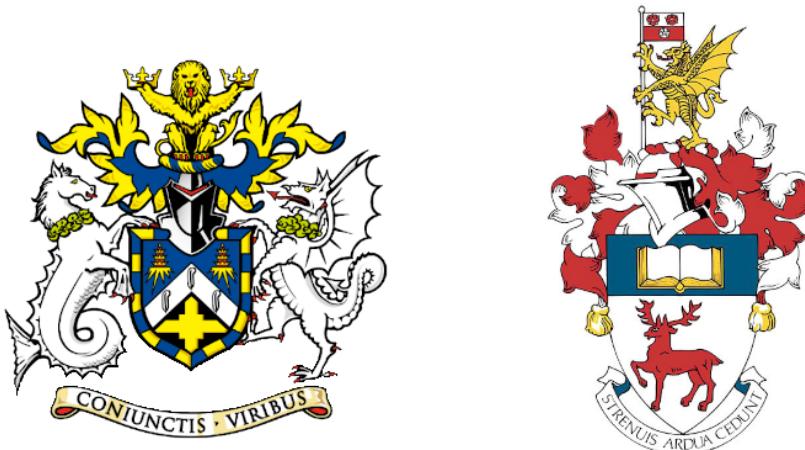


¹ ADVANCING NEUTRINO
² DETECTION AND TRIGGERING IN
³ DUNE



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⁷ of the Degree of Doctor of Philosophy

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Abstract

31

32 Work in progress ...

¡Oh memoria, enemiga mortal de mi descanso!

El ingenioso hidalgo don Quijote de la Mancha

MIGUEL DE CERVANTES SAAVEDRA

Acknowledgements

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List of Abbreviations

ADC	Analog to Digital Converter.
ALEPH	Apparatus for LEP PHysics.
ALICE	A Large Ion Collider Experiment.
BDT	Boosted Decision Tree.
CC	Charged Current.
DM	Dark Matter.
DUNE	Deep Underground Neutrino Experiment.
ECal	Electromagnetic Calorimeter.
FD	Far Detector.
FHC	Forward Horn Current.
HPgTPC	High Pressure gaseous Time Projection Chamber.
LBL	Long BaseLine.
MuID	Muon IDentification system.
NC	Neutral Current.
ND	Near Detector.
ND-GAr	Near Detector Gaseous Argon.
ND-LAr	Near Detector Liquid Argon.
PDG	Particle Data Group.
RHC	Reverse Horn Current.

1

590

Introduction

591

Neutrino physics

594 *Little particles of inspiration sleet through the universe all the time traveling
595 through the densest matter in the same way that a neutrino passes through a
596 candyfloss haystack, and most of them miss.*

597

– Terry Pratchett, *Sourcery*

598 Ever since they were postulated in 1930 by Wolfgang Pauli to explain the continuous
599 β decay spectrum [15] and later found by F. Reines and C. Cowan at the Savannah
600 River reactor in 1953 [16], neutrinos have had a special place among all other elementary
601 particles. They provide a unique way to probe a wide range of quite different physics,
602 from nuclear physics to cosmology, from astrophysics to colliders. Moreover, there is
603 compelling evidence to believe that the study of neutrinos may be key to unveil different
604 aspects of physics beyond the SM, difficult to test elsewhere.

605 In this Chapter, I will review the basics of neutrino physics, from its role within the
606 SM to the main open questions related to the neutrino sector, paying special attention
607 to the phenomenology of neutrino oscillations.

608 2.1 Neutrinos in the SM

609 The SM of fundamental interactions was initially proposed in 1967 by S. Glashow, S.
610 Weinberg and A. Salam[17–19]. This theoretical framework describes the dynamics
611 of leptons and quarks, by introducing a collection of mediating gauge vector bosons
612 and one scalar particle, known as the Higgs boson. It assumes that the local $SU(3) \times$

CHAPTER 2. NEUTRINO PHYSICS

613 $SU(2)_L \times U(1)_Y$ gauge symmetry is an internal symmetry of the system, with $SU(3)$
614 describing quantum chromodynamics, and $SU(2)_L \times U(1)_Y$ being the gauge groups of
615 the electroweak sector. For a detailed overview of the SM of electroweak interactions,
616 see Ref. [20].

617 In the SM, neutrinos appear in three flavours, namely ν_e , ν_μ , and ν_τ . These are
618 associated with the corresponding charged leptons, e , μ , and τ . Neutrinos exist only
619 as left-handed particles, grouped in doublets with the charged leptons, while the later
620 come in both chirality states:

$$\begin{pmatrix} \nu_e \\ e_L^- \end{pmatrix}, \quad \begin{pmatrix} \nu_\mu \\ \mu_L^- \end{pmatrix}, \quad \begin{pmatrix} \nu_\tau \\ \tau_L^- \end{pmatrix}, \quad e_R^-, \quad \mu_R^-, \quad \tau_R^-. \quad (2.1)$$

621 Similarly, quarks also exist in both chirality states, and are grouped as:

$$\begin{pmatrix} u_L \\ d_L \end{pmatrix}, \quad \begin{pmatrix} s_L \\ c_L \end{pmatrix}, \quad \begin{pmatrix} t_L \\ b_L \end{pmatrix}, \quad u_R, \quad d_R, \quad s_R, \quad c_R, \quad t_R, \quad b_R. \quad (2.2)$$

622 The fact that there are no right-handed neutrino fields implies that neutrinos are
623 strictly massless within the SM. This restriction follows from the experimental observation
624 that all neutrinos produced via weak interactions are pure left-handed helicity states
625 (and similarly antineutrinos are pure right-handed states). The hypothetical existence
626 of right-handed neutrinos could be indirectly inferred from the observation of non-zero
627 neutrino masses, nevertheless the existence of neutrino masses is not a sufficient condition
628 for the existence of such fields.

629 Left and right-handed fermions transform differently under $SU(2)_L \times U(1)_Y$ rotations,
630 as the right-handed particles are singlets under $SU(2)_L$. Applying a local transformation,
631 they change as:

$$\begin{aligned} \psi_L &\longrightarrow e^{-iY\beta(x)/2} e^{-iT_a\alpha_a(x)} \psi_L, \\ \psi_R &\longrightarrow e^{-iY\beta(x)/2} \psi_R, \end{aligned} \quad (2.3)$$

632 where $Y/2$ and T_a are the generators of $SU(2)_L$ and $U(1)_Y$, respectively, and $\beta(x)$ and

2.1. NEUTRINOS IN THE SM

Table 2.1: Values of T_3 and $Y/2$ assigned to the first generation of fermions.

	e_L	ν_e	e_R	u_L	d_L	u_R	d_R
T_3	-1/2	1/2	0	1/2	-1/2	0	0
$Y/2$	-1/2	-1/2	-1	1/6	1/6	2/3	-1/3

633 $\alpha_a(x)$ are the parameters of the rotation.

634 The values of the quantum numbers $Y/2$ and T_3 , the third component of the weak
 635 isospin, have to be assigned to the different particles. The values of T_3 follow from the
 636 commutation relations of the generators of $SU(2)$. After the spontaneous symmetry
 637 breaking $SU(2)_L \times U(1)_Y \rightarrow U(1)_{EM}$, one finds the relation which determines the electric
 638 charge:

$$Q = T_3 + \frac{Y}{2}, \quad (2.4)$$

639 Setting the electric charge to -1 for electrons, we can find the values of the hypercharge
 640 for the rest of the fermions. The resulting values for the first generation of leptons and
 641 quarks are shown in Tab. 2.1.

642 It is clear that the free Lagrangian of the theory is not be invariant under the gauge
 643 transformations, as the kinetic terms contain derivatives. Therefore, to make it invariant,
 644 one needs to introduce a set of gauge bosons. They appear in the so-called covariant
 645 derivative, which replaces the common derivative and transforms in the same way as the
 646 fermion fields under local rotations. This constrain fixes completely the transformations
 647 of the spin-1 fields. For left and right-handed particles, the covariant derivatives are
 648 given by:

$$\begin{aligned} D_\mu \psi_L &= \left(\partial_\mu + ig' \frac{Y}{2} B_\mu + ig T_a W_\mu^a \right) \psi_L, \\ D_\mu \psi_R &= \left(\partial_\mu + ig' \frac{Y}{2} B_\mu \right) \psi_R, \end{aligned} \quad (2.5)$$

649 where W_μ^i , $i = 1, 2, 3$ and B_μ are the gauge bosons for the $SU(2)_L$ and $U(1)_Y$ factors,
 650 respectively, and g and g' are the corresponding gauge couplings. It can be shown that
 651 these fields transform in the adjoint representation of the gauge group.

CHAPTER 2. NEUTRINO PHYSICS

Table 2.2: Neutral current couplings.

	u	d	ν_e	e
$2v_f$	$1 - \frac{8}{3}\sin^2\theta_W$	$-1 + \frac{4}{3}\sin^2\theta_W$	1	$-1 + 4\sin^2\theta_W$
$2a_f$	1	-1	1	-1

So far, the theory only contains massless particles, as adding bare mass terms to the Lagrangian would spoil the gauge symmetry. Therefore, the mass terms need to be induced by a spontaneous violation of the symmetries. In the SM, the responsible for this is the Higgs mechanism. The Higgs doublet is coupled to the gauge bosons through the covariant derivative, and to the fermions through the Yukawa couplings. Upon spontaneous symmetry breaking, the vacuum expectation value of the Higgs field generate the mass terms of the particles.

In order to obtain the physical intermediate vector boson states, we need to perform the following redefinitions:

$$\begin{aligned} A_\mu &= \sin \theta_W W_\mu^3 + \cos \theta_W B_\mu, \\ Z_\mu &= \cos \theta_W W_\mu^3 - \sin \theta_W B_\mu, \\ W_\mu^\pm &= \frac{1}{\sqrt{2}} (W_\mu^1 \mp i W_\mu^2), \end{aligned} \tag{2.6}$$

where A_μ is the photon field, and Z_μ and W_μ^\pm are the neutral and the charged weak boson fields, respectively. The Weinberg angle, θ_W , relates the weak coupling constants and the electric charge:

$$e = g' \cos \theta_W = g \sin \theta_W. \tag{2.7}$$

At this point, the interacting part of the electroweak Lagrangian can be re-written as the sum of three contributions: the electromagnetic (EM), charged-current (CC) and neutral-current (NC) components:

$$\begin{aligned} \mathcal{L}_{\text{EW}}^{\text{int}} &= \mathcal{L}_{\text{EM}} + \mathcal{L}_{\text{CC}} + \mathcal{L}_{\text{NC}} \\ &= -e A_\mu J_{\text{EM}}^\mu - \frac{g}{2\sqrt{2}} (W_\mu^+ J_{\text{CC}}^\mu + \text{h.c.}) - \frac{g}{2\cos\theta_W} Z_\mu J_{\text{NC}}^\mu, \end{aligned} \tag{2.8}$$

2.2. TROUBLE IN THE NEUTRINO SECTOR

667 with the currents defined as:

$$\begin{aligned}
 J_{\text{EM}}^\mu &= \sum_f Q_f \bar{f} \gamma^\mu f, \\
 J_{\text{CC}}^\mu &= \sum_\ell \bar{\nu}_\ell \gamma^\mu (1 - \gamma_5) \ell + \sum_f \bar{u}_f \gamma^\mu (1 - \gamma_5) d_f, \\
 J_{\text{NC}}^\mu &= \sum_f \bar{f} \gamma^\mu (v_f - a_f \gamma_5) f,
 \end{aligned} \tag{2.9}$$

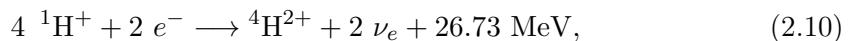
668 where f denotes any SM fermion, ℓ and ν_ℓ a charged lepton and a neutrino of any flavour,
 669 and u_f and d_f an up-like and a down-like quarks of any flavour. For the NC case, the
 670 values of the v_f and a_f couplings are given in Tab. 2.2.

671 As seen in Eq. (5.8), in the electroweak theory neutrinos are coupled to the Z boson
 672 in a universal way. Therefore, by measuring the so-called invisible decay width of the Z
 673 boson we have an estimate of the number of light (i.e. lighter than the Z boson) neutrino
 674 flavours. This number was measured by LEP in a combined analysis of $e^+ e^- \rightarrow \mu^+ \mu^-$
 675 and $e^+ e^- \rightarrow$ hadrons to be $N_\nu = 2.9840 \pm 0.0082$ [21].

676 2.2 Trouble in the neutrino sector

677 2.2.1 The solar neutrino problem

678 Neutrinos are produced everywhere in vast amounts. One of the most prominent sources
 679 of neutrinos in our vicinity is our Sun. The Sun is powered mainly by two nuclear fusion
 680 reactions, the p – p chain and the CNO cycle. In both cases, the overall reaction is:



681 where part of the released energy is lost to the neutrinos. The electron neutrinos
 682 produced are often labelled after the processes that generate them. Figure 2.1 shows the
 683 solar neutrino flux as a function of the neutrino energy, broken down by the production
 684 process.

CHAPTER 2. NEUTRINO PHYSICS

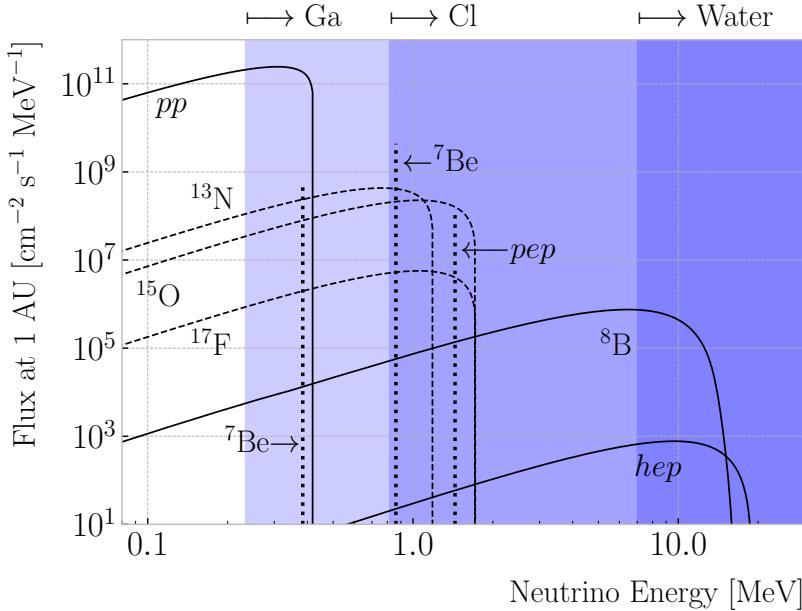


Figure 2.1: Solar neutrino fluxes for the solar model BS05(OP). The detection thresholds for Gallium, Chlorine and water-based experiments are also shown. Figure adapted from Ref. [1].

In the late 1960s, the Brookhaven Solar Neutrino Experiment, led by R. Davis, started data taking with the goal of measuring the solar neutrino flux [22]. The experiment used a tank containing 380 m^3 of tetrachloroethene (C_2Cl_4), a liquid commonly used in dry-cleaning, located 1.5 km underground in the Homestake mine, in Lead, South Dakota. The incoming neutrinos would get captured following the reaction:



The results of the experiment were compared to the theoretical predictions made by J. Bahcall [23]. During its operation from 1968 to 2002, the experiment observed a solar ν_e flux that was approximately a third of the total prediction [24].

In the early 1990s, the SAGE [25] and GALLEX [26] experiments started operations.

2.2. TROUBLE IN THE NEUTRINO SECTOR

697 The detection principle used for both experiments was similar to that of the Homestake
 698 experiment, but using ^{71}Ga instead of C_2Cl_4 . With a detection threshold of 0.233 MeV,
 699 the Gallium-based experiments were able to observe the pp neutrino flux. Both
 700 experiments measured a solar electron neutrino flux that was a factor of two lower
 701 than the predictions, demonstrating that this deficit was energy-dependent.

702 In the early 2000s, the SNO experiment put an end to the solar neutrino puzzle
 703 [27, 28]. Thanks to its directionality capabilities, being a Cherenkov light detector, as
 704 well as to its heavy water target, SNO measured the total solar neutrino flux through
 705 the NC process:

$$\nu_\alpha + d \longrightarrow n + p + \nu_\alpha, \quad (2.12)$$

706 where $\alpha = e, \mu, \tau$. This measurement agreed with the solar model predictions. Then,
 707 measuring the CC reaction:

$$\nu_e + d \longrightarrow p + p + e^-, \quad (2.13)$$

708 they were able to establish that the ν_μ and ν_τ solar fluxes are in fact non-zero, revealing
 709 that electron neutrinos were transitioning into different flavours.

710 2.2.2 The atmospheric neutrino problem

711 When cosmic-rays interact with the atoms in the upper atmosphere, a plethora of
 712 hadrons, mainly π and K mesons, are produced. In particular, for the charged pions,
 713 we have the following decay chain dominates:

$$\begin{aligned} \pi^+ &\longrightarrow \mu^+ + \nu_\mu, \\ \mu^+ &\longrightarrow e^+ + \bar{\nu}_\mu + \nu_e, \end{aligned} \quad (2.14)$$

714 and similar for the antiparticles. For neutrino energies < 1 GeV, the ratio:

$$\frac{N(\nu_\mu + \bar{\nu}_\mu)}{N(\nu_e + \bar{\nu}_e)}, \quad (2.15)$$

715 of produced neutrinos and antineutrinos is, in good approximation, equal to two [29].

CHAPTER 2. NEUTRINO PHYSICS

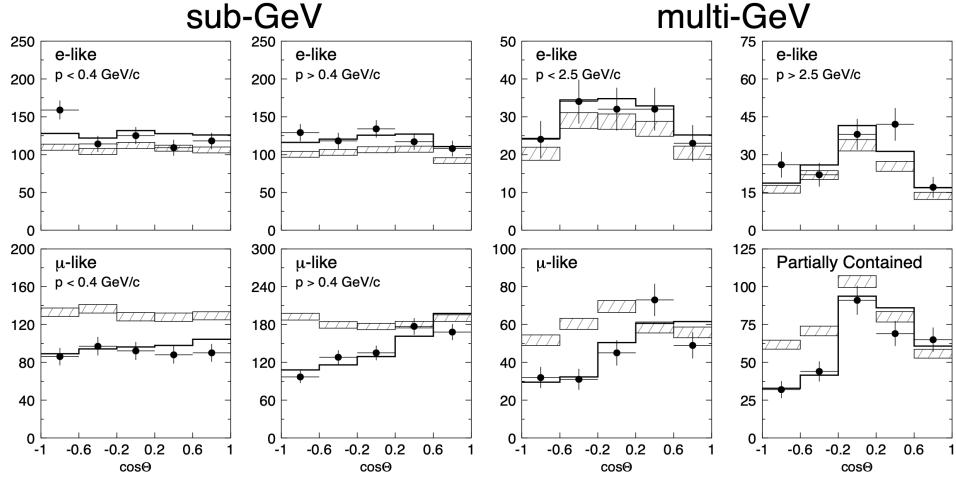


Figure 2.2: Zenith angle distributions for the selected ν_e (top row) and ν_μ (bottom row) events in the SK detector. The hatched region corresponds to the expectation in the case of no oscillations, whereas the solid line indicates the best-fit in the case of $\nu_\mu \rightarrow \nu_\tau$ oscillations. Figure taken from Ref. [34].

During the 1980s, several proton decay experiments, like Kamiokande [30], IMB [31],

MACRO [32], and Soudan-2 [33], measured the flux of atmospheric neutrinos. This was an important part of their research programme, as the atmospheric neutrinos constitute their main background. All these experiments reported an atmospheric neutrino ratio lower than the predictions.

A few years before the SNO discovery, in 1998, Super-Kamiokande (SK) collaboration

measured the atmospheric ν_e and ν_μ spectra as a function of the zenith angle [34]. Upward-going particles have negative zenith angle, $\cos \Theta < 0$, indicating that they entered from the bottom of the detector. These upward-going neutrinos had to travel through the Earth in order to reach the detector, allowing SK to probe a broad range of baselines. Figure 2.2 shows the reported distributions (black dots), compared to the no oscillations prediction (hatched region). This measurement confirmed that muon neutrinos transition to other flavours, and that this phenomenon depends both on the energy and the path length of the neutrino.

The SK and SNO findings provided definitive evidence for the existence of neutrino

oscillations, and therefore non-zero neutrino masses. This constitutes one of the groundbreaking discoveries of modern physics and has acted as driving force for beyond

2.3. MASSIVE NEUTRINOS

the Standard Model (BSM) physics. The minimal extension of the SM we can do to address these phenomena is introducing different masses for at least two of the neutrinos. This way, we are left with three neutrino mass eigenstates ν_1 , ν_2 , and ν_3 , with masses m_1 , m_2 , and m_3 respectively, which in general will not coincide with the flavour eigenstates, ν_e , ν_μ , and ν_τ .

2.3 Massive neutrinos

The existence of neutrino oscillations imply that neutrinos are massive particles. However, as we have seen before, within the SM neutrinos are massless, as they do not have a mass term in the Lagrangian. If one wants to give neutrinos a mass, the particle content of the SM needs to be expanded.

A way of generating massive neutrinos while maintaining gauge invariance is by introducing an arbitrary number of sterile neutrinos N_i , $i = 1, \dots, m$. These allow for two different types of neutrino mass terms:

$$-\mathcal{L}_{M_\nu} = \sum_{i=1}^m \sum_{j=1}^3 M_D^{ij} \bar{N}_i \nu_{Lj} + \frac{1}{2} \sum_{i=1}^m \sum_{j=1}^m M_N^{ij} \bar{N}_i N_j^c + \text{h.c.}, \quad (2.16)$$

where M_D is a complex $m \times 3$ matrix and M_N a complex and symmetric $m \times m$ matrix. The first term, often referred to as the Dirac mass term, arises from the corresponding Yukawa interaction after the spontaneous electroweak symmetry breaking, similar to the other fermions. The second term, called the Majorana mass term, is allowed in the Lagrangian, as it is a singlet of the gauge group. However, it violates lepton number conservation by two units.

If one imposes lepton number symmetry conservation, the Majorana term must banish, $M_N = 0$. In this case, if $m = 3$ we can identify the sterile neutrinos as the right-handed component of the neutrino field. The Dirac mass matrix can be diagonalised using two unitary matrices, V_R^ν and V_L^ν , as:

$$M_D = V_R^\nu \text{ diag}(m_1, m_2, m_3) V_L^{\nu\dagger}, \quad (2.17)$$

CHAPTER 2. NEUTRINO PHYSICS

756 where m_i , $i = 1, 2, 3$ are the masses of the three neutrino mass eigenstates.

757 The neutrino mass term can be written in term of the resulting eigenstates as:

$$-\mathcal{L}_{M_\nu} = \sum_{i=1}^3 m_i \bar{\nu}_{Di} \nu_{Di}, \quad (2.18)$$

758 with:

$$\nu_{Di} = \left(V_L^{\nu\dagger} \nu_L \right)_i + \left(V_R^{\nu\dagger} N \right)_i. \quad (2.19)$$

759 In this scenario, both the low energy particle budget and the symmetries of the SM
 760 have to be modified. Moreover, the masses of the neutrinos are generated exclusively
 761 through the Higgs mechanism, which does not explain why they are much smaller than
 762 those of the charged leptons.

763 Going back to the general case, we can re-write Eq. (2.16) in matrix form as:

$$-\mathcal{L}_{M_\nu} = \frac{1}{2} \left(\bar{\nu}_L^c, \bar{N} \right) \begin{pmatrix} 0 & M_D^T \\ M_D & M_N \end{pmatrix} \begin{pmatrix} \nu_L \\ N^c \end{pmatrix} + \text{h.c.} = \bar{\nu}^c M_\nu \nu + \text{h.c.}, \quad (2.20)$$

764 with $\nu = (\nu_L, N^c)^T$ being a $(3+m)$ -dimensional vector grouping the active and the
 765 sterile neutrinos. The matrix M_ν , which is a complex $(3+m) \times (3+m)$ symmetric
 766 matrix, can be diagonalised by means of a unitary matrix V^ν , yielding:

$$M_\nu = V^\nu \text{ diag}(m_1, m_2, \dots, m_{3+m}) V^{\nu T}. \quad (2.21)$$

767 Using this eigendecomposition, the neutrino mass term can be expressed as:

$$-\mathcal{L}_{M_\nu} = \frac{1}{2} \sum_{i=1}^{3+m} m_i \bar{\nu}_{Mi} \nu_{Mi}, \quad (2.22)$$

768 where the states ν_{Mi} , commonly referred to as Majorana neutrinos, are defined as:

$$\nu_{Mi} = \left(V^{\nu\dagger} \nu \right)_i + \left(V^{\nu\dagger} \nu \right)_i^c, \quad (2.23)$$

769 in such a way that the Majorana condition, $\nu_M^c = \nu_M$, holds true.

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770 As a consequence of the Majorana condition, the neutrino and the antineutrino states
 771 can be described in terms of a single field. As opposed to the charged leptons, which
 772 need to be represented by a four-component or Dirac spinor, the Majorana neutrino is
 773 described by a two-component or Weyl spinor.

774 If the eigenvalues of the Majorana mass matrix, M_N , are much larger than the
 775 electroweak symmetry breaking scale, the diagonalisation of M_ν leads to 3 light and m
 776 heavy neutrino states:

$$-\mathcal{L}_{M_\nu} = \frac{1}{2}\bar{\nu}_l M_l \nu_l + \frac{1}{2}\bar{\nu}_h M_h \nu_h, \quad (2.24)$$

777 where the two mass matrices are given by:

$$\begin{aligned} M_l &\simeq -V_l^T M_D^T M_N^{-1} M_D V_l, \\ M_h &\simeq V_h^T M_N V_h, \end{aligned} \quad (2.25)$$

778 with V_l and V_h two unitary matrices.

779 This scenario represents the so-called see-saw mechanism [35–39]. The name comes
 780 from the fact that the masses of the heavy states are proportional to M_N , whereas for
 781 the light states they are proportional to M_N^{-1} . While both the heavy and the light
 782 neutrinos are Majorana particles, it can be shown that the heavy states are mainly
 783 right-handed, whereas the light ones are mostly left-handed.

784 2.4 Neutrino oscillation formalism

785 Neutrino oscillations were first proposed in 1958 by B. Pontecorvo [40], inspired by the
 786 neutral kaon oscillation phenomenon [41]. Neutral kaons, K^0 and \bar{K}^0 , have opposite
 787 strangeness (± 1) and are produced in strong processes. It was observed that, when
 788 having a beam initially pure of neutral kaons of one type, these would transition into
 789 their antiparticles while propagating. Because the weak interaction does not conserve
 790 strangeness, neutral kaons can change their identity via the processes shown in Fig. 2.3.

791 The mixing considered initially by Pontecorvo was between the neutrino and the

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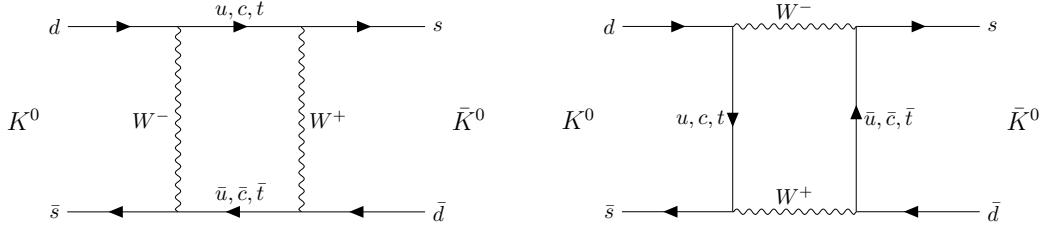


Figure 2.3: $K^0 \rightleftharpoons \bar{K}^0$ mixing through W^\pm exchange.

792 antineutrino states, as only one neutrino flavour was known at the time. After the
 793 discovery of the muon neutrino, the mixing between flavours was also explored [42].

794 In the general case, we have 3 active and m sterile neutrinos, resulting in $3 + m$
 795 neutrino mass eigenstates. Working in the mass basis, the leptonic charged-current
 796 Lagrangian can be written as:

$$-\mathcal{L}_{CC}^{lep} = \frac{g}{\sqrt{2}} (\bar{e}_L, \bar{\mu}_L, \bar{\tau}_L) \gamma^\mu U \begin{pmatrix} \nu_1 \\ \nu_2 \\ \vdots \\ \nu_{3+m} \end{pmatrix} W_\mu^+ + \text{h.c.}, \quad (2.26)$$

797 where U is a $3 \times (3 + m)$ matrix which obeys $UU^\dagger = I_{3 \times 3}$, but in general will not be
 798 unitary, $U^\dagger U \neq I_{(3+m) \times (3+m)}$.

799 The leptonic mixing matrix, U , establishes how the neutrino mass states couple to
 800 the charged leptons. In general, a complex $n \times n$ matrix can be fully specified by $2n^2$ real
 801 parameters. If the matrix is unitary, then the number of independent parameters reduces
 802 to n^2 , as one has to impose n normalisation and $n(n - 1)$ orthogonality constraints.
 803 In our case, we can further reduce the number of parameters by performing a phase
 804 redefinition of the charged lepton fields, without affecting the physics. This is not true
 805 for the neutrinos. As they may be their own antiparticles, one is not allowed to remove
 806 any physically relevant phases. If we consider n generations of leptons, the total number
 807 of parameters in the mixing matrix is $n^2 - n$. Out of these, half of them are mixing
 808 angles, while the other half are complex phase factors.

809 Considering the extended SM without any additional sterile neutrino states, the
 810 resulting 3×3 mixing matrix is unitary. This matrix, often called the Pontecorvo-Maki-

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811 Nakagawa-Sakata (PMNS) matrix [43, 44], relates the set of active neutrinos and the
812 three mass eigenstates as:

$$|\nu_\alpha\rangle = \sum_{i=1}^3 U_{\alpha i}^* |\nu_i\rangle, \quad (2.27)$$

813 where the Greek index α denotes the flavour $\{e, \mu, \tau\}$ and the Latin index i the mass state
814 $\{1, 2, 3\}$. This leptonic mixing matrix may be parametrized in terms of 6 parameters, 3
815 of which are mixing angles θ_{12} , θ_{13} and θ_{23} , one CP-violating phase δ_{CP} and 2 Majorana
816 phases α and β :

$$U = \begin{pmatrix} 1 & 0 & 0 \\ 0 & c_{23} & s_{23} \\ 0 & -s_{23} & c_{23} \end{pmatrix} \begin{pmatrix} c_{13} & 0 & s_{13} e^{-i\delta_{CP}} \\ 0 & 1 & 0 \\ -s_{13} e^{i\delta_{CP}} & 0 & c_{13} \end{pmatrix} \begin{pmatrix} c_{12} & s_{12} & 0 \\ -s_{12} & c_{12} & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & e^{i\alpha} & 0 \\ 0 & 0 & e^{i\beta} \end{pmatrix}, \quad (2.28)$$

817 where $c_{ij} \equiv \cos \theta_{ij}$ and $s_{ij} \equiv \sin \theta_{ij}$. This matrix is analogous to the Cabibbo-Kobayashi-
818 Maskawa (CKM) matrix in the quark sector. If neutrinos are Dirac fermions, we can
819 drop the Majorana phases in the PMNS matrix, as in this case we can perform the
820 phase redefinitions. However, these phases play no role on the neutrino oscillation
821 phenomenology.

822 In the case that additional sterile neutrinos states are present, the full leptonic mixing
823 matrix would not be unitary in general. For instance, in the see-saw scenario, the 3×3
824 submatrix for the three light Majorana neutrinos is not unitary. However, the deviations
825 from unitarity are of the order $\mathcal{O}(M_D/M_N)$, and therefore expected to be negligible.

826 2.4.1 Oscillations in vacuum

827 Consider the case where a neutrino of flavour α is produced at $t = 0$, and then it
828 propagates through vacuum. Such a state will evolve in time according to the relation:

$$|\nu_\alpha(\vec{x}, t)\rangle = \sum_{i=1}^3 U_{\alpha i}^* e^{-i(E_i t - \vec{p}_i \cdot \vec{x})} |\nu_i(\vec{x} = \vec{0}, t = 0)\rangle, \quad (2.29)$$

829 in the plane wave approximation, as the mass eigenstates are also eigenstates of the free
830 Hamiltonian.

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831 This way, the probability for the neutrino to transition from flavour α to flavour β
 832 will be given by:

$$P(\nu_\alpha \rightarrow \nu_\beta) = |\langle \nu_\beta | \nu_\alpha(\vec{x}, t) \rangle|^2 = \left| \sum_{i=1}^3 \sum_{j=1}^3 U_{\alpha i}^* U_{\beta j} e^{-i(E_i t - \vec{p}_i \cdot \vec{x})} \langle \nu_j | \nu_i \rangle \right|^2 \\ = \left| \sum_{i=1}^3 U_{\alpha i}^* U_{\beta i} e^{-i(E_i t - \vec{p}_i \cdot \vec{x})} \right|^2, \quad (2.30)$$

833 where we have used the orthogonality relation $\langle \nu_i | \nu_j \rangle = \delta_{ij}$. A usual approximation to
 834 take at this point is to consider ultra-relativistic neutrinos, i.e. $p_i \simeq E$, so we can write
 835 the dispersion relations as:

$$E_i = \sqrt{p_i^2 + m_i^2} \approx E + \frac{m_i^2}{2E}. \quad (2.31)$$

836 In the end, assuming $t \approx L$ where L is the distance between the production and the
 837 detection points, the probability for the $\nu_\alpha \rightarrow \nu_\beta$ transition becomes:

$$P(\nu_\alpha \rightarrow \nu_\beta) = \sum_{i,j} U_{\alpha i}^* U_{\beta i} U_{\alpha j} U_{\beta j}^* e^{-i \frac{\Delta m_{ij}^2}{2E} L} \\ = \delta_{\alpha\beta} - 4 \sum_{i < j} \Re [U_{\alpha i}^* U_{\beta i} U_{\alpha j} U_{\beta j}^*] \sin^2 \left(\frac{\Delta m_{ij}^2}{4E} L \right) \\ + 2 \sum_{i < j} \Im [U_{\alpha i}^* U_{\beta i} U_{\alpha j} U_{\beta j}^*] \sin \left(\frac{\Delta m_{ij}^2}{2E} L \right), \quad (2.32)$$

838 where Δm_{ij}^2 is the difference of the squared masses of the j th and i th neutrino mass
 839 eigenvalues. At this point, it is usual to write the phase responsible for the oscillations
 840 as:

$$\Delta_{ij} \equiv \frac{\Delta m_{ij}^2}{4E} L \simeq 1.27 \frac{\Delta m_{ij}^2}{(\text{eV}^2)} \frac{L}{(\text{km})} \frac{(\text{GeV})}{E}. \quad (2.33)$$

841 Notice that, in the case of antineutrinos, the only difference would be the sign of the
 842 last term in the oscillation probability. As the process $\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta$ is the CP-mirror image
 843 of $\nu_\alpha \rightarrow \nu_\beta$, the differences between their oscillation probabilities would be a measure of

2.4. NEUTRINO OSCILLATION FORMALISM

844 CP symmetry violation:

$$\begin{aligned} A_{CP}^{\alpha\beta} &= P(\nu_\alpha \rightarrow \nu_\beta) - P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta) \\ &= 4 \sum_{i<j} \Im \left[U_{\alpha i}^* U_{\beta i} U_{\alpha j} U_{\beta j}^* \right] \sin 2\Delta_{ij}. \end{aligned} \quad (2.34)$$

845 Assuming that CPT invariance holds, then the following relation must be true:

$$P(\nu_\alpha \rightarrow \nu_\beta) = P(\bar{\nu}_\beta \rightarrow \bar{\nu}_\alpha), \quad (2.35)$$

846 as these two process are related by the CPT symmetry. From the definition of probability,
847 we also must have:

$$\sum_\beta P(\nu_\alpha \rightarrow \nu_\beta) = \sum_\beta P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta) = 1, \quad (2.36)$$

848 where the sum includes all flavours, including α . From these two constraints, one can
849 probe that:

$$A_{CP}^{\alpha\beta} = -A_{CP}^{\beta\alpha}, \quad (2.37)$$

850 and in particular:

$$A_{CP}^{\alpha\alpha} = 0. \quad (2.38)$$

851 A direct consequence of this last relation is that there are no observable CP-violating
852 effects in the so-called disappearance experiments. One needs to perform appearance
853 experiments, where the flavour detected is different from the original flavour, in order
854 to measure the CP asymmetry. Neutrino experiments often report the amount of CP-
855 violation through the Jarlskog invariant. In terms of the parametrisation typically used
856 to write the PMNS matrix, it is given by:

$$J = \frac{1}{8} \cos \theta_{13} \sin 2\theta_{12} \sin 2\theta_{13} \sin 2\theta_{23} \sin \delta_{CP}. \quad (2.39)$$

857 The Jarlskog invariant can be used to compare the amount of CP-violation in the lepton
858 and the quark sectors, where $J = 3.12^{+0.13}_{-0.12} \times 10^{-5}$ in the latter [45].

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2.4.2 Oscillations in matter

When neutrinos propagate through matter, their oscillation can be affected in mainly two ways. First, neutrinos can inelastically scatter with nuclei, thus destroying the coherent propagation of their quantum state. Nevertheless, in most cases this effect is negligible (even in very dense mediums like the core of the Sun). Second, neutrinos can also experience coherent or forward scatterings, that can affect their oscillation but not lose the coherent propagation of the state.

The first proposed model to account for neutrino oscillations in matter was proposed by Mikhaev, Smirnov and Wolfenstein (MSW) [46]. It relies on the fact that, as the only charged lepton present in ordinary matter is the electron, electron neutrinos can undergo both charged and neutral-current interactions with matter whereas for muon and tau neutrinos just neutral currents are possible.

An illustrative way to introduce the MSW mechanism is by considering the two flavours case. It can be shown that the evolution of the two flavour eigenstates in vacuum is given by the following time-dependent Schrödinger equation:

$$i \frac{d}{dt} \begin{pmatrix} \nu_e \\ \nu_\mu \end{pmatrix} = H_V \begin{pmatrix} \nu_e \\ \nu_\mu \end{pmatrix}, \quad (2.40)$$

with a vacuum Hamiltonian given by:

$$H_V = \frac{\Delta m^2}{4E} \begin{pmatrix} -\cos 2\theta & \sin 2\theta \\ \sin 2\theta & \cos 2\theta \end{pmatrix}, \quad (2.41)$$

where Δm^2 is the mass splitting between the two neutrino states and θ the only mixing angle. For simplicity, I omit the terms of the Hamiltonian that are proportional to the identity, as they do not affect the oscillation phenomenology.

The NC contribution to the matter potential is identical for all the flavours, and has the form:

$$V_{NC} = -\frac{G_F}{\sqrt{2}} N_n(x), \quad (2.42)$$

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880 where G_F is the Fermi constant and $N_n(x)$ the local neutron density. Because it is
 881 common to all flavours, I do not take it into account in the effective Hamiltonian, as it
 882 would appear as a term proportional to the identity. The CC component only affects
 883 the electron neutrino (and antineutrino). It can be written as:

$$V_{\text{CC}} = \pm \sqrt{2} G_F N_e(x), \quad (2.43)$$

884 with $N_e(x)$ being the local electron density in the material. In the end, the effective
 885 Hamiltonian which describes the propagation of the flavour eigenstates in matter only
 886 contains an extra $\nu_e - \nu_e$ element:

$$H_M = H_V + \begin{pmatrix} V_{\text{CC}} & 0 \\ 0 & 0 \end{pmatrix}. \quad (2.44)$$

887 The solution to the Schrödinger equation greatly simplifies if one considers the case
 888 of a constant matter density. In that case, the effective Hamiltonian can be diagonalised,
 889 obtaining the effective neutrino mass eigenstates in matter. It can be re-written in the
 890 same form as the vacuum Hamiltonian:

$$H_M = \frac{\Delta m_m^2}{4E} \begin{pmatrix} -\cos 2\theta_m & \sin 2\theta_m \\ \sin 2\theta_m & \cos 2\theta_m \end{pmatrix}, \quad (2.45)$$

891 where the effective mass splitting and the effective mixing angle are given by:

$$\begin{aligned} \Delta m_m^2 &= \lambda \Delta m_m^2, \\ \sin 2\theta_m &= \frac{\sin 2\theta_m}{\lambda} \end{aligned} \quad (2.46)$$

892 with:

$$\begin{aligned} \lambda &= \sqrt{(\cos 2\theta - A)^2 + \sin^2 2\theta}, \\ A &= \pm \frac{2\sqrt{2} G_F N_e E}{\Delta m^2}. \end{aligned} \quad (2.47)$$

893 In terms of the effective matter oscillation parameters, the transition probability

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894 $\nu_e \rightarrow \nu_\mu$ (in the two flavour approximation) reads:

$$P(\nu_e \rightarrow \nu_\mu) = \sin^2 2\theta_m \sin^2 \left(\frac{\Delta m_m^2}{2E} L \right) \quad (2.48)$$

895 From this last equation one can see that, when $\cos 2\theta = A > 0$ the oscillations are
896 greatly enhanced. This effect is known as the MSW resonance. For the neutrinos, this
897 resonant condition is only satisfied if $\Delta m^2 > 0$ (the opposite is true for antineutrinos).
898 This is can be exploited by long baseline experiments, which can gain sensitivity to the
899 neutrino mass hierarchy through matter effects.

900 2.4.3 Current status of neutrino oscillations

901 A wide range of neutrino experiments provide experimental input to the neutrino
902 oscillation framework, both using natural or synthetic neutrino sources. The results
903 from one of the neutrino global fit analyses, shown in Tab. 2.3¹, summarise well our
904 current understanding of the different oscillation parameters.

905 **Solar neutrino experiments** detect neutrinos produced in thermonuclear reactions
906 inside the Sun, mainly from the so-called *pp* chain and the CNO cycle. These neutrinos
907 have a typical energy in the range from 0.1 to 20 MeV. These experiments (Homestake
908 [47], GALLEX [26], SAGE [25], Borexino [48], Super-Kamiokande [49] and SNO [50])
909 provide the best sensitivities to θ_{12} and Δm_{21}^2 .

910 **Atmospheric neutrino experiments** detect the neutrino flux produced when
911 cosmic rays scatter with particles in Earth's atmosphere. These collisions generate particle
912 showers that eventually produce electron and muon neutrinos (and antineutrinos). Their
913 energies range from few MeV to about 10^9 GeV. Experiments, like Super-Kamiokande
914 [51] and IceCube [52] use atmospheric neutrinos to measure oscillations and are specially
915 sensitive to θ_{23} and Δm_{32}^2 .

916 **Reactor neutrino experiments** look for the $\bar{\nu}_e$ spectrum produced by nuclear
917 reactors, with energies in the MeV scale. Depending on the distance to the source,

¹These are the results reported during M. Tórtola's talk at Neutrino 2024 (see this link). I need to keep an eye and see if they publish these or other updated results in the near future.

2.5. OPEN QUESTIONS IN THE NEUTRINO SECTOR

Table 2.3: Summary of neutrino oscillation parameters determined in the Neutrino Global Fit of 2020 [14].

Parameter	Best fit $\pm 1\sigma$	3σ range
Δm_{21}^2 [eV $^2 \times 10^{-5}$]	$7.55^{+0.22}_{-0.20}$	6.98 – 8.19
$ \Delta m_{31}^2 $ [eV $^2 \times 10^{-3}$] (NO)	$2.51^{+0.02}_{-0.03}$	2.43 – 2.58
$ \Delta m_{31}^2 $ [eV $^2 \times 10^{-3}$] (IO)	$2.41^{+0.03}_{-0.02}$	2.34 – 2.49
$\sin^2 \theta_{12}/10^{-1}$	3.04 ± 0.16	2.57 – 3.55
$\sin^2 \theta_{23}/10^{-1}$ (NO)	$5.64^{+0.15}_{-0.21}$	4.23 – 6.04
$\sin^2 \theta_{23}/10^{-1}$ (IO)	$5.64^{+0.15}_{-0.18}$	4.27 – 6.03
$\sin^2 \theta_{13}/10^{-2}$ (NO)	$2.20^{+0.05}_{-0.06}$	2.03 – 2.38
$\sin^2 \theta_{13}/10^{-2}$ (IO)	$2.20^{+0.07}_{-0.04}$	2.04 – 2.38
δ_{CP}/π (NO)	$1.12^{+0.16}_{-0.12}$	0.76 – 2.00
δ_{CP}/π (IO)	$1.50^{+0.13}_{-0.14}$	1.11 – 1.87

long-baseline experiments like KamLAND [53] are sensitive to the solar mass splitting Δm_{21}^2 whereas much shorter baseline experiment such as RENO [54] or DayaBay [55] measure θ_{13} and Δm_{31}^2 .

Accelerator experiments measure neutrino fluxes generated in particle accelerators. Usually mesons are produced in the accelerator to be focused into a beam, then some decay to muon neutrinos and the rest are absorbed by a target. Depending on the configuration one can obtain a beam made of mostly neutrinos or antineutrinos. The typical energies of these neutrinos are in the GeV range. Experiments such as NOvA [56], T2K [57], MINOS [58], OPERA [59] and K2K [60] (and in the future DUNE [61]) are primarily sensitive to θ_{13} , θ_{23} and Δm_{32}^2 . Also, in the coming years DUNE [61] and Hyper-Kamiokande [62] will be sensitive to δ_{CP} .

2.5 Open questions in the neutrino sector

A crucial question that remains open these days, and is of vital importance for oscillation phenomena, is whether the mass eigenvalue ν_3 is the heaviest (what we call normal ordering) or the lightest (referred to as inverted ordering) of the mass eigenstates. In

CHAPTER 2. NEUTRINO PHYSICS

933 other words, this means that we do not know the sign of Δm_{32}^2 , so we can either have
934 $m_1 < m_2 < m_3$ (NO) or $m_3 < m_1 < m_2$ (IO).

935 Another big puzzle is related to the value of δ_{CP} . Nowadays it is poorly constrained,
936 with all values between π and 2π being consistent with data. A prospective measurement
937 different from $\delta_{CP} = 0, \pi$ will predict CP-violation in the leptonic sector, and thus
938 contribute along with the one measured in the quark sector to the total amount of
939 CP-violation. Although it is true that these two contributions by themselves are not
940 enough to explain the matter anti-matter asymmetry in our universe, the amount of
941 CP-violation in the leptonic sector can be key to explain such imbalance.

942 Both of these questions, because of their nature, could be understood thanks to
943 future oscillation experiments.

944 Notwithstanding, there are other mysteries that can not be unveiled just by conducting
945 oscillation experiments, as certain quantities do not influence these phenomena. Among
946 these there is the question of the absolute values of the neutrino masses. Depending
947 on the value of the lightest of the neutrino masses we can have different mass spectra,
948 from hierarchical $m_1 \ll m_2 < m_3$ (NO) or $m_3 \ll m_1 < m_2$ (IO) to quasi-degenerate
949 $m_1 \simeq m_2 \simeq m_3$.

950 Other open question concerns the nature itself of the neutrinos. If neutrinos are Dirac
951 particles then their mass term can be generated through the usual Higgs mechanism
952 by adding right-handed neutrino fields. However, if they are Majorana particles and
953 therefore their own antiparticles, there is no need to add extra fields to have the mass
954 term in the Lagrangian. Experiments like SuperNEMO [63], SNO+ [64] and NEXT
955 [65], which search for neutrino-less double beta decay, will be able to determine whether
956 neutrinos are Dirac or Majorana.

957 2.6 Neutrino interactions

958 The study of neutrino-nucleus interactions is of great importance for long baseline
959 neutrino oscillation experiments. The interaction model provides a mapping between

2.6. NEUTRINO INTERACTIONS

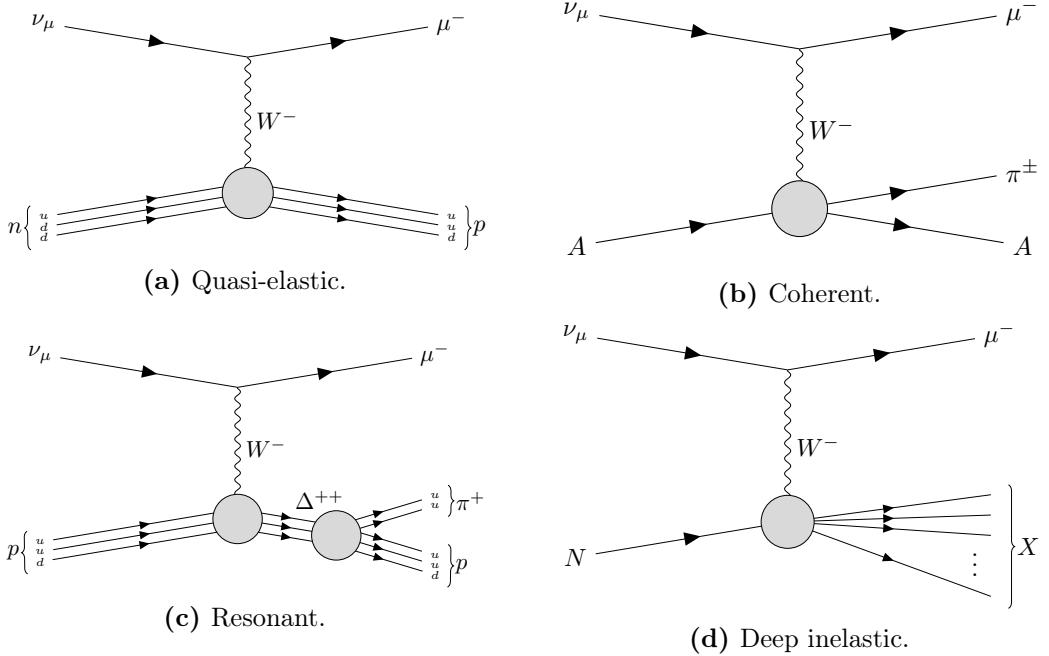


Figure 2.4: Feynman diagrams of the four most relevant CC interactions to long baseline neutrino oscillation experiments.

the energy of the incoming neutrino and the final state particles after the interaction.
 Because in this kind of experiments neutrinos are obtained as secondary decay products of mesons, typically charged pions and kaons, their energies are not known a priori. Not only that, but the kinematics of the interacting nucleon are also unknown. Therefore, we rely on the neutrino interaction models to provide this relation between the observables in the detector and the true kinematics of the neutrino. Interaction modelling is expected to be the one of the leading sources of systematic uncertainties in the next generation of long baseline experiments [66–68].

In the case of neutrino interactions with nuclei, at the energies relevant for long baseline oscillation experiments, around the GeV-scale, the process is dominated by the interaction between the neutrino and a single nucleon within the nuclear medium. Figure 2.4 shows examples of the four most common neutrino CC interactions. In this diagrams A indicated that the interaction happened with the nucleus as a whole, whereas N denotes a single nucleon.

At low energies, below 1 GeV, quasi-elastic (QE) interactions dominate. In a CCQE

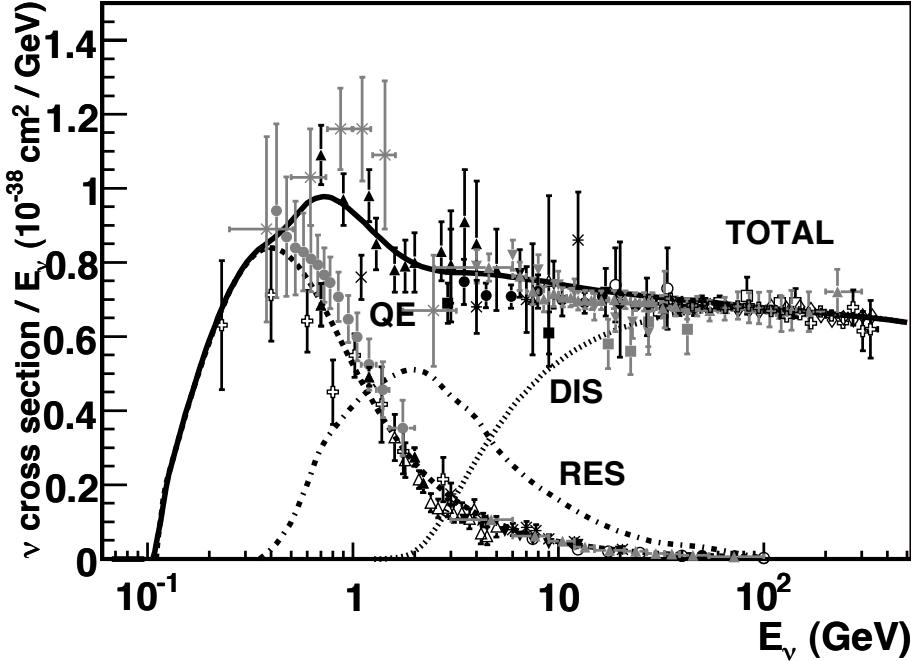


Figure 2.5: Total ν_μ CC cross section per nucleon as a function of the neutrino energy. The contributions from the different channels are shown. Figure taken from Ref. [69].

interaction a neutrino (antineutrino) interacts with a neutron (proton), converting it into a proton (neutron) which is then ejected from the nucleus together with the resulting charged lepton. At energies above 1 GeV the neutrino is able to excite the nucleon into a baryonic resonance, which promptly decays into a nucleon and a pion. These are the so-called resonant (RES) interactions. Neutrinos also interact with entire nucleus coherently, in the process known as coherent (COH) interaction. This kind of reactions also produce a single pion in the final state. At high neutrino energies, above 5 GeV, deep inelastic scattering (DIS) takes place. In these processes, the neutrino interacts with a single quark within the nucleon, breaking the nucleon and producing a hadronic shower.

Figure 2.5 shows a compilation of measurements of the total ν_μ CC cross section (see Ref. [69] for the details of the different experimental results). Also shown are the contributions from the different interaction modes. The contribution of the CCCOH interaction is omitted, as it is negligible compared to the others. This shows how the

2.6. NEUTRINO INTERACTIONS

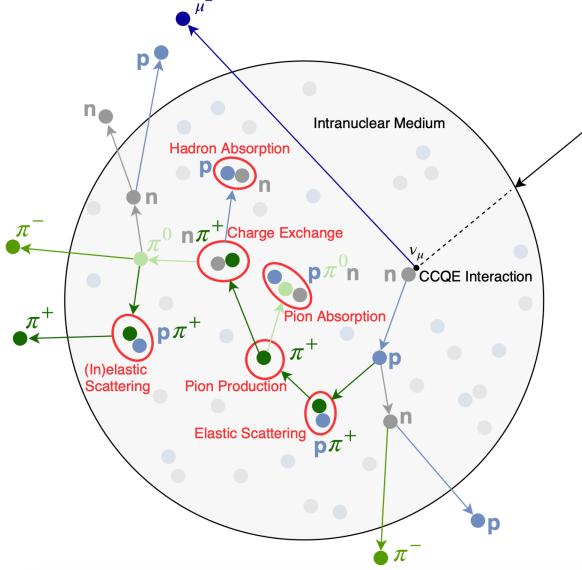


Figure 2.6: Schematic representation of a ν_μ CCQE interaction with a neutron inside a nucleus. The reaction produces a muon and a proton, which travel through the nuclear medium. The outgoing proton undergoes various kinds of hadronic FSIs on its way out. Figure taken from Ref. [70].

interaction model needs to accurately predict the neutrino-nucleon cross section for the different interaction modes across a broad energy range, to obtain the correct relative contributions.

Nuclear effects alter the neutrino cross section, as well as the multiplicities of the final state particles. Therefore, the interaction models need to account for the effects introduced by the nuclei. There are several models available to describe the initial state of the nucleus, like the relativistic Fermi gas model [71], spectral functions [72] or the random phase approximation [73]. The other main effect that interaction models have to deal with are the so-called final state interactions (FSI). These are the interactions of the particles produced in the neutrino-nucleon scattering as they travel through the nuclear medium. Typically, the lepton exits the nucleus without interacting. However, hadrons tend to get scattered, absorbed or re-emitted. These effects are usually described by means of intra-nuclear cascade models [74]. Figure 2.6 illustrates the effects of FSI on the observable particle content in the detector after a ν_μ CCQE interaction.

There exists a rich experimental programme dedicated to the measurement of neutrino

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1004 cross sections. The list of such experiments in the recent years include MiniBooNE
1005 [75], MINERvA [76], MicroBooNE [77] and SBND [78]. Additionally, thanks to their
1006 near detectors, long baseline experiments can perform cross section measurements.
1007 Some recent examples are NOvA [79] or T2K [80]. Future oscillation experiments
1008 will greatly benefit from these measurements, as the measurement of the oscillation
1009 parameters depends on the cross section modelling. However, there are alternative
1010 data-driven approaches to extract the oscillation probabilities without relying on a
1011 neutrino interaction model, which are planned to be explored in the next generation of
1012 experiments [81, 82].

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The Deep Underground Neutrino Experiment

1016 The Deep Underground Neutrino Experiment (DUNE) is a next generation long-baseline
1017 neutrino experiment [83]. It will aim to address several questions in neutrino physics,
1018 study neutrinos from astrophysical sources and search for beyond the standard model
1019 physics.

1020 This chapter reviews the main goals of the DUNE experiment, the design of the far
1021 detector modules and their data acquisition (DAQ) system, and the role that the near
1022 detector plays in the physics program of DUNE.

1023 3.1 Overview

1024 The main physics goals of DUNE are:

- 1025 • measure the neutrino mass hierarchy, the amount of CP violation in the leptonic
1026 sector and the θ_{23} octant,
- 1027 • detect rare low energy neutrino events, like neutrinos from supernova bursts, and
- 1028 • search for proton decay and other beyond the standard model phenomena.

1029 The design of DUNE has been tailored with these goals in mind. It will consist
1030 of two neutrino detectors. A near detector (ND) complex will be placed at Fermilab,
1031 574 m downstream of the neutrino production point, whereas a larger far detector

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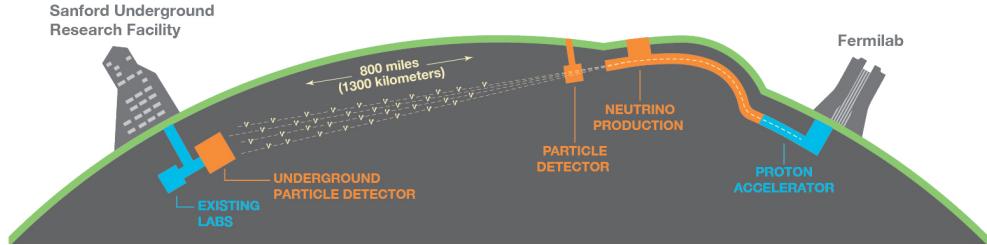


Figure 3.1: Schematic diagram of the DUNE experiment and the LBNF beamline [83].

1032 (FD) will be built in the Sandford Underground Research Facility (SURF), South
 1033 Dakota, approximately 1300 km away. Figure 3.1 shows a simplified view of the various
 1034 components of DUNE (not to scale).

1035 The beam neutrinos will be provided by the Long-Baseline Neutrino Facility (LBNF)
 1036 beamline, the multi-megawatt wide-band neutrino beam planned for Fermilab. It will
 1037 produce neutrinos travelling in the direction of SURF, with the capability to switch
 1038 between neutrino and antineutrino mode.

1039 Before arriving to the FD, the neutrino beam meets the ND complex, which serves
 1040 as the experiment's control. The design of the DUNE ND is mainly driven by the
 1041 needs of the oscillation physics program, as its main role is to measure the unoscillated
 1042 neutrino energy spectra. From these we can predict the unoscillated spectra at the FD,
 1043 which can be compared to the spectra measured at the FD to extract the oscillation
 1044 parameters. Additionally, the ND has a physics programme of its own, including cross
 1045 section measurements and BSM physics searches.

1046 The technology chosen for the FD modules of DUNE is the liquid Argon time
 1047 projection chamber (LArTPC). Its four modules will record neutrino interactions from
 1048 the accelerator-produced beam arriving at predictable times. As it also aims at recording
 1049 rare and low energy events, like supernovae and solar neutrinos, the FD requires trigger
 1050 schemes which can deal with both kinds of physics, and also maximum uptime.

1051 DUNE is planned to be built using a staged approach consisting on two phases,
 1052 which are summarised in Tab. 3.1. Phase I consists of a FD with 50% of the total

3.2. PHYSICS GOALS OF DUNE

Table 3.1: Summary of the two-phased plan for DUNE. Adapted from Ref. [84].

Parameter	Phase I	Phase II	Benefit
FD mass	20 kt fiducial	40 kt fiducial	FD statistics
Beam power	up to 1.2 MW	2.4 MW	FD statistics
ND config.	ND-LAr, TMS, SAND	ND-LAr, ND-GAr, SAND	Systematic constraints

Table 3.2: Exposure and time required to achieve the different physics milestones of the two phases. The predictions assume a Phase II staging scenario where FD modules 3 and 4 are deployed in years 4 and 6 and both the beam and ND are upgraded after 6 years. Adapted from Ref. [84].

Stage	Physics milestone	Exposure (kt-MW-years)	Years (staged)
Phase I	5σ MO ($\delta_{CP} = -\pi/2$)	16	1-2
	5σ MO (100% of the δ_{CP} values)	66	3-5
	3σ CPV ($\delta_{CP} = -\pi/2$)	100	4-6
Phase II	5σ CPV ($\delta_{CP} = -\pi/2$)	334	7-8
	δ_{CP} resolution of 10 degrees ($\delta_{CP} = 0$)	400	8-9
	5σ CPV (50% of the δ_{CP} values)	646	11
	3σ CPV (75% of the δ_{CP} values)	936	14
	$\sin^2(2\theta_{13})$ resolution of 0.004	1079	16

1053 fiducial mass, a reduced version of the ND complex and a 1.2 MW proton beam. It will
 1054 be sufficient to achieve some early physics goals, like the determination of the neutrino
 1055 mass ordering. For its Phase II, DUNE will feature the full four FD modules, a more
 1056 capable ND and a 2.4 MW proton beam. The physics milestones for the two phases are
 1057 given in Tab. 3.2, in a staging scenario which assumes that Phase II is completed after
 1058 6 years of operation.

1059 A summary of the DUNE science program can be found in the DUNE FD Technical
 1060 Design Report (TDR) Volume I [83]. For a detailed discussion on the two-phased
 1061 approach the reader is referred to the DUNE Snowmass 2021 report [84].

1062 3.2 Physics goals of DUNE

1063 As noted in the literature (see for instance Ref. [14] for a review), the parameter space of
 1064 the neutrino oscillation phenomena within the three-flavour picture is quite constrained

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1065 by current experimental data. However, there are still crucial open questions, like the
1066 mass ordering, the value of δ_{CP} or the θ_{23} octant. One of the main goals of DUNE is to
1067 determine precisely the values of these parameters [85].

1068 To address these questions DUNE can look to the subdominant oscillation channel
1069 $\nu_\mu \rightarrow \nu_e$ ($\bar{\nu}_\mu \rightarrow \bar{\nu}_e$) and study the energy dependence of the ν_e ($\bar{\nu}_e$) appearance probability.
1070 When we focus on the antineutrino channel $\bar{\nu}_\mu \rightarrow \bar{\nu}_e$ there is a change in the sign of δ_{CP} ,
1071 thus introducing CP-violation. Moreover, due to the fact that there are no positrons in
1072 the composition of Earth, there is a sign difference for the matter effect contribution
1073 when looking to the antineutrino channel. This asymmetry is proportional to the baseline
1074 length L and is sensitive to the sign of Δm_{31}^2 , and thus to the neutrino mass ordering.

1075 Another of the main physics goals of DUNE is the search for baryon-number violating
1076 processes. Specifically, it will try to answer the question of whether protons are stable
1077 or not. There is no symmetry argument that forbids protons from decaying, but its
1078 apparent stability seems to suggest that baryon number is conserved [86]. However,
1079 proton decay is a usual feature of grand-unified theories, where electromagnetic, weak
1080 and strong interactions are unified above a certain energy scale [87].

1081 As the energy deposition scale for this kind of searches is nearly the same as the one
1082 for long-baseline neutrino oscillations, DUNE will be able to look for them. It has several
1083 advantages over other experiments, such as excellent imaging and particle identification,
1084 which can be translated to lower backgrounds.

1085 The last of the main objectives of DUNE is the detection of neutrinos originated in
1086 supernovae explosions, what is called a supernova neutrino burst (SNB). These neutrinos
1087 carry with them information about the core-collapse process, from the progenitor to the
1088 explosion and the remnant; but also may have information about new exotic physics. So
1089 far, the only neutrino events ever recorded from such a process were a few dozens of $\bar{\nu}_e$
1090 events from the 1987A supernova located in the Magellanic Cloud, 50 kpc away from
1091 Earth [88, 89].

1092 DUNE aims to collect SNB events. Although these are quite rare, as the expected
1093 supernovae explosion events are about one every few decades for our galaxy and

3.3. LBNF BEAMLINE

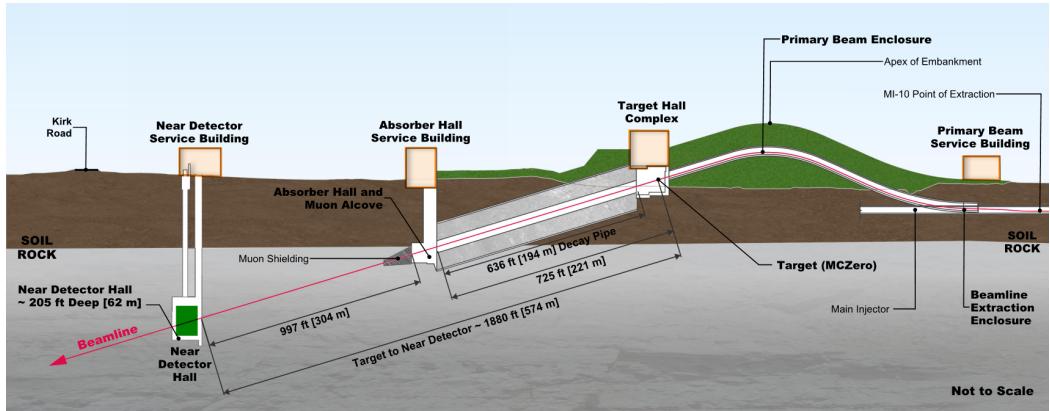


Figure 3.2: Schematic longitudinal section of the LBNF beamline at Fermilab (not to scale). Figure taken from Ref. [90].

1094 Andromeda, the long lifetime of the experiment (around a few decades as well) makes it
 1095 reasonable to expect some. Nowadays the main sensitivity to SNB of most experiments
 1096 is to the $\bar{\nu}_e$ through inverse beta decay. One of the advantages of DUNE is its expected
 1097 sensitivity to ν_e , since the dominant channel will be ν_e CC scattering.

1098 Moreover, due to the stringent requirements that the main physics goals set for
 1099 DUNE, it will allow also to perform searches for all kind of BSM physics. Among
 1100 others, DUNE will be able to look for: active-sterile neutrino mixing, non-unitarity of
 1101 the PMNS matrix, non-standard interactions, Lorentz and CPT violations, neutrino
 1102 trident production, light-mass DM, boosted DM and heavy neutral leptons. The reader
 1103 is referred to the DUNE FD TDR Volume II [85] for a full discussion of the physics
 1104 scope of DUNE.

1105 3.3 LBNF beamline

1106 The LBNF project is responsible for producing the neutrino beam for the DUNE detectors.
 1107 A detailed discussion of the LBNF program can be found in the DUNE/LBNF CDR
 1108 Volume III [90].

1109 A schematic diagram of the longitudinal section of the LBNF beamline is shown in
 1110 Fig. 3.2. First, a beam of 60 – 120 GeV protons is extracted from the Fermilab Main
 1111 Injector. This beam is aimed towards the target area, where it collides with a cylindrical

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graphite target to produce pions and kaons.

The diffuse, secondary beam of particles is focused by a pair of magnetic horns. These select the positively charged particles when operated in Forward Horn Current (FHC) mode, or the negatively charged ones when the current is reversed, also known as Reverse Horn Current (RHC) mode. The focused secondary beam then enters a 194 m decay pipe where the pions and kaons will predominantly produce $\mu^+\nu_\mu$ pairs when in FHC mode (or $\mu^-\bar{\nu}_\mu$ in RHC mode).

At the end of the decay pipe a hadron absorber removes the undecayed hadrons and muons from the beam, which reduces the ν_e ($\bar{\nu}_e$) and ν_μ ($\bar{\nu}_\mu$) contamination coming from the μ^+ (μ^-) decays. The resulting neutrino flux at the FD is shown in Fig. 3.3, both for FHC (left) and RHC (right) modes. These predictions show the intrinsic ν_e contamination and wrong sign component from wrong sign and neutral meson decays, as well as muons decaying before reaching the absorber.

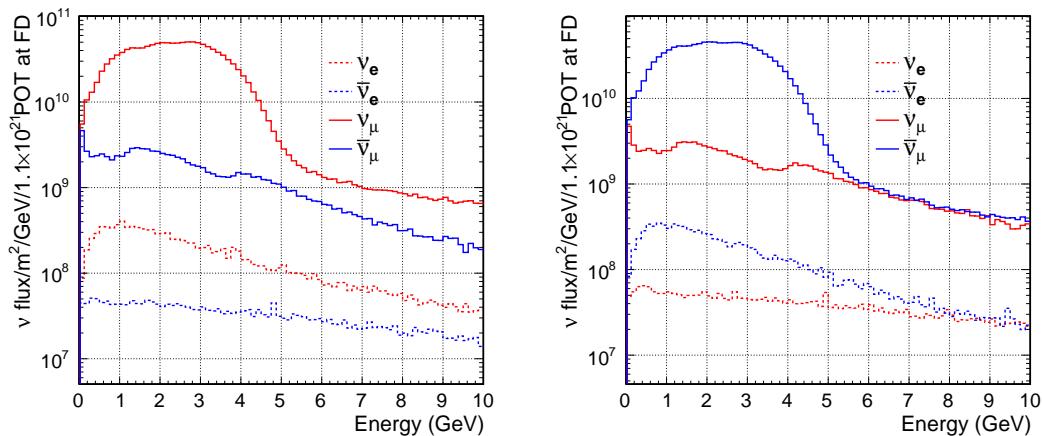


Figure 3.3: Predicted neutrino fluxes at the FD in FHC mode (left panel) and RHC mode (right panel). Figures taken from Ref. [85].

3.4 Near Detector

To estimate the oscillation parameters we measure the neutrino energy spectra at the FD. This reconstructed energy arises from a convolution of the neutrino flux, cross section, detector response and the oscillation probability. Using theoretical and empirical models

3.4. NEAR DETECTOR

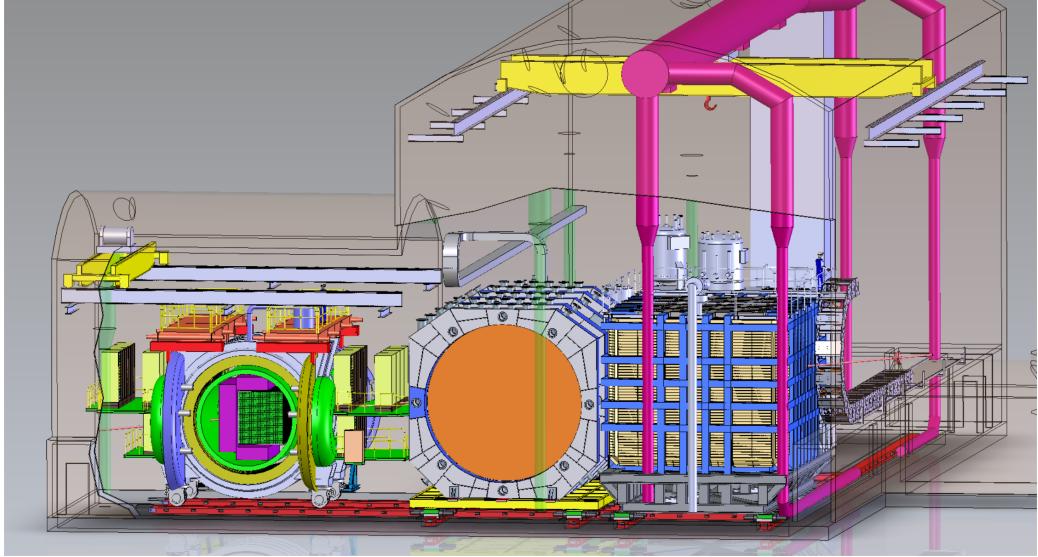


Figure 3.4: Representation of the ND hall in Phase II, showing the different subcomponents. From right to left, in the direction of the beam, we have ND-LAr, ND-GAr and SAND. Figure taken from Ref. [91].

to account for the other effects, one can extract the oscillation probability using the measurement. However, these models have associated a number of uncertainties that are then propagated to the oscillation parameters.

One of the main roles of the ND is to measure the neutrino interaction rates before the oscillation effects become relevant, i.e. close to the production point. By measuring the ν_μ and ν_e energy spectra, and that of their corresponding antineutrinos, at the ND we can constrain the model uncertainties. A complete cancellation of the uncertainties when taking the ratio between the FD and ND measurements is not possible, as that would require both detectors to have identical designs and the neutrino fluxes to be the same. Because of the distance, the flux probed by the FD will have a different energy and flavour composition than that at the ND, as neutrinos oscillate and the beam spreads. The differences in the flux also determine the design of the detectors, therefore the ND is limited in its capability to match the FD design.

Nevertheless, having a highly capable ND, DUNE can minimise the systematic uncertainties affecting the observed neutrino energy. The ND data can be used to tune the model parameters by comparison with the prediction. Then, one uses the

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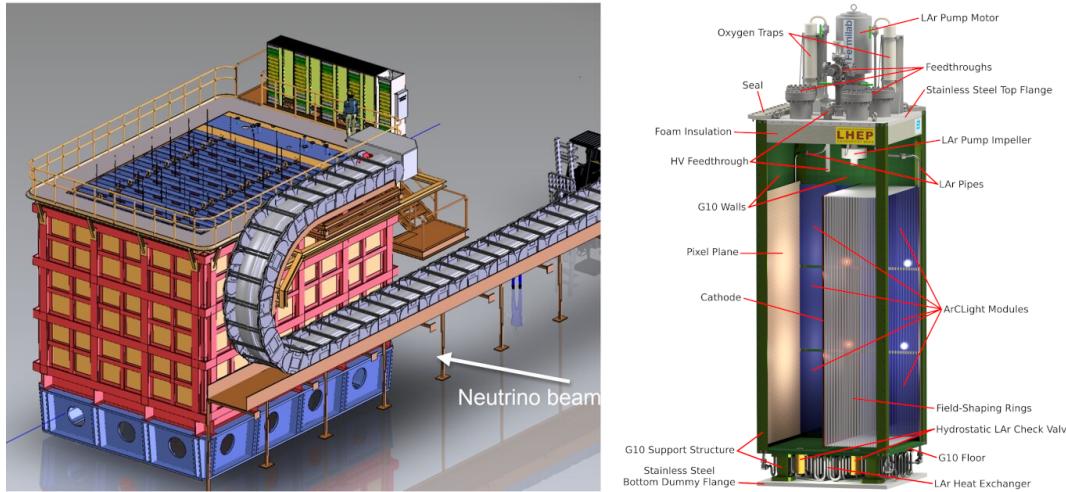


Figure 3.5: Schematic representation of the external components of ND-LAr, including the cryostat and the PRISM movable system (left) and detailed drawing of one ArgonCube module (right). Figure adapted from Ref. [83].

1145 tuned model to predict the unoscillated FD spectra. Comparing the prediction with the
 1146 measured spectra it is possible to extract the oscillation parameters.

1147 Additionally, the ND will have a physics program of its own. In particular, it will
 1148 measure neutrino cross sections that will then be used to constrain the model used in
 1149 the long-baseline oscillation analysis. It will also be used to search for BSM phenomena
 1150 such as heavy neutral leptons, dark photons, millicharged particles, etc.

1151 The DUNE ND can be divided in three main components, a LArTPC known as ND-
 1152 LAr, a magnetised muon spectrometer, which will be the Temporary Muon Spectrometer
 1153 (TMS) in Phase I and ND-GAr in Phase II, and the System for on-Axis Neutrino
 1154 Detection (SAND). The layout of the Phase II DUNE ND can be seen in Fig. 3.4. The
 1155 first two components of the ND will be able to move off-axis, in what is called the
 1156 Precision Reaction-Independent Spectrum Measurement (PRISM) concept. More details
 1157 on the purpose and design of the ND can be found in the DUNE ND Conceptual Design
 1158 Report (CDR) [91].

3.4. NEAR DETECTOR

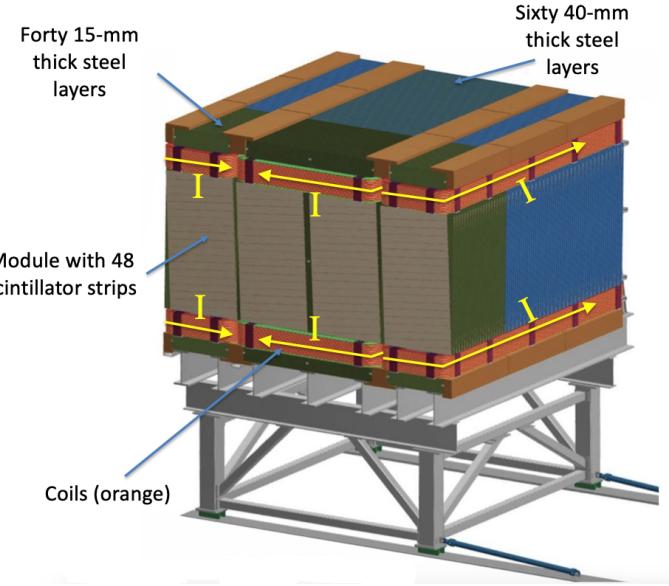


Figure 3.6: Schematic view of the TMS detector, highlighting its main parts. Figure adapted from Ref. [83].

¹¹⁵⁹ 3.4.1 ND-LAr

¹¹⁶⁰ ND-LAr is a LArTPC, as the ND needs a LAr component to reduce cross section and
¹¹⁶¹ detector systematic uncertainties in the oscillation analysis. However, its design differs
¹¹⁶² significantly from those proposed for the FD modules. Because of the high event rates
¹¹⁶³ at the ND, approximately 55 neutrino interaction events per $10 \mu\text{s}$ spill, ND-LAr will be
¹¹⁶⁴ built in a modular way. Each of the modules, based on the ArgonCube technology, is a
¹¹⁶⁵ fully instrumented, optically isolated TPC with a pixelated readout. The pixelisation
¹¹⁶⁶ allows for a fully 3D reconstruction and the optical isolation reduces the problems due
¹¹⁶⁷ to overlapping interactions. Figure 3.5 shows a representation of the external parts of
¹¹⁶⁸ ND-LAr (left) and a detailed diagram of an ArgonCube module (right).

¹¹⁶⁹ With a fiducial mass of 67 t and dimensions $7 \text{ m} (\text{w}) \times 3 \text{ m} (\text{h}) \times 5 \text{ m} (\text{l})$, ND-LAr
¹¹⁷⁰ will be able to provide high statistics and contain the hadronic systems from the beam
¹¹⁷¹ neutrino interactions, but muons with a momentum higher than 0.7 GeV will exit the
¹¹⁷² detector.

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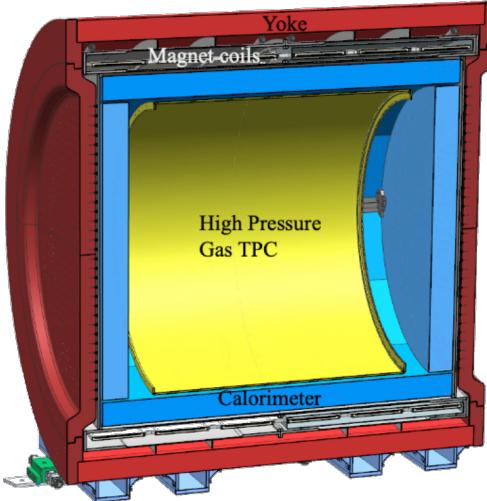


Figure 3.7: Cross section of the ND-GAr geometry, showing the HPgTPC, ECal and magnet. Figure adapted from Ref. [92].

1173 3.4.2 TMS/ND-GAr

1174 To accurately estimate the neutrino energy, the momentum of the outgoing muons needs
 1175 to be determined. That is the reason why a muon spectrometer is needed downstream
 1176 of ND-LAr.

1177 In Phase I that role will be fulfilled by TMS. It is a magnetised sampling calorimeter,
 1178 with alternating steel and plastic scintillator layers. Figure 3.6 shows a schematic view
 1179 of the TMS detector. The magnetic field allows a precise measurement of the sign of the
 1180 muon, so one can distinguish between neutrino and antineutrino interactions.

1181 After the Phase II upgrade, TMS will be replaced with a more capable near detector.
 1182 The current technology considered is ND-GAr. This detector is a magnetised, high-
 1183 pressure GAr TPC (often denoted as HPgTPC) surrounded by an electromagnetic
 1184 calorimeter (ECal) and a muon tagger. A cross section of its geometry can be seen
 1185 in Fig. 3.7. ND-GAr will be able to measure the momenta of the outgoing muons
 1186 while also detect neutrino interactions inside the GAr volume. This allows ND-GAr
 1187 to constrain the systematic uncertainties even further, as it will be able to accurately
 1188 measure neutrino interactions at low energies thanks to the lower tracking thresholds of
 1189 GAr.

3.4. NEAR DETECTOR

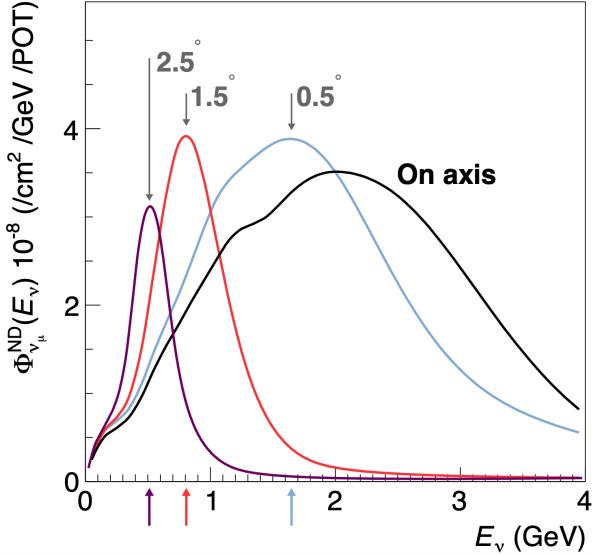


Figure 3.8: Predicted beam muon neutrino flux at the ND location for different off-axis positions. Figure taken from Ref. [91].

1190 3.4.3 PRISM

1191 In general, the observed peak neutrino energy of a neutrino beam decreases as the
 1192 observation angle with respect to the beam direction increases. This feature has been
 1193 used in other long-baseline neutrino experiments, like T2K (2.5° off-axis) and NOvA
 1194 (0.8° off-axis), to achieve narrower energy distributions. The DUNE PRISM concept
 1195 exploits this effect using a movable ND. Within PRISM both ND-LAr and the muon
 1196 spectrometer (TMS in Phase I and ND-GAr in Phase II) can be moved up to 3.2°
 1197 off-axis, equivalent to move the detectors 30.5 m laterally through the ND hall.

1198 This allows to record additional data samples with different energy compositions.
 1199 Figure 3.8 compares the on-axis muon neutrino flux at the ND with the fluxes at different
 1200 off-axis positions. As the off-axis position increases the neutrino flux becomes closer to
 1201 a monoenergetic beam with a lower peak energy. These samples can be used to perform
 1202 a data-driven determination of the relation between true and reconstructed neutrino
 1203 energy, to reduce the dependence on the interaction model. The off-axis samples are
 1204 linearly combined to produce a narrow Gaussian energy distribution centered on a target
 1205 true energy. From the combination coefficients one can build a sample of reconstructed

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1206 neutrino events that will determine the energy mapping.

1207 The PRISM samples will be used to form a flux at the ND location similar in shape
1208 to the oscillated flux measured by the FD. This method can be used to extract the
1209 oscillation parameters with minimal input from the neutrino interaction model.

1210 3.4.4 SAND

1211 The role of SAND is to monitor the beam stability by measuring the on-axis neutrino
1212 energy spectra. As the PRISM program requires that ND-LAr and its downstream
1213 muon spectrometer spend about half of the time in off-axis positions, it is not possible
1214 to monitor the stability with the movable detectors. Moreover, for the success of PRISM
1215 it is essential to have a stable beam configuration, or, at least, a quick assessment and
1216 modeling of the distortions.

1217 The SAND detector is magnetised, and features an inner low density tracker, a LAr
1218 target with optical readout and surrounding sampling calorimeter.

1219 3.5 A More Capable Near Detector

1220 In DUNE Phase II, a more capable near detector is needed to achieve the ultimate physics
1221 goals of the experiments. The current leading proposal for this detector is ND-GAr.
1222 As mentioned previously, it will fulfill the role of TMS, measuring the momentum and
1223 sign of the charged particles exiting ND-LAr. Additionally, it will be able to measure
1224 neutrino interactions inside the HPgTPC, achieving lower energy thresholds than those
1225 of the ND and FD LArTPCs. By doing so ND-GAr will allow to constrain the relevant
1226 systematic uncertainties for the LBL analysis even further. A detailed discussion on the
1227 requirements, design, performance and physics of ND-GAr can be found in the DUNE
1228 ND CDR [91] and the ND-GAr white paper [93].

3.5. A MORE CAPABLE NEAR DETECTOR

1229 3.5.1 Requirements

1230 The primary requirement for ND-GAr is to measure the momentum and charge of
1231 muons from ν_μ and $\bar{\nu}_\mu$ CC interactions in ND-LAr, in order to measure their energy
1232 spectrum. To achieve the sensitivity to the neutrino oscillation parameters described
1233 in the DUNE FD TDR Volume II [85], ND-GAr should be able to constrain the muon
1234 energy within a 1% uncertainty or better. The main constraint will come from the
1235 calibration of the magnetic field, which will be performed using neutral kaon decays in
1236 the HPgTPC.

1237 Another requirement for ND-GAr is the precise measurement of neutrino interactions
1238 on argon for the energies relevant to the neutrino oscillation program. The goal is to
1239 constrain the cross section systematic uncertainties in the regions of phase space that
1240 are not accessible to ND-LAr. This requires the kinematic acceptance for muons in
1241 ND-GAr to exceed that of ND-LAr, being comparable to the one observed in the FD.

1242 ND-GAr should also be able to help establishing the relationship between true and
1243 reconstructed energy from neutrino interactions on argon with low thresholds, being
1244 sensitive to particles that are not observed or may be misidentified in ND-LAr. In
1245 particular, ND-GAr needs to have low tracking thresholds in order to measure the
1246 spectrum of pions and protons produced in final-state interactions (FSI). It also must
1247 be able to accurately measure the pion multiplicity in 1, 2 and 3 pions final states, to
1248 inform the pion mass correction in the LArTPCs.

1249 3.5.2 Reference design

1250 The final design of ND-GAr is still under preparation. However, a preliminary baseline
1251 design was in place at the time of the ND CDR. This section summarises the main
1252 features of that design, as it is also the one used for the default geometry in our simulation.
1253 A DUNE Phase II white paper, discussing the different options under consideration for
1254 the ND-GAr design, is in progress.

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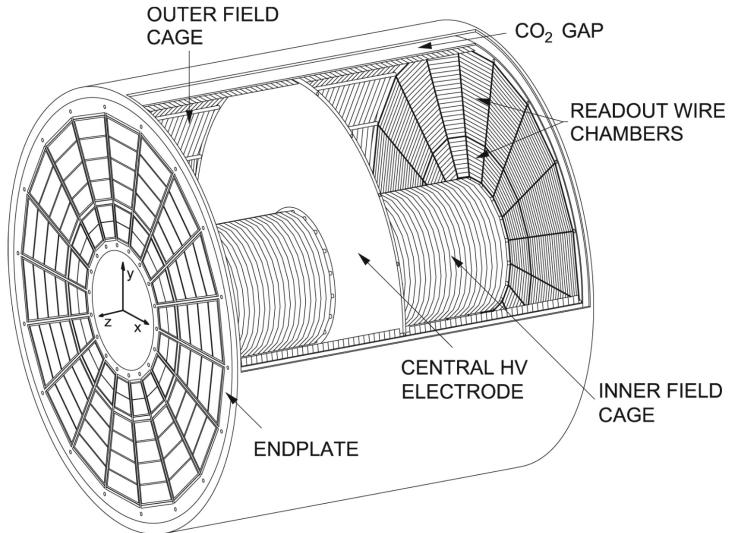


Figure 3.9: Diagram of the ALICE TPC, showing the two drift chambers, inner and outer field cages and readout chambers. Figure taken from Ref. [91].

1255 HPgTPC

1256 The reference design for the ND-GAr HPgTPC follow closely that of the ALICE TPC.
 1257 It is a cylinder with a central high-voltage cathode, generating the electric field for
 1258 the two drift volumes, with a maximum drift distance of 2.5 m each. The anodes will
 1259 be instrumented with charge readout chambers. The original design repurposed the
 1260 multi-wire proportional readout chambers (MWPCs) of ALICE, however some of the
 1261 current R&D efforts focus on a gas electron multiplier (GEM) [94] option instead. Figure
 1262 3.9 shows a schematic diagram of the ALICE TPC design. The basic ND-GAr geometry
 1263 will resemble this, except for the inner field cage.

1264 It will use a 90:10 molar fraction Ar:CH₄ mixture at 10 bar. With this baseline gas
 1265 mixture light collection is not possible, as the quenching gas absorbs most of the VUV
 1266 photons. Additional R&D efforts are underway, to understand if different mixtures allow
 1267 for the light signal to be used to provide a t_0 while maintaining stable charge gain.

3.5. A MORE CAPABLE NEAR DETECTOR

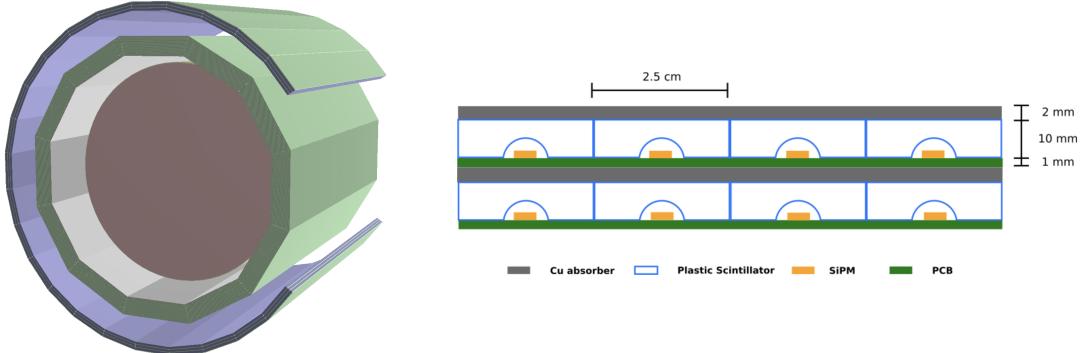


Figure 3.10: View of the 12-sided ECal barrel and outer muon tagger geometries (left) and layout of the ECal tile layers for the 2 mm Cu, 10 mm scintillator option (right). Figure adapted from Ref. [91].

1268 ECal

1269 The main role of the ND-GAr ECal is the calorimetric measurement of the electron
 1270 energies and the reconstruction of photons, in particular those from neutral pion decays.
 1271 Also, the ECal is able to provide a t_0 timestamp for neutrino interactions, by associating
 1272 its activity to the tracks in the HPgTPC. The ECal will also be able to perform
 1273 neutron reconstruction using time of flight and reject external backgrounds, thanks to
 1274 its sub-nanosecond time resolution.

1275 The ECal design features three independent subdetectors, two end caps at each side
 1276 and a barrel surrounding the HPgTPC. Each of the detectors is divided in modules,
 1277 which combine alternating layers of plastic scintillator and absorber material readout
 1278 by SiPMs. The inner scintillator layers consist of $2.5 \times 2.5 \text{ cm}^2$ high-granularity tiles,
 1279 whereas the outer ones are made out of 4 cm wide cross-strips spanning the whole
 1280 module length. The current barrel geometry consists of 8 tile layers and 34 strip layers,
 1281 while the end caps feature 6 and 36 respectively. The thickness of the scintillator layers
 1282 is 7 mm and 5 mm for the Pb absorber layers. The 12-sided geometry of the ECal barrel
 1283 (left) and the layout of the tile layers (left)¹ can be seen in Fig. 3.10.

¹The figure shows the layout of the tile layers for a previous design with 2 mm Cu absorber and 10 mm plastic scintillator, as mentioned in the text the current choice is 5 mm Pb absorber and 7 mm scintillator.

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1284 Magnet

1285 The ND-GAr magnet design, know as the Solenoid with Partial Yoke (SPY), consists of
1286 two coupled solenoids with an iron return yoke. The idea behind the design is to have a
1287 solenoid as thin as possible, as well as a return yoke mass distribution that minimises
1288 the material budget between ND-LAr and ND-GAr. The magnet needs to provide a
1289 0.5 T field in the direction perpendicular to the beam, parallel to the drift electric field.
1290 It needs to host the pressure vessel and the surrounding ECal, which points to a inner
1291 diameter of ~ 6.4 m.

1292 The solenoid is a single layer coil, based on niobium titanium superconducting
1293 Rutherford cable. The total length of the coil is 7.5 m. The bobbin will be split in four
1294 segments grouped in pairs with two identical cryostats, connected in series. The iron
1295 yoke features an aperture in the upstream side to allow the muons coming from ND-LAr.
1296 Still, its material will be enough to reduce the magnetic field reaching SAND, and also
1297 stop the charged pions produced inside the HPgTPC.

1298 Muon system

1299 The design of the ND-GAr muon system is still in a preliminary stage. Its role is to
1300 distinguish between muons and pions punching through the ECal. This is especially
1301 important for wrong-sign determination, to separate these from neutral current events.

1302 In its current form, the muon system consists of three layers of longitudinal sampling
1303 structures. It alternates 10 cm Fe absorber slabs with 2 cm plastic scintillator strips.
1304 The transverse granularity required is still under study.

1305 3.5.3 R&D efforts

1306 There are several ND-GAr-related prototypes, mostly focused on the TPC charge
1307 readout and electronics. The priority is to test the full readout chain, in a high-pressure
1308 environment, using a gas mixture with high argon fraction. A detailed summary of these
1309 can be found in the DUNE Phase II white paper [92].

3.5. A MORE CAPABLE NEAR DETECTOR

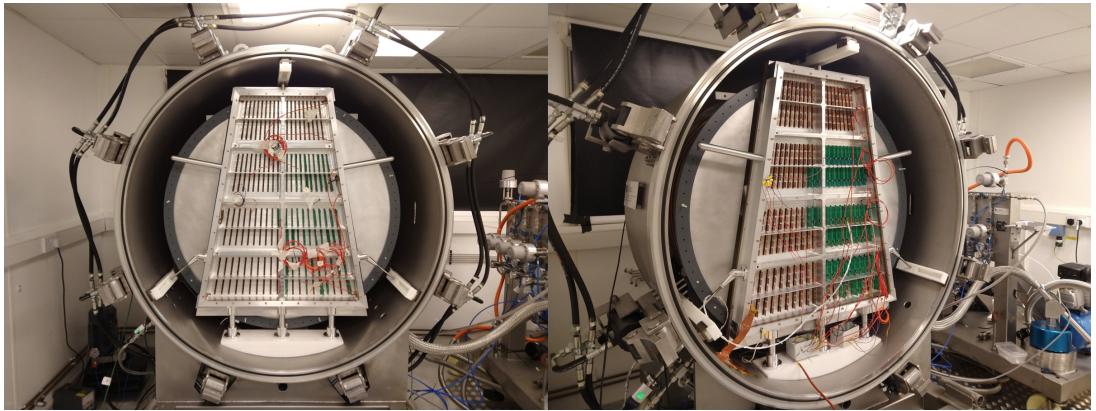


Figure 3.11: Photographs of the TOAD pressure vessel at RHUL. The TPC is mounted inside the vessel, and the OROC is supported by an aluminium frame. Figure taken from Ref. [95].

1310 Multi-Wire Proportional Chambers

1311 As mentioned before, the original ND-GAr design repurposes the MWPCs of the ALICE
1312 TPC, which became available after the recent upgrade [96]. These were operated using
1313 a 90:10:5 Ne:CO₂:N₂ gas mixture at 1 atm. Therefore, their performance needed to be
1314 studied in an argon gas environment at high pressure.

1315 The Gas-argon Operation of ALICE TPC (GOAT) test stand tested the ALICE
1316 readout chambers at high pressure. In particular, it used one of the previously operated
1317 ALICE inner MWPCs, also known as IROCs, in a pressure vessel rated to 10 atm. It
1318 measured the gas gain at various pressure points, voltages and gas mixtures.

1319 The Test stand of an Overpressure Argon Detector (TOAD) tested an ALICE outer
1320 MWPC, also known as OROC, up to 5 atm. During its time at RHUL, it was used to
1321 study the achievable gas gain of the OROC [95]. At the moment, it is being commissioned
1322 at Fermilab for a full detector test of the readout electronics and the DAQ.

1323 Figure 3.11 shows the interior of the TOAD pressure vessel. The TPC is mounted
1324 inside the vessel on three rails. The back of the OROC, supported by an aluminium
1325 frame, can be seen at the front.

CHAPTER 3. THE DEEP UNDERGROUND NEUTRINO EXPERIMENT

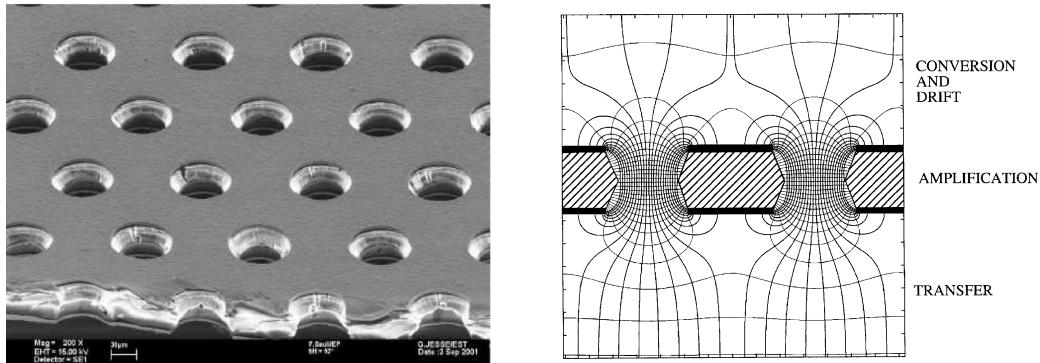


Figure 3.12: Left panel: electron microscope image of a 50 μm thick GEM electrode, with hole pitch and diameter of 140 and 70 μm , respectively. Right panel: Schematics of a GEM electrode cross section, showing the electric field lines around the holes. Figures taken from Ref. [97].

1326 Gas Electron Multiplier

1327 An alternative to the MWPC option is the use of GEMs. These are a type of micro-patter
 1328 detector, where the ionisation electrons passing through the holes in the GEM layers
 1329 are accelerated by a high intensity electric field. The acceleration causes the electrons
 1330 to ionise the medium, resulting in an avalanche which increase the signal exponentially
 1331 [94]. GEMs are used in numerous experiments that need a high spatial resolution, like
 1332 ALICE [98] and CMS [99] after their upgrades.

1333 Figure 3.12 (left panel) shows an electron microscope picture of a 50 μm thick GEM
 1334 electrode, with a pitch between neighbouring holes of 140 μm and a hole diameter of
 1335 70 μm . A schematic representation of the cross section of a GEM layer is shown in Fig.
 1336 3.12 (left panel).

1337 The Gaseous Argon T0 (GAT0²) prototype studies the use of thick GEMs made out
 1338 of glass to achieve optical imaging of the primary ionisation. Using a 10 atm pressure
 1339 vessel, the goal is to study different argon-based mixtures that allow for a precise t_0
 1340 determination.

1341 The GEM Over-pressurized with Reference Gases (GORG³) test stand is currently
 1342 testing a GEM-based charge readout, using a triple-GEM stack.

²Spanish for cat.

³Persian for wolf.

3.6. FAR DETECTOR

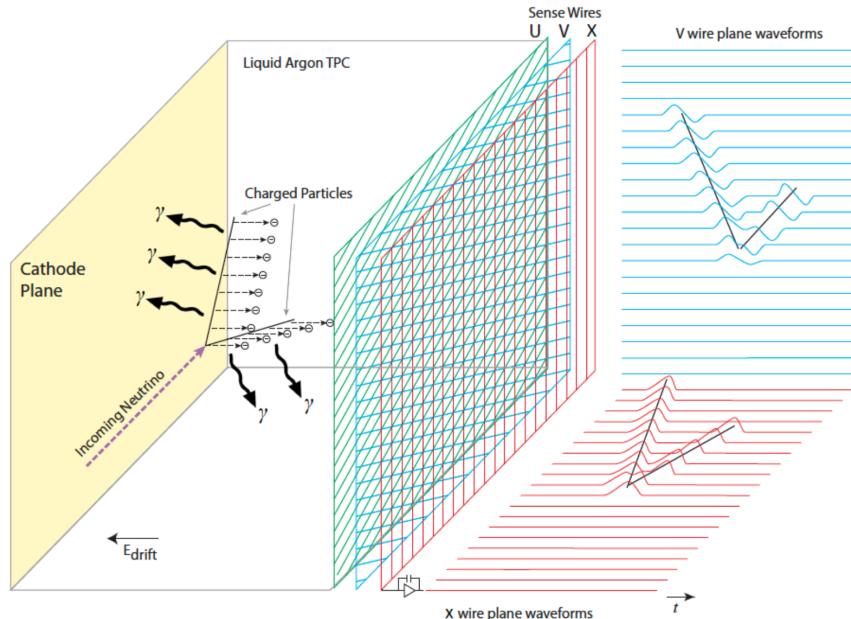


Figure 3.13: Schematic diagram showing the operating principle of a LArTPC with wire readout. Figure taken from Ref. [83].

1343 3.6 Far Detector

1344 The DUNE FD complex will sit 1300 km away from the beam target and 1.5 km
 1345 underground at SURF, South Dakota. Two caverns will host the four FD modules, two
 1346 of them per cavern, each embedded in cryostats of dimensions 18.9 m (w) \times 17.8 m (h) \times
 1347 65.8 m (l). A central, smaller cavern will host the cryogenic system.

1348 Three out of the four modules will be liquid argon (LAr) time projection chamber
 1349 detectors, often refer to as LArTPCs, with a LAr fiducial mass of at least 10 kt each.
 1350 The first and second FD modules, FD-1 and FD-2, will use a Horizontal Drift (HD)
 1351 technology, whereas the third module, FD-3, will have a Vertical Drift (VD) direction.
 1352 The technology for the fourth module is still to be decided,

1353 For each event, with energies ranging from a few MeV to several GeV, these detectors
 1354 collect both the scintillation light and the ionisation electrons created when the charged
 1355 particles produced in neutrino-nucleus interactions ionise the argon nuclei. In both HD
 1356 and VD designs the characteristic 128 nm scintillation light of argon is collected by a
 1357 photon detection system (PDS). This light will indicate the time at which electrons

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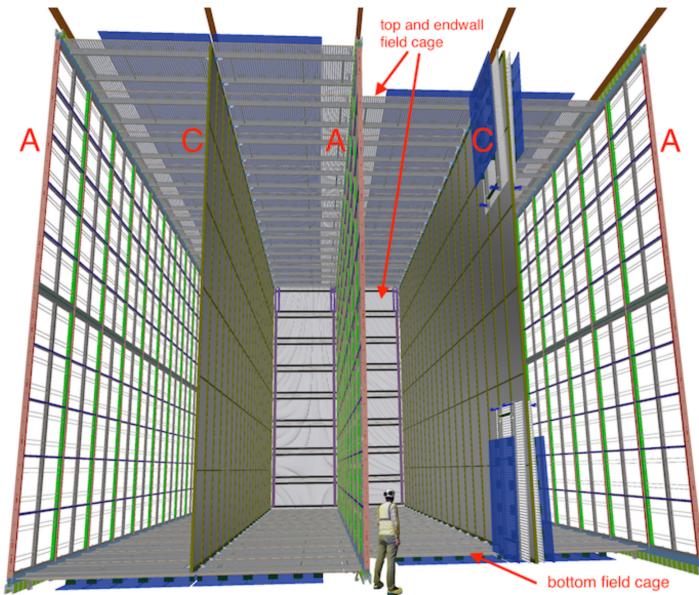


Figure 3.14: Proposed design for the FD-1 and FD-2 modules following the HD principle. Figure taken from Ref. [83].

1358 start to drift, thus enabling reconstruction over the drift coordinate when compared
 1359 to the time when the first ionisation electron arrives to the anode. Reconstruction of
 1360 the topology in the transverse direction is achieved using the charge readout. Fig. 3.13
 1361 illustrates the detection principle described, for the case of a HD detector with a wire
 1362 readout.

1363 3.6.1 Horizontal Drift

1364 The HD design the ionisation electrons produced as charged particles traverse the LAr
 1365 drift horizontally towards the anode planes, due to the effect of an electric field. These
 1366 anode planes are made out of three layers of wire readout. This design, previously
 1367 known as single-phase (SP), was tested by the ProtoDUNE-SP detector at CERN. The
 1368 prototype collected data from a hadron beam and cosmic rays, providing high-quality
 1369 data sets for calibration and performance studies.

1370 Each FD HD detector module is divided in four drift regions, with a maximum drift
 1371 length of 3.5 m, by alternating anode and cathode walls. The surrounding field cage
 1372 ensures the uniformity of the 500 V/cm horizontal electric field across the drift volumes.

3.6. FAR DETECTOR

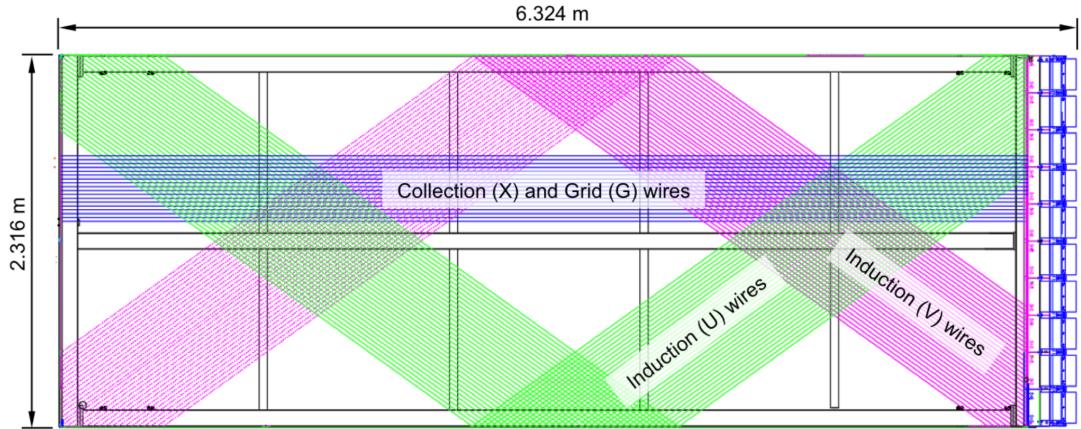


Figure 3.15: Schematic representation of an APA. The black lines represent the APA steel frame. The green and magenta lines correspond to the direction of the U and V induction wires respectively. The blue lines indicate the direction of the X collection wires and the wire shielding G. Figure taken from Ref. [83].

1373 The three anode walls, which constitute the charge readout of the detector, are built by
 1374 stacking anode plane assemblies (APAs), 2 high times 25 wide. The design of the HD
 1375 modules is shown in Fig. 3.14.

1376 Each APA is made of 2560 active wires arranged in three layers, plus an extra grid
 1377 layer, wrapped around a metal frame. The two induction wire planes, U and V, sit at
 1378 $\pm 35.7^\circ$ to the vertical on each side of the APA. The collection and shielding plane wires,
 1379 X and G, run parallel to the vertical direction. The ionisation electrons drift past the
 1380 induction planes, generating bipolar signals on those wires, and are collected by the
 1381 collection plane, producing a monopolar positive signal. The spacing between the wires
 1382 is ~ 5 mm, and it defines the spatial resolution of the APA.

1383 The front-end readout electronics, or cold electronics as they are immerse in the LAr,
 1384 are attached to the top of the up APAs and the bottom of the down APAs. Mounted on
 1385 the front-end mother boards we have a series of ASICs that digitize the signals from the
 1386 collection and induction planes. Each wire signal goes to a charge-sensitive amplifier,
 1387 then there is a pulse-shaping circuit and this is followed by the analogue-to-digital
 1388 converter. This part of the process happens inside the LAr to minimise the number of
 1389 cables penetrating the cryostat. The digitised signals come out finally via a series of

CHAPTER 3. THE DEEP UNDERGROUND NEUTRINO EXPERIMENT

1390 high-speed serial links to the warm interface boards (WIBs), from where the data is sent
1391 to the back-end DAQ through optical fibers.

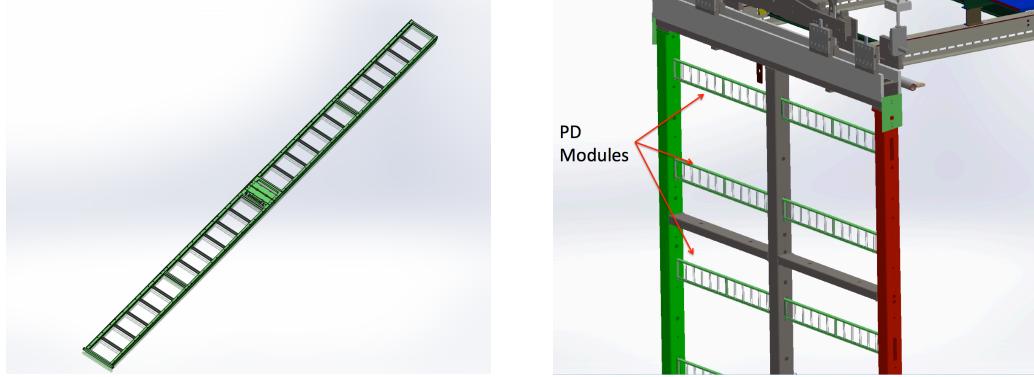


Figure 3.16: A PDS module containing 24 X-ARAPUCAs (left) and the location of the modules on the APAs (right). Figure taken from Ref. [83].

1392 The PDS uses modules of X-ARAPUCA devices, mounted on the APA frames
1393 between the wire planes. Each X-ARAPUCA consists of layers of dichroic filter and
1394 wavelength-shifter. They shift the VUV scintillation light into the visible spectrum,
1395 sending then the visible photons to silicon photomultiplier (SiPM) devices. The PDS
1396 modules are 209 cm × 12 cm × 2 cm bars, containing 24 X-ARAPUCAs. There are 10
1397 of these PDS modules per APA. Fig. 3.16 shows a PDS module (left) and the placement
1398 of the modules on the APAs (right).

1399 3.6.2 Vertical Drift

1400 In the VD case the ionisation electrons will drift vertically until they meet a printed
1401 circuit board-based (PCB) readout plane. It is based on the original dual-phase (DP)
1402 design deployed at CERN, known as ProtoDUNE-DP, used a vertical drift design with
1403 an additional amplification of the ionization electrons using a gaseous argon (GAr) layer
1404 above the liquid phase. The VD module incorporates the positive features of the DP
1405 design without the complications of having the LAr-GAr interface.

1406 The current design of the FD VD module counts with two drift chambers with a
1407 maximum drift distance of 6.5 cm. A cathode plane splits the detector volume along the
1408 drift direction while the two anode planes are connected to the bottom and top walls

3.6. FAR DETECTOR

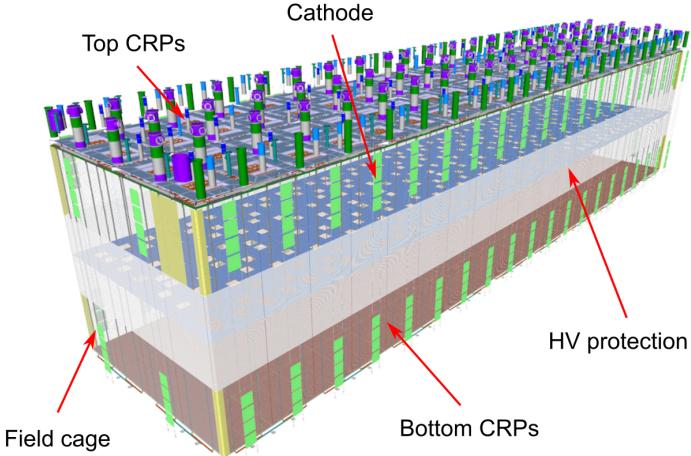


Figure 3.17: Proposed design for the FD-3 module following the VD principle. Figure adapted from Ref. [100].

of the detector. The layout of the VD module is shown in Fig. 3.17. Compared with the HD design, the VD option offers a slightly larger instrumented volume and a more cost-effective solution for the charge readout.

As in the HD design, each drift volume features a 500 V/cm electric field and a field cage that ensures its uniformity. The anode planes are arrays of $3.4\text{ m} \times 3\text{ m}$ charge-readout planes (CRPs). These are formed by a pair of charge-readout units (CRUs), which are built from two double-sided perforated PCBs, with their perforations aligned. The perforations allow the drift electrons to pass between the layers.

The PCB face opposite to the cathode has a copper guard plane which acts as shielding, while its reverse face is etched with electrode strips forming the first induction plane. The outer PCB has electrode strips on both faces, the ones facing the inner PCB form the second induction plane while the outermost ones form the collection plane. Fig. 3.18 shows the layout of the electrode strips for the top (left) and bottom (right) CRUs. The magenta and blue lines represent the first and second induction planes respectively, and the green lines correspond to the collection plane.

The PDS in the VD module will use the same X-ARAPUCA technology developed for the HD design. The plan is to place the PDS modules on the cryostat walls and on

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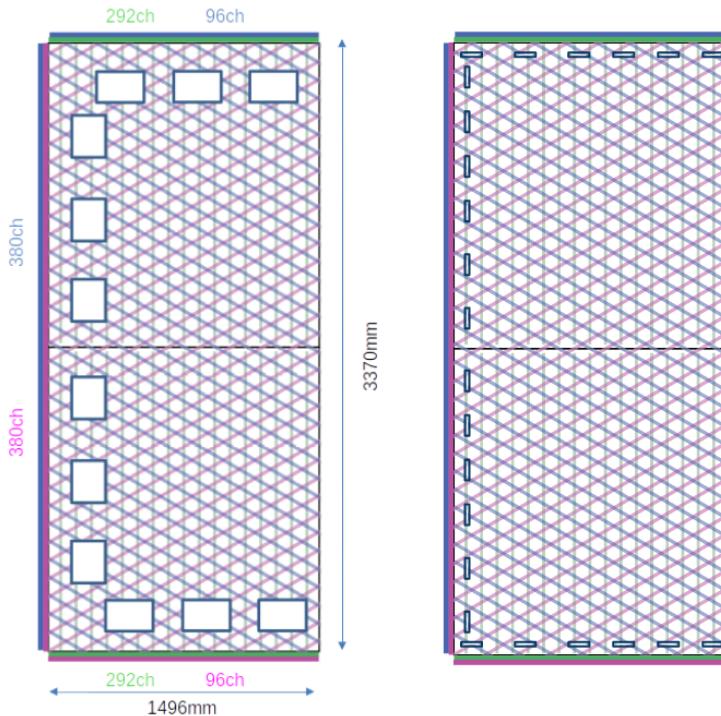


Figure 3.18: Schematic representation of the electrode strip configuration for a top (left) and bottom (right) CRU. Figure taken from Ref. [100].

1426 the cathode, in order to maximise the photon yield.

1427 **3.6.3 FD Data Acquisition System**

1428 The data acquisition (DAQ) system receives, processes and stores data from the detector
 1429 modules. In the case of DUNE the DAQ architecture is designed to work for all FD
 1430 modules interchangeably, except some aspects of the upstream part which may depend
 1431 on the specific module technology.

1432 The enormous sample rate and the number of channels in TPC and PD readouts
 1433 will produce a very large volume of data. These pose really strong requirements and
 1434 challenges to the DUNE FD DAQ architecture. It will be required to read out data of
 1435 the order of ten thousand or more channels at rates of a few MHz. To cope with the
 1436 huge data volume, segmented readouts and compression algorithms are used to reduce
 1437 the data rate to manageable levels.

1438 The DAQ system of the DUNE FD is composed of five different subsystems. The

3.6. FAR DETECTOR

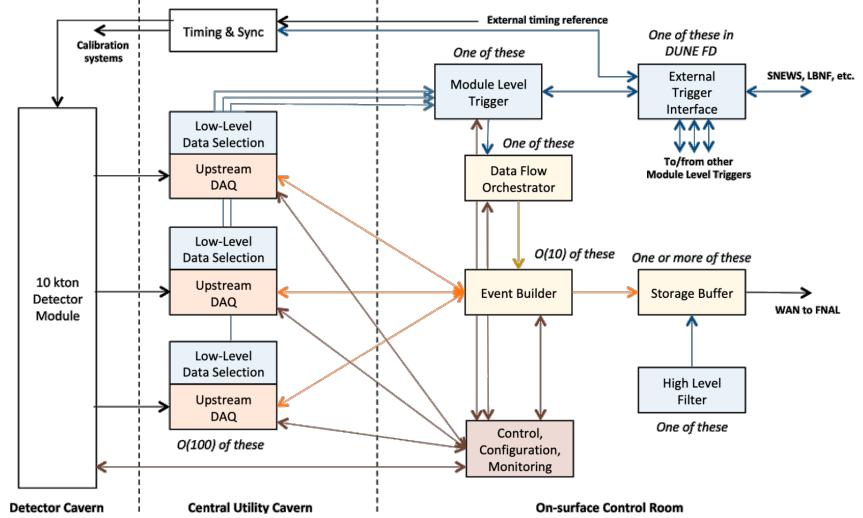


Figure 3.19: Detailed diagram of the DUNE FD DAQ system. Figure taken from Ref. [101].

1439 first one is the upstream DAQ, which receives the raw data from the detector, buffers it
 1440 and perform some low-level pre-processing. The minimally processed data is then fed
 1441 into a hierarchical data selection system, which then performs a module level trigger
 1442 decision. In case of a positive decision a trigger command is produced and executed by
 1443 the data flow orchestrator, located in the back-end (BE) DAQ subsystem. Subsequently
 1444 the DAQ BE retrieves the relevant data from the buffers located in the upstream DAQ,
 1445 adds all the data into a cohesive record and saves it to permanent storage. Watching
 1446 over all the other subsystems we also have the control, configuration and monitoring
 1447 subsystem and the time and synchronization subsystem. Figure 3.19 shows a schematic
 1448 diagram of the DAQ system, showing the different subsystems and their relations.

1449 A notorious challenge for the DUNE DAQ system comes from its broad physics
 1450 goals. We must be prepared to process events spanning a wide range of time windows
 1451 (from 5 ms in the case of beam and cosmic neutrinos and nucleon decay to 100 s in the
 1452 case of SNBs) and therefore this requires a continuous readout of the detector modules.
 1453 Moreover, because of the off-beam measurements we need to ensure the capabilities
 1454 of online data processing and self-triggering. Having this into account, together with
 1455 the technical constraints, the DUNE FD DAQ faces a series of challenges: it needs to

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- 1456 be fault tolerant and redundant to reduce downtime, accommodate new components
- 1457 while it keeps serving the operational modules, have large upstream buffers to handle
- 1458 SNB physics, be able to support a wide range of readout windows and last reduce the
- 1459 throughput of data to permanent storage to be at most 30 PB/year.

4

1460

Matched Filter approach to Trigger

1462

Primitives

1463 4.1 Motivation

1464 The filter implemented in the firmware of the upstream DUNE FD DAQ is a 32nd-order
1465 low-pass finite impulse-response (FIR) filter. The output of such filter for a discrete
1466 system can be written as:

$$y[i] = \sum_{j=0}^N h[j]x[i-j], \quad (4.1)$$

1467 where N is the order of the filter, y is the output sequence, x is the input sequence and h
1468 is the set of coefficients of the filter. The current implementation within `dtp-firmware`
1469 [102] uses a set of 16 non-zero integer coefficients.

1470 Filtering is a vital step in the hit finder chain. It helps to suppress the noise and
1471 enhance the signal peaks with respect to the noiseless baseline. A good filtering strategy
1472 allows us to use lower thresholds when forming the trigger primitives (TPs) and thus
1473 increasing the sensitivity of our detector to low energy physics events. In such events,
1474 the hits produced by the ionisation electrons tend to have lower amplitudes than those
1475 of interest to the baseline physics programme of the DUNE experiment.

1476 This is particularly important for the induction planes. In general, signal peaks in
1477 the induction wires have smaller amplitude than the ones in the induction plane. This,
1478 together with the fact that the pulse shapes are bipolar, reduces our capacity to detect

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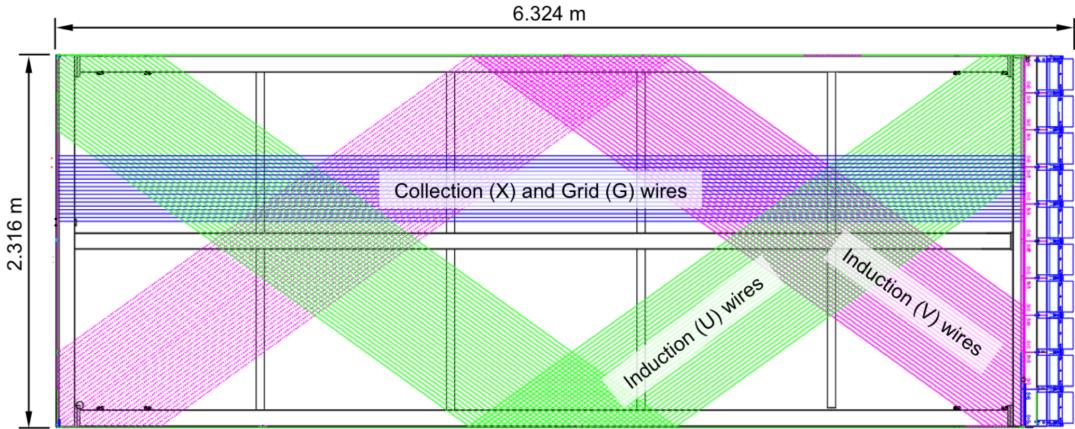


Figure 4.1: Schematic representation of an APA. The black lines represent the APA steel frame. The green and magenta lines correspond to the direction of the U and V induction wires respectively. The blue lines indicate the direction of the X collection wires and the wire shielding G.

1479 the hits on these channels. The inefficiency of detecting TPs in the induction planes
 1480 (denoted as U and V planes) lead trigger algorithms to focus mainly on the TPs from
 1481 the collection plane (so-called X plane). As a result, the possibility of making trigger
 1482 decisions based on the coincidence of TPs across the three wire planes remains nowadays
 1483 unexploited in DUNE. Fig. 4.1 shows a schematic view of an anode plane assembly
 1484 (APA), with the different wire plane orientations highlighted.

1485 A possible improvement of the current hit finder chain could require optimising
 1486 the existing or choosing a new filter implementation. A filter strategy which improves
 1487 the induction signals may be able to enhance the detection efficiency of TPs from the
 1488 induction planes and ideally make it comparable to that of the collection plane.

1489 The goal is to implement a better finite-impulse response filter design and to evaluate
 1490 its performance relative to the current filter. To do so, we need to take into account the
 1491 limitations of the firmware: the FIR filter shall have maximum 32 coefficients (so-called
 1492 taps) whose values are 12-bit unsigned integers. Although it is technically possible to
 1493 include non-integer coefficients, it would be a technical challenge as we have 40 FIR
 1494 instances per APA, as there are 4 FIR per optical link and 10 optical links per APA.
 1495 With these restrictions, the task is to provide a set of 32 coefficients which yield an

4.2. SIGNAL-TO-NOISE RATIO DEFINITION

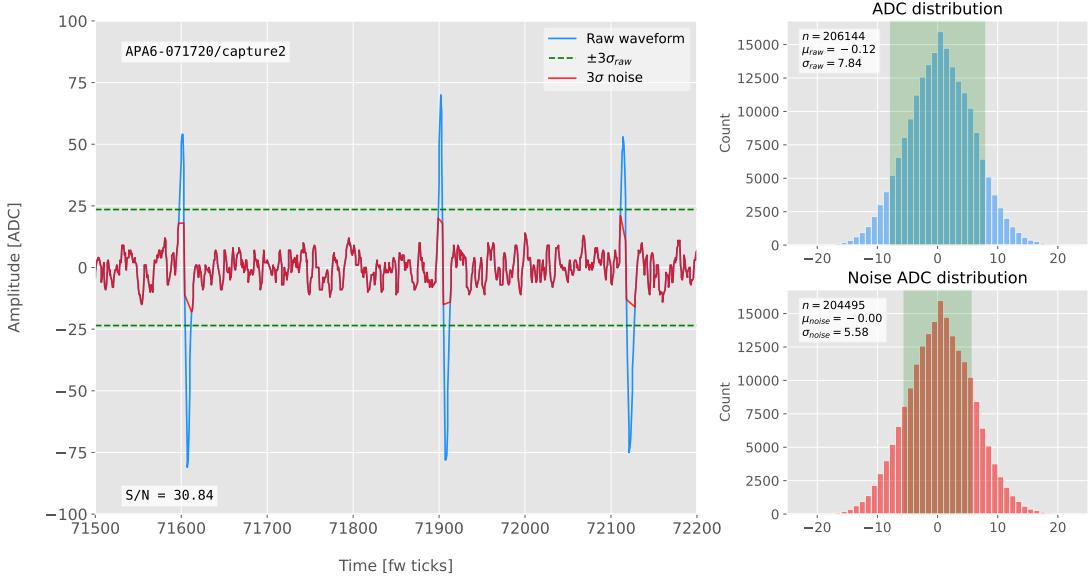


Figure 4.2: Left panel: Zoomed unfiltered waveform corresponding to channel 7840 from the ProtoDUNE-SP raw data capture `felix-2020-07-17-21:31:44` (blue line). The green dashed lines mark the region $\pm 3\sigma_{\text{raw}}$. The resulting noise waveform is also shown (red line). Top right panel: ADC distribution for channel 7840, where the green shaded region represents $\pm \sigma_{\text{raw}}$. Bottom right panel: noise ADC distribution for channel 7840, where the green shaded region represents $\pm \sigma_{\text{noise}}$.

1496 optimal filter performance for the induction wires.

1497 4.2 Signal-to-noise ratio definition

1498 I introduce the signal to noise ratio (S/N) as a measure of the FIR filter performance
1499 and demonstrate how to extract its value for a set of ProtoDUNE-SP data. The S/N
1500 metrics allow us to compare different filter implementations and serve as a basis for more
1501 detailed studies presented later in this document. Specifically, I use the ADC capture
1502 `felix-2020-07-17-21:31:44` (data capture taken for firmware validation purposes). I
1503 defined S/N as the height of the signal peaks relative to the size of the noise peaks.
1504 To quantify this quantity channel by channel one first need to estimate the standard
1505 deviation of the ADC data for each channel, σ_{ADC} . Then, I define the corresponding
1506 noise waveform to be the ADC values in the range $\pm 3\sigma_{\text{ADC}}$. From this new noise data
1507 one can estimate again the mean and standard deviation, μ_{noise} and σ_{noise} , so I can

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1508 write the S/N for any given channel as:

$$S/N = \frac{\max[ADC] - \mu_{noise}}{\sigma_{noise}}, \quad (4.2)$$

1509 where $\max[ADC]$ is simply the maximum ADC value found in the corresponding channel.

1510 One can apply this definition of the S/N with a waveform from one of the channels
 1511 of the data capture¹. Fig. 4.2 shows a zoomed region of the waveform corresponding to
 1512 channel 7840 (blue line), where one can clearly see three signal peaks and continuous
 1513 additive noise (we actually see 6 peaks, 3 positive and 3 negative, but, because by design
 1514 for induction channels the expected signal pulse shapes are bipolar, I treat them as a
 1515 collection of 3 individual signal peaks). I estimated the standard deviation of this raw
 1516 waveform to be $\sigma_{raw} = 7.84$ ADC, so I am able to define the noise waveform (red line)
 1517 as the ADC values in the range ± 23.52 ADC. This way one obtains $\mu_{noise} = 0$ and
 1518 $\sigma_{noise} = 5.58$ ADC, which gives $S/N = 30.84$.

1519 We can repeat this calculation now for the corresponding filtered waveform (using the
 1520 current firmware FIR filter). In Fig. 4.3 I plotted the same time window for the filtered
 1521 waveform from channel 7840 (blue line). In this case, the standard deviation of the
 1522 waveform is larger than before, giving $\sigma_{raw} = 10.99$ ADC. The resulting noise waveform
 1523 (red line) results from selection the ADC values in the range ± 32.91 ADC, giving now
 1524 $\mu_{noise} = -0.47$ ADC and $\sigma_{noise} = 7.03$ ADC. Finally, one obtains $S/N = 24.68$. Notice
 1525 that the value of S/N decreases after the filtering. Clearly, one can see that the noise
 1526 baseline has increased by a factor of 1.35 when we applied the FIR filter and at the same
 1527 time the amplitude of the signal peaks has remained almost unchanged, leading to this
 1528 poorer S/N value.

¹All the original work was done within the `dtp-simulation` package [103], which offers a variety of tools to read raw data and emulate the TPG block (pedestal subtraction, filtering and hit finder). However, the results shown in this report were re-worked later using the C++ based `dtpemulator` package [104]. Its main purpose is the emulation of the TPG block and, in the same way as its predecessor, it has been cross-checked against the current firmware implementation.

4.3. LOW-PASS FIR FILTER DESIGN

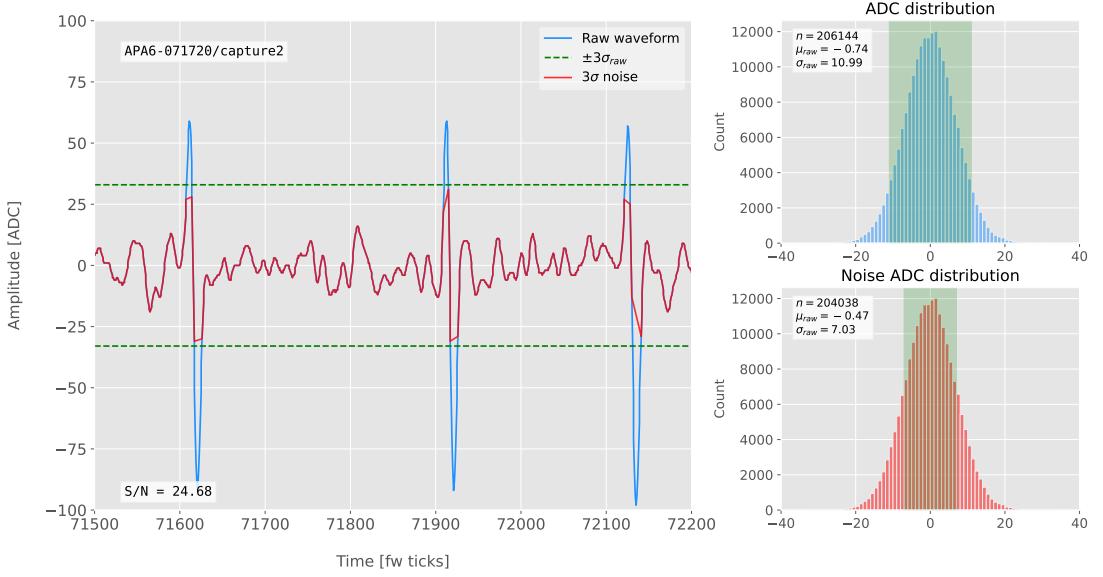


Figure 4.3: Left panel: Zoomed filtered waveform corresponding to channel 7840 from the ProtoDUNE-SP raw data capture `felix-2020-07-17-21:31:44` (blue line). The filter used was the current implementation of the low-pass FIR filter in `dtp-firmware`. The green dashed lines mark the region $\pm 3\sigma_{\text{raw}}$. The resulting noise waveform is also shown (red line). Top right panel: ADC distribution for channel 7840 after filtering, where the green shaded region represents $\pm \sigma_{\text{raw}}$. Bottom right panel: noise ADC distribution for channel 7840 after filtering, where the green shaded region represents $\pm \sigma_{\text{noise}}$

1529 4.3 Low-pass FIR filter design

1530 In general, when one uses a method to optimize the frequency response of a digital filter,
 1531 such as the Parks-McClellan algorithm, one finds a set of N real coefficients that give
 1532 the best response for the specified pass-band and order of the filter [105].

1533 In our case, as the sampling frequency is defined as 1 ticks^{-1} , the Nyquist frequency
 1534 will simply be $1/2 \text{ ticks}^{-1}$. The current implementation of the filter seems to have as
 1535 pass-band the range $[0, 0.1] \text{ ticks}^{-1}$. This can be seen in Fig. 4.4, where I show the
 1536 power spectrum, in decibels, of such filter implementation (blue solid line). For instance,
 1537 the Park-McClellan algorithm finds the optimal Chebyshev FIR filter taking as input
 1538 the boundaries of the target pass-band and stop-band, which can be written in the form:

$$\left\{ \begin{array}{l} [0, f_c] \\ [f_c + \delta f, f_N] \end{array} \right. , \quad (4.3)$$

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where f_c is the cut-off frequency, δf is the transition width and f_N is the aforementioned Nyquist frequency. A similar behaviour to the one in the current filter can be obtained by setting $f_c = 0$ and $\delta f = 0.1 \text{ ticks}^{-1}$. The response of the resulting filter is also shown in Fig. 4.4 (blue solid line). Notice that the suppression of the stop-band is enhanced for this optimal filter. For comparison I included the power response of the filter obtained by taking the integer part of the coefficients resulting from the Parks-McClellan method (red dashed line). One can see that it does not suppress that much the stop-band, in a similar way to the current implementation of the filter.

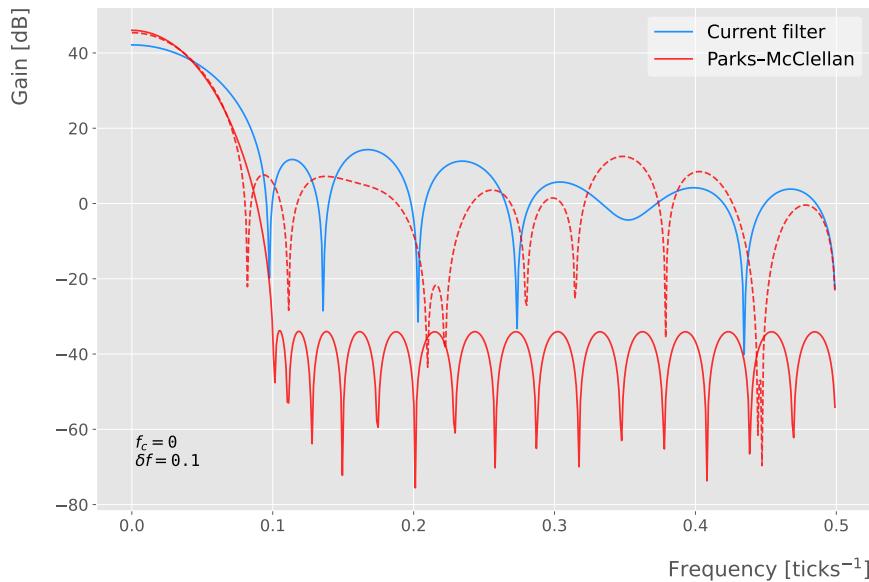


Figure 4.4: Power spectrum in decibels for the current implementation of the low-pass FIR filter in `dtp-firmware` (blue line), compared to the response of an optimal filter obtained using the Parks-McClellan algorithm for the same pass-band (red line). Also for comparison I include the spectrum of the optimal filter when taking only the integer part of the coefficients (red dashed line).

At this point, I tried to improve the performance of the FIR filter using the Parks-McClellan method, i.e. maximize the overall S/N, using the available data captures. I did so by varying the values of the two quantities that parametrize the pass-band and stop-band, the cut-off frequency f_c and the transition width δf .

Fig. 4.5 shows the average relative change in the S/N (i.e. the ratio between the value of the S/N after and before the filtering) for capture `felix-2020-07-17-21:31:44`,

4.3. LOW-PASS FIR FILTER DESIGN

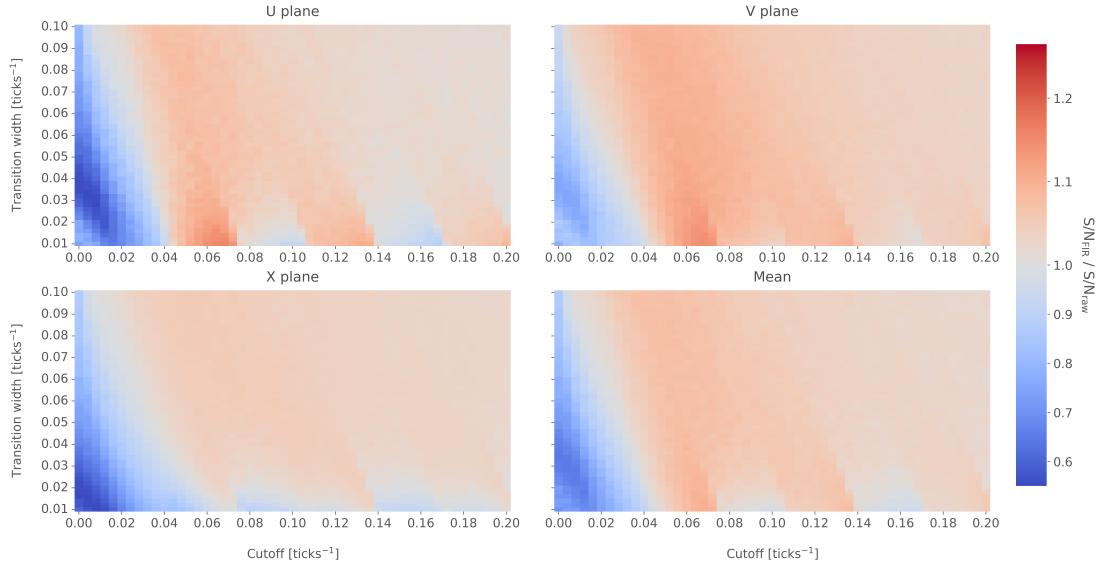


Figure 4.5: Relative change in the S/N for the ProtoDUNE-SP raw data capture `felix-2020-07-17-21:31:44`, using different values of the cutoff frequency f_c and the transition width δf . The optimal Chebyshev filters were applied using just the integer part of the coefficients given by the Parks-McClellan algorithm.

when using filters designed with the Parks-McClellan algorithm for the specified values of the cut-off frequency f_c and the transition width δf , restricted to integer values for the filter coefficients. One can clearly distinguish different regions where we get an improvement of up to a factor of 1.35 for the U plane. For large values of $f_c + \delta f$ the ratio tends to 1, as expected (in that limit the width of the stop-band goes to 0, meaning that no frequencies are filtered out and thus the waveform remains the same).

Using the configuration which gives the best mean performance for the three planes (see bottom right panel of Fig. 4.5), i.e. $f_c = 0.068 \text{ ticks}^{-1}$ and $\delta f = 0.010 \text{ ticks}^{-1}$, we can see how such filter affects the different channels. Fig. 4.6 shows the distribution of the S/N improvement values for all the channels in the raw ADC capture `felix-2020-07-17-21:31:44`, separated by wire plane, after the optimal Chebyshev filter was applied. One can see that there is a clear improvement for both U and V induction wire planes, obtaining a mean change of 1.25 and 1.30 for them respectively. However, in the case of the collection plane X the mean of this distribution is roughly 1, meaning that a good fraction of channels in that plane get a slightly worse S/N after the

CHAPTER 4. MATCHED FILTER APPROACH TO TRIGGER PRIMITIVES

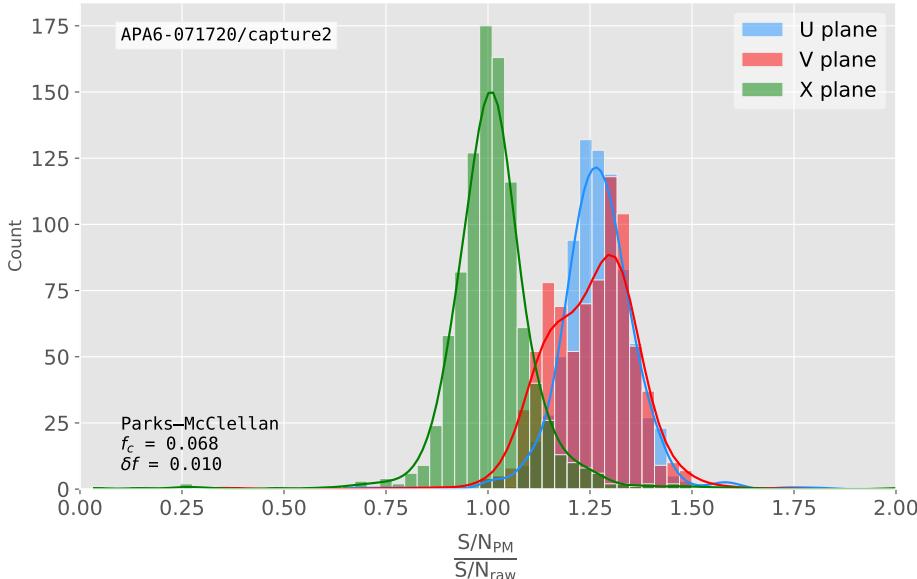


Figure 4.6: Distribution of the relative change of the S/N on the different wire planes from the ProtoDUNE-SP raw data capture *felix-2020-07-17-21:31:44* after the optimal Chebyshev filter was applied. The filter was computed with the Parks-McClellan algorithm using a cutoff of $f_c = 0.068 \text{ ticks}^{-1}$ and a transition width $\delta f = 0.010 \text{ ticks}^{-1}$.

filter is applied. In any case, this is not a big issue as the S/N for collection channels is usually much higher than the one for induction channels.

The results I obtained optimising the low pass filter with the Parks-McClellan method are promising. Nonetheless, the improvement found is rather marginal so I wondered if there could be an alternative approach to the filtering problem which yields better outputs. At this point, I found a possible alternative in matched filters. By construction, this kind of filters offer the best improvement on the S/N.

4.4 Matched filters

In the context of signal processing, a matched filter is the optimal linear filter for maximising the signal-to-noise ratio (S/N) in the presence of additive noise, obtained by convolving a conjugated time-reversed known template with an unknown signal to detect the presence of the template in the signal [106].

Given a known signal sequence $s(t)$ and another (a priori unknown) noise sequence

4.4. MATCHED FILTERS

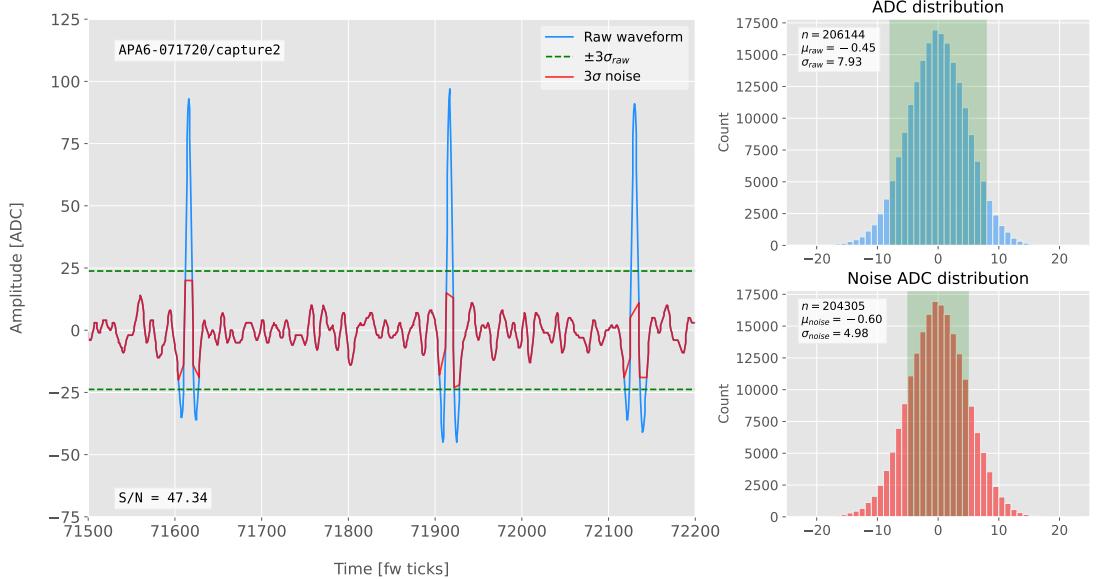


Figure 4.7: Left panel: Zoomed match filtered waveform corresponding to channel 7840 from the ProtoDUNE-SP raw data capture felix-2020-07-17-21:31:44 (blue line). The filter used was directly extracted from the data, being the 32 values around the first peak in the original waveform. The green dashed lines mark the region $\pm 3\sigma_{\text{raw}}$. The resulting noise waveform is also shown (red line). Top right panel: ADC distribution for channel 7840 after match filtering, where the green shaded region represents $\pm \sigma_{\text{raw}}$. Bottom right panel: noise ADC distribution for channel 7840 after match filtering, where the green shaded region represents $\pm \sigma_{\text{noise}}$

1581 $n(t)$, the input signal can be written as:

$$x(t) = s(t) + n(t). \quad (4.4)$$

1582 Now, considering a linear time-invariant filter, whose impulse-response function I
1583 will refer to as $h(t)$, one can write the output signal as:

$$\begin{aligned} y(t) &= x(t) * h(t) \\ &= (s(t) + n(t)) * h(t) \\ &= y_s(t) + y_n(t), \end{aligned} \quad (4.5)$$

1584 where $y_s(t)$ and $y_n(t)$ are simply the outputs of the filter due to the signal and the noise
1585 components respectively.

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1586 The goal of the matched filter is to detect the presence of the signal $s(t)$ in the input
 1587 sample $x(t)$ at a certain time t_0 , which effectively means we need to maximise the S/N.
 1588 This way, what one wants is to have a filter which gives a much bigger output when the
 1589 known signal is present than when it is not. Putting it in other words, the instantaneous
 1590 power of the signal output $y_s(t)$ should be much larger than the average power of the
 1591 noise output $y_n(t)$ at some time t_0 .

1592 For the case of the filtered signal, one can easily re-write it as an inverse Fourier
 1593 transform:

$$y_s(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} d\omega H(\omega)S(\omega)e^{i\omega t}, \quad (4.6)$$

1594 where $H(\omega)$ and $S(\omega)$ are the Fourier transforms of the impulse-response function (i.e.
 1595 the transfer function of the filter) and of the input signal, respectively.

1596 Now focusing on the noise, we can use the Wiener-Khinchin theorem [107] to write
 1597 the mean power of the noise after filtering as:

$$E|y_n(t)|^2 = \frac{1}{2\pi} \int_{-\infty}^{\infty} d\omega |H(\omega)|^2 S_n(\omega), \quad (4.7)$$

1598 where $S_n(\omega)$ is the power spectral density of the noise.

1599 Having these, one can write the instantaneous S/N at time t_0 as:

$$\begin{aligned} \left(\frac{S}{N} \right)_{t_0} &= \frac{|y_s|^2}{E|y_n(t)|^2} \\ &= \frac{1}{2\pi} \frac{\left| \int_{-\infty}^{\infty} d\omega H(\omega)S(\omega)e^{i\omega t_0} \right|^2}{\int_{-\infty}^{\infty} d\omega |H(\omega)|^2 S_n(\omega)}. \end{aligned} \quad (4.8)$$

1600 Once we have this expression, we need to find the upper limit of it to determine what
 1601 would be the optimal choice for the transfer function. One can use the Cauchy-Schwarz
 1602 inequality, which in the present case takes the form:

$$\left| \int_{-\infty}^{\infty} dx f(x)g(x) \right|^2 \leq \int_{-\infty}^{\infty} dx |f(x)|^2 + \int_{-\infty}^{\infty} dx |g(x)|^2, \quad (4.9)$$

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1603 for any two analytical functions $f(x)$ and $g(x)$. One can prove that making the choice:

$$\begin{aligned} f(x) &= H(\omega) \sqrt{S_n(\omega)} e^{i\omega t_0}, \\ g(x) &= \frac{S(\omega)}{\sqrt{S_n(\omega)}}, \end{aligned} \quad (4.10)$$

1604 leads to the following upper bound for the S/N:

$$\left(\frac{S}{N} \right)_{t_0} \leq \frac{1}{2\pi} \int_{-\infty}^{\infty} d\omega \frac{|S(\omega)|^2}{S_n(\omega)}. \quad (4.11)$$

1605 From Eqs. (4.8), (4.9) and (4.10) one can also derive the form of the transfer function
1606 such that the upper bound is exactly reached [108]:

$$H(\omega) \propto \frac{S^*(\omega) e^{-i\omega t_0}}{S_n(\omega)}. \quad (4.12)$$

1607 From this last expression we can clearly see the way the matched filter acts. As the
1608 transfer function is proportional to the Fourier transform of the signal it will try to only
1609 pick the frequencies present in the signal [109].

1610 The matched filter transfer function can be greatly simplified if the input noise is
1611 Gaussian. In that case, the power spectral density of the noise is a constant, so it can be
1612 re-absorbed in the overall normalisation of the transfer function. Moreover, considering
1613 that the input signal is a real function, one can simply set $S^*(\omega) = S(-\omega)$, which gives:

$$H(\omega) \propto S(-\omega) e^{-i\omega t_0}. \quad (4.13)$$

1614 For a discrete signal, one can think of the input and impulse-response sequences as
1615 vectors of \mathbb{R}^N . Then, the matched filter tries to maximise the inner product of the signal
1616 and the filter while minimising the output due to the noise by choosing a filter vector
1617 orthogonal to the later. In the case of additive noise, that leads to the impulse-response
1618 vector:

$$h = \frac{1}{\sqrt{s^\dagger R_n^{-1} s}} R_n^{-1} s, \quad (4.14)$$

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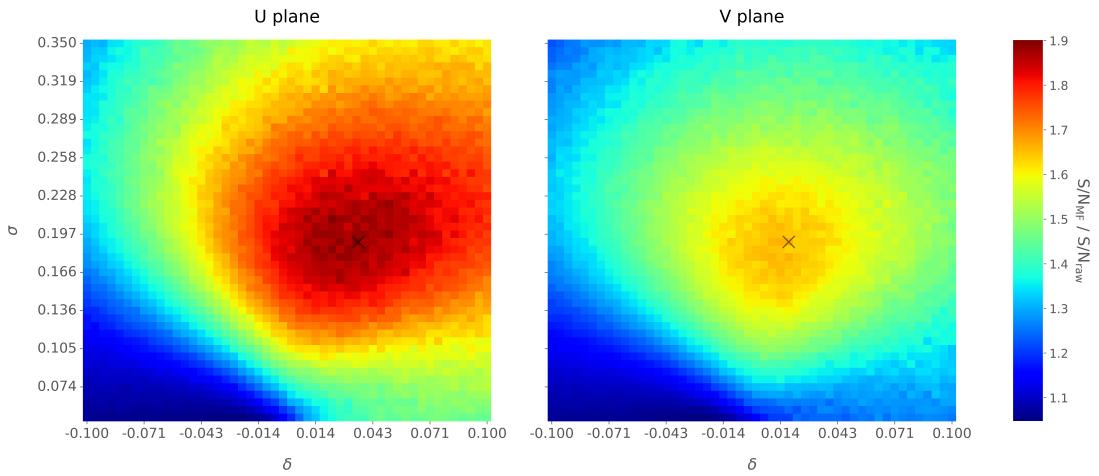


Figure 4.8: Relative improvement in the S/N for the raw data capture `felix-2020-07-17-21:31:44`, using the matched filter following the parametrisation in Eq. (4.17). The black crosses in both panels denote the location of the maximum ratio value.

where s is a reversed signal template sequence of length N equal to the order of the filter and R_n is the covariance matrix associated with the noise sequence n . For the Gaussian noise case, the covariance matrix is simply the unit matrix, so the above expression simplifies again to:

$$h = \frac{s}{|s|}. \quad (4.15)$$

For this first stage of the study, I use a definition of the S/N per channel given by:

$$\text{S/N} = \frac{\max [ADC] - \mu_{noise}}{\sigma_{noise}}, \quad (4.16)$$

where the subscript *noise* refers to a subset of the data obtained by only taking into account waveform values within a $\pm 3\sigma$ range around the mean of the data and $\max [ADC]$ is the maximum of the original waveform. This definition is further discussed in App. 4.2, where I also show examples of its application to raw data and to a waveform filtered with the current low-pass FIR filter.

To test whether this choice of filter is appropriate one needs to choose a signal template. As an example of how a matched filter would affect our signal, I simply took the filter coefficients to be the 32 ADC values around a signal peak present in the data.

4.4. MATCHED FILTERS

1632 In Fig. 4.7 (left panel) I plotted a zoomed region for channel 7840 in the raw data capture
1633 `felix-2020-07-17-21:31:44`, after applying the matched filter described before (blue
1634 line). When compared to the raw and FIR filtered case (see App. 4.2), after applying
1635 the match filter the standard deviation of the noise waveform (red line) decreases and at
1636 the same time the signal peaks are enhanced. This leads to an improvement of the S/N
1637 by a factor of 1.92 when compared to the raw waveform.

1638 In order to obtain the matched filter that is more suitable for our data, I explored
1639 different configurations of signal templates. In order to perform this exploration, I
1640 parametrised the signal using the bipolar function:

$$f(x) = -A(x + \delta) e^{-x^2/\sigma^2}, \quad (4.17)$$

1641 where the parameter δ controls the asymmetry between the positive and negative peaks
1642 and σ controls their width. The amplitude parameter A is set such that it keeps the
1643 height of the biggest peak to be less than 200 ADC in absolute value.

1644 As this parametrisation is only adequate for bipolar signals I will focus exclusively
1645 on the induction channels. Also, the optimal configurations I found for the U and V
1646 plane will be kept separate, i.e. I will have two sets of coefficients that will be applied to
1647 either the U and V planes of wires. I do so as I found this was the choice giving the
1648 best performance. Even so, as I will discuss, the differences are not very pronounced. In
1649 case it is not technically possible to separate channels in the firmware according to the
1650 wire plane they come from and use different sets of filter coefficients for them, we can
1651 just find a common unique set of coefficients. In such case, I do not expect our results
1652 to change dramatically.

1653 In Fig. 4.8 I present the results of our parameter scan, for channels in the induction
1654 planes U (left panel) and V (right panel). For each configuration of σ and δ the resulting
1655 matched filter was applied to all channels in the corresponding plane within the data
1656 capture `felix-2020-07-17-21:31:44`, the S/N improvement was computed with respect
1657 to the raw waveforms and then the S/N mean value was kept as a score for such filter.

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1658 One can see that the improvement obtained for the U plane is in general higher than the
1659 one for the V plane. In any case, I got substantially higher ratios than the ones obtained
1660 for the low-pass FIR filters. For the optimal configurations I attained improvements up
1661 to a factor of 1.85 for the U plane and 1.65 for the V plane.

1662 The sets of optimal matched filter coefficients were obtained for the parameters
1663 $\delta = 0.035$, $\sigma = 0.191$ for the U plane and $\delta = 0.018$, $\sigma = 0.191$ for the V plane. I
1664 show these two sets of coefficients in Fig. 4.9 (left panel). Also in Fig. 4.9 (right
1665 panel) I plot the distribution of the S/N improvement after the optimal match filters
1666 for the U and V were applied to the corresponding channels in the raw data capture
1667 `felix-2020-07-17-21:31:44`. As mentioned before, the mean improvement achieved
1668 for the U plane channels is slightly bigger than the one for the V channels. Note, however,
1669 that the spread of the distribution for the V plane is also smaller than the one for the U
1670 plane.

1671 I also performed a similar scan for the case of a low-pass FIR filter using the Parks-
1672 McClellan algorithm. In that case, the parameters to check were the cutoff frequency
1673 and the transition width of the filter. A summary of the results is given in App. 4.3.

1674 Overall, one can see that the improvements on the S/N are much more significant in
1675 the case of the matched filter than it is for the low-pass FIR filters. The analysis of this
1676 and other raw data captures from ProtoDUNE-SP suggest that matched filters increase
1677 the S/N of induction channels by a factor of 1.5 more than the optimal low-pass FIR
1678 filters.

1679 Although these results are by themselves great points in favour of the matched
1680 filter, more studies are needed to completely assess the robustness of this approach. I
1681 proceeded then to test the matched filter with simulated data samples.

1682 4.5 Using simulated samples

1683 In order to further test the matched filter, the next step was to generate and process
1684 data samples using *LArSoft* [110]. In this way, one can control the particle content of

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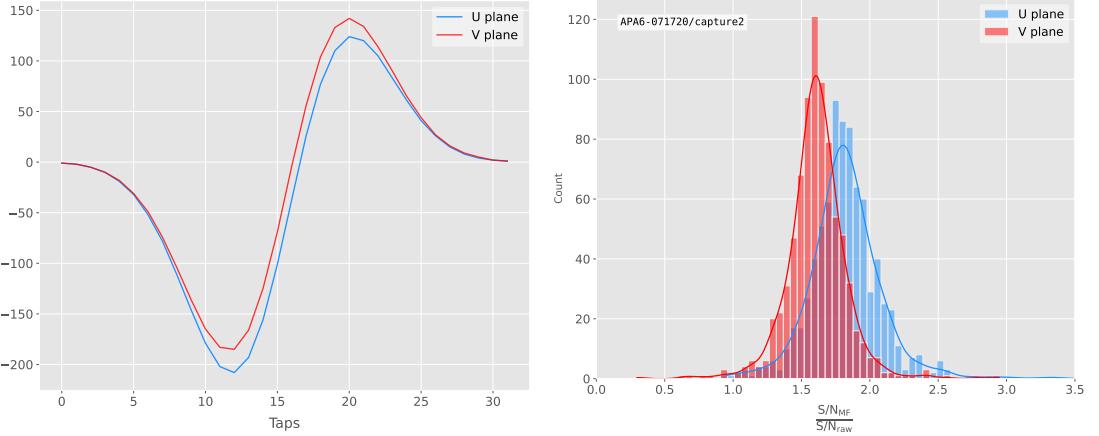


Figure 4.9: Left panel: Optimal matched filter coefficients for the U (blue line) and V (red line) planes. The filters were computed with our parametrisation in Eq. (4.17) for the parameter values $\delta = 0.035$, $\sigma = 0.191$ and $\delta = 0.018$, $\sigma = 0.191$ respectively. Right panel: Distribution of the relative change of the S/N on the two induction wire planes from the ProtoDUNE-SP raw data capture *felix-2020-07-17-21:31:44* after their respective optimal matched filters were applied.

1685 the samples, the orientation of the tracks and their energy, and therefore see how the
1686 matched filter behaves in various situations.

1687 To begin with, I prepared different monoenergetic and isotropic samples containing
1688 a single particle per event. Each sample contains a different particle species, namely
1689 electrons, muons, protons and neutral pions all with a kinetic energy of $E_k = 100$ MeV.
1690 I chose these because of the fairly different topologies they generate in the liquid argon,
1691 ranging from shower-like to track-like. The procedure I followed to generate the samples
1692 and process them is discussed in detail in App. ??.

1693 These were generated with the single particle gun and the Geant4 stage of the
1694 *LArSoft* simulation [110] was performed with the standard configuration for the DUNE
1695 FD 10kt module.

1696 For simplicity, I restricted the particles to start drifting in a single TPC volume
1697 (in this case TPC 0), so I can focus exclusively on the signals coming from one APA.
1698 The chosen kinetic energy for all the particles in my first trial is $E_k = 100$ MeV, so a
1699 necessary check is to see if all our tracks will be typically contained in one TPC volume.
1700 Fig. 4.10 (left panel) shows the distributions of the track lengths in the liquid argon

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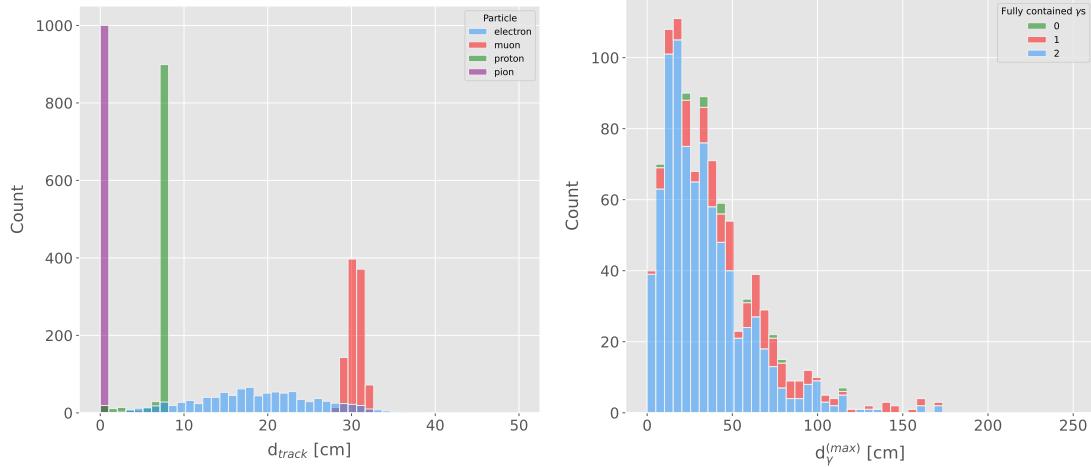


Figure 4.10: Left panel: distributions of the particles track length in the liquid argon for the generated $E_k = 100$ MeV monoenergetic samples, electrons (blue), muons (red), protons (green) and neutral pions (purple). Right panel: distribution of the length of the longest photon in the neutral pion sample after the decay process $\pi^0 \rightarrow \gamma\gamma$.

of all generated particles with $E_k = 100$ MeV. One can see that, in the case of the track-like particles (i.e. muons and protons), their length distributions are quite sharp and centered at relatively low distances (30 and 8 cm, respectively). For electrons, the distribution is quite broad but it does not extend past ~ 30 cm. The case of neutral pions can be misleading, as they decay promptly the track length associated with the true Monte Carlo particle is always < 1 cm. In Fig. 4.10 (right panel) I show the effective length distribution of the longest photon after the pion decays as $\pi^0 \rightarrow \gamma\gamma$, highlighting the number of fully contained photons in the TPC volume per event (either zero, one or both). One can see that the vast majority of events has both photons contained and that just a negligible number of them has none of them contained in the TPC volume. In any case, for the sake of caution, I will only keep the pion events with both photons contained.

Once I have prepared a sample at the Geant4 level, I need to process it through the detector simulation. In order to make adequate estimations of the noise levels and run the filtering and hit finder as I did with the ProtoDUNE data, one needs to turn off the default zero-suppression of the waveforms produced by the simulation. At this first stage I am only concerned with the waveforms with the noise added, so I keep the noise

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addition option as true in the configuration. However, for studies related to the hit finder performance one will also need to store the noiseless waveforms in order to retrieve the truth information of the hits. I will discuss this approach next.

After the detector simulation stage, one needs to extract the no zero-suppressed noisy waveforms, along with their offline channel numbers, and store them in a certain format to be analysed later. To reduce the amount of data that will go for processing, I used the information from the Geant4 step of the simulation to select only the active channels, i.e. the channels where some ionisation electrons arrive. Moreover, as said previously, I only extract the waveforms from APA 0 and exclusively the ones coming from induction channels. The resulting ROOT file contains a tree with two branches, one containing the waveforms for each event and channel and the other with the corresponding offline channel numbers.

Finally, to extract the truth values for the orientation of the tracks and the energies of the particles I used a modified analysis module. This gives a ROOT file with a single tree, containing several branches with different information such as the components of the initial momentum of the particles, initial and final xyz location, track length, etc.

For the analysis of the resulting waveforms and truth values I used a custom set of Python libraries (available at [???]). Among other functionalities, these enable the user to read the ROOT files, export the raw data as pandas objects, apply the filters and compute the S/N of both the raw and filtered signals. So far, the default configuration for the filtering uses the set of optimal matched filter coefficients that I found using the ProtoDUNE data samples.

Additionally, for the analysis of the samples it was necessary to use two different reference frames, to study separately the signals coming from the U and V induction wire planes. As I am focussing on a single APA, the U and V wires have a different orientation in the yz plane. In the case of U wires, these are tilted 35.7° clockwise from the vertical (y direction), whereas the V wires are at the same angle but in the counter clockwise direction. Because of this, the best option is to deal with two new coordinate systems rotated by $\pm 35.7^\circ$ along the x axis, so the new y' and y'' directions are aligned with the

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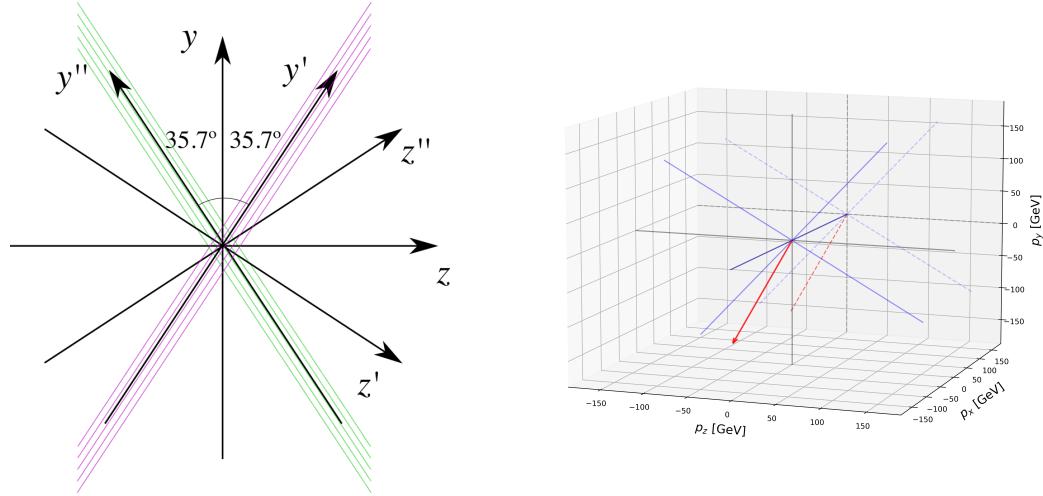


Figure 4.11: Left panel: schematic representation of the two new rotated reference frames used in this analysis (denoted as prime and double prime), viewed from the yz plane. The magenta stack of lines represent the wires in the U plane, whereas the green lines correspond to the wires in the V plane. Right panel: 3D representation of the momentum of one of the generated monoenergetic muons (red arrow) in the original reference frame (black lines), along with the new reference frame used for the U plane waveforms (blue lines). In the yz plane I added the projection of these three.

1747 U and V induction wires. Fig. 4.11 (left panel) shows a schematic representation of
 1748 the original reference frame together with the two rotated ones (denoted by primed and
 1749 double primed). This way, one can easily understand how parallel was a track to the
 1750 wires in the two induction planes. Fig. 4.11 (right panel) shows a 3D representation of
 1751 the momentum of a track (red arrow) in the original reference frame (black lines), along
 1752 with the new reference frame for U wires (blue lines). I added the projection in the yz
 1753 plane of this three, to show the usefulness of the new reference frame to tell whether a
 1754 track is parallel or normal to the wires in the induction plane.

1755 Fig. 4.12 shows the distribution of the average S/N improvement per event when one
 1756 applies the optimal matched filters. I produced separate distributions for the channels
 1757 in the U (red) and V (blue) induction wire planes. Notice that the S/N distributions
 1758 for the track-like particles, i.e. muons (top left panel) and protons (bottom left panel),
 1759 have significantly larger mean values than the distributions of the shower like particles,
 1760 i.e. electrons (top right panel) and neutral pions (bottom right panel). An important

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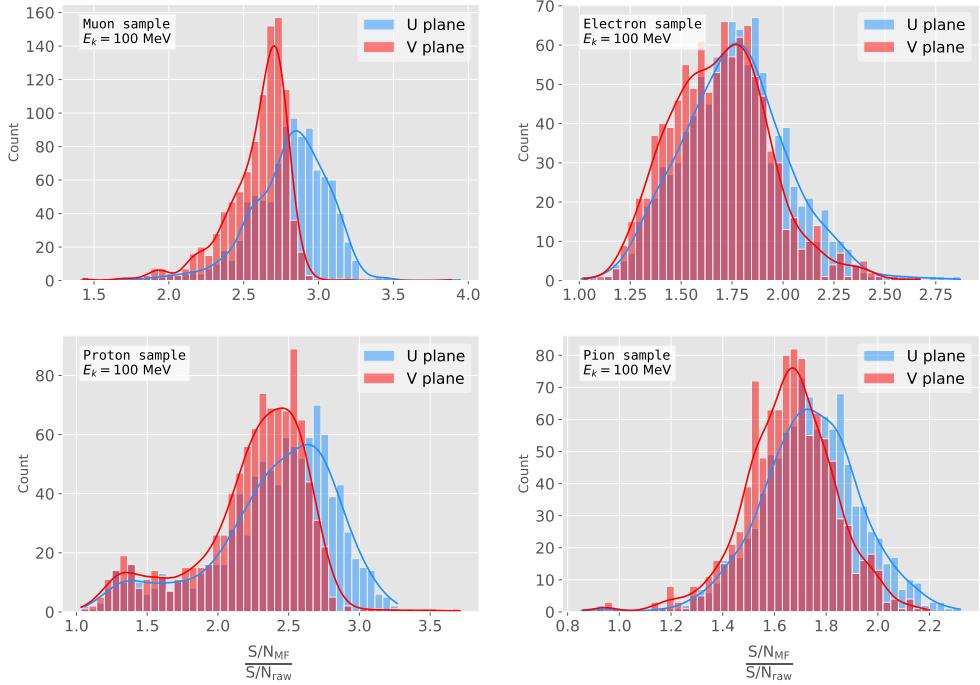


Figure 4.12: Distributions of the mean S/N improvement per event for the corresponding sample after applying the matched filters. Here I separated the change in the U plane (blue) and the V plane (red) channels. From top left to the right: muon, electron, proton and neutral pion. All the events have a fixed kinetic energy of $E_k = 100 \text{ MeV}$.

difference between these results and the ones seen before for ProtoDUNE data is that, overall, the improvements that I get for simulated data are bigger. This could be due either to the default noise model used in the *LArSoft* simulation or to the simulated hits having higher energy than the ones in the recorded data. Nonetheless, the concluding message is that the previously optimised matched filters give an overall significant improvement of the S/N for the different samples.

About the convention I followed for the plots and results, in the case of the raw and filtered S/N of each event in the sample I simply took the average of the quantities over all the active channels in the event. That is, if a certain event has N_{chan} active channels these two quantities are computed as:

$$(S/N_{fir})_{event} = \frac{\sum_{i=0}^{N_{chan}} (S/N_{fir})_i}{N_{chan}}, \quad (4.18)$$

$$(S/N_{raw})_{event} = \frac{\sum_{i=0}^{N_{chan}} (S/N_{raw})_i}{N_{chan}}.$$

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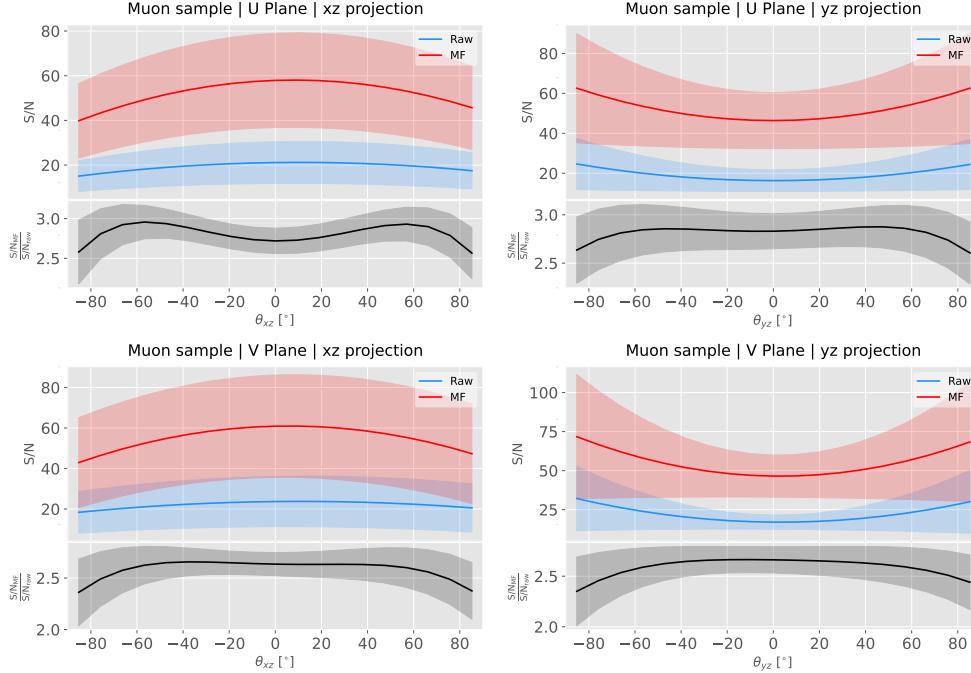


Figure 4.13: Angular dependence of the mean S/N and the S/N improvement, for the different monoenergetic samples considered (from top to bottom: electrons, muons, protons and neutral pions). The two columns on the left represent the values for the U plane waveforms. The top subplots show the mean S/N for raw (green) and filtered (red) waveforms whereas the bottom subplots depict the averaged S/N improvement (black).

1771 However, for the ratio of the raw and filtered S/N (what I called the S/N improvement)
 1772 per event I am not just taking the ratio of the previous two quantities but computing
 1773 the average of the individual ratios per channel in the event:

$$\left(\frac{S/N_{fir}}{S/N_{raw}} \right)_{event} = \frac{\sum_{i=0}^{N_{chan}} \left(\frac{S/N_{fir}}{S/N_{raw}} \right)_i}{N_{chan}}, \quad (4.19)$$

1774 and so:

$$\left(\frac{S/N_{fir}}{S/N_{raw}} \right)_{event} \neq \frac{(S/N_{fir})_{event}}{(S/N_{raw})_{event}}. \quad (4.20)$$

1775 4.5.1 Angular dependence

1776 Having these monoenergetic samples, one can also study the angular dependence of the
 1777 performance of the matched filter. This is an important point, as it is a well established

4.5. USING SIMULATED SAMPLES

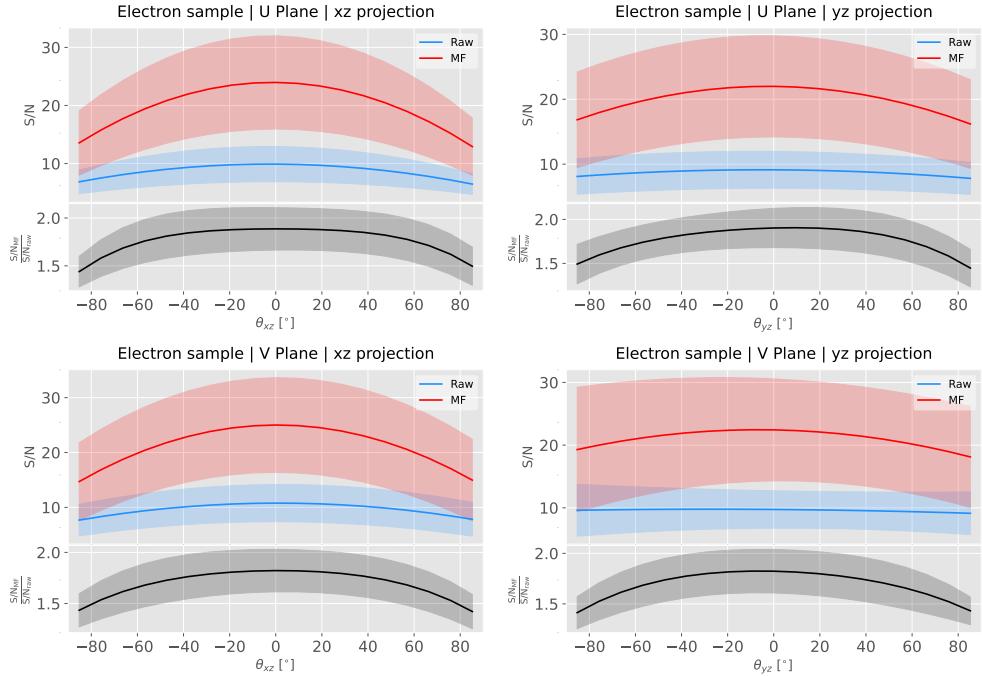


Figure 4.14: Angular dependence of the mean S/N and the S/N improvement, for the different monoenergetic samples considered (from top to bottom: electrons, muons, protons and neutral pions). The two columns on the left represent the values for the U plane waveforms. The top subplots show the mean S/N for raw (green) and filtered (red) waveforms whereas the bottom subplots depict the averaged S/N improvement (black).

fact that for certain configurations (an extreme case configuration being signals normal to the wire plane and perpendicular to the induction wires at the same time) the S/N is much lower than average as the corresponding waveforms are severely distorted. In this sense, I am interested to see how the matched filter behaves for these cases and how the S/N improvement on those compare to the average.

Fig. 4.13 shows the angular dependence of the S/N for the monoenergetic $E_k = 100$ MeV isotropic muons, for the different induction wire planes and projections. The angles for each event are given by the components of the initial value of the momentum of the particles, taking the angles of the projections on the xz and yz planes with respect to the z axis (more accurately, one needs to compute these angles twice for each event, a pair for the $xy'z'$ coordinate system and the other for the $xy''z''$). The top row shows the dependence on the angles corresponding to the U plane, i.e. $\theta_{xz'}$ and $\theta_{y'z'}$, whereas the bottom row shows the angular dependence viewed from the V plane, $\theta_{xz''}$ and $\theta_{y''z''}$. In

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each plot, the top subplot represents the mean values of the S/N for the raw (blue) and matched filtered (red) signals, and the bottom subplot the averaged S/N improvement (black). The solid lines represent the mean value obtained for the corresponding angular value, whereas the semitransparent bands represent one standard deviation around the mean at each point.

As expected, the S/N is in general higher when tracks are parallel to the APA (i.e. $\theta_{xz} \sim 0$) and lower when it is normal to the plane ($\theta_{xz} \sim \pm 90^\circ$). In the same way, tracks parallel to the wires ($\theta_{yz} \sim \pm 90^\circ$) tend to have higher S/N than those perpendicular to these ($\theta_{yz} \sim \pm 0$).

Fig. 4.14 shows the corresponding angular dependence information for the $E_k = 100$ MeV electrons sample. Notice that, in this case, the S/N behaviour discussed above does not hold. A possible explanation can be that, because most hits in these events are produced by the secondary particles generated in the EM shower, the signal peaks whose S/N ratios were computed do not correspond to the directional information of the primary electron.

4.5.2 Distortion and peak asymmetry

As a little case of study, I selected two of the simulated $E_k = 100$ MeV monoenergetic muon events. With respect to the U induction plane, one is parallel to the APA (low $\theta_{xz'}$) and to the wires (high $\theta_{y'z'}$) and the other is normal to the APA plane (high $\theta_{xz'}$) and perpendicular to the wires (low $\theta_{y'z'}$). As expected from the results on the angular dependence discussed above, the former has a higher S/N (before and after the filtering) when compared to the latter. An interesting thing to notice about these two samples is that, even though one has a much bigger S/N than the other, it is the one with the smallest S/N the one that got the biggest averaged S/N improvement. In Table 4.1 I included all the relevant parameters of these two $E_k = 100$ MeV muon events I am considering, namely, the angles with respect to the $xy'z'$ reference frame, the values of the S/N, the S/N improvement and also the so-called peak asymmetry Δ_{peak} that I will discuss next.

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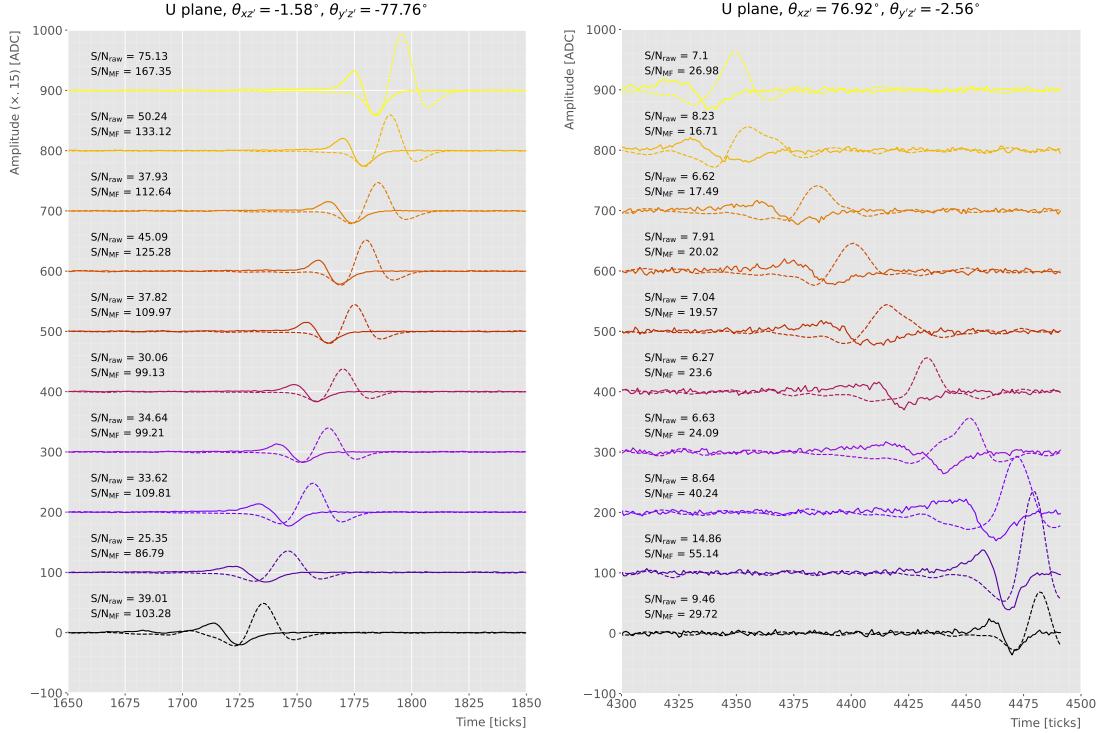


Figure 4.15: Selected consecutive waveforms corresponding to two monoenergetic $E_k = 100$ MeV muon events, one is parallel to the APA and to the wires in the U plane (left panel) and the other is normal to the APA plane and perpendicular to the U plane wires (right panel). The solid lines represent the raw waveforms whereas the dashed lines correspond to the waveforms after the matched filter was applied. The waveforms on the left panel have been scaled by a factor of 0.15 to have similar amplitude to the ones on the right panel.

Table 4.1: Characteristic parameters of the two monoenergetic muon events selected, relative to the U plane: projected angles in the xz' and yz' planes, S/N values for the raw and filtered waveforms, mean improvement of the S/N and peak asymmetry.

	$\theta_{xz'} (\circ)$	$\theta_{yz'} (\circ)$	S/N_{raw}	S/N_{MF}	$\frac{S/N_{\text{MF}}}{S/N_{\text{raw}}}$	$\Delta_{\text{peak}} (\text{ADC})$
High ("parallel")	-1.58	-77.76	41.65	112.44	2.83	-35.73
Low ("normal")	76.92	-2.56	8.07	25.46	3.12	-10.38

1819 One can try to understand better what is going on with these two events by looking
 1820 at the raw and filtered data from some of their active channels. Fig. 4.15 shows a
 1821 selection of consecutive raw and filtered U plane waveforms from the event with high S/N
 1822 (left panel) and the one with low S/N (right panel). Notice that to show both collections
 1823 of waveforms at a similar scale I had to apply a factor of 0.15 to the waveforms with
 1824 high S/N. Additionally, next to each waveform I included the values of the raw and

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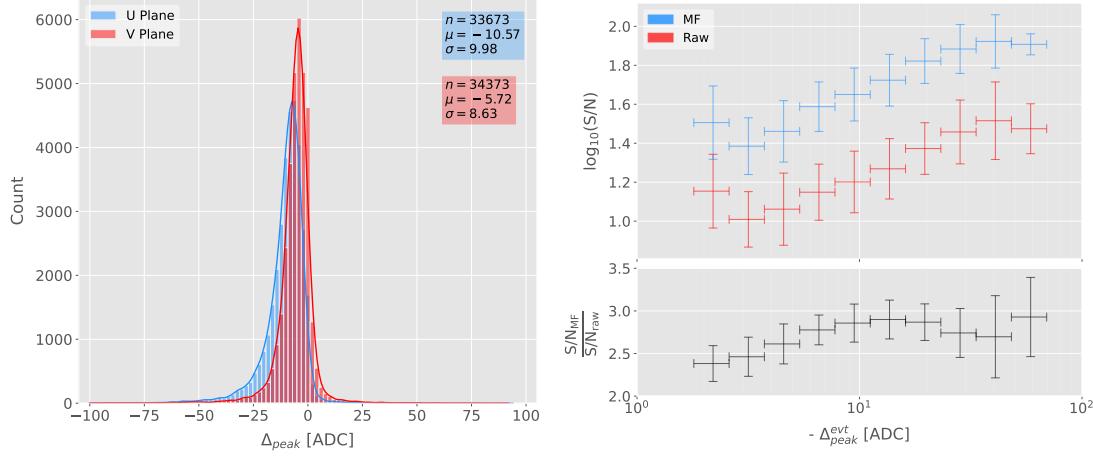


Figure 4.16: Left panel: peak asymmetry distribution for the case of the monoenergetic $E_k = 100$ MeV muon sample. Each value corresponds to a single bipolar signal peak from a channel in any event. The blue distribution represents the peaks on U plane channels, whereas the red corresponds to signal peaks in V wires. Right panel: relation between the mean peak asymmetry per event with the S/N for U channel waveforms from the $E_k = 100$ MeV muon sample. The top subplot shows the decimal logarithm of the mean S/N for the raw (red) and the matched filtered (blue) waveforms. The bottom subplot contains the mean S/N improvement ratio after the matched filter was applied.

1825 matched filtered S/N for the corresponding channel. The first thing to notice in this plot
 1826 is that the amplitude of the signal peaks from the normal track have a much smaller
 1827 amplitude, and also appear quite distorted when compared to the others. On the other
 1828 hand, although the matched filtered S/N is still smaller, the relative improvement is
 1829 bigger than in the parallel case.

1830 A way I found to quantify the difference between the shapes within these two events
 1831 is their different peak asymmetry. One can define the peak asymmetry as the (signed)
 1832 difference between the positive and the negative peaks of the bipolar shape, i.e.:

$$\Delta_{peak} \equiv h_+ - h_-, \quad (4.21)$$

1833 where both heights h_+ and h_- are positive defined. Fig. 4.16 (left panel) shows the
 1834 distribution of this peak asymmetry for all the waveforms corresponding to channels
 1835 in the U (blue) and V (red) planes for the monoenergetic muon sample. One can
 1836 see that these distributions are clearly shifted to negative values (with mean values

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1837 $\mu_{\Delta}^U = -10.57$ ADC and $\mu_{\Delta}^V = -5.72$ ADC respectively). It is interesting to notice
1838 that the peak asymmetry value of the sample with high S/N sits at the left tail of the
1839 distribution whereas the corresponding value of the sample with low S/N lies around
1840 the mean.

1841 Now, one can try to correlate the peak asymmetry with the S/N and the S/N change
1842 per event. Fig. 4.16 (right panel) shows the result of comparing (minus) the mean
1843 peak asymmetry per event to the averaged raw (red) and matched filtered (blue) S/N
1844 per event (top subplot). The horizontal lines sit at the mean value obtained in the fit
1845 and represent the width of the $-\Delta_{peak}$ bins used, while the vertical lines indicate one
1846 standard deviation around that mean value. Notice that, when taking decimal logarithm
1847 on both, there is an approximate linear relation between these quantities, except for
1848 peak asymmetry values bigger than -5 ADC where the S/N remains constant.

1849 Also, in the bottom subplot of Fig. 4.16 (right panel) I show the relation between
1850 the peak asymmetry and the mean S/N improvement. In this case, one see that there is
1851 a maximum at $\Delta_{peak} \sim -10$ ADC. As mentioned previously, this is also the value of the
1852 mean of the peak asymmetry distribution. In fact, it is expected that our filter favours
1853 the signal peaks with the most common values of the peak asymmetry, as this was one
1854 of the features I target in our filter coefficient optimisation through the parameter δ .

1855 These results suggest that events with poorer values of the mean S/N, usually
1856 associated to non-favourable track orientations, tend to have smaller values of the mean
1857 peak asymmetry (in absolute value). Nonetheless, because our matched filters have
1858 been optimised to account for these asymmetries, the improvement on the S/N for these
1859 events is sizeable if not better than the one for events which already had a high S/N.

1860 4.5.3 Hit sensitivity

1861 One of the advantages of the matched filter, directly related to increasing the S/N, is
1862 the capability of picking hits that before fell below the threshold. For instance, Fig. 4.17
1863 shows the raw ADC data from an example event (electron, $E_k = 100$ MeV) with the
1864 produced true hits superimposed (black boxes), together with the hits produced by the

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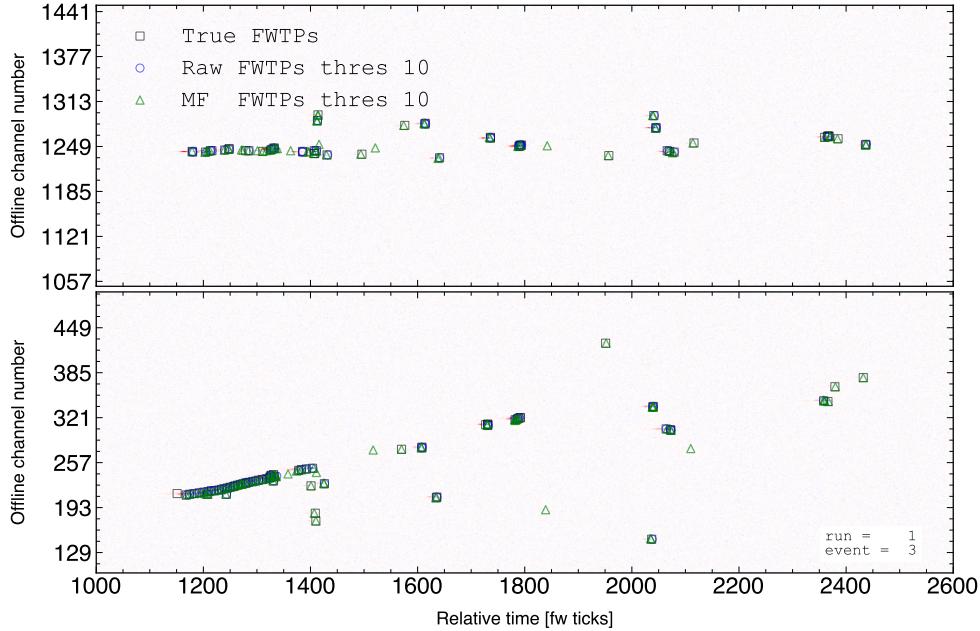


Figure 4.17: Raw data display in the plane time (in firmware ticks) vs. offline channel number for an $E_k = 100$ MeV electron event. The produced true hits are superimposed (black boxes) as well as the hits coming from the standard hit finder chain (blue circles) and the hit finder using the matched filter (green triangles).

standard hit finder chain (blue circles), i.e. using the current FIR filter, and the hits obtained using the matched filters (green triangles). Both the standard and the matched filter hit finders were run with a threshold of 10 ADC. Notice that the standard hits match well the true ones at the initial part of the event (where we have a track-like object), but they miss most of the hits produced by the EM shower at later times. On the other hand, the hits produced with the matched filter have a better agreement with the true hits even for the more diffuse shower activity.

Notwithstanding that now I get more hits with this combination of matched filter and low threshold as a results of the enhancement of the signal peaks relative to the noise level, it is also true that I pick some spurious hits not related to any real activity if one lowers the thresholds too much. Therefore, some optimisation of the threshold is needed. Basically one will need to make a trade-off between precision and sensitivity.

Having this in mind, I tried to compare the produced hits one gets from the standard hit finder and the ones resulting from applying the matched filter with the true hits.

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1879 By running the hit finders on our samples with different values of the threshold one
1880 can understand, for instance, how low one can set the threshold without getting mostly
1881 spurious hits and then evaluate the gains obtained from this.

1882 Because now I am also interested in seeing how the hit sensitivity changes with the
1883 energy, I prepared new isotropic samples with the same types of particles as before
1884 (muons, electrons, protons and neutral pions) but with a flat kinetic energy distribution
1885 ranging from 5 to 100 MeV.

1886 In order to estimate the hit sensitivity, given a certain sample, one needs to recover
1887 the set of true hits to be able to compare these with the ones produced. To do so,
1888 a modification in the procedure I was using to extract the raw waveforms is needed.
1889 For this kind of study I run the detector simulation in two steps, first I produce the
1890 waveforms without noise and extract them in the same format I used for the raw data,
1891 then the noise is added and the noisy waveforms are then written to a file as well.

1892 To have a better comparison between the true hits and the ones produced from
1893 the raw waveforms after applying the two filters, I applied also the FIR filter and the
1894 matched filters to the noiseless waveforms and then I run the hit finder with a minimal
1895 threshold (in this case I used 1 ADC) on these noiseless filtered waveforms. In this way
1896 I generated two sets of true hits, I will refer to them as standard true hits (with the
1897 current/default FIR filter) and matched filter true hits respectively. This allows a more
1898 precise matching between the different groups of hits produced, as it will account for
1899 any delays and distortions introduced by the FIR and the matched filters.

1900 In the case of the raw waveforms (with noise), I run the hit finder on them, with
1901 different values of the threshold, after applying either the FIR or the matched filters. I
1902 will name them simply standard hits and matched filter hits respectively. Then, I match
1903 the generated hits to the true hits (the standard hits with the standard true hits and
1904 the matched filter hits with the matched filter true hits). The matching is performed by
1905 comparing the channel number and the timestamp of the hits. To count as a match,
1906 I require that all hits with the same channel number and timestamp have overlapping
1907 hit windows, i.e. the time windows between their hit end and hit start times need to

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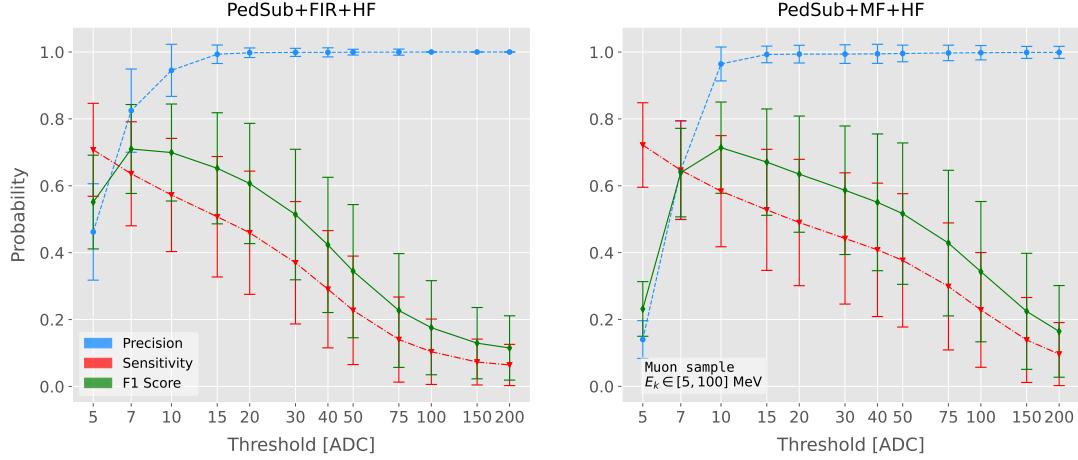


Figure 4.18: Dependence of the precision (blue), sensitivity (red) and F_1 (green) scores on the threshold values used in the hit finder, for the FIR (left panel) and matched filter (right panel) cases. The results were obtained after matching the hits to the true hits in the case of the isotropic muon sample with kinetic energy in the range 5 to 100 MeV, taking only into account the induction plane channels. The points represent the mean value while the error bars indicate one standard deviation around that mean value.

overlap. If more than one hit in one of the groups have hit overlap with the same hit in the other group I only count the hit with closer hit peak time value.

The generation of the samples, the procedure to produce the standard hits (with the default FIR filter) and matched filter hits and the matching of these with the true hits is described in detail in App. ??.

To quantify the performance of the two hit finder approaches, I use a classical method from statistical classification known as confusion matrix [111]. This is basically a way of sorting the outputs of a binary classifier, considering the true values of the classification and the predicted values. It divides the outputs in four categories: true positive (TP, both true and predicted values are 1), false negative (FN, true value is 1 but predicted is 0), false positive (FP, true value is 0 but predicted is 1) and true negative (TN, both true and predicted values are 0)).

The contents of the confusion matrix allow us to compute other derived scores to judge the performance of our classifiers. In this study, I will make use of three of these

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1922 metrics, namely the precision or positive predictive value:

$$\text{PPV} = \frac{\text{TP}}{\text{TP} + \text{FP}}, \quad (4.22)$$

1923 the sensitivity or true positive rate:

$$\text{TPR} = \frac{\text{TP}}{\text{TP} + \text{FN}}, \quad (4.23)$$

1924 and the F_1 score [112]:

$$F_1 = \frac{2\text{TP}}{2\text{TP} + \text{FP} + \text{FN}}, \quad (4.24)$$

1925 which is the harmonic mean of the precision and the sensitivity.

1926 In our specific case I am not going to make use of the true negative value, as its
1927 definition in this context can be ambiguous because one does not have clear instances in
1928 the classification process. This way, I will only count the number of true positives as the
1929 total amount of hits I can match between true and raw populations, the number of false
1930 negatives will be the number of missing true hits and the false positive the number of
1931 hits which do not match any true hit.

1932 In Fig. 4.18 I show the precision (blue), sensitivity (red) and F_1 (green) scores I
1933 obtained for different values of the threshold used in the hit finder for the case of the
1934 muon sample. Because the matched filters are only applied to induction channels, I only
1935 consider here hits coming from the U and V planes. The panel on the left corresponds
1936 to the scores I got when I ran the hit finder on the FIR filtered waveforms, whereas the
1937 right panel contains the scores for the matched filter case. The points are centered at
1938 the threshold value used and represent the mean value obtained for each score using all
1939 the generated events, while the error bars indicate one standard deviation around the
1940 mean value.

1941 One can see that the precision for the matched filter case is lower when the thresholds
1942 are very low, as the noise baseline is slightly amplified, but then rises to high values
1943 quicker than for the FIR case. The other difference one can spot is that the sensitivity

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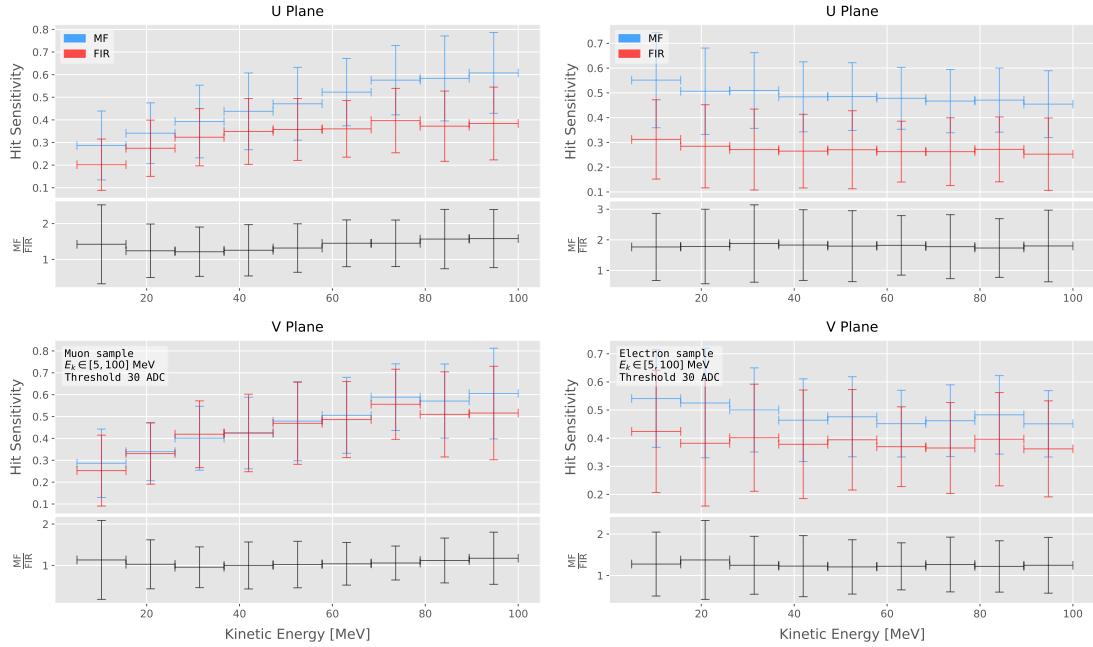


Figure 4.19: Dependence of the averaged hit sensitivity on the kinetic energy of the events for the matched filter (blue) and standard (red) hits, for the case of the muon (left panel) and electron (right panel) samples, separated between U (top plots) and V (bottom plots) induction wire planes. The top subplots contain the hit sensitivities for the two hit finder alternatives, while the bottom subplots show the ratio between the two. The horizontal lines sit at the mean value and represent the size of the energy bins, while the vertical error bars indicate one standard deviation around that mean value.

in the FIR case starts dropping faster at around the same threshold values where the precision stabilizes around 1, while in contrast for the matched filter this rapid decrease starts at higher threshold values. A similar scan for the same thresholds was performed for the electron sample in the same energy range, yielding similar results.

In Fig. 4.19 I show the averaged hit sensitivity versus the kinetic energy of the events, both for the matched filter hits (blue) and the standard hits (red). The left panel corresponds to the muon sample, whereas the one on the right corresponds to the electron sample, both with kinetic energies between 5 and 100 MeV. In each panel the top plot corresponds to hits in the U plane, while the bottom plot contains the same information for the V plane. Each plot contains two subplots, the one on the top shows the hit sensitivity values for the matched filter and standard hits separate, while the bottom subplot depicts the ratio between the matched filter and standard sensitivities.

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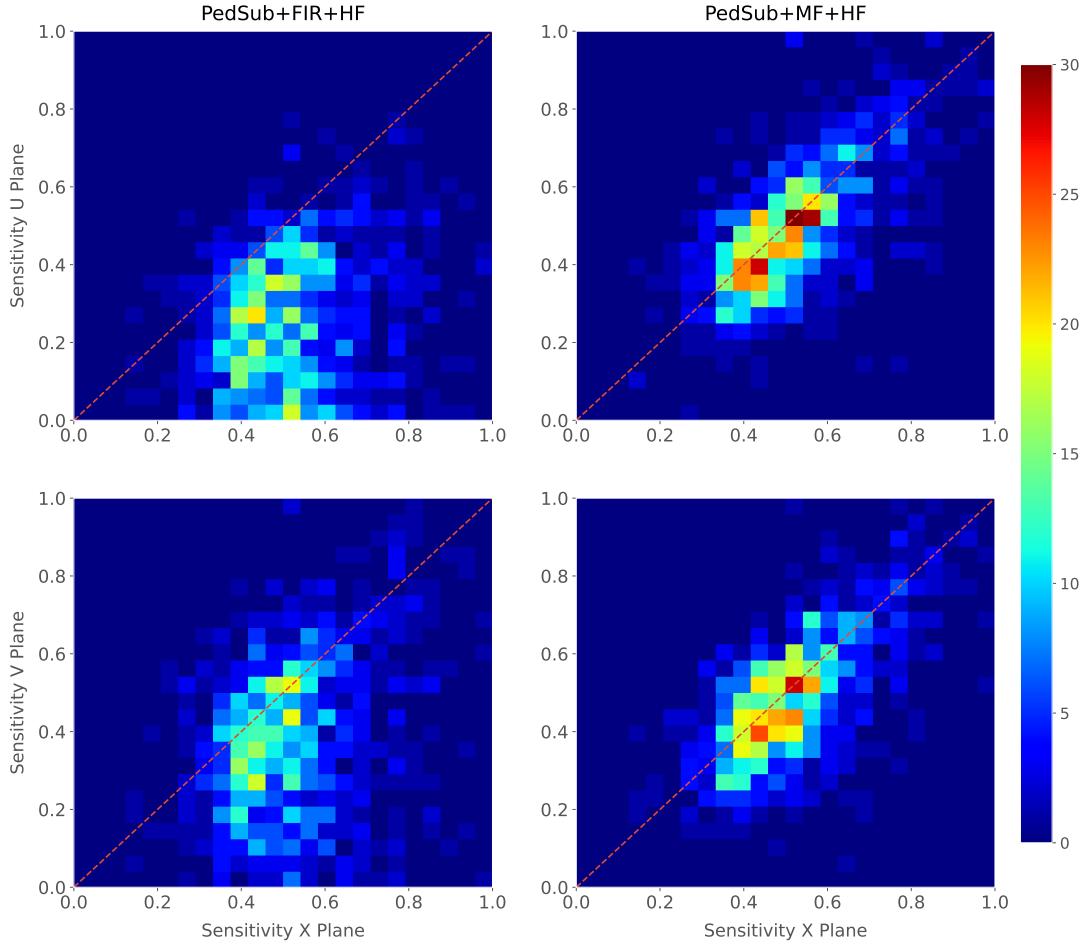


Figure 4.20: Distributions of the hit sensitivity in the U (top panels) and V (bottom panels) planes versus the hit sensitivity in the X plane, both for the standard hits (left panels) and the matched filter hits (right panels), in the case of the electron sample and a threshold of 30 ADC.

1956 The horizontal lines are placed at the mean value obtained in the fit and represent the
 1957 width of the E_k bins used, while the vertical error bars indicate one standard deviation
 1958 around that mean value. In both cases the threshold used was 30 ADC, as I required
 1959 the precision to be higher than 0.99 for both matched filter and standard cases.

1960 One can see that, in general, the improvements are better for the U than for the V
 1961 plane. While for the U channels I achieved a mean improvement of 50% and 80% for
 1962 muons and electrons respectively, the improvement in the V plane is stalled at 10% and
 1963 25%. Nevertheless, if I look at the sensitivities for the matched filter hits in both planes
 1964 one can see these have similar mean values for each energy bin, while on the contrary

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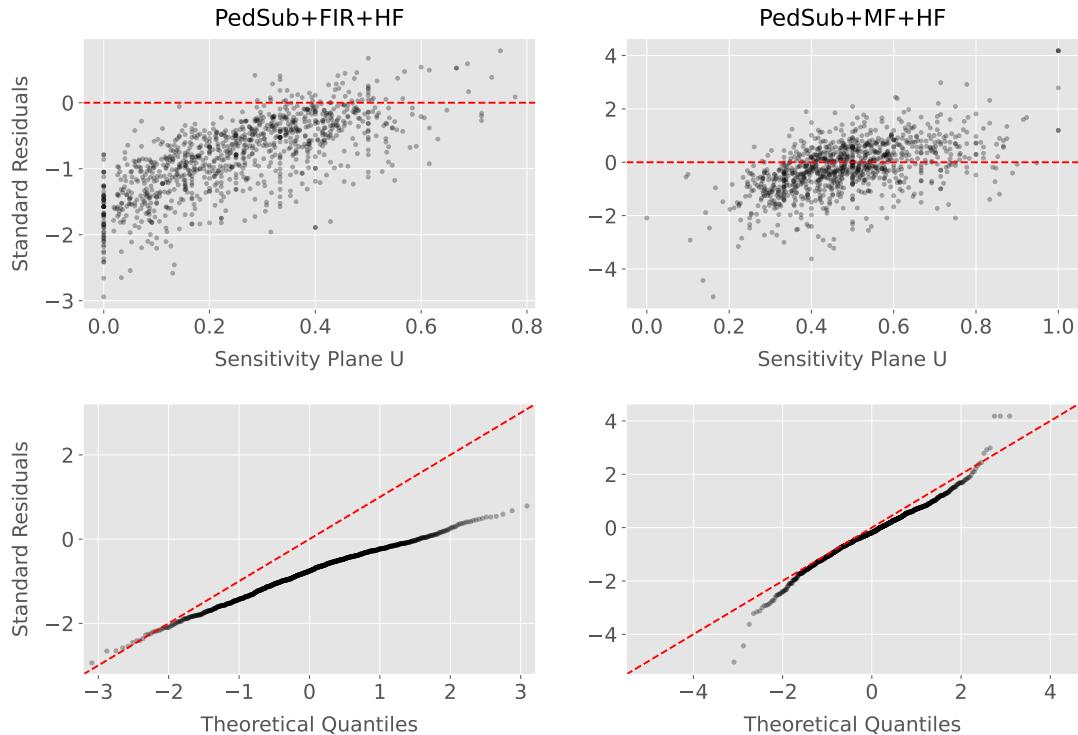


Figure 4.21: Top panels: standard residual plots of the hit sensitivities between the X and U planes. Bottom panels: quantile-quantile plots of the hit sensitivity standard residuals between the X and U planes. In all cases, the left panel corresponds to the standard hits while the right panel represents the matched filter case, all from the electron sample with a 30 ADC threshold.

for the standard hits the sensitivity remains relatively high for the V plane. This way, it looks there was a less significant gain because the hit sensitivity was already high.

Another interesting observation is the different behaviors for muons and electrons. While hit sensitivity for muons grows significantly with energy, in the case of electrons this slightly decreases the higher the kinetic energy of the event is. In any case, when it comes to the improvement on the sensitivities, this remains almost constant in all cases.

Furthermore, we can look at how the concurrence of hits between the different wire planes has changed. For any given event, I expect to have a similar number of hits in the three planes. As the ionisation electrons need to cross the U and V planes prior to reach the collection plane X they will induce current in those wire planes. A way to check the concurrence of hits across planes is looking at the relation between the hit sensitivities for each individual event. One cannot expect the sensitivities to be exactly equal across

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1977 planes, but ideally they should be normally distributed around the diagonal.

1978 Fig. 4.20 shows the hit sensitivity in the U (top panels) and V (bottom panels)
1979 planes versus the hit sensitivity in the X plane, for the case of the standard hits (left
1980 panels) and the matched filter hits (right panels). All plots were generated for the
1981 electron sample and a threshold of 30 ADC. From these one can see a clear trend,
1982 when I use the standard hit finder chain the sensitivities in the induction planes are
1983 systematically lower than the hit sensitivity in the X plane, i.e. most of the points sit
1984 below the diagonal (red dashed line). In contrast, when the matched filters are applied,
1985 the majority of the events are distributed around the diagonal. This points out that the
1986 concurrence of hits across planes has improved.

1987 To exemplify the improvement I obtained, one can consider the residuals of the hit
1988 sensitivities for the X and U planes. Assuming the diagonal hypothesis, i.e. given a
1989 dataset of the form (x, y) for any x I take the predicted y value to be equal to the value
1990 of x , I can compute the standard residuals for the hit sensitivities in U given the ones for
1991 X. In Fig. 4.21 (top panels) I show these standard residuals against the corresponding
1992 values of the hit sensitivity in the U plane, for our electron sample with kinetic energy
1993 between 5 and 100 MeV. If I compare the scatter points in the case of the standard
1994 hits (left panel) and the matched filter hits (right panel), I see that the residuals of the
1995 standard hit finder case follow a certain pattern and their mean deviates from 0.

1996 To see clearly if the residuals are normally distributed, in Fig. 4.21 (bottom panels)
1997 I plot the corresponding quantile-quantile plot for both the standard (left panel) and
1998 matched filter (right panel) standard residuals. One can clearly see that the points for
1999 the standard case follow a strongly non-linear pattern, suggesting that the residuals
2000 do not follow a normal distribution. In contrast, for the matched filter hits the points
2001 conform to a roughly linear path, implying that in this case the normality condition is
2002 fulfilled.

2003 All these results hint at the fact that the concurrence of hits across the wire planes
2004 can be strengthened by applying the matched filters.

2006 DM searches with neutrinos from the Sun

2007 The idea of detecting neutrino signals coming from the Sun’s core to probe DM is not
2008 new. The main focus of these searches has usually been high-energy neutrinos originated
2009 from DM annihilations into heavy particles [113–116], although recent studies have
2010 proposed to look at the low-energy neutrino flux arising from the decay of light mesons
2011 at rest in the Sun [117–120] previously thought undetectable.

2012 In this Chapter I try to demonstrate the capability of DUNE to constrain different
2013 DM scenarios. I used the neutrino fluxes arising from DM annihilations in the core
2014 of the Sun to compute the projected limits that DUNE would be able to set on the
2015 annihilation rates in the Sun and the DM scattering cross sections.

2016 5.1 Gravitational capture of DM by the Sun

2017 The Sun and the centre of the Earth are possible sources of DM annihilations, specially
2018 interesting because of their proximity. Their gravitational attraction ensured the capture
2019 of DM from the local halo through repeated scatterings of DM particles crossing them.
2020 Only neutrinos produced from DM annihilations can escape the dense interior of these
2021 objects. Therefore, neutrino telescopes are the most useful experimental layouts to
2022 pursue DM searches from their cores.

2023 The neutrino flux from DM annihilations inside the Sun depends on the DM capture
2024 rate, which is proportional to the DM scattering cross section, and the annihilation rate,
2025 which is proportional to the velocity-averaged DM annihilation cross-section. The total

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2026 number of DM particles inside the Sun follows the Boltzmann equation [117]:

$$\frac{dN_{DM}}{dt} = C_{\odot} - A_{\odot} N_{DM}^2, \quad (5.1)$$

2027 where C_{\odot} and A_{\odot} are the total Sun DM capture and annihilation rates respectively.
 2028 In this expression I neglected the evaporation term, proportional to N_{DM} , which only
 2029 contribute for $m_{DM} \lesssim 4$ GeV [121]. As the current threshold of neutrino telescopes
 2030 is a few GeV, this region falls below the probed range but can be important in future
 2031 low-energy projects.

2032 This equation has an equilibrium solution:

$$N_{DM}^{eq} = \sqrt{\frac{C_{\odot}}{A_{\odot}}}, \quad (5.2)$$

2033 which represents the amount of DM inside the Sun if the capture and annihilation have
 2034 reached equilibrium. As the Sun is approximately 4.6 Gyr old, it is usually assumed that
 2035 equilibrium has been achieved. Therefore, the anomalous neutrino flux from the Sun
 2036 would only depend on the DM scattering cross section, enabling us to set limits on this
 2037 quantity. If one does not assume equilibrium, some assumptions on the DM annihilation
 2038 cross section are necessary to extract predictions from neutrino signals.

2039 Here, I am going to consider three possible scenarios for the DM interactions: DM
 2040 scattering off electrons, spin-dependent (SD) and spin-independent interactions off nuclei.
 2041 For the case of these last two, the cross sections will be given in terms of the SD and
 2042 SI elastic scattering DM cross section off protons (assuming that DM interactions off
 2043 protons and neutrons are identical), σ_p^{SD} and σ_p^{SI} , as [2, 117]:

$$\sigma_i^{\text{SD}} = \left(\frac{\tilde{\mu}_{A_i}}{\tilde{\mu}_p} \right)^2 \frac{4(J_i + 1)}{3J_i} |\langle S_{p,i} \rangle + \langle S_{n,i} \rangle|^2 \sigma_p^{\text{SD}}, \quad (5.3)$$

$$\sigma_i^{\text{SI}} = \left(\frac{\tilde{\mu}_{A_i}}{\tilde{\mu}_p} \right)^2 A_i^2 \sigma_p^{\text{SI}}, \quad (5.4)$$

2044 where $\tilde{\mu}_{A_i}$ is the reduced mass of the DM-nucleus i system, $\tilde{\mu}_p$ is the reduced mass of

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the DM-proton system, A_i and J_i the mass number and total angular momentum of nucleus i and $\langle S_{p,i} \rangle$ and $\langle S_{n,i} \rangle$ the expectation value of the spins of protons and neutrons averaged over all nucleons, respectively (see Ref. [122] for a review on spin expectation values).

Since the Sun is mainly composed of Hydrogen, the capture of DM from the halo is expected to occur mainly through spin-dependent scattering. However, since the spin-independent cross section is proportional to the square of the atomic mass, heavy elements can contribute to the capture rate (even though they constitute less than 2% of the mass of the Sun). Heavy elements can also contribute to the spin-dependent cross section if the DM has also momentum-dependent interactions.

DM particles can get captured by the Sun if after repeated scatterings off solar targets their final velocity is lower than the escape velocity of the Sun. In the limit of weak cross sections, this capture rate can be approximately written as [2]:

$$C_{\odot}^{\text{weak}} = \sum_i \int_0^{R_{\odot}} dr \ 4\pi r^2 \int_0^{\infty} du_{\chi} \frac{\rho_{\chi}}{m_{\chi}} \frac{f_{v_{\odot}}(u_{\chi})}{u_{\chi}} \omega(r) \int_0^{v_e(r)} dv \ R_i^-(\omega \rightarrow v) |F_i(q)|^2, \quad (5.5)$$

where the summation extends over all possible nuclear targets. In this expression, R_{\odot} is the radius of the Sun, ρ_{χ} is the local DM density, m_{χ} the mass of the DM particle, $f_{v_{\odot}}(u_{\chi})$ the DM velocity distribution seen from the Sun's reference frame, $R_i^-(\omega \rightarrow v)$ is the differential rate at which a DM particle with velocity v scatters a solar target of mass m_i to end up with a velocity ω and $|F_i(q)|$ is the nuclear form factor of target i .

The differential scattering rate takes a rather simple form when considering velocity-independent and isotropic cross sections. In that case, this quantity is given by [2, 123]:

$$R_i^-(\omega \rightarrow v) = \frac{2}{\sqrt{\pi}} \frac{\mu_{i,+}^2}{\mu_i} \frac{v}{\omega} n_i(r) \sigma_i \left[\chi(-\alpha_-, \alpha_+) + \chi(-\beta_-, \beta_+) e^{\mu_i(\omega^2 - v^2)/u_i^2(r)} \right], \quad (5.6)$$

where μ_i is the ratio between the DM mass and the mass of target i , $\mu_{i,\pm}$ is defined as:

$$\mu_{i,\pm} \equiv \frac{\mu_i \pm 1}{2}, \quad (5.7)$$

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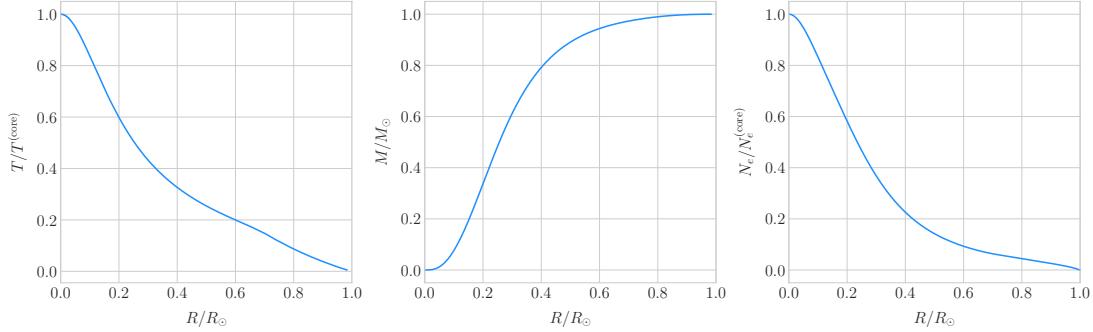


Figure 5.1: Input solar parameters used in our capture rate computation as functions of the Sun’s radius, from left to right: temperature (with respect to the temperature at the core), mass (in solar masses) and electron number density (with respect to the electron density at the core). All quantities shown correspond to the standard solar model BS2005-OP [1].

2066 $n_i(r)$ is the density profile of target i in the solar medium, $u_i(r)$ is the most probable
2067 velocity of target i given by:

$$u_i(r) = \sqrt{\frac{2T_\odot(r)}{m_i}}, \quad (5.8)$$

2068 where $T_\odot(r)$ is the temperature of the Sun, the quantities α_\pm and β_\pm are defined as:

$$\alpha_\pm \equiv \frac{\mu_{i,+}v \pm \mu_{i,-}\omega}{u_i(r)}, \quad (5.9)$$

$$\beta_\pm \equiv \frac{\mu_{i,-}v \pm \mu_{i,+}\omega}{u_i(r)}, \quad (5.10)$$

2069 and the function $\chi(a, b)$ is a Gaussian integral of the form:

$$\chi(a, b) \equiv \int_a^b dx e^{-x^2}. \quad (5.11)$$

2070 Finally, if one assumes the DM halo velocity distribution in the galactic rest frame
2071 to be a Maxwell-Boltzmann distribution, one can write the halo velocity distribution for
2072 an observer moving at the speed of the Sun with respect to the DM rest frame as:

$$f_{v_\odot}(u_\chi) = \sqrt{\frac{3}{2\pi}} \frac{u_\chi}{v_\odot v_d} \left(e^{-\frac{3(u_\chi - v_\odot)^2}{2v_d^2}} - e^{-\frac{3(u_\chi + v_\odot)^2}{2v_d^2}} \right), \quad (5.12)$$

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2073 where:

$$\omega^2 = u_\chi + v_e(r)^2, \quad (5.13)$$

2074 is the DM velocity squared, v_\odot the relative velocity of the Sun from the DM rest frame
 2075 and $v_d \simeq \sqrt{3/2}v_\odot$ the velocity dispersion.

2076 For the case of strong scattering cross section, Eq. (5.5) ceases to be valid, as it
 2077 escalates indefinitely with the cross section. In that limit, the capture rate saturates to
 2078 the case where the probability of interaction is equal to one, which can be written as:

$$C_\odot^{\text{geom}} = \pi R_\odot^2 \left(\frac{\rho_\chi}{m_\chi} \right) \langle v \rangle \left(1 + \frac{3}{2} \frac{v_e^2(R_\odot)}{v_d^2} \right) \xi(v_\odot, v_d), \quad (5.14)$$

2079 where $v_d = \sqrt{8/3\pi}v_d$ is the mean velocity in the DM rest frame and the factor $\xi(v_\odot, v_d)$
 2080 accounts for the suppression due to the motion of the Sun:

$$\xi(v_\odot, v_d) = \frac{v_d^2 e^{-\frac{3v_\odot^2}{2v_d^2}} + \sqrt{\frac{\pi}{6}} \frac{v_d}{v_\odot} (v_d^2 + 3v_e^2(R_\odot) + 3v_\odot^2) \operatorname{Erf} \left(\sqrt{\frac{3}{2}} \frac{v_\odot}{v_d} \right)}{2v_d^2 + 3v_e^2(R_\odot)}. \quad (5.15)$$

2081 Having these into account, one can write the total capture rate as a combination of
 2082 both contributions, allowing a smooth transition between the two, as:

$$C_\odot = C_\odot^{\text{weak}} \left(1 - e^{C_\odot^{\text{geom}} / C_\odot^{\text{weak}}} \right). \quad (5.16)$$

2083 I computed the capture rate from Eq. (5.16) in the case of interactions with
 2084 electrons. To do so, I used the standard solar model BS2005-OP [1]. Fig. 5.1 shows the
 2085 three parameters from the solar model that are needed for the computation, the solar
 2086 temperature (left panel), mass (central panel) and electron density (right panel) profiles.

2087 For the case of the interactions off nuclei, the computations are more convoluted
 2088 as one needs to add up the contributions of the different most abundant nuclei in
 2089 the Sun. Also, in contrast to the electron scenario where the form factor is trivially
 2090 $|F_e(q)|^2 = 1$, for any nucleus i one would need to consider some appropriate nuclear
 2091 density distribution (either a Gaussian approximation, a Woods-Saxon distribution, etc)

CHAPTER 5. DM SEARCHES WITH NEUTRINOS FROM THE SUN

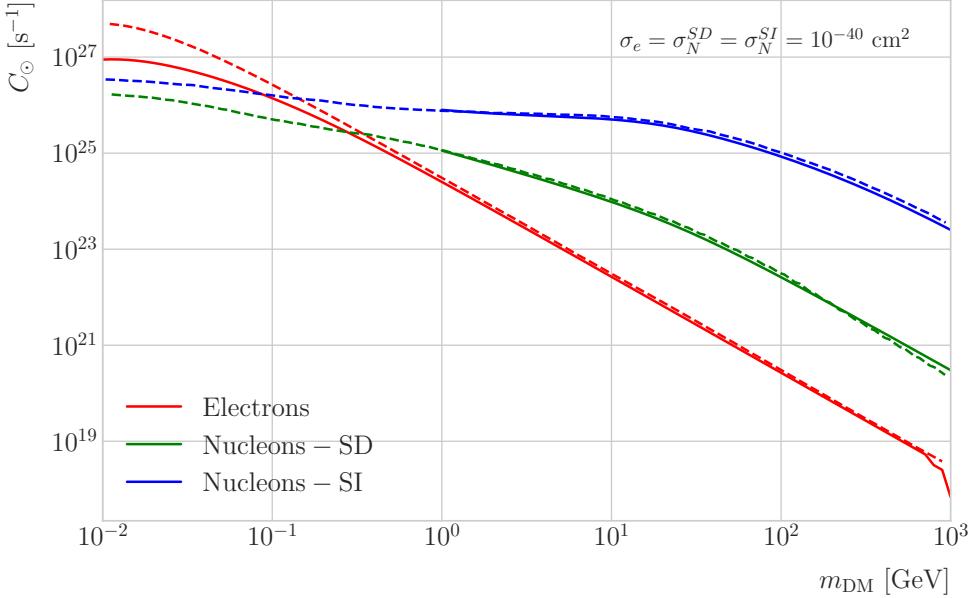


Figure 5.2: Capture rates as a function of the DM mass for the DM-electron interactions (red lines), SD DM-nucleons interactions (green lines) and SI DM-nucleons interactions (blue lines). Solid lines represent the values computed in this work while the dashed lines are the one given in Ref. [2]. All the rates are shown for a choice of scattering cross section of $\sigma_i = 10^{-40} \text{ cm}^2$.

which would complicate the calculations even further.

That is the reason why, at this stage of our study, I decided to take an alternative approach to the computation of the DM-nucleus capture rates. I used the **DarkSUSY** software, that allows us to compute these quantities performing a full numerical integration over the momentum transfer of the form factors. The default standard solar model used by **DarkSUSY** is BP2000¹ [124].

In Fig. 5.2 I show the results I obtained for the capture rates, for the case of interactions off electrons (red solid line), SD (green solid line) and SI (blue solid line) interactions of nucleons. In all cases I used a value of the scattering cross sections of $\sigma_i = 10^{-40} \text{ cm}^2$. Note here one of the limitations of the **DarkSUSY** approach, one can not extend the computation below $m_{\text{DM}} = 1 \text{ GeV}$. Nevertheless, this is not something to worry about in this case, as I will discuss next. As a comparison, I added also the

¹This is what they say in their manual, but I fear it is somewhat outdated. It appears to me this model is relatively old and do not see why they are not using others like [1]. Maybe one can double-check in the code to make sure.

5.1. GRAVITATIONAL CAPTURE OF DM BY THE SUN

values computed in Ref. [2] (same color scheme, dashed lines). One can see there is good agreement between these and the **DarkSUSY** computation of the SD and SI interactions for $m_{\text{DM}} \geq 1$ GeV. In this regime their computations also matches quite well our result for the electron capture rate. However, these start to differ significantly below $m_{\text{DM}} = 1$ GeV, being their estimate up to a factor of 5 bigger than ours for low masses.

Let us comment briefly about the assumption I made before about not including an evaporation term in the Boltzmann equation. If I include this term in the equation (which will be proportional to the number of DM particles) the equilibrium solution takes the form:

$$N_{\text{DM}}^{\text{eq}} = \sqrt{\frac{C_{\odot}}{A_{\odot}}} \frac{1}{\kappa + \frac{1}{2} E_{\odot} \tau_{\text{eq}}}, \quad (5.17)$$

where E_{\odot} is the total evaporation rate, τ_{eq} is the equilibrium time in the absence of evaporation:

$$\tau_{\text{eq}} = \frac{1}{\sqrt{C_{\odot} A_{\odot}}}, \quad (5.18)$$

and κ is defined as:

$$\kappa \equiv \sqrt{1 + \left(\frac{E_{\odot} \tau_{\text{eq}}}{2} \right)^2}. \quad (5.19)$$

Now, it is easy to proof that in case evaporation dominates $\kappa \gg 1$ and therefore:

$$N_{\text{DM}}^{\text{eq}} \simeq \frac{C_{\odot}}{E_{\odot}}. \quad (5.20)$$

In contrast, if evaporation is irrelevant $\kappa \simeq 1$ and one recovers Eq. (5.2).

In this way, one can define the evaporation mass as the mass for which the number of DM particles in equilibrium approaches Eq. (5.20) at 10% level:

$$\left| N_{\text{DM}}^{\text{eq}}(m_{\text{evap}}) - \frac{C_{\odot}(m_{\text{evap}})}{E_{\odot}(m_{\text{evap}})} \right| = 0.1 N_{\text{DM}}^{\text{eq}}(m_{\text{evap}}). \quad (5.21)$$

This can be regarded as the minimum testable mass one can reach using the annihilation products of the DM in the Sun.

It was reported in Ref. [2] that, in the case of both SD and SI DM interactions

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off nuclei, this value ranges from 2 to 4 GeV depending on the specific scattering cross section value, compatible with the usual assumptions in the literature. What is interesting is the case of the electron capture. It was found that, when one applies a cutoff in the velocity distribution of the DM trapped in the Sun slightly below the escape velocity, the evaporation mass for the DM-electron interaction decreases remarkably. For a moderate choice of $v_c(r) = 0.9v_e(r)$ one gets an evaporation mass of around 200 to 600 MeV. This possibility opens a region of the parameter space that could be tested with neutrino detectors.

5.2 Neutrino flux from DM annihilations

When WIMPs annihilate inside the Sun a flux of high-energy neutrinos is expected from heavy quarks, gauge bosons and $\tau^+\tau^-$ final states, which decay before losing energy in the dense solar medium, as they will produce a continuum spectra up to $E_\nu \sim m_\chi$ (in the case of direct annihilation to neutrinos one would have a line at $E_\nu = m_\chi$) [118]. This kind of signal has been extensively studied in the literature, allowing to put strong limits on the SD WIMP-proton cross section for large m_χ . However, the number of high-energy neutrinos per WIMP annihilation is small and the spectrum depends on the unknown final state. Moreover, background rejection is easier for large m_χ but neutrinos with $E_\nu \gtrsim 100$ GeV are significantly attenuated by interactions in the Sun.

Nevertheless, most WIMP annihilation final states eventually produce a low-energy neutrino spectrum. In this case one does not just consider the more massive final states but also annihilations into e^+e^- , $\mu^+\mu^-$ and light quarks [117]. In particular, light mesons would be produced and stopped in the dense medium, thus decaying at rest and producing a monoenergetic neutrino signal. The decay-at-rest of kaons will produce a $E_\nu = 236$ MeV ν_μ while in the case of pions one would have a $E_\nu = 29.8$ MeV ν_μ . In practice only K^+ and π^+ contribute to these signals, as K^- and π^- are usually Coulomb-captured in an atomic orbit and get absorbed by the nucleus. There is also a low-energy neutrino signal coming from muon decays, which are produced in kaon or

5.3. COMPUTING LIMITS FROM SOLAR NEUTRINO FLUXES

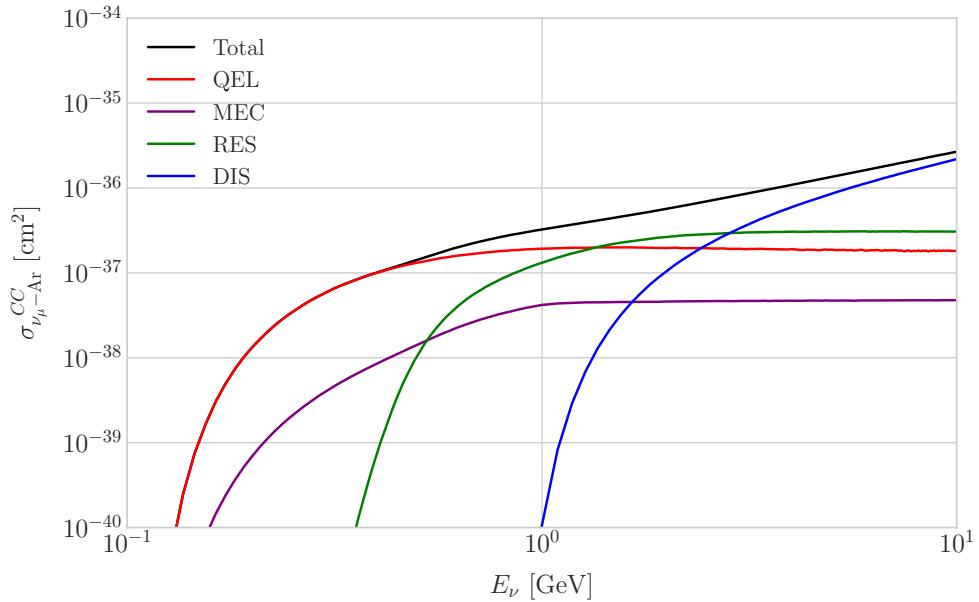


Figure 5.3: *NuWro* computed $\nu_\mu - {}^{40}\text{Ar}$ charged-current scattering cross section as a function of the neutrino energy E_μ . The black line shows to the total cross section, whereas the others correspond to the different contributions (in red quasi-elastic scattering, in green resonant pion exchange, in blue deep inelastic scattering and in purple meson exchange current).

2150 pion decays, leptonic decays of other hadrons and heavy leptons or even directly from
 2151 WIMP annihilations, which can decay at rest and contribute to the previous low-energy
 2152 neutrino flux with a well known spectrum below 52.8 MeV.

2153 These monoenergetic MeV neutrinos were previously considered undetectable but,
 2154 due to the large yield, the known spectra and the modern advances in the detector
 2155 technology, these low-energy neutrino flux can be a good probe of the SD WIMP-proton
 2156 cross-section in standard solar WIMP capture scenario, as it is sensitive to low WIMP
 2157 masses and insensitive to the particular final state. A good place to look for these signals
 2158 are next-generation neutrino experiments such as DUNE.

2159 5.3 Computing limits from solar neutrino fluxes

2160 In order to use the neutrino fluxes from DM annihilations in the Sun, the first thing I
 2161 need to do is to determine the expected number of atmospheric background events, for

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2162 a given exposure, after directionality selection has been applied. I can write this number

2163 as:

$$N_B = \eta_B \int d\Omega \int_{E_{min}}^{E_{max}} dE_\nu \frac{d^2\Phi_{atm}^\mu}{dE_\nu d\Omega} \times \left(A_{eff}^{(\mu)}(E_\nu) T \right), \quad (5.22)$$

2164 where η_B is the background efficiency, E_{min} and E_{max} the minimum and maximum

2165 energies to integrate over, $d^2\Phi_{atm}^\mu/dE_\nu d\Omega$ the differential flux of atmospheric muon

2166 neutrinos, $A_{eff}^{(\mu)}$ is the effective area of DUNE to muon neutrinos and T is the exposure

2167 time. The effective area can be expressed as the product of the neutrino-nucleus scattering

2168 cross section and the number of nuclei in the fiducial volume of the detector. This way

2169 for DUNE I can write:

$$A_{eff}^{(\mu)}(E_\nu) = (6.0 \times 10^{-10} \text{ m}^2) \left(\frac{\sigma_{\nu-\text{Ar}}^{(\mu)}(E_\nu)}{10^{-38} \text{ cm}^2} \right) \left(\frac{M_{target}}{40 \text{ kT}} \right), \quad (5.23)$$

2170 where $\sigma_{\nu-\text{Ar}}^{(\mu)}$ is the $\nu_\mu - {}^{40}\text{Ar}$ charged-current scattering cross section. In Fig. 5.3 I
 2171 show the computed value of this cross section as a function of the neutrino energy E_ν ,
 2172 in the range of interest both for the atmospheric background and signal events. It was
 2173 computed using the NuWro Monte Carlo neutrino event generator [125], including the
 2174 charged-current contributions of the quasi-elastic scattering (red line), resonant pion
 2175 exchange (green line), deep inelastic scattering (blue line) and meson exchange current
 2176 (purple line).

2177 The background rejection will depend on the resolution of the detector and the
 2178 selection one applies on the events. A geometry argument can be used to estimate
 2179 the maximum background rejection one can achieve in this case, considering one can
 2180 efficiently discriminate all events coming from a direction different from that of the
 2181 Sun. In that case, the optimal background efficiency will simply be the relative angular
 2182 coverage of the Sun. Taking the angular diameter of the Sun as seen from the Earth to
 2183 be 0.5° , I have:

$$\eta_B^{(opt)} \approx \frac{\pi \left(\frac{0.5}{2} \right)^2}{360 \times 180} \simeq 3.03 \times 10^{-6}. \quad (5.24)$$

2184 This value will give a very optimistic estimate of the number of background events.

5.3. COMPUTING LIMITS FROM SOLAR NEUTRINO FLUXES

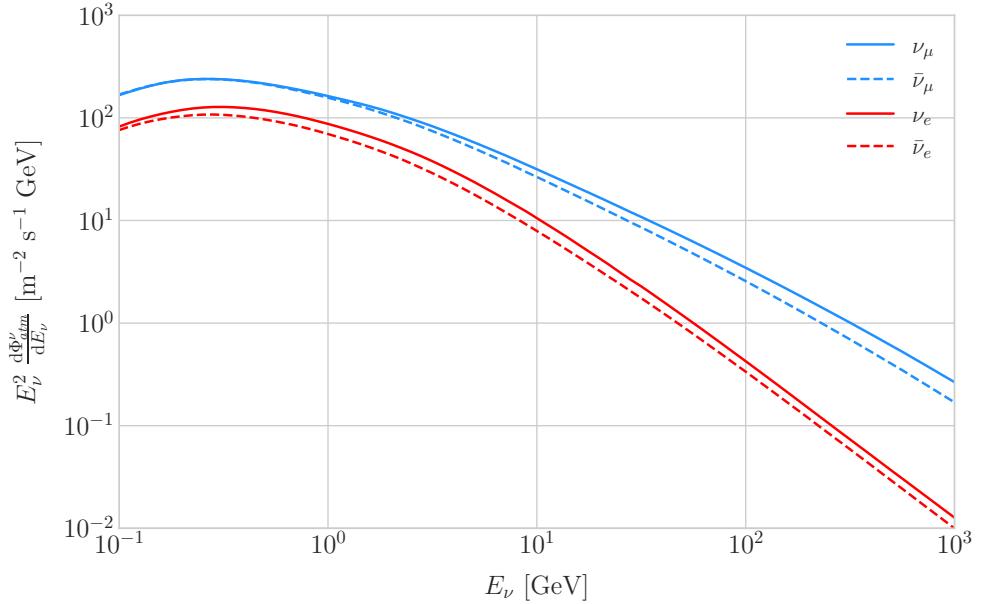


Figure 5.4: Expected atmospheric neutrino flux as a function of the neutrino energy E_ν at Homestake at solar minimum, taken from Ref. [3]. The blue solid (dashed) line correspond to muon neutrinos (antineutrinos) and the red solid (dashed) line correspond to electron neutrinos (antineutrinos).

2185 However, it can be regarded as an lower limit, as it represents the best case scenario.

2186 In Fig. 5.4 I show the fluxes of atmospheric neutrinos at the Homestake mine during
 2187 solar minimum, taken from Ref. [3]. The values are averaged over the two angular
 2188 directions. In blue I have the flux of muon neutrinos while in red I indicate the flux
 2189 of electron neutrinos. Additionally, the dashed lines correspond to both antineutrino
 2190 species.

2191 Using these values for the muon neutrino and the corresponding total CC cross
 2192 section, one can compute the number of expected background events by integrating over
 2193 the given energy range (as in this case the angular integral is trivial). As for the energy
 2194 range to integrate over, I choose the range for DUNE specified in [85], $E_{min} = 10^{-1}$ GeV
 2195 and $E_{max} = 10$ GeV. Taking all these into account, I found the number of background
 2196 events to be:

$$N_B \simeq \eta_B \times (3.827 \times 10^4) \times \left(\frac{\text{exposure}}{400 \text{ kT yr}} \right). \quad (5.25)$$

2197 In order to estimate the sensitivity of DUNE to this kind signal, one can consider a

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2198 hypothetical data set where the number of observed neutrinos is taken to be the expected
 2199 number of background events rounded to the nearest integer, $N_{obs} = \text{round}(N_B)$ [126].
 2200 Now, if I assume that the number of signal and background events seen by DUNE are
 2201 given by Poisson distributions with means equal to the expected number of signal and
 2202 background events, N_S and N_B , one can denote by N_S^{90} to the number of expected
 2203 signal events such that the probability of having an experimental run with a number of
 2204 events greater than N_{obs} is 90%. This number can be obtained as the numerical solution
 2205 to the equation:

$$1 - \frac{\Gamma(N_{obs} + 1, N_S^{90} + N_B)}{N_{obs}!} = 0.9, \quad (5.26)$$

2206 where $\Gamma(x, y)$ is the upper incomplete gamma function.

2207 The number of signal events is related to the neutrino flux from DM annihilations in
 2208 a similar way as the background events to the atmospheric neutrino flux. In this case I
 2209 have:

$$N_S = \eta_S \Gamma_A^{eq} \int_{z_{min}}^{z_{max}} dz \frac{dN_\nu}{dAdN_A dz} \times \left(A_{eff}^\mu(z) T \right), \quad (5.27)$$

2210 where η_S is the signal efficiency, Γ_A^{eq} is the total annihilation rate of DM particles at
 2211 equilibrium, $\Gamma_A^{eq} = A_\odot (N_{DM}^{eq})^2$, z_{min} and z_{max} the minimum and maximum relative
 2212 energies to integrate over (in such a way that $z_{min,max} \leq E_{min,max}/m_{DM}$ for each m_{DM})
 2213 and $dN_\nu/dAdN_A dz$ the muon neutrino flux per DM annihilation in the Sun.

2214 Knowing N_S^{90} one can use the relation in Eq. (5.27) to obtain $\Gamma_A^{eq,90}$ for different
 2215 values of the DM mass. From there I can directly translate those values into the
 2216 upper limits for DUNE on the DM scattering cross sections, for a given exposure. The
 2217 relation between the annihilation rate and the DM-nucleon cross section comes from the
 2218 equilibrium condition through the solar DM capture rate. The details of the evolution
 2219 of the number of DM particles inside the Sun and the computation of the capture rates
 2220 are discussed in App. 5.1.

5.4. EXAMPLE: KALUZA-KLEIN DARK MATTER

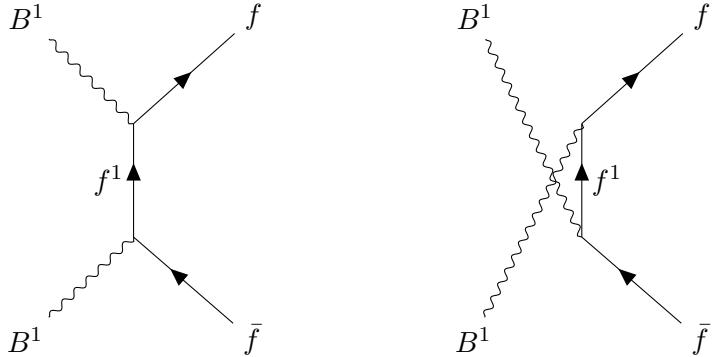


Figure 5.5: Feynman diagrams for $B^1 B^1$ annihilation into SM fermions.

2221 5.4 Example: Kaluza-Klein Dark Matter

2222 Even though there are plenty of BSM theories which provide viable dark matter
 2223 candidates, Kaluza-Klein type of models [127, 128] within the universal extra dimensions
 2224 (UED) paradigm naturally predict the existence of a massive, stable particle that can
 2225 play the role of the dark matter. In the UED scenario all the SM fields can propagate
 2226 in one or more compact extra dimensions [129], as opposed to the idea of brane worlds
 2227 [130, 131], where just gravity can propagate in the bulk while SM particles live at fixed
 2228 points.

2229 Furthermore, in UED there is no violation of the translational invariance along the
 2230 extra dimensions, thus leading to degenerate KK modes masses and also the conservation
 2231 of the KK number in the effective four dimensional theory. At loop level, radiative
 2232 corrections and boundary terms shift the masses of the KK modes and break KK
 2233 number conservation into a KK parity. As a result, this theory only contains interactions
 2234 between an even number of odd KK modes and therefore the lightest among the first KK
 2235 excitations will be stable. This particle is usually denoted as the lightest Kaluza-Klein
 2236 particle (LKP) and its mass is proportional to $1/R$, being R the size of the extra
 2237 dimension.

2238 A viable DM candidate needs to be electrically neutral and non-baryonic, therefore
 2239 good candidates among the first Kaluza-Klein excitations would be the KK neutral

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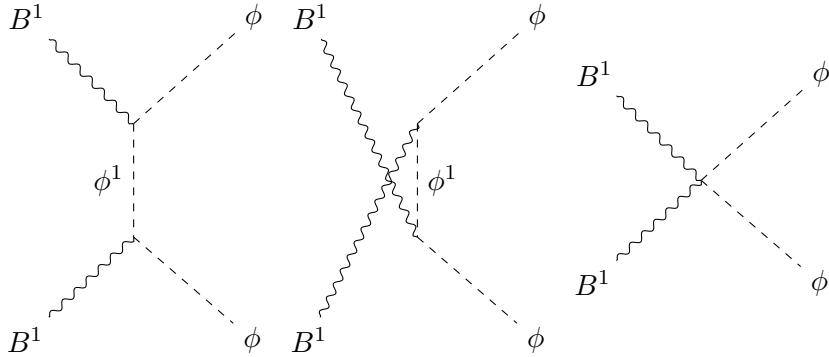


Figure 5.6: Feynman diagrams for B^1B^1 annihilation into a Higgs boson pair.

gauge bosons and the KK neutrinos [132]. Another possible candidate is the first KK excitation of the graviton, which receives negligible radiative contributions and therefore has a mass almost equal to $1/R$, but it has been shown that the lightest eigenstate from the mixing of the gauge mass states (B^1, W_3^1) would be lighter, as B^1 and W_3^1 receive negative radiative corrections [133]. It is also understood that, when these corrections become sizeable, the eigenstates become approximately pure B^1 and W_3^1 states as the Weinberg mixing angle grows small with the KK number [133]. In that case, the LKP can be well-approximated as being entirely B^1 .

I need to compute the neutrino flux produced by the annihilations of the LKP in the core of the Sun, taking into account their propagation in the solar medium, as well as neutrino oscillations. To this end I used `WimpSim` [134, 135] to generate one million annihilation events in the Sun over a time span of four years and propagate them to the DUNE FD location ($44^\circ 20' \text{ N}, 103^\circ 45' \text{ W}$), for different values of M_{LKP} . In Fig. 5.7 I show the obtained muon neutrino spectra arriving to the detector from LKP annihilations in the Sun, per unit area and per annihilation, plotted in relative energy units for different values of the mass. As one could expect the spectra get steeper the higher is the mass, due to the absorption of high-energy neutrinos in the solar medium. Also, one can see the peak at $z = 1$ due to the direct annihilation into neutrinos $\chi\chi \rightarrow \nu\bar{\nu}$.

Now, one can estimate the sensitivity of DUNE to this particular model by using

5.4. EXAMPLE: KALUZA-KLEIN DARK MATTER

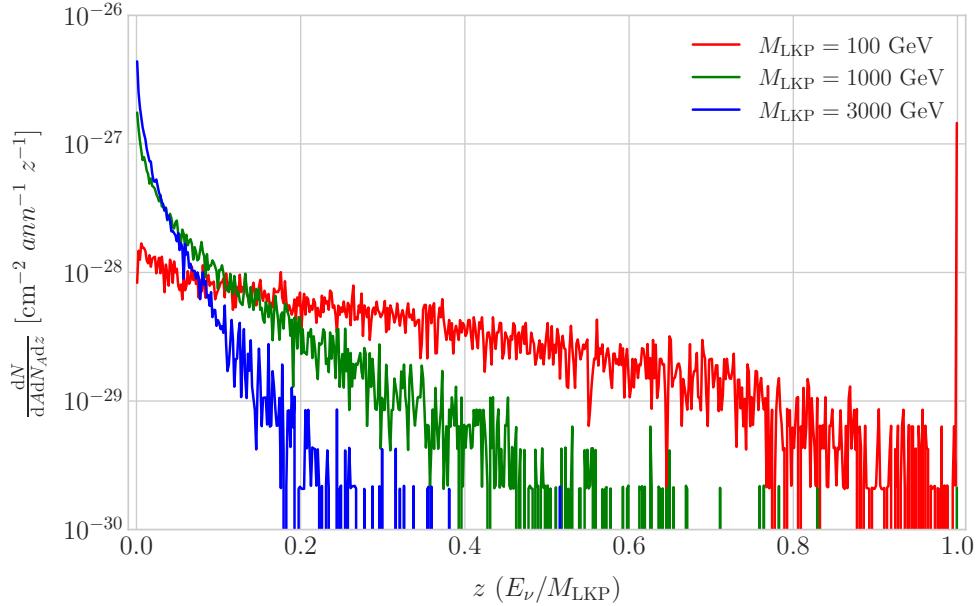


Figure 5.7: Computed spectra of muon neutrinos at the DUNE FD site from B^1 annihilations in the Sun for three different values of M_{LKP} , plotted in relative energy units for legibility.

the methods I previously discussed. To begin with, I will use the optimistic estimation
 of the background efficiency in Eq. (5.24) to get our upper bound. Using it, one can
 directly compute the number of expected background events to be $N_B = 0.1101$ for an
 exposure of 400 kT yr. Then, Eq. (5.26) give us a value of $N_S^{90} = 2.20$ for the 90%
 exclusion number of expected signal events. By using the NuWro generated cross sections
 and the computed neutrino fluxes from B^1 annihilations in the Sun I can estimate the
 limits on the SD and SI DM-nucleus cross section using the relation in Eq. (5.2) and
 the capture rates I computed with DarkSUSY.

In Fig. 5.8 I show the projected sensitive for DUNE on the spin-dependent B^1 -proton
 scattering cross section versus the mass of the DM particle, for a exposure of 400 kT yr
 (green dots). I also include the previous results from IceCube [4] (blue line) and Antares
 [5] (red line). The shaded area represents the disfavoured region from combined searches
 for UED by ATLAS and CMS [6].

From the experimental point of view, this estimation lacked a detailed simulation of
 the detector response and thus this must be consider as a mere optimistic sensitivity

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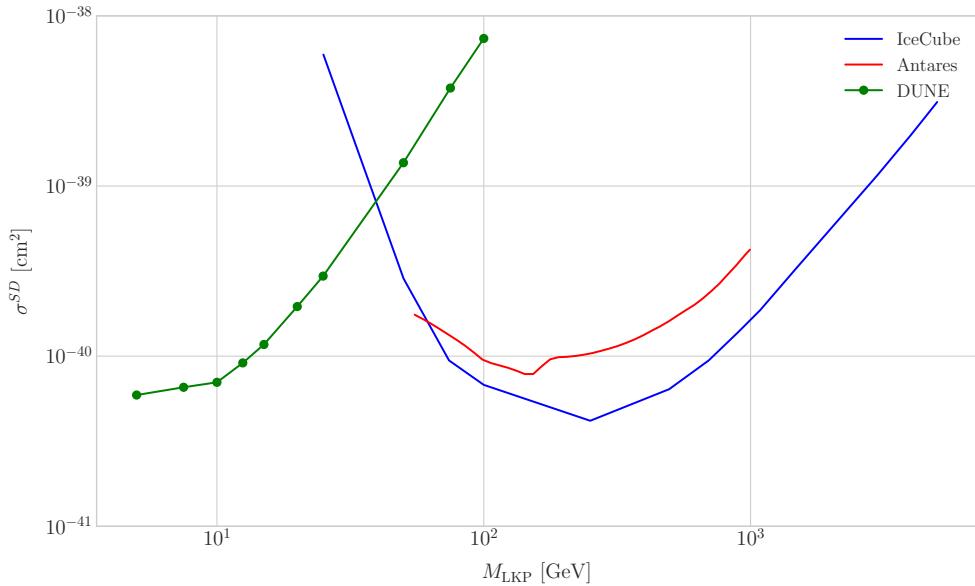


Figure 5.8: Projected 90% confidence level upper limit for DUNE (400 kT yr) on the spin-dependent B^1 -proton scattering cross section as a function of M_{LKP} (green dots). I also show the previous limits from IceCube [4] (blue line) and Antares [5] (red line) on the LKP cross section. The shaded area represents the disfavoured region (at 95% confidence level) on the mass of the LKP from LHC data [6].

computation. However, it shows the potential of DUNE to constrain this kind of exotic scenarios, showing the region where it will be in a position to compete with other neutrino telescopes. A more detailed analysis is needed if I am to make a realistic estimation. Even though the region of the parameter space where DUNE would be sensitive to this particular model is quite constrained by collider searches [6] and other rare decay measurements [136, 137], it still constitutes an alternative indirect probe.

5.5 High energy DM neutrino signals

To have better estimates on the capability of the DUNE FD to constrain the parameter space of DM using solar neutrino fluxes, I need to start accounting for the detector resolution effects and the topologies of the different signatures. As a starting point, I will focus on specific annihilation channels. For the case of DUNE, the relevant ones are mainly the hard channels $\tau^+\tau^-$ and $\nu\bar{\nu}$ and the soft channel $b\bar{b}$. These are the open annihilation channels for relatively low mass WIMPs that will actually give neutrino

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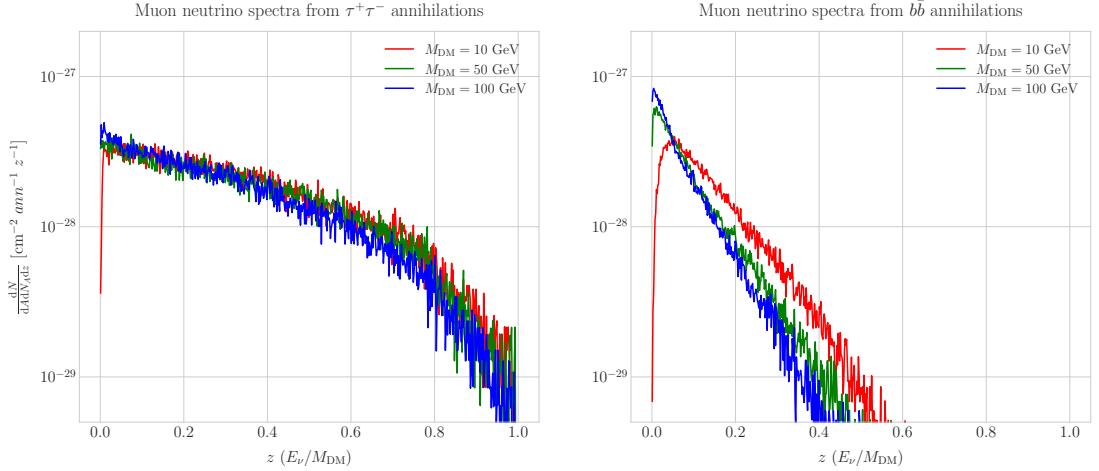


Figure 5.9: Computed spectra of muon neutrinos at the DUNE FD site from $\tau^+\tau^-$ (left panel) and $b\bar{b}$ (right panel) annihilations in the Sun for the DM masses $m_{\text{DM}} = 10 \text{ GeV}$ (red line), 50 GeV (green line) and 100 GeV (blue line), plotted in relative energy units.

2288 fluxes. Other channels, like W^+W^- and ZZ , are open for more massive WIMPs, but
 2289 those will produce usually a higher energy neutrino flux that will be out of reach for
 2290 DUNE (usually the maximum neutrino energy is taken to be $E_{\max} = 10 \text{ GeV}$).

2291 In Fig. 5.9 I show the `WimpSim` [134, 135] generated muon neutrino spectra at the
 2292 DUNE FD location ($44^\circ 20' \text{ N}, 103^\circ 45' \text{ W}$) from $\tau^+\tau^-$ (left panel) and $b\bar{b}$ (right panel)
 2293 annihilations in the core of the Sun, for different DM masses. Here, one can clearly see
 2294 the meaning of the previous distinction between hard and soft channels. For the same
 2295 DM mass value, the muon neutrino spectrum from the $\tau^+\tau^-$ channel is more flat and
 2296 reaches higher energies than the one from the $b\bar{b}$ channel, which drops faster.

2297 In this case, I prepared two sets of files, one for $\tau^+\tau^-$ and the other for $b\bar{b}$, for DM
 2298 masses in the range from 5 to 100 GeV (actually for $b\bar{b}$ the first mass point I took is
 2299 7.5 GeV , as a WIMP with $m_{\text{DM}} = 5 \text{ GeV}$ can not kinematically self annihilate into $b\bar{b}$).
 2300 Then, I prepared the `WimpSim` output fluxes in a specific way to use them as inputs to
 2301 `NuWro`, which simulates the neutrino interaction with the argon.

2302 Because `WimpSim` outputs an event list together with the fluxes, I can use the former
 2303 to generate the events. The direction of these is given in terms of the azimuth and
 2304 altitude angles viewed from the specified location, so first I need to convert these into the

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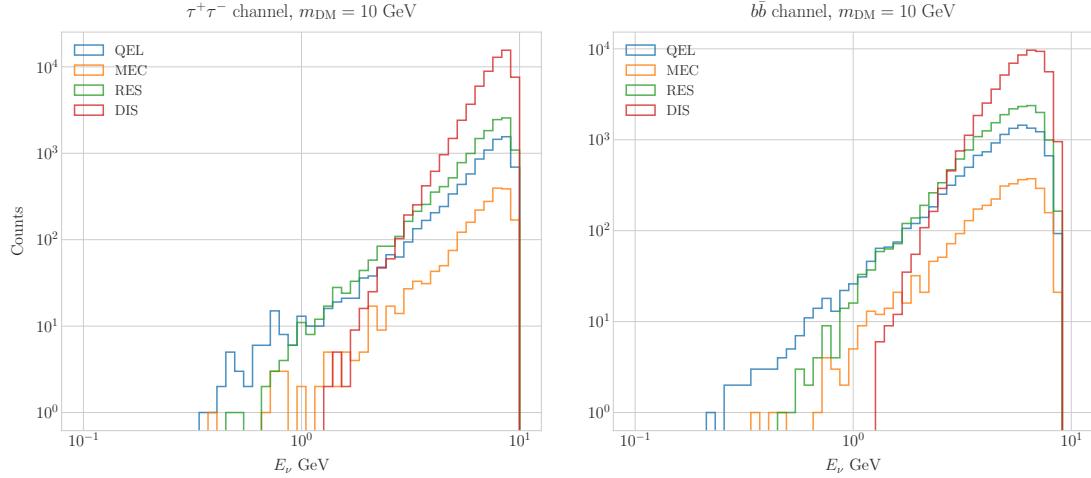


Figure 5.10: Distribution of the muon neutrino energies from the $\tau^+\tau^-$ (left panel) and $b\bar{b}$ (right panel) annihilation channels, for $m_{DM} = 10$ GeV, separated by CC interaction type: QEL (blue), MEC (orange), RES (green) and DIS (red).

2305 DUNE FD coordinates. Once I have done it, each event can be processed with `NuWro`.
 2306 To increase the number of samples and optimise the computation time, I generate 100
 2307 interactions (i.e. `NuWro` events) for each `WimpSim` event². I restrict the event generation
 2308 to charged current interactions, but I allow all the different contributions to the CC
 2309 cross section, i.e. quasielastic scattering (QEL), meson exchange current process (MEC),
 2310 resonant pion production (RES) and deep inelastic scattering (DIS). I just take into
 2311 account the CC contribution because I am only interested in final states with charged
 2312 leptons, as we have better chances of reconstructing the kinematics of CC events.

2313 For the atmospheric fluxes I follow a similar procedure, only that this time I do not
 2314 have a set of events but the fluxes binned in azimuth and altitude angles. This way, I
 2315 transform these to DUNE coordinates and process the fluxes for each bin separated with
 2316 `NuWro`.

2317 At this point, I have two sets of events with different energies and final states.
 2318 In Fig. 5.10 one can see the distribution of the muon neutrino energies for the case
 2319 $m_{DM} = 10$ GeV, both for the $\tau^+\tau^-$ (left panel) and $b\bar{b}$ (right panel) channels, separated

²This also solves a problem related with the generation of the neutrino interactions in `NuWro`, as if you only produce one event each time you launch `NuWro` it will always produce an interaction of the dominant interaction type for that particular energy.

5.5. HIGH ENERGY DM NEUTRINO SIGNALS

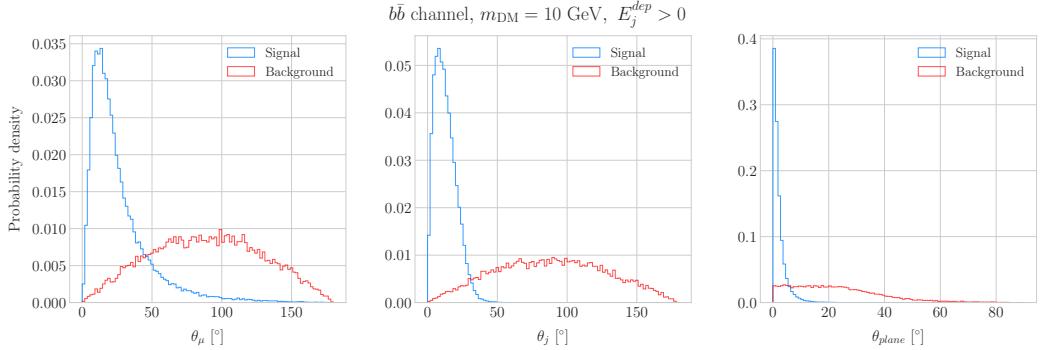


Figure 5.11: Distributions of θ_μ (left panel), θ_j (central panel) and θ_{plane} (right panel) for the $b\bar{b}$ sample with $m_{\text{DM}} = 10$ GeV (blue) and the atmospheric background (red).

by interaction. One can clearly see that there are different energy regimes where the primary interaction type is different. This leads to a plurality of event topologies, therefore making it difficult to implement a general approach to the selection of events in detriment of the background. As a way to proceed, I decided to split our samples, based on the different interaction modes and contents of the final state, into a CC DIS sample and a single proton CC QEL sample.

5.5.1 DIS events

To begin with, I consider the high energy part of the spectrum. In this region DIS events dominate, i.e. interactions of the form $\nu_\mu + q_d(\bar{q}_u) \rightarrow \mu^- + q_u(\bar{q}_d)$. Therefore, our final states will contain a muon and a hadronic jet from the fragmentation of the outgoing quark. As all these events have $E_\nu \gtrsim 1$ GeV the momentum transfer to the remnant nucleus is negligible, for this reason the neutrino energy can be effectively reconstructed just taking into account the momenta of the muon and the jet. This technique was successfully used in Ref. [138] to select monoenergetic DM solar neutrino events from $\nu\bar{\nu}$ annihilation channels.

Using momentum conservation one sees that the plane generated by the momenta of the muon and the jet needs to also contain the momentum of the neutrino. As we are interested in neutrinos coming from the Sun, the momentum of the neutrino can be regarded as known beforehand. This will allow us to define the angle of the outgoing

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2339 muon and jet with respect to the incoming neutrino. Moreover, one can also use that
 2340 information to reject poorly reconstructed jets, checking for deviations of these from the
 2341 momentum conservation plane.

2342 To account for the limited angular resolution of the detector, I smeared the momenta
 2343 of the muons and hadrons. In a liquid argon TPC muons are expected to be tracked with
 2344 high precision, therefore I take the associated angular resolution to be 1° . In the case of
 2345 jets, it is expected that for the hadrons dominating the cascade a detector like DUNE
 2346 has an angular resolution between 1° to 5° [85], so I take the latter, more conservative,
 2347 estimate.

2348 As a first selection step, I will just take into account particles with kinetic energies
 2349 above the detection threshold of DUNE. For muons and photons the specified threshold
 2350 energy is 30 MeV, for charged pions 100 MeV and for other hadrons 50 MeV [85]. This
 2351 way, if the outgoing muon in a certain event has an energy lower than the required
 2352 threshold I will drop such event. For the case of hadrons and photons, I will only require
 2353 to have at least one particle above the energy threshold, so then one can compute the
 2354 jet momentum using the (smeared) momenta of the N particles above threshold as:

$$\vec{p}_j = \sum_{i=1}^N \vec{p}_i. \quad (5.28)$$

2355 Additionally, I will also define an estimation of the deposited hadronic energy as:

$$E_j^{dep} = m_{^{39}\text{Ar}} - m_{^{40}\text{Ar}} + \sum_{i=1}^N \sqrt{|\vec{p}_i|^2 + m_i^2}. \quad (5.29)$$

2356 This quantity is useful to select events with enough hadronic visible energy in the
 2357 detector. For events where most of the hadronic energy is scattered across plenty of
 2358 hadrons with individual energies below the detection threshold, this estimation will
 2359 give $E_j^{dep} \leq 0$. In these cases it could be expected that the jet momentum is poorly
 2360 reconstructed, and therefore I require events to pass the cut $E_j^{dep} > 0$.

2361 For the events I can compute the angles for the muon and jet with respect to the

5.5. HIGH ENERGY DM NEUTRINO SIGNALS

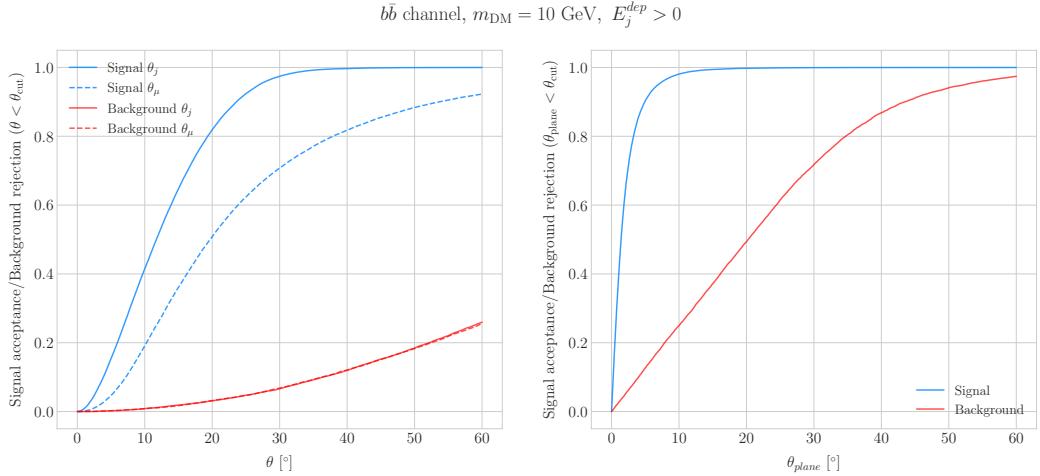


Figure 5.12: Left panel: signal efficiencies (blue lines) and background rejections (red lines) for events passing the cuts $\theta < \theta_{cut}$ for the jet (solid lines) and muon (dashed lines) angles. Right panel: signal efficiency (blue line) and background rejection (red line) for events passing the cut $\theta_{plane} < \theta_{cut}$ for the momentum conservation plane deviation.

2362 incoming neutrino as:

$$\cos \theta_\mu = \hat{p}_\nu \cdot \hat{p}_\mu, \quad (5.30)$$

$$\cos \theta_j = \hat{p}_\nu \cdot \hat{p}_j, \quad (5.31)$$

2363 and the deviation from the momentum conservation plane as:

$$\sin \theta_{plane} = \left| \frac{\hat{p}_\mu \times \hat{p}_\nu}{|\hat{p}_\mu \times \hat{p}_\nu|} \cdot \hat{p}_j \right|. \quad (5.32)$$

2364 In Fig. 5.11 I show some distributions of these quantities for the case of the $b\bar{b}$ sample
 2365 with $m_{DM} = 10$ GeV (blue histograms) and for the atmospheric backgrounds (red).
 2366 In order to select the atmospheric events I followed the same criteria as for the signal
 2367 events. However, because in the signal case I used the true direction of the neutrino
 2368 as input, as it should be that of the Sun at that time and therefore known, in the
 2369 atmospheric case I used a set of solar positions as our ansatz for the neutrino direction.
 2370 From the distributions, one can see that the muon and the jet for the signal events are
 2371 predominantly forward and also that the deviations from the momentum conservation

CHAPTER 5. DM SEARCHES WITH NEUTRINOS FROM THE SUN

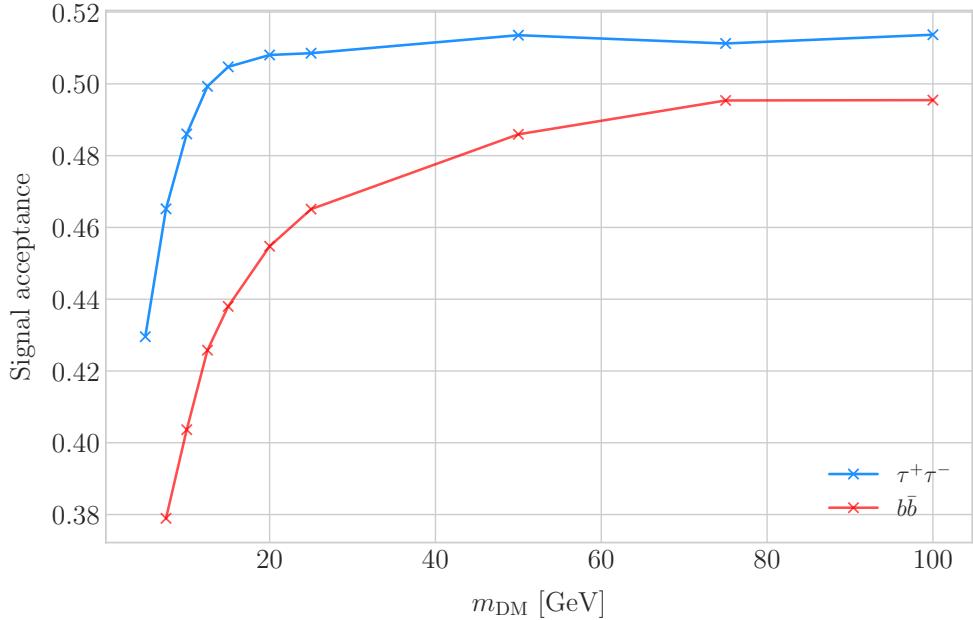


Figure 5.13: Signal efficiencies for the $\tau^+\tau^-$ (blue line) and $b\bar{b}$ (red line) DIS samples as functions of the DM mass, m_{DM} , obtained by applying the optimal angular cuts $\theta_\mu < 27^\circ$, $4^\circ < \theta_j < 26^\circ$ and $\theta_{\text{plane}} < 3.5^\circ$.

2372 plane are peaked at zero, as one should expect.

2373 Now, I can start applying cuts to maximise our signal selection efficiency while at
 2374 the same time I try to minimise the amount of atmospheric background events passing
 2375 the selection. To this end, I will need to find some lower and upper cuts for θ_j and
 2376 θ_μ and an upper bound for θ_{plane} . In Fig. 5.12 I show how upper bound cuts in the
 2377 different angular variables affect the signal efficiency (blue lines) and the background
 2378 rejection (red lines). Notice that the signal efficiency behaves in a quite different way
 2379 when I apply cuts in the jet and the muon angles. On the contrary, the cuts on both
 2380 variables have a similar effect on the background rejection.

2381 In order to obtain the optimal set of cuts, I perform a multidimensional scan. I
 2382 do this separately for the $\tau^+\tau^-$ and the $b\bar{b}$ samples. For each case, I scan the possible
 2383 cuts for each mass point and then I take the mean value of the signal efficiency for
 2384 each configuration, to get the mean efficiency for each set of cuts. I do a similar scan
 2385 for the atmospheric sample independently. Then, I take the sets of cuts such that
 2386 the background rejection achieved is greater than 99.8% and search for the one which

5.5. HIGH ENERGY DM NEUTRINO SIGNALS

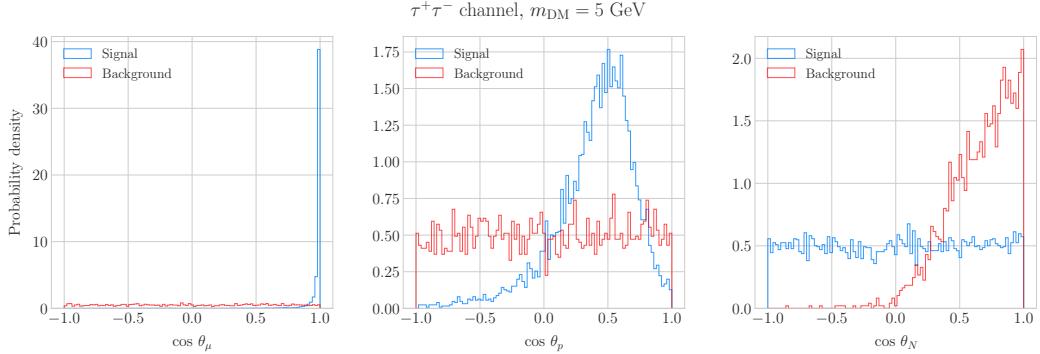


Figure 5.14: Distributions of $\cos \theta_\mu$ (left panel), $\cos \theta_p$ (central panel) and $\cos \theta_N$ (right panel) for the $\tau^+\tau^-$ QEL sample with $m_{\text{DM}} = 5 \text{ GeV}$ (blue) and the atmospheric background (red).

2387 maximises the $\tau^+\tau^-$ and $b\bar{b}$ sample mean efficiencies. I found that with the cuts $\theta_\mu < 27^\circ$,
 2388 $4^\circ < \theta_j < 26^\circ$ and $\theta_{\text{plane}} < 3.5^\circ$ I get a background rejection of 99.80% while achieving
 2389 a 49.40% and 44.92% mean signal efficiencies for the $\tau^+\tau^-$ and $b\bar{b}$ signals respectively.

2390 In Fig. 5.13 I show the signal efficiencies as a function of the DM mass for the $\tau^+\tau^-$
 2391 (blue line) and the $b\bar{b}$ (red line) DIS events, after applying the cuts discussed above, as
 2392 well as the energy threshold and hadronic visible energy selections. One can see that
 2393 the efficiency grows with the mass, as annihilations of more massive DM particles will
 2394 produce a neutrino spectrum centered at higher energies, where DIS events dominate.
 2395 Notice also that the efficiency is higher for the $\tau^+\tau^-$ case at every mass point, as in
 2396 general this channel produces neutrinos at higher energies than the corresponding $b\bar{b}$
 2397 channel.

2398 5.5.2 Single proton QEL events

2399 Now, one can try to explore the low energy tail of the neutrino energy distributions. This
 2400 regime is dominated by the QEL interactions, i.e. events of the type $\nu_\mu + n \rightarrow \mu^- + p$.
 2401 In this case, as the typical energies are $E_\nu \lesssim 1 \text{ GeV}$, the momentum transfer to the
 2402 remnant nucleus is sizeable. Therefore, I can not make the approximation I did before
 2403 and assume that the momentum of the muon and the proton will give an adequate
 2404 estimation of the reconstructed neutrino energy.

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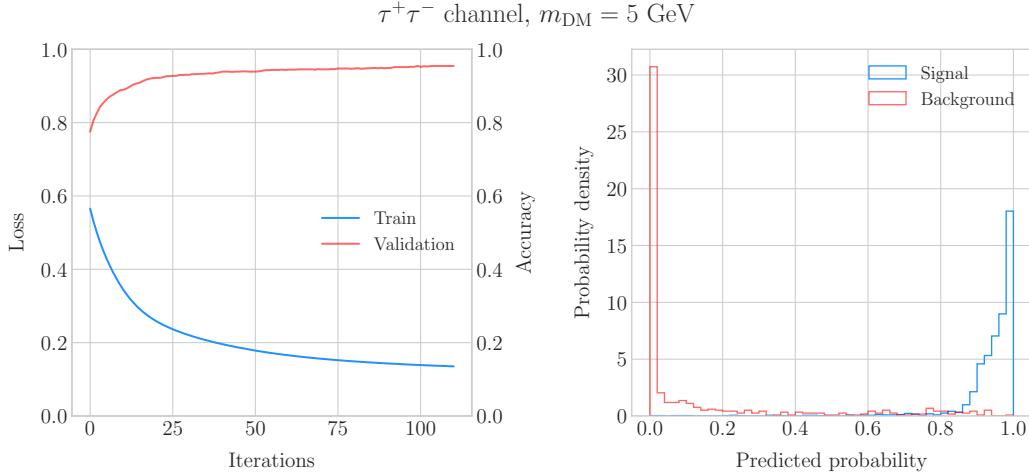


Figure 5.15: Left panel: value of the loss function for the training sample (blue line) and accuracy for the validation sample (red line) versus the number of iterations for the MLP classifier training. Right panel: distributions of the predicted probabilities assigned by the MLP classifier to the test sample for the $\tau^+\tau^-$ QEL signal with $m_{\text{DM}} = 5 \text{ GeV}$ (blue) and the atmospheric background (red).

2405 In any case, as before, I can take the direction of the incoming neutrino as known.

2406 That way, one can estimate the energy of the neutrino as:

$$E_\nu^{reco} = E_\mu + E_p + m_{^{39}\text{Ar}} - m_{^{40}\text{Ar}}, \quad (5.33)$$

2407 and using momentum conservation I can write the momentum of the remnant nucleus

2408 as:

$$\vec{p}_N = \hat{p}_\nu (E_\mu + E_p + m_{^{39}\text{Ar}} - m_{^{40}\text{Ar}}) - \vec{p}_\mu - \vec{p}_p. \quad (5.34)$$

2409 As in the previous case, I need to drop the events where the muon or the proton fall
 2410 below the kinetic energy detection threshold [85]. Also, I again apply a smearing to the
 2411 momenta of the particles, a 1% for muons and 5% for protons.

2412 Having done that, one can compute the following angular variables for our selected
 2413 events:

$$\cos \theta_\mu = \hat{p}_\nu \cdot \hat{p}_\mu, \quad (5.35)$$

$$\cos \theta_p = \hat{p}_\nu \cdot \hat{p}_p, \quad (5.36)$$

5.5. HIGH ENERGY DM NEUTRINO SIGNALS

$$\cos \theta_N = \hat{p}_\nu \cdot \hat{p}_N. \quad (5.37)$$

2414 Fig. 5.14 shows the distributions of these angular variables for the $\tau^+\tau^-$ QEL
 2415 sample with $m_{\text{DM}} = 5$ GeV (blue) and the atmospheric background (red). Again, for
 2416 the atmospheric events I used a random solar position as the ansatz for the incoming
 2417 neutrino direction. Notice that now, opposed to the DIS case where the signal had very
 2418 sharp distributions for the variables considered, the shapes of the angular distributions
 2419 for signal and background are not that much different.

2420 This effectively means that the usual approach of applying simple angular cuts would
 2421 not work as well as in the previous situation. Therefore, as a possible solution, I tried to
 2422 use a multilayer perceptron (MLP) classifier to separate between signal and background
 2423 events. Thus, the power of the hypothesis test will serve as an estimate of the signal
 2424 efficiency, and in the same way one can take the size of the test to be our background
 2425 rejection.

2426 For each DM mass value and channel, as well as for the background sample, I divide
 2427 our events into training, validation and test samples. The input variables for the classifier
 2428 were the reconstructed neutrino energy from Eq. (5.33) and the angular variables defined
 2429 in Eqs. (5.35 - 5.37). I used the MLP classifier implemented in `scikit-learn` [139], with
 2430 a total of five hidden layers, the rectified linear unit activation function and adaptive
 2431 learning rate. In order to account for fluctuations due to artifacts in the training process I
 2432 repeated the training a thousand times for each sample, redefining each time the training,
 2433 validation and test subsets, so one can take as our signal efficiency and background
 2434 rejection the mean values of the powers and sizes of the tests.

2435 The results of one of these training processes for the $\tau^+\tau^-$ QEL signal with $m_{\text{DM}} =$
 2436 5 GeV is shown in Fig. 5.15. On the left panel I show the loss function values (blue) and
 2437 accuracy (red) at each iteration for the training and the validation samples respectively.
 2438 The training stops either when the maximum number of iterations is reached (1000 in
 2439 this case) or when the accuracy for the validation sample reaches a certain tolerance
 2440 (I chose 10^{-4} as our tolerance). On the right panel I have the distributions for the

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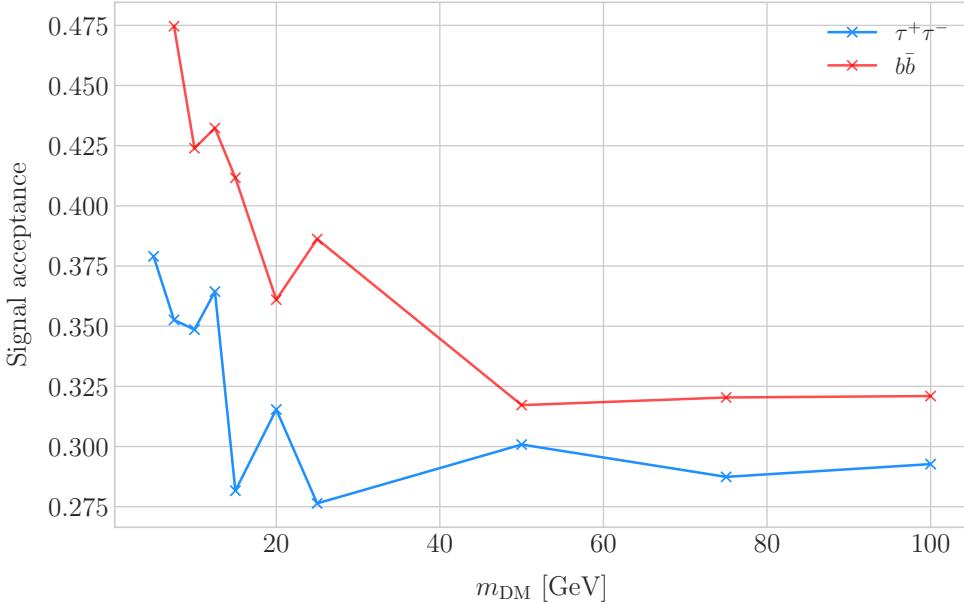


Figure 5.16: Signal efficiencies for the $\tau^+\tau^-$ (blue line) and $b\bar{b}$ (red line) single proton QEL samples as functions of the DM mass, m_{DM} , obtained by requiring a minimum predicted probability from the MLP classifier of 0.97 in order to achieve a background rejection greater than 99.8%.

predicted probability by the model, separated in true signal (blue) and background (red) events, for the test sample. One can see that both populations are well separated, obtaining a power of 44.97% and a size of 0.17% when I require a predicted probability greater than 0.97.

Applying this criteria for each sample, I obtain the mean signal efficiencies shown in Fig. 5.16. Notice that the efficiencies for the channel $\tau^+\tau^-$ (blue line) are consistently lower than the ones for the $b\bar{b}$ channel (red line). This can be due to the fact that, for each DM mass point, the neutrino spectrum coming from the $b\bar{b}$ annihilation channel is centered at lower energies when compared to the $\tau^+\tau^-$ spectrum. This directly translates into more low energy neutrinos undergoing QEL interactions, which give signals that can be easily separated from the atmospheric background. This explanation also help us understand why in both cases the signal acceptance drops when the DM mass increases. In all cases, the background rejection took values between 99.8% to 99.9%. I will assume a 99.8% background rejection value in all cases to keep our estimation conservative.

5.5. HIGH ENERGY DM NEUTRINO SIGNALS

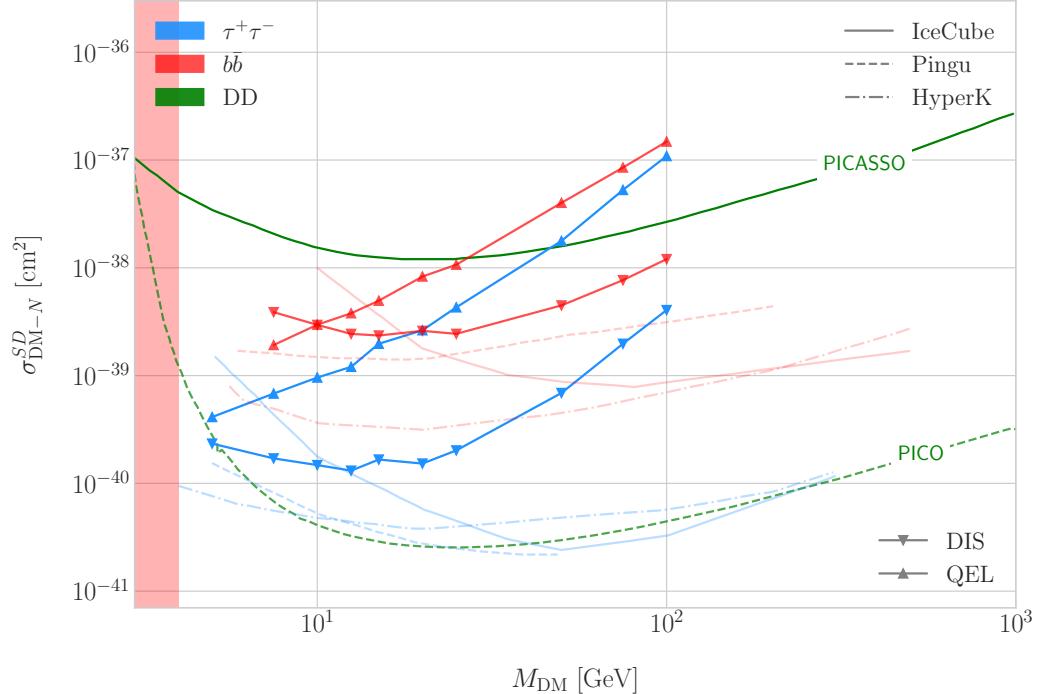


Figure 5.17: Projected 90% confidence level upper limit for DUNE (400 kT yr) on the spin-dependent DM-nucleon scattering cross section as a function of m_{DM} , for the annihilation channels $\tau^+\tau^-$ (blue) and $b\bar{b}$ (red) separated by interaction type (up triangles denote DIS interactions whereas down triangles represent QEL interactions). I also show the previous limits from IceCube [7] (solid lines) and the projected sensitivities for Pingu [8] (dashed lines) and Hyper-Kamiokande [9] (dash-dotted lines), as well as the direct detection limits from PICASSO [10] (solid green line) and PICO-60 C₃F₈ [11] (dashed green line).

2455 5.5.3 Results

2456 In order to estimate the DM-nucleon cross section sensitivities in the present case I need
 2457 again to compute the expected number of background events. As I am now separating
 2458 events by interaction type Eq. (5.25) does not hold anymore, as in that case I integrated
 2459 over the total neutrino-argon cross section. In this instance, the expected background
 2460 events for DIS events is approximately given by:

$$N_B^{DIS} \simeq \eta_B^{DIS} \times (4.655 \times 10^3) \times \left(\frac{\text{exposure}}{400 \text{ kT yr}} \right), \quad (5.38)$$

CHAPTER 5. DM SEARCHES WITH NEUTRINOS FROM THE SUN

2461 whereas for QEL events we have:

$$N_B^{QEL} \simeq \eta_B^{QEL} \times (2.248 \times 10^4) \times \left(\frac{\text{exposure}}{400 \text{ kT yr}} \right). \quad (5.39)$$

2462 Now, using these together with Eqs. (5.26) and (5.27) one can obtain the 90% C.L.
2463 upper limit on the total annihilation rate at equilibrium for both kind of events. Then,
2464 applying the computed DM-nucleons capture rates I can translate these into limits on
2465 the DM-nucleon cross section by means of Eqs. (5.2), (5.5) and (5.6).

2466 Fig. 5.17 shows the obtained limits on the SD DM-nucleon cross section for DUNE,
2467 using the DIS (up triangles) and QEL (down triangles) events both for the $\tau^+\tau^-$ (blue)
2468 and the $b\bar{b}$ (red) samples, for an exposure of 400 kT yr. I also include the corresponding
2469 current limits from IceCube [7] (solid lines), as well as the projected sensitivities of
2470 Pingu [8] (dashed lines) and Hyper-Kamiokande [9] (dash-dotted lines). For comparison,
2471 I also show the reported direct detection limits from PICASSO [10] (solid green line)
2472 and PICO-60 C_3F_8 [11] (dashed green line).

2473 Notice that, for most of the mass range, the limits one can set by using the DIS
2474 events are stronger than those of the QEL interactions, except for the low mass part
2475 of both the $\tau^+\tau^-$ and the $b\bar{b}$ curves where the QEL events dominate. In general, the
2476 expected sensitivity of DUNE for DM masses $\lesssim 25$ GeV surpasses the stronger current
2477 indirect limits. However, experiments like Hyper-Kamiokande are foreseen to have an
2478 overall better sensitivity in this kind of searches, as they have a bigger active volume
2479 and accept a broader energy range.

2480 A pending question is what happens when we add the RES and MEC charged-current
2481 interaction contributions. In that case it would probably be more convenient to split
2482 the samples by final state interaction topologies. Also, another necessary improvement
2483 would be adding a full detector simulation and reconstructions. This will also require
2484 considering the effect of poorly reconstructed events or final states containing neutral
2485 particles such that they mimic the desired topology at the reconstruction level.

5.6. EXAMPLE: LEPTOPHILIC DARK MATTER

2486 5.6 Example: Leptophilic Dark Matter

2487 In general, the capture rate of DM particles by the Sun via interactions with electrons is
2488 several orders of magnitude smaller than the capture via DM-nucleus scattering. Thus,
2489 it would be sub-leading even when nucleon capture is loop suppressed. As I showed in
2490 Fig. 5.2, the capture rate via scattering off electrons only surpasses the capture rates
2491 via DM-nucleons interactions for DM masses $\lesssim 100 - 500$ MeV.

2492 However, if one considers a model where DM-nucleon interactions are forbidden even
2493 at loop level, then electron interactions will be the sole contributor to DM capture in
2494 the Sun. One can describe such scenario where the DM particles couple to leptons but
2495 not to the quark sector using effective operators.

2496 In general, assuming that the DM particle is a Dirac fermion, the dimension six
2497 operators describing the interaction between two DM particles and two leptons can be
2498 written as:

$$\mathcal{L}_{eff} = G \sum_i (\bar{\chi} \Gamma^i \chi) (\bar{\ell} \Gamma^i \ell), \quad (5.40)$$

2499 where $G = 1/\Lambda^2$ is the effective coupling strength, Λ the cut-off of the effective field
2500 theory and ℓ denotes any lepton. In principle, one should consider all the possible
2501 Lorentz structures Γ_f^i in order to have a complete set of effective operators.

2502 However, some combinations will induce interactions with nucleons at loop level.
2503 As we are specifically interested in interactions which forbid any communication with
2504 the quark sector, I will not consider those [140]. In addition, some of the effective
2505 operators give rise to velocity-suppressed scattering cross sections between DM particles
2506 and leptons. I will also neglect those, as the suppression goes with the square of the DM
2507 halo velocity which in units of the speed of light is $\sim 10^{-6}$.

2508 This way, the only Lorentz tensor structure that do not induce interactions with
2509 quarks at loop level and gives a contribution to the scattering cross section that is not
2510 velocity suppress is the axial-axial interaction. The effective Lagrangian is then given

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2511 by:

$$\mathcal{L}_{eff} = \frac{c_A^\chi c_A^\ell}{\Lambda^2} (\bar{\chi} \gamma^\mu \gamma^5 \chi) (\bar{\ell} \gamma_\mu \gamma^5 \ell), \quad (5.41)$$

2512 where c_A^χ and c_A^ℓ are the couplings for the different species. As the DM coupling appears
 2513 as a common factor for any lepton choice, I will redefine the corresponding coupling c_A^ℓ
 2514 to absorb c_A^χ . Also, for simplicity, I will assume that the couplings between the DM
 2515 particles and the leptons are flavour independent, i.e. I have just two couplings, c_A^e for
 2516 charged leptons and c_A^v for neutrinos.

2517 In the case of a scalar DM particle, the lowest order effective interaction with
 2518 leptons happens through a dimension five operator, generating scalar and pseudoscalar
 2519 interactions. However, the former induces interactions with quarks at two loop level
 2520 whereas the latter gives a velocity suppressed scattering cross section.

2521 From the effective Lagrangian in Eq. (5.41) it can be shown that the axial-axial
 2522 contribution to the scattering cross section for the fermionic DM and a charged lepton
 2523 is given by:

$$\sigma_{DM-e}^{AA} = 3 (c_A^e)^2 \frac{m_e^2}{\pi \Lambda^4}. \quad (5.42)$$

2524 If the DM interacts exclusively with fermions, then the only annihilation channels
 2525 that will give us a measurable neutrino flux coming out of the Sun are $\tau^+ \tau^-$ and $\nu \bar{\nu}$. The
 2526 former channel, already explored previously in the more mainstream scenario of the DM
 2527 capture via scattering off nucleons, is open only for $m_{DM} > m_\tau \simeq 1776.86 \pm 0.12$ MeV
 2528 [141], a mass region where the solar DM capture by electrons is at least one order of
 2529 magnitude smaller than the capture via interactions with nucleons. On the contrary, the
 2530 latter allows us to explore a region where the capture rate via scattering off electrons
 2531 dominates over the rest.

2532 One downside of focusing in such low mass range is that it falls below the usual
 2533 limit of $m_{evap} \sim 4$ GeV usually explored in the literature. The pretext to explore this
 2534 region is the result discussed previously reported in Ref. [2], where DM evaporation in
 2535 the Sun for the case of capture via electron scattering could be negligible for masses
 2536 as low as $m_{evap} \sim 200$ MeV. This result is quite sensitive to the high velocity tail of

5.6. EXAMPLE: LEPTOPHILIC DARK MATTER

the DM velocity distribution in equilibrium inside the Sun, and therefore full numerical simulations would be needed to asses the impact of this effect. However, this falls out of the scope of our work.

In this case, as I have an specific realisation of the interaction between the DM and leptons, one can estimate the relic density of our DM for different values of the couplings and the effective field theory scale Λ . The first step to do so is compute the self-annihilation cross section. Because I consider cold relics, at the freeze-out time our DM particles were non-relativistic and so one can expand the annihilation cross section in terms of the relative velocity v between two annihilating DM particles as [142]:

$$\sigma_{ann}^{AA}|v| \approx \frac{1}{2\pi\Lambda^4} \sum_{\ell} \left(c_A^{\ell}\right)^2 m_{\chi}^2 \sqrt{1 - \frac{m_{\ell}^2}{m_{\chi}^2} \left[\frac{m_{\ell}^2}{m_{\chi}^2} + \frac{1}{12} \left(2 - \frac{m_{\ell}^2}{m_{\chi}^2}\right) v^2 \right]}, \quad (5.43)$$

where the sum includes all the possible lepton final states with mass m_{ℓ} .

Solving the Boltzmann equation for the evolution of the DM density gives as a solution a relic density of:

$$\Omega_{\chi} h^2 \approx \frac{(1.04 \times 10^9) x_F}{M_{Pl} \sqrt{g_*} (a + 3b/x_F)}, \quad (5.44)$$

where $x_F = m_{\chi}/T_F$ being T_F the freeze-out temperature, g_* the number of relativistic degrees of freedom at freeze-out and a and b the terms in the annihilation cross section expansion $\sigma_{ann}|v| \approx a + bv^2 + \mathcal{O}(v^4)$. Using the current best fit for the relic DM density $\Omega_{\chi} h^2 = 0.1198 \pm 0.0012$ [143] one can use these relations to compute the required effective theory scale Λ at which the correct density is achieved for any combinations of m_{χ} and c_A^{ℓ} .

As discussed before, in the low DM mass region QEL interactions dominate. Moreover, if I focus on direct annihilation to neutrinos, the energy of the muon neutrino flux is known as it must be equal to the mass of the DM particle, $E_{\nu} = m_{\chi}$. That way, now I do not need to use Eq. (5.33) in order to estimate the momentum transfer to the

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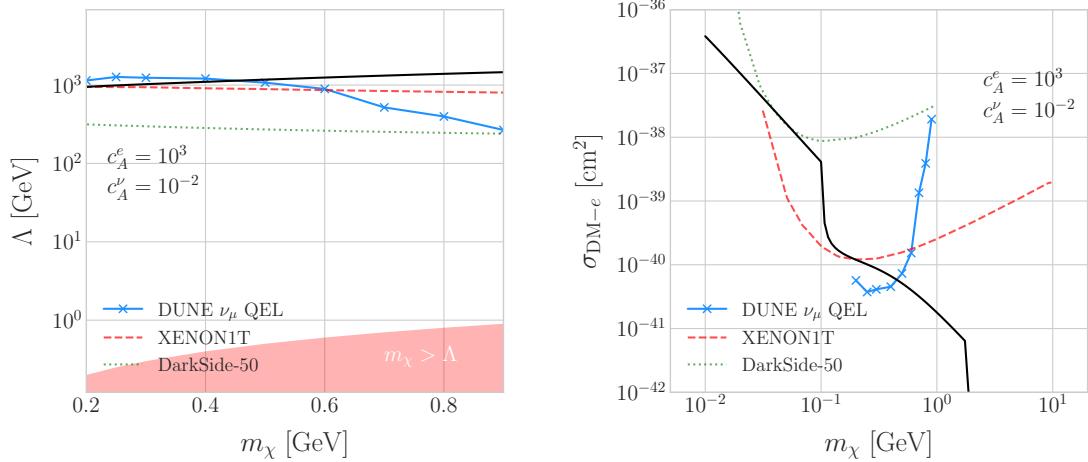


Figure 5.18: Left panel: Projected 90% confidence level sensitivity of DUNE (400 kT yr) to the scale Λ of an EFT containing only leptophilic DM axial-axial interactions (blue line). Right panel: In both cases the corresponding limits from DarkSide-50 [12] (dotted green line) and XENON1T [13] (dashed red line) are also shown, together with the configurations for which the correct relic density is achieved (black line), all for the coupling values $c_A^e = 10^3$ and $c_A^\nu = 10^{-2}$.

2559 remnant nucleus, I can simply take:

$$\vec{p}_N = \hat{p}_\nu m_\chi - \vec{p}_\mu - \vec{p}_p. \quad (5.45)$$

2560 To estimate the signal efficiency and background rejection for this case I used again
 2561 the MLP classifier from `scikit-learn`, using the same specifications as before. The
 2562 only difference now is that I add also the reconstructed neutrino energy as one of the
 2563 features to train the classifier with, because the characteristic monoenergetic flux for
 2564 each m_χ value will help to distinguish between signal and background events.

2565 In this case, for masses below ~ 500 MeV I obtain a signal efficiency close to unity
 2566 while keeping a background rejection of 99.9%. For bigger values of the mass, the signal
 2567 efficiency drops significantly if I require to keep the background acceptance under 0.01%.
 2568 However, because this kind of search is dominated by the background, sacrificing the
 2569 signal acceptance to keep the background rejection to a minimum enhances the reach
 2570 of the analysis. This way, for DM masses of the order of $m_\chi \sim 1$ GeV I end up with
 2571 efficiencies as low as 1%.

5.7. SYSTEMATIC UNCERTAINTIES

Now, estimating the number of background events using Eq. (5.39) one can go on and apply Eqs. (5.26) and (5.27) together with Eq. (5.42) to derive the sensitivity of DUNE to this kind of model. Fig. 5.18 (left panel) shows the potential reach of DUNE to constrain the EFT scale Λ this model containing only leptophilic DM axial-axial interactions (blue line), for a choice of couplings $c_A^e = 10^3$ and $c_A^\nu = 10^{-2}$. I also included the current limits on the DM-electron scattering cross section from DarkSide-50 [12] (dotted green line) and XENON1T [13] (dashed red line), reworked with Eq. (5.42) to show their implications for the EFT scale. The values of Λ for which the correct DM relic density value is achieved for each mass are also shown (black line). This tells us that, for that specific choice of couplings, DUNE would be sensitive to DM configurations allowed by the relic density constraint up to a mass of $m_\chi \sim 400$ MeV.

In Fig. 5.18 (right panel) I show the same upper limits but for the DM-electron scattering cross section. From this view one can see that DUNE would be able to offer complementary information to the low energy DM-electron interaction searches performed by direct detection experiments, in a slightly higher mass range.

With the present example, although it focuses on a very specific realisation of the DM interactions, I show the potential of DUNE to constrain exotic DM scenarios. Thanks to its low backgrounds and superb angular resolution DUNE will be able to help with the systematic searches for dark sectors physics.

5.7 Systematic uncertainties

The estimation of the DM cross sections using neutrinos from WIMP annihilations inside the Sun is affected by systematic uncertainties from different sources. Surely, the atmospheric background estimation is also affected by systematic uncertainties. There are uncertainties common to both types of events, as well as others specific to each. In this section, I try to provide a comprehensive summary of the main sources of uncertainty for this analysis, which should be taken into account in any future extensions of the same.

CHAPTER 5. DM SEARCHES WITH NEUTRINOS FROM THE SUN

Table 5.1: Systematic uncertainties for the solar WIMP signal events. Table adapted from Ref. [144].

Systematic	Value
Form factor	Does not apply to SD [145]
Solar model	3% [145]
Local DM density	Not relevant for relative interpretations [145, 146]
Dynamics of solar system	Negligible [147]
Velocity distributions	20% at 20 GeV [145, 146]
Oscillation parameters	8% for $\tau^+\tau^-$, 5% for $b\bar{b}$ [148]
Neutrino interactions in the Sun	10%
Matter effects in the Earth	10%

2599 5.7.1 Systematic uncertainties in the solar WIMP signal

2600 The systematic uncertainties affecting the solar WIMP neutrino signal can be divided in
 2601 two categories. On the one hand, we have those affecting the solar WIMP annihilation
 2602 rate. On the other hand, there are the ones which modify the neutrino flux resulting
 2603 from the annihilations reaching our detector.

2604 • **Uncertainties on the annihilation rate.** These include the astrophysical effects
 2605 that affect the normalisation of the solar DM neutrino flux. The main contributions
 2606 are the solar model choice, the form factor uncertainties (only for SI searches), the
 2607 gravitational effect of other planets, the local DM density (not relevant for relative
 2608 comparisons, as it affects direct detection experiments in the same way), and the
 2609 DM halo and dispersion velocities.

2610 • **Uncertainties on the neutrino flux.** These are related to the oscillation effects,
 2611 as well as the absorption and regeneration of neutrinos in the Sun. Matter effects
 2612 inside the Earth also affect the neutrino flux the measured at the detectors.

2613 Table 5.1 summarises the contributions of the different sources of uncertainty for the
 2614 signal events. These are the signal systematic uncertainties that have been taken into
 2615 account in previous solar DM searches with neutrinos [144, 146, 148].

5.7. SYSTEMATIC UNCERTAINTIES

Table 5.2: Systematic uncertainties for the solar WIMP atmospheric background events. Table adapted from Ref. [51].

Systematic	Value
Flux normalisation	25 – 7% for $0.1 < E_\nu \leq 1$ GeV (linear in $\log E_\nu$) 7% up to 10 GeV
$(\nu_\mu + \bar{\nu}_\mu)/(\nu_e + \bar{\nu}_e)$	2% for $E_\nu \leq 1$ GeV 3% for $1 < E_\nu \leq 10$ GeV
$\bar{\nu}_\mu/\nu_\mu$	2% for $E_\nu \leq 1$ GeV 6% for $1 < E_\nu \leq 10$ GeV
K/ π ratio	5% $E_\nu \leq 100$ GeV

2616 5.7.2 Systematic uncertainties in the atmospheric background

2617 For the atmospheric background events, one needs to take into account the systematic
 2618 uncertainties affecting the atmospheric ν_μ flux. These have been extensively studied
 2619 in the context of atmospheric neutrino oscillation measurements. Among these, the
 2620 energy-dependent flux normalisation uncertainty is the in the low energy regime. Other
 2621 important contributions to the uncertainty come from the ratios between the muon to
 2622 electron neutrino and the muon to anti-muon neutrino components of the flux. Additional
 2623 uncertainty is introduced by the errors in the pion and kaon production rates calculated
 2624 for the hadronic interactions of cosmic rays in the atmosphere [149].

2625 Table 5.2 shows a summary of the leading contributions to the uncertainty on the
 2626 atmospheric muon neutrino flux, in the energy range relevant for this analysis.

2627 5.7.3 Common systematic uncertainties

2628 Finally, there are sources of uncertainty common to both signal and backgrounds. These
 2629 have two different origins:

- 2630 • **Uncertainties on the neutrino cross section.** These are introduced by the
 2631 modelling of the neutrino-nucleus interactions. In the context of the solar WIMP
 2632 analysis, these have been estimated to be 10% for DM masses around 10 GeV
 2633 [148].

CHAPTER 5. DM SEARCHES WITH NEUTRINOS FROM THE SUN

- 2634 • **Uncertainties related to the detector.** They affect the measurement of the
2635 neutrino interaction and the final state particles produced. The main detector
2636 uncertainties relevant to this analysis are those of the energy and angular resolutions
2637 of the DUNE FD. Other effects, like the timing and triggering efficiencies, will
2638 also contribute to the uncertainties. The particular values these will take for this
2639 analysis need to be worked out in the context of DUNE.

2640

2641

Particle ID in ND-GAr

2642 ND-GAr is a magnetised, high-pressure gaseous argon TPC (HPgTPC), surrounded by
2643 an electromagnetic calorimeter (ECal) and a muon detector (commonly refer to as μ ID).
2644 A detailed discussion on the requirements, design, performance and physics of ND-GAr
2645 can be found in the DUNE ND CDR [91] and the ND-GAr whitepaper (cite).

2646 In DUNE Phase II ND-GAr will fulfill the role of TMS, measuring the momentum
2647 and sign of the charged particles exiting ND-LAr. Additionally, it will be able to measure
2648 neutrino interactions inside the HPgTPC, achieving lower energy thresholds than those
2649 of the ND and FD LArTPCs. By doing so ND-GAr will allow to constrain the relevant
2650 systematic uncertainties for the LBL analysis even further.

2651 The goal of the present chapter is to review the requirements that the physics program
2652 of DUNE impose on ND-GAr, present the current status of its design and describe the
2653 GArSoft package, its simulation and reconstruction software.

2654 As decided during the DUNE Phase II workshop in June 2023 [reference], we want
2655 to build ND-GAr physics case by showing:

- 2656 • That ND-GAr can constrain systematic uncertainties that ND-LAr might miss.
- 2657 • The impact on the neutrino oscillation results if such systematic uncertainties are
2658 missed.
- 2659 • That ND-GAr is necessary to reach DUNE's main physics goals.

2660 This way, the design of ND-GAr will be physics driven.

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2661 In order to study the effects of final state interactions (FSI) in CC interactions,
2662 ND-GAr should be able to measure the spectrum of protons and charged pions at low
2663 energies. ND-GAr also needs to be able to measure the pion multiplicity, specially for
2664 energies above 100 MeV as at these energies the pions shower in the LAr, to inform the
2665 pion mass correction in the ND and FD LArTPCs.

2666 In order to correctly identify electrons, muons, pions, kaons and protons ND-GAr
2667 can use a combination of: dE/dx measurements in the HPgTPC, E_{ECAL}/p using the
2668 ECAL total energy and the momentum obtained from magnetic spectroscopy in the
2669 HPgTPC and penetration information through the ECAL and muon tagger.

2670 6.1 GArSoft

2671 GArSoft is a software package developed for the simulation and reconstruction of events
2672 in ND-GAr. It is inspired by the LArSoft toolkit used for the simulation of LArTPC
2673 experiments, like the DUNE FD modules. It is based on `art`, the framework for event
2674 processing in particle physics experiments [150]. Other of its main dependencies are
2675 `ROOT`, `NuTools`, `GENIE` and `Geant4`. It allows the user to run all the steps of a generation-
2676 simulation-reconstruction workflow using FHiCL configuration files.

2677 6.1.1 Event generation

2678 The standard generator FHiCLs in GArSoft run the event generation and particle
2679 propagation simulation (i.e. Geant4) in the same job by default. However, it is possible
2680 to split them up if needed. The current version of GArSoft provides five different event
2681 generators, each of them producing `simb::MCTruth` products defined in `NuTools`. The
2682 available modules are:

- 2683 • **SingleGen**: particle gun generator. It produces the specified particles with a given
2684 distribution of momenta, initial positions and angles.
- 2685 • **TextGen**: text file generator. The input file must follow the `hepevt` format¹, the

¹In brief, each event contains at least two lines. The first line contains two entries, the event number

6.1. GARSOFT

2686 module simply copies this to `simb::MCTruth` data products.

2687 • **GENIEGen**: GENIE neutrino event generator. The module runs the neutrino-nucleus
2688 interaction generator using the options specified in the driver FHiCL file (flux file,
2689 flavour composition, number of interactions per event, t_0 distribution, ...). Current
2690 default version is v3_04_00.

2691 • **RadioGen**: radiological generator. It produces a set list of particles to model
2692 radiological decays. Not tested.

2693 • **CRYGen**: cosmic ray generator. The module runs the CRY event generator with a
2694 configuration specified in the FHiCL file (latitude and altitude of detector, energy
2695 threshold, ...). Not tested.

2696 The module **GArG4** searches for all the generated `simb::MCTruth` data products, using
2697 them as inputs to the Geant4 simulation with the specified detector geometry. A constant
2698 0.5 T magnetic field along the drift coordinate is assumed. The main outputs of this step
2699 are `simb::MCParticle` objects for the generated Geant4 particles, `gar::EnergyDeposit`
2700 data products for the energy deposits in the HPgTPC and `gar::CaloDeposit` data
2701 products for the energy deposits in the ECal and muon system.

2702 6.1.2 Detector simulation

2703 The standard detector simulation step in GArSoft is all run with a single FHiCL, but
2704 the different modules can be run independently as well. First the `IonizationReadout`
2705 module simulates the charge readout of the HPgTPC, and later the `SiPMReadout` module
2706 runs twice, once for the ECal and then for the muon system, with different configurations.

2707 The `IonizationAndScintillation` module collects all the `gar::EnergyDeposit`
2708 data products, to compute the equivalent number of ionization electrons for each energy

and the number of particles in the event. Each following line contains 15 entries to describe each particle. The entries are: status code, pdg code for the particle, entry of the first mother for this particle, entry of the second mother for this particle, entry of the first daughter for this particle, entry of the second daughter for this particle, x component of the particle momentum, y component of the particle momentum, z component of the particle momentum, energy of the particle, mass of the particle, x component of the particle initial position, y component of the particle initial position, z component of the particle initial position and time of the particle production.

CHAPTER 6. PARTICLE ID IN ND-GAr

deposit. The `ElectronDriftAlg` module simulates the electron diffusion numerically both in the longitudinal and transverse directions and applies an electron lifetime correction factor. The induced charge on the nearest and neighbouring readout pads is modeled using the provided pad response functions. The digitisation of the data is then simulated with the `TPCReadoutSimAlg` module. By default, the ADC sampling rate used is 50.505 MHz. The resulting raw waveforms for each channel are stored with zero-suppression, in order to save memory and CPU time. The algorithms keep blocks of ADC values above a certain threshold, plus some adjustable additional early and late tick counts. The results of these three steps are `gar::raw::RawDigit` data products.

For the ECal and the muon system the `SiPMReadout` module calls either the `ECALReadoutSimStandardAlg` or `MuIDReadoutSimStandardAlg` modules. These take all the `gar::CaloDeposit` data products in the corresponding detector and do the digitisation depending on whether the hit was in a tile or strip layer. They include single photon statistics, electronic noise, SiPM saturation and time smearing. The resulting objects are `gar::raw::CaloRawDigit` data products.

6.1.3 Reconstruction

The reconstruction in GArSoft is also run as a single job by default. It first runs the hit finding, clustering, track fitting and vertex identification in the HPgTPC, followed by the hit finding and clustering in the ECal and muon system. After those it produces the associations between the associations between the tracks and the ECal clusters.

Focusing first on the HPgTPC reconstruction, the `CompressedHitFinder` module takes the zero-suppressed ADCs from the `gar::raw::RawDigit` data products. The reconstructed hits largely correspond to the above threshold blocks, however the hit finder identifies waveforms with more than one maximum, diving them in multiple hits if they dip below a certain threshold. The data products produced are of the form `gar::rec::Hit`. These are the inputs to the clustering of hits in the `TPCHitCluster` module. Hits close in space and time are merged, and the resulting centroids are found. This module outputs `gar::rec::TPCClusters` objects and associations to the input

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2737 hits.

2738 The following step prior to the track fitting is pattern recognition. The module
2739 called `tpcvechitfinder2` uses the `gar::rec::TPCClusters` data products to find track
2740 segments, typically called vector hits. They are identified by performing linear 2D fits
2741 to the positions of the clusters in a 10 cm radius, one fit for each coordinate pair. A
2742 3D fit defines the line segment of the vector hit, using as independent variable the one
2743 whose sum of (absolute value) slopes in the 2D fits is the smallest. The clusters are
2744 merged to a given vector hit if they are less than 2 cm away from the line segment. The
2745 outputs are `gar::rec::VecHit` data products, as well as associations to the clusters. The
2746 `tpcpatrec2` module takes the `gar::rec::VecHit` objects to form the track candidates.
2747 The vector hits are merged together if their direction matches, their centers are within
2748 60 cm and their direction vectors point roughly to their respective centers. Once
2749 the clusters of vector hits are formed they are used to make a first estimation of the
2750 track parameters, simply taking three clusters along the track. The module produces
2751 `gar::rec::Track` data products and associations between these tracks and the clusters
2752 and vector hits.

2753 The track is fitted by means of a Kalman filter in the `tpctrackfit2` module, using
2754 the position along the drift direction as the independent variable. Two different fits are
2755 performed per track, a forward and a backwards fit, each starting from one of the track
2756 ends. The Kalman filter state vector ($y, z, R, \phi, \tan\lambda$) is estimated at each point along
2757 the track using a Bayesian update. The track parameters reported in the forward and
2758 backwards fits are the ones computed at the opposite end where the fit started. The
2759 main outputs of the track fit are the `gar::rec::Track` objects. Additionally, the module
2760 stores the fitted 3D positions along the track in the `gar::rec::TrackTrajectory` data
2761 products and the total charge and step sizes for each point also get stored in the form of
2762 `gar::rec::TrackIonization` objects.

2763 After the tracking step, the `vertexfinder1` module looks at the reconstructed
2764 `gar::rec::Track` products, creating vertex candidates with the track ends that are
2765 within 12 cm of each other. The vertices are then fitted using linear extrapolations from

CHAPTER 6. PARTICLE ID IN ND-GAr

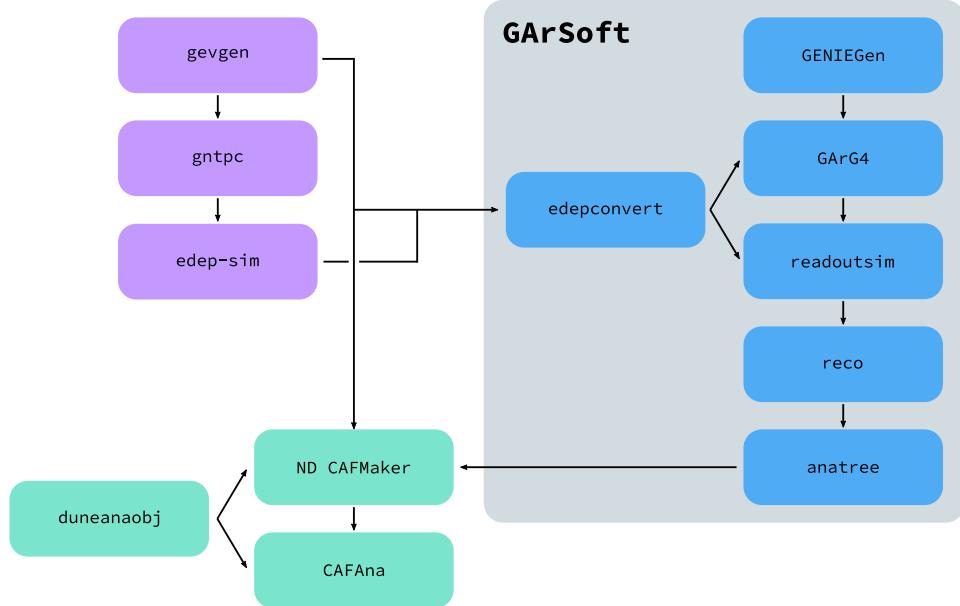


Figure 6.1: Schematