allows a three-dimensional event reconstruction. The  
<sup>1118</sup> target mass of the P0D ECal, barrel ECal, and downstream ECal are 1.50, 4.80,  
<sup>1119</sup> and 6.62 tonnes respectively.

<sup>1120</sup> **3.2.3.5 Side Muon Range Detector**

<sup>1121</sup> As illustrated in Figure 3.9, the ECal, FGDs, P0D, and TPCs are enclosed within  
<sup>1122</sup> the UA1 magnet. Reconditioned after use in the UA1 [120] and NOMAD [121]  
<sup>1123</sup> experiments, this magnet provides a uniform horizontal magnetic field of 0.2T  
<sup>1124</sup> with an uncertainty of  $2 \times 10^{-4}$ T.

1125 Built into the UA1 magnet, the side muon range detector (SMRD)[122] monitors  
1126 high-energy muons which leave the tracking region and permeate through  
1127 the ECal. It additionally acts as a cosmic muon veto and trigger.

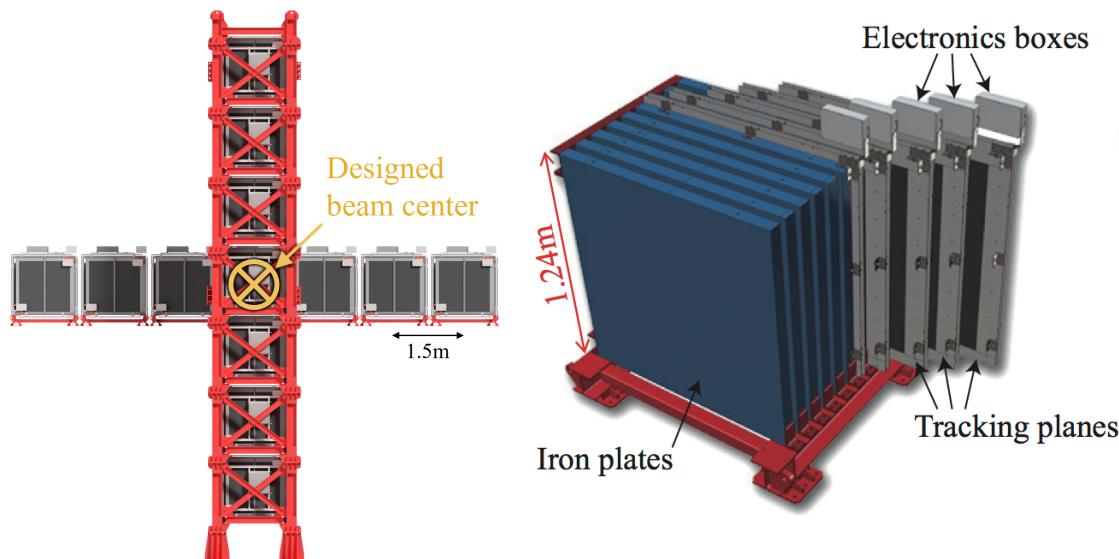
### 1128 3.2.4 The Interactive Neutrino GRID

1129 The Interactive Neutrino GRID (INGRID) detector is situated within the same  
1130 “pit” as the other near detectors. It is aligned with the beam in the “on-axis”  
1131 position and measures the beam direction, spread, and intensity. The detector  
1132 was originally designed with 16 identical modules [45] (two modules have since  
1133 been decommissioned) and a “proton” module. The design of the detector is 14  
1134 modules oriented in a cross with length and height  $10\text{m} \times 10\text{m}$ , as illustrated  
1135 in Figure 3.14.

1136 Each module is composed of iron sheets interlaced with eleven tracking  
1137 scintillator planes for a total target mass of 7.1 tonnes per module. The scintillator  
1138 design is an X-Y pattern of 24 bars in both orientations, where each bar contains  
1139 wave-length shifting fibers which are connected to multi-pixel photon counters  
1140 (MPPCs). Each module is encapsulated inside veto planes to aid the rejection  
1141 of charged particles entering the module.

1142 The proton module is different from the other modules in that it consists  
1143 of entirely scintillator planes with no iron target. The scintillator bars are also  
1144 smaller than those used in the other modules to increase the granularity of  
1145 the detector and improve tracking capabilities. The module sits in the center  
1146 of the beamline and is designed to give precise measurements of quasi-elastic  
1147 charged current interactions to evaluate the performance of the Monte Carlo  
1148 simulation of the beamline.

1149 The INGRID detector can measure the beam direction to an uncertainty of  
1150 0.4mrad and the beam centre within a resolution of 10cm [45]. The beam direction  
1151 in both the vertical and horizontal directions is discussed in [123] and it is found  
1152 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 [45].

# 4

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1155

## Bayesian Statistics and Markov Chain Monte Carlo Techniques

1156 This thesis presents a Bayesian oscillation analysis. To extract the oscillation  
1157 parameters, a Markov Chain Monte Carlo (MCMC) method is used. This chapter  
1158 explains the theory of how parameter estimates can be determined using this  
1159 technique and condenses the material found in the literature [124–127].

1160 The oscillation parameter determination presented here is built upon a si-  
1161 multaneous fit to neutrino beam data in the near detector, beam data at SK, and  
1162 atmospheric data at SK. In total, there are four oscillation parameters of interest  
1163 ( $\sin^2(\theta_{23})$ ,  $\sin^2(\theta_{13})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$ ), two oscillation parameters to which this  
1164 study will not be sensitive ( $\sin^2(\theta_{12})$ ,  $\Delta m_{21}^2$ ) and many nuisance parameters that  
1165 control the systematic uncertainty models.

1166 This analysis uses a Monte Carlo technique to generate a multi-dimensional  
1167 probability distribution across all of the model parameters used in the fit. To  
1168 determine an estimate for each parameter, this multi-dimensional object is in-  
1169 tegrated over all other parameters. This process is called Marginalisation and  
1170 is described in subsection 4.3.1. Monte Carlo techniques approximate the prob-  
1171 ability distribution of each parameter within the limit of generating infinite  
1172 samples. As ever, generating a large number of samples is time and resource-

1173 dependent. Therefore, an MCMC technique is utilised within this analysis to  
1174 reduce the required number of steps to sufficiently sample the parameter space.  
1175 This technique is described in further detail in subsection 4.2.1.

1176 The Bayesian analysis techniques used within this thesis are built within the  
1177 MaCh3 framework [128]. This uses a custom MCMC library package exclusively  
1178 supported and developed by the MaCh3 collaborators (which includes the author  
1179 of this thesis).

## 1180 4.1 Bayesian Statistics

1181 Bayesian inference treats observable data,  $D$ , and model parameters,  $\vec{\theta}$ , on equal  
1182 footing such that a probability model of both data and parameters is required.  
1183 This is the joint probability distribution  $P(D, \vec{\theta})$  and can be described by the  
1184 prior distribution for model parameters  $P(\vec{\theta})$  and the likelihood of the data given  
1185 the model parameters  $P(D|\vec{\theta})$ ,

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

1186 The prior distribution,  $P(\vec{\theta})$ , describes all previous knowledge about the  
1187 parameters within the model. For example, if the risk of developing health  
1188 problems is known to increase with age, the prior distribution would describe the  
1189 increase. For the purpose of this analysis, the prior distribution is typically  
1190 the best-fit values taken from external data measurements with a Gaussian  
1191 uncertainty. The prior distribution can also contain correlations between model  
1192 parameters. In an analysis using Monte Carlo techniques, the likelihood of  
1193 measuring some data assuming some set of model parameters is calculated  
1194 by comparing the Monte Carlo prediction generated at that particular set of  
1195 model parameters to the data.

1196 It is parameter estimation that is important for this analysis and as such, Bayes'  
1197 theorem [129] is applied to calculate the probability for each parameter to have a

<sub>1198</sub> certain value given the observed data,  $P(\vec{\theta}|D)$ , which is known as the posterior  
<sub>1199</sub> distribution (often termed the posterior). This can be expressed as

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

<sub>1200</sub> The denominator in Equation 4.2 is the integral of the joint probability distri-  
<sub>1201</sub> bution over all values of all parameters used within the fit. For brevity, the  
<sub>1202</sub> posterior distribution is

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

<sub>1203</sub> For the purposes of this analysis, it is acceptable to neglect the normalisation  
<sub>1204</sub> term and focus on this proportional relationship.

### <sub>1205</sub> 4.1.1 Application of Prior Knowledge

<sub>1206</sub> The posterior distribution is proportional to the prior uncertainty applied to  
<sub>1207</sub> each parameter, as illustrated by Equation 4.3. This means that it is possible  
<sub>1208</sub> to change the prior after the posterior distribution has been determined. The  
<sub>1209</sub> prior uncertainty of a particular parameter can be ‘divided’ out of the posterior  
<sub>1210</sub> distribution and the resulting distribution can be reweighted using the new  
<sub>1211</sub> prior uncertainty that is to be applied. The methodology and implementation  
<sub>1212</sub> of changing the prior follows that described in [130].

<sub>1213</sub> An example implementation that is useful for this analysis is the application  
<sub>1214</sub> of the “reactor constraint”. As discussed in section 2.4, an external constraint  
<sub>1215</sub> on  $\sin^2(\theta_{13})$  is determined from measurements taken from reactor experiments.  
<sub>1216</sub> However, the sensitivities from just using the T2K and SK samples is equally  
<sub>1217</sub> as important. Without this technique, two fits would have to be run, doubling  
<sub>1218</sub> the required resources. Therefore, the key benefit for this analysis is the fact that  
<sub>1219</sub> only a single ‘fit’ has to be performed and can be used to build the two posterior  
<sub>1220</sub> distributions of the with and without reactor constraint applied.

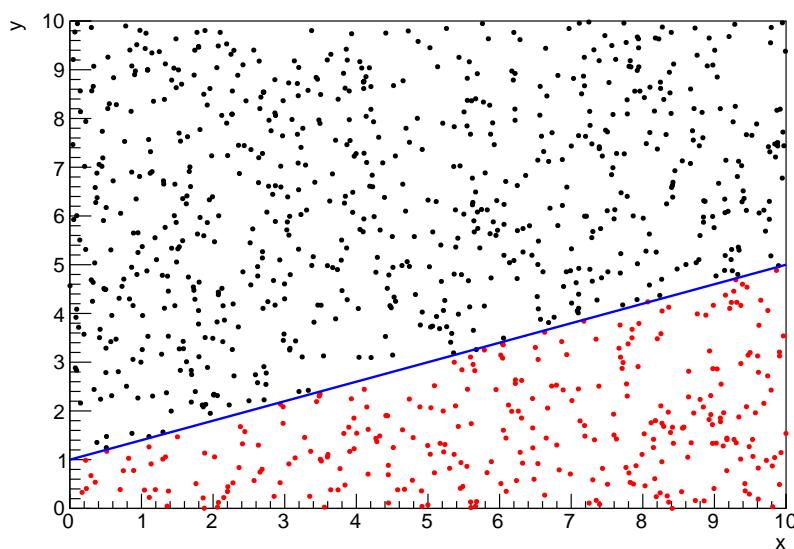
## 4.2 Monte Carlo Simulation

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

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

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

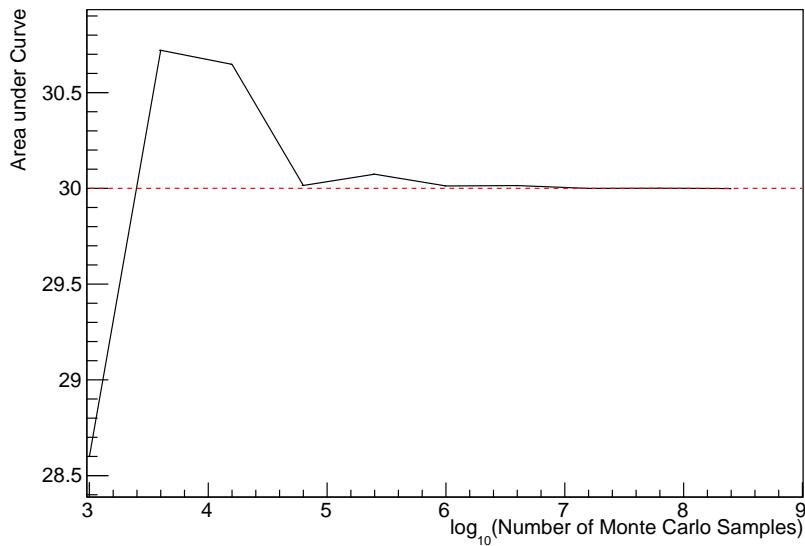
1250 samples are scattered significantly extends passed the region of interest, many  
 1251 calculations will be calculated but do not add to the ability of the Monte Carlo  
 1252 technique to achieve the correct result. For instance, any sample evaluated at  
 1253 a  $y \geq 5$  could be removed without affecting the final result. This does bring in  
 1254 an aspect of the ‘chicken and egg’ problem in that to achieve efficient sampling,  
 1255 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.

### 1256 4.2.1 Markov Chain Monte Carlo

1257 This analysis utilises a multi-dimensional probability distribution, with some  
 1258 dimensions being significantly more constrained than others. These constraints  
 1259 can be from prior knowledge of parameter distributions from external data or  
 1260 un-physical regions in which parameters can not exist. To maximise the efficiency  
 1261 of building the posterior distribution, a Markov Chain Monte Carlo (MCMC)  
 1262 technique is used. This employs a Markov chain to select the points at which  
 1263 to sample the posterior distribution. It performs a semi-random stochastic walk  
 1264 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.

1265 which has the property that the density of sampled points is proportional to the  
 1266 probability density of that parameter. This means that the samples produced by  
 1267 this technique are not statistically independent but they will cover the space  
 1268 of the distribution.

1269 A Markov chain functions by selecting the position of step  $\vec{x}_{i+1}$  based on the  
 1270 position of  $\vec{x}_i$ . The space in which the Markov chain selects samples is dependent  
 1271 upon the total number of parameters utilised within the fit, where a discrete point  
 1272 in this space is described by the N-dimensional space  $\vec{x}$ . In a perfectly operating  
 1273 Markov chain, the position of the next step depends solely on the previous step  
 1274 and not on the further history of the chain ( $\vec{x}_0, \vec{x}_1$ , etc.). However, in solving  
 1275 the multi-dimensionality of the fit used within this analysis, each step becomes  
 1276 correlated with several of the steps preceding itself. Providing the MCMC chain is  
 1277 well optimised, it will begin to converge towards a unique stationary distribution.  
 1278 The period between the chain's initial starting point and the convergence to the  
 1279 unique stationary distribution is colloquially known as the burn-in period. Once  
 1280 the chain reaches the stationary distribution, all points sampled after that point

1281 will look like samples from that distribution.

1282 Further details of the theories underpinning MCMC techniques are discussed  
1283 in [125] but can be summarised by the requirement that the chain satisfies the  
1284 three ‘regularity conditions’:

- 1285 • Irreducibility: From every position in the parameter space  $\vec{x}$ , there must  
1286 exist a non-zero probability for every other position in the parameter space  
1287 to be reached.
- 1288 • Recurrence: Once the chain arrives at the stationary distribution, every step  
1289 following from that position must be samples from the same stationary  
1290 distribution.
- 1291 • Aperiodicity: The chain must not repeat the same sequence of steps at any  
1292 point throughout the sampling period.

1293 The output of the chain after burn-in (i.e. the sampled points after the chain  
1294 has reached the stationary distribution) can be used to approximate the posterior  
1295 distribution and model parameters  $\vec{\theta}$ . To achieve the requirement that the unique  
1296 stationary distribution found by the chain be the posterior distribution, one  
1297 can use the Metropolis-Hastings algorithm. This guides the stochastic process  
1298 depending on the likelihood of the current proposed step compared to that  
1299 of the previous step.

### 1300 4.2.2 Metropolis-Hastings Algorithm

1301 As a requirement for MCMCs, the Markov chain implemented in this technique  
1302 must have a unique stationary distribution that is equivalent to the posterior  
1303 distribution. To ensure this requirement and that the regularity conditions are  
1304 met, this analysis utilises the Metropolis-Hastings (MH) algorithm [131, 132].  
1305 For the  $i^{th}$  step in the chain, the MH algorithm determines the position in the  
1306 parameter space to which the chain moves to based on the current step,  $\vec{x}_i$ , and  
1307 the proposed step,  $\vec{y}_{i+1}$ . The proposed step is randomly selected from some

1308 proposal function  $f(\vec{x}_{i+1}|\vec{x}_i)$ , which depends solely on the current step (ie. not  
1309 the further history of the chain). The next step in the chain  $\vec{x}_{i+1}$  can be either the  
1310 current step or the proposed step determined by whether the proposed step is  
1311 accepted or rejected. To decide if the proposed step is selected, the acceptance  
1312 probability,  $\alpha(\vec{x}_i, \vec{y}_i)$ , is calculated as

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

1313 Where  $P(\vec{y}_{i+1}|D)$  is the posterior distribution as introduced in section 4.1. To  
1314 simplify this calculation, the proposal function is required to be symmetric such  
1315 that  $f(\vec{x}_i|\vec{y}_{i+1}) = f(\vec{y}_{i+1}|\vec{x}_i)$ . In practice, a multi-variate Gaussian distribution  
1316 centered on  $\vec{x}_i$  is used to throw parameter proposals. This reduces Equation 4.4 to

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

1317 After calculating this quantity, a random number,  $\beta$ , is generated uniformly  
1318 between 0 and 1. If  $\beta \leq \alpha(\vec{x}_i, \vec{y}_{i+1})$ , the proposed step is accepted. Otherwise,  
1319 the chain sets the next step equal to the current step. This procedure is repeated  
1320 for subsequent steps. This can be interpreted as if the posterior probability  
1321 of the proposed step is greater than that of the current step, ( $P(\vec{y}_{i+1}|D) \geq$   
1322  $P(\vec{x}_i|D)$ ), the proposed step will always be accepted. If the opposite is true,  
1323 ( $P(\vec{y}_{i+1}|D) \leq P(\vec{x}_i|D)$ ), the proposed step will be accepted with probability  
1324  $P(\vec{x}_i|D)/P(\vec{y}_{i+1}|D)$ . This ensures that the Markov chain does not get trapped  
1325 in any local minima in the potentially non-Gaussian posterior distribution. The  
1326 outcome of this technique is that the density of steps taken in a discrete region  
1327 is directly proportional to the probability density in that region.

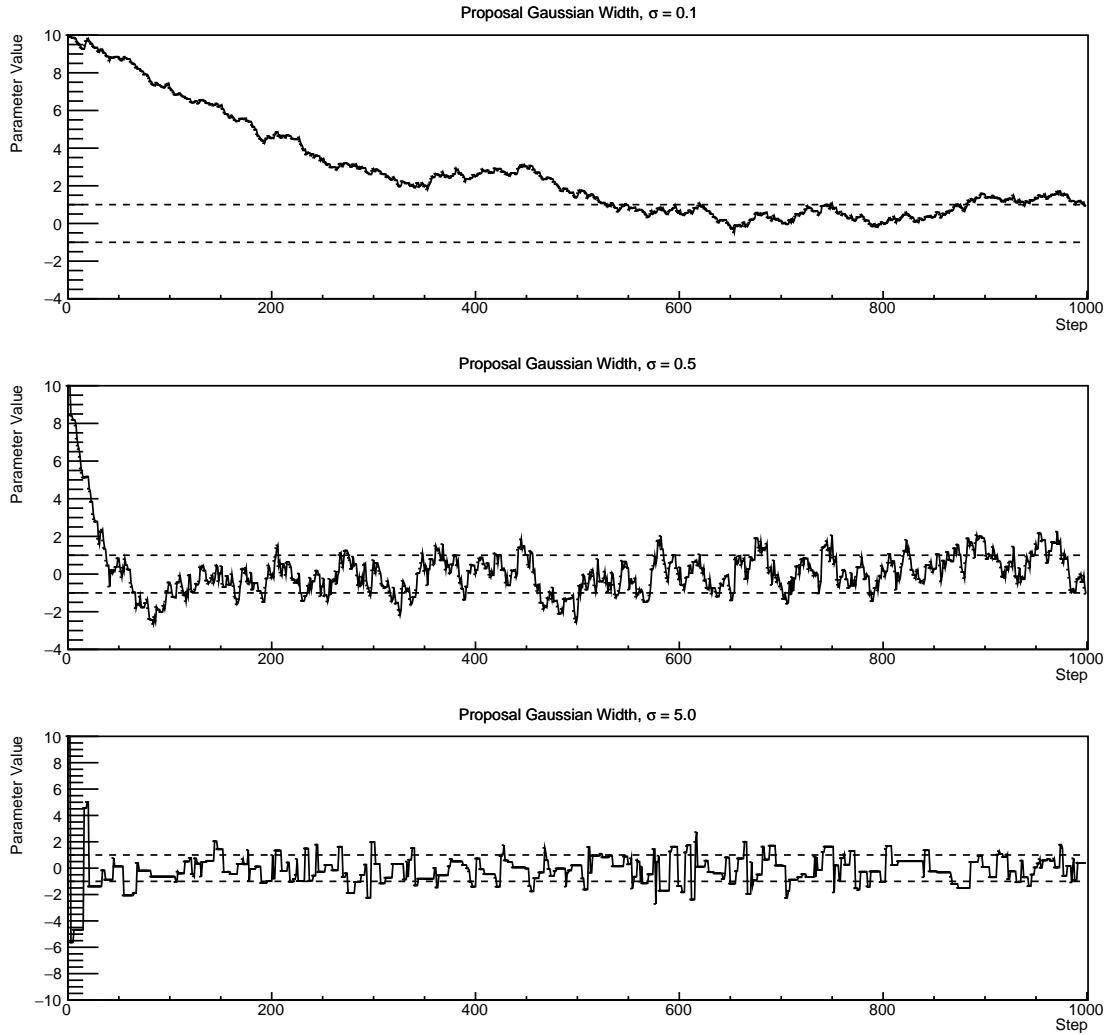
### 1328 4.2.3 MCMC Optimisation

1329 As discussed in subsection 4.2.2, the proposal function invoked within the MH  
1330 algorithm can take any form and the chain will still converge to the stationary  
1331 distribution. At each set of proposed parameter values, a prediction of the same  
1332 spectra has to be generated which requires significant computational resources.

1333 Therefore, the number of steps taken before the unique stationary distribution  
1334 is found should be minimised as only steps after convergence add information  
1335 to the oscillation analysis. Furthermore, the chain should entirely cover the  
1336 allowable parameter space to ensure that all values have been considered. Tuning  
1337 the distance that the proposal function jumps between steps on a parameter-by-  
1338 parameter basis can both minimise the length of the burn-in period and ensure  
1339 that the correlation between step  $\vec{x}_i$  and  $\vec{x}_j$  is sufficiently small.

1340 The effect of changing the width of the proposal function is highlighted in  
1341 Figure 4.3. Three scenarios, each with the same underlying stationary distribution  
1342 (A Gaussian of width 1.0 and mean 0.), are presented. The only difference between  
1343 the three scenarios is the width of the proposal function, colloquially known as  
1344 the ‘step size  $\sigma$ ’. Each scenario starts at an initial parameter value of 10.0 which  
1345 would be considered an extreme variation. For the case where  $\sigma = 0.1$ , it is  
1346 clear to see that the chain takes a long time to reach the expected region of the  
1347 parameter. This indicates that this chain would have a large burn-in period and  
1348 does not converge to the stationary distribution until step  $\sim 500$ . Furthermore,  
1349 whilst the chain does move towards the expected region, each step is significantly  
1350 correlated with the previous. Considering the case where  $\sigma = 5.0$ , the chain  
1351 approaches the expected parameter region almost instantly meaning that the  
1352 burn-in period is not significant. However, there are clearly large regions of steps  
1353 where the chain does not move. This is likely due to the chain proposing steps  
1354 in the tails of the distribution which have a low probability of being accepted.  
1355 Consequently, this chain would take a significant number of steps to fully span  
1356 the allowable parameter region. For the final scenario, where  $\sigma = 0.5$ , you can  
1357 see a relatively small burn-in period of approximately 100 steps. Once the chain  
1358 reaches the stationary distribution, it moves throughout the expected region of  
1359 parameter values many times, sufficiently sampling the full parameter region.  
1360 This example is a single parameter varying across a continuous distribution and  
1361 does not fully reflect the difficulties in the many-hundred multi-variate parameter

1362 distribution used within this analysis. However, it does give a conceptual idea of  
1363 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  $\sigma = 5.0$ .

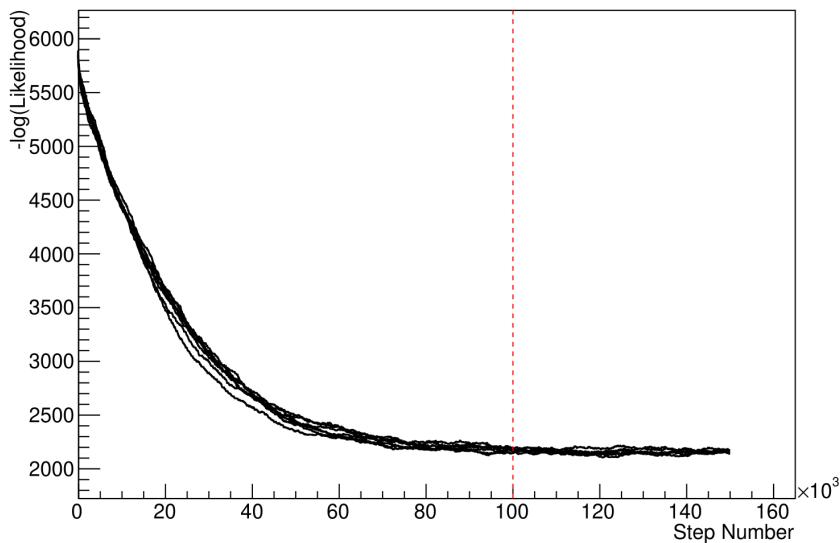
1364 As discussed, step size tuning directly correlates to the average step accep-  
1365 tance rate. If the step size is too small, many steps will be accepted but the  
1366 chain moves slowly. If the opposite is true, many steps will be rejected as the  
1367 chain proposes steps in the tails of the distribution. Discussion in [133] suggests  
1368 that the ‘ideal’ acceptance rate of a high dimension MCMC chain should be

<sub>1369</sub> approximately  $\sim 25\%$ . An “ideal” step size [133] of

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

<sub>1370</sub> where  $N_p$  is the number of parameters included in the MCMC fit. However,  
<sub>1371</sub> the complex correlations between systematics mean that some parameters have  
<sub>1372</sub> to be hand-tuned and many efforts have been taken to select a set of parameter-  
<sub>1373</sub> by-parameter step sizes to approximately reach the ideal acceptance rate.

<sub>1374</sub> Figure 4.4 highlights the likelihood as calculated by the fit in subsection 8.3.4  
<sub>1375</sub> as a function of the number of steps in each chain. In practice, many independent  
<sub>1376</sub> MCMC chains are run simultaneously to parallelise the task of performing the  
<sub>1377</sub> fit. This figure overlays the distribution found in each chain. As seen, the  
<sub>1378</sub> likelihood decreases from its initial value and converges towards a stationary  
<sub>1379</sub> distribution after  $\sim 1 \times 10^5$  steps.



**Figure 4.4:** The log-likelihood from the fit detailed in subsection 8.3.4 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>1380</sub> Multiple configurations of this analysis have been performed throughout this  
<sub>1381</sub> thesis where different samples or systematics have been used. For all of these con-  
<sub>1382</sub> figurations, it was found that a burnin period of  $1 \times 10^5$  was sufficient in all cases.

## 1383 4.3 Understanding the MCMC Results

1384 The previous sections have described how to generate the posterior probability  
1385 distribution using Bayesian MCMC techniques. However, this analysis focuses  
1386 on oscillation parameter determination. The posterior distribution output from  
1387 the chain is a high-dimension object, with as many dimensions as there are  
1388 parameters included in the oscillation analysis. However, this multi-dimensional  
1389 object is difficult to conceptualize so parameter estimations are often presented  
1390 in one or two-dimensional projections of this probability distribution. To do  
1391 this, marginalisation techniques are invoked.

### 1392 4.3.1 Marginalisation

1393 The output of the MCMC chain is a highly dimensional probability distribution  
1394 which is very difficult to interpret. From the standpoint of an oscillation analysis  
1395 experiment, the one or two-dimensional ‘projections’ of the oscillation parameters  
1396 of interest are most relevant. Despite this, the best fit values and uncertainties on  
1397 the oscillation parameters of interest should correctly encapsulate the correlations  
1398 to the other systematic uncertainties (colloquially called ‘nuisance’ parameters).  
1399 For this joint beam and atmospheric analysis, the oscillation parameters of  
1400 interest are  $\sin^2(\theta_{23})$ ,  $\sin^2(\theta_{13})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$ . All other parameters (includ-  
1401 ing the oscillation parameters this fit is insensitive to) are deemed nuisance  
1402 parameters. To generate these projections, the posterior distribution is integrated  
1403 over all nuisance parameters. This is called marginalisation. This technique  
1404 also explains why it is acceptable to neglect the normalisation constant of the  
1405 posterior distribution, which was discussed in section 4.1.

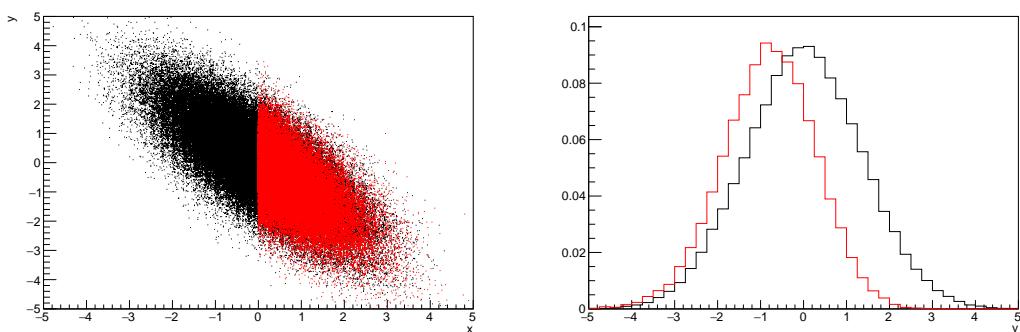
1406 A simple example of the marginalisation technique is to imagine the scenario  
1407 where two coins are flipped. To determine the probability that the first coin  
1408 returned a ‘head’, the exact result of the second coin flip is disregarded and  
1409 simply integrated over. For the parameters of interest,  $\vec{\theta}_i$ , the marginalised

<sup>1410</sup> posterior is calculated by integrating over the nuisance parameters,  $\vec{\theta}_n$ . In this  
<sup>1411</sup> case, Equation 4.2 becomes

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

<sup>1412</sup> Where  $P(\vec{\theta}_i, \vec{\theta}_n)$  encodes the prior knowledge about the uncertainty and  
<sup>1413</sup> correlations between the parameters of interest and the nuisance parameters.  
<sup>1414</sup> In practice, this is simply taking the one or two-dimensional projection of the  
<sup>1415</sup> multi-dimensional probability distribution.

<sup>1416</sup> While in principle an easy solution to a complex problem, correlations be-  
<sup>1417</sup> tween the interesting and nuisance parameters can bias the marginalised results.  
<sup>1418</sup> A similar effect is found when the parameters being marginalised over have  
<sup>1419</sup> non-Gaussian probability distributions. For example, Figure 4.5 highlights the  
<sup>1420</sup> marginalisation bias in the probability distribution found for a parameter when  
<sup>1421</sup> requiring a correlated parameter to have a positive parameter value. Due to  
<sup>1422</sup> the complex nature of the oscillation parameter fit presented in this thesis, there  
<sup>1423</sup> are correlations occurring between the oscillation parameters of interest and the  
<sup>1424</sup> 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.

### 1425 4.3.2 Parameter Estimation and Credible Intervals

1426 The purpose of this analysis is to determine the best fit values for the oscillation  
 1427 parameters that the beam and atmospheric samples are sensitive to:  $\sin^2(\theta_{23})$ ,  
 1428  $\sin^2(\theta_{13})$ ,  $\Delta m_{32}^2$ , and  $\delta_{CP}$ . The posterior probability density, taken from the output  
 1429 MCMC chain, is binned in these parameters. The parameter best-fit point is then  
 1430 taken to be the value that has the highest posterior probability. This is performed  
 1431 in both one and two-dimensional projections.

1432 However, the single best-fit point in a given parameter is not of much use on its  
 1433 own. The uncertainty on the best-fit point must also be presented using credible  
 1434 intervals. The definition of the  $1\sigma$  credible interval is that there is 68% belief  
 1435 that the parameter is within those bounds. For a more generalised definition,  
 1436 the credible interval is the region,  $R$ , of the posterior distribution that contains  
 1437 a specific fraction of the total probability, such that

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

1438 Where  $\theta$  is the parameter being evaluated. This technique then calculates  
 1439 the  $\alpha \times 100\%$  credible interval.

1440 In practice, this analysis uses the highest posterior density (HPD) credible in-  
 1441 tervals which are calculated through the following method. First, the probability  
 1442 distribution is area-normalised such that it has an integrated area equal to 1.0.  
 1443 The bins of probability are then summed from the highest to lowest until the sum  
 1444 exceeds the  $1\sigma$  level (0.68 in this example). This process is repeated for a range of  
 1445 credible intervals, notably the  $1\sigma$ ,  $2\sigma$  and  $3\sigma$  along with other levels where the  
 1446 critical values for each level can be found in [76]. This process can be repeated  
 1447 for the two-dimensional probability distributions by creating two-dimensional  
 1448 contours of credible intervals rather than a one-dimensional result.

### 1449 4.3.3 Bayesian Model Comparisons

1450 Due to the matter resonance, this analysis has some sensitivity to the mass  
 1451 hierarchy of neutrino states (whether  $\Delta m_{32}^2$  is positive or negative) and the  
 1452 octant of  $\sin^2(\theta_{23})$ . The Bayesian approach utilised within this analysis gives an  
 1453 intuitive method of model comparison by determining which hypothesis is most  
 1454 favourable. Taking the ratio of Equation 4.3 for the two hypotheses of normal  
 1455 hierarchy,  $NH$ , and inverted hierarchy,  $IH$ , gives

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

1456 The middle term defines the Bayes factor,  $B(NH/IH)$ , which is a data-driven  
 1457 interpretation of how strong the data prefers one hierarchy to the other. For this  
 1458 analysis, equal priors on both mass hierarchy hypotheses are chosen ( $P(\vec{\theta}_{NH}) =$   
 1459  $P(\vec{\theta}_{IH}) = 0.5$ ). In practice, the MCMC chain proposes a value of  $|\Delta m_{32}^2|$  and  
 1460 then applies a 50% probability that the value is sign flipped. Consequently,  
 1461 the Bayes factor can be calculated from the ratio of the probability density in  
 1462 either hypothesis. This equates to counting the number of steps taken in the  
 1463 normal and inverted hierarchies and taking the ratio. The same approach can be  
 1464 taken to compare the upper octant (UO) compared to the lower octant (LO)  
 1465 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 [134]. The original scale is given in terms of  $\log_{10}(B(A/B))$  but converted to linear scale for easy comparison throughout this thesis.

1466 Whilst the value of the Bayes factor should always be shown, the Jeffreys scale  
 1467 [134] (highlighted in Table 4.1) gives an indication of the strength of preference

<sup>1468</sup> for one model compared to the other. Other interpretations of the strength of  
<sup>1469</sup> preference of a model exist, e.g. the Kass and Raferty Scale [135].

#### <sup>1470</sup> 4.3.4 Comparison of MCMC Output to Expectation

<sup>1471</sup> To ensure the fit is performing well, a best-fit spectrum is produced using the  
<sup>1472</sup> posterior probability distribution and compared with the data, allowing easy  
<sup>1473</sup> by-eye comparisons to be made. A simple method of doing this is to perform a  
<sup>1474</sup> comparison in the fitting parameters (e.g. the reconstructed neutrino energy for  
<sup>1475</sup> T2K far detector beam samples) of the spectra generated by the MCMC chain to  
<sup>1476</sup> ‘data’. This ‘data’ could be true data or some variation of Monte Carlo prediction.  
<sup>1477</sup> This allows easy comparison of the MCMC probability distribution to the data. To  
<sup>1478</sup> perform this,  $N$  steps from the post-burnin MCMC chain are randomly selected.  
<sup>1479</sup> From these, the Monte Carlo prediction at each step is generated by reweighting  
<sup>1480</sup> the model parameters to the values specified at that step. Due to the probability  
<sup>1481</sup> density being directly correlated with the density of steps in a certain region,  
<sup>1482</sup> parameter values close to the best fit value are most likely to be selected.

<sup>1483</sup> In practice, for each bin of the fitting parameters has a probability distribution  
<sup>1484</sup> of event rates, with one entry per sampled MCMC step. This distribution is  
<sup>1485</sup> binned where the bin with the highest probability is selected as the mean and an  
<sup>1486</sup> error on the width of this probability distribution is calculated using the approach  
<sup>1487</sup> highlighted in subsection 4.3.2. Consequently, the best fit distribution in the fit  
<sup>1488</sup> parameter is not necessarily that which would be attained by reweighting the  
<sup>1489</sup> Monte Carlo prediction to the most probable parameter values.

<sup>1490</sup> A similar study can be performed to illustrate the freedom of the model  
<sup>1491</sup> parameter space prior to the fit. This can be done by throwing parameter values  
<sup>1492</sup> from the prior uncertainty of each parameter.

# 5

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## Simulation, Reconstruction, and Event Reduction

1496 As a crucial part of the oscillation analysis, an accurate prediction of the expected  
1497 neutrino spectrum at the far detector is required. This includes modeling the  
1498 flux generation, neutrino interactions, and detector effects. All of the simulation  
1499 packages required to do this are briefly described in section 5.1. The reconstruc-  
1500 tion of neutrino events in the far detector, including the `fitQun` algorithm, is  
1501 documented in section 5.2. This also includes data quality checks of the SK-V  
1502 data which the author performed for the T2K oscillation analysis presented at the  
1503 Neutrino 2020 conference [2]. Finally, section 5.3 describes the steps taken in the  
1504 SK detector to trigger on events of interest whilst removing the comparatively  
1505 large rate of cosmic ray muon events.

### 1506 5.1 Simulation

1507 In order to generate a Monte Carlo prediction of the expected event rate at  
1508 the far detector, all the processes in the beam and atmospheric fluxes, neutrino  
1509 interaction, and detector need to be modeled.

### 5.1.1 Neutrino Flux

The beamline simulation consists of three distinct parts: the initial hadron interaction modeled by FLUKA [136], the target station geometry and particle tracking performed by JNUBEAM, [41, 137] and any hadronic re-interactions simulated by GCALOR [138]. The primary hadronic interactions are  $O(10)\text{GeV}$ , where FLUKA matches external cross-section data better than GCALOR [139]. However, FLUKA is not very adaptable so a small simulation is built to model the interactions in the target and the output is then passed to JNUBEAM and GCALOR for propagation. The hadronic interactions are tuned to data from the NA61/SHINE [140–142] and HARP [143] experiments. The tuning is done by reweighting the FLUKA and GCALOR predictions to match the external data multiplicity and cross-section measurements, based on final state particle kinematics [139]. The culmination of this simulation package generates the predicted flux for neutrino and antineutrino beam modes which are illustrated in Figure 3.7.

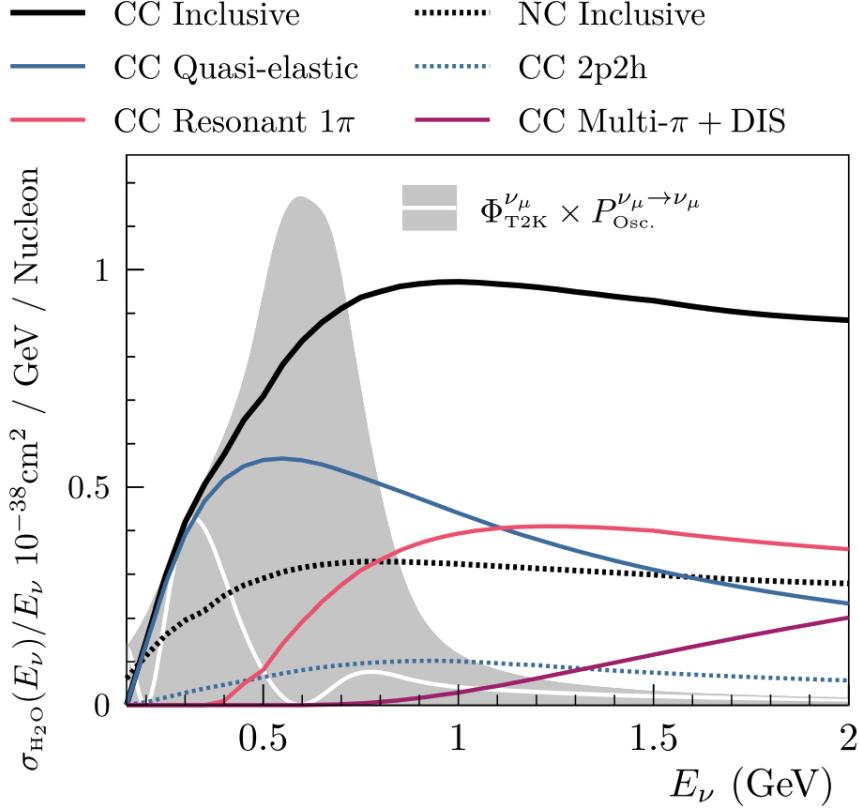
The atmospheric neutrino flux is simulated by the HKKM model [53, 55]. The primary cosmic ray flux is tuned to AMS [144] and BESS [145] data assuming the US-standard atmosphere '76 [146] density profile and includes geomagnetic field effects. The primary cosmic rays interact to generate pions and muons. The interaction of these secondary particles to generate neutrinos is handled by DPMJET-III [147] for energies above 32GeV and JAM [55, 148] for energies below that value [51]. These hadronic interactions are tuned to BESS and L3 data [149, 150] using the same methodology as the tuning of the beamline simulation. The energy and cosine zenith predictions of  $\nu_e, \bar{\nu}_e, \nu_\mu, \bar{\nu}_\mu$  flux are given in Figure 2.3 and Figure 2.5, respectively. The flux is approximately symmetrical and peaked around the horizon ( $\cos(\theta_Z) = 0.0$ ). This is because horizontally-going pions and kaons can travel further than their vertically-going counterparts resulting in a larger probability of decaying to neutrinos. The symmetry is broken in lower-energy neutrinos due to geomagnetic effects, which modify the track of the primary cosmic rays. Updates to the HKKM model are currently ongoing [151].

### **5.1.2 Neutrino Interaction**

Once a flux prediction has been made for all three detectors, NEUT 5.4.0 [152, 153] 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 [154] model for neutrino-nucleus interactions, where the nuclear ground state of any bound nucleons (neutrino-oxygen interactions) is approximated by a spectral-function [155] 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 [156] model and a dipole form factor with  $M_A^{QE} = 1.21\text{GeV}$  fit to external data [157], respectively. NEUT implements the Valencia [158] 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,

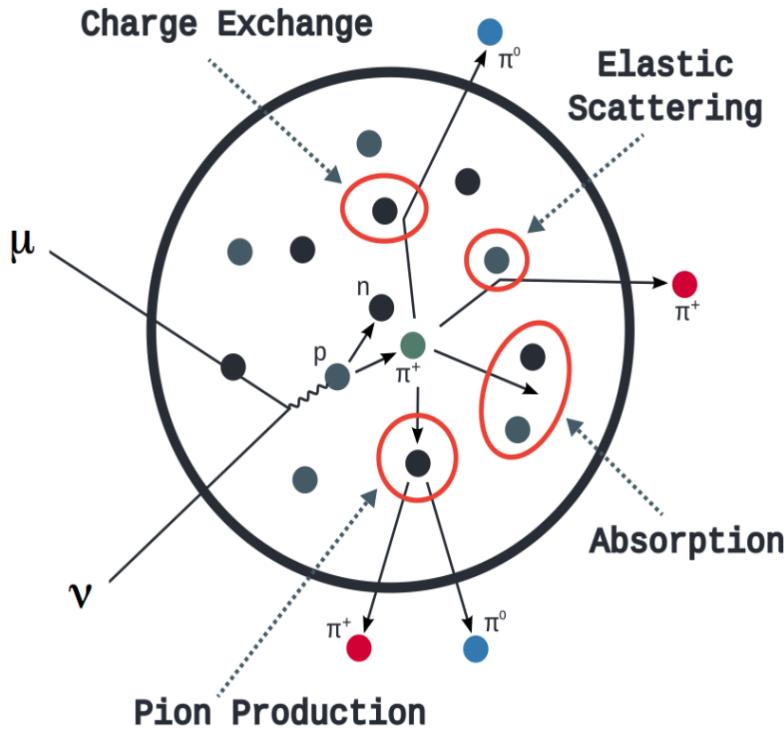


**Figure 5.1:** The NEUT prediction of the  $\nu_\mu$ -H<sub>2</sub>O cross-section overlaid on the T2K  $\nu_\mu$  flux. The charged current (black, solid) and neutral current (black, dashed) inclusive, charged current quasi-elastic (blue, solid), charged current 2p2h (blue, dashed), charged current single pion production (pink), and charged current multi- $\pi$  and DIS (Purple) cross-sections are illustrated. Figure taken from [152].

and  $\eta$  production is also considered. To simulate these interactions, the Berger-Sehgal [159] 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 [160] model to simulate these COH interactions.

DIS and multi- $\pi$  producing interactions become the most dominant for energies  $> O(5)\text{GeV}$ . PYTHIA [161] 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>1579</sup> Bronner model is used [162]. Both of these models use Parton distribution  
<sup>1580</sup> functions based on the Bodek-Yang model [163–165].



**Figure 5.2:** Illustration of the various processes which a pion can undergo before exiting the nucleus. Taken from [166].

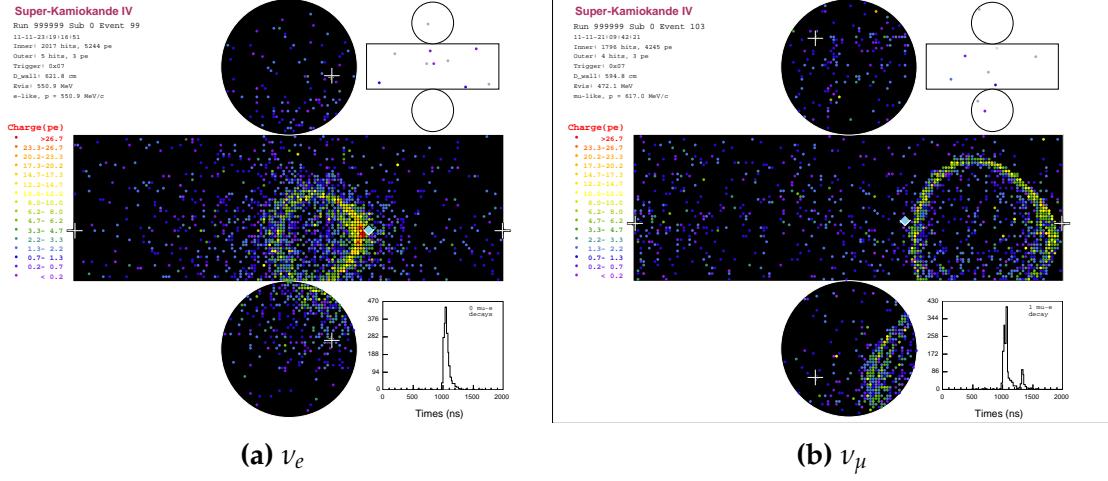
<sup>1581</sup> Any pion that is produced within the nucleus can re-interact through final  
<sup>1582</sup> state interactions before it exits, as illustrated by the scattering, absorption,  
<sup>1583</sup> production, and exchange interactions in Figure 5.2. These re-interactions alter  
<sup>1584</sup> the observable particles within the detector. For instance, if the charged pion  
<sup>1585</sup> from a CC PROD interaction is absorbed, the observables would mimic a CC QE  
<sup>1586</sup> interaction. To simulate these effects, NEUT uses a semi-classical intranuclear  
<sup>1587</sup> cascade model [152]. This cascade functions by stepping the pion through the  
<sup>1588</sup> nucleus in fixed-length steps equivalent to  $dx = R_N/100$ , where  $R_N$  is the radius  
<sup>1589</sup> of the nucleus. At each step, the simulation allows the pion to interact through  
<sup>1590</sup> scattering, charged exchange, absorption, or production with an interaction-  
<sup>1591</sup> dependent probability calculated from a fit to external data [167]. This cascade  
<sup>1592</sup> continues until the pion is absorbed or exits the nucleus.

### 1593 5.1.3 Detector

1594 Once the final state particle kinematics have been determined by NEUT, they  
1595 are passed into the detector simulation. The near detectors, ND280 and INGRID,  
1596 are simulated using a GEANT4 package [45, 168] to simulate the detector geom-  
1597 etry, particle tracking, and energy deposition. The response of the detectors is  
1598 simulated using the elecSim package [45].

1599 The far detector simulation is based upon the original Kamiokande experi-  
1600 ment software which uses the GEANT3-based SKDETSIM [45, 169] package. This  
1601 simulates the interactions of particles in the water as well as Cherenkov light  
1602 production. The water quality and PMT calibration measurements detailed in  
1603 subsection 3.1.2 are also used within this simulation to make accurate predictions  
1604 of the detector response.

1605 Any event which generates optical photons that occurs in SK will be observed  
1606 by the PMT array, where each PMT records the time and accumulated charge.  
1607 This recorded information is shown in event displays similar to those illustrated  
1608 in Figure 5.3 for simulated Monte Carlo events. To be useful for physics analyses,  
1609 this series of PMT hit information needs to be reconstructed to determine the  
1610 number and identity of particles and their kinematics (or track parameters): four-  
1611 vertex, direction, and momentum. The reconstruction uses the fact that the charge  
1612 and timing distribution of photons generated by a particular particle in an event is  
1613 dependent upon its initial kinematics. Electron and muon rings are distinguished  
1614 by their “fuzziness”. Muons are heavier and less affected by scattering or  
1615 showering meaning they typically produce “crisp” rings. Electrons are more  
1616 likely to interact via electromagnetic showering or scattering which results in  
1617 larger variations of their direction from the initial direction. Consequently,  
1618 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 [170].

## 5.2 Event Reconstruction at SK

For the purposes of this analysis, the `fitQun` reconstruction algorithm [171] is utilised. Its core function is to compare a prediction of the accumulated charged and timing distribution from each PMT, generated for a particular particle identity and track parameters, to that observed in the neutrino event. It determines the preferred values by maximising a likelihood function (or minimising a log-likelihood function) which includes information from PMTs which were hit and those that were not hit. The `fitQun` algorithm is based on the key concepts of the MiniBooNE reconstruction algorithm [172].

The `fitQun` algorithm improves upon the previous `APFit` algorithm [173] which has been used for many previous SK analyses. `APFit` fits the vertex from timing information and then fits the direction of the particle from PMT hits within a 43 deg Cherenkov cone (assuming an ultra-relativistic particle) using a fitting estimator. A Hough transformation is used to find the radius of a ring (related to the momentum through Equation 3.2) as well as the number of rings contained within the event. The analysis presented here uses the `fitQun` algorithm as it improves both the accuracy of the fit parameters and the rejection of neutral

1636 current  $\pi^0$  events as compared to APFit [174, 175].

1637 Any event in SK can consist of prompt (or primary) and decay (or secondary)  
1638 particles. For example, a charged current muon neutrino interaction can gen-  
1639 erate two particles that have the potential of generating Cherenkov photons  
1640 (assuming the proton is below the Cherenkov threshold): the prompt muon,  
1641 and the secondary decay-electron from the muon, approximately  $2\mu\text{s}$  later. To  
1642 reconstruct all particles within an event, it is divided into time clusters which are  
1643 called “subevents”. Subevents after the primary subevent are considered to  
1644 be decay electrons.

1645 The main steps of the `fitQun` reconstruction algorithm are:

- 1646 • **Vertex pre-fitting:** An estimate of the vertex is made using a goodness-of-fit  
1647 metric based on PMT hit times
- 1648 • **Peak finding:** The initial time of each subevent is determined by clustering  
1649 events by time residuals
- 1650 • **Single-ring fits:** Given the pre-fit vertex and estimated time of interaction,  
1651 a maximum likelihood technique searches for a single particle generating  
1652 light. Electron, muon, charged pion, and proton hypotheses are considered
- 1653 • **Multi-ring fits:** Seeded from the single-ring fits, hypotheses with multiple  
1654 light-producing particles are considered using the same maximum likeli-  
1655 hood technique. Electron-like or charged pion-like rings are added until  
1656 the likelihood stops improving

1657 To find all the subevents in an event, a vertex goodness metric is calculated  
1658 for some vertex position  $\vec{x}$  and time  $t$ ,

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

1659 where

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

1660 is the residual hit time. It is the difference in time between the PMT hit time  
 1661  $t^i$ , of the  $i^{th}$  PMT, and the expected time of the PMT hit if the photon was at  
 1662 the vertex.  $R_{PMT}^i$  is the position of the  $i^{th}$  PMT,  $c_n$  is the speed of light in water  
 1663 and  $\sigma = 4\text{ns}$  which is comparable to the time resolution of the PMT. When the  
 1664 proposed fit values of time and vertex are close to the true values,  $T_{Res}^i(\vec{x}, t)$  tends  
 1665 to zero resulting in subevents appearing as spikes in the goodness metric. The  
 1666 proposed fit vertex and time are grid-scanned, and the values which maximise  
 1667 the goodness metric are selected as the “pre-fit vertex”. Whilst this predicts a  
 1668 vertex for use in the clustering algorithm, the final vertex is fit using the higher-  
 1669 precision maximum likelihood method described below.

1670 Once the pre-fit vertex has been determined, the goodness metric is scanned as  
 1671 a function of  $t$  to determine the number of subevents. A peak-finding algorithm  
 1672 is then used on the goodness metric, requiring the goodness metric to exceed  
 1673 some threshold and drop below a reduced threshold before any subsequent  
 1674 additional peaks are considered. The thresholds are set such that the rate of  
 1675 false peak finding is minimised while still attaining good data to Monte Carlo  
 1676 agreement. To improve performance, the pre-fit vertex for each delayed subevent  
 1677 is re-calculated after PMT hits from the previous subevent are masked. This  
 1678 improves the decay-electron tagging performance. Once all subevents have  
 1679 been determined, the time window around each subevent is then defined by the  
 1680 earliest and latest time which satisfies  $-180 < T_{Res}^i < 800\text{ns}$ . The subevents and  
 1681 associated time windows are then used as seeds for further reconstruction.

1682 For a given subevent, the `fitQun` algorithm constructs a likelihood based on  
 1683 the accumulated charge  $q_i$  and time information  $t_i$  from the  $i^{th}$  PMT,

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

1684 Where  $\vec{\theta}$  defines the track parameters; vertex position, direction vector and  
 1685 momenta, and  $\Gamma$  represents the particle hypothesis.  $P_i(\text{unhit}|\Gamma, \vec{\theta})$  is the proba-  
 1686 bility of the  $i^{\text{th}}$  tube to not register a hit given the track parameters and particle  
 1687 hypothesis. The charge likelihood,  $f_q(q_i|\Gamma, \vec{\theta})$ , and time likelihood,  $f_t(t_i|\Gamma, \vec{\theta})$ ,  
 1688 represents the probability density function of observing charge  $q_i$  and time  $t_i$  on  
 1689 the  $i^{\text{th}}$  PMT given the specified track parameters and particle hypothesis.

1690 The predicted charge is calculated based on contributions from both the  
 1691 direct light and the scattered light. The direct light contribution is determined  
 1692 based on the integration of the Cherenkov photon profile along the track. PMT  
 1693 angular acceptance, water quality, and calibration measurements discussed in  
 1694 subsection 3.1.2 are included to accurately predict the charge probability density  
 1695 at each PMT. The scattered and reflected light is calculated in a similar way,  
 1696 although it includes a scattering function that depends on the vertex of the  
 1697 particle and the position of the PMT. The charge likelihood is calculated by  
 1698 comparing the prediction to the observed charge in the PMT which is tuned  
 1699 to the PMT simulation.

1700 The time likelihood is approximated to depend on the vertex  $\vec{x}$ , direction  $\vec{d}$ ,  
 1701 and time  $t$  of the track as well as the particle hypothesis. The expected time  
 1702 for PMT hits is calculated by assuming unscattered photons being emitted from  
 1703 the midpoint of the track,  $S_{\text{mid}}$ ,

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

1704 where  $c$  is the speed of light in a vacuum. The time likelihood is then expressed  
 1705 in terms of the residual difference between the PMT hit time and the expected  
 1706 hit time,  $t_{\text{Res}}^i = t^i - t_{\text{exp}}^i$ . The particle hypothesis and momentum also affect the  
 1707 Cherenkov photon distribution. These parameters modify the shape of the time  
 1708 likelihood density since in reality not all photons are emitted at the midpoint of  
 1709 the track. As with the charge likelihood, the contributions from both the direct  
 1710 and scattered light to the time likelihood density are calculated separately, which  
 1711 are both calculated from particle gun Monte Carlo studies.

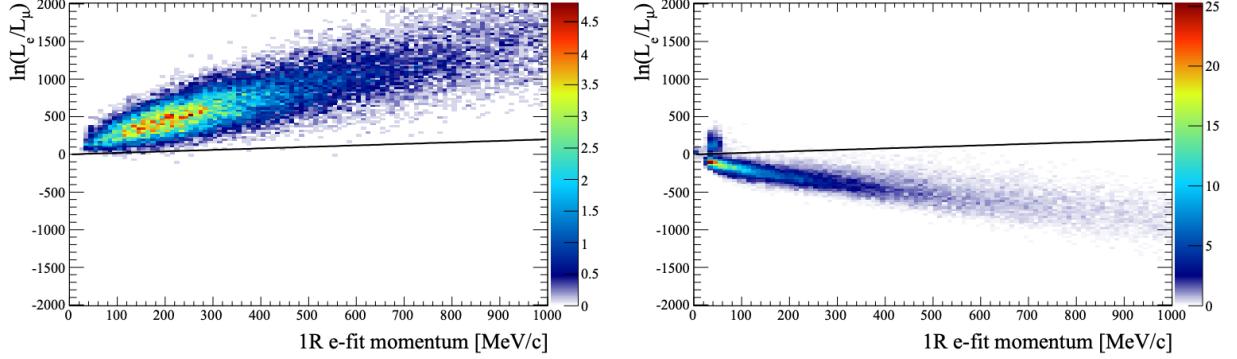
The track parameters and particle identity which maximise  $L(\Gamma, \vec{\theta})$  are defined as the best-fit parameters. In practice MINUIT [176] is used to minimise the value of  $-\ln L(\Gamma, \vec{\theta})$ . The `fiTQun` algorithm considers an electron-like, muon-like, and charged pion-like hypothesis for events with a single final state particle, denoted “single-ring events”. The particle’s identity is determined by taking the ratio of the likelihood of each of the hypotheses. For instance, electrons and muons are distinguished by considering the value of  $\ln(L(e, \vec{\theta}_e)/L(\mu, \vec{\theta}_\mu))$  in comparison to the reconstructed momentum of the electron hypothesis, as illustrated by Figure 5.4. The coefficients of the discriminator between electron-like and muon-like events are determined from Monte Carlo studies [171]. Similar distributions exist for distinguishing electron-like events from  $\pi^0$ -like events, and muon-like events from pion-like events. The cuts are defined as,

$$\begin{aligned} \text{Electron/Muon} : & \ln(L_e/L_\mu) > 0.2 \times p_e^{rec} [\text{MeV}], \\ \text{Electron}/\pi^0 : & \ln(L_e/L_{\pi^0}) < 175 - 0.875 \times m_{\gamma\gamma} [\text{MeV}], \\ \text{Muon/Pion} : & \ln(L_\mu/L_{\pi^\pm}) < 0.15 \times p_\mu^{rec} [\text{MeV}], \end{aligned} \quad (5.5)$$

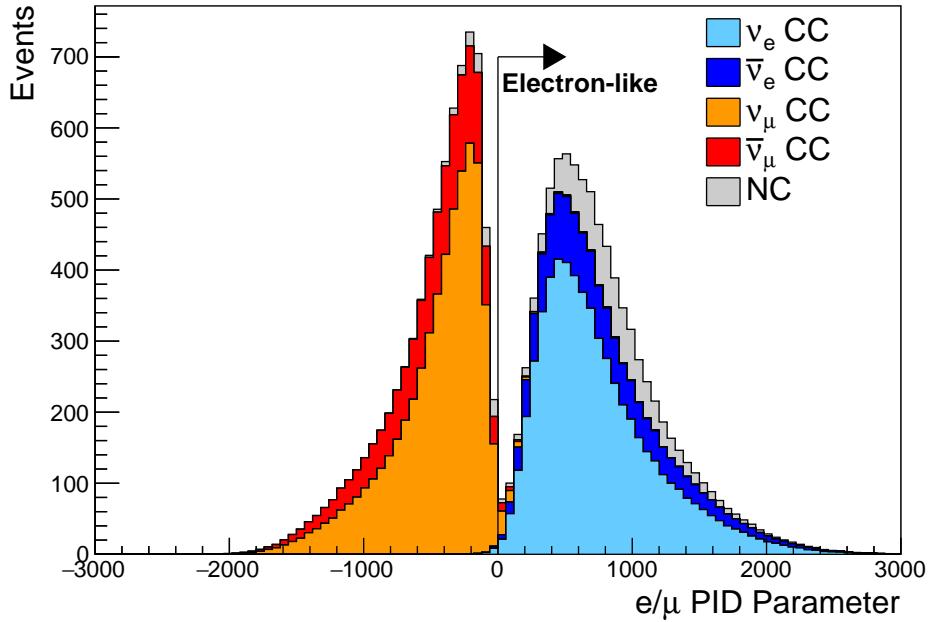
as taken from [177], where  $p_e^{rec}$  and  $p_\mu^{rec}$  are the reconstructed momentum of the single-ring electron and muon fits, respectively.  $m_{\gamma\gamma}$  represents the reconstructed invariant mass of the two photons emitted from  $\pi^0$  decay. Typically, the distance between a particular entry in these two-dimensional distributions and the cut-line is termed the PID parameter and is illustrated in Figure 5.5.

The `fiTQun` algorithm also considers a  $\pi^0$  hypothesis. To do this, it performs a fit looking for two standard electron-hypothesis tracks which point to the same four-vertex. This assumes the electron tracks are generated from photon-conversion so the electron tracks actually appear offset from the proposed  $\pi^0$  vertex. For these fits, the conversion length, direction, and momentum of each photon are also considered as track parameters which are then fit in the same methodology as the standard single-ring hypotheses.

Whilst lower energy events are predominantly single-ring events, higher energy neutrino events can generate final states with multiple particles which



**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 [171].



**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.

<sup>1738</sup> generate Cherenkov photons. These “multi-ring” hypotheses are also considered  
<sup>1739</sup> in the `fitQun` algorithm. When calculating the charge likelihood density, the  
<sup>1740</sup> predicted charge associated with each ring is calculated separately and then  
<sup>1741</sup> summed to calculate the total accumulated charge on each PMT. Similarly, the  
<sup>1742</sup> time likelihood for the multi-ring hypothesis is calculated assuming each ring

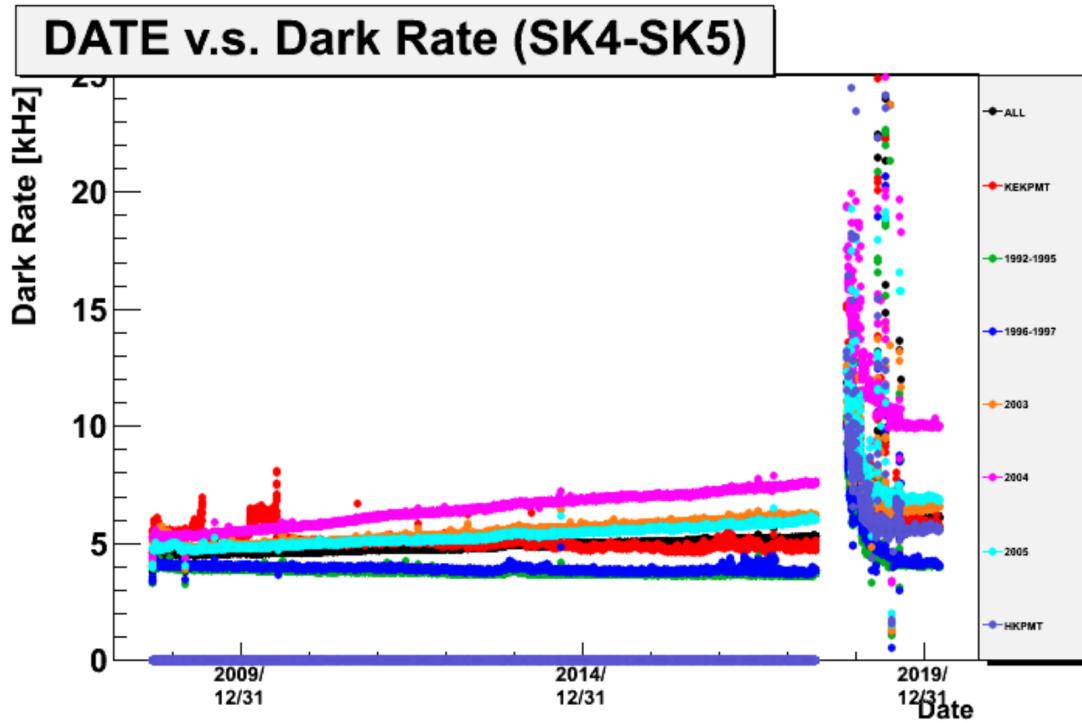
is independent. Each track is time-ordered based on the time of flight from the center of the track to the PMT and the direct light from any ring incident on the PMT is assumed to arrive before any scattered light. To reduce computational resource usage, the multi-ring fits only consider electron-like and charged pion-like rings as the pion fit can be used as a proxy for a muon fit due to their similar mass. Due to the pions ability to interact through the strong force, they are more likely to hard-scatter. That means a single charged pion can produce multiple rings in different directions. There is an additional freedom, the fraction of kinetic energy lost in a single ring segment, which is added into the `fitQun` pion fit to cover this difference. Pion and muon rings are indistinguishable when this fraction tends to unity.

Multi-ring fits proceed by proposing another ring to the previous fit and then fitting the parameters in the method described above. Typically, multi-ring fits have the largest likelihood because of the additional degrees of freedom introduced. A likelihood value is calculated for the  $n$ -ring and  $(n + 1)$ -ring hypotheses, where the additional ring is only included if the likelihood value is above 9.35, based on Monte Carlo studies in [178].

### 5.2.1 Validation of Reconstruction in SK-V

Understanding how the modelling of the detector conditions and stability effects the reconstruction is critical for ensuring accurate measurements. It is important to note that the detector systematics used in the 2020 T2K-only [2] oscillation analysis are determined using data-to-Monte Carlo comparisons of the SK-IV data [179]. Due to tank-open maintenance occurring between SK-IV and SK-V, the dark rate of each PMT was observed to increase in SK-V due to light exposure for a significant time during the repairs. This increase can be seen in Figure 5.6. Run-10 of the T2K experiment was conducted in the SK-V period, so the consistency of SK-IV and SK-V data needs to be studied to determine whether the SK-IV-defined systematics can be applied to the run-10 data. Consequently, the author of this thesis assessed the quality of `fitQun` event reconstruction for SK-V data.

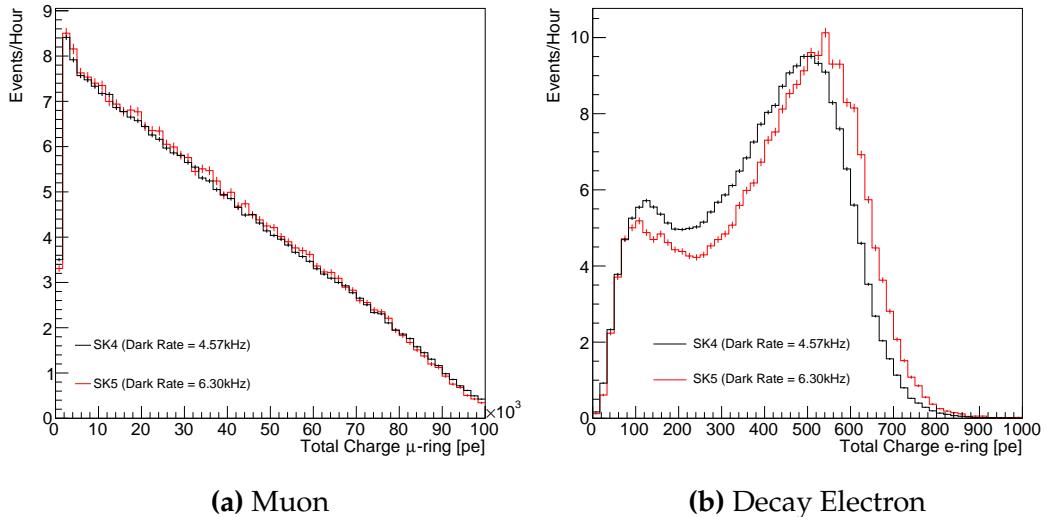
This comparison study was performed using the stopping muon data set for both the SK-IV and SK-V periods. This data sample is used due to the high rate of interactions ( $O(200)$  events per hour) as well as having similar energies to muons from CCQE  $\nu_\mu$  interactions from beam interactions. The rate of cosmic muons does depend on the solar activity cycle [180] but has been neglected in this comparison study. This is because the shape of the distributions is most important for the purposes of being compared to the detector systematics. The SK-IV and SK-V data samples consist of 2398.42 and 626.719 hours of data which equates to 686k and 192k events respectively. These samples do not correspond to the full data sets of either period but do 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 [179].

The predicted charge calculated in the `fitQun` algorithm includes a contribution from the photoelectron emission due to dark noise. Therefore, the increase

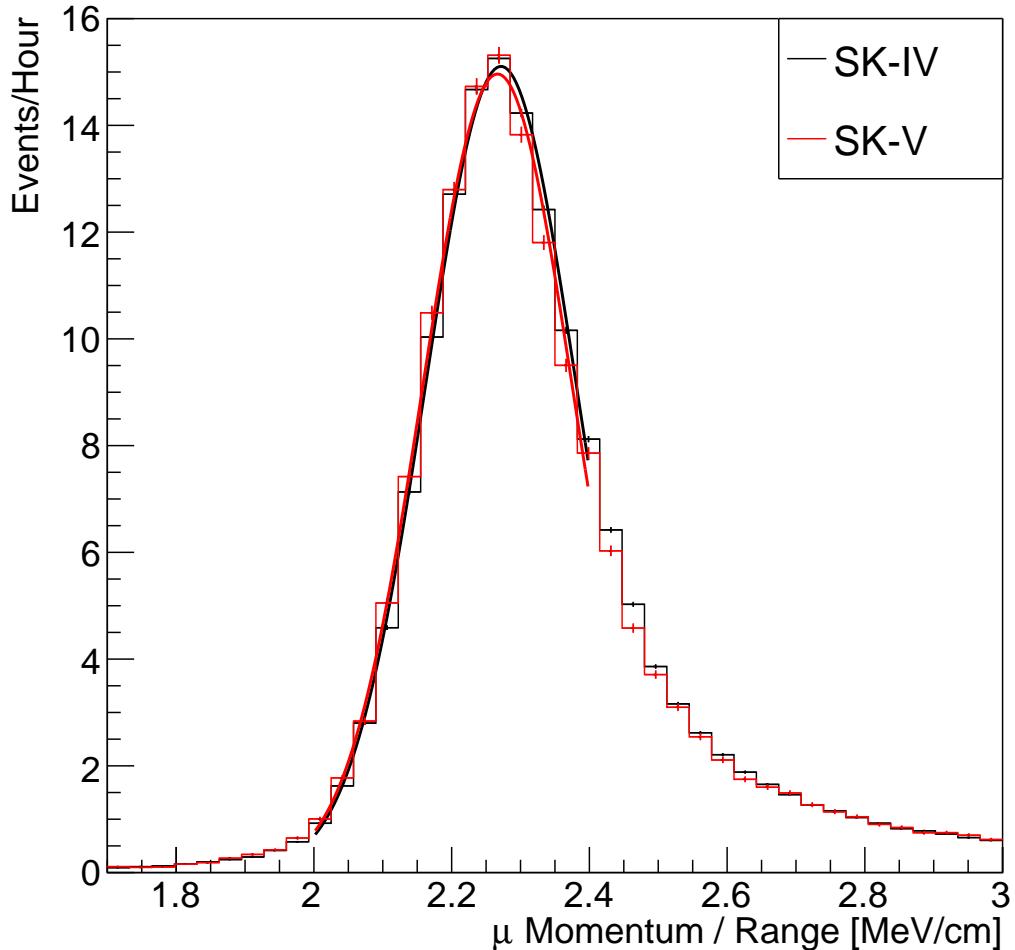
in the SK-V dark rate needs to be accounted for. In practice, the average dark rate in each SK period is calculated and used as an input in the reconstruction. This is calculated by averaging the dark rate per run for each period separately, using the calibration measurements detailed in subsection 3.1.2. The average dark rate from SK-IV and SK-V were found to be 4.57kHz and 6.30kHz, respectively. The charges associated with the muon and decay electron subevents are illustrated in 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 [62] 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,

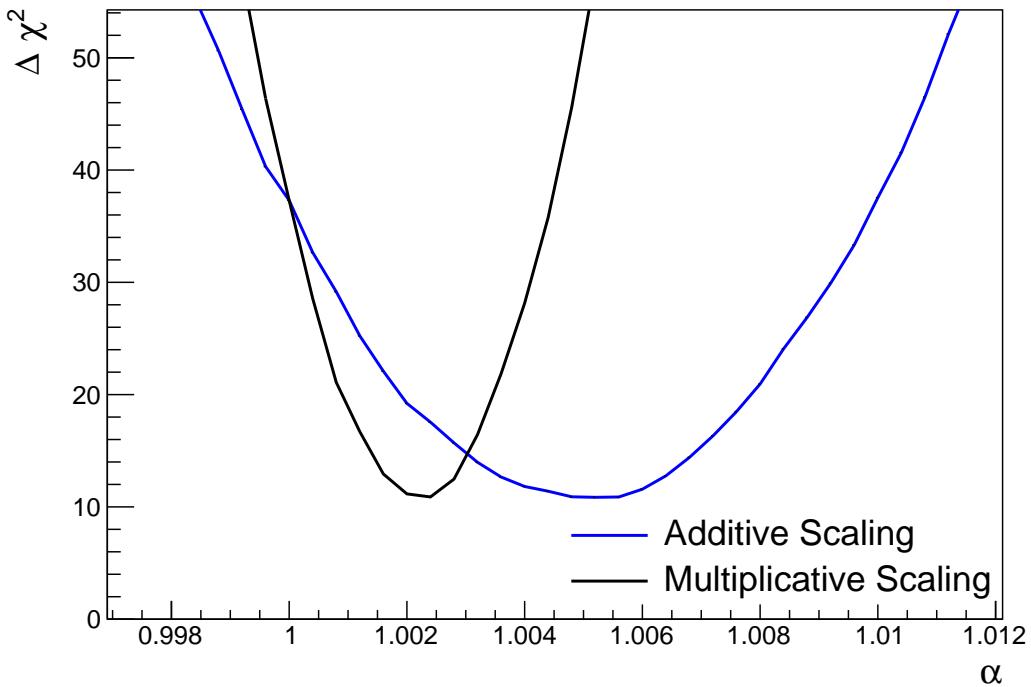
<sub>1802</sub> the reconstructed momentum divided by track length (or range) is compared  
<sub>1803</sub> between SK-IV and SK-V as illustrated in Figure 5.8.



**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-IV (Red). Only events with one tagged decay electron are considered. A Gaussian fit is considered in the range  $[2.0, 2.4]\text{MeV}/\text{cm}$  and illustrated as the solid curve.

<sub>1804</sub> The consistency between these muon distributions has been computed in two  
<sub>1805</sub> ways. Firstly, a Gaussian is fit to the peak of each distribution separately, whose  
<sub>1806</sub> mean is found to be  $(2.272 \pm 0.003)\text{MeV}/\text{cm}$  and  $(2.267 \pm 0.006)\text{MeV}/\text{cm}$  for SK-  
<sub>1807</sub> IV and SK-V respectively. The ratio of these is equal to  $1.002 \pm 0.003$ . The means of  
<sub>1808</sub> the Gaussian fits are consistent with the expected stopping power of a minimum

ionising muon for a target material (water) with  $Z/A \sim 0.5$  [181]. The second consistency check is performed by introducing a nuisance parameter,  $\alpha$ , which modifies the SK-V distribution. The value of  $\alpha$  which minimises the  $\chi^2$  value between the SK-IV and SK-V is determined by scanning across a range of values. This is repeated by applying the nuisance parameter as both a multiplicative factor and an additive shift. The  $\chi^2$  distributions for different values of  $\alpha$  is illustrated in Figure 5.9. The values which minimise the  $\chi^2$  are found to be 0.0052 and 1.0024 for the additive and multiplicative implementations, respectively. No evidence of shifts larger than the 2.1% uncertainty on the energy scale systematic 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.

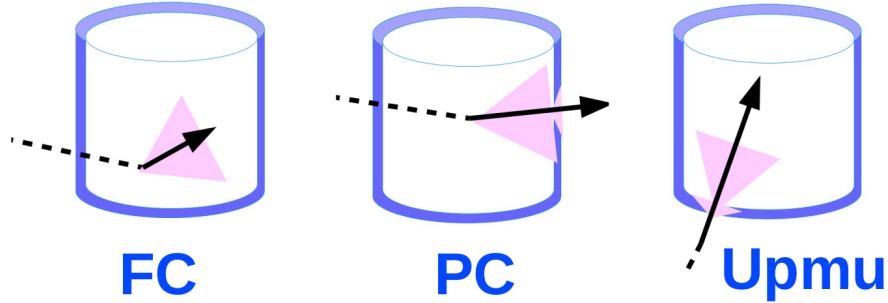
### 1819 5.3 Event Reduction at SK

1820 In normal data-taking operations, the SK detector observes many background  
1821 events alongside the beam and atmospheric neutrino signal events of physics  
1822 interest for this thesis. Cosmic ray muons and flasher events, which are the spon-  
1823 taneous discharge of a given PMT, contribute the largest amount of background  
1824 events in the energy range relevant to this thesis. Therefore the data recorded  
1825 is reduced with the aim of removing these background events. The reduction  
1826 process is detailed in [3, 57] and briefly summarised below.

1827 Atmospheric neutrino events observed in the SK detector are categorised  
1828 into three different types of samples: fully contained (FC), partially contained  
1829 (PC) and up-going muon (Up- $\mu$ ), using PMT hit signatures in the inner and  
1830 outer detector (ID and OD, respectively). To identify FC neutrino events, it is  
1831 required that the neutrino interacts inside the fiducial volume of the ID and that  
1832 no significant OD activity is observed. For this analysis, an event is defined to be  
1833 in the fiducial volume provided the event vertex is at least 0.5m away from the  
1834 ID walls. PC events have the same ID requirements but can have a larger signal  
1835 present inside the OD. Typically, only high energy muons from  $\nu_\mu$  interactions can  
1836 penetrate the ID wall. The Up- $\mu$  sample contains events where muons are created  
1837 from neutrino interactions in the OD water or rock below the tank. They then  
1838 propagate upwards through the detector. Downward-going muons generated  
1839 from neutrino interactions above the tank are neglected because of the difficulty  
1840 in separating their signature from the cosmic muon shower background. The  
1841 sample categories are visually depicted in Figure 5.10.

1842 Based on the event characteristics, as defined by the `fitQun` event reconstruc-  
1843 tion software, the FC events are categorised by

- 1844 • **Visible Energy:** equal to the sum of the reconstructed kinetic energy of  
1845 particles above the Cerenkov threshold for all rings present in the event.  
1846 The purpose is to separate events into sub-GeV and multi-GeV categories.



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

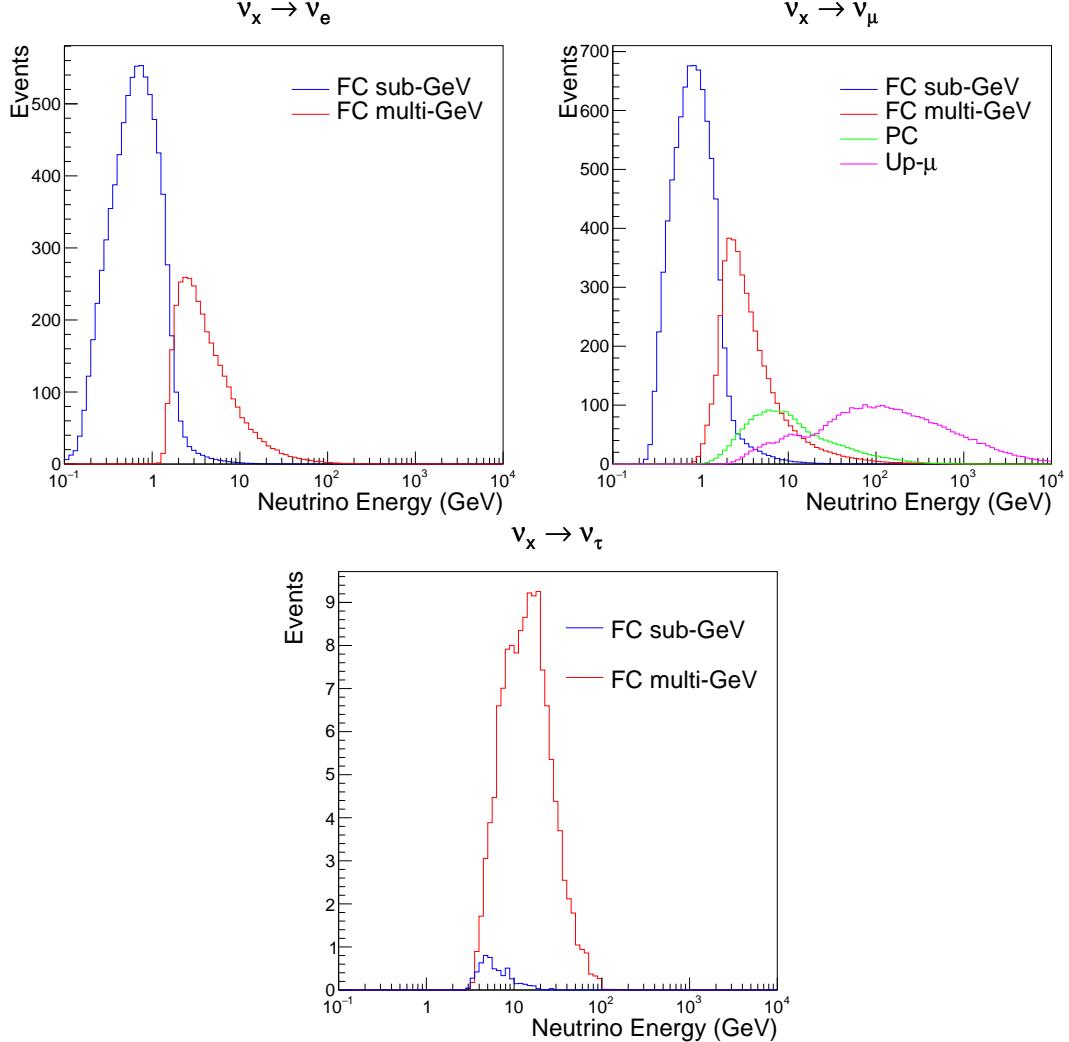
- **Number of observed Cerenkov rings.** The purpose is to separate single-ring and multi-ring events, where single-ring events predominantly consist of quasi-elastic interactions and multi-ring events are typically resonant pion production or deep inelastic scattering events.

- **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

<sup>1868</sup> peak around 0.7GeV and 3GeV respectively, with slightly different peak energies  
<sup>1869</sup> for  $\nu_e$  and  $\nu_\mu$  oscillation channels. PC and Up- $\mu$  are almost entirely comprised  
<sup>1870</sup> of  $\nu_\mu$  events and peak around 7GeV and 100GeV, respectively.



**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).

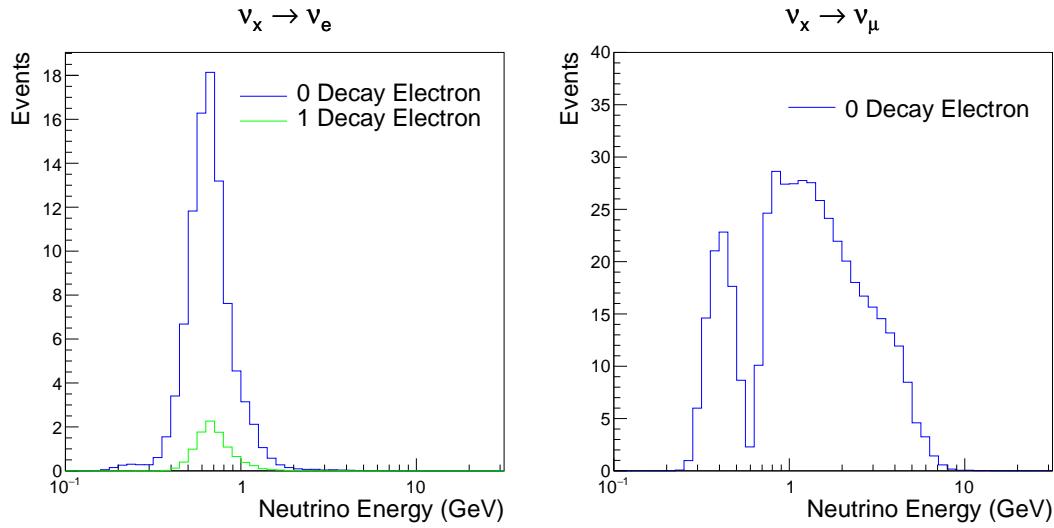
<sup>1871</sup> The first two steps in the FC reconstruction remove the majority of cosmic  
<sup>1872</sup> ray muons by requiring a significant amount of ID activity compared to that  
<sup>1873</sup> measured in the OD. Events that pass this cut are typically very high momentum  
<sup>1874</sup> muons 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 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 tighter cuts. Muons below the Cherenkov threshold can not generate optical photons in the ID but the associated decay electron can due to its lower mass. These are the types of events targeted in the fifth reduction step. The final cuts require the event vertex to be within the fiducial volume (0.5m from the wall although the nominal distance is 2.0m), visible energy  $E_{vis} > 30\text{MeV}$  and fewer than 16 hits within the higher energy OD cluster. The culmination of the fully contained reduction results in 8.09 events/day in the nominal fiducial volume [84]. The uncertainty in the reconstruction is calculated by comparing Monte Carlo prediction to data. The largest discrepancy is found to be 1.3% in the fourth reduction step.

The PC and Up- $\mu$  events are processed through their own reduction processes detailed in [57]. Both of these samples are reconstructed with the APFit algorithm rather than `f1TQun`. This is because the efficiency of reconstructing events that leave the detector has not been sufficiently studied for reliable systematic uncertainties with `f1TQun`. The PC and Up- $\mu$  samples acquire events at approximately 0.66 and 1.44 events/day.

Beam neutrinos events undergo the same reduction steps as FC events and are then subject to further cuts [182]. The GPS system that links the timing between the beam facility and SK needs to be operating correctly and there should be no activity within the detector in the previous  $100\mu\text{s}$  before the trigger. The events then need to triggered between  $-2\mu\text{s}$  and  $10\mu\text{s}$  of the expected spill timing.

1904      The beam neutrino samples are not split by visible energy since their energy  
 1905    range is smaller than the atmospheric neutrino events. Following the T2K  
 1906    analysis in [2], only single-ring beam neutrino events are considered. Similar to  
 1907    atmospheric event selection, the number of decay electrons is used as a proxy for  
 1908    distinguishing CCQE and CCRES events. The expected neutrino energy, broken  
 1909    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

1910

1911

## Sample Selections and Systematics

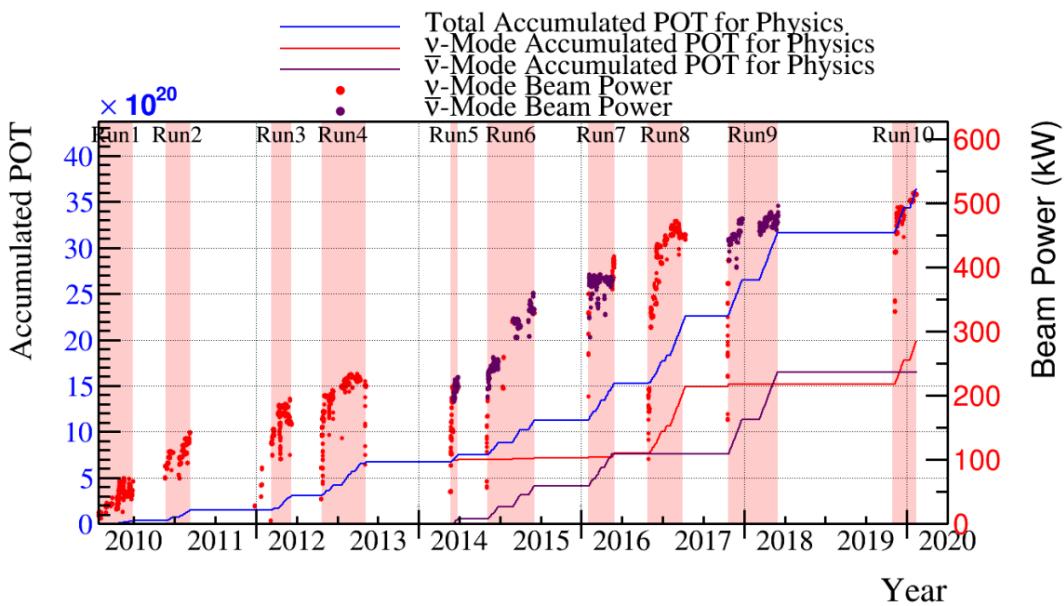
1912 The oscillation analysis presented within this thesis is built upon a simultaneous  
1913 fit to atmospheric samples at SK, neutrino beam samples in the near detector,  
1914 and beam samples at SK. This is the first simultaneous oscillation analysis of  
1915 beam and atmospheric samples supported by the T2K and SK collaborations.  
1916 Notably, the author of this thesis has been responsible for the building and  
1917 developing the MaCh3 framework to support all sets of samples simultaneously.  
1918 The definitions of the samples are documented in section 6.1, section 6.2, and  
1919 section 6.3, respectively. The data collected and used within this analysis is  
1920 detailed in Table 6.1. The near and far detector data corresponds to T2K runs  
1921 2-9 and runs 1-10, respectively. The accumulated POT and beam power for runs  
1922 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).

The difference in POT recorded at the near and far detector is due to the difference in downtime. The SK detector is very stable with almost 100% of data recorded during beam operation. Due to various technical and operational issues, the downtime of the near detector is significantly higher due to its more complex design and operating requirements.

The systematic parameters invoked within the flux, detector, and interaction models used within this analysis are documented in section 6.4. The standard configuration of the joint beam and atmospheric data fit utilises far detector systematics provided in the official inputs from the two experiments. Additionally, a correlated detector model which fits the parameters used in sample selections 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%.

## 1934 6.1 Atmospheric Samples

1935 The atmospheric event selection follows the official SK-IV analysis presented  
1936 in [3] and is documented below. The Monte Carlo prediction used within this  
1937 analysis corresponds to 500 years worth of neutrino events, which is scaled down  
1938 to match the SK-IV livetime of 3244.4 days.

1939 The fully contained (FC), partially contained (PC), and upward going muon  
1940 events ( $\text{up-}\mu$ ) which pass the reduction cuts discussed in section 5.3 are further  
1941 broken down into different samples based on reconstruction information. This  
1942 section details the samples used within this oscillation analysis, alongside the  
1943 chosen binning.

1944 FC events are first separated by the visible energy deposited within the  
1945 detector. This is calculated as the sum of the reconstructed kinetic energy  
1946 above the Cherenkov threshold for all rings present in the event. Events are  
1947 separated by whether they were above or below  $E_{\text{vis}} = 1.33\text{GeV}$ . This separates  
1948 “subGeV” and “multiGeV” events. Typically, lower energy events consist of  
1949 charged current quasi-elastic (CCQE) interactions which are better understood  
1950 and simpler to reconstruct resulting in smaller systematic uncertainties. Events  
1951 are further separated by the number of rings associated with the event due to  
1952 similar reasoning. As the oscillation probability is dependant upon the flavour  
1953 of neutrino, electron and muon events are separated using a similar likelihood  
1954 method to that discussed in section 5.2. To reduce computational resources  
1955 required for the reconstruction, only electron and pion hypotheses are considered  
1956 so this separation cut depends on the ratio of the electron to pion likelihoods,  
1957  $\log(L_e/L_\pi)$ . Finally, the number of decay electrons is used to classify events.  
1958 Charged current resonant pion production (CCRES) interactions generate a final-  
1959 state pion. This can decay, mostly likely through a muon, into a decay electron.  
1960 Therefore any electron-like event with one decay electron or muon-like event  
1961 with two decay electrons was most likely produced by a CCRES interaction.  
1962 Consequently, the number of decay electrons can be used to distinguish CCQE

<sup>1963</sup> and CCRES interaction modes. Ultimately, FC subGeV events are separated  
<sup>1964</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 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>1965</sup> In addition to the cuts discussed above, multiGeV samples also have addi-  
<sup>1966</sup> tional cuts to separate samples which target neutrino and antineutrino events.  
<sup>1967</sup> As discussed in section 2.5, the matter resonance only occurs for neutrinos in the  
<sup>1968</sup> normal hierarchy and antineutrinos in the inverted mass hierarchy. Therefore,  
<sup>1969</sup> having flavour-enriched samples aids in the determination of the mass hierarchy.  
<sup>1970</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>1971</sup> The  $\pi^-$  emitted from a  $\bar{\nu}_e$  interaction is more likely to be captured by an  
<sup>1972</sup> oxygen nucleus than the  $\pi^+$  from  $\nu_e$  interactions [183]. These pions then decay,  
<sup>1973</sup> mostly through muons, to electrons. Therefore the number of tagged decay  
<sup>1974</sup> electrons associated with an event gives an indication of whether the interaction  
<sup>1975</sup> was due to a neutrino or antineutrino: zero for  $\bar{\nu}_e$  events, and one for  $\nu_e$  events.  
<sup>1976</sup> The ability to separate neutrino from antineutrino events is illustrated in Table 6.4,  
<sup>1977</sup> where the MultiGeV-*e*like-nue has 78% purity of CC neutrino interactions with  
<sup>1978</sup> only 7% antineutrino background, the rest consisting of NC backgrounds.

1979      The number of decay electrons discriminator works reasonably well for single-  
 1980     ring events. However, this is not the case for multi-ring events. A multiGeV  
 1981     multiring electron-like (MME) likelihood cut was introduced in [184, 185]. This  
 1982     is a two-stage likelihood selection cut. Four observables are used in the first  
 1983     likelihood cut to distinguish  $CC\nu_e$  and  $CC\bar{\nu}_e$  events from background:

- 1984     • The number of decay electrons  
 1985     • The maximum distance between the vertex of the neutrino and the decay  
 1986        electrons  
 1987     • The energy deposited by the highest energy ring  
 1988     • The particle identification of that highest energy ring

1989     Background events consist of  $CC\nu_\mu$  and NC interactions. Typically, the  
 1990     majority of the energy in these background events is carried by the hadronic  
 1991     system. Additionally, muons tend to travel further than the pions from  $CC\nu_e$   
 1992     before decaying. Thus, the parameters used within the likelihood cut target these  
 1993     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 $E_{vis} > 0.6\text{GeV}$
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.

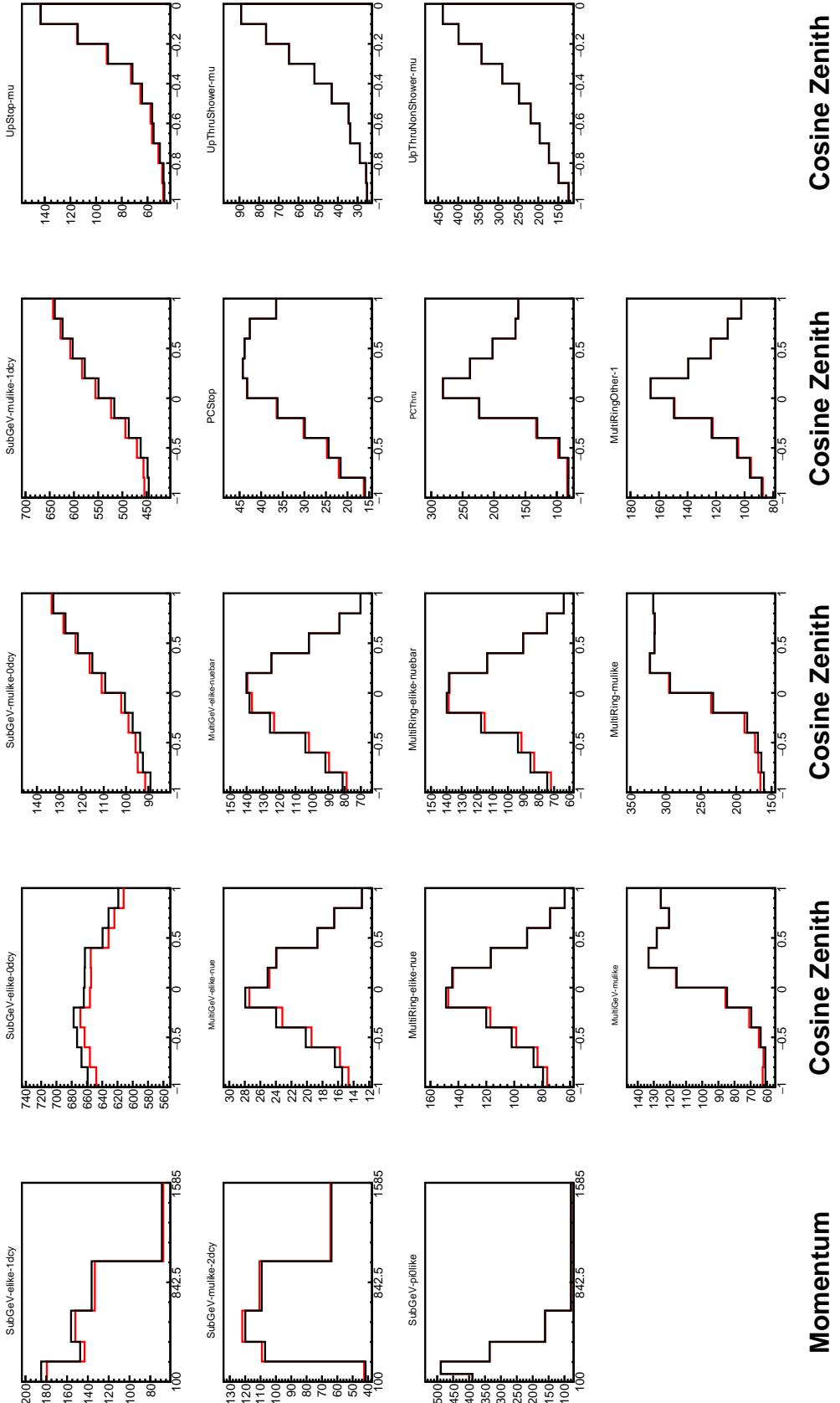
1994     Neutrino and antineutrino events are then separated by a second likelihood  
 1995     method ( $\nu/\bar{\nu}$  separation) detailed in [62]. This uses the number of decay electrons,

1996 the number of reconstructed rings, and the event’s transverse momentum. The  
1997 last two parameters are used because higher-energy samples tend to have more  
1998 pions produced above the Cherenkov threshold which results in more rings  
1999 compared to an antineutrino interaction. Furthermore, the angular distribution  
2000 also tends to be more forward peaked in antineutrino interactions as compared  
2001 to neutrino interactions [3]. These FC multiGeV sample definitions are de-  
2002 tailed in Table 6.3.

2003 The PC and up- $\mu$  samples are split by the amount of energy deposited within  
2004 the outer detector, into “stopping” and “through-going” samples. If an event  
2005 leaves the detector, the energy it takes with it has to be estimated which increases  
2006 the systematic uncertainty compared to events entirely contained within the  
2007 inner detector. This estimation is particularly poor at high energies, thus the  
2008 up- $\mu$  through-going events are not binned in reconstructed momentum. The  
2009 through-going up- $\mu$  are further separated by the presence of any electromagnetic  
2010 showering in the event, as the assumption of non-showering muon does not give  
2011 reliable reconstruction for these types of events [57]. In total, 13 FC, 2 PC, and  
2012 3 up- $\mu$  atmospheric samples are included within this analysis.

2013 The atmospheric samples are binned in direct observables: reconstructed  
2014 lepton momentum and direction, as given by Table 6.5. The distribution of  
2015 the reconstructed lepton momentum (for samples that only have one bin in  
2016 reconstructed zenith angle) and reconstructed direction for each atmospheric  
2017 sample used within this analysis is illustrated in Figure 6.2.

2018 The reconstructed lepton momemtum, illustrated by interaction mode break-  
2019 down, of some representative atmospheric samples is given in Figure 6.3. The  
2020 equivalent distributions of all atmospheric samples used within this analy-  
2021 sis can be found in [186]. The low energy samples tend to be dominated by  
2022 the interaction mode they target (CCQE for SubGeV-elike-0dcy and CC1 $\pi$  for  
2023 SubGeV-elike-1dcy samples). The higher energy samples include much more  
2024 CCOther interactions, especially at larger reconstructed lepton momentum.



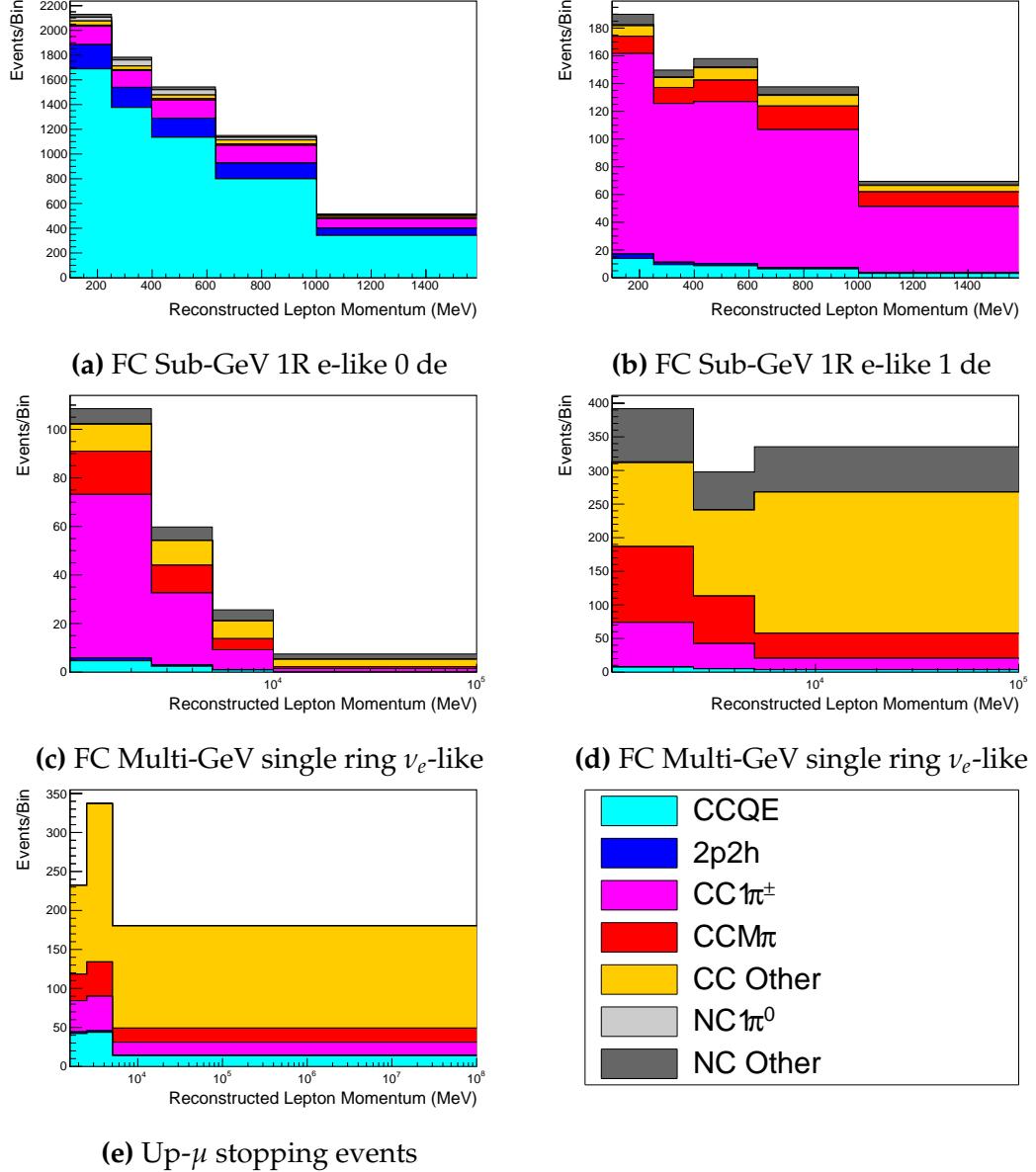
**Figure 6.2:** Comparison of the SK-IV atmospheric samples between predictions made with the CP-violating Asimov A (Black) and CP-conserving Asimov B (Red) oscillation parameter sets (given in Table 2.2). The subGeV samples CCRES and  $\pi^0$ -like samples are given in their reconstructed lepton momentum.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

Sample	$\cos(\theta_Z)$ Bins	Momentum Bin Edges ( $\log_{10}(P)$ MeV)
SubGeV- <i>elike</i> -0dcy	10	2.0, 2.4, 2.6, 2.8, 3.0, 3.2
SubGeV- <i>elike</i> -1dcy	1	2.0, 2.4, 2.6, 2.8, 3.0, 3.2
SubGeV- <i>mulike</i> -0dcy	10	2.0, 2.4, 2.6, 2.8, 3.0, 3.2
SubGeV- <i>mulike</i> -1dcy	10	2.0, 2.4, 2.6, 2.8, 3.0, 3.2
SubGeV- <i>mulike</i> -2dcy	1	2.0, 2.4, 2.6, 2.8, 3.0, 3.2
SubGeV- <i>pi0like</i>	1	2.0, 2.2, 2.4, 2.6, 2.8, 3.2
MultiGeV- <i>elike</i> -nue	10	3.0, 3.4, 3.7, 4.0, 5.0
MultiGeV- <i>elike</i> -nuebar	10	3.0, 3.4, 3.7, 4.0, 5.0
MultiGeV- <i>mulike</i>	10	3.0, 3.4, 5.0
MultiRing- <i>elike</i> -nue	10	3.0, 3.4, 3.7, 5.0
MultiRing- <i>elike</i> -nuebar	10	3.0, 3.4, 3.7, 5.0
MultiRing- <i>mulike</i>	10	2.0, 3.124, 3.4, 3.7, 5.0
MultiRing- <i>Other1</i>	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 6.5:** 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.



**Figure 6.3:** Breakdown by interaction mode of some representative atmospheric samples used within this analysis, illustrated as a function of reconstructed lepton momentum. The binning is provided in Table 6.5. Asimov A oscillation parameters are used to generate these plots. The interaction mode breakdown of all atmospheric samples used within this analysis can be found in [186].

## 2025 6.2 Near Detector Beam Samples

2026 The near detector sample selections are documented in detail within [187] and  
2027 summarised below. Samples are selected based upon which of the two Fine  
2028 Grained Detector (FGD) the vertex is reconstructed in as well as the operating  
2029 mode of the beam: FHC or RHC. Wrong-sign neutrino background samples are  
2030 considered in the RHC mode in order to add additional constraints on model  
2031 parameters. Samples from the wrong-sign component of the FHC beam mode  
2032 are not included as they are statistically insignificant compared to those samples  
2033 already listed.

2034 The reconstruction algorithm uses a clustering algorithm to group hits within  
2035 the TPC. It then adds information from the upstream FGD to form a track  
2036 that passes through both sub-detectors. In FHC(RHC), the highest momentum  
2037 negative(positive) curvature track is defined as the muon candidate. Before  
2038 being assigned a sample, these candidate muon events must pass CC-inclusive  
2039 cuts, as defined in [188]:

- 2040 • Event Timing: The DAQ must be operational and the event must occur  
2041 within the expected beam time window consistent with the beam spill
- 2042 • TPC Requirement: The muon-candidate track path must intercept one or  
2043 more TPCs
- 2044 • Fiducial volume: The event must originate from within the fiducial volume  
2045 defined in [189]
- 2046 • Upstream Background: Remove events that have muon tracks that originate  
2047 upstream of the FGDs by requiring no high-momentum tracks within  
2048 150mm upstream of the candidate vertex. Additionally, events that occur  
2049 within the downstream FGD are vetoed if a secondary track starts within  
2050 the upstream FGD

- 2051     • Broken track removal: All candidates where the muon candidate is broken  
2052       in two are removed

- 2053     • Muon PID: Measurements of  $dE/dx$  in a TPC are used to distinguish muon-  
2054       like events, from electron-like or proton-like, using a likelihood cut

2055     In addition to these cuts, RHC neutrino events also have to undergo the  
2056       following cuts to aid in the separation of neutrino and antineutrino [190]:

- 2057     • TPC Requirement: The track path must intercept TPC2

- 2058     • Positive Track: The highest momentum track must have a positive recon-  
2059       structed charge

- 2060     • TPC1 Veto: Remove any events originating upstream of TPC1

2061     Once all CC-inclusive events have been determined, they are further split by  
2062       pion multiplicity: CC0 $\pi$ , CC1 $\pi$ , and CCOther. Pions in the TPCs are selected by  
2063       requiring a second track to be observed, which is separate from the muon track  
2064       and is in the same beam spill window and sub-detector. The number of FGD  
2065       pions is equal to the number of Michel electrons which were tagged within the  
2066       same sub-detector and spill window. If this value is equal to zero, the number  
2067       of FGD pions is equivalent to the number of pion-like tracks which have  $dE/dx$   
2068       measurements consistent with the pion hypothesis. The pion tracks from both  
2069       FGD and TPC events are required to have a vertex consistent with that of the  
2070       muon candidate. The Michel electron tagging is preferential as a delayed Michel  
2071       is almost always a pion meaning this cut has a higher purity [188, 191], whereas a  
2072       track in the FGD that is consistent with a pion could be another particle resulting  
2073       in a lower purity. Michel electrons are neglected in the TPC as the pions very  
2074       rarely stop due to the low density.

2075     CC0 $\pi$ , CC1 $\pi$ , and CCOther samples are defined with the following cuts:

- 2076     •  $\nu_\mu$ CC0 $\pi$  Selection: No electrons in TPC and no charged pions or decay  
2077       electrons within the TPC or FGD

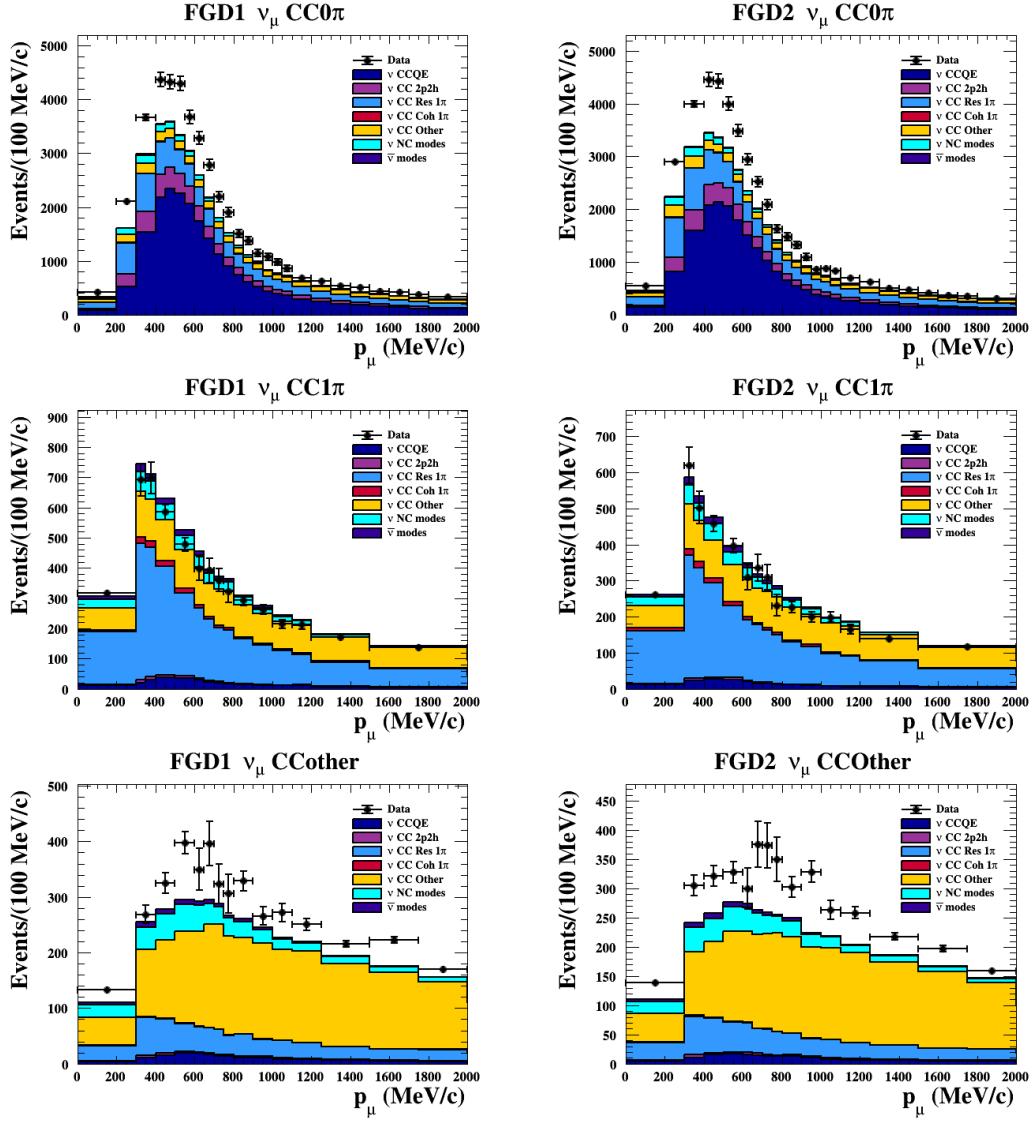
- 2078     •  $\nu_\mu$ CC1 $\pi$  **Selection:** Exactly one charged pion in either the TPC or FGD  
2079     •  $\nu_\mu$ CCOther **Selection:** All events which are not classified into the above  
2080       two selections

2081       Counting the three selections for each FGD in FHC and RHC running, includ-  
2082       ing the wrong-sign background in RHC, 18 near detector samples are used within  
2083       this analysis. These samples are binned in reconstructed lepton momentum  
2084       (illustrated in Figure 6.4) and direction with respect to the beam. The binning  
2085       is chosen such that each event has at least 20 Monte Carlo events in each bin  
2086       [189]. This is to ensure that the bins are coarse enough to ensure the reduction  
2087       of statistical errors, whilst also being fine enough to sample the high-resolution  
2088       peak regions. The exact binning is detailed in [189].

### 2089     6.3 Far Detector Beam Samples

2090       The beam neutrino events which occur at the SK detector, which pass the  
2091       reduction cuts detailed in section 5.3, are separated based on whether the beam  
2092       was operating in FHC or RHC mode. The events are then separated into three  
2093       samples: electron-like (1Re), muon-like (1R $\mu$ ), and CC1 $\pi^+$ -like (1Re1de) which  
2094       are observed as electron-like events with an associated decay electron [179].  
2095       As discussed in section 6.1, positively charged pions emitted from neutrino  
2096       interactions are more likely to produce decay electrons than negatively charged  
2097       pions. Consequently, the CC1 $\pi^+$ -like sample is only selected when the beam is  
2098       operating in FHC mode. Therefore, five beam samples measured at SK are  
2099       used in this analysis.

2100       The fiducial volume definition for beam samples is slightly different from that  
2101       used for the atmospheric samples. It uses both the distance to the closest wall  
2102       (dWall) and the distance to the wall along the trajectory of the particle (toWall).  
2103       This allows events that originate close to the wall but are facing into the tank to be  
2104       included within the analysis, which would have otherwise been removed. These  
2105       additional events are beneficial for a statistics-limited experiment. The exact



**Figure 6.4:** 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 [187].

2106 cut values for both `dWall` and `tWall` are different for each of the three types of  
 2107 sample and are optimised based on T2K sensitivity to  $\delta_{CP}$  [177, 192]. They are:

2108 **1Re event selection** For an event to be classified as a 1Re-like, the event must sat-  
 2109 isfy:

- 2110 • Fully-contained and have  $dWall > 80\text{cm}$  and  $tWall > 170\text{cm}$
- 2111 • Total of one ring which is reconstructed as electron-like with reconstructed

2112      momentum  $P_e > 100\text{MeV}$

2113      • Zero decay electrons are associated with the event

2114      • Passes  $\pi^0$  rejection cut discussed in section 5.2

2115      The zero decay electron cut removes non-CCQE interactions and the  $\pi^0$   
2116      rejection cut is designed to remove neutral current  $\pi^0$  background events which  
2117      can be easily reconstructed as 1Re-like events.

2118      The zero decay electron cut removes non-CCQE interactions and the  $\pi^0$   
2119      rejection cut is designed to remove neutral current  $\pi^0$  background events which  
2120      can be easily reconstructed as 1Re-like events.

2121      **CC1 $\pi^+$  event selection** This event selection is very similar to that of the 1Re  
2122      sample. The only differences are that the dWall and toWall criteria are changed  
2123      to  $> 50\text{cm}$  and  $> 270\text{cm}$ , respectively, and exactly one decay electron is required  
2124      from the  $\pi^+$  decay.

2125      **1R $\mu$  event selection** A 1R $\mu$ -like event is determined by the following cuts:

2126      • Fully-contained and have  $\text{dWall} > 50\text{cm}$  and  $\text{toWall} > 250\text{cm}$

2127      • Total of one ring which is reconstructed as muon-like with reconstructed  
2128      momentum  $P_\mu > 200\text{MeV}$

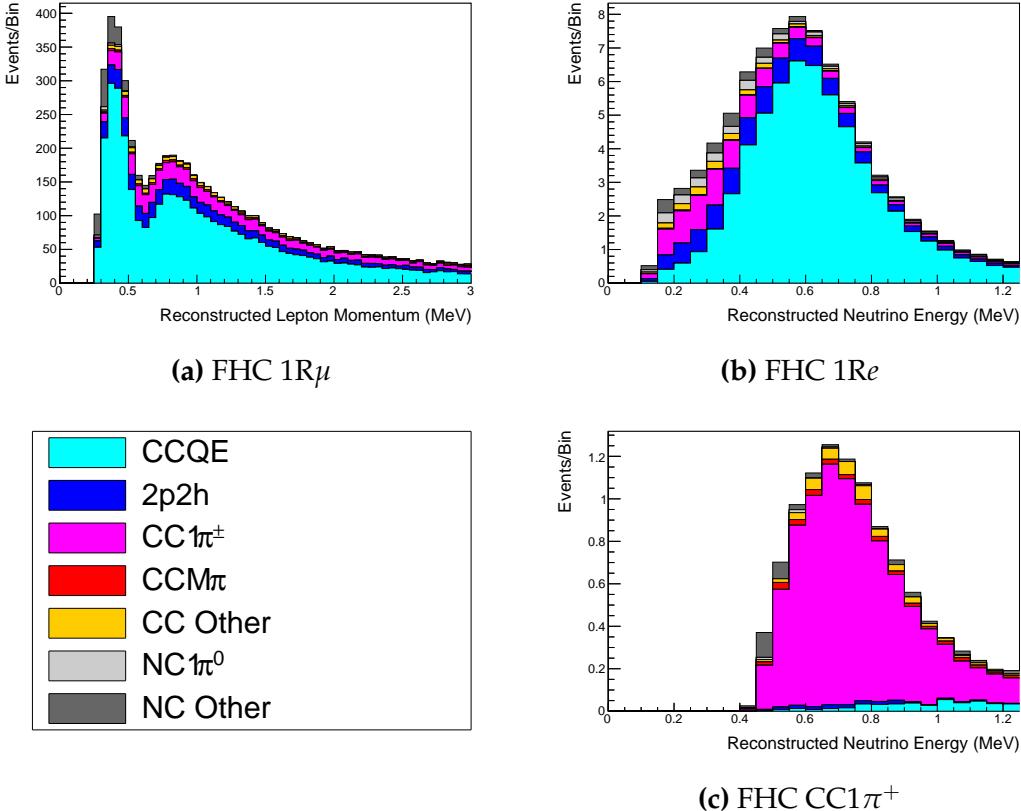
2129      • Fewer than two decay electrons are associated with the event

2130      • Passes  $\pi^+$  rejection cut discussed in section 5.2

2131      All of these samples are binned in reconstructed neutrino energy. This is  
2132      possible under a particular interaction mode assumption, as the direction from  
2133      the source is known extremely well. For the 1Re-like and 1R $\mu$ -like samples,

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

Where  $M_N$ ,  $M_P$  and  $m_l$  are the masses of the neutron, proton and outgoing lepton, respectively.  $V_{nuc} = 27\text{MeV}$  is the binding energy of the oxygen nucleus [179],  $\theta_{beam}$  is the angle between the beam and the direction of the outgoing lepton, and  $E_l$  and  $P_l$  are the energy and momentum of that outgoing lepton.



**Figure 6.5:** 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  $30.0\text{GeV}$ .

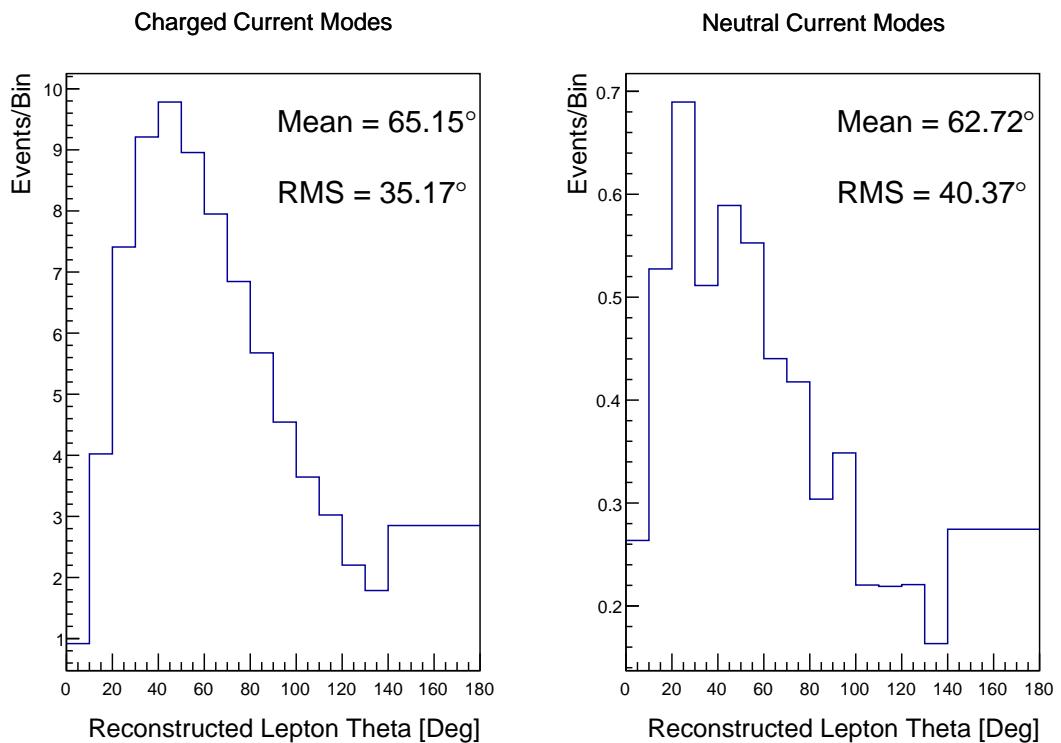
The reconstructed neutrino energy of the CC1 $\pi^+$ -like events also accounts for the delta resonance produced within the interaction,

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

Where  $M_{\Delta^{++}}$  is the mass of the delta baryon. Binding energy effects are not considered as a two-body process, with the delta baryon, is assumed. This follows the T2K oscillation analysis presented in [2], although recent developments of

2143 the interaction model in the latest T2K oscillation analysis do include effects  
2144 from binding energy in this calculation [193].

2145 The reconstructed neutrino energy for the FHC samples is illustrated in  
2146 Figure 6.5. As expected, the  $1R\mu$ -like and  $1Re$ -like samples are heavily dominated  
2147 by CCQE interactions, with smaller contributions from  $2p2h$  meson exchange and  
2148 resonant pion production interactions. The  $CC1\pi^+$ -like sample predominantly  
2149 consists of charged current resonant pion production interactions. The  $1Re$ -like  
2150 and  $CC1\pi^+$ -like samples are also binned by the angle between the neutrino beam  
2151 and the reconstructed lepton momentum. This is to aid in charged current and  
2152 neutral current separation, as indicated in Figure 6.6. This is because the neutral  
2153 current backgrounds are predominantly due to  $\pi^0$ -decays, which decay into two  
2154  $\gamma$  rays. The opening angle of which (alongside the different final state kinematics)  
2155 can produce a slightly broader angular distribution compared to the final state  
2156 particles originating from charged current  $\nu_e$  interactions.



**Figure 6.6:** 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.

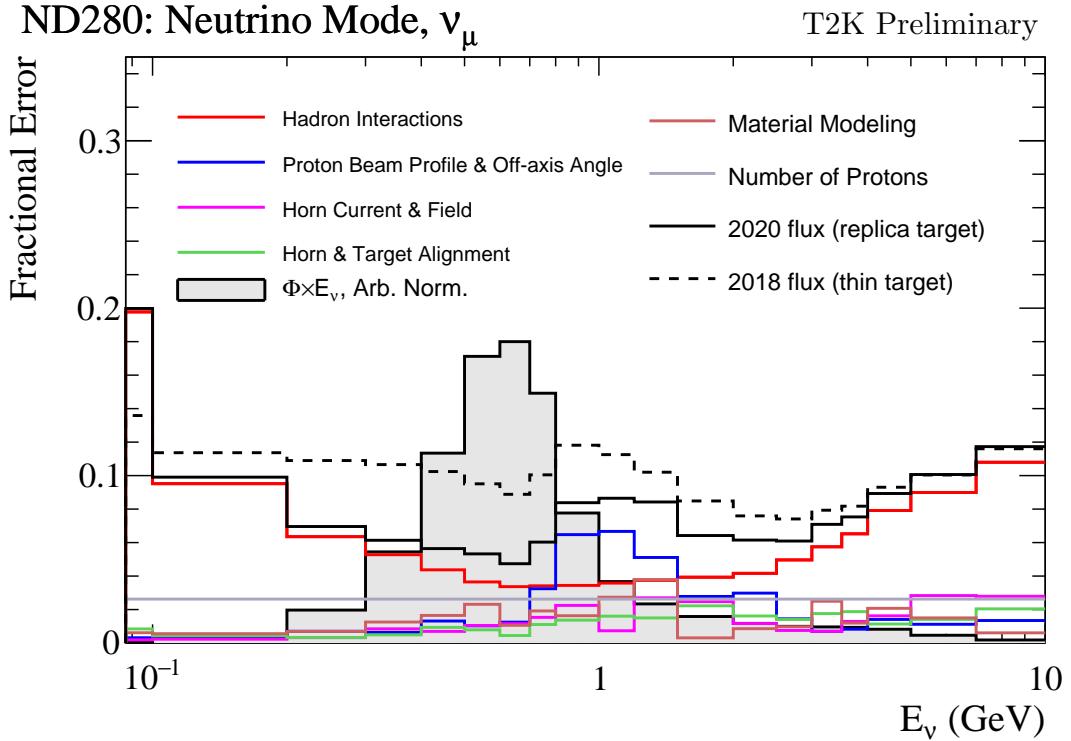
## 2157 6.4 Systematic Uncertainties

2158 The systematic model parameters for this analysis are split into groups, or blocks,  
2159 depending on their purpose. They consist of flux uncertainties, neutrino-matter  
2160 interaction systematics, and detector efficiencies. There are also uncertainties on  
2161 the oscillation parameters to which this analysis is not sensitive, namely  $\Delta m_{21}^2$   
2162 and  $\sin^2(\theta_{12})$ . These oscillation parameter uncertainties are taken from the 2020  
2163 PDG measurements [76]. As described in chapter 4, each model parameter used  
2164 within this analysis requires a prior uncertainty. This is provided via separate  
2165 covariance matrices for each block. The covariance matrices can include prior  
2166 correlations between parameters within a single block, but the separate treatment  
2167 means prior correlations can not be included for parameters in different groups.  
2168 Some parameters in these models have no reasonably motivated uncertainties  
2169 and are assigned flat priors which do not modify the likelihood penalty. In  
2170 practice, these flat prior parameters are actually assigned a Gaussian with a  
2171 very large width to ensure the covariance matrix is positive definite. They are  
2172 then checked at run time to determine if they contribute to the likelihood. The  
2173 flux, neutrino interaction, and detector modeling simulations have already been  
2174 discussed in section 5.1 and section 5.2. The uncertainties invoked within each  
2175 of these models are described below.

### 2176 6.4.1 Beam Flux

2177 The neutrino beam flux systematics are based upon the uncertainty in the mod-  
2178 eling of the components of the beam simulation. This includes the model of  
2179 hadron productions and reinteractions, the shape, intensity, and alignment of  
2180 the beam with respect to the target, and the uniformity of the magnetic field  
2181 produced by the horn, alongside other effects. The uncertainty, as a function  
2182 of neutrino energy, is illustrated in Figure 6.7 which includes a depiction of  
2183 the total uncertainty as well as the contribution from individual components.  
2184 The uncertainty around the peak of the energy distribution ( $E_\nu \sim 0.6\text{GeV}$ ) is

2185 dominated by uncertainties in the beam profile and alignment. Outside of this  
2186 region, uncertainties on hadron production dominate the error.



**Figure 6.7:** 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 [194]). The solid histogram indicates the neutrino flux as a function of energy. Figure taken from [195].

2187 The beam flux uncertainties are described by one hundred parameters. They  
2188 are split between the ND280 and SK detectors and binned by neutrino flavour:  
2189  $\nu_\mu$ ,  $\bar{\nu}_\mu$ ,  $\nu_e$  and  $\bar{\nu}_e$ . The response is then broken down as a function of neutrino  
2190 energy. The bin density in the neutrino energy is the same for the  $\nu_\mu$  in FHC  
2191 and  $\bar{\nu}_\mu$  in RHC beams, and narrows for neutrino energies close to the oscillation  
2192 maximum of  $E_\nu = 0.6\text{GeV}$ . This binning is specified in Table 6.6. All of these  
2193 systematic uncertainties are applied as normalisation parameters with Gaussian  
2194 priors centered at 1.0 and error specified from a covariance matrix provided  
2195 by the T2K beam group [195].

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 6.6:** 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.

## 2196 6.4.2 Atmospheric Flux

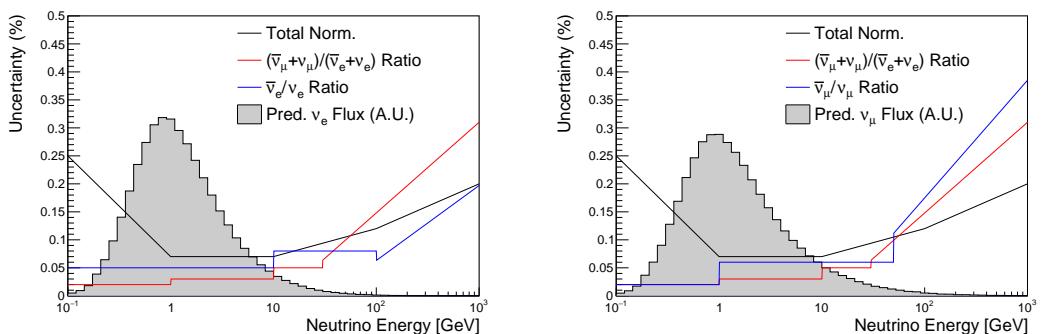
2197 The atmospheric neutrino flux is modeled by the HKKM model [53]. 16 systematic  
 2198 uncertainties are applied to control the normalisation of each neutrino flavour,  
 2199 energy, and direction. They are summarised below:

- 2200 • **Absolute Normalisation:** The overall normalisation of each neutrino flavour  
 2201 is controlled by two independent systematic uncertainties, for  $E_\nu < 1\text{GeV}$   
 2202 and  $E_\nu > 1\text{GeV}$ , respectively. This is driven mostly by hadronic interaction  
 2203 uncertainties for the production of pions and kaons [53]. The strength of  
 2204 the response is dependent upon the neutrino energy. The uncertainty is  
 2205 parameterized following Figure 11 in [53].
- 2206 • **Relative Normalisation:** Uncertainties on the ratio of  $(\nu_\mu + \bar{\nu}_\mu) / (\nu_e + \bar{\nu}_e)$   
 2207 are controlled by the difference between the HKKM model [53], FLUKA  
 2208 [56] and Bartol models [52]. Three independent parameters are applied in  
 2209 the energy ranges:  $E_\nu < 1\text{GeV}$ ,  $1\text{GeV} < E_\nu < 10\text{GeV}$ , and  $E_\nu > 10\text{GeV}$ .
- 2210 •  **$\nu/\bar{\nu}$  Normalisation:** The uncertainties in the  $\pi^+/\pi^-$  (and kaon equivalent)  
 2211 production uncertainties in the flux of  $\nu/\bar{\nu}$ . The response is applied using  
 2212 the same methodology as the relative normalisation parameters.
- 2213 • **Up/Down and Vertical/Horizontal Ratio:** Similar to the above two sys-  
 2214 tematics, the difference between the HKKM, FLUKA, and Bartol model

2215 predictions, as a function of  $\cos(\theta_Z)$ , is used to control the normalisation of  
 2216 events as a function of zenith angle.

- 2217 •  **$K/\pi$  Ratio:** Higher energy neutrinos ( $E_\nu > 10\text{GeV}$ ) mostly originate in  
 2218 kaon decay. Measurements of the ratio of  $K/\pi$  production [196] are used to  
 2219 control the systematic uncertainty of the expected ratio of pion and kaon  
 2220 production.
- 2221 • **Solar Activity:** As the 11-year solar cycle can affect the Earth's magnetic  
 2222 field, the flux of primary cosmic rays varies across the same period. The  
 2223 uncertainty is calculated by taking a  $\pm 1$  year variation, equating to a 10%  
 2224 uncertainty for the SK-IV period.
- 2225 • **Atmospheric Density:** The height of the interaction of the primary cosmic  
 2226 rays is dependent upon the atmospheric density. The HKKM assumes the  
 2227 US standard 1976 [146] profile. This systematic controls the uncertainty in  
 2228 that model.

2229 The total uncertainty is dominated by the absolute and relative normalisation  
 2230 parameters. The effect of which is illustrated in Figure 6.8. Generally, the  
 2231 uncertainty is large at low energy, reducing to  $O(10\%)$  around the peak of the  
 2232 flux distribution and then increasing once the neutrino energy exceeds 10GeV.



**Figure 6.8:** 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.

2233      Updates to the HKKM and Bartol models are underway [151] to use a similar  
2234      tuning technique to that used in the beam flux predictions. After those updates,  
2235      it may be possible to include correlations in the hadron production uncertainty  
2236      systematics for beam and atmospheric flux predictions.

### 2237      6.4.3 Neutrino Interaction

2238      Neutrino interactions in the detectors are modeled by NEUT. The two indepen-  
2239      dent oscillation analyses, T2K-only [197] and the SK-only [62], have developed  
2240      separate interaction models. To maximise sensitivity out of this simultaneous  
2241      beam and atmospheric analysis, a correlated interaction model has been defined  
2242      in [186]. Where applicable, correlations allow the systematic uncertainties applied  
2243      to the atmospheric samples to be constrained by near detector neutrino beam  
2244      measurements. This can lead to stronger sensitivity to oscillation parameters  
2245      as compared to an uncorrelated model.

2246      The low-energy T2K systematic model has a more sophisticated treatment  
2247      of CCQE, 2p2h, and CCRES uncertainties, where extensive comparisons of  
2248      this model have been performed to external data [197]. However, the model  
2249      is not designed for high-energy atmospheric events, like those illustrated in  
2250      Figure 5.11. Therefore the high energy systematic model from the SK-only  
2251      analysis is implemented for the relevant multi-GeV, PC, and up- $\mu$  samples.  
2252      The T2K CCQE model is more sophisticated so it has been implemented for  
2253      all samples within this analysis, where separate low-energy and high-energy  
2254      dials have been implemented. The low-energy dials are constrained by the near  
2255      detector measurements and are uncorrelated to their high-energy counterparts.  
2256      The author of this thesis was responsible for implementing and validating the  
2257      combined cross-section model as documented in [186, 198].

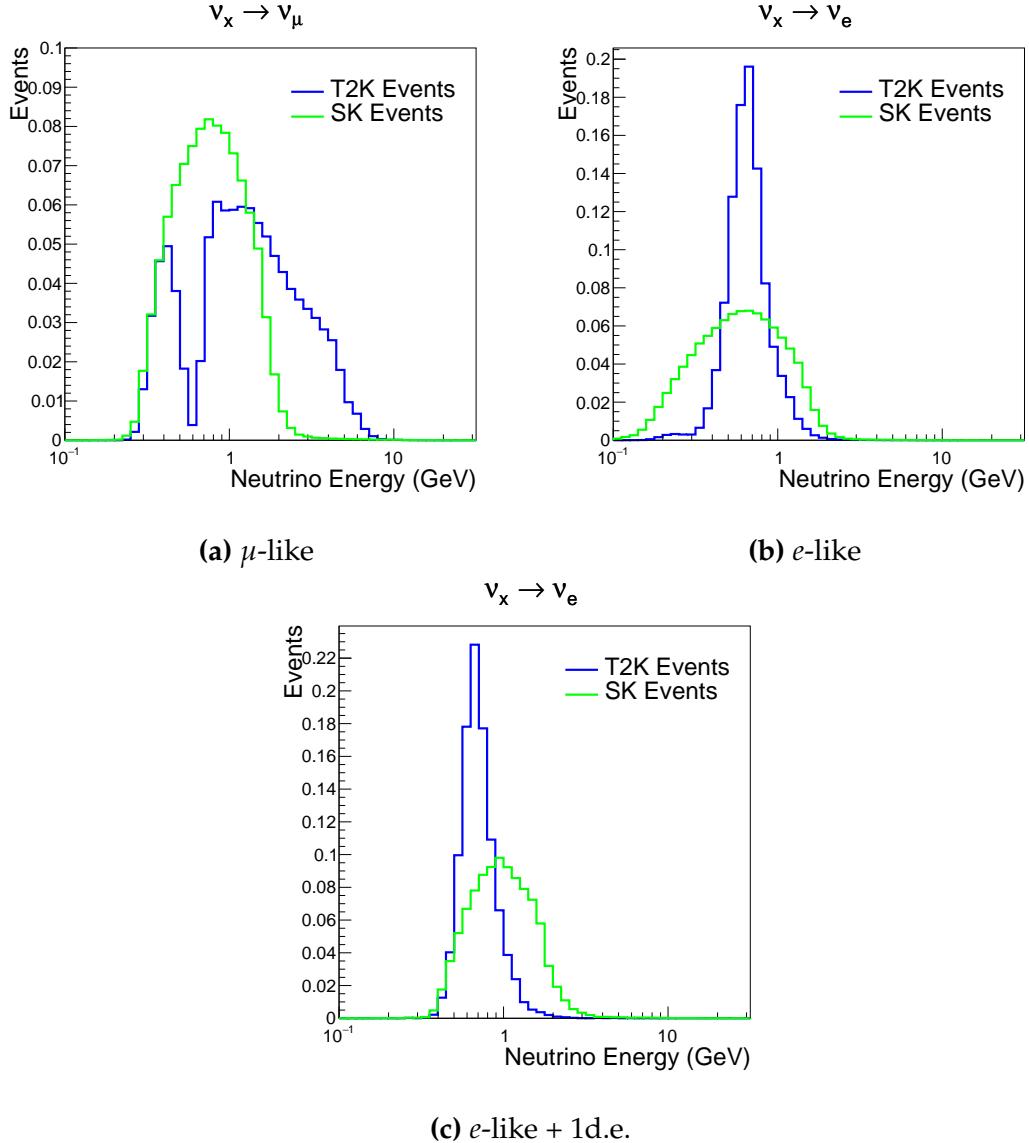
2258      The high energy systematic model includes parameters developed from  
2259      comparisons of Nieves and Rein-Seghal models which affect resonant pion  
2260      producing interactions, comparisons of the GRV98 and CKMT models which  
2261      control DIS interactions, and hadron multiplicity 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 6.9 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 6.10 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 6.9:** 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.

2292 The T2K systematic model [197] is applied in a similar methodology to the  
 2293 SK model parameters. It consists of 19 shape parameters and 24 normalisation  
 2294 parameters. Four additional parameters, which model the uncertainty in the  
 2295 binding energy, are applied in a way to shift the momentum of the lepton emitted  
 2296 from a nucleus. This controls the uncertainty specified on the 27MeV binding  
 2297 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 6.10:** 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.

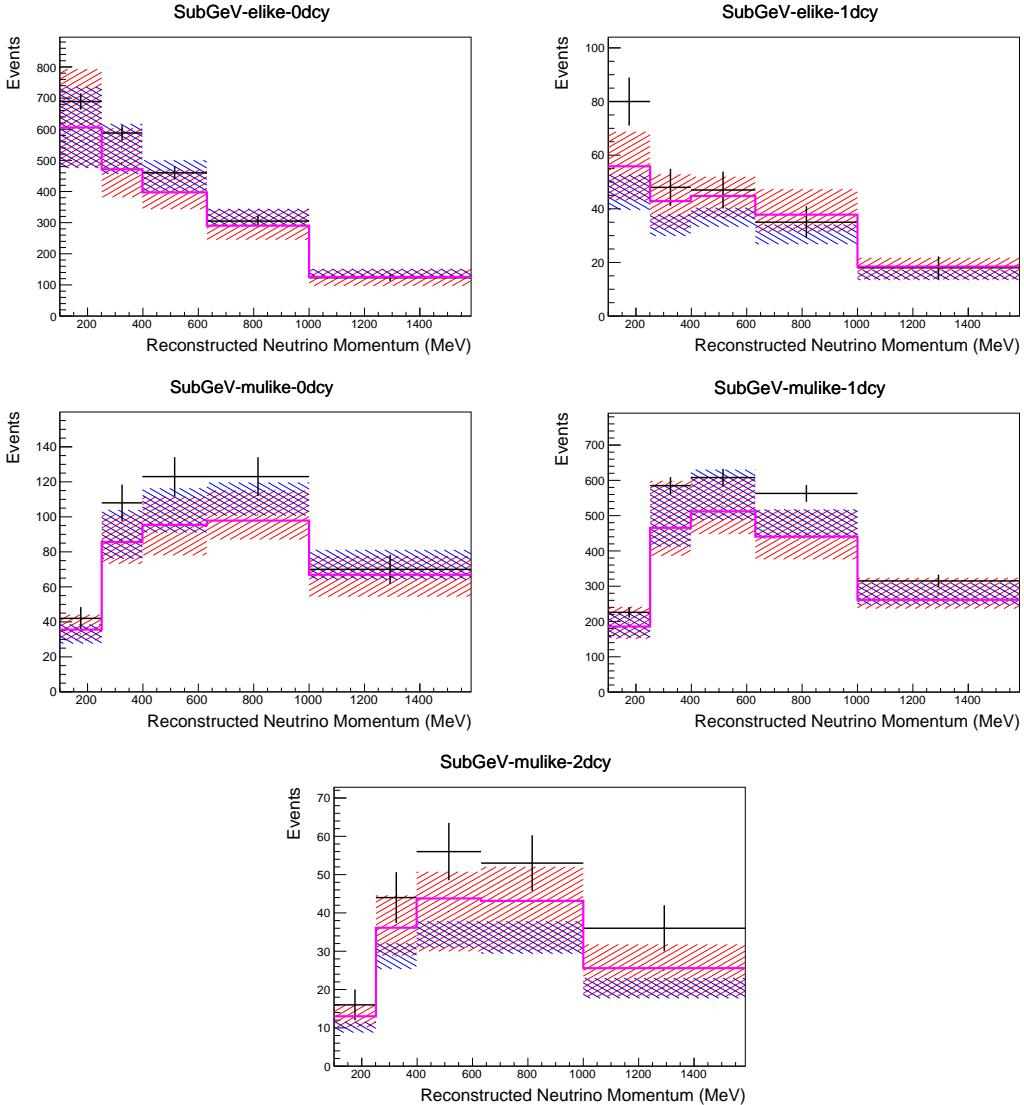
2298 assigned a Gaussian prior uncertainty. Those that have no reasonably motivated  
 2299 uncertainty, or those which have not been fit to external data, are assigned a  
 2300 flat prior which does not affect the penalty term.

2301 On top of the combination of the SK and T2K interaction models, several  
 2302 other parameters have been specifically developed for the joint oscillation anal-  
 2303 ysis. The majority of the atmospheric samples'  $\delta_{CP}$  sensitivity comes from the  
 2304 normalisation of subGeV electron-like events. These are modeled using a spectral  
 2305 function to approximate the nuclear ground state. However, the near detector is  
 2306 not able to constrain the model so an additional systematic is introduced which  
 2307 models an alternative Continuous Random Phase Approximation (CRPA) nuclear  
 2308 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 [199] data and a consistent 16% to 21% underprediction is observed [186]. 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 6.11. 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 [186]. This is a shape parameter implemented through a splined response.



**Figure 6.11:** 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.

#### 2336 6.4.4 Near Detector

2337 The systematics applied due to uncertainties arising from the response of the near  
 2338 detector is documented in [126]. The response is described by 574 normalisation  
 2339 parameters binned in the selected sample as well as momentum and angle,

2340  $P_\mu$  and  $\cos(\theta_\mu)$ , of the final-state muon. These are applied via a covariance  
2341 matrix with each parameter being assigned a Gaussian prior from that covariance  
2342 matrix. These normalisation parameters are built from underlying systematics,  
2343 e.g. pion secondary interaction systematics, which are randomly thrown and  
2344 the variation in each  $P_\mu \times \cos(\theta_\mu)$  bin is determined. Two thousand throws are  
2345 evaluated and a covariance matrix response is created. This allows significant  
2346 correlations between FGD1 and FGD2 samples, as well as adjacent  $P_\mu \times \cos(\theta_\mu)$   
2347 bins. Statistical uncertainties are accounted for by including fluctuations of each  
2348 event's weight from a Poisson distribution.

2349 Similar to the cross-section systematics, MaCh3 and BANFF are used to  
2350 constrain the uncertainty of these systematics through independent validations.  
2351 Each fitter generates a post-fit covariance matrix which is compared and passed  
2352 to the far-detector oscillation analysis working group. As the analysis presented  
2353 within this thesis uses the MaCh3 framework, a joint oscillation analysis fit of all  
2354 three sets of samples and their respective systematics is performed.

#### 2355 6.4.5 Far Detector

2356 Two configurations of the far detector systematic model implementation have  
2357 been considered. Firstly, the far detector systematic uncertainties for beam and  
2358 atmospheric samples are taken from their respective analysis inputs, denoted  
2359 “official inputs” analysis, with no correlations assumed between the beam and at-  
2360 mospheric samples. The beam- and atmospheric-specific inputs are documented  
2361 in subsubsection 6.4.5.1 and subsubsection 6.4.5.2. Secondly, an alternative  
2362 detector model has been developed which correlates the response of the SK  
2363 detector systematics between the beam and atmospheric samples. Here, the  
2364 distribution of parameters used for applying event cuts (e.g. electron-muon  
2365 PID separation) is modified within the fit. It follows a similar methodology to  
2366 the beam far detector systematics implementation but performs a joint fit of  
2367 the beam and atmospheric data. This alternative implementation is detailed  
2368 in subsubsection 6.4.5.3.

2369 **6.4.5.1 Beam Samples**

2370 There are 45 systematics which describe the response of the far detector to  
 2371 beam events [179], split into 44 normalisation parameters and one energy scale  
 2372 systematic. The energy scale systematic is applied as a multiplicative scaling  
 2373 of the reconstructed neutrino energy. It is estimated from data-to-Monte Carlo  
 2374 differences in the stopping muon sample in [62] and found to be 2.1%. The  
 2375 normalisation parameters are assigned a Gaussian error centered at one with  
 2376 width taken from a covariance matrix. A detailed breakdown of the generation  
 2377 of the covariance matrix is found in [192]. To build the covariance matrix, a fit  
 2378 is performed on atmospheric data which has been selected using beam sample  
 2379 selection cuts. These cuts use the variables,  $L^i$ , where the index  $i$  is detailed in  
 2380 Table 6.7. Each  $L^i$  is a smear,  $\alpha$ , and shift,  $\beta$  parameter such that,

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

2381 Where  $L_j^i$  ( $\bar{L}_j^i$ ) correspond to nominal(varied) PID cut parameters given in  
 2382 Table 6.7. The shift and smear parameters are nuisance parameters with no prior  
 2383 constraints. They are binned by final-state topology,  $j$ , where the binning is given  
 2384 in Table 6.8. The final-state topology binning is because the detector will respond  
 2385 differently to events that have one or multiple rings. For example, the detector  
 2386 will be able to distinguish single-ring events better than two overlapping ring  
 2387 events, resulting in different systematic uncertainty for one-ring events compared  
 2388 to two-ring events. This approach is used to allow the cut parameter distributions  
 2389 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 6.7:** List of cut variables that are included within the shift/smear fit documented in [192].

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

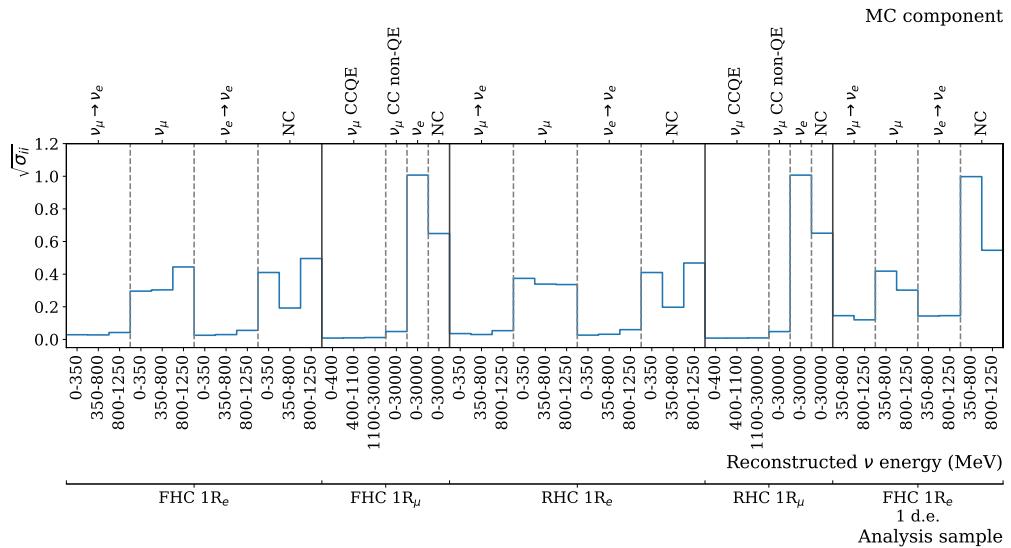
**Table 6.8:** Reconstructed event topology categories on which the SK detector systematics [192] are based.

2390        The mis-modeling of  $\pi^0$  events is also considered. If one of the two rings  
 2391        from a  $\pi^0$  event is missed, this will be reconstructed as a CC $\nu_e$ -like event. This  
 2392        is one of the largest systematics hindering the electron neutrino appearance  
 2393        analyses. Consequently, additional systematics have been introduced to con-  
 2394        strain the mis-modeling of  $\pi^0$  events in SK, binned by reconstructed neutrino  
 2395        energy. To evaluate this systematic uncertainty, a set of “hybrid- $\pi^0$ ” samples is  
 2396        constructed. These events are built by overlaying one electron-like ring from  
 2397        the SK atmospheric neutrino samples or decay electron ring from a stopping  
 2398        cosmic ray muon with one simulated photon ring. Both rings are chosen so  
 2399        that momenta and opening angle follow the decay kinematics of NC  $\pi^0$  events  
 2400        from the T2K-MC. Hybrid- $\pi^0$  Monte Carlo samples with both rings from the  
 2401        SK Monte Carlo are produced to compare with the hybrid- $\pi^0$  data samples and  
 2402        the difference in the fraction of events that pass the  $\nu_e$  selection criteria is used  
 2403        to assign the systematic errors. In order to investigate any data to Monte Carlo  
 2404        differences that may originate from either the higher energy ring or lower energy  
 2405        ring, two samples are built; a sample in which the electron constitutes the higher  
 2406        energy ring from the  $\pi^0$  decay (called the primary sample) and another one in  
 2407        which it constitutes the lower energy ring (called the secondary sample). The  
 2408        standard T2K  $\nu_e$  fitQun event selection criteria are used to select events.

2409        Final contributions to the covariance matrix are determined by supplemen-  
 2410        tary uncertainties obtained by comparing stopping muon data to Monte Carlo

prediction, as first introduced in section 5.2. The efficiency of tagging decay electrons is estimated by the stopping muon data to Monte Carlo differences by comparing the number of one decay electron events to the number of events with one or fewer decay electrons. Similarly, the rate at which fake decay electrons are reconstructed by `fiTQun` is estimated by comparing the number of two decay electron events to the number of events with one or two reconstructed decay electrons. The two sources of systematics are added in quadrature weighted by the number of events with one true decay electron yielding a 0.2% systematic uncertainty. A fiducial volume systematic of  $\pm 2.5\text{cm}$  which corresponds to a 0.5% shift in the normalisation of events is also applied. Additional normalisation uncertainties based on neutrino flavour and interaction mode are also defined in [179, 200, 201].

Two additional sources of uncertainty are included: secondary and photoneuclear interactions. These are estimated by varying the underlying parameters are building a distribution of sample event rates. These contributions are then added in quadrature to the above covariance matrix. The final uncertainty on the SK detector systematics are provided in Figure 6.12.



**Figure 6.12:** The fractional uncertainty on each of the 44 parameters describing the SK detector systematics (The energy scale systematic is neglected). The parameters are split by sample, oscillation channel, interaction mode and reconstructed neutrino energy.

**2428 6.4.5.2 Atmospheric Samples**

2429 The detector systematics for atmospheric samples, documented in [3], are split  
2430 into two sub-groups: those which are related to particle identification and ring  
2431 counting systematics, and those which are related to calibration, separation,  
2432 and reduction uncertainties.

2433 The particle identification systematics consist of five parameters. The ring sep-  
2434 aration systematic enforces an anti-correlated response between the single-ring  
2435 and multi-ring samples. This is implemented as a fractional increase/decrease  
2436 in the overall normalisation of each sample, depending on the distance to the  
2437 nearest wall from an event’s vertex. The coefficients of the normalisation are  
2438 estimated prior to the fit and depend on the particular atmospheric sample. Two  
2439 electron-muon separation systematics are included within this model which  
2440 anti-correlates the response of the electron-like and muon-like samples: one for  
2441 single-ring events and another for multi-ring events.

2442 The multi-ring electron-like separation likelihood, discussed in section 6.1,  
2443 encodes the ability of the detector to separate neutrino from anti-neutrino events.  
2444 Two normalisation parameters vary the relative normalisation of multi-ring  $\nu_e$   
2445 and  $\bar{\nu}_e$  samples whilst keeping a consistent overall event rate.

2446 There are 22 systematics related to calibration measurements, including effects  
2447 from backgrounds, reduction, and showering effects. They are documented in  
2448 [3] and are briefly summarised in Table 6.9. They are applied via normalisation  
2449 parameters, with the separation systematics requiring the conservation of event  
2450 rate across all samples.

**2451 6.4.5.3 Correlated Detector Model**

2452 A complete uncertainty model of the SK detector would be able to determine  
2453 the systematic shift on the sample spectra for a variation of the underlying  
2454 parameters, e.g. PMT angular acceptance. However, this is computationally  
2455 intensive, requiring Monte Carlo predictions to be made for each plausible  
2456 variation. Consequently, an effective parameter model has been utilised for

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 partially contained events in top of detector
4	Separation of stopping and through-going partially contained events in barrel of detector
5	Separation of stopping and through-going 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 6.9:** Sources of systematic errors specified within the grouped into the “calibration” systematics model.

2457 a correlated detector model following from the T2K-only model implementation  
 2458 documented in subsubsection 6.4.5.1. It correlates the detector systematics  
 2459 between the far-detector beam and subGeV atmospheric samples due to their  
 2460 similar energies and interaction types. As there are no equivalent beam samples,  
 2461 the multi-GeV, multiring, PC, and Up- $\mu$  samples will be subject to the particle  
 2462 identification systematics implementation as described in subsubsection 6.4.5.2  
 2463 rather than using this correlated detector model. The calibration systematics also  
 2464 described in the aforementioned chapter still apply to all atmospheric samples.  
 2465 The correlated detector model utilises the same smear and shift parameters  
 2466 documented in subsubsection 6.4.5.1, split by final state topology. Beyond this,

the shift and smear parameters are split by visible energy deposited within the detector, with binning specified in Table 6.10. This is because atmospheric events are categorised by subGeV and multi-GeV events based on visible energy, so this splitting is required when correlating the systematic model for beam and atmospheric events. Alongside the technical requirement, higher energy events will be better reconstructed due to fractionally less noise within the detector. As a result of the inclusion of visible energy binning, Equation 6.4 becomes

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

where  $k$  is the visible energy bin.

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

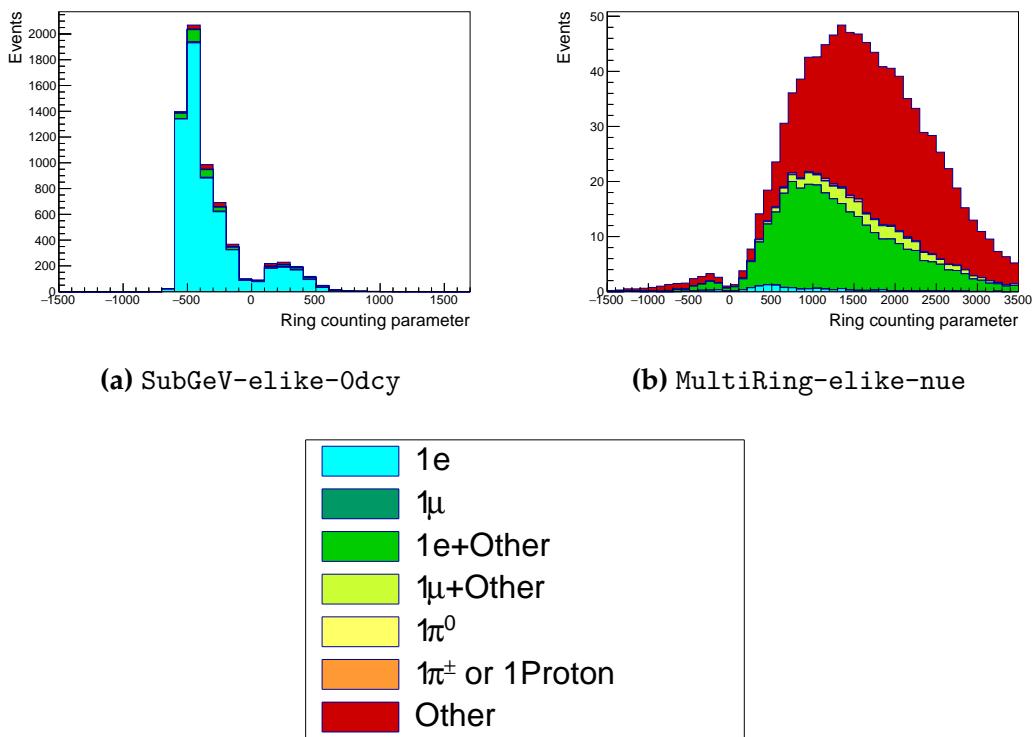
The implementation of this systematic model takes the events reconstructed values of the cut parameters, modifies them by the particular shift and smear parameter for that event, and then re-applies event selection. This causes event migration, which is a new feature incorporated into the MaCh3 framework 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 [178]: the preferred likelihoods from all considered one-ring ( $L_{1R}$ ) and two-ring ( $L_{2R}$ ) fits are determined. The difference

2486 is computed as  $\Delta_{LLH} = \log(L_{1R}) - \log(L_{2R})$ . The ring counting parameter is  
 2487 then defined as

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

2488 where  $\text{sgn}(x) = x/|x|$ . This ring counting parameter corresponds to an  
 2489 intermediate likelihood value used within the `fitQun` algorithm to decide the  
 2490 number of rings associated with a particular event. However, fake-ring merging  
 2491 algorithms are applied after this likelihood value is used. Consequently, this  
 2492 ring counting parameter does not always exactly correspond to the number of  
 2493 reconstructed rings. This can be seen in Figure 6.13.

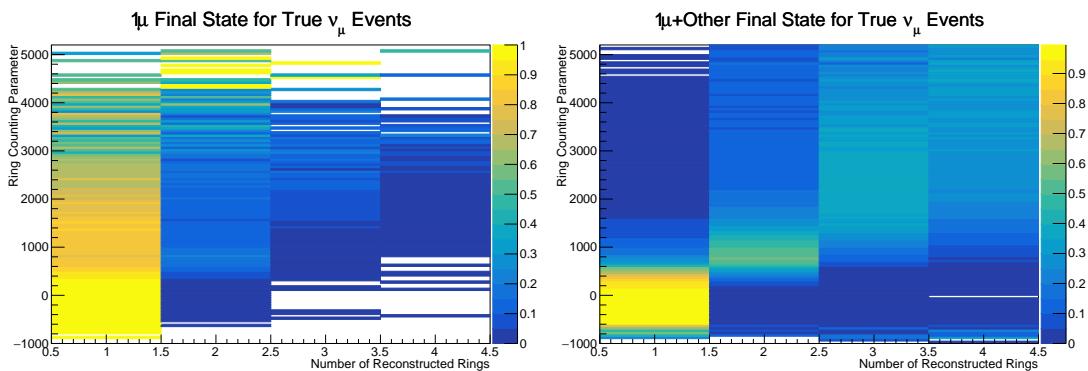


**Figure 6.13:** The ring counting parameter as defined in Equation 6.6 for the SubGeV-elike-0dcy and MultiRing-elike-nue samples.

2494 As the `fitQun` algorithm does not provide a likelihood value after the fake-  
 2495 ring algorithms have been applied, the ring counting parameter distribution is  
 2496 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 6.14. In 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  $x$  number of rings and  $y$  is 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.



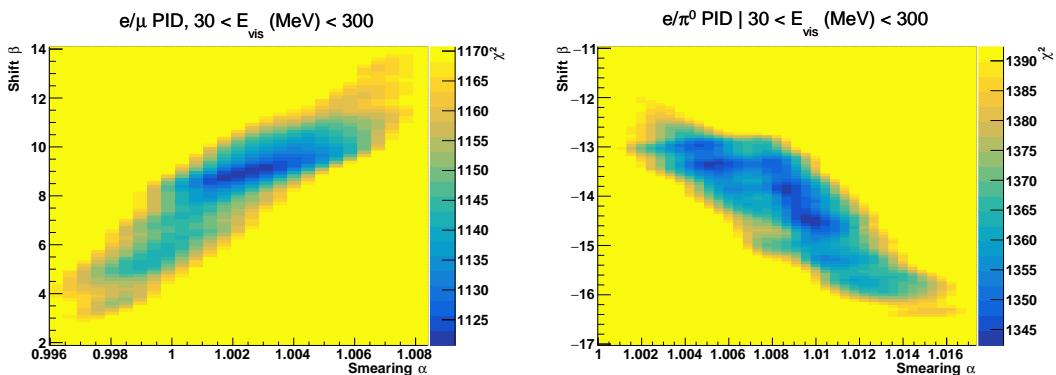
**Figure 6.14:** The ring counting parameter, defined in Equation 6.6, as a function of the number of reconstructed rings as found by the `fitQun` reconstruction algorithm. Left: true  $\nu_\mu$  events with only one muon above the Cherenkov threshold in the final state. Right: true  $\nu_\mu$  events with one muon and at least one other charged particle above the Cherenkov threshold in the final state.

The  $\pi^0$  systematics introduced in subsection 6.4.4 are applied via a covariance matrix. This is not possible in the alternative model as no covariance matrix is used. Thus, the implementation of the  $\pi^0$  systematics has been modified. The inputs from the hybrid  $\pi^0$  sample are included via the use of “ $\chi^2$  maps”,

which are two-dimensional histograms in  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  parameters over some range. Illustrative examples of the  $\chi^2$  maps are given in Figure 6.15. Due to their nature, the shift and smear parameters are typically very correlated. A map is produced for each cut parameter given in Table 6.7 and for each visible energy bin given in Table 6.10.

The maps are filled through the  $\chi^2$  comparison of the hybrid  $\pi^0$  Monte Carlo and data in the particle identification parameters documented in Table 6.7. The Monte Carlo distribution is modified by the  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  scaling, whilst cross-section and flux nuisance parameters are thrown from their prior uncertainties. The  $\chi^2$  between the scaled Monte Carlo and data is calculated and the relevant point in the  $\chi^2$  map is filled.

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



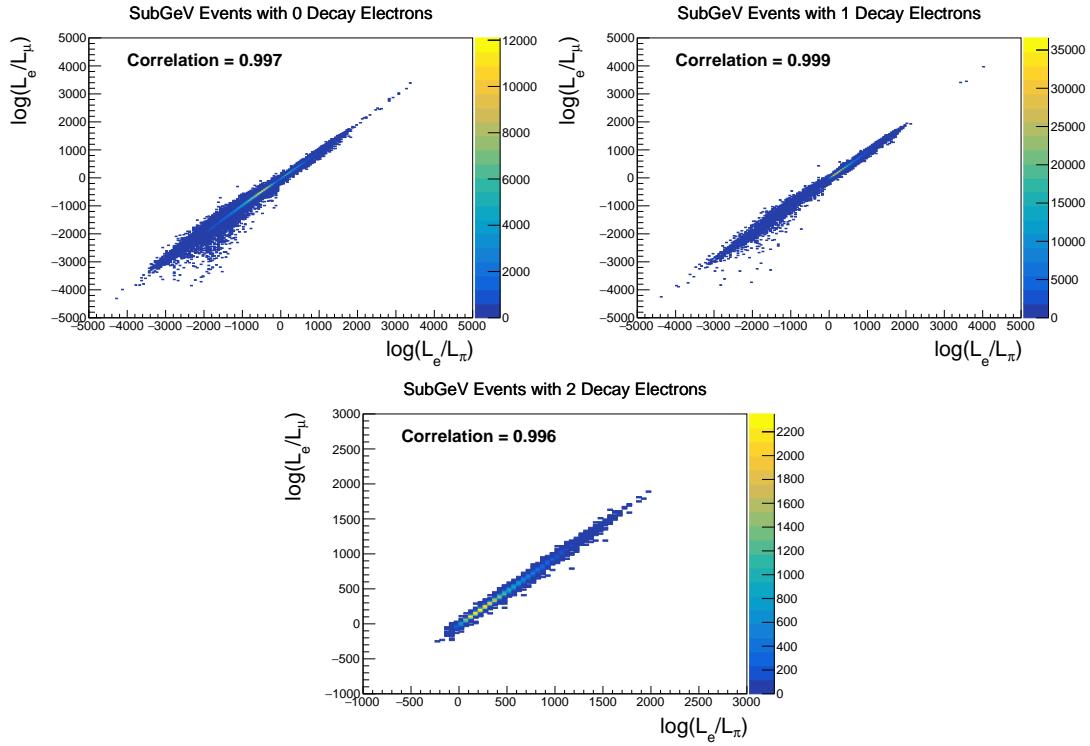
**Figure 6.15:** The  $\chi^2$  between the hybrid- $\pi^0$  Monte Carlo and data samples, as a function of smear ( $\alpha$ ) and shift ( $\beta$ ) parameters, for events which have  $1\pi^0$  final state topology. Left: Electron-muon separation PID parameter for events with  $30 \leq E_{vis}(\text{MeV}) < 300$ . Right: Electron- $\pi^0$  separation PID parameter for events with  $30 \leq E_{vis}(\text{MeV}) < 300$ .

Similarly, the implementation of the supplementary systematics documented in subsubsection 6.4.5.1 needs to be modified. A new framework [202] was built in tandem between the author of this thesis and the T2K-SK working group [179] so the additional parameters can be incorporated into the MaCh3 framework. These are applied as normalisation parameters, depending on the particular

2536 interaction mode, number of tagged decay electrons, and whether the primary  
2537 particle generated Cherenkov light. They are assigned Gaussian uncertainties  
2538 with widths described by a covariance matrix. Furthermore, the secondary  
2539 interaction and photo-nuclear effects need to be accounted for in this detector  
2540 model using a different implementation than that in subsubsection 6.4.5.1. This  
2541 was done by including a shape parameter for each of the secondary interactions  
2542 and the photo-nuclear systematic parameters.

2543 There are a total of 224  $\alpha_{jk}^i$  and  $\beta_{jk}^i$  parameters, of which 32 have prior  
2544 constraints from the hybrid  $\pi^0$  samples.

2545 One final complexity of this correlated detector model is that the two sets  
2546 of samples, beam and subGeV atmospheric, use slightly different parameters  
2547 to distinguish electron and muon-like events. The T2K samples use the value  
2548 of  $\log(L_e/L_\mu)$  whereas the atmospheric samples use the value of  $\log(L_e/L_\pi)$ ,  
2549 where  $L_X$  is the likelihood for hypothesis X. This is because the T2K fits use  
2550 single-ring fiTQun fitting techniques, whereas multi-ring fits are applied to the  
2551 atmospheric samples where only the electron and pion hypothesis are considered.  
2552 The correlation between the two likelihood ratios is illustrated in Figure 6.16. As  
2553 discussed in section 5.2, the pion hypothesis is a very good approximation of the  
2554 muon hypothesis due to their similar mass. Consequently, using the same shift  
2555 and smear parameters correlated between the beam and subGeV atmospheric  
2556 samples is deemed a good approximation.



**Figure 6.16:** 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.

## 2557 6.5 Likelihood Calculation

2558 This analysis performs a joint oscillation parameter fit of the ND280 beam  
 2559 samples, the T2K far detector beam samples, and the SK atmospheric samples  
 2560 introduced in this chapter.

2561 Once the Monte Carlo predictions of each beam and atmospheric sample  
 2562 have been built, a likelihood needs to be constructed. This is done by comparing  
 2563 the binned Monte Carlo prediction to binned data. The Monte Carlo prediction  
 2564 is calculated at a particular point,  $\vec{\theta}$ , in the model parameter space such that  
 2565  $N_i^{MC} = N_i^{MC}(\vec{\theta})$ , where  $N_i$  represents the bin content of the  $i^{th}$  bin. The data  
 2566 and Monte Carlo spectra are represented by  $N_i^D$  and  $N_i^{MC}$ , respectively. The bin  
 2567 contents for the beam near detector, beam far detector and atmospheric samples  
 2568 are denoted with *ND*, *FD*, and *Atm*, respectively. Taking the FHC1Rmu far detector  
 2569 sample as an example, the binning index runs over all the reconstructed neutrino

2570 energy bins. The likelihood calculation between the data and the Monte Carlo  
 2571 prediction for a particular bin follows a Poisson distribution, where the data  
 2572 is treated as a fluctuation of the simulation.

2573 The data can consist of either real data or an ‘Asimov’ Monte Carlo prediction,  
 2574 which is typically used for sensitivity studies and denoted ‘Asimov data’. The  
 2575 process for building Asimov data is as follows. The Monte Carlo prediction is  
 2576 reweighted using a particular set of oscillation parameters (potentially those  
 2577 listed in Table 2.2) and systematic parameter tune. The resulting spectra for each  
 2578 sample is then defined to be the Asimov data for that sample. Whilst this results  
 2579 in unphysical non-integer data predictions, it eliminates statistical fluctuations  
 2580 from the data. Therefore, the results of a fit to Asimov data should not include any  
 2581 biases from statistical fluctuations. Furthermore, these results should produce  
 2582 posterior probability distributions consistent with the parameters which were  
 2583 used to make the data prediction. That is to say, the fit results should return the  
 2584 known parameters. Any biases seen would be attributed to correlations between  
 2585 each oscillation parameter and correlations between oscillation and systematic  
 2586 parameters. Consequently, Asimov fit results present the maximum precision  
 2587 at which the oscillation parameters could be measured to.

2588 Following the T2K analysis presented in [2], the likelihood contribution for  
 2589 the near detector samples also includes a Monte Carlo statistical uncertainty  
 2590 term, derived from the Barlow and Beeston statistical treatment [203, 204]. It  
 2591 includes a contribution to the likelihood that treats the generated Monte Carlo  
 2592 prediction as a statistical fluctuation of the actual true simulation assuming an  
 2593 infinite amount of statistics had been created. The technical implementation of  
 2594 this additional likelihood term is documented in [187] and briefly summarised  
 2595 as follows. The term is defined as,

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

2596 where  $\beta_i$  represents a scaling parameter for the  $i^{th}$  bin that relates the bin  
 2597 content for the amount of Monte Carlo actually generated  $N_i^{MC}$  to the bin content

2598 if an infinite amount of Monte Carlo statistics had been generated  $N_{i,true}^{MC}$ , such  
 2599 that  $N_{i,true}^{MC} = \beta_i \times N_i^{MC}$ . In the case where a sufficient amount of Monte Carlo  
 2600 statistics had been generated,  $\beta_i = 1$ . An analytical solution for  $\beta_i$  is given in  
 2601 [187]. Additionally,  $\sigma_{\beta_i} = \sqrt{\sum_i w_i^2 / N_i^{MC}}$  where  $\sqrt{\sum_i w_i^2}$  represents the sum of  
 2602 the square of the weights of the Monte Carlo events which fall into bin  $i$ .

2603 An additional contribution to the likelihood comes from the variation of  
 2604 the systematic model parameters. For those parameters with well-motivated  
 2605 uncertainty estimates, a covariance matrix,  $V$ , describes the prior knowledge of  
 2606 each parameter as well as any correlations between the parameters. Due to a  
 2607 technical implementation, a single covariance matrix describes each “block” of  
 2608 model parameters, e.g. beam flux systematics. The covariance matrix associated  
 2609 with the  $k^{th}$  block is denoted  $V^k$ . There are seven individual blocks of system-  
 2610 atics ( $N_b = 7$ ): oscillation parameters, beam flux systematics, atmospheric flux  
 2611 systematics, neutrino interaction systematics, near detector systematics, beam  
 2612 far detector systematics, and atmospheric far detector systematics. The number  
 2613 of parameters in the  $k^{th}$  block is defined as  $n(k)$ .

2614 The equation for the likelihood  $\mathcal{L}$  includes all the terms discussed above,

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

2615 The negative log-likelihood value is determined at each step of the MCMC  
 2616 to build the posterior distribution defined in chapter 4. This value is minimised  
 2617 when the Monte Carlo prediction tends towards the data spectrum.

# 7

2618

2619

## Oscillation Probability Calculation

2620 It is important to understand how and where the sensitivity to the oscillation parameters comes from for both atmospheric and beam samples. An overview of how these samples respond to changes in  $\delta_{CP}$ ,  $\Delta m_{32}^2$ , and  $\sin^2(\theta_{23})$  is given in section 2.5. This section also explains the additional complexities involved when performing an atmospheric neutrino analysis as compared to a beam-only analysis.

2626 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  $\delta_{CP,zaza}$  due to the quickly varying oscillation probability in this region. Therefore, a “sub-sampling” approach has been developed to reduce these biases ensuring accurate and reliable sensitivity measurements. This technique ensures that small-scale unresolvable features of the oscillation probability have been averaged over whilst the large-scale features in the oscillation probability are unaffected. The documentation and validation of this technique are found in section 7.1. The oscillation probability calculation is computationally intensive due to the large number of matrix multiplications needed. Consequently, the CUDAProb3 implementation choice made within the fitting framework, as detailed in section 7.2, ensures that the analysis can be done in a timely manner.

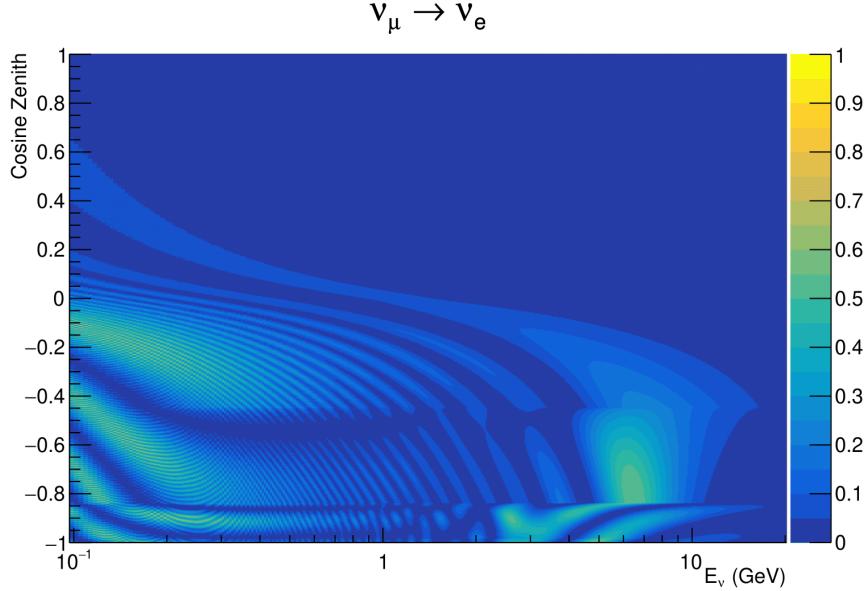
Whilst the beam neutrinos are assumed to propagate through a constant density slab of material, the density variations through the Earth result in more complex oscillation patterns for atmospheric neutrinos. Furthermore, the uncertainty in the electron density can modify the oscillation probability for 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

2667 the ‘sub-sampling’ approach developed for this analysis and compares it to the  
2668 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.

2669 The official SK-only analysis uses the osc3++ oscillation parameter fitter  
2670 [79]. To perform the fast oscillation averaging, it uses a ‘nearest-neighbour’  
2671 technique. For a given Monte Carlo neutrino event, the nearest twenty Monte  
2672 Carlo neighbours in reconstructed lepton momentum and zenith angle are  
2673 found and a distribution of their neutrino energies is built. The RMS,  $\sigma$ , of  
2674 this distribution is then used to compute an average oscillation probability for  
2675 the given neutrino Monte Carlo event.

2676 For the  $i^{th}$  event, the oscillation weight is calculated as

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

2677 where  $P(E, L)$  is the oscillation probability calculation for neutrino energy  $E$   
2678 and path length  $L$  and the two path lengths,  $\bar{L}_i$  and  $L_\beta$  are described below. All  
2679 of the oscillation probability calculations are performed with a fixed zenith angle  
2680 such that the same density profile is used. The uncertainty in the production

height is controlled by using an “average” production height,  $\bar{L}_i$ , which represents the average path length computed using twenty production heights taken from the Honda flux model’s prediction [55]. These inputs are provided in 5% intervals of the cumulative distribution function. The value of  $\bar{L}_i$  is calculated as:

$$\bar{L}_i = \frac{1}{20} \sum_{j=1}^{20} \sqrt{(R_E + h_j)^2 - R_E^2 (1 - \cos^2 \theta_i)} - R_E \cos \theta_i. \quad (7.2)$$

Where  $R_E$  is the Earth’s radius and  $\theta_i$  is the zenith angle of the  $i^{th}$  event. The production heights  $h_j$  represent the  $(j \times 5)^{th}$  percentile of the cumulative distribution function.  $L_\beta$  values (where the values of  $\beta$  are given in Equation 7.1) are similarly calculated but instead use different combinations of four production heights,

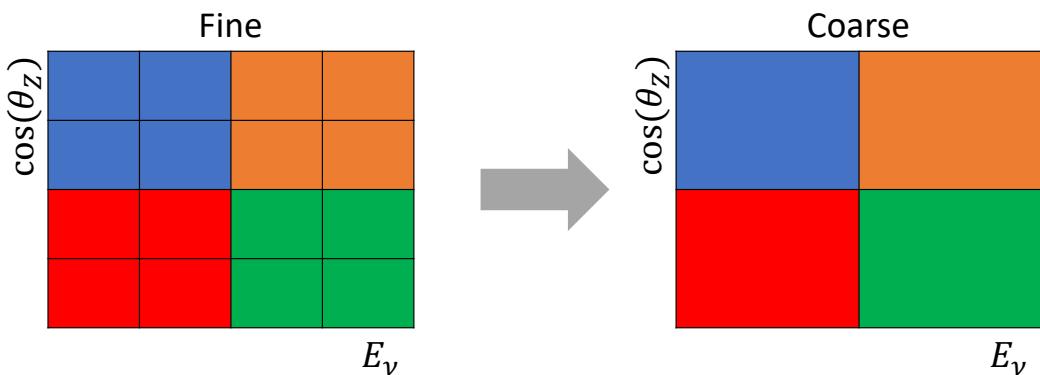
$$\begin{aligned} L_{-1.0} &= \frac{1}{4} L(45, 50, 55, 60), \\ L_{-0.5} &= \frac{1}{4} L(35, 40, 65, 70), \\ L_{+0.5} &= \frac{1}{4} L(25, 30, 75, 68), \\ L_{+1.0} &= \frac{1}{4} L(15, 20, 85, 89). \end{aligned} \quad (7.3)$$

Where  $L(i, j, k, l)$  represents the sum of the path lengths with fixed zenith angle and production heights corresponding to the  $i^{th}$ ,  $j^{th}$ ,  $k^{th}$  and  $l^{th}$  percentile of the cumulative distribution function. The values that are taken as  $\beta$  (and values for  $L_\beta$ ) are chosen to smooth the oscillation contours in  $\Delta m_{32}^2$  without incurring loss of sensitivity [205].

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

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

To perform a similar averaging as the SK analysis, a sub-sampling approach using binned oscillograms has been devised. A coarsely binned oscillogram is defined in  $\cos(\theta_Z)$  and  $E_\nu$ . For a given set of oscillation parameters, a single oscillation probability will be assigned to each coarse bin. This value will then 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.

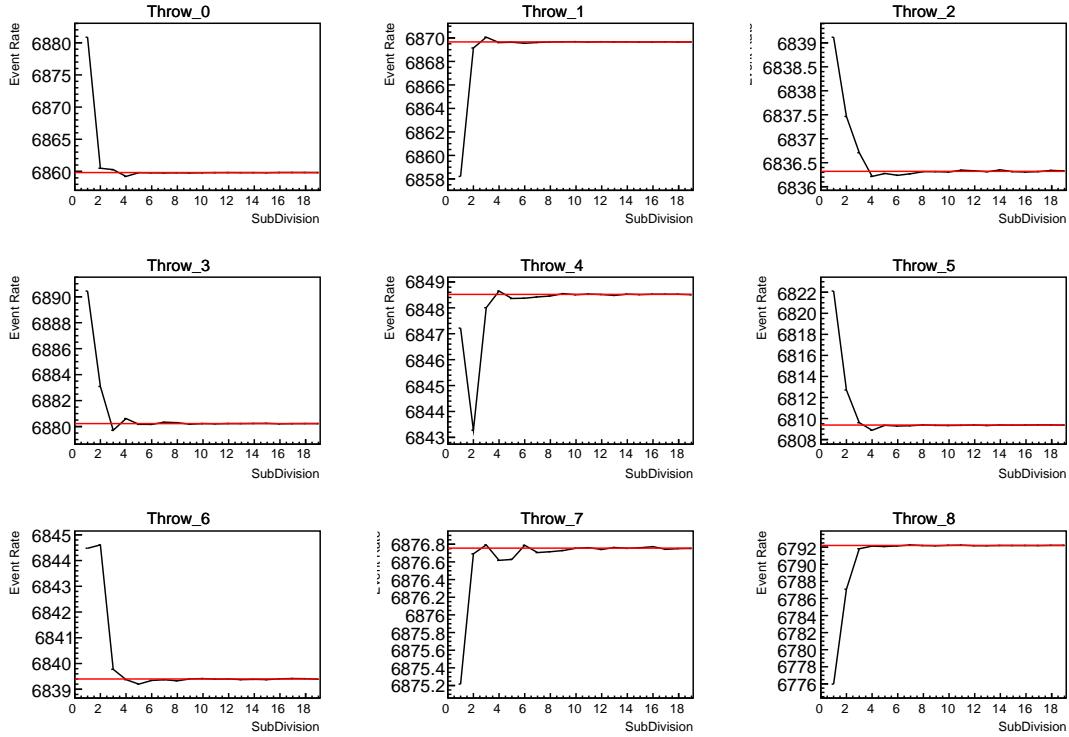
2720 The coarse binning is defined with  $67 \times 52$  bins in true neutrino energy  $\times$   
 2721 cosine zenith. It is picked to be identical to that provided in [205]. In general, the  
 2722 binning is logarithmically spaced in neutrino energy but has some hand-picked  
 2723 bin edges around the matter resonance to smoothly increased the bin density.  
 2724 This is to avoid smearing this region which can be well sampled by the Monte  
 2725 Carlo. The cosine zenith binning is approximately linearly spaced across the  
 2726 allowable range but the values of layer transitions are hit precisely:  $-0.8376$  (core-  
 2727 mantle) and  $-0.4464$  (mantle/transition zone). Bins are spread further apart for  
 2728 downgoing events as this is a region unaffected by the fast oscillation wavelengths  
 2729 and reduces the total number of calculations required to perform the calculation.

2730 The choice of  $N$  is justified based on two studies. Firstly, the variation of event  
 2731 rates of each sample is studied as a function of  $N$ . For a given set of oscillation  
 2732 parameters thrown from the PDG prior constraints (detailed in Table 2.1), the  
 2733 oscillation probabilities are calculated using a given value of  $N$ . Each sample  
 2734 is re-weighted and the event rate is stored. The value of  $N$  is scanned from  
 2735 1, which corresponds to no averaging, to 19, which corresponds to the largest  
 2736 computationally viable subdivision binning. The event rate of each sample at  
 2737 large  $N$  is expected to converge to a stationary value due to the fine binning fully  
 2738 sampling the small-scale structure. Figure 7.3 illustrates this behaviour for the  
 2739 SubGeV\_elike\_0dcy sample for 9 different throws of the oscillation parameters.

2740 Denoting the event rate for one sample for a given throw  $t$  at each  $N$  by  $\lambda_t^N$ ,  
 2741 the average over all considered  $N$  values ( $\bar{\lambda}_t = \frac{1}{24} \sum_{N=1}^{24} \lambda_t^N$ ) is computed. The  
 2742 variance in the event rate at each  $N$  is then calculated as

$$2743 \text{Var}[\lambda^N] = \frac{1}{N_{\text{throws}}} \sum_{t=1}^{N_{\text{throws}}} \left( \lambda_t^N - \bar{\lambda}_t \right)^2 - \left[ \frac{1}{N_{\text{throws}}} \sum_{t=1}^{N_{\text{throws}}} \left( \lambda_t^N - \bar{\lambda}_t \right) \right]^2. \quad (7.4)$$

2743 In practice, the following procedure is undertaken. For a particular throw,  
 2744 the difference between the event rate at a particular choice of  $N$  and the mean  
 2745 of the distribution is calculated. This is illustrated in Figure 7.4. This value  
 2746 is then calculated for all the 2000 throws, generating a distribution of  $\lambda_t^N - \bar{\lambda}_t$ .

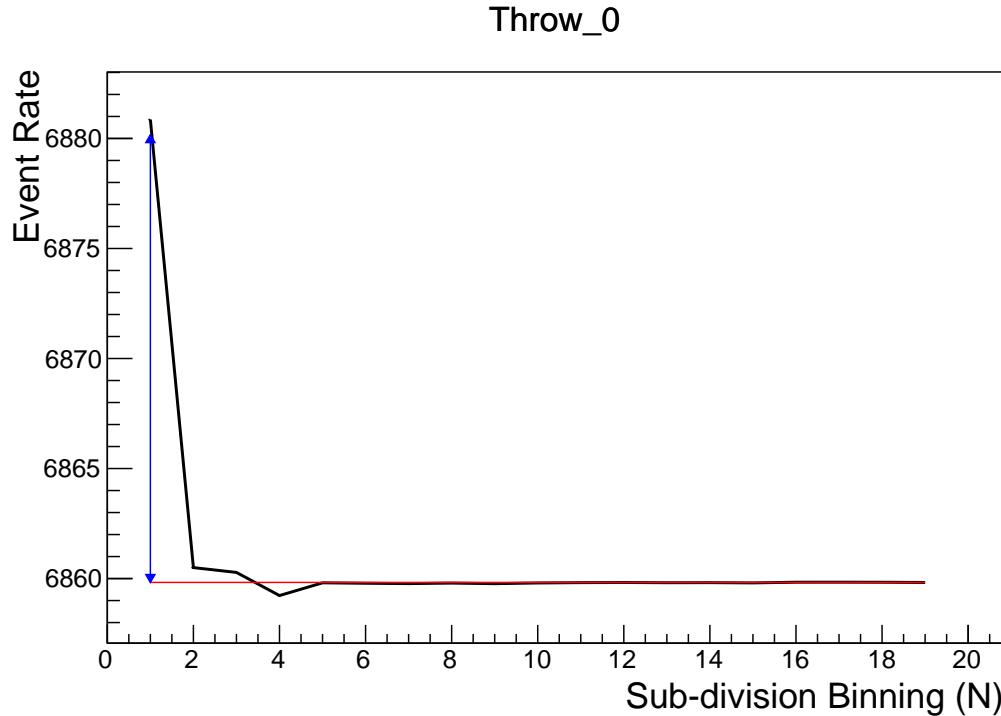


**Figure 7.3:** Event rate of the SubGeV\_elike\_0dcy sample as a function of the number of sub-divisions per coarse bin. Each subplot represents the event rate of the sample at a different oscillation parameter set thrown from the PDG priors detailed in Table 2.1. The red line in each subplot represents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

2747 This is repeated for each of the values of  $N$  considered within this study. The  
 2748 distributions of this value, for  $N = \{1, 5\}$ , are given in Figure 7.5. As expected,  
 2749 the distribution gets narrower and tends towards zero for the higher values of  $N$ .

2750 The aim of the study is to find the lowest value of  $N$  such that this variance  
 2751 is below 0.001. This utilises the width of the distributions given in Figure 7.5.  
 2752 This is the typical threshold used by T2K fitters to validate systematic imple-  
 2753 mentation so has been set as the same criteria. The results of this study for  
 2754 each atmospheric sample used within this thesis are illustrated in Figure 7.6 for  
 2755 2000 throws of the oscillation parameters. As can be seen, the variance is below  
 2756 the threshold at  $N = 10$ , and is driven primarily by the SubGeV\_mulike\_1dcy  
 2757 and SubGeV\_elike\_0dcy samples.

2758 The second study to determine the value of  $N$  is as follows. The likelihood  
 2759 for each sample is computed against an Asimov data set created with Asimov A

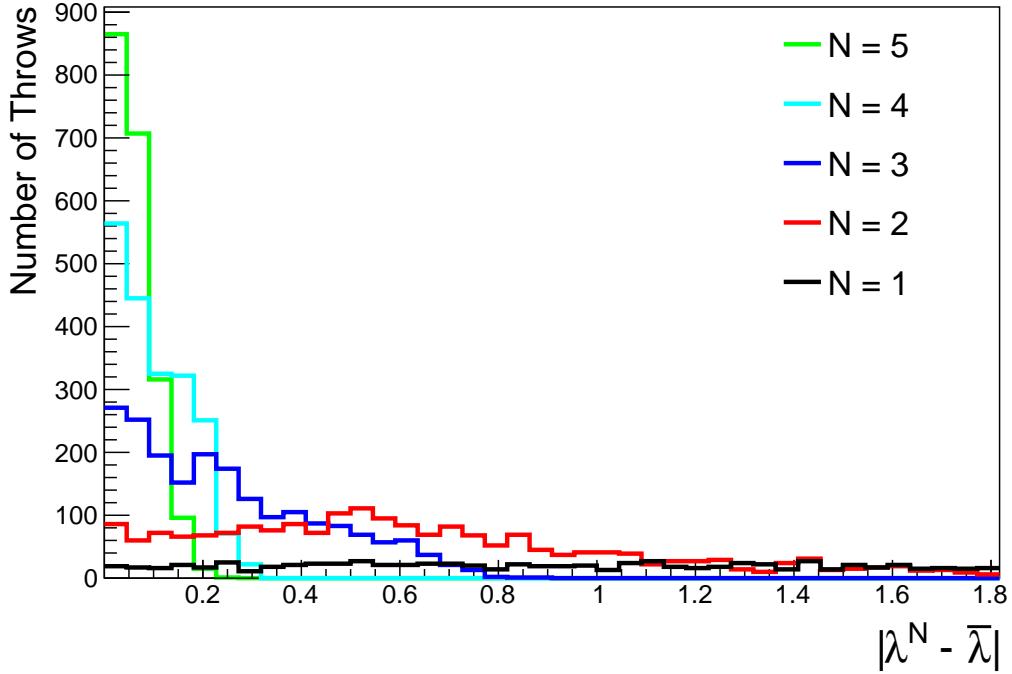


**Figure 7.4:** Event rate of the SubGeV\_elike\_0dcy sample, for a particular oscillation parameter throw, as a function of the number of sub-divisions,  $N$ , per coarse bin. The difference between the mean event rate (red),  $\bar{\lambda}$ , and the event rate at  $N = 1$ ,  $\lambda^{N=1}$  is defined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

oscillation parameters (Table 2.2). Following Equation 7.4, the variance of the log-likelihood over all considered  $N$  is computed. The results are shown in Figure 7.7.

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

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

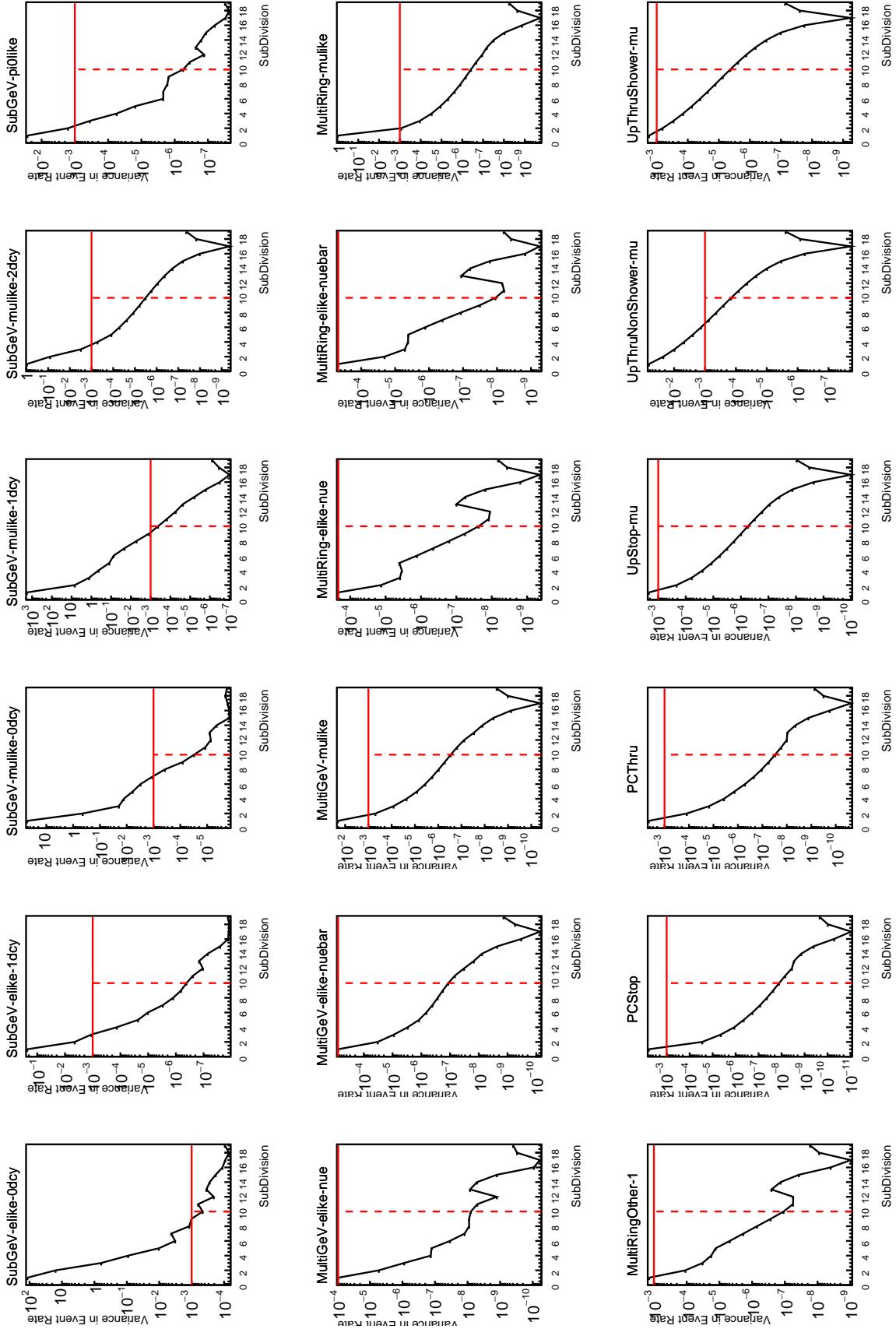


**Figure 7.5:** The distribution of  $\lambda^N - \bar{\lambda}$  for various values of  $N$ . As expected, the distribution gets narrower for larger values of  $N$ .

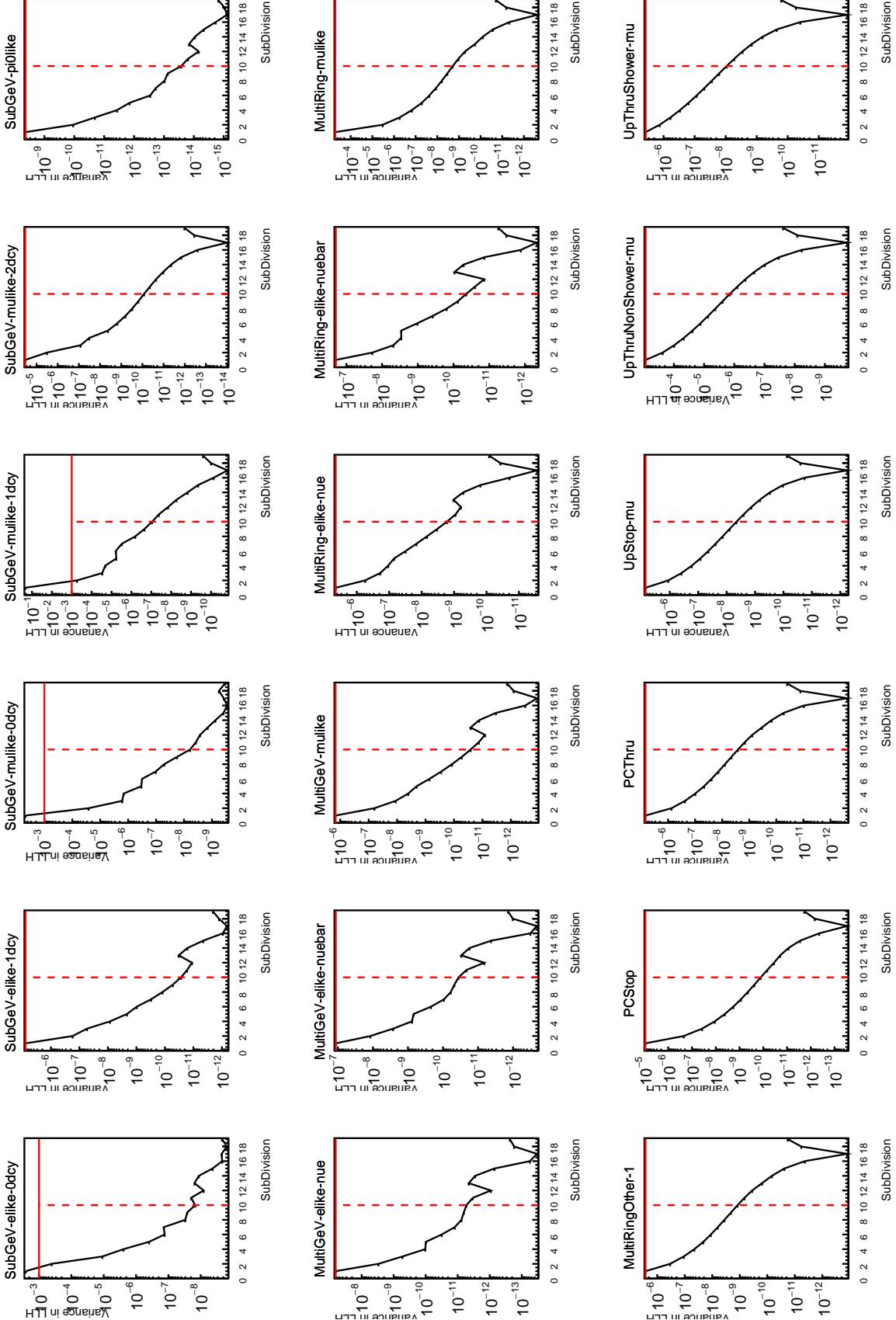
## 2770 7.2 Calculation Engine

2771 As previously discussed in section 7.1, the calculation of oscillation probabilities  
 2772 is performed at run-time. Consequently, the time per calculation is crucial for fit  
 2773 performance. The initial fitting framework used for this analysis was developed  
 2774 with ProbGPU [206]. This is a GPU-only implementation of the prob3 engine  
 2775 [207]. It is primarily designed for neutrino propagation in a beam experiment  
 2776 (single layer of constant density) with the atmospheric propagation code not  
 2777 being used prior to the analysis in this thesis.

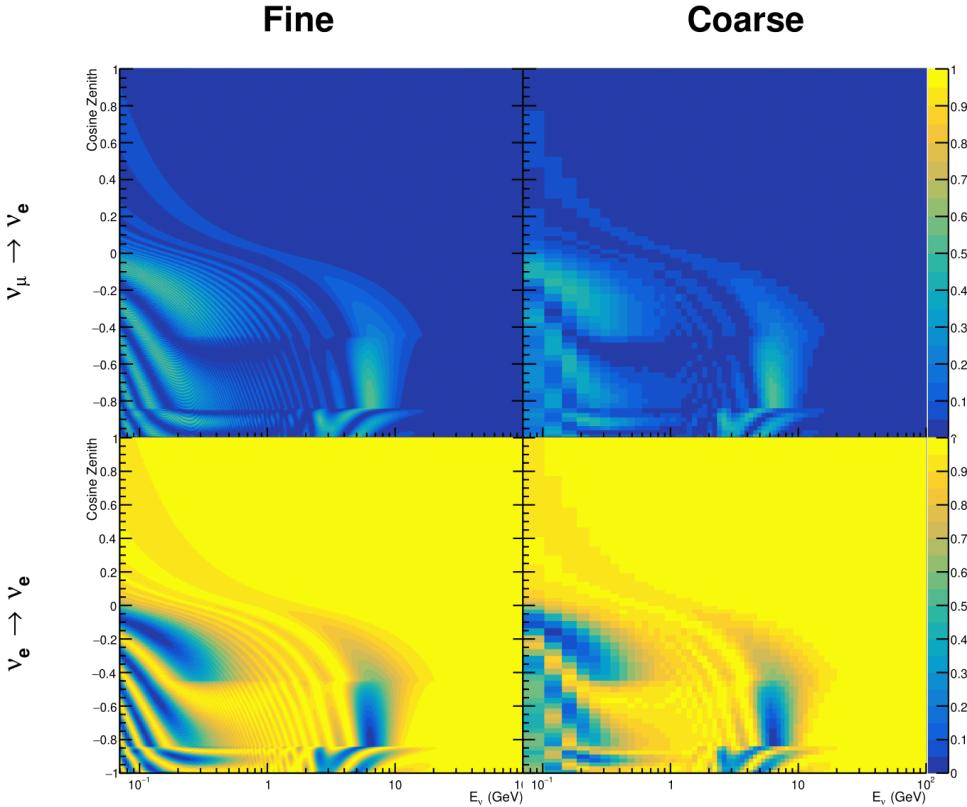
2778 Another engine, CUDAProb3 [208], has been interfaced with the fitting frame-  
 2779 work used in this analysis. This interfacing was done by the author of this  
 2780 thesis. It has been specifically optimised for atmospheric neutrino oscillation  
 2781 calculation so does not contain the code to replace the beam oscillation calculation.  
 2782 The engine utilises object-orientated techniques as compared to the functional  
 2783 implementation of ProbGPU. This allows the energy and cosine zenith arrays to



**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  $N = 10$ .



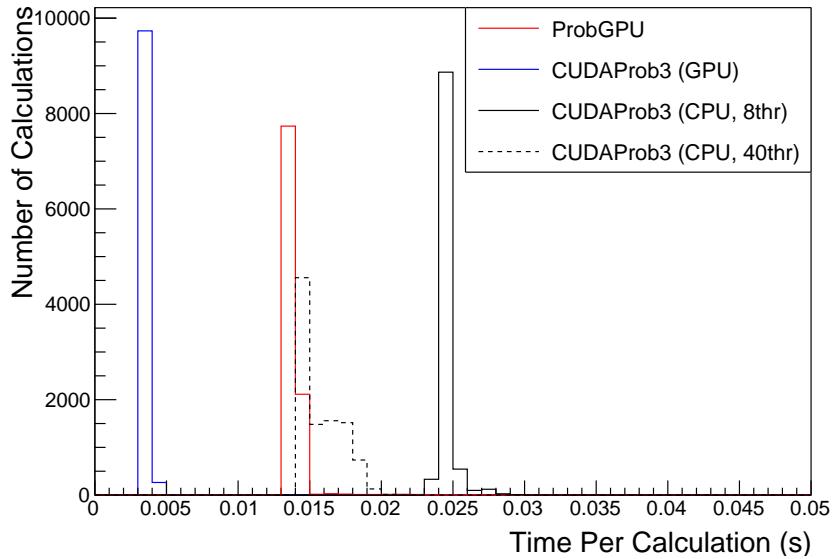
**Figure 7.7:** Variance of sample likelihood, when compared to 'Asimov data' set at Asimov A, for each atmospheric sample as a function of the number of sub-divisions per coarse bin. The solid red line indicates the 0.1% threshold and the dashed red line is a graphical indication of the variance at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



**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.

2784 be kept on GPU memory, rather than having to load these arrays onto GPU  
 2785 memory for each calculation. Reducing the memory transfer between CPU and  
 2786 GPU significantly reduces the time required for calculation. This can be seen  
 2787 in Figure 7.9, where the GPU implementation of CUDAProb3 is approximately  
 2788 three times faster than the ProbGPU engine.

2789 Another significant advantage of CUDAProb3 is that it contains a CPU multi-  
 2790 threaded implementation which is not possible with the ProbGPU or prob3 engines.  
 2791 This eliminates the requirement for GPU resources when submitting jobs to batch  
 2792 systems. As illustrated in Figure 7.9, the calculation speed depends on the number



**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.

2793 of available threads. Using 8 threads (which is typical of the batch systems being  
 2794 used) is approximately twice as slow as the ProbGPU engine implementation,  
 2795 but would allow the fitting framework to be run on many more resources. This  
 2796 fact is utilised for any SK-only fits but GPU resources are required for any fits  
 2797 which include beam samples due to the ProbGPU requirement. Based on the  
 2798 benefits shown by the implementation in this section, efforts are being placed into  
 2799 including linear propagation for beam neutrino propagation into the engine [209].

### 2800 7.3 Matter Density Profile

2801 For an experiment observing neutrinos propagating through the Earth, a model  
 2802 of the Earth’s density profile is required. The model used within this analysis  
 2803 is based on the Preliminary Reference Earth Model (PREM) [80], as illustrated  
 2804 in Figure 2.8. Table 2.3 documents the density and radii of the layers used  
 2805 within the constant density approximation used by the SK-only analysis [79]. The

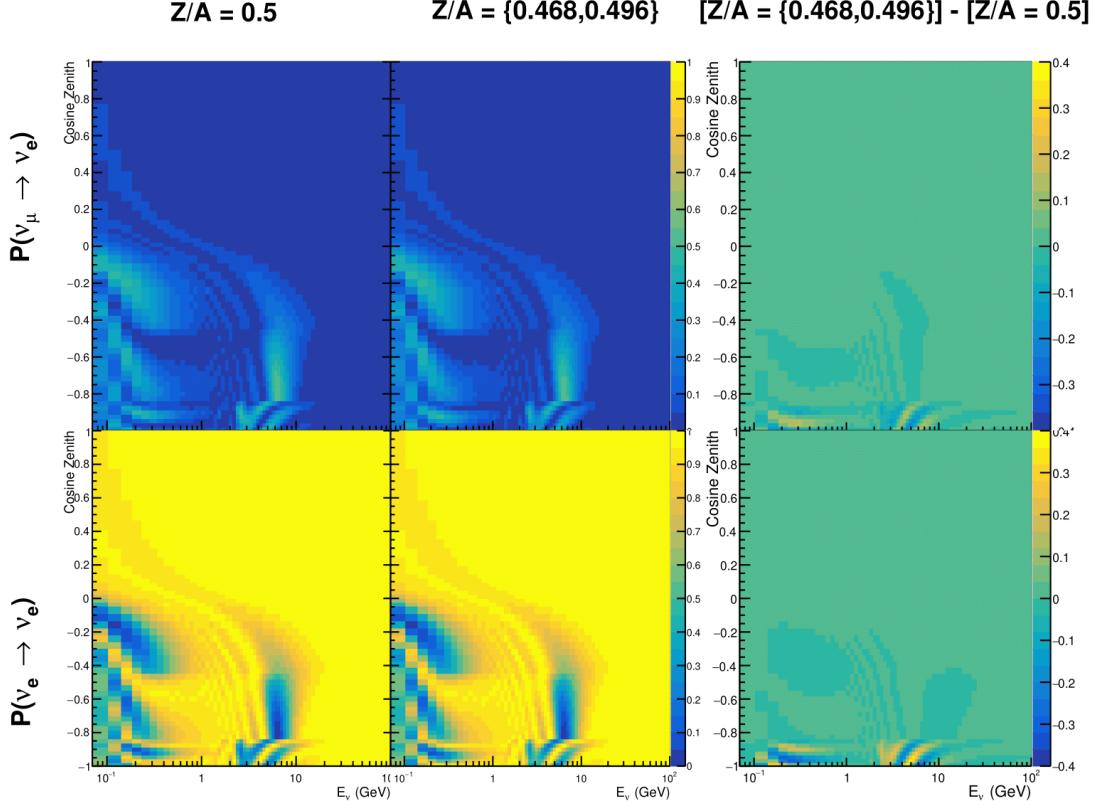
2806 density measurements provided in the PREM model are provided in terms of  
 2807 mass density, whereas neutrino oscillations are sensitive to the electron number  
 2808 density. This value can be computed as the product of the chemical composition,  
 2809 or the  $Z/A$  value, and the mass density of each layer. Currently, the only way  
 2810 to measure the chemical composition value for layers close to the Earth's core  
 2811 is through neutrino oscillations. The chemical composition of the upper layers  
 2812 of the Earth's Mantle and the Transition zone is well known due to it being  
 2813 predominantly pyrolite which has a chemical composition value of 0.496 [210].  
 2814 The chemical composition dial for the core layers is set to a value of 0.468, as  
 2815 calculated in [211]. As this value is less well known, it is assigned a Gaussian error  
 2816 with a standard deviation equivalent to the difference in chemical composition  
 2817 in core and mantle layers. Figure 7.10 illustrates the effect of moving from  
 2818 the  $Z/A = 0.5$  method which is used in the official SK-only analysis to these  
 2819 more precise values.

2820 The beam oscillation probability in this thesis uses a baseline of 295km, density  
 2821  $2.6\text{g/cm}^3$ , and chemical composition 0.5 as is done by the official T2K-only  
 2822 analysis [212].

2823 For a neutrino with given  $E_\nu, \cos(\theta_Z)$ , the oscillation probability calculation  
 2824 engine must be passed a list of the matter regions that the neutrino traversed,  
 2825 with the path length and fixed density in each region. However, a neutrino  
 2826 passing through the earth experiences a range of radii, and thus a range of  
 2827 densities, in each region. In the SK-only analysis, the earth density model used  
 2828 is piecewise-constant, thereby ignoring this effect. For this thesis, the density  
 2829 values for the calculation engine are found by averaging the earth density along  
 2830 the neutrino's path in each layer,

$$\langle \rho \rangle_i = \frac{1}{t_{i+1} - t_i} \int_{t_i}^{t_{i+1}} \rho(t) dt, \quad (7.5)$$

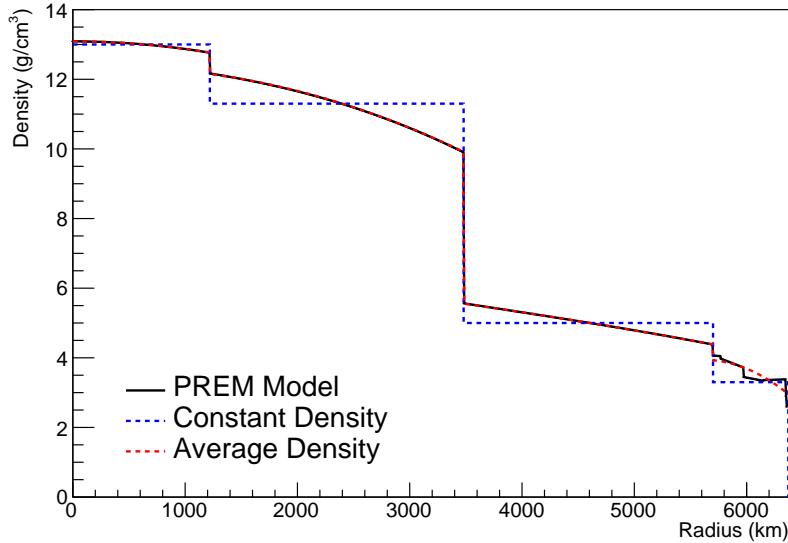
2831 where  $t_i$  are the intersection points between each layer and  $t$  is the path length  
 2832 of the trajectory across the layer. This leads to an improved approximation.  
 2833 For this averaging, the simplification of the PREM model developed in [213] is



**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.

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 [205]. 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.

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

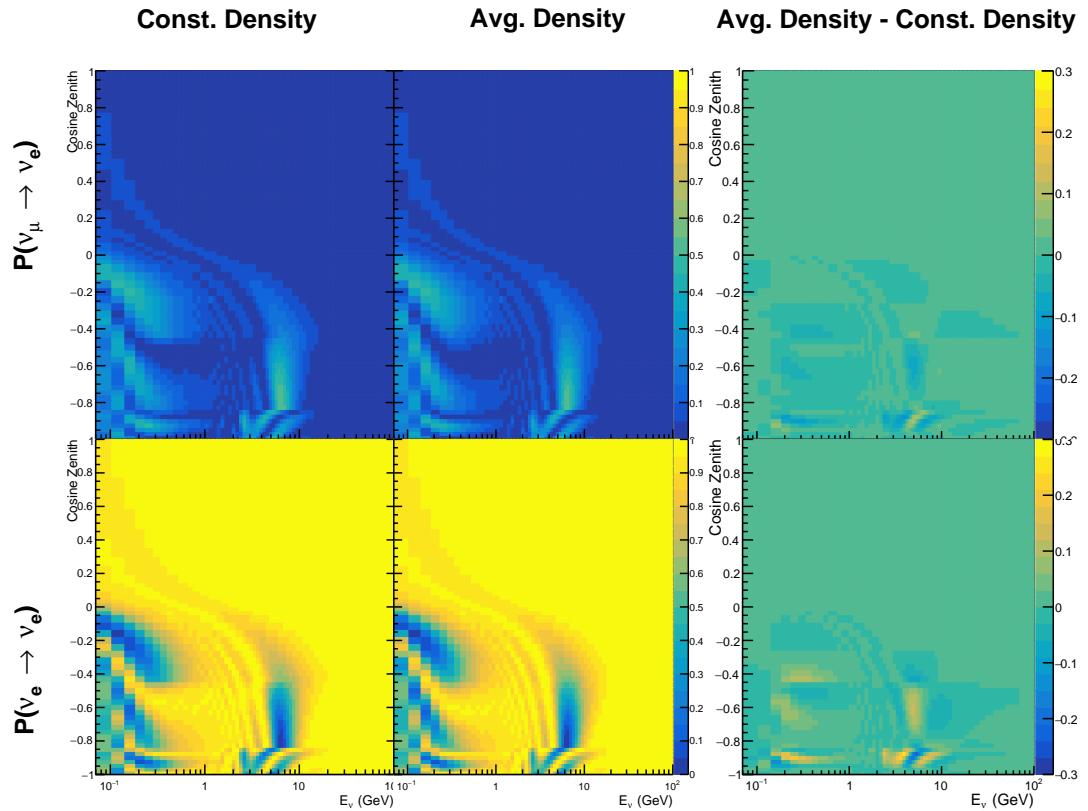


**Figure 7.11:** The density of the Earth given as a function of the radius, as given by the PREM model (Black), the constant density four-layer approximation (Blue), as used in the official SK-only analysis, and the quadratic approximation of the PREM model (Red).

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 [205], where  $x = R / R_{\text{Earth}}$ .

mantle layer boundary, has been reduced. This is expected as the difference in 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.

## 2851 7.4 Production Height Averaging

2852 As discussed in section 2.5, the height at which the cosmic ray flux interacts  
2853 in the atmosphere is not known on an event-by-event basis. The production  
2854 height can vary from the Earth’s surface to  $\sim 50\text{km}$  above that. The SK-only  
2855 analysis methodology (described in section 7.1) for including the uncertainty  
2856 on the production height is to include variations from the Honda model when  
2857 pre-calculating the oscillation probabilities prior to the fit. This technique is not  
2858 possible for this analysis which uses continuous oscillation parameters that can  
2859 not be known prior to the fit. Consequently, an analytical averaging technique  
2860 was developed in [205]. The author of this thesis was not responsible for the  
2861 derivation of the technique but has performed the implementation and validation  
2862 of the technique for this analysis alone.

2863 Using the 20 production heights per Monte Carlo neutrino event, provided  
2864 as 5% percentiles from the Honda flux model, a production height distribution  
2865  $p_j(h|E_\nu, \cos \theta_Z)$  is built for each neutrino flavour  $j = \nu_e, \bar{\nu}_e, \nu_\mu, \bar{\nu}_\mu$ . In practice, a  
2866 histogram is filled with 20 evenly spaced bins in production height  $h$  between  
2867 0 and 50km. The neutrino energy and cosine zenith binning of the histogram  
2868 are the same as that provided in section 7.1. The average production height,  
2869  $\bar{h} = \int dh \frac{1}{4} \sum_j p_j(h|E_\nu, \cos(\theta_Z))$ , is calculated. This assumes a linear average over  
2870 the four flavours of neutrino which are considered to be generated in cosmic  
2871 ray showers. The production height binning of this histogram is then translated  
2872 into  $\delta t(h) = t(\bar{h}) - t(h)$ , where  $t(x)$  is the distance travelled along the trajectory  
2873 in the atmosphere from some production height,  $x$ .

2874 For the  $i^{\text{th}}$  traversed layer, the transition amplitude,  $D_i(t_{i+1}, t_i)$ , is computed.  
2875 The time-ordered product of these is then used as the overall transition amplitude  
2876 via

$$A(t_{n+1}, t_0) = D_n(t_{n+1}, t_n) \dots D_1(t_2, t_1) D_0(t_1, t_0), \quad (7.6)$$

2877 where,

$$\begin{aligned} D_n(t_{n+1}, t_n) &= \exp[-iH_n(t_{n+1} - t_n)] \\ &= \sum_{k=1}^3 C_k \exp[ia_k(t_{n+1} - t_n)] \end{aligned} \quad (7.7)$$

2878 is expressed as a diagonalised time-dependent solution to the Schrodinger  
 2879 equation. The  $0^{th}$  layer is the propagation through the atmosphere and is the  
 2880 only term that depends on the production height. Using the substitution  $t_0 =$   
 2881  $t(\bar{h}) - \delta t(h)$ , it can be shown that

$$D_0(t_1, t_0) = D_0(t_1, \bar{h})D_0(\delta t). \quad (7.8)$$

2882 Thus Equation 7.6 becomes

$$\begin{aligned} A(t_{n+1}, t_0) &= D_n(t_{n+1}, t_n) \dots D_1(t_2, t_1)D_0(t_1, \bar{h})D(\delta t) \\ &= A(t_{n+1}, \bar{h}) \sum_{k=1}^3 C_k \exp[ia_k \delta t], \\ &= \sum_{k=1}^3 B_k \exp[ia_k \delta t]. \end{aligned} \quad (7.9)$$

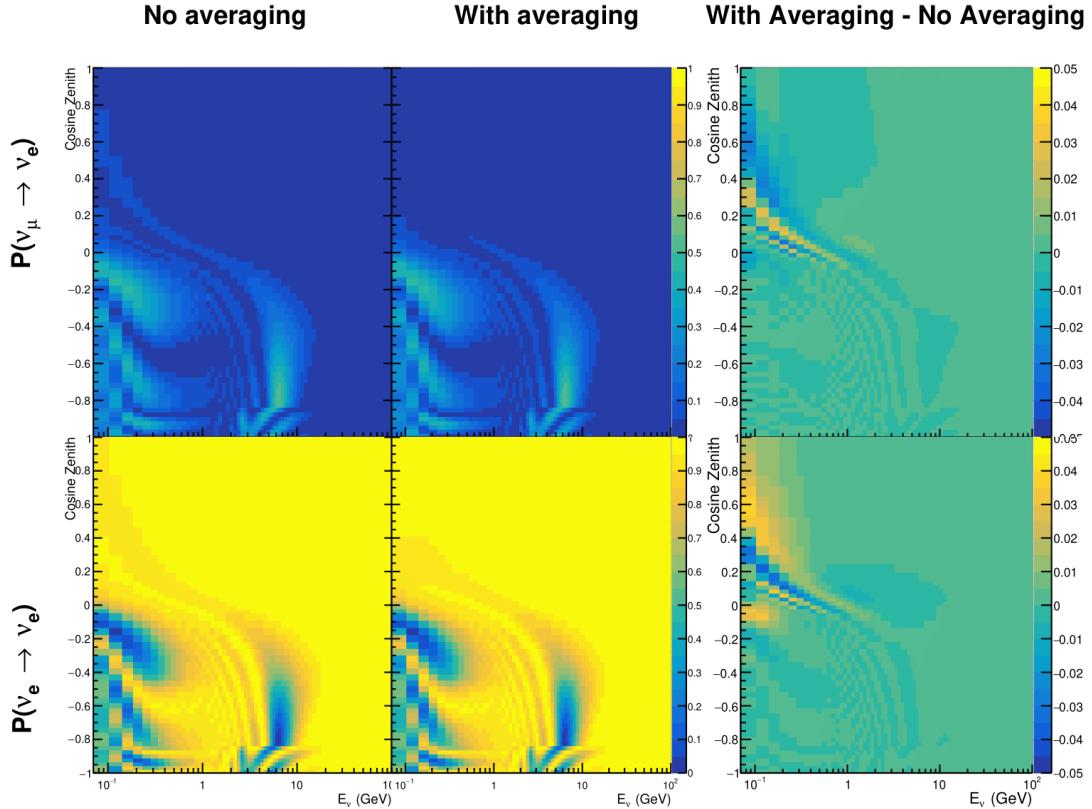
2883 The oscillation probability averaged over production height is then calculated  
 2884 as

$$\begin{aligned} \bar{P}(\nu_j \rightarrow \nu_i) &= \int d(\delta t) p_j(\delta t | E_\nu, \cos \theta_Z) P(\nu_j \rightarrow \nu_i) \\ &= \int d(\delta t) p_j(\delta t | E_\nu, \cos \theta_Z) A(t_{n+1}, t_0) A^*(t_{n+1}, t_0) \\ &= \sum_{km} (B_k)_{ij} (B_m)_{ij}^* \int d(\delta t) p_j(\delta t | E_\nu, \cos \theta_Z) \exp[i(a_k - a_m) \delta t]. \end{aligned} \quad (7.10)$$

2885 It is important to note that the exact value of  $\bar{h}$  used does not matter as the  
 2886 values of  $\delta t$  would change to compensate for any modification to the value of  $\bar{h}$ .

2887 In practice, implementation in CUDAProb3 [208] is relatively straightforward  
 2888 as the majority of these terms are already calculated in the standard oscillation  
 2889 calculation. Figure 7.13 illustrates the results of the production height averaging.

2890 As expected, the main effect is observed in the low-energy downward-going  
 2891 and horizontal-going events. Upward-going events have to travel the radius  
 2892 of the Earth,  $R_E = 6371\text{km}$ , where the production height uncertainty is a small  
 2893 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

2894

2895

## Oscillation Analysis

2896 Using the samples and systematics defined in chapter 6, this chapter documents  
2897 a simultaneous beam and atmospheric oscillation analysis from the T2K and SK  
2898 experiments. The MaCh3 Bayesian MCMC framework introduced in chapter 4  
2899 is used for all studies performed within this thesis.

2900 The MaCh3 framework has been validated through many tests. The code  
2901 that handles the beam far detector samples was developed by the author and  
2902 validated by comparison to the 2020 T2K analysis [2]. The sample event rates and  
2903 likelihood evaluations of beam samples generated by the framework used within  
2904 this thesis were compared to those from the T2K analysis by the author of this  
2905 thesis. Variations of the sample predictions were compared at  $\pm 1\sigma$  and  $\pm 3\sigma$  and  
2906 good agreement was found in all cases. A similar study, led by Dr. C. Wret was  
2907 used to validate the near detector portion of the code [198]. The implementation  
2908 of the atmospheric samples within MaCh3 was completed and cross-checked by  
2909 the author of this thesis against the P-Theta framework (introduced in section 3.2).  
2910 Both fitters are provided with the same inputs and can therefore cross-validate  
2911 each other. These validations compared the event rate and likelihood calculation.  
2912 Documentation of all the above validations can be found in [198]. These stringent  
2913 validations ensure that the code is doing as intended.

## 2914 8.1 Monte Carlo Prediction

- 2915 Using the three sets of dial values (generated, pre-fit, and post-fit tunes) defined  
 2916 in subsection 6.4.3, the predicted event rates for each sample are given in Table 8.1.  
 2917 The oscillated and un-oscillated 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
PCThrus	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.

- 2918 Generally, the samples that target CCQE interaction modes observe a decrease  
 2919 in prediction when comparing the generated values with the pre-fit dial values.  
 2920 This is in accordance with the Monte Carlo being produced at  $M_A^{QE} = 1.21\text{GeV}$   
 2921 [157] whilst the pre-fit dial value is set to  $M_A^{QE} = 1.03\text{GeV}$  as suggested by [197].

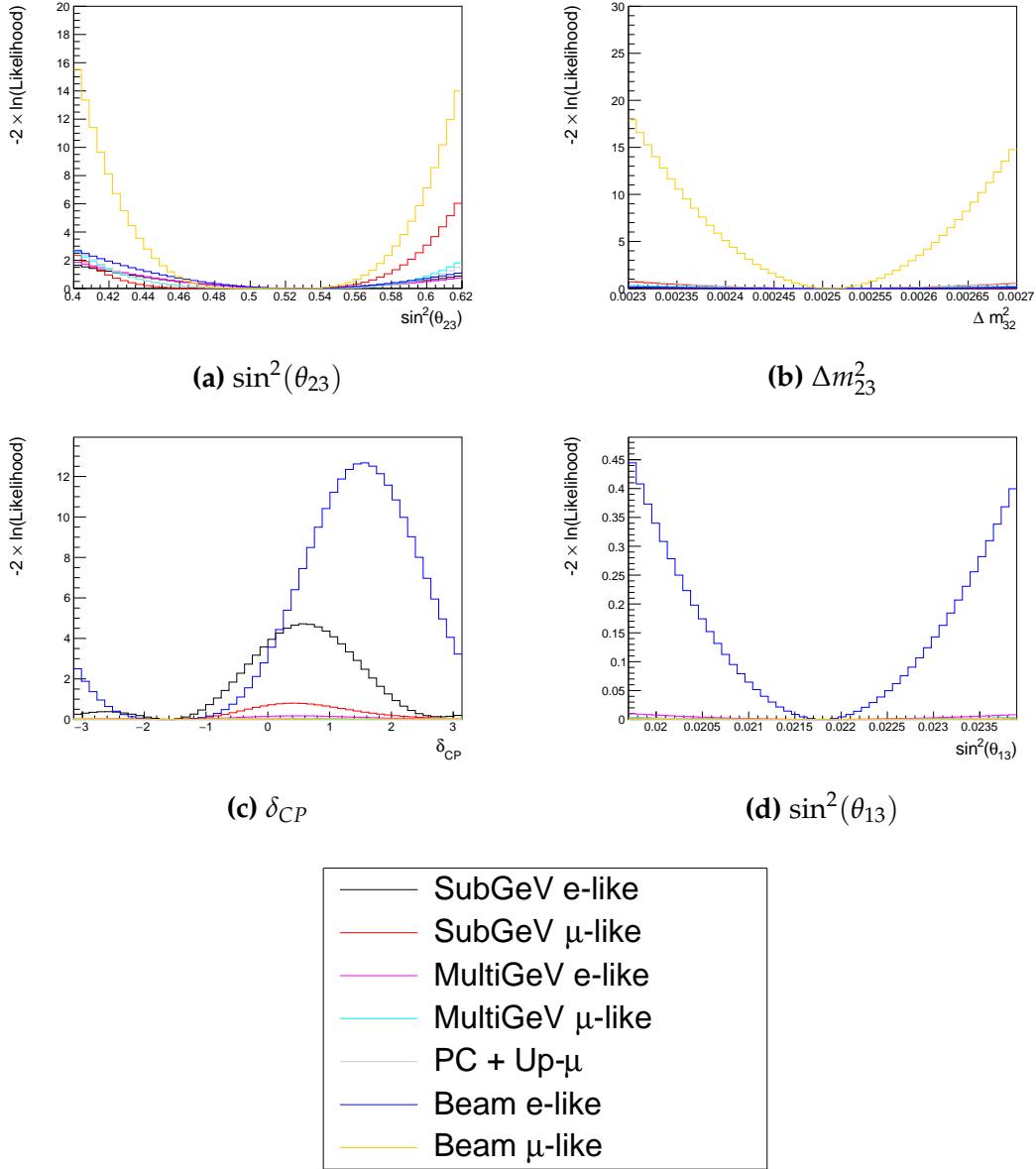
Furthermore, the predicted event rates of samples that target CCRES interaction modes are significantly reduced when considering the post-BANFF fit. This follows the observations in subsection 6.4.3. The strength of the accelerator neutrino experiment can be seen in the remarkable difference between the oscillated and unoscillated predictions in the FHC1Rmu and RHC1Rmu samples. There is a very clear decrease in the expected event rate between the oscillated and un-oscillated predictions which is not as obvious as in the atmospheric samples. This is due to the fact that the beam energy is tuned to the maximum disappearance probability, which is not the case for the naturally generated atmospheric neutrinos.

## 8.2 Likelihood Scans

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

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

2950 which the likelihood tends to zero illustrates the value of the parameter used  
 2951 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.

2952 The sensitivity to  $\sin^2(\theta_{23})$  is mostly dominated by the beam muon-like  
 2953 samples. The response of an individual atmospheric sample is small but non-  
 2954 negligible such that the summed response over all atmospheric samples becomes  
 2955 comparable to that of the muon-like beam samples. Consequently, the sensitivity

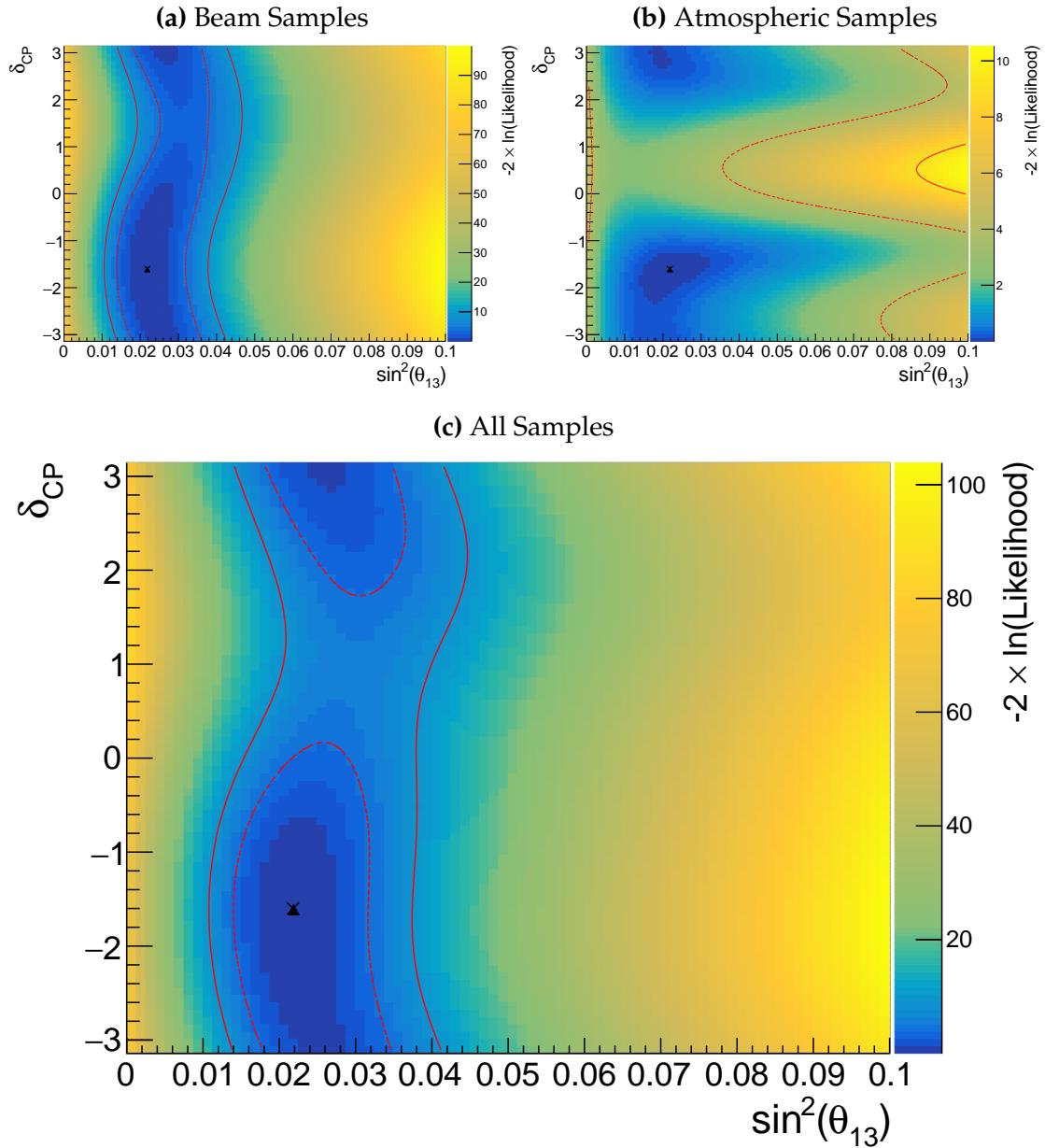
of the joint fit to  $\sin^2(\theta_{23})$  would be expected to be greater than the beam-only analysis. The only sample that responds to the  $\sin^2(\theta_{13})$  oscillation parameter is the electron-like beam sample. Consequently, no increase in sensitivity beyond that of the T2K-only analysis would 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 sensitivity to  $\sin^2(\theta_{13})$  which 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 is 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.

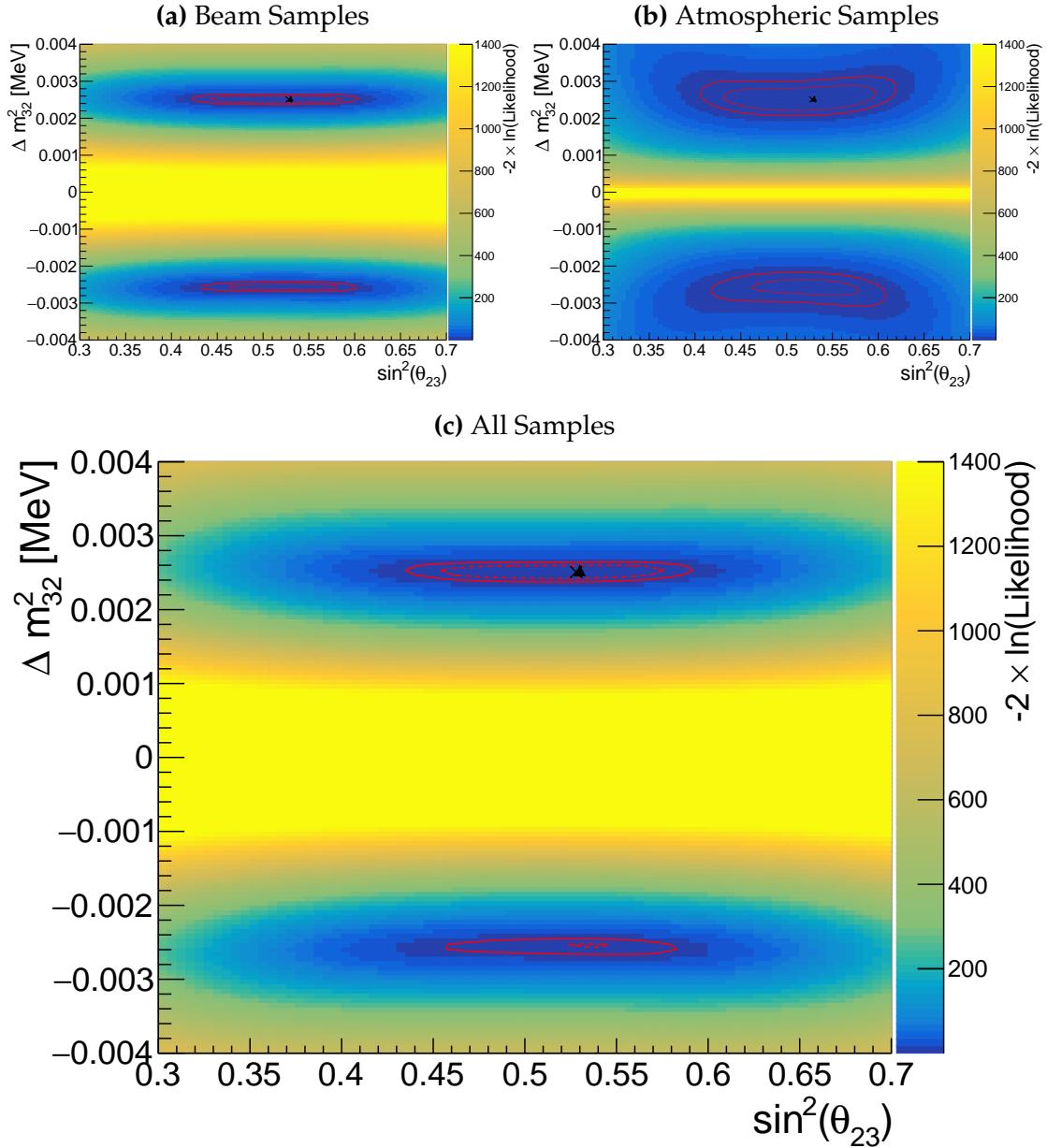
The appearance log-likelihood scans show the distinct difference in how the beam and atmospheric samples respond. The beam samples have an approximately constant width of the  $2\sigma$  and  $3\sigma$  contours, throughout all ranges of  $\delta_{CP}$ . Whereas, the response of the atmospheric samples to  $\sin^2(\theta_{13})$  is very strongly correlated to the value of  $\delta_{CP}$ . At higher values of  $\sin^2(\theta_{13})$ , two lobes appear around  $\delta_{CP} \sim -\pi/2$  and  $\delta_{CP} \sim 2.4$ . 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 becomes closed 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  $\delta_{CP}$ . Furthermore, atmospheric samples have little sensitivity to  $\sin^2(\theta_{13})$  on their own, as evidenced in Figure 8.1, but may improve sensitivity to the parameter when combined within the simultaneous

2986 fit. It is important to remember that these likelihood scans are not sensitivity  
2987 measurements as the systematic parameters are fixed and the correlation between  
2988 oscillation parameters is neglected. However, they are a very encouraging result  
2989 for the joint fit.

2990 The disappearance log-likelihood scans in  $\sin^2(\theta_{23}) - \Delta m_{32}^2$  space (Figure 8.3)  
2991 show the expected behaviour when considering the one-dimensional scans  
2992 already discussed. The uncertainty on the width of  $|\Delta m_{32}^2|$  is mostly driven by the  
2993 beam samples. However, the width of this contour in the inverted mass region  
2994 ( $\Delta m_{32}^2 < 0$ ) is significantly reduced due to the ability of the atmospheric samples  
2995 to select the correct (normal) mass hierarchy. The width of the uncertainty  
2996 in  $\sin^2(\theta_{23})$  is also reduced compared to the beam-only sensitivities, with a  
2997 further decrease in the inverted hierarchy region due to the better mass hierarchy  
2998 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.

2999     The likelihood scans illustrated thus far only consider the sensitivity of  
3000    this analysis for a fixed set of true oscillation parameters, namely Asimov A  
3001    defined in Table 2.2. Whilst computationally infeasible to run many fits at  
3002    different parameter sets, it is possible to calculate the likelihood response to  
3003    different Asimov data sets. Figure 8.4 and Figure 8.5 illustrate how the sensitivity  
3004    changes for differing true values of  $\delta_{CP}$  and  $\sin^2(\theta_{23})$ , respectively. For both of  
3005    these plots, the other oscillation parameters are fixed at their Asimov A values.  
3006    Consequently, the caveat of fixed systematic parameters and correlations between  
3007    other oscillation parameters being neglected still applies.

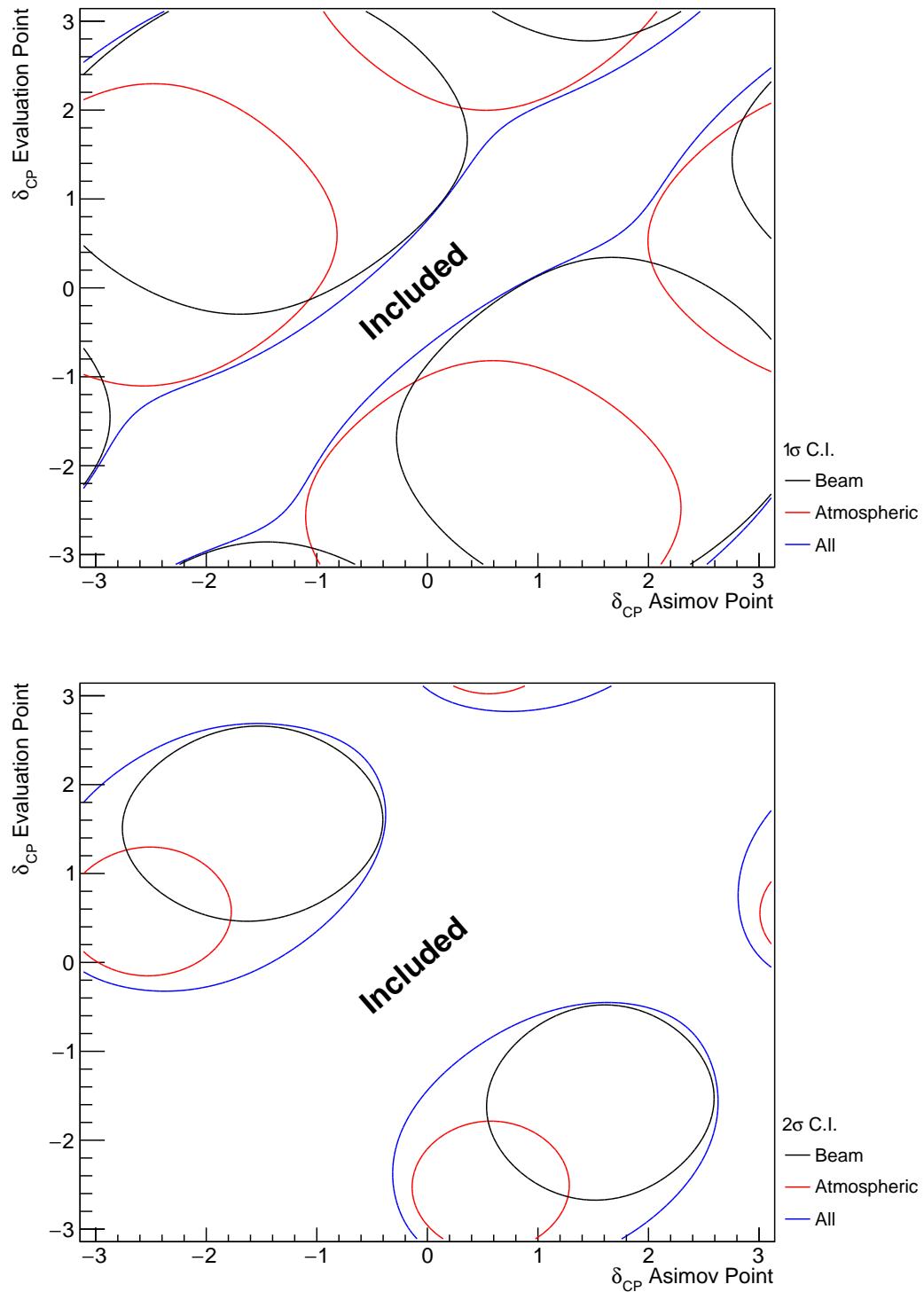
3008     To explain how these plots are made, consider Figure 8.4. This plot is built  
3009    by considering multiple one-dimensional log-likelihood scans, each creating an  
3010    Asimov data set with the value of  $\delta_{CP}$  taken from the x-axis. The likelihood to  
3011    this particular Asimov data set is calculated after reweighting the Monte Carlo  
3012    prediction to each value of  $\delta_{CP}$  on the y-axis.

3013     Figure 8.4 illustrates the sensitivity to  $\delta_{CP}$ . To interpret this plot, larger  
3014    contours result in more parameter space being excluded from the  $1\sigma$  region.  
3015    The  $1\sigma$  intervals contain regions where the beam and atmospheric samples have  
3016    discontinuous contours. For example, for the x-axis value of  $\delta_{CP} = 0$ , the beam  
3017    samples sensitivity would include two discontinuous regions excluded from the  
3018     $1\sigma$  interval:  $\delta_{CP} \sim 0$  and  $\delta_{CP} \sim \pi$ . This behaviour is also seen in atmospheric  
3019    samples response but at a value of  $\delta_{CP} \sim -1$ . This difference allows the joint  
3020    fit to have increased sensitivity to these regions. Consequently, the difference  
3021    between the beam-only and joint beam-atmospheric fit should be studied using  
3022    multiple Asimov data sets.

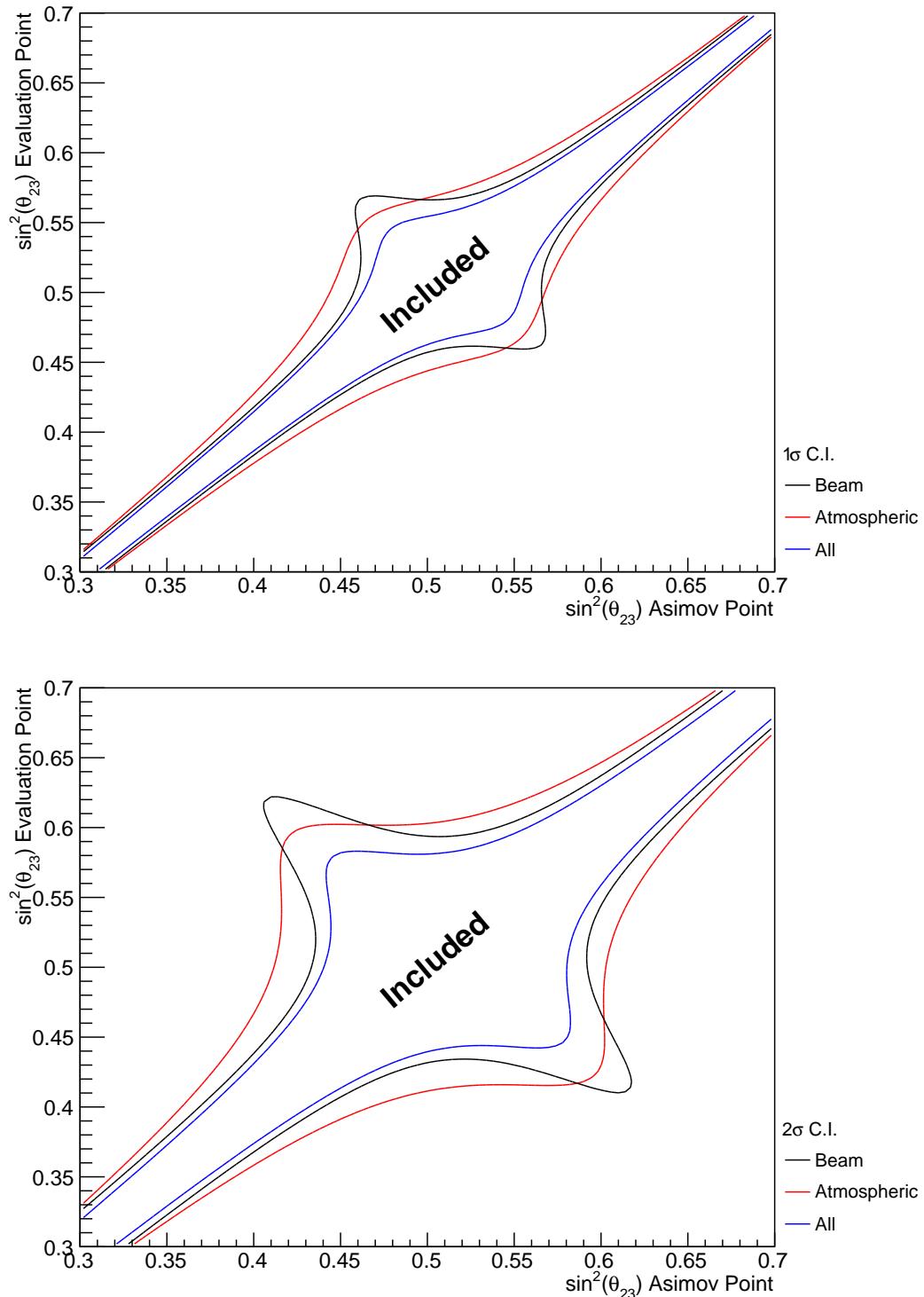
3023     Despite the increased sensitivity at  $1\sigma$ , the  $2\sigma$  intervals from the joint fit  
3024    are more similar to the two independent sensitivities and the off-diagonal de-  
3025    generacies mostly remain. This indicates that the joint fit has the strength to  
3026    aid parameter determination but can not entirely break the degeneracies in  $\delta_{CP}$   
3027    at higher confidence levels.

Figure 8.5 illustrates a similar analysis as above, although the value of  $\sin^2(\theta_{23})$  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 means that a value of  $\sin^2(\theta_{23}) \sim 0.56$  would be contained within the  $1\sigma$  confidence interval for a true value of  $\sin^2(\theta_{23}) \sim 0.46$  if using the beam-only analysis, whereas it would be excluded in the joint analysis.

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.

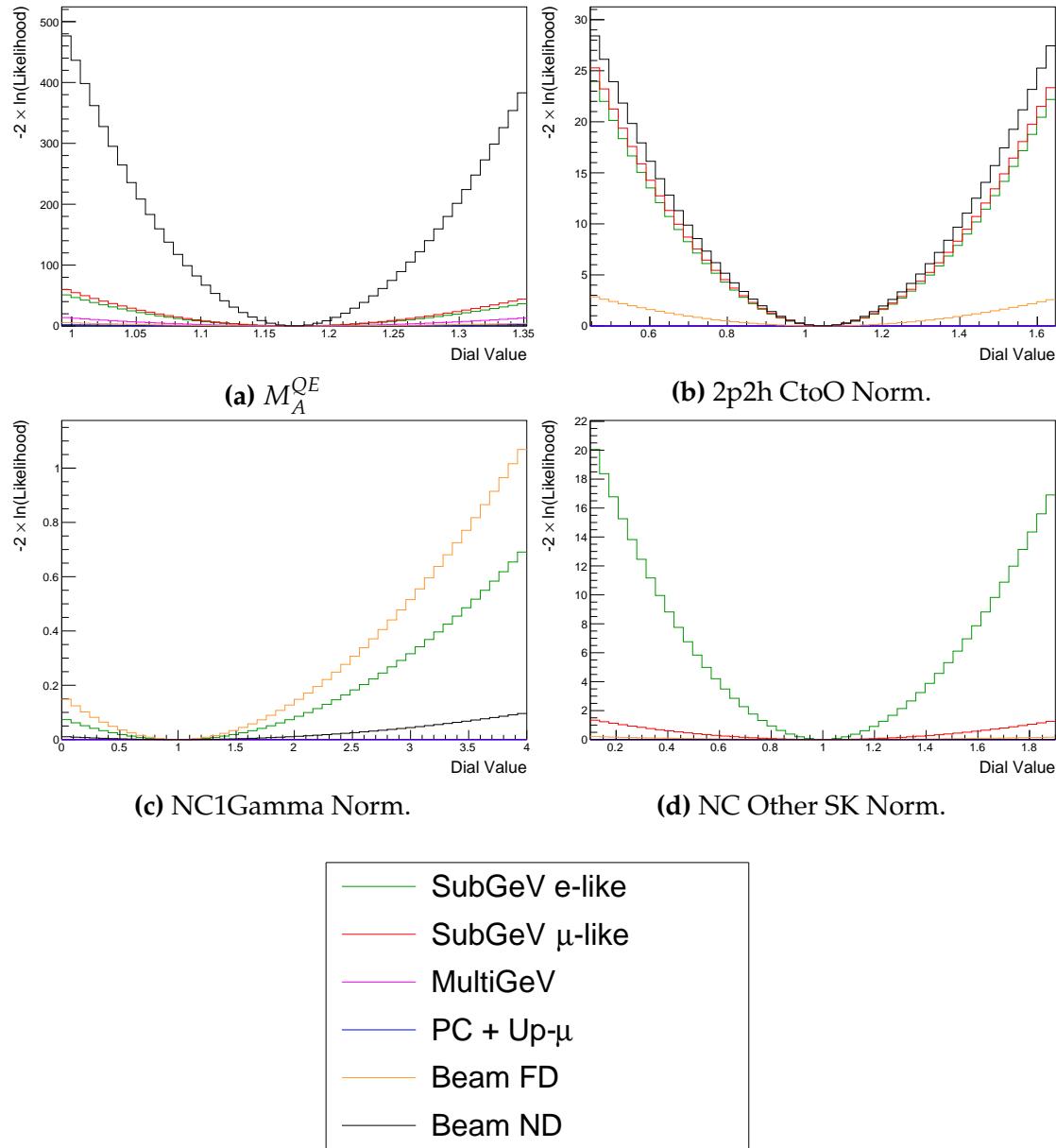


**Figure 8.4:** A series of one-dimensional likelihood scans over  $\delta_{CP}$ , where an Asimov data set is built for each value of  $\delta_{CP}$  on the x-axis and the likelihood is evaluated for each value of  $\delta_{CP}$  on the y-axis. The diagonal represents the minimum log-likelihood and 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 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 CtoO 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 that have no near detector constraint. For example, the systematic parameters which describe the normalisation of the NC1Gamma and NCOther interaction modes. The atmospheric and beam samples can have similar sensitivity to these systematics due to their similar composition in energy and interaction mode. 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 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.

### 3068 8.3 Sensitivity Studies

3069 The sensitivities of the joint T2K and SK oscillation analysis are presented in  
3070 the form of Asimov fits. These fits consider beam samples from the near and  
3071 far detector alongside atmospheric samples at SK. This technique builds an  
3072 Asimov data set (following section 6.5) using the AsimovA oscillation parameters  
3073 and post-BANFF systematic tune, which is then fit. This technique eliminates  
3074 statistical fluctuations from the data, therefore, providing the maximum sen-  
3075 sitivity of the analysis.

3076 In practice, the Asimov fits presented within this analysis are modified from  
3077 the above definition. An Asimov prediction of both beam and atmospheric far  
3078 detector samples is fit whilst the true data is used for near detector samples. The  
3079 Asimov predictions at the far detector are built using the post-BANFF tune (as  
3080 discussed in section 3.2). These modifications mean that the results are equivalent  
3081 to performing a far detector Asimov fit using inputs from the BANFF data fit.  
3082 Consequently, this allows the results to be cross-checked with the results from  
3083 the P-Theta analysis. The comparison has been performed and is documented in  
3084 [214]. No significant discrepancies were found between the fitters.

3085 This section proceeds with the following studies. Firstly, the sensitivity  
3086 of the atmospheric samples using the correlated detector model is detailed in  
3087 subsection 8.3.1. This includes studying the choice of applying the 2020 PDG  
3088 reactor constraint [76] to the atmospheric samples, which is documented in  
3089 subsection 8.3.2. Additionally, the effect of applying the near-detector constraints  
3090 onto the atmospheric samples is discussed in subsection 8.3.3. The main result is  
3091 the sensitivity of the simultaneous beam and atmospheric fit. The sensitivities,  
3092 both with and without the application of the reactor constraint, are presented  
3093 in subsection 8.3.4 and subsection 8.3.5, respectively. To indicate the benefit  
3094 of the joint analysis, the sensitivities are compared to the 2020 T2K beam-only  
3095 sensitivities [2, 215] in subsection 8.3.6 and subsection 8.3.7. The T2K analysis  
3096 is used as a reference as it uses the same samples and a similar systematic

model. As shown in section 8.2, the response of the beam and atmospheric samples change depending upon the true set of oscillation parameters assumed. Therefore, subsection 8.3.8 documents the sensitivities at an alternative oscillation parameter set. These results have been presented at the Neutrino 2022 conference on behalf of the T2K and SK collaborations [4].

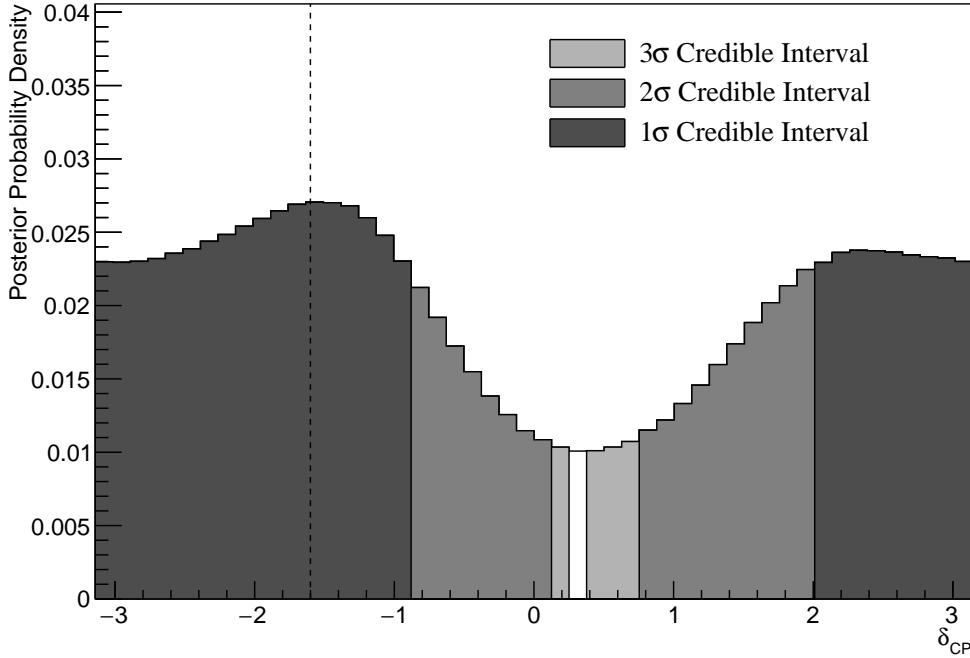
### 8.3.1 Atmospheric-Only Sensitivity Without Reactor Constraint

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

Figure 8.7 illustrates the posterior probability density for  $\delta_{CP}$ , marginalised over both hierarchies. The fit favours the known oscillation parameter ( $\delta_{CP} = -1.601$ ) although the posterior probability is very flat through the range of  $-\pi < \delta_{CP} < -1$  and  $2 < \delta_{CP} < \pi$ . There is also a region around  $\delta_{CP} \sim 0.4$  which is disfavoured at  $2\sigma$ . This indicates that the SK samples can rule out some parts of the CP conserving parameter space reasonably well, near  $\delta_{CP} \sim 0.4$ , when the true value of  $\delta_{CP} \sim -\pi/2$ .

The posterior probability density in  $\Delta m_{32}^2$  is given in Figure 8.8. This distribution includes steps in both the normal hierarchy (NH,  $\Delta m_{32}^2 > 0$ ) and the inverse hierarchy (IH,  $\Delta m_{32}^2 < 0$ ). The highest posterior probability density is found within the NH  $1\sigma$  credible interval, which agrees with the known oscillation parameter value,  $2.509 \times 10^{-3}\text{eV}^2$ . However, all of the credible intervals span both of the hierarchy hypotheses.

### Without Reactor Constraint, Both Hierarchies



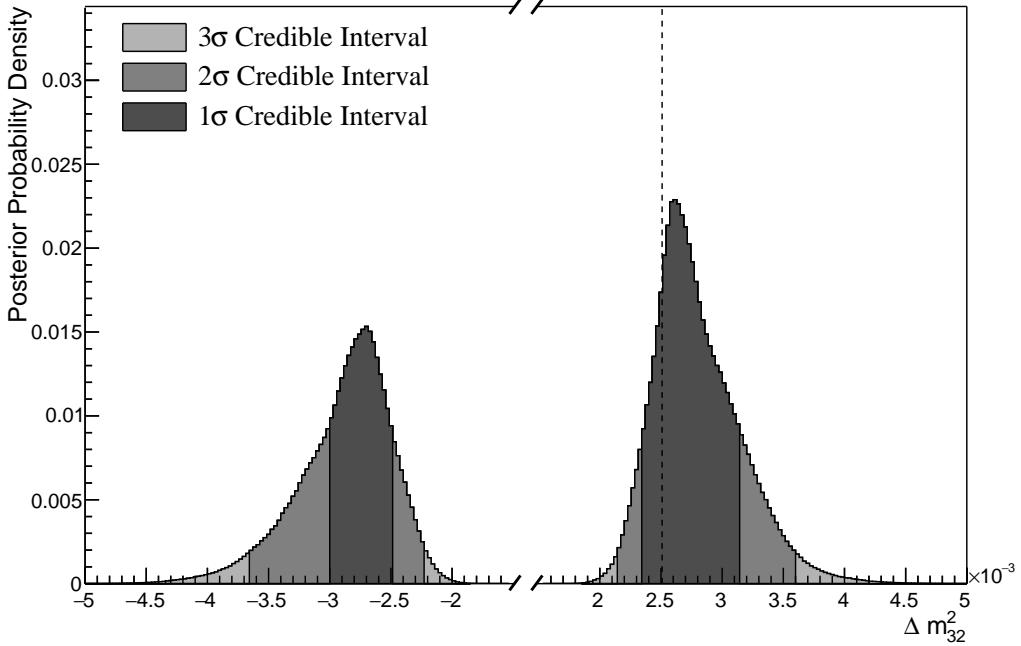
**Figure 8.7:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied. The vertical dashed line represents the known value of  $\delta_{CP}$ .

	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 hypothesis is  $B(\text{NH}/\text{IH}) = 1.37$ . Jeffrey's

### 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. The vertical dashed line represents the known value of  $\Delta m_{32}^2$ .

scale, given in Table 4.1, states this value of the Bayes factor indicates a weak preference for the normal hierarchy hypothesis which is correct given the known oscillation parameters. The Bayes factor for choice of octant is  $B(\text{UO}/\text{LO}) = 2.24$ . This is also identifying the correct hypothesis (UO) albeit with a strength classified as a weak preference. Both of these show that the fit is returning the correct choice of hypotheses (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. As the distribution is binned, the highest posterior density is presented as the center of the bin with the highest posterior density with an error equal to the bin width. For the known Asimov value of  $\delta_{CP} = -1.601$ , the 1 $\sigma$  credible interval rules out a region between

Parameter	Interval	HPD
$\delta_{CP}$ , (BH)	$[-\pi, -0.88], [2.01, \pi]$	$-1.57 \pm 0.07$
$\delta_{CP}$ , (NH)	$[-\pi, -0.88], [1.88, \pi]$	$-1.57 \pm 0.07$
$\delta_{CP}$ , (IH)	$[-\pi, -0.88], [2.01, \pi]$	$-1.57 \pm 0.07$
$\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ]	$[-3.00, -2.49], [2.34, 3.14]$	$2.61 \pm 0.02$
$\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ]	$[2.41, 3.04]$	$2.59 \pm 0.03$
$\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ]	$[-3.11, -2.41]$	$-2.73 \pm 0.03$
$\sin^2(\theta_{23})$ (BH)	$[0.476, 0.584]$	$0.542 \pm 0.006$
$\sin^2(\theta_{23})$ (NH)	$[0.488, 0.596]$	$0.554 \pm 0.006$
$\sin^2(\theta_{23})$ (IH)	$[0.476, 0.584]$	$0.542 \pm 0.006$

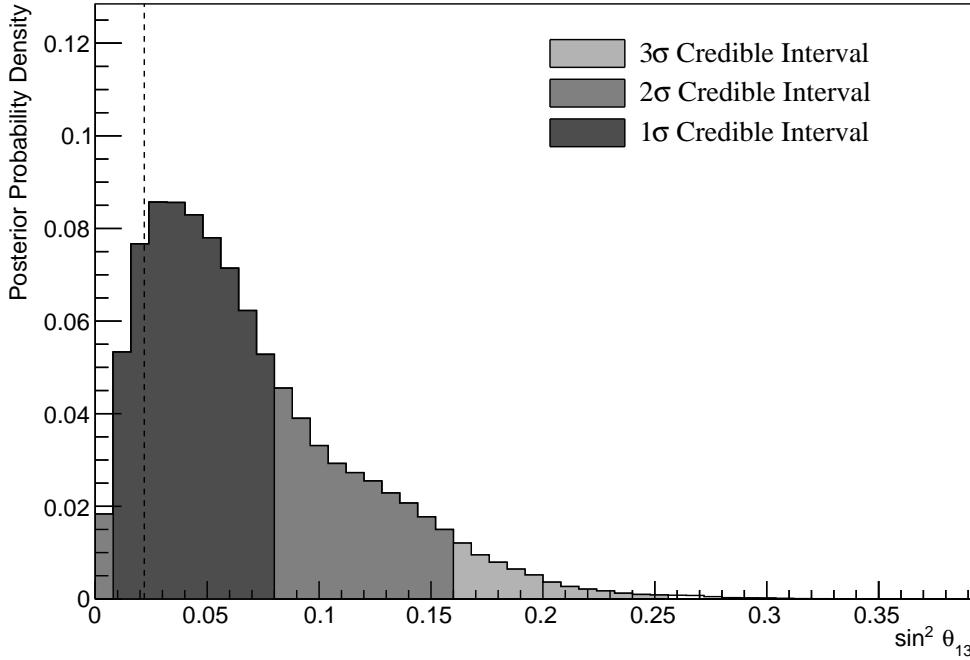
**Table 8.3:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the SK atmospheric-only fit. The reactor constraint is not applied. The values are presented by which hierarchy hypothesis is assumed: marginalised over both hierarchies (BH),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

3146  $\delta_{CP} = -0.88$  and  $\delta_{CP} = 1.96$ , when marginalising over both hierarchies. The  
3147 position of the highest posterior density is  $\delta_{CP} = -1.57 \pm 0.07$  which is clearly  
3148 compatible with the known oscillation parameter value.

3149 The sensitivity of the atmospheric samples to  $\sin^2(\theta_{13})$  is presented in Fig-  
3150 ure 8.9. The likelihood scans presented in Figure 8.1 suggest that the sensitivity  
3151 to  $\sin^2(\theta_{13})$  will be small. This behaviour is also seen in the fit results, where the  
3152 width of the  $1\sigma$  credible intervals span the region of  $\sin^2(\theta_{13}) = [0.008, 0.08]$ . This  
3153 is more than an order of magnitude worse than the constraint from reactor  
3154 experiments [76].

3155 As previously discussed, the correlations between oscillation parameters are  
3156 also important to understand how the atmospheric samples respond. Figure 8.10  
3157 illustrates the two dimensional  $\sin^2(\theta_{13})-\delta_{CP}$  sensitivity, marginalised over all  
3158 other parameters. The shape of the  $1\sigma$  credible interval shows that the constrain-  
3159 ing power of the fit on  $\delta_{CP}$  is dependent upon the value of  $\sin^2(\theta_{13})$ . Furthermore,  
3160 they show a strong resemblance to the likelihood scans illustrated in Figure 8.2.

### Without Reactor Constraint, Both Hierarchies

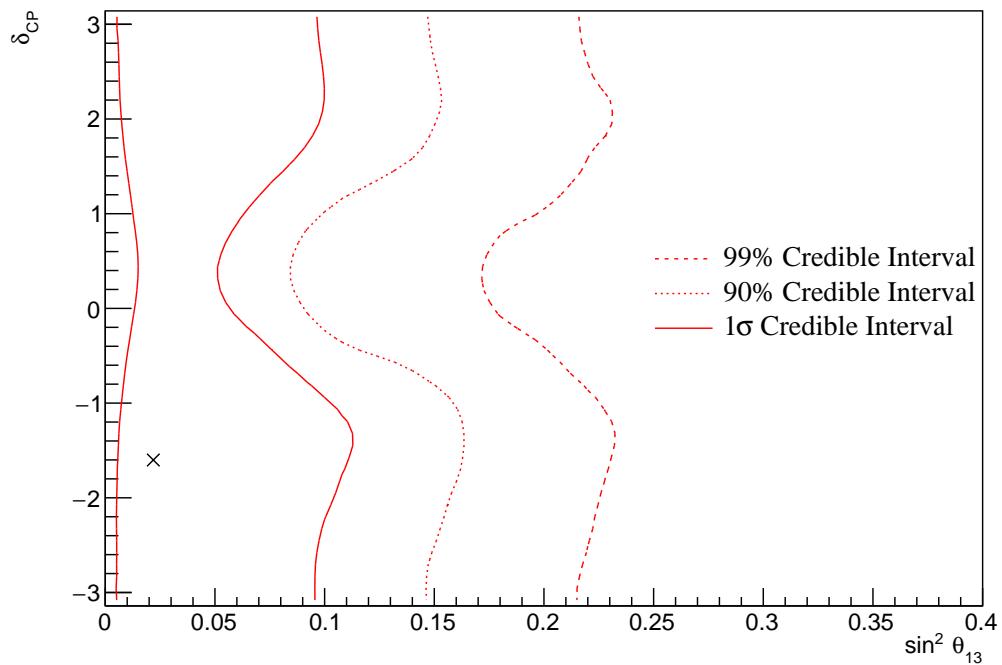


**Figure 8.9:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied. The vertical dashed line represents the known value of  $\sin^2(\theta_{13})$ .

Whilst the atmospheric samples do not strongly constrain the value of  $\sin^2(\theta_{13})$ , the value of  $\sin^2(\theta_{13})$  does impact the atmospheric samples' sensitivity to  $\delta_{CP}$ . The  $\sin^2(\theta_{23})-\Delta m_{32}^2$  disappearance contours are illustrated in Figure 8.11. As expected, the area contained in the inverted hierarchy  $1\sigma$  credible interval is slightly smaller than that in the normal hierarchy. This follows from the Bayes factor showing a weak preference for NH meaning that more of the steps will exist in the  $\Delta m_{32}^2 > 0$  region. The known oscillation parameters of  $\sin^2(\theta_{23}) = 0.528$  and  $\Delta m_{32}^2 = 2.509 \times 10^{-3} \text{ eV}^2$  are contained within the  $1\sigma$  credible interval.

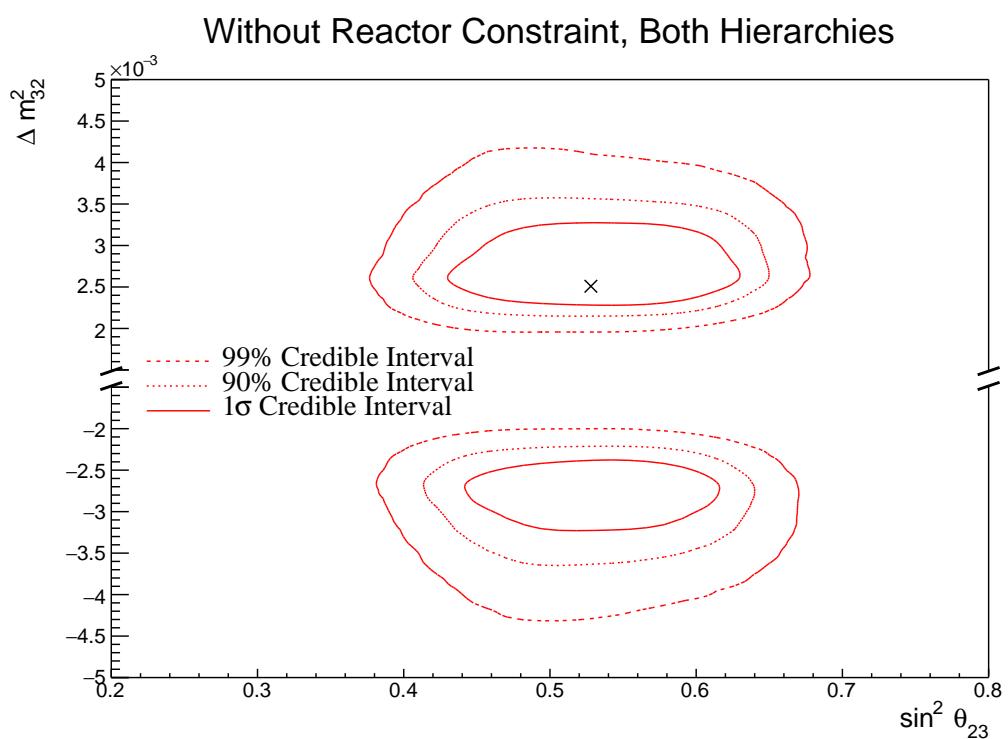
Figure 8.12 illustrates the two-dimensional projections for each permutation of oscillation parameters which this analysis is sensitive to:  $\delta_{CP}$ ,  $\sin^2(\theta_{13})$ ,  $\sin^2(\theta_{23})$ , and  $\Delta m_{32}^2$ . The purpose of this plot is to illustrate the correlations between the oscillation parameters. The contours are calculated whilst marginalising over both hierarchies, however, only the NH is illustrated when plotting the  $\Delta m_{32}^2$  parameter. As expected the correlations play a significant role in these

### Without Reactor Constraint, Both Hierarchies

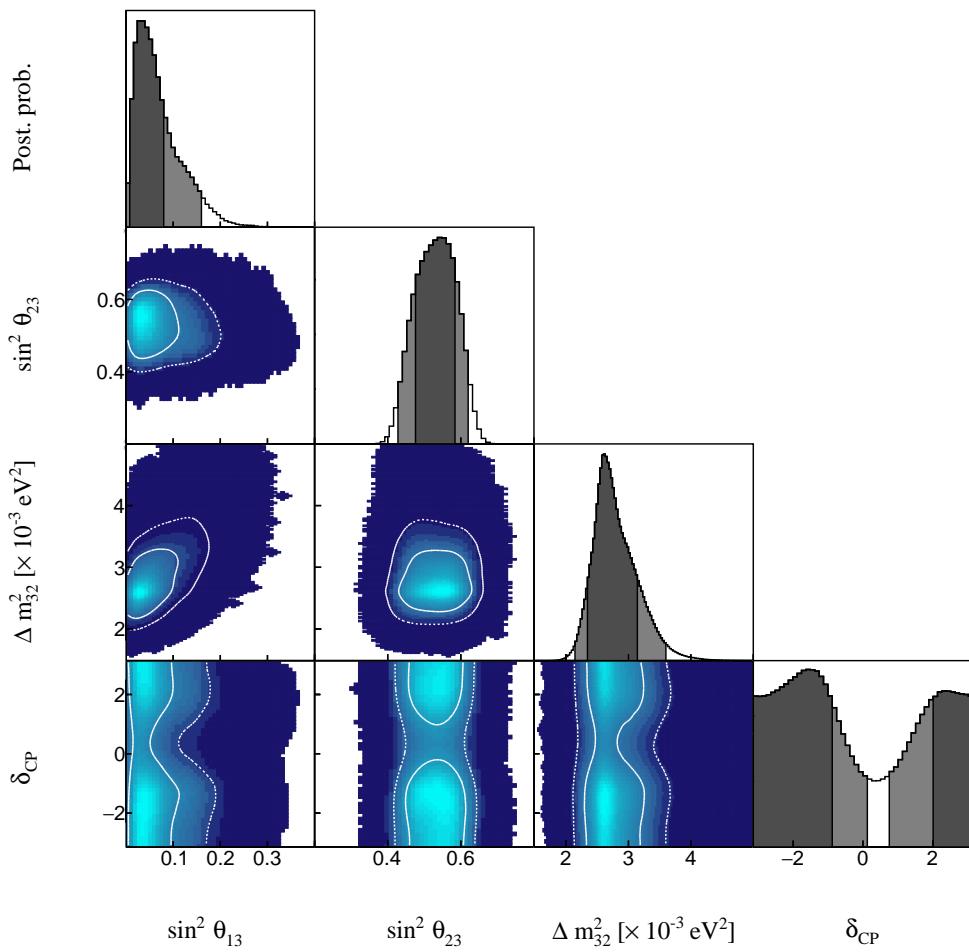


**Figure 8.10:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$ – $\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied. The marker represents the known value of  $\delta_{CP}$ – $\sin^2(\theta_{13})$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

3175 sensitivity measurements, especially the choice of the  $\sin^2(\theta_{13})$  constraint. Most  
 3176 notably, the application of reactor constraint would be expected to alter both the  
 3177 width and position of the  $\Delta m_{32}^2$  intervals due to the strong correlation between  
 3178 the parameters.



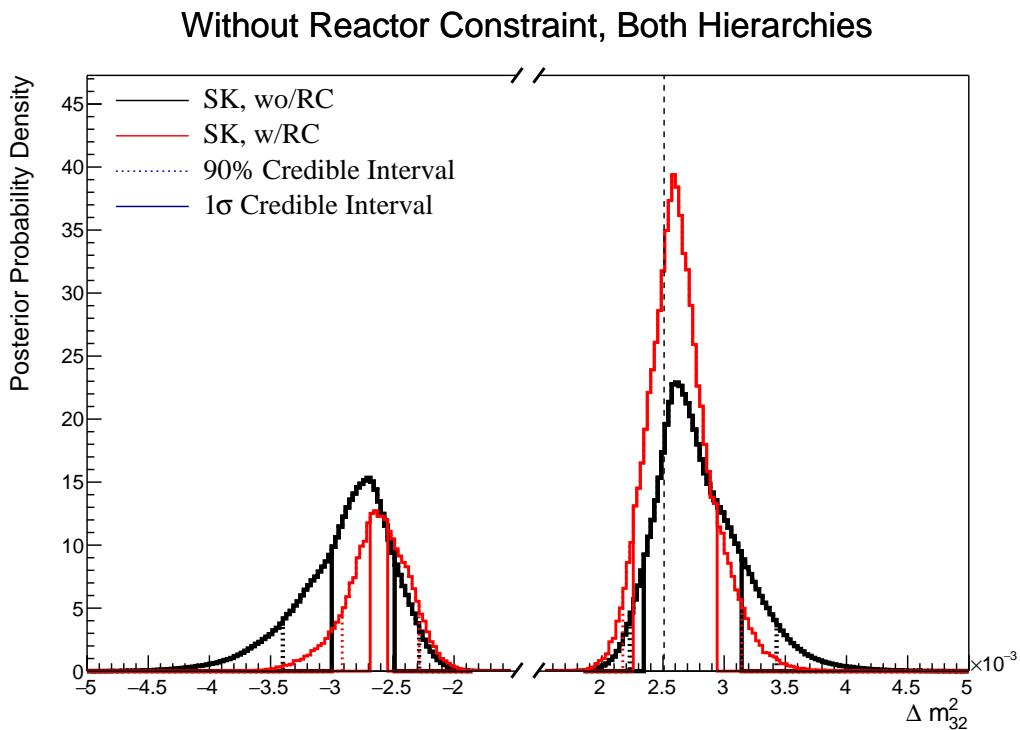
**Figure 8.11:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ , marginalised over both hierarchies, from the SK atmospheric-only fit. The reactor constraint is not applied. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{23})$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



**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.

### 3179 8.3.2 Atmospheric-Only Sensitivity With Reactor Constraint

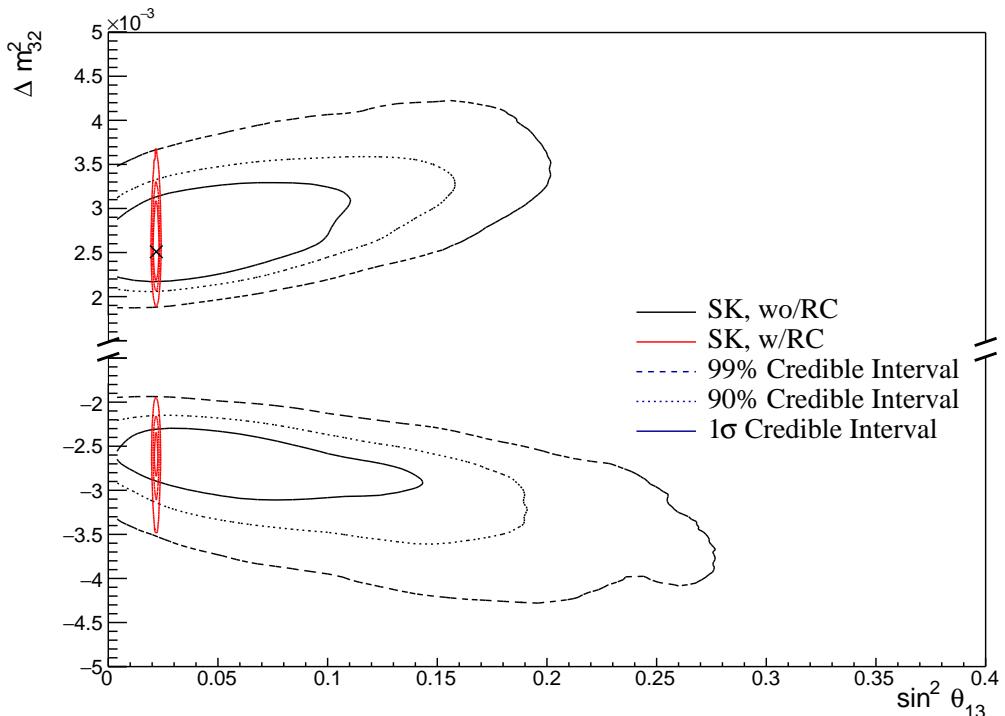
3180 The results in subsection 8.3.1 discuss the atmospheric sensitivity when the reactor  
 3181 constraint is not applied. The correlations illustrated in Figure 8.12 indicate that  
 3182 the marginalisation effects could contribute to differing sensitivities when the  
 3183 external reactor constraint is applied. Using the technique discussed in subsec-  
 3184 tion 4.1.1, the posterior distribution of the fit in subsection 8.3.1 can be reweighted  
 3185 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  $\Delta m_{32}^2$  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 vertical dashed line represents the known value of  $\Delta m_{32}^2$ .

3186 The reactor constraint increases the sensitivity of the atmospheric samples to  
 3187  $\Delta m_{32}^2$  as illustrated in Figure 8.13. The  $1\sigma$  credible interval in  $\Delta m_{32}^2$  is determined  
 3188 to be  $[-2.69, -2.54] \times 10^{-3} \text{ eV}^2$  and  $[2.25, 2.94] \times 10^{-3} \text{ eV}^2$ . The width of the IH  
 3189 credible interval is reduced by  $\sim 70\%$  when the reactor constraint is applied. Due  
 3190 to the marginalisation effects observed in Figure 8.12, the favoured region of  $\Delta m_{32}^2$   
 3191 moves closer to zero for both hierarchies. A clear explanation of this behaviour is

3192 illustrated in Figure 8.14, which shows the posterior distribution in the  $\Delta m_{32}^2$  –  
 3193  $\sin^2(\theta_{13})$  parameters. The correlation between  $\Delta m_{32}^2$  and  $\sin^2(\theta_{13})$  is such that  
 3194 lower values of  $\sin^2(\theta_{13})$  tend towards lower values of  $|\Delta m_{32}^2|$ . Therefore the  
 3195 application of the reactor constraint moves the posterior distribution towards  
 3196 the known oscillation parameter.



**Figure 8.14:** 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. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{13})$ .

	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

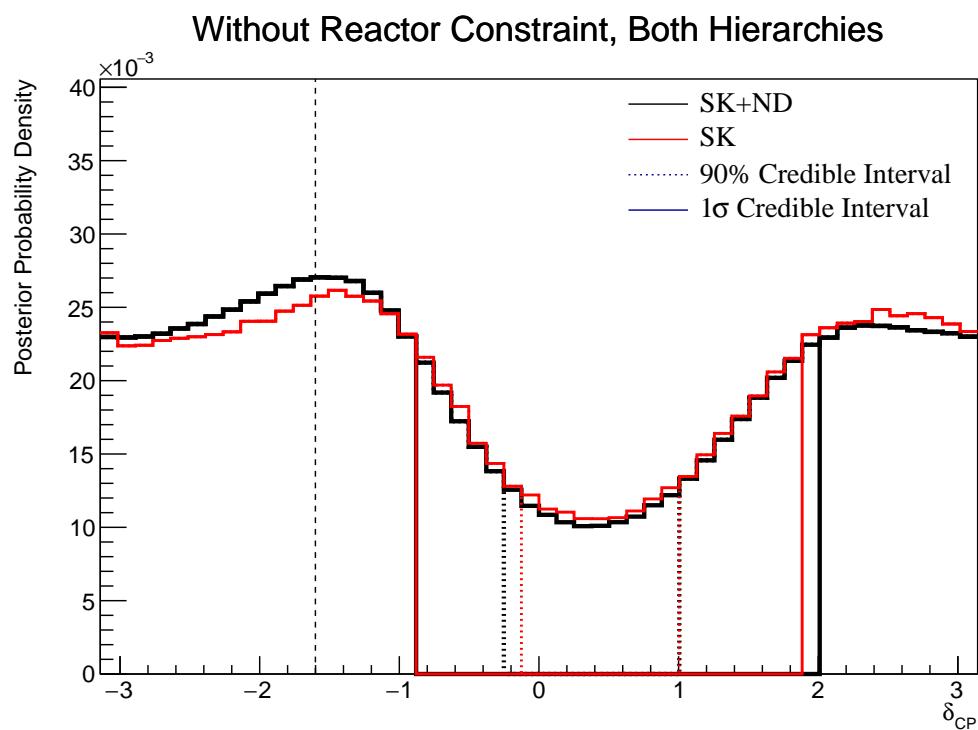
**Table 8.4:** The distribution of steps in an SK atmospheric with reactor constraint fit, presented as the fraction of steps in the upper (UO) and lower (LO) octants and the normal (NH) and inverted (IH) hierarchies. The Bayes factors are calculated as  $B(\text{NH}/\text{IH}) = 2.85$  and  $B(\text{UO}/\text{LO}) = 2.39$ .

3197       Table 8.4 presents the fraction of steps in each hierarchy and octant model  
3198       for the fit after the reactor constraint has been applied. The reactor constraint  
3199       significantly increases the preference for the correct hierarchy, increasing the  
3200       Bayes factor from  $B(\text{NH}/\text{IH}) = 1.37$  to  $B(\text{NH}/\text{IH}) = 2.85$  when the reactor  
3201       constraint is applied. This is still defined as a weak preference for the NH  
3202       hypothesis according to Jeffrey's scale, however, it is a stronger preference than  
3203       when the constraint is not applied. The preference for the correct octant model is  
3204       also slightly increased by the application of the reactor constraint.

### 3205    8.3.3 Impact of Near Detector Constraints for Atmospheric Sam- 3206    ples

3207    The choice of applying the near detector constraints to the low-energy atmo-  
3208    spheric samples was introduced in subsection 6.4.3. This subsection illustrates the  
3209    effect of removing the ND constraint on the sensitivity of the atmospheric samples  
3210    to the oscillation parameters. To do this, the fit presented in subsection 8.3.1 has  
3211    been compared to another fit where the constraints from the near detector have  
3212    not been included. This is the only case where the near detector constraints are  
3213    neglected throughout this chapter. For both fits, the Asimov data was generated  
3214    assuming the ‘AsimovA’ oscillation parameter set defined in Table 2.2 and the  
3215    post-BANFF systematic parameter tune.

3216    The change in sensitivity on  $\delta_{CP}$  is given in Figure 8.15. The reactor constraint  
3217    is not applied in either of the fits within this comparison. The fit which includes  
3218    the near detector constraint is slightly more peaked at the known oscillation  
3219    parameter value. The width of the  $1\sigma$  credible intervals are approximately the  
3220    same (identical to within a bin width) and the same conclusion holds for the  
3221    higher credible intervals. The change in sensitivity to other oscillation parameters  
3222    has been studied and no significant discrepancies were found. This shows that  
3223    the exact choice of constraint does not significantly affect the physics conclusions  
3224    one would make from this analysis.

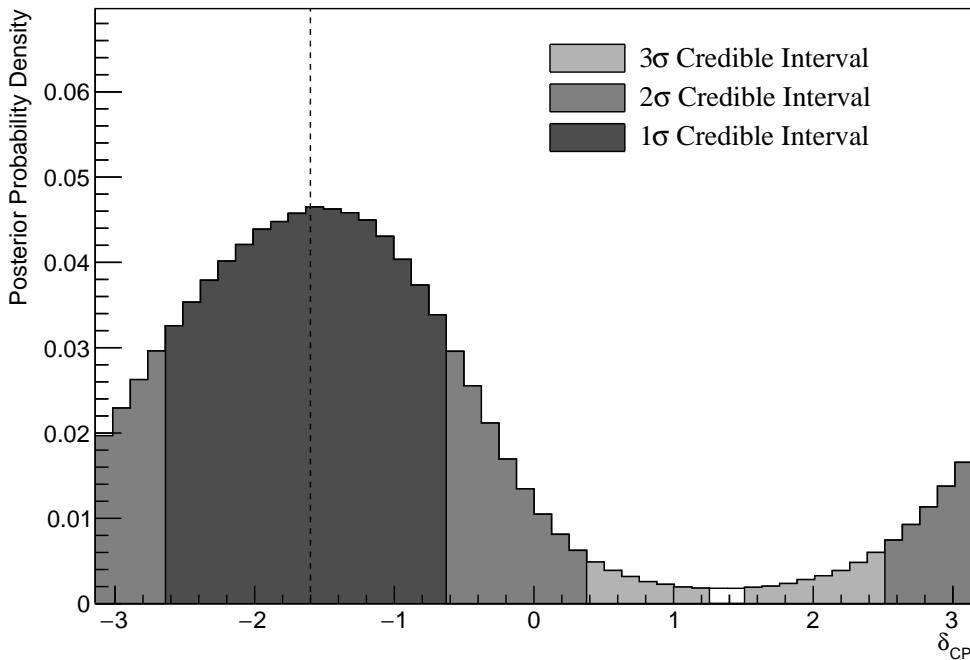


**Figure 8.15:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the SK atmospheric-only fit where the near detector constraint is (Black) and is not (Red) applied. The distributions are marginalised over both hierarchies. The reactor constraint is not applied in either fit. The vertical dashed line represents the known value of  $\delta_{CP}$ .

### 3225 8.3.4 Atmospheric and Beam Sensitivity without Reactor Con- 3226 straint

3227 This section presents the sensitivities of the simultaneous beam and atmospheric  
 3228 analysis where the reactor constraint is not applied. Similar to the previous  
 3229 studies, the Asimov data is built assuming the post-BANFF systematic tune and  
 3230 Asimov A oscillation parameters defined in Table 2.2. This fit uses all 18 near  
 3231 detector beam samples, 5 far detector beam samples, and 18 atmospheric samples.

**Without Reactor Constraint, Both Hierarchies**



**Figure 8.16:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied. The vertical dashed line represents the known value of  $\delta_{CP}$ .

3232 The sensitivity to  $\delta_{CP}$ , marginalised over both hierarchies, is given in Fig-  
 3233 ure 8.16. The credible intervals and highest posterior distribution for each  
 3234 oscillation parameter is given in Table 8.5. The highest posterior probability  
 3235 density is  $\delta_{CP} = -1.57 \pm 0.07$  and is compatible with the known value of  
 3236  $\delta_{CP} = -1.601$ . The CP-conserving values of  $\delta_{CP} = 0, \pm\pi$  are disfavoured at  
 3237 1 $\sigma$  credible interval. There is also a region around  $\delta_{CP} = 1.4$  which is disfavoured  
 3238 at more than 3 $\sigma$ . Whilst these conclusions can only be made at this particular

3239 Asimov point, it does show that if the true value of  $\delta_{CP}$  were CP-violating,  
3240 this joint analysis would be able to disfavour CP conserving values at over  $1\sigma$   
3241 without any external constraints.

Parameter	Interval	HPD
$\delta_{CP}$ , (BH)	$[-2.64, -0.63]$	$-1.57 \pm 0.07$
$\delta_{CP}$ , (NH)	$[-2.76, -0.63]$	$-1.45 \pm 0.07$
$\delta_{CP}$ , (IH)	$[-2.39, -0.88]$	$-1.57 \pm 0.07$
$\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ]	[2.45, 2.58]	$2.51 \pm 0.01$
$\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ]	[2.47, 2.56]	$2.51 \pm 0.01$
$\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ]	$[-2.60, -2.51]$	$-2.55 \pm 0.01$
$\sin^2(\theta_{23})$ (BH)	[0.480, 0.545]	$0.518 \pm 0.003$
$\sin^2(\theta_{23})$ (NH)	[0.480, 0.545]	$0.508 \pm 0.003$
$\sin^2(\theta_{23})$ (IH)	[0.480, 0.545]	$0.513 \pm 0.003$

**Table 8.5:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the joint beam-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).

3242 The sensitivity to  $\Delta m_{32}^2$  is illustrated in Figure 8.17. Notably, the  $1\sigma$  credible  
3243 interval is entirely contained within the NH region, as further evidenced by  
3244 Table 8.5. This illustrates good sensitivity to the mass hierarchy as it is correctly  
3245 selecting the correct hypothesis. This is reflected in the  $1\sigma$  credible intervals being  
3246 approximately the same when they are constructed considering both hierarchies  
3247 and when considering only the NH region. The NH distribution favours this  
3248 region surrounding the known Asimov point,  $\Delta m_{32}^2 = 2.509 \times 10^{-3}\text{eV}^2$ , where  
3249 the highest posterior probability density is at  $\Delta m_{32}^2 = (2.51 \pm 0.01) \times 10^{-3}\text{eV}^2$ .

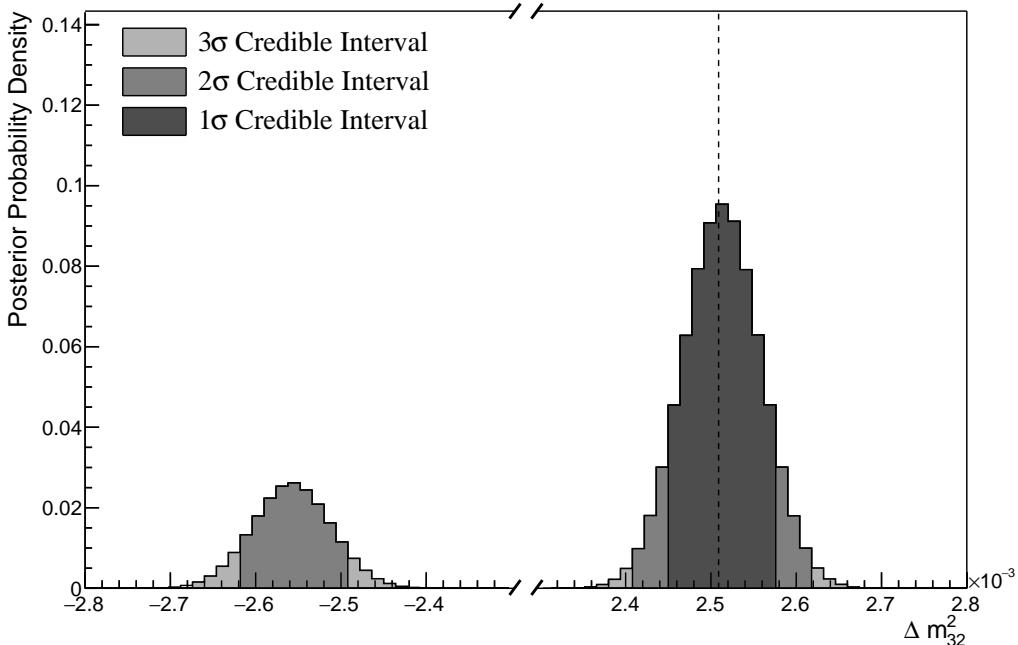
3250 The fraction of steps in each of the mass hierarchy regions and octants of  
3251  $\sin^2(\theta_{23})$  is given in Table 8.6. The Bayes factors are determined to be  $B(\text{NH}/\text{IH}) =$   
3252 3.67 and  $B(\text{UO}/\text{LO}) = 1.74$ . Jeffrey's scale states that this value of the mass  
3253 hierarchy Bayes factor illustrates substantial evidence for the NH hypothesis.

3254 This corresponds to the correct hypothesis given the known oscillation parameters  
 3255 and is a stronger statement than the atmospheric-only analysis can provide. It is  
 3256 important to note that this substantial preference requires no external constraints.  
 3257 The Bayes factor for octant determination represents a weak preference for the  
 3258 upper octant, therefore, selecting the correct octant hypothesis.

	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-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  $B(\text{UO}/\text{LO}) = 1.74$ .

### Without Reactor Constraint, Both Hierarchies

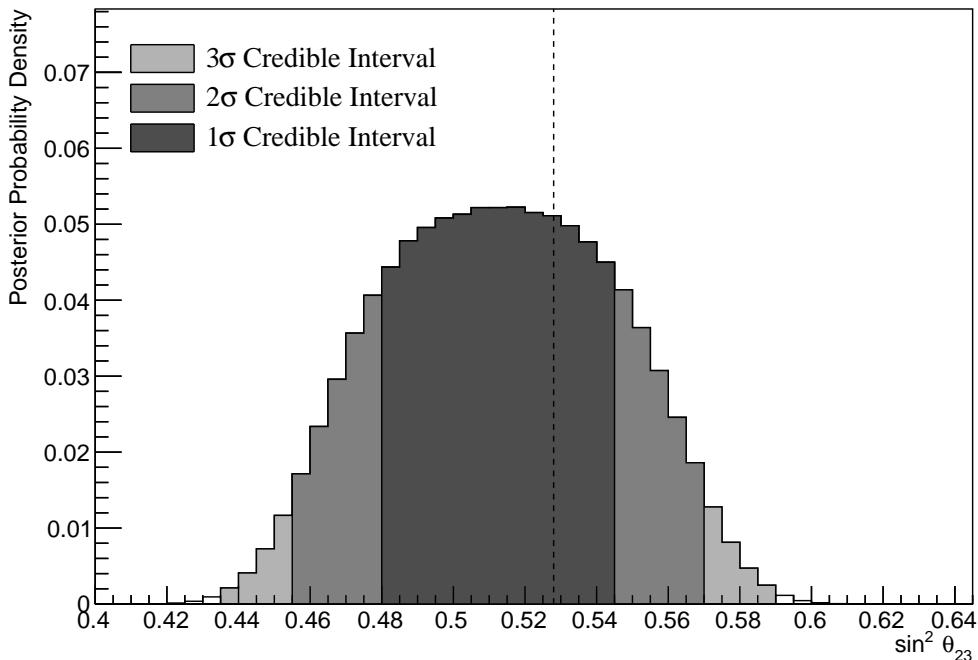


**Figure 8.17:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied. The vertical dashed line represents the known value of  $\Delta m_{32}^2$ .

3259 The sensitivity to  $\sin^2(\theta_{23})$  is presented in Figure 8.18. There is a clear

3260 preference for the upper octant but the peak of the distribution is relatively  
 3261 flat. It peaks at  $\sin^2(\theta_{23}) = 0.509 \pm 0.003$  which is in the region of the known  
 3262 value of  $\sin^2(\theta_{23}) = 0.528$ . The difference in the highest posterior distribution  
 3263 and the width of the credible interval is relatively unchanged when consid-  
 3264 ering different hierarchy hypotheses showing no strong correlation between  
 3265  $\sin^2(\theta_{23})$  and  $|\Delta m_{32}^2|$ .

### Without Reactor Constraint, Both Hierarchies



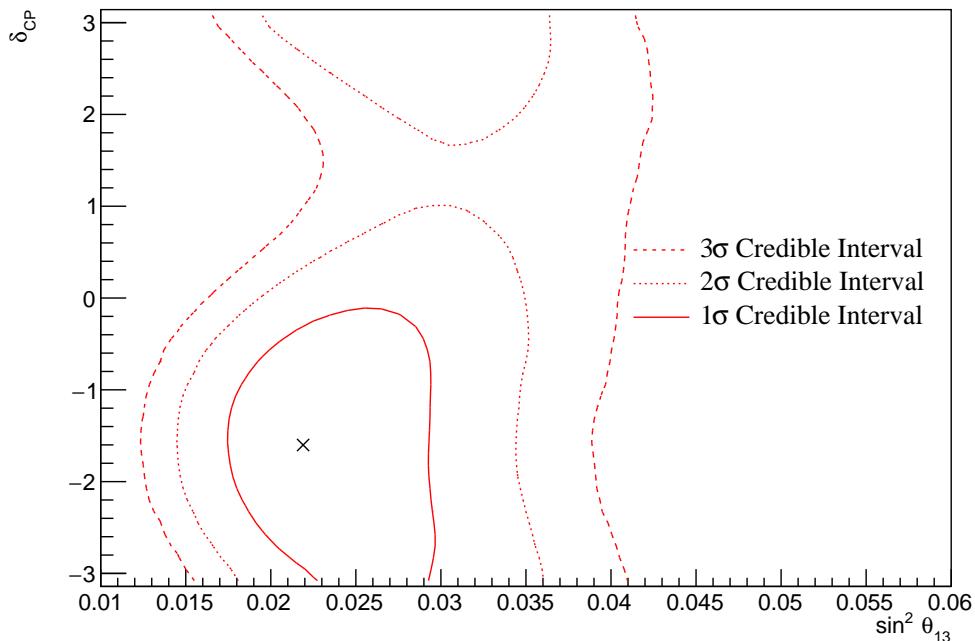
**Figure 8.18:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied. The vertical dashed line represents the known value of  $\sin^2(\theta_{23})$ .

3266 The sensitivity presented as a function of the appearance parameters ( $\sin^2(\theta_{13}) - \delta_{CP}$ )  
 3267 is given in Figure 8.19. As expected, the contours follow the likelihood shape  
 3268 given in Figure 8.2, where the  $2\sigma$  credible intervals have a closed contour exclu-  
 3269 ding the region around  $\delta_{CP} \sim 1.2$ . The width of the  $3\sigma$  credible interval in  $\sin^2(\theta_{13})$   
 3270 is dependent upon the value of  $\delta_{CP}$ . Close to the Asimov point,  $\delta_{CP} = -1.601$ , the  
 3271 width of the  $3\sigma$  credible interval approximately spans  $\sin^2(\theta_{13}) = [0.013, 0.04]$ .  
 3272 This is reduced to a region of  $\sin^2(\theta_{13}) = [0.023, 0.042]$  at the most disfavoured  
 3273 value of  $\delta_{CP}$ . The  $1\sigma$  credible interval is consistent with the known oscillation

3274 parameter. Application of the reactor constraint would be expected to decrease  
3275 the width of the  $1\sigma$  credible intervals in  $\delta_{CP}$  due to the triangular shape of  
3276 the posterior probability.

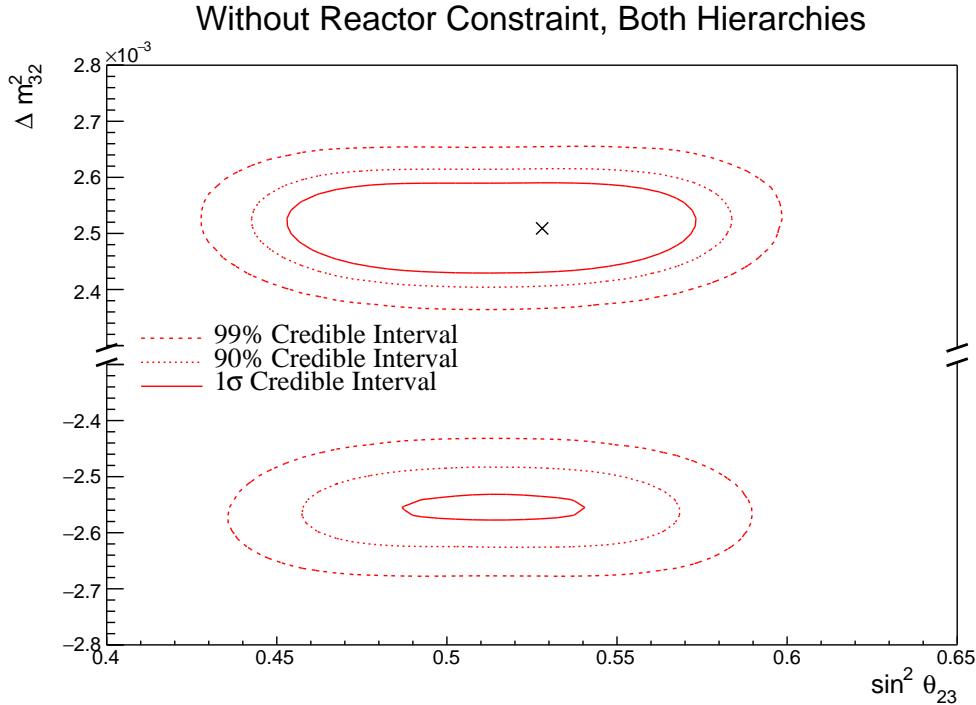
3277 The sensitivity in terms of the disappearance parameters,  $\sin^2(\theta_{23}) - \Delta m_{32}^2$ , is  
3278 given in Figure 8.20. The area contained within the IH contours is significantly  
3279 smaller than the area within the NH contours. The IH credible intervals are  
3280 also notably tighter in the  $\sin^2(\theta_{23})$  dimension. No significant correlation is  
3281 observed between  $\sin^2(\theta_{23})$  and  $|\Delta m_{32}^2|$ .

### Without Reactor Constraint, Both Hierarchies



**Figure 8.19:** The two-dimensional posterior probability density distribution in  $\delta_{CP}-\sin^2(\theta_{13})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied. The marker represents the known value of  $\delta_{CP}-\sin^2(\theta_{13})$ .

3282 The two-dimensional posterior distribution for each permutation of the oscil-  
3283 lation parameters of interest is given in Figure 8.21. The most notable observation  
3284 is that the  $\sin^2(\theta_{13})$  and  $\sin^2(\theta_{23})$  are anti-correlated. If the value of  $\sin^2(\theta_{13})$  was  
3285 constrained closer to the known oscillation parameter value, the preferred value  
3286 of  $\sin^2(\theta_{23})$  would increase. This would move the highest posterior probability

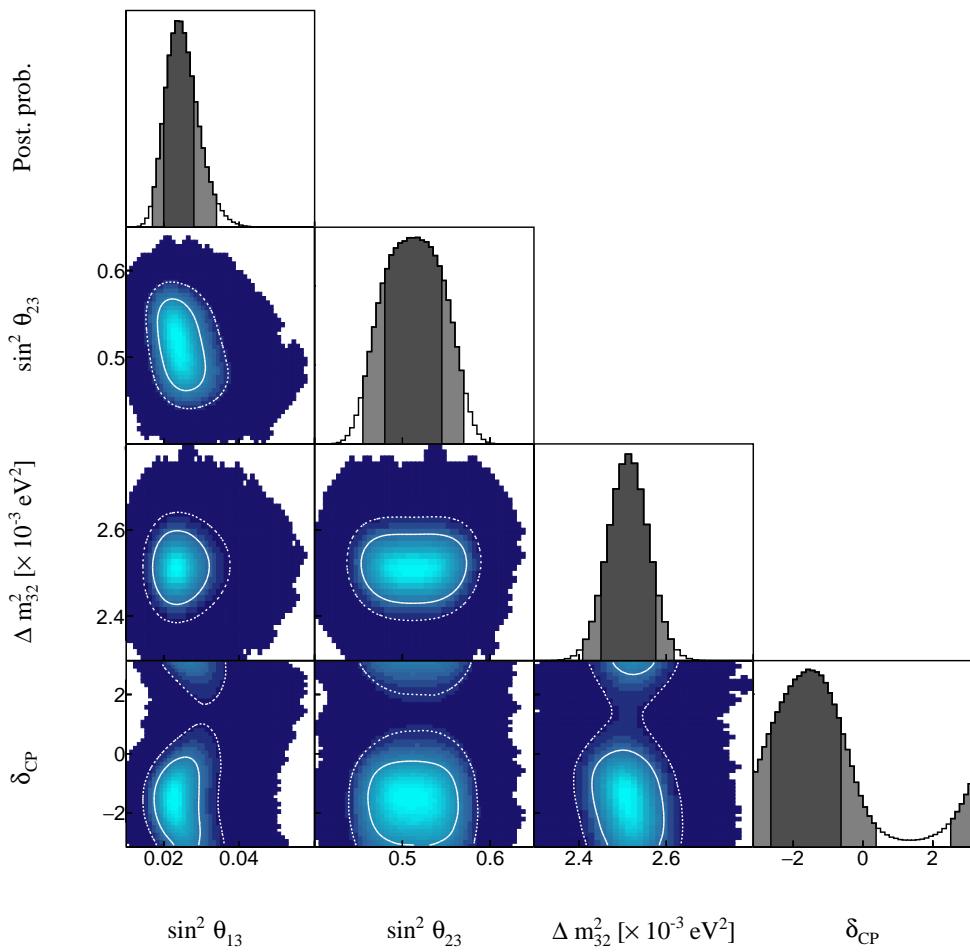


**Figure 8.20:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ .

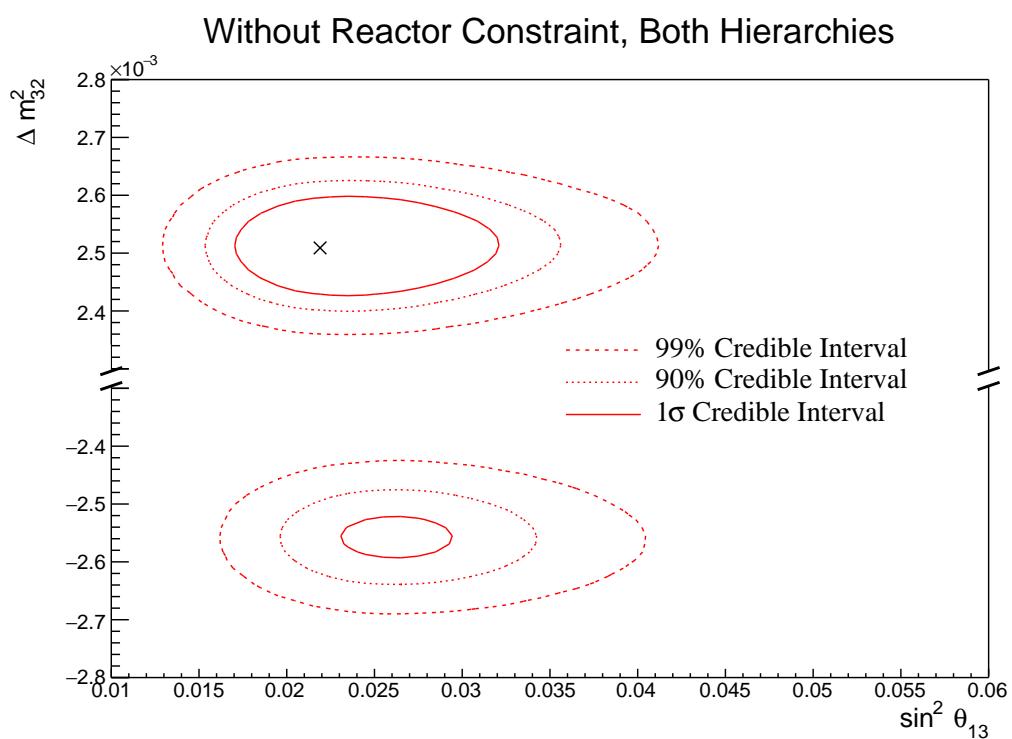
closer in line with the known value and could lead to an increase in the preference for the correct octant hypothesis (UO).

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 8.22. 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.



**Figure 8.21:** The posterior probability density distribution from the joint beam-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.

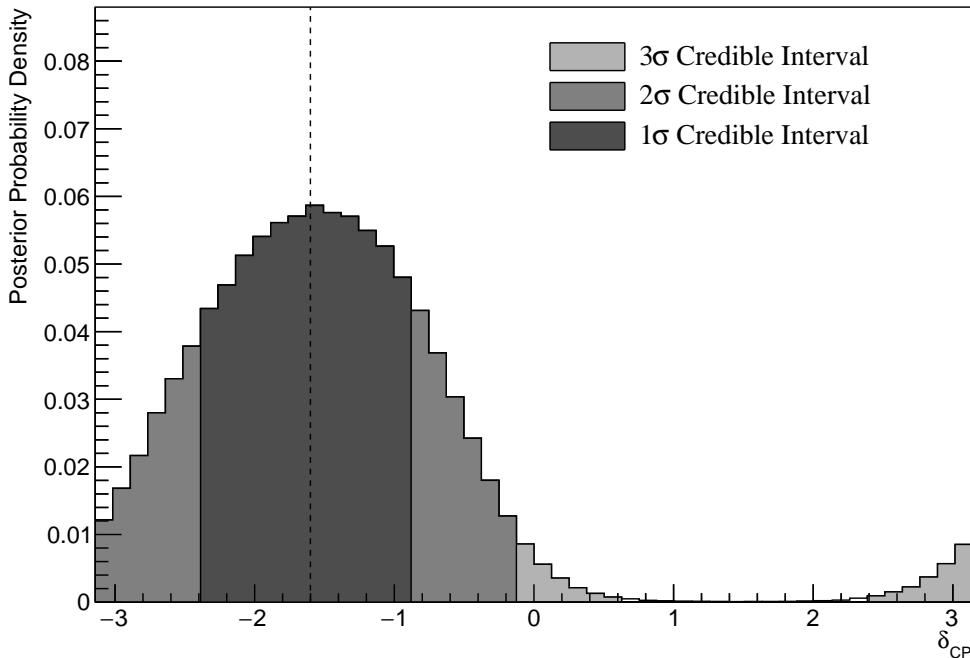


**Figure 8.22:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{13})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit. The reactor constraint is not applied. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{13})$ .

### 3298 8.3.5 Atmospheric and Beam Sensitivity with Reactor Constraint

3299 This section presents the sensitivities of the joint beam-atmospheric fit when  
 3300 the reactor constraint is applied to  $\sin^2(\theta_{13})$ . As with the previous studies, the  
 3301 Asimov data is made using the AsimovA oscillation parameter set defined in  
 3302 Table 2.2 and the post-BANFF systematic parameter tune.

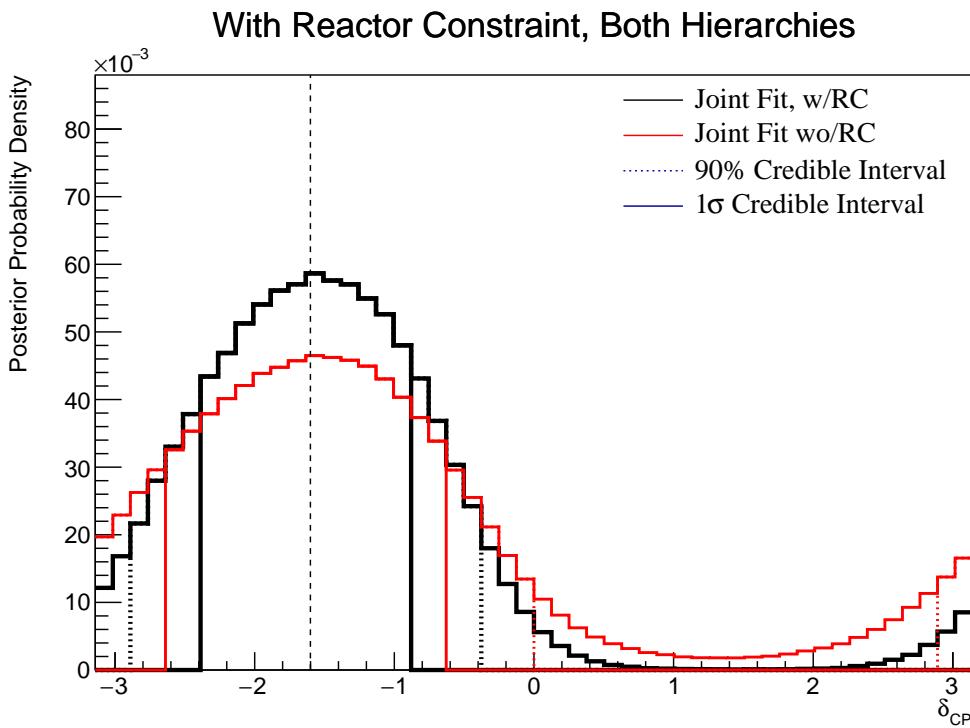
3303 **With Reactor Constraint, Both Hierarchies**



**Figure 8.23:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$ , marginalised over both hierarchies, from the joint beam-atmospheric fit where the reactor constraint is applied. The vertical dashed line represents the known value of  $\delta_{CP}$ .

3303 Figure 8.23 illustrates the sensitivity to  $\delta_{CP}$ , marginalised over both hierarchies.  
 3304 The CP-conserving value of  $\delta_{CP} = 0$  is disfavoured at  $2\sigma$  whilst the value of  $\delta_{CP} =$   
 3305  $\pm\pi$  is very close to being disfavoured at  $2\sigma$ . Furthermore, the  $3\sigma$  credible interval  
 3306 excludes the region of  $\delta_{CP} = [0.63, 2.39]$ , thus clearly disfavouring the region of  
 3307  $\delta_{CP} = \pi/2$  at more than  $3\sigma$  for this particular set of known oscillation parameters.  
 3308 The width of the  $1\sigma$  credible intervals and the position of the highest posterior  
 3309 probability density is given in Table 8.7. The highest posterior probability density  
 3310 in  $\delta_{CP}$  is calculated as  $\delta_{CP} = -1.57 \pm 0.07$  showing no significant biases in the  
 3311 determination of the known oscillation parameters.

The effect of applying the reactor constraint for  $\delta_{CP}$  in the joint beam-atmospheric fit is presented in Figure 8.24. The reactor constraint significantly improves the ability of the fit to select the known parameter value. This behaviour is evidenced by the tightening of the  $1\sigma$  and 90% credible intervals and the disfavoured region, centered at  $\delta_{CP} \sim \pi/2$ , becoming wider when the reactor constraint is applied. This follows from the correlations shown in Figure 8.19, where a lower value of  $\sin^2(\theta_{13})$  results in tighter constraints on  $\delta_{CP}$ .



**Figure 8.24:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the joint beam-atmospheric fit (Red) and the joint beam-atmospheric fit with the reactor constraint (Black). The distributions are marginalised over both hierarchies. The vertical dashed line represents the known value of  $\delta_{CP}$ .

The sensitivity to  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, is given in Figure 8.25. The highest posterior probability density is located at  $\sin^2(\theta_{23}) = 0.528 \pm 0.03$  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 being contained in that region. Figure 8.26 highlights the sensitivity of the joint fit both with and without the reactor constraint. The fit where the

Parameter	Interval	HPD
$\delta_{CP}$ , (BH)	[-2.39, -0.88]	$-1.57 \pm 0.07$
$\delta_{CP}$ , (NH)	[-2.39, -0.75]	$-1.57 \pm 0.07$
$\delta_{CP}$ , (IH)	[-2.14, -1.01]	$-1.57 \pm 0.07$
$\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ]	[2.45, 2.56]	$2.51 \pm 0.01$
$\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ]	[2.47, 2.56]	$2.51 \pm 0.01$
$\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ]	[-2.60, -2.51]	$-2.55 \pm 0.01$
$\sin^2(\theta_{23})$ (BH)	[0.490, 0.555]	$0.528 \pm 0.03$
$\sin^2(\theta_{23})$ (NH)	[0.490, 0.555]	$0.528 \pm 0.03$
$\sin^2(\theta_{23})$ (IH)	[0.500, 0.560]	$0.538 \pm 0.03$

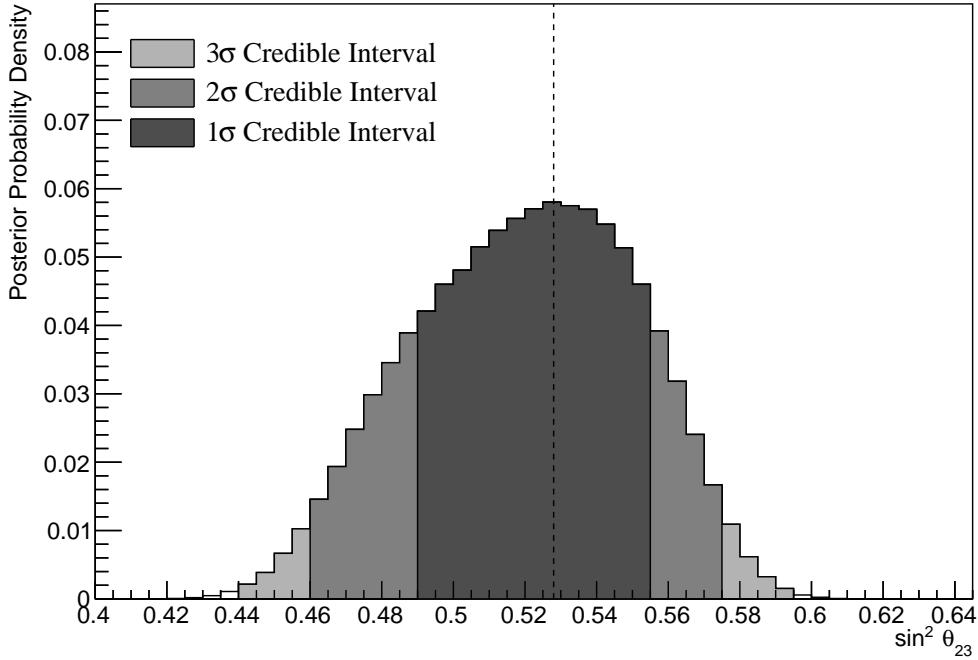
**Table 8.7:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the joint beam-atmospheric fit where the reactor constraint is applied. The values are presented by which hierarchy hypothesis is assumed: marginalised over both hierarchies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

reactor constraint is applied selects the known value much better. This is a result of the marginalisation effects between the  $\sin^2(\theta_{13})$  and  $\sin^2(\theta_{23})$  parameters, as observed in Figure 8.21.

The fraction of steps from the joint fit, after the reactor constraint is applied, is given in Table 8.8 and split by the two hierarchy and two octant hypotheses. The reactor constraint significantly reduces the fraction of steps that are contained within the IH-LO region from 0.08 to 0.03, whilst significantly increasing the fraction of steps within the NH-UO region from 0.50 to 0.62. The application of the reactor constraint increases the Bayes factor from  $B(\text{NH}/\text{IH}) = 3.67$  to  $B(\text{NH}/\text{IH}) = 6.47$ . There is a very clear preference for the correct hypothesis, with the Jeffreys scale stating a substantial preference for both fits. The Bayes factor for selecting the correct octant is calculated as  $B(\text{UO}/\text{LO}) = 2.64$ . Whilst still a weak preference, this is certainly a stronger statement than the sensitivity when the reactor constraint is not applied.

The sensitivity of the joint beam-atmospheric fit to  $\Delta m_{32}^2$ , with the reactor constraint applied, is presented in Figure 8.27. The  $1\sigma$  credible interval is

### With Reactor Constraint, Both Hierarchies



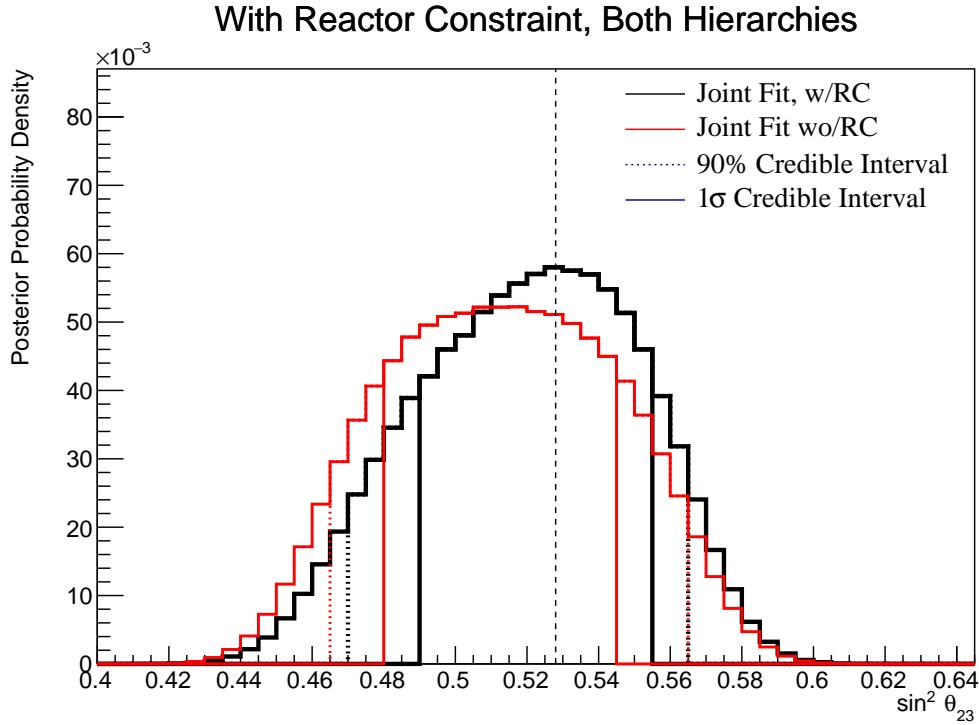
**Figure 8.25:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit where the reactor constraint is applied. The vertical dashed line represents the known value of  $\sin^2(\theta_{23})$ .

	LO ( $\sin^2 \theta_{23} < 0.5$ )	UO ( $\sin^2 \theta_{23} > 0.5$ )	Sum
NH ( $\Delta m_{32}^2 > 0$ )	0.24	0.62	0.87
IH ( $\Delta m_{32}^2 < 0$ )	0.03	0.10	0.13
Sum	0.27	0.73	1.00

**Table 8.8:** The distribution of steps in a joint beam-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  $B(\text{NH}/\text{IH}) = 6.47$  and  $B(\text{UO}/\text{LO}) = 2.64$ .

3341 entirely contained within the NH region and the position of the highest posterior  
 3342 probability density is given as  $(2.49 \pm 0.01) \times 10^{-3} \text{ eV}^2$ . This illustrates no bias  
 3343 between the fit results and the known oscillation parameters. The application  
 3344 of the reactor constraint does not significantly move the position or width of  
 3345 the credible intervals.

3346 The sensitivity to the appearance parameters ( $\sin^2(\theta_{13}) - \delta_{CP}$ ) is given in Fig-  
 3347 ure 8.28. The distribution is mostly uncorrelated between the two parameters and



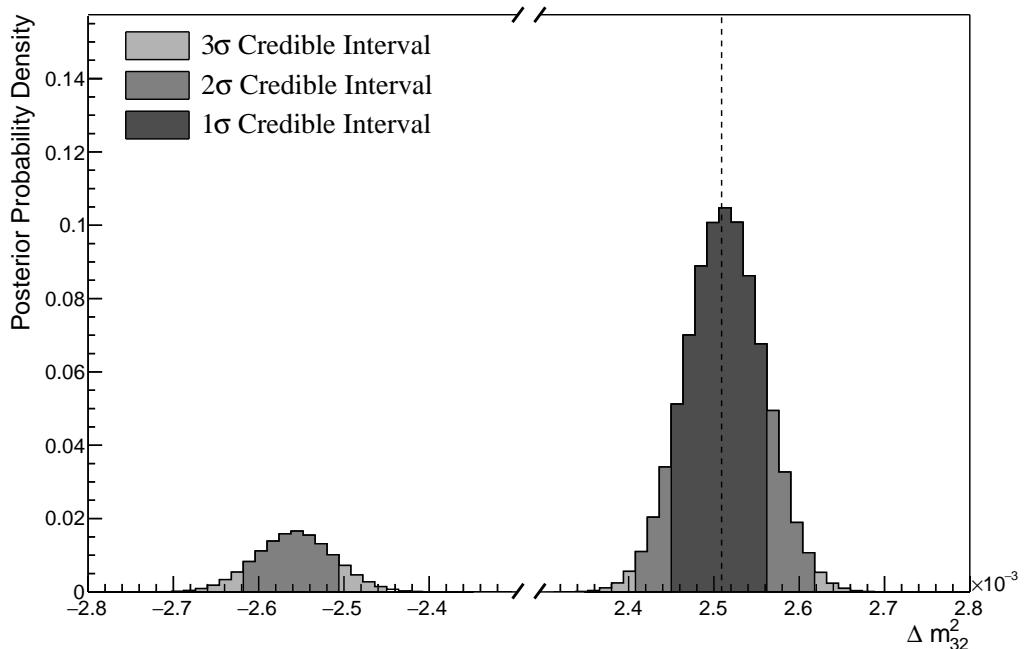
**Figure 8.26:** The one-dimensional posterior probability density distribution in  $\sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Red) and the joint beam-atmospheric fit with the reactor constraint (Black). The distributions are marginalised over both hierarchies. The vertical dashed line represents the known value of  $\sin^2(\theta_{23})$ .

3348 is centered at the known oscillation parameters. The  $1\sigma$  credible interval excludes  
 3349  $\delta_{CP} = 0$  and  $\delta_{CP} = \pm\pi$ . Furthermore, the  $3\sigma$  credible intervals exclude the  
 3350 region of  $\delta_{CP} = \pi/2$ .

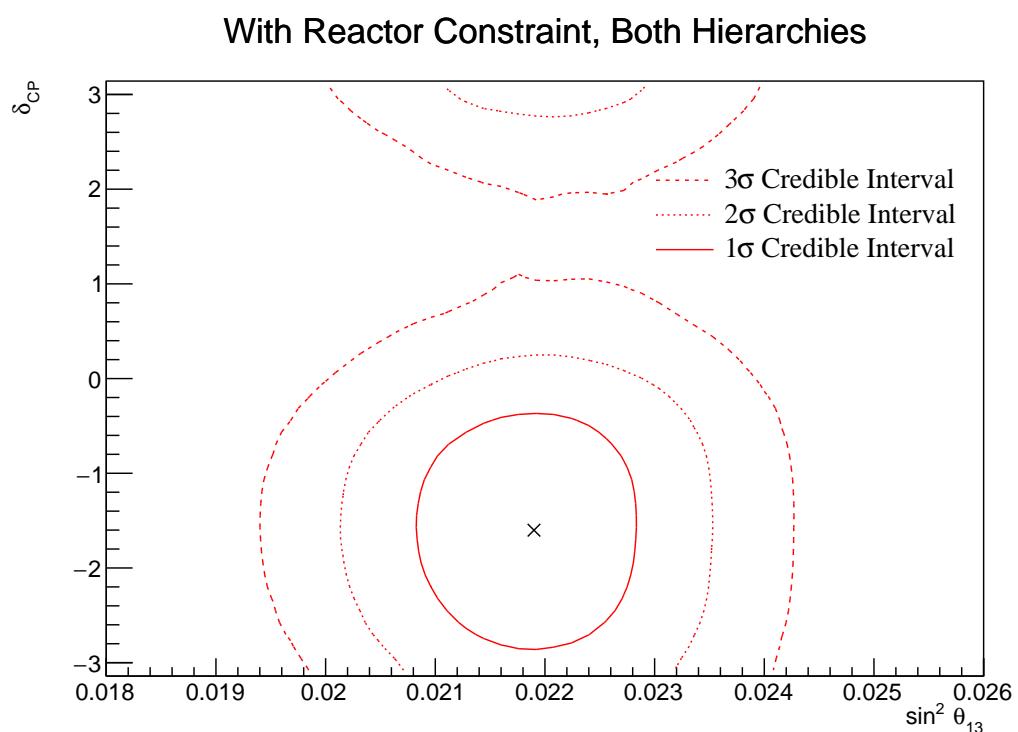
3351 The sensitivity to the disappearance parameters ( $\sin^2(\theta_{23}) - \Delta m_{32}^2$ ) is illustrated  
 3352 in Figure 8.29. The  $1\sigma$  credible interval is entirely contained within the NH  
 3353 region reflecting the same results as the one-dimensional marginalised results in  
 3354 Figure 8.27. Both the NH and IH regions favour the UO, with a visually similar  
 3355 preference in both hierarchies. The width of the  $1\sigma$  contour, in  $\Delta m_{32}^2$ , does not  
 3356 significantly depend upon the value or octant of  $\sin^2(\theta_{23})$ . This shows that there  
 3357 are no strong correlations between these two parameters.

3358 Figure 8.30 illustrates the posterior distribution for each permutation of  
 3359 two oscillation parameters of interest. The application of the reactor constraint  
 3360 significantly reduces the correlations previously seen in Figure 8.21.

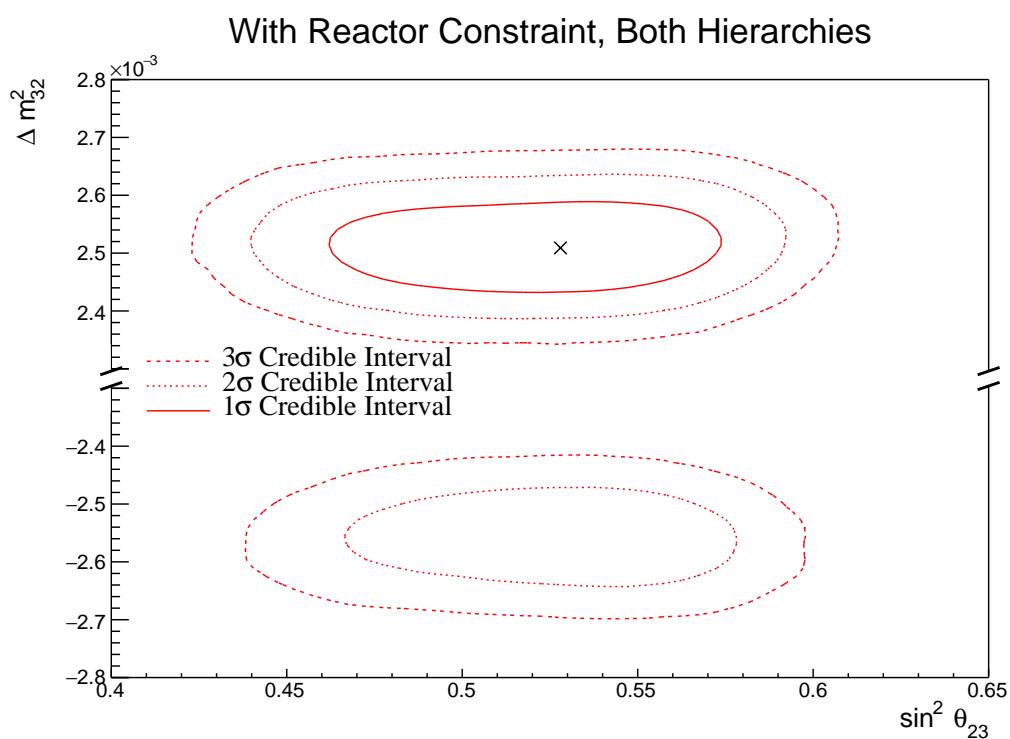
### With Reactor Constraint, Both Hierarchies



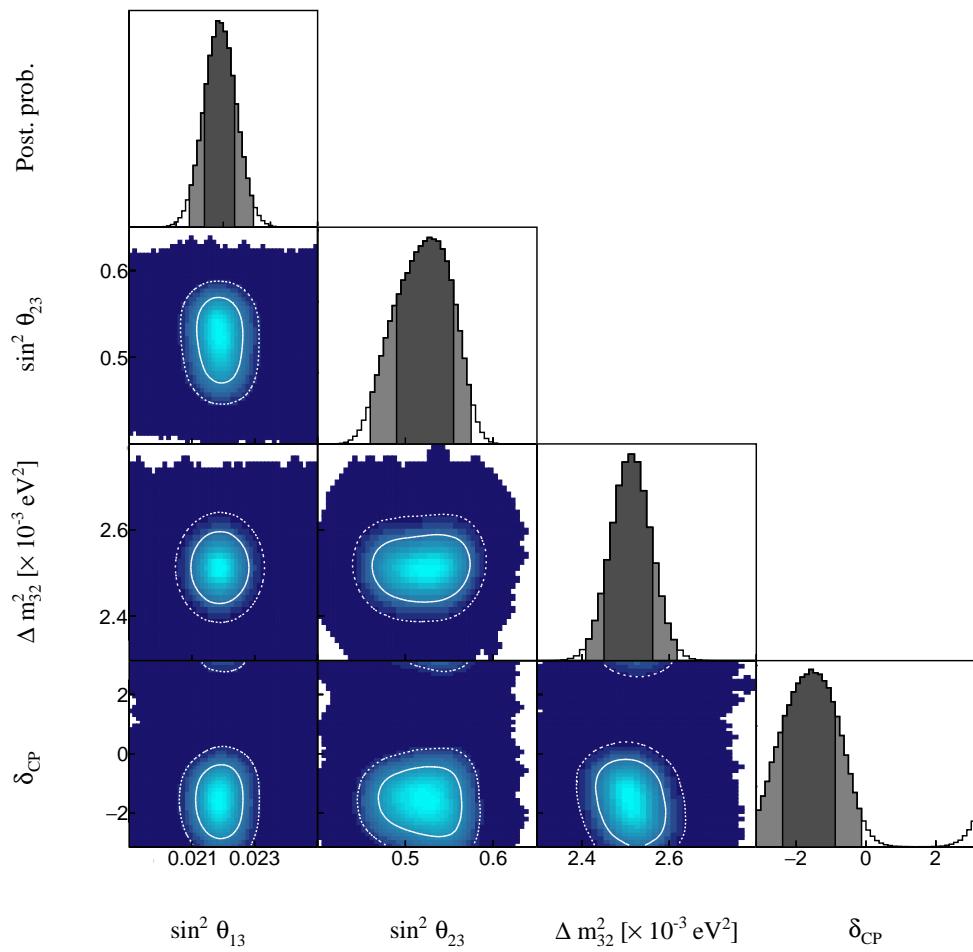
**Figure 8.27:** The one-dimensional posterior probability density distribution in  $\Delta m_{32}^2$  from the joint beam-atmospheric fit where the reactor constraint is applied. The vertical dashed line represents the known value of  $\Delta m_{32}^2$ .



**Figure 8.28:** The two-dimensional posterior probability density distribution in  $\delta_{CP} - \sin^2(\theta_{13})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit where the reactor constraint is applied. The marker represents the known value of  $\delta_{CP} - \sin^2(\theta_{13})$ .



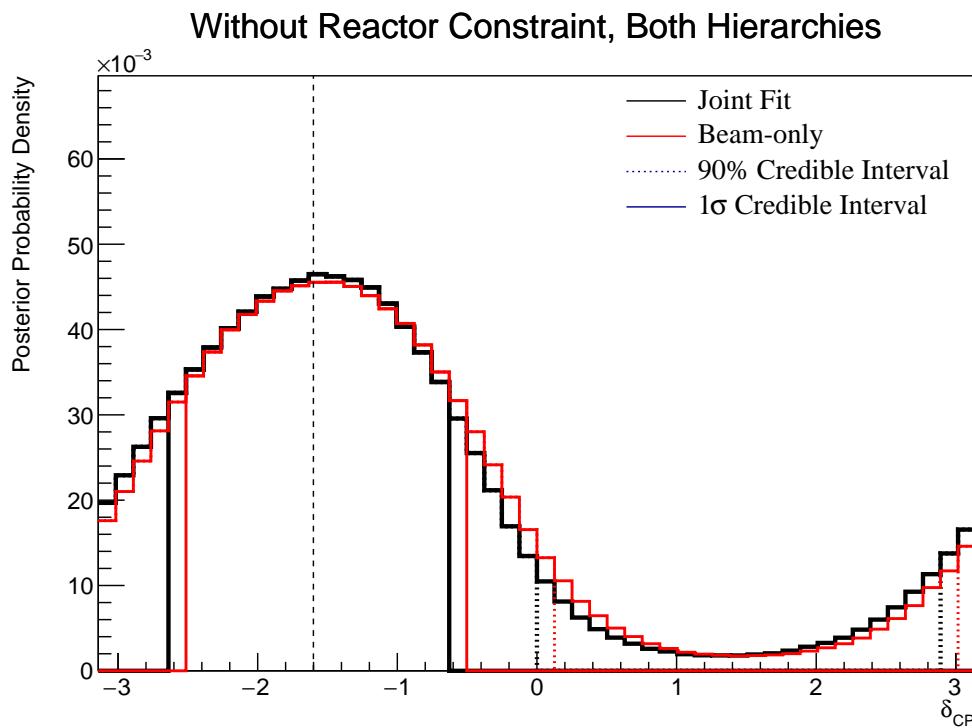
**Figure 8.29:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ , marginalised over both hierarchies, from the joint beam-atmospheric fit where the reactor constraint is applied. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ .



**Figure 8.30:** The posterior probability density distribution from the joint beam-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.

### 3361 8.3.6 Comparison to Latest T2K Sensitivities without Reactor 3362 Constraint

3363 The benefits of the joint beam-atmospheric analysis can be determined by compar-  
3364 ing the sensitivities to the beam-only analysis presented in [2, 215]. This section  
3365 presents those comparisons for sensitivities built using the Asimov A oscillation  
3366 parameters defined in Table 2.2 and the post-BANFF systematic tune. The reactor  
3367 constraint is not applied within either of the fits used in these comparisons.

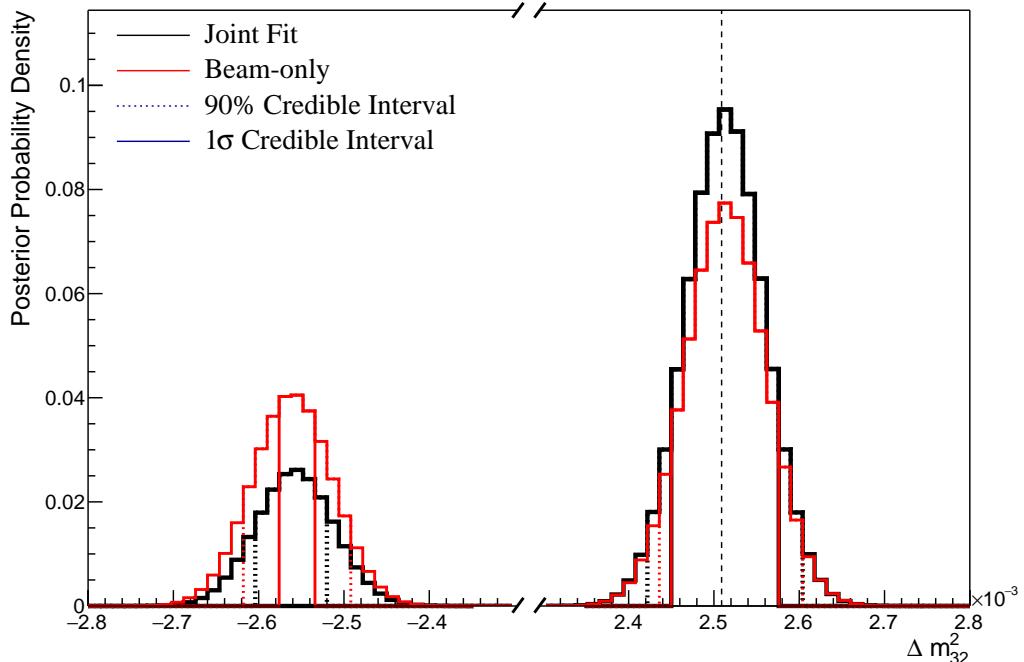


**Figure 8.31:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [2, 215]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies. The vertical dashed line represents the known value of  $\delta_{CP}$ .

3368 The sensitivity, marginalised over both hierarchies, to  $\delta_{CP}$  from the joint beam-  
3369 atmospheric and beam-only fits is presented in Figure 8.31. As expected from the  
3370 likelihood scans (Figure 8.4), the sensitivity to  $\delta_{CP}$  is not significantly increased.  
3371 This is because the known oscillation parameter value lies at the position where  
3372 the beam samples dominate the sensitivity compared to the SK samples.

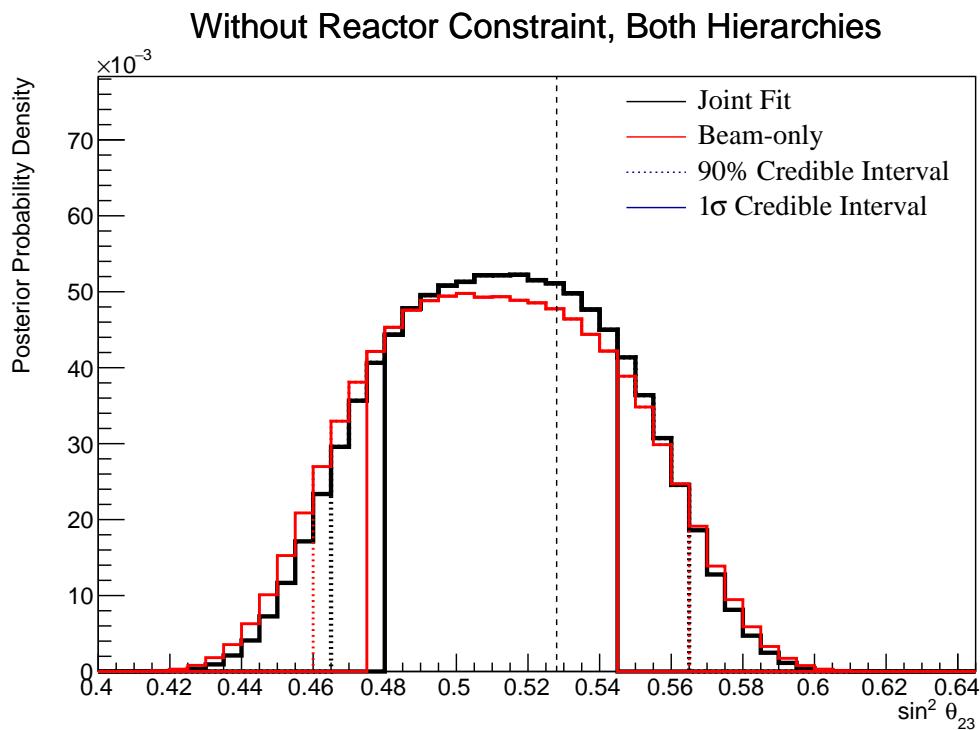
3373     The sensitivity to  $\Delta m_{32}^2$  is compared between the joint beam-atmospheric fit  
 3374     and beam-only fit in Figure 8.32. The  $1\sigma$  credible interval of the joint beam-  
 3375     atmospheric fit is entirely contained within the NH region. This shows the  
 3376     significant increase in the ability of the fit to determine the correct mass hierarchy,  
 3377     compared to the beam-only analysis. This is further evidenced by the fact that the  
 3378     90% credible intervals from the joint fit are also tighter in the IH region compared  
 3379     to the beam-only analysis. The Bayes factor for mass hierarchy determination  
 3380     for the beam-only and joint beam-atmospheric fits are  $B(\text{NH}/\text{IH}) = 1.91$  and  
 3381      $B(\text{NH}/\text{IH}) = 3.67$ , respectively. According to Jeffrey's scale, the beam-only  
 3382     analysis represents a weak preference for the correct hierarchy whereas the  
 3383     joint fit returns a substantial preference for the NH hypothesis. Notably, this  
 3384     conclusion does not require any external constraints and clearly illustrates the  
 3385     benefit of the joint analysis.

Without Reactor Constraint, Both Hierarchies



**Figure 8.32:** 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) [2, 215]. The reactor constraint is not applied in either fit. The vertical dashed line represents the known value of  $\Delta m_{32}^2$ .

3386 The sensitivity to  $\sin^2(\theta_{23})$ , marginalised over both hierarchies, for both the  
 3387 beam-only and joint beam-atmospheric analysis are presented in Figure 8.33. The  
 3388 peak of the posterior distribution from the joint analysis is more aligned with the  
 3389 known value of  $\sin^2(\theta_{23}) = 0.528$  compared to the beam-only analysis. The Bayes  
 3390 factors for the beam-only and joint beam-atmospheric fit are  $B(\text{UO}/\text{LO}) = 1.56$   
 3391 and  $B(\text{UO}/\text{LO}) = 1.74$ , respectively. Therefore, the joint beam-atmospheric fit  
 3392 does prefer the UO more strongly than the beam-only analysis, albeit slightly.



**Figure 8.33:** 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) [2, 215]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies. The vertical dashed line represents the known value of  $\sin^2(\theta_{23})$ .

3393 Whilst the beam-only and joint beam-atmospheric fits have similar sensi-  
 3394 tivity to  $\delta_{CP}$  and  $\sin^2(\theta_{23})$  when projected in one-dimension, the benefit of the  
 3395 joint analysis becomes more obvious when the sensitivities are presented in  
 3396 two-dimensions. The sensitivity of the two fits to the appearance parameters  
 3397 ( $\delta_{CP} - \sin^2(\theta_{13})$ ) is illustrated in Figure 8.34. The width of the 99% joint fit credible  
 3398 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.

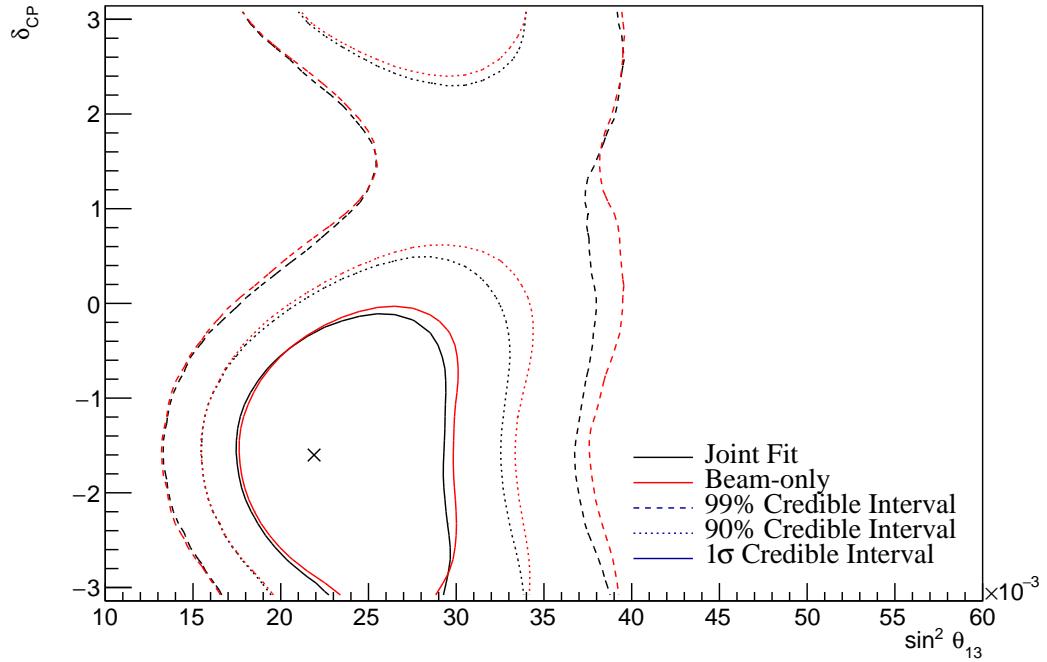
The sensitivity to the disappearance parameters  $\sin^2(\theta_{23}) - \Delta m_{32}^2$  is presented in Figure 8.35 for both the beam-only and joint beam-atmospheric fits. Whilst the one-dimensional sensitivity comparisons considered so far show the improvements of the joint fit, the two-dimensional 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. Even in the NH region, the widths of the credible intervals in  $\sin^2(\theta_{23})$  decreases, albeit to a smaller extent.

The comparison in sensitivity to  $\delta_{CP} - \Delta m_{32}^2$  is illustrated in Figure 8.36. The contours from the joint beam-atmospheric fit are much smaller in the IH region as compared to the beam-only analysis. This culminates in a region around  $\delta_{CP} \sim \pi/2$  in the H region 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  $\Delta m_{32}^2$ , as a function of  $\sin^2(\theta_{13})$ , is presented in Figure 8.37. Similar to 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 suggests that the application of the reactor constraint would further increase the preference for NH in the joint fit compared to its effect on the beam-only analysis.

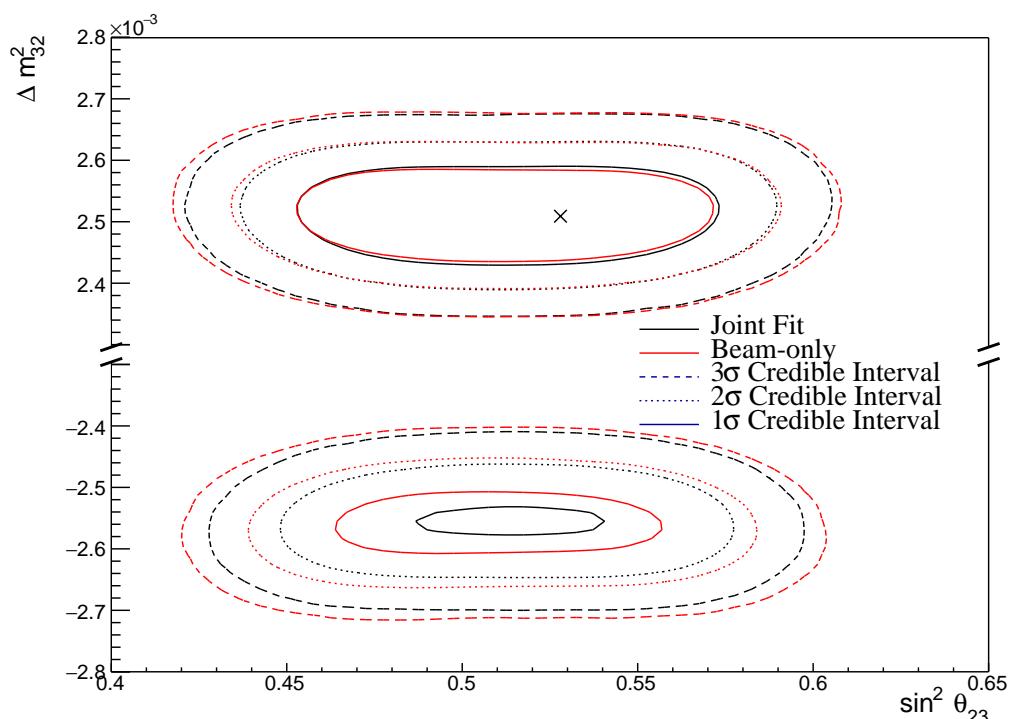
The beam-only and joint beam-atmospheric fits have a slightly different contour shape between the  $\sin^2(\theta_{13})$  and  $\sin^2(\theta_{23})$  parameters, as illustrated

### Without Reactor Constraint, Both Hierarchies

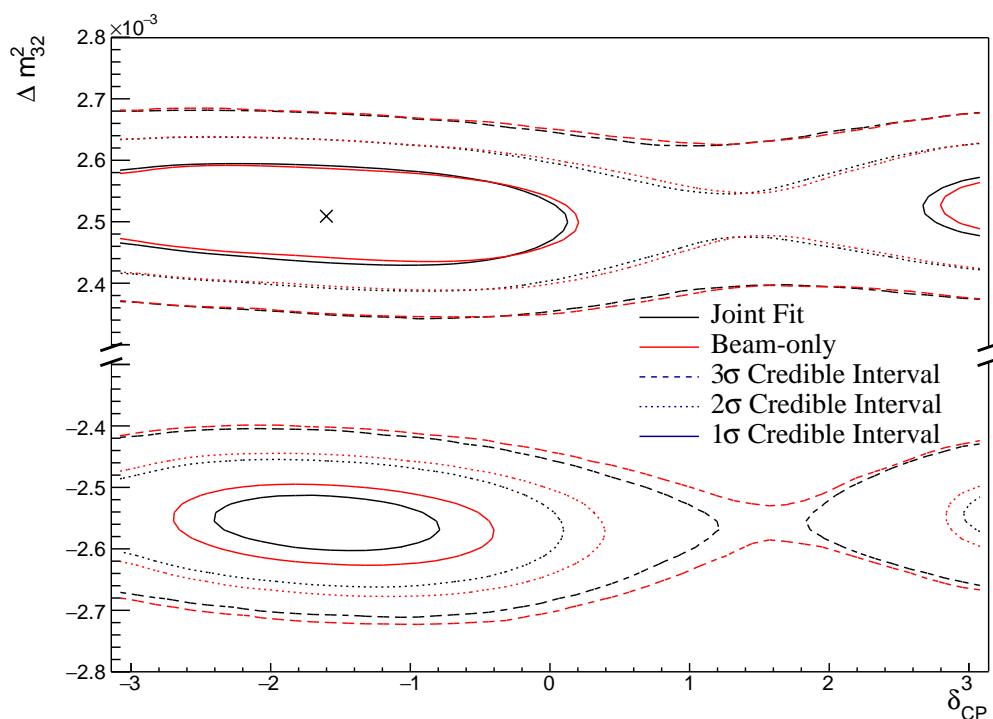


**Figure 8.34:** The two-dimensional posterior probability density distribution in  $\delta_{CP}$ – $\sin^2(\theta_{13})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [2, 215]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies. The marker represents the known value of  $\delta_{CP}$ – $\sin^2(\theta_{13})$ .

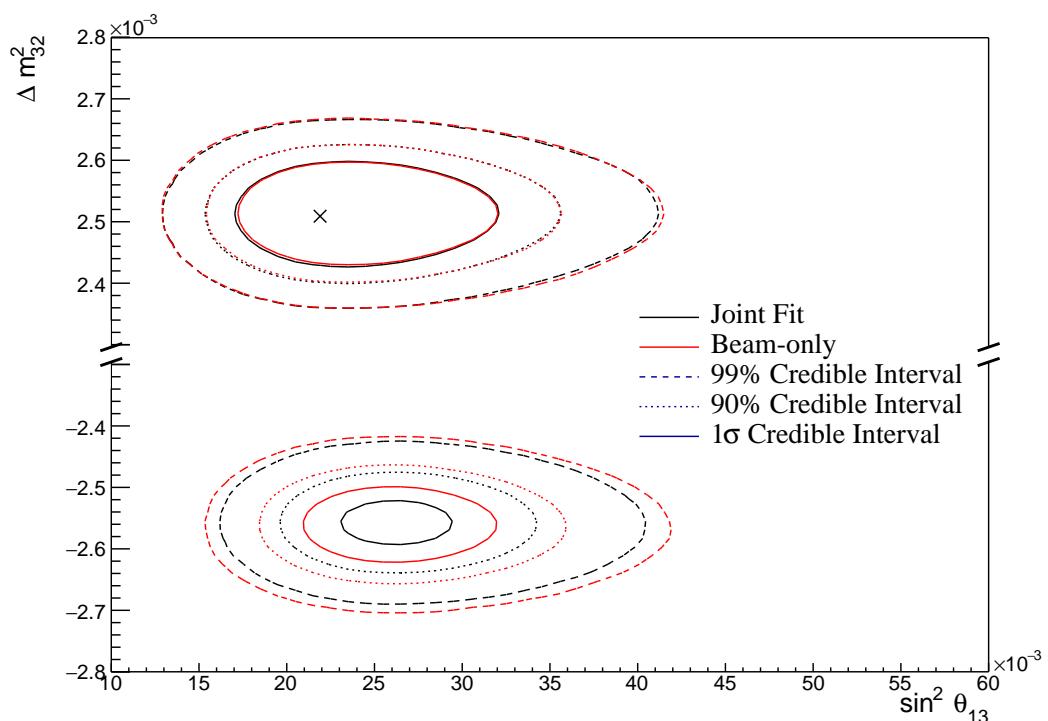
<sup>3429</sup> by Figure 8.38. The joint analysis disfavours the wrong octant hypothesis more  
<sup>3430</sup> strongly in the region of high  $\sin^2(\theta_{13})$ . This change in correlation means that the  
<sup>3431</sup> application of the reactor constraint could affect the two analyses differently.



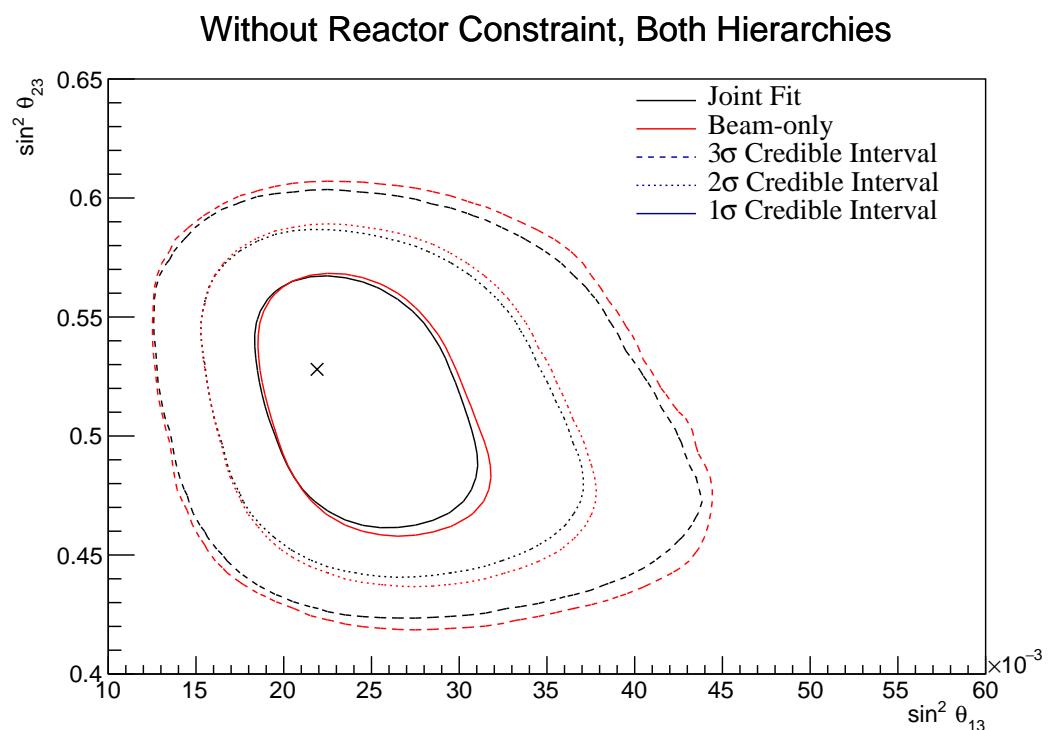
**Figure 8.35:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [2, 215]. The reactor constraint is not applied in either fit. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ .



**Figure 8.36:** 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) [2, 215]. The reactor constraint is not applied in either fit. The marker represents the known value of  $\Delta m_{32}^2 - \Delta_{CP}$ .



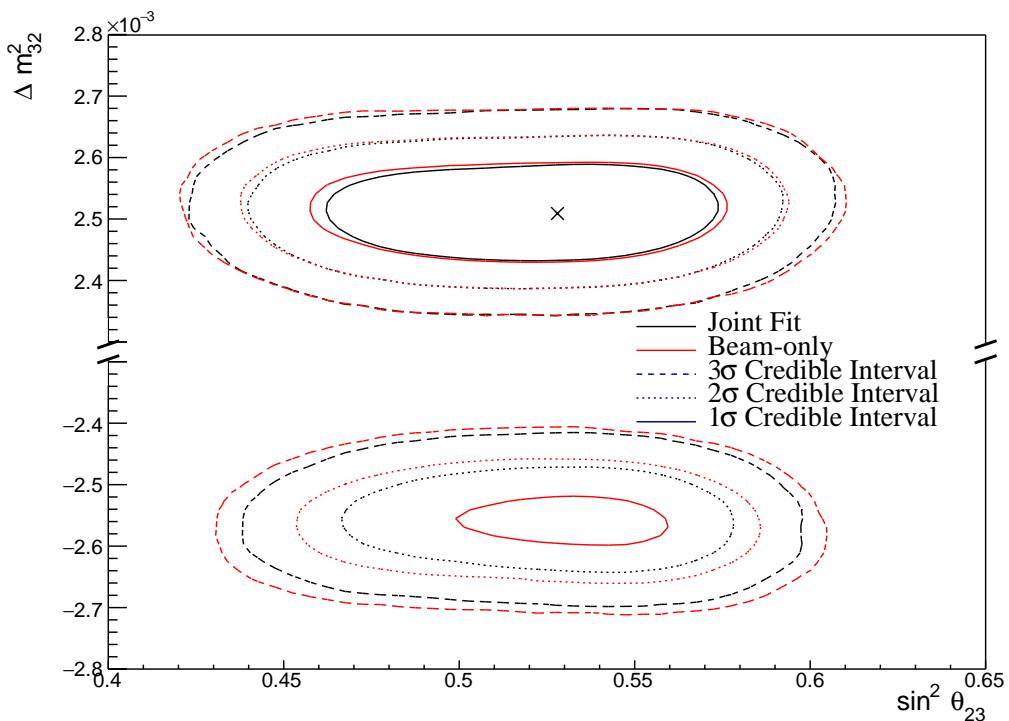
**Figure 8.37:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [2, 215]. The reactor constraint is not applied in either fit. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ .



**Figure 8.38:** 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) [2, 215]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies. The marker represents the known value of  $\sin^2(\theta_{23}) - \sin^2(\theta_{13})$ .

### 3432 8.3.7 Comparison to Latest T2K Sensitivities with Reactor Con- 3433 straint

3434 This section illustrates the comparison between the joint beam-atmospheric and  
 3435 beam-only fits when the reactor constraint is applied. As shown in Figure 8.37,  
 3436 the application of the reactor constraint is expected to significantly increase  
 3437 the joint fit's preference for the NH hypothesis, compared to the beam-only  
 3438 analysis. Figure 8.39 illustrates the sensitivities of the two fits to the disappearance  
 3439 parameters ( $\sin^2(\theta_{23}) - \Delta m_{32}^2$ ). This plot further illustrates the benefit of the joint  
 3440 beam-atmospheric analysis. The  $1\sigma$  credible interval in the IH region is entirely  
 3441 removed in the joint analysis but not for the beam-only analysis.



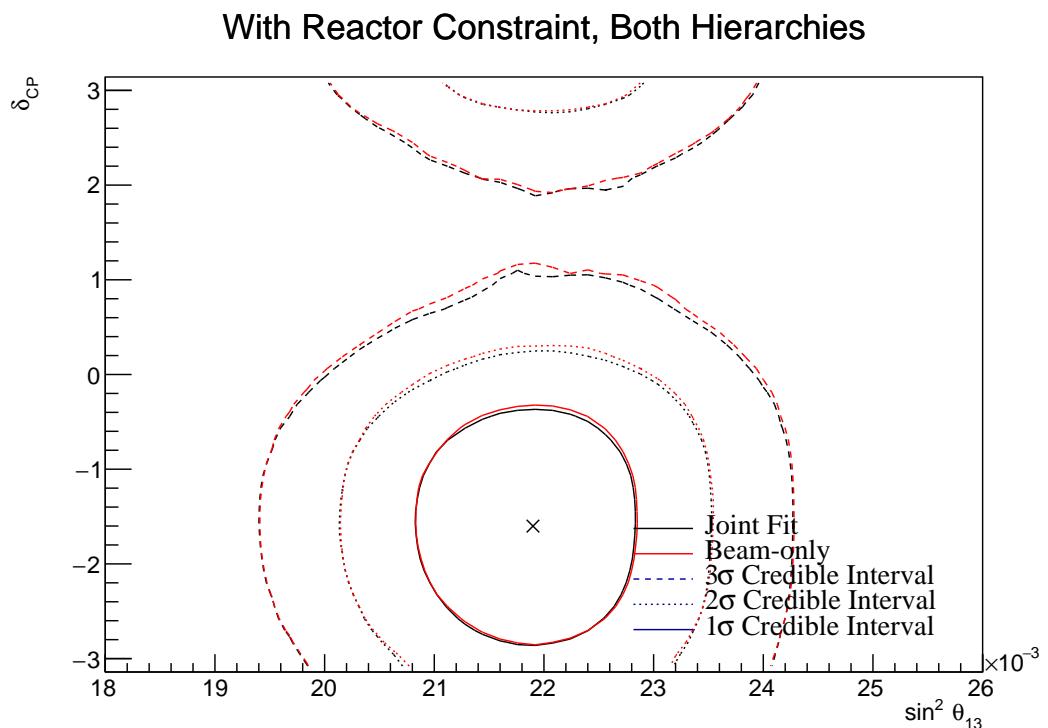
**Figure 8.39:** The two-dimensional posterior probability density distribution in  $\Delta m_{32}^2 - \sin^2(\theta_{23})$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [2, 215]. The reactor constraint is applied in both fits. The marker represents the known value of  $\Delta m_{32}^2 - \sin^2(\theta_{23})$ .

3442 The credible intervals of the joint fit are also tighter in the  $\sin^2(\theta_{23})$  dimension  
 3443 than the beam-only analysis in both mass hierarchy regions. This shows that  
 3444 beyond the ability of the joint fit to prefer the NH more strongly than the beam-

only analysis, the precision to which it can measure  $\sin^2(\theta_{23})$  is also improved. The Bayes factor for NH preference is calculated as  $B(\text{NH}/\text{IH}) = 6.47$  and  $B(\text{NH}/\text{IH}) = 3.09$  for the joint beam-atmospheric and beam-only analysis, respectively. This important conclusion illustrates that the joint beam-atmospheric analysis can provide a substantial preference for the correct hypothesis (NH) whilst the beam-only analysis can not.

The Bayes factors for UO preference which are  $B(\text{UO}/\text{LO}) = 2.86$  and  $B(\text{UO}/\text{LO}) = 2.47$  for the joint beam-atmospheric and beam-only analysis, respectively. Both of these represent a mild preference for the correct octant (UO) but a stronger preference is observed in the joint analysis.

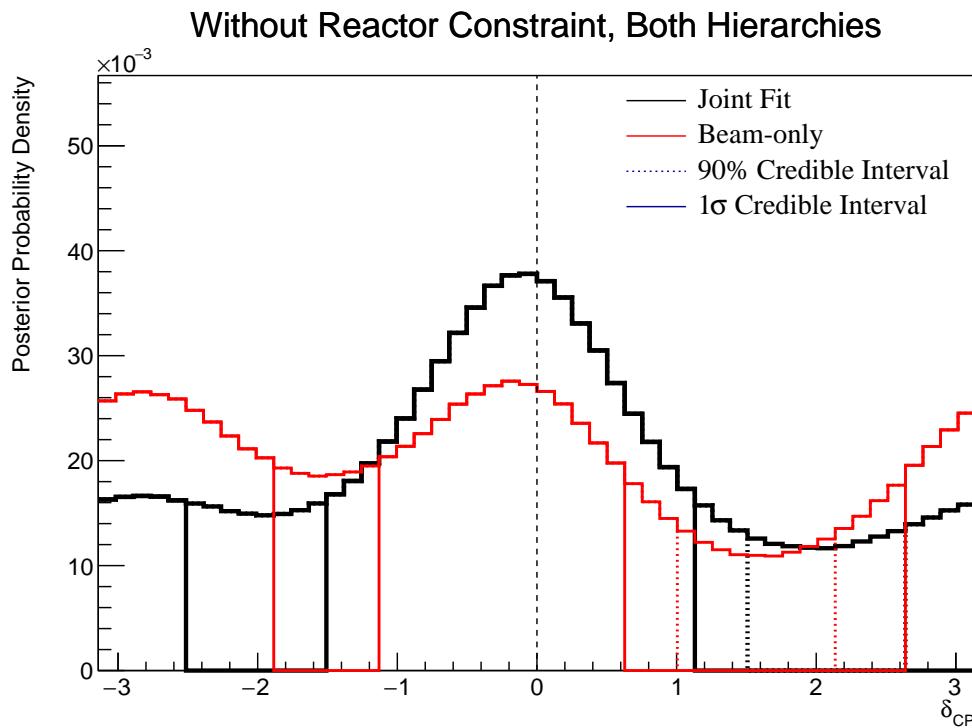
The sensitivity of the beam-only and joint beam-atmospheric analyses, to the appearance parameters ( $\delta_{CP} - \sin^2(\theta_{13})$ ), are compared in Figure 8.40. These results are marginalised over both hierarchies. For this particular set of known oscillation parameters (AsimovA defined in Table 2.2), the beam-only analysis dominates the sensitivity. The joint fit does slightly increase the sensitivity to  $\delta_{CP}$  but it does not change any conclusions that would be made. As expected, the prior knowledge dominates any sensitivity either fit would have on  $\sin^2(\theta_{13})$ .



**Figure 8.40:** 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) [2, 215]. The reactor constraint is applied in both fits. The distributions are marginalised over both hierarchies. The marker represents the known value of  $\delta_{CP}$ – $\sin^2(\theta_{13})$ .

### 3462 8.3.8 Alternate Asimov Parameter Set

3463 Figure 8.4 and Figure 8.5 show that the choice of the parameter set at which the  
 3464 Asimov data is made can affect the conclusion. ‘AsimovA’ oscillation parameters  
 3465 are defined at a region of  $\delta_{CP}$  which is preferred by the T2K experiment. This  
 3466 explains why the addition of the atmospheric samples does not significantly in-  
 3467 crease the sensitivity to  $\delta_{CP}$ , as illustrated in subsection 8.3.6 and subsection 8.3.7.  
 3468 This section presents the sensitivities when ‘AsimovB’ oscillation parameters,  
 3469 as defined in Table 2.2, are assumed (alongside the post-BANFF tune) when  
 3470 building the Asimov data.



**Figure 8.41:** The one-dimensional posterior probability density distribution in  $\delta_{CP}$  compared between the joint beam-atmospheric fit (Black) and the latest T2K sensitivities (Red) [2, 215]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies. The vertical dashed line represents the known value of  $\delta_{CP}$ .

3471 The sensitivity to  $\delta_{CP}$  for the joint beam-atmospheric fit is presented in  
 3472 Figure 8.41. The results are compared to those from the beam-only analysis  
 3473 in [2, 215]. The reactor constraint is not applied in either of the fits. The

3474 shape of the posterior distribution from the joint analysis is more peaked at  
3475 the known oscillation parameter value compared to the beam-only analysis,  
3476 which has approximately the same posterior probability density at  $\delta_{CP} = 0$   
3477 and  $\delta_{CP} = \pm\pi$ . This shows the ability of the joint analysis to better determine  
3478 the correct phase of  $\delta_{CP}$  if the true value were CP-conserving. The  $1\sigma$  credible  
3479 intervals and the position of the highest posterior probability density are given in  
3480 Table 8.9. The highest posterior density for the joint beam-atmospheric analysis  
3481 is  $\delta_{CP} = -0.06 \pm 0.06$  which is consistent with the known value.

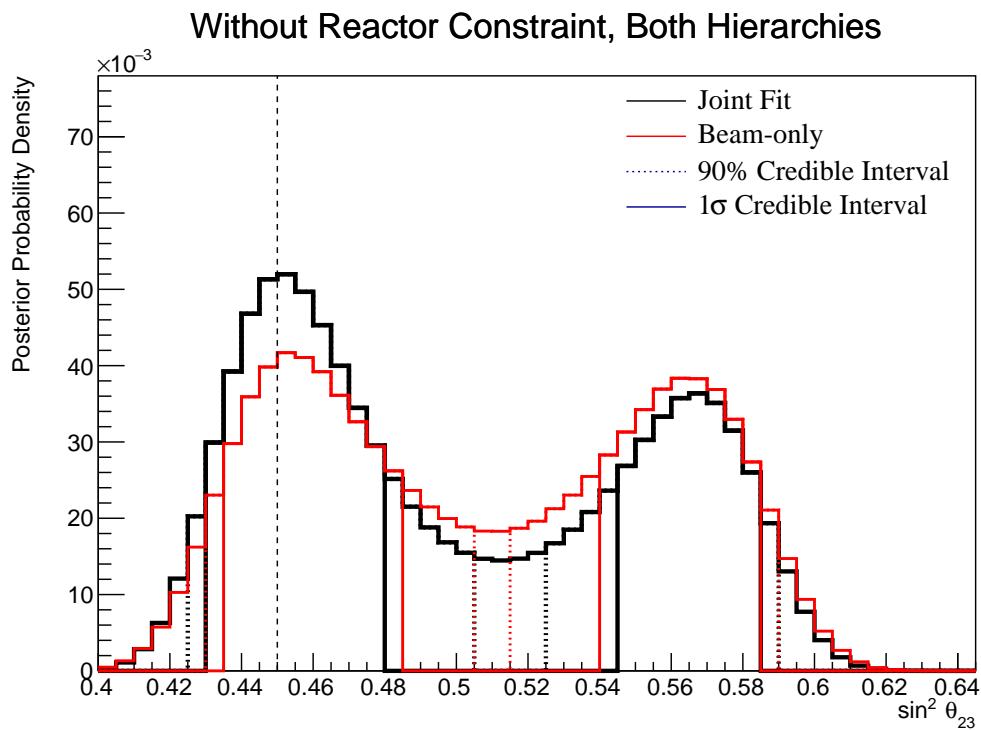
Parameter	Interval	HPD
$\delta_{CP}$ , (BH)	$[-\pi, -2.51], [-1.51, 1.13]$	$-0.06 \pm 0.06$
$\delta_{CP}$ , (NH)	$[-1.13, 1.63]$	$0.06 \pm 0.06$
$\delta_{CP}$ , (IH)	$[-3.02, -1.88], [-1.76, 0.13]$	$-0.44 \pm 0.06$
$\Delta m_{32}^2$ (BH) [ $\times 10^{-3}\text{eV}^2$ ]	$[-2.60, -2.52], [2.46, 2.56]$	$2.51 \pm 0.01$
$\Delta m_{32}^2$ (NH) [ $\times 10^{-3}\text{eV}^2$ ]	$[2.47, 2.56]$	$2.52 \pm 0.01$
$\Delta m_{32}^2$ (IH) [ $\times 10^{-3}\text{eV}^2$ ]	$[-2.61, -2.52]$	$-2.57 \pm 0.01$
$\sin^2(\theta_{23})$ (BH)	$[0.430, 0.480], [0.545, 0.585]$	$0.453 \pm 0.003$
$\sin^2(\theta_{23})$ (NH)	$[0.430, 0.485], [0.550, 0.580]$	$0.453 \pm 0.003$
$\sin^2(\theta_{23})$ (IH)	$[0.435, 0.480], [0.540, 0.585]$	$0.568 \pm 0.003$

**Table 8.9:** The position of the highest posterior probability density (HPD) and width of the  $1\sigma$  credible interval for the joint beam-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).

3482 Naively, if just the  $1\sigma$  credible interval were considered without observing  
3483 the shape of the distribution, it would appear that the joint analysis would  
3484 have a worse sensitivity to  $\delta_{CP}$  due to the larger interval around  $\delta_{CP} = 0$ . The  
3485  $1\sigma$  credible interval for the beam-only analysis is given as the range  $\delta_{CP} =$   
3486  $[-\pi, -1.88], [-1.13, 0.63]$  and  $[2.64, \pi]$  which contains 56% of all values of  $\delta_{CP}$ .  
3487 Whereas, the joint beam-atmospheric analysis contains 52% of all  $\delta_{CP}$  values  
3488 within the  $1\sigma$  credible interval. Therefore, if the area within the  $1\sigma$  credible

3489 interval were to be compared between the two fits, the joint analysis would  
3490 be shown to have better precision.

3491 This apparent contradiction stems from the methodology in which the credible  
3492 interval is calculated. The technique used in this analysis (documented in  
3493 subsection 4.3.2) fills the credible interval by selecting bins in order of probability  
3494 density until 68% of the posterior density is contained. If instead, the credible  
3495 interval were calculated by expanding around the highest posterior probability,  
3496 the benefits of the joint fit would be more obvious. In the case where the shape  
3497 of the posterior was uni-modal, these two techniques would be equivalent to  
3498 statistical fluctuations.



**Figure 8.42:** 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) [2, 215]. The reactor constraint is not applied in either fit. The distributions are marginalised over both hierarchies. The vertical dashed line represents the known value of  $\sin^2(\theta_{23})$ .

3499 The sensitivity of the joint beam-atmospheric fit to  $\sin^2(\theta_{23})$  is presented in  
3500 Figure 8.42. The sensitivity is compared to that of the beam-only analysis in [2,  
3501 215]. The reactor constraint is not applied in either of the fits being compared.

3502 The joint beam-atmospheric fit has a much larger probability density in the region  
 3503 surrounding the known oscillation parameter,  $\sin^2(\theta_{23}) = 0.45$ . This shows the  
 3504 better octant determination of the joint analysis compared to the beam-only fit.  
 3505 The ratio of the posterior density at the peak of the lower octant to the peak of  
 3506 the upper octant from the joint fit is 1.43 compared to 1.09 from the beam-only  
 3507 analysis. The area contained within the  $1\sigma$  credible interval for the joint analysis  
 3508 is  $\sin^2(\theta_{23}) = [0.430, 0.480]$  and  $\sin^2(\theta_{23}) = [0.545, 0.585]$ , whereas the beam-  
 3509 only analysis includes  $\sin^2(\theta_{23}) = [0.435, 0.485]$  and  $\sin^2(\theta_{23}) = [0.540, 0.585]$ .  
 3510 This corresponds to a  $\sim 5\%$  (binning dependent) increase in precision from  
 3511 the joint analysis.

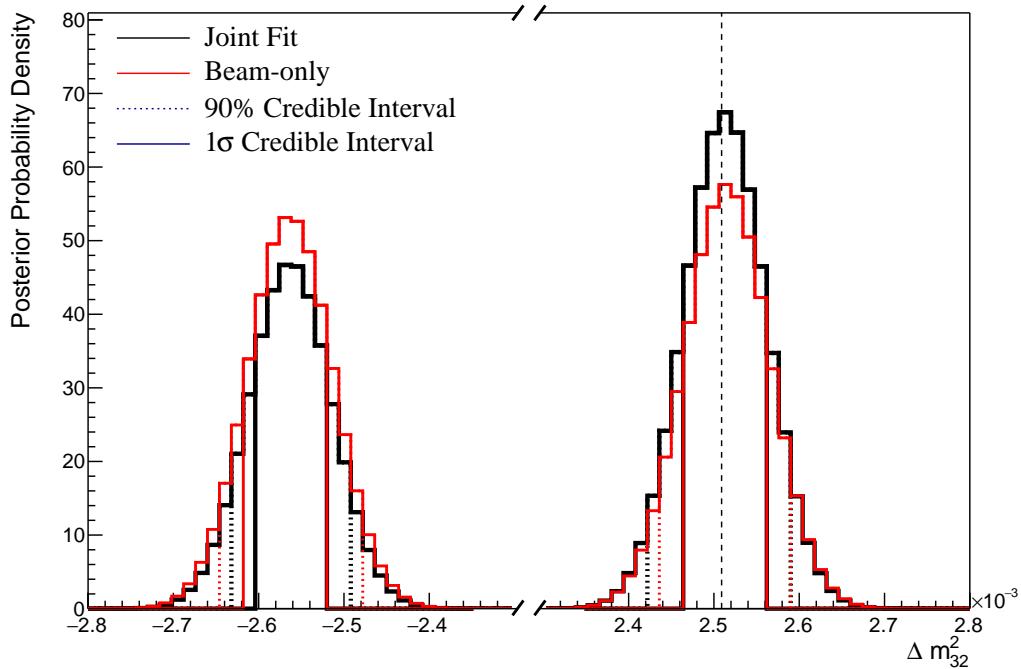
	LO ( $\sin^2 \theta_{23} < 0.5$ )	UO ( $\sin^2 \theta_{23} > 0.5$ )	Sum
NH ( $\Delta m_{32}^2 > 0$ )	0.35	0.24	0.59
IH ( $\Delta m_{32}^2 < 0$ )	0.19	0.22	0.41
Sum	0.54	0.46	1.00

**Table 8.10:** The distribution of steps in a joint beam-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  $B(\text{LO}/\text{UO}) = 1.19$ .

3512 The distribution of steps, split by hierarchy and octant hypothesis, is presented  
 3513 in Table 8.10. The Bayes factor for hierarchy and octant determination are  
 3514  $B(\text{NH}/\text{IH}) = 1.43$  and  $B(\text{LO}/\text{UO}) = 1.19$ , respectively. These values compare  
 3515 to  $B(\text{NH}/\text{IH}) = 1.08$  and  $B(\text{LO}/\text{UO}) = 0.91$  from the beam-only analysis. This  
 3516 evidences the joint analysis's ability to select the correct octant and hierarchy  
 3517 hypothesis. Comparisons to the AsimovA Bayes factors presented in Table 8.6  
 3518 show how the preferences for the correct octant and hierarchy depend on the  
 3519 true value of  $\delta_{CP}$  and  $\sin^2(\theta_{23})$ .

3520 The sensitivity of the beam-only and joint beam-atmospheric analysis to  
 3521  $\Delta m_{32}^2$  is given in Figure 8.43. The joint analysis has a stronger preference for the  
 3522 correct hierarchy (NH) which is shown by the higher Bayes factor compared  
 3523 to the beam-only analysis. This is further evidenced by the width of the 90%

### Without Reactor Constraint, Both Hierarchies



**Figure 8.43:** 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) [2, 215]. The reactor constraint is not applied in either fit. The vertical dashed line represents the known value of  $\Delta m_{32}^2$ .

credible interval in the IH region being tighter in the joint analysis compared to the beam-only analysis.

3524     credible interval in the IH region being tighter in the joint analysis compared

3525     to the beam-only analysis.

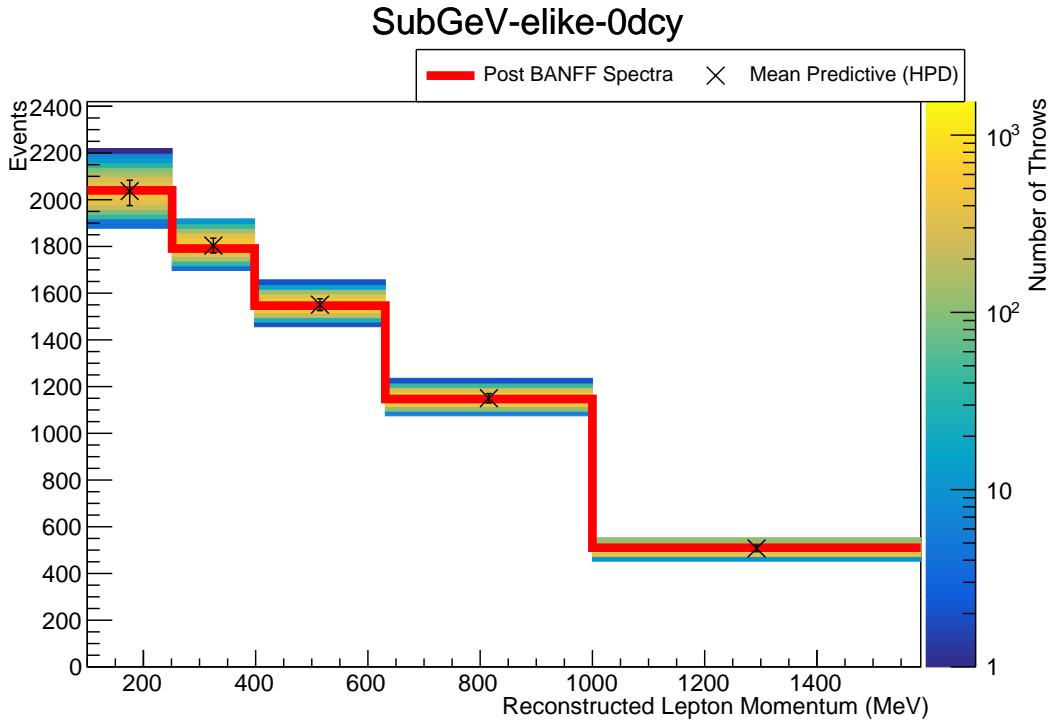
### 3526 8.3.9 Effect of Systematics

3527 The effect of systematics on each sample used in this analysis is calculated using  
 3528 the posterior predictive method documented in subsection 4.3.4. The distribution  
 3529 of each sample’s spectrum has been generated by sampling 2000 steps from the  
 3530 posterior distribution of the joint beam-atmospheric fit. This technique reweights  
 3531 the Monte Carlo prediction using the systematic values given by a particular  
 3532 step, stores the sample spectra, and repeats for the desired number of steps.  
 3533 The oscillation parameters are always fixed at Asimov A values to only study  
 3534 the effect of systematic parameters.

3535 Figure 8.44 illustrates the distribution for the SubGeV-*elike*-0dcy atmospheric  
 3536 sample. The fit being sampled is detailed in subsection 8.3.4. The distribution  
 3537 closely resembles the Asimov data spectrum. This would be expected from  
 3538 an Asimov fit where the Monte Carlo is fit to itself but gives more credibility  
 3539 to the results of the fit.

3540 The total event rate for each sample from each of the sampled steps is  
 3541 calculated and the fractional uncertainty,  $\Delta N_i / N_i$  where  $N_i$  is the event rate of the  
 3542  $i^{th}$  sample, is calculated. These values are presented in Table 8.11. In general, the  
 3543 impact of the systematics has a  $\sim 3\%$  uncertainty on the event rate of atmospheric  
 3544 samples, where CC1 $\pi$ -targeting samples have slightly larger uncertainties than  
 3545 the CCQE-like samples. The fractional uncertainties on the beam samples are  
 3546 compared to those from the beam-only analysis presented in [2, 215]. The  
 3547 uncertainties on the one-ring muon samples are mostly unchanged, whereas  
 3548 the uncertainties on the one-ring electron samples are different. As discussed in  
 3549 section 8.2, the atmospheric samples should be able to add constraints on the NC  
 3550 background events present in the FHC1Re and RHC1Re samples. The uncertainty  
 3551 reduction seen in those samples is due to those additional constraints. The reason  
 3552 why the FHC1Re1de has a higher uncertainty in this analysis is due to the addition  
 3553 of the ad-hoc systematic introduced for CC1 $\pi$  interactions (see subsection 6.4.3).

3554 Beyond the impact of the uncertainty on each sample’s event rate, the post-fit  
 3555 constraint on each systematic parameter should be checked. Figure 8.45 illustrates

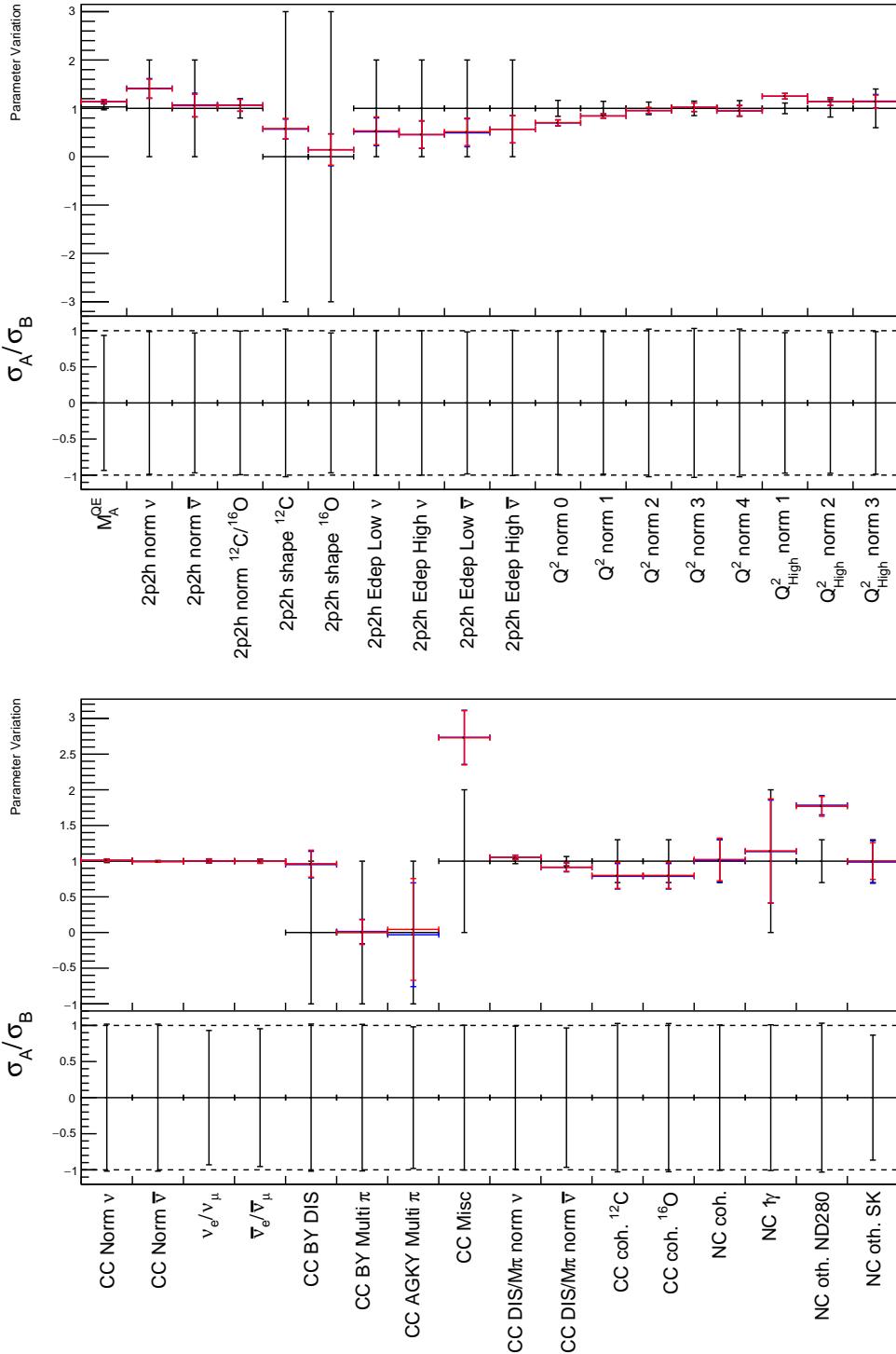


**Figure 8.44:** Result of the posterior predictive method for the SubGeV\_elike\_0dcy sample after sampling 2000 steps from the joint beam-atmospheric chain detailed in subsection 8.3.4 (Coloured histogram). The mean and uncertainty is presented for each bin. The Asimov data prediction (denoted ‘Post BANFF Spectra’, Red) assumes the post-BANFF tune and Asimov A oscillation parameters.

the central value and uncertainty on a select group of interaction systematics, for both the joint beam-atmospheric (from subsection 8.3.4) and the beam-only analysis. From the discussion in section 8.2, the uncertainty on systematics which are strongly constrained by the near detector should not significantly change when adding the atmospheric analysis. This behaviour is evidenced by the fact that the ratio of constraints between the two fits are very similar (within a few %) for almost all systematics. The only systematic which is more constrained in the joint beam-atmospheric analysis is the *NCOtherSK* normalisation parameter, which has a  $O(10\%)$  tighter constraint. As expected, the atmospheric samples have been able to constrain this systematic which leads to the reduction in uncertainty for the beam electron-like samples.

Sample	Percentage Uncertainty (%)	
	Joint Analysis	Beam-only Analysis
SubGeV-elike-0dcy	2.53	-
SubGeV-elike-1dcy	3.28	-
SubGeV-mulike-0dcy	2.62	-
SubGeV-mulike-1dcy	2.23	-
SubGeV-mulike-2dcy	3.96	-
SubGeV-pi0like	2.84	-
MultiGeV-elike-nue	5.14	-
MultiGeV-elike-nuebar	2.79	-
MultiGeV-mulike	2.99	-
MultiRing-elike-nue	2.94	-
MultiRing-elike-nuebar	2.83	-
MultiRing-mulike	2.89	-
MultiRingOther-1	2.70	-
PCStop	3.22	-
PCThru	2.99	-
UpStop-mu	2.95	-
UpThruNonShower-mu	2.70	-
UpThruShower-mu	3.19	-
FHC1Rmu	2.49	2.33
RHC1Rmu	2.89	2.93
FHC1Re	4.12	4.57
RHC1Re	5.15	5.65
FHC1Re1de	13.38	11.51

**Table 8.11:** The percentage uncertainty,  $\Delta N / N$ , as calculated from sampling 2000 throws from a joint beam-atmospheric chain. The same values for the beam samples are provided from the beam-only analysis [2, 215]. These uncertainties consider all systematic parameters to be sampled from the fit whilst the oscillation parameters are fixed at the Asimov A oscillation set.



**Figure 8.45:** Central values and  $1\sigma$  uncertainties for a select group of interaction systematics. The constraints from the prior uncertainty (Black), joint atmospheric-beam fit given in subsection 8.3.4 (Red) and beam-only analysis [2, 215] (Blue) are presented. The top part of each plot presents the parameter variation and the bottom part represents the ratio of the uncertainty between the joint beam-atmospheric and beam-only fits, where a value below 1.0 means the joint fit has a tighter constraint than the beam-only analysis.

### 3567 8.3.10 Alternative Detector Model Concept

3568 DB: Complete this section

3569 As a plausible extension to the analysis already presented, this section con-  
 3570 siders the joint beam-atmospheric fit results when the correlated detector model  
 3571 documented in subsubsection 6.4.5.3 is used instead of the inputs provided by the  
 3572 two experiments. The results shown here should be considered preliminary as the  
 3573 results need further investigation to ensure their reliability. This technique fits the  
 3574 detector systematics simultaneously with the sample spectra so the definition of  
 3575 the likelihood, given in section 6.5, needs to be modified. Following the method  
 3576 outlined in DB: Xiaoyue's thesis, an additional term needs to be added to the  
 3577 likelihood. This additional term is,

$$\frac{1}{2} \sum_s^{SGSamples} \sum_k^{E_k bins} \left( \rho(R_s | E_k, \vec{\theta}) \rho(P_s^{e/\mu} | E_k, \vec{\theta}) \rho(P_s^{e/\pi^0} | E_k, \vec{\theta}) \rho(P_s^{\mu/\pi^+} | E_k, \vec{\theta}) \right). \quad (8.1)$$

3578 This fits the ring counting  $R_s$ , electron-muon  $P^{e/\mu}$ , electron-neutral pion  $P^{e/\pi^0}$   
 3579 and muon-charged pion  $P^{\mu/\pi^+}$  particle identification distribution parameters,  
 3580 in bins of visible energy  $E_k$ , of the SubGeV atmospheric and beam samples  
 3581 (SG). In the situation where infinite Monte Carlo statistics were generated, a  
 3582 many-dimensional (the reconstructed lepton momentum and direction and the  
 3583 four particle identification parameters in the case of an atmospheric sample)  
 3584 spectra could be determined. However, this is not the case so the standard  
 3585 spectra (reconstructed lepton momentum and direction) is fit along with four one-  
 3586 dimensional distribution of each parameter identification parameter. Therefore,  
 3587 shape-likelihoods are used for each particle identification parameter,

$$\rho(X | E_k, \vec{\theta}) = \sum_{i=0}^j \left[ N_i^d \times \log \left( \frac{N_i^p(\vec{\theta})}{\sum_{i=0}^X N_i^p(\vec{\theta})} \right) \right]. \quad (8.2)$$

3588 Where  $X$  refers to a particle identification parameter,  $N_i^{p(d)}$  refers to the  $i^{th}$  bin  
 3589 value from the predicted MC distribution (data distribution) and  $j$  represents  
 3590 the total bin number of the  $X$  distribution.

## 3591 8.4 Summary of Sensitivity Studies

3592 The sensitivities to each oscillation parameter from the joint beam-atmospheric  
 3593 and beam-only fits, which use the Asimov A oscillation parameter set, are  
 3594 summarised in Table 8.12. As the posterior distribution to  $\delta_{CP}$  is cyclical, only  
 3595 the position of the highest posterior density (HPD) is given. The uncertainty  
 3596 corresponds to the width of the bin in which the HPD is located. Furthermore,  
 3597 the  $\Delta m_{32}^2$  reported values only consider the NH credible interval region as the  
 3598 full discussion can be found in the previous section.

Fit	$\delta_{CP}$ (HPD)	$\Delta m_{32}^2 [\times 10^{-3} \text{eV}^2]$	$\sin^2(\theta_{23})$	$\sin^2(\theta_{13}) [\times 10^{-2}]$
Asimov A	-1.601	2.509	0.528	2.19
Beam	$-1.45 \pm 0.06$	$2.51^{+0.07}_{-0.06}$	$0.501^{+0.044}_{-0.026}$	$2.45^{+0.45}_{-0.35}$
Beam w/RC	$-1.57 \pm 0.06$	$2.51^{+0.08}_{-0.06}$	$0.533^{+0.022}_{-0.043}$	$2.19^{+0.06}_{-0.07}$
Joint	$-1.57 \pm 0.06$	$2.51^{+0.07}_{-0.06}$	$0.518^{+0.027}_{-0.038}$	$2.35^{+0.45}_{-0.35}$
Joint w/RC	$-1.57 \pm 0.06$	$2.51^{+0.05}_{-0.06}$	$0.528^{+0.027}_{-0.038}$	$2.18^{+0.07}_{-0.06}$

**Table 8.12:** A comparison of the sensitivity to each oscillation parameter of interest, from the beam-only [2, 215] and joint atmospheric-beam fits discussed within this thesis. The results are illustrated both with and without the reactor constraint (RC). The best-fit values are taken from the highest posterior density (HPD) and the error comes from the width of the one-dimensional  $1\sigma$  credible intervals. As the posterior distribution in  $\delta_{CP}$  is cyclical, the highest posterior distribution is given instead.

3599 The Bayes factors from the beam-only and joint atmospheric-beam analyses  
 3600 are presented in Table 8.13. The strength of each preference, from Jeffrey's  
 3601 scale (Table 4.1), is also given.

3602 To summarise this information, the joint fit prefers a tighter  $1\sigma$  credible  
 3603 interval in  $\sin^2(\theta_{23})$  along with a stronger Bayes factor for preferring the correct  
 3604 octant hypothesis. The increase in sensitivity to  $|\Delta m_{32}^2|$  between the two fits is  
 3605 negligible but the joint analysis substantially prefers the correct mass hierarchy  
 3606 hypothesis. It does not require any external constraints on  $\sin^2(\theta_{13})$  to make  
 3607 this statement. The joint analysis also produces a value of  $\sin^2(\theta_{13})$  closer to the  
 3608 known value compared to the beam-only analysis. When the reactor constraint

Fit	$B(\text{NH}/\text{IH})$		$B(\text{UO}/\text{LO})$	
	Value	Strength	Value	Strength
Asimov A				
Beam	1.91	Weak	1.56	Weak
Beam w/RC	3.09	Weak	2.47	Weak
Joint	3.67	Substantial	1.74	Weak
Joint w/RC	6.47	Substantial	2.64	Weak
Asimov B				
Beam	1.08	Weak	0.91	Weak
Beam w/RC	0.98	Weak	1.15	Weak
Joint	1.43	Weak	1.19	Weak
Joint w/RC	1.36	Weak	1.52	Weak

**Table 8.13:** A comparison of the Bayes factors for mass hierarchy and  $\sin^2(\theta_{23})$  octant hypotheses, from the beam-only [2, 215] and joint atmospheric-beam fits discussed within this thesis. The results are illustrated both with and without the reactor constraint (RC). The strength of the preference for the normal mass hierarchy and upper octants are provided by Jeffrey's scale Table 8.13.

3609 is applied, the preference for the correct hierarchy and octant (NH and UO)  
 3610 hypotheses increase but does not change the statement which would be made.

3611 The fits from the Asimov B comparisons (subsection 8.3.9) show the improved  
 3612 ability for the joint analysis to more precisely select the true value of  $\delta_{CP}$  if it were  
 3613 CP-conserving, compared to the beam-only analysis. This is evidenced by the  
 3614 area contained within the  $1\sigma$  credible interval decreasing by  $\sim 4\%$ . Furthermore,  
 3615 the joint fit is able to better determine the octant of  $\sin^2(\theta_{23})$  when the true  
 3616 value is moved further away from the boundary as evidenced by the larger  
 3617 Bayes factor. There is also a  $\sim 5\%$  reduction of area contained within the  $1\sigma$   
 3618 credible interval in  $\sin^2(\theta_{23})$ .

# 9

3619

3620

## Conclusions and Outlook

3621 This thesis has presented a joint beam and atmospheric neutrino oscillation  
3622 analysis from the Tokai-to-Kamioka (T2K) and Super-Kamiokande (SK) collab-  
3623 orations. It reports the sensitivities of the analysis, with the intention for the  
3624 two collaborations to publish a data analysis in the near-future. It combines  
3625 the two independent analyses presented by the collaborations [2, 3] and uses  
3626 3244.4 days of SK livetime and  $1.97 \times 10^{21}$ ( $1.63 \times 10^{21}$ ) POT recorded at the far  
3627 detector in the neutrino(antineutrino) beam operating mode. The ND280 near  
3628 detector is used within this analysis to constrain the beam flux and cross-section  
3629 systematics. It uses  $1.15 \times 10^{21}$ POT and  $8.34 \times 10^{20}$ POT in the neutrino and  
3630 antineutrino running modes, respectively.

3631 This analysis uses a Bayesian Markov Chain Monte Carlo fitting technique  
3632 implemented within the MaCh3 framework. This work has significantly developed  
3633 the fitting framework, both in terms of technical features and performance.  
3634 This includes supporting new samples, systematics, and oscillation channels.  
3635 These developments have become the foundation of the fitter's expansion into  
3636 other neutrino oscillation experiments. Beyond these improvements, a novel  
3637 technique for calculating the atmospheric neutrino oscillation probabilities has  
3638 been developed. This calculation uses a sub-sampling linear-averaging approach  
3639 to ensure that the sensitivities being calculated are not biased due to insufficient

3640 Monte Carlo statistics in a region of rapidly varying probability. It illustrates a  
3641 computationally feasible method of reliably calculating oscillation probabilities  
3642 that can be utilised within any fitting framework.

3643 The sensitivity of the joint beam-atmospheric analysis is presented in Table 9.1,  
3644 and compared to the beam-only analysis [2]. The sensitivities are evaluated  
3645 using a set of known oscillation parameter values close to the results from a  
3646 previous T2K analysis [78] (denoted AsimovA in Table 9.1). The joint analysis  
3647 has a stronger sensitivity to  $\sin^2(\theta_{23})$ , as evidenced by the tighter  $1\sigma$  credible  
3648 intervals when the constraints from reactor experiments are not applied. The  
3649 joint fit's sensitivity to  $\delta_{CP}$  is marginally stronger than beam-only analysis. Whilst  
3650 the sensitivity to  $|\Delta m_{32}^2|$  is mostly unchanged between the two analyses, the  
3651 sensitivity to select the correct hierarchy is significantly improved. This follows  
3652 from a substantial preference for the normal hierarchy hypothesis presented  
3653 within the joint analysis, as classified by Jeffrey's scale [134]. This is notable as  
3654 the beam-only analysis cannot make this statement, either with or without the  
3655 application of the reactor constraint. The joint fit's preference for the correct  
3656 hierarchy increases once the reactor constraint is applied. The preference for  
3657 selecting the correct octant of  $\sin^2(\theta_{23})$  is classified as weak by Jeffrey's scale but  
3658 is still stronger than the statement made by the beam-only analysis.

3659 The sensitivities of the beam-only and joint atmospheric-beam fit have also  
3660 been compared at a set of known oscillation parameters which are CP-conserving  
3661 and in the lower octant of  $\sin^2(\theta_{23})$ . The joint analysis has a  $\sim 5\%$  improved abil-  
3662 ity to select the known values more precisely compared to the beam-only analysis.

3663 Whilst this analysis provides the first sensitivities of a joint beam and atmo-  
3664 spheric analysis, there are more improvements that could be made. Since this  
3665 analysis began, the T2K collaboration has released an updated oscillation analysis  
3666 with additional near and far detector samples alongside a more sophisticated  
3667 interaction model [4]. The overall change in oscillation parameter measurement  
3668 observed by T2K is relatively minor but the stronger constraints on the systemat-  
3669 ics could impact this joint analysis to a larger extent. Further developments could

Fit	$\delta_{CP}$ (HPD)	$\Delta m_{32}^2$ [ $\times 10^{-3}\text{eV}^2$ ]	$\sin^2(\theta_{23})$	$B(\text{NH/IH})$	$B(\text{UO/LO})$
Asimov A	-1.601	2.509	0.528	NH	UO
Beam	$-1.45^{+0.06}_{-0.06}$	$2.51^{+0.07}_{-0.06}$	$0.501^{+0.044}_{-0.026}$	1.91	1.56
Beam w/RC	$-1.57^{+0.06}_{-0.06}$	$2.51^{+0.08}_{-0.06}$	$0.533^{+0.022}_{-0.043}$	3.09	2.47
Joint	$-1.57^{+0.06}_{-0.06}$	$2.51^{+0.07}_{-0.06}$	$0.518^{+0.027}_{-0.038}$	3.67	1.74
Joint w/RC	$-1.57^{+0.06}_{-0.06}$	$2.51^{+0.05}_{-0.06}$	$0.528^{+0.027}_{-0.038}$	6.47	2.64

**Table 9.1:** A comparison of the sensitivity to each oscillation parameter of interest, from the beam-only [2, 215] and joint atmospheric-beam fits discussed within this thesis. The results are illustrated both with and without the reactor constraint (RC). The best-fit values are taken from the highest posterior density (HPD) and the error comes from the width of the one-dimensional  $1\sigma$  credible intervals. As the posterior distribution in  $\delta_{CP}$  is cyclical, the highest posterior distribution is given instead. The Bayes factors are provided for the mass hierarchy preference: normal hierarchy (NH) and inverse hierarchy (IH), and  $\sin^2(\theta_{23})$  octant preference: upper octant (UO) and lower octant (LO).

3670 consider the effect of correlating the beam and atmospheric flux uncertainties  
 3671 relating to hadron production, where updates of the Bartol and Honda models  
 3672 may allow this to be studied [151].

3673 Beyond these model improvements, more data is available than what is  
 3674 assumed for this analysis. The T2K experiment has accumulated an additional  
 3675  $1.78 \times 10^{20}\text{POT}$  in neutrino mode. Similarly, there are several early SK periods  
 3676 that have not been considered within this analysis as the reconstruction software  
 3677 used in this analysis has not been validated for those periods. SK will also  
 3678 continue to accumulate statistics with Gadolinium doping. Developments in the  
 3679 atmospheric sample selections may also benefit from the Gadolinium dopants as  
 3680 neutron capture will aid in neutrino/antineutrino separation leading to better  
 3681 mass hierarchy sensitivity. This would require including interaction systematics  
 3682 for neutron capture of Gadolinium which has already started [216].

3683 This analysis shows the increased sensitivity to oscillation parameters from  
 3684 the combination of beam and atmospheric samples. It has developed the MaCh3  
 3685 fitting framework and has laid the foundations of the fitter's expansion into other  
 3686 neutrino oscillation experiments. The sensitivities presented in this thesis, and

3687 the techniques that were used to generate them, are significant to the future of  
3688 neutrino oscillation physics which will likely perform similar analyses. As such,  
3689 they have been presented by the T2K and SK collaborations at the Neutrino 2022  
3690 conference [4]. Moving towards the next generation of neutrino experiments,  
3691 this analysis has the potential to become the basis of the oscillation analysis  
3692 for the future Hyper-Kamiokande experiment which aims to make conclusive  
3693 statements about CP-violation in the neutrino sector.

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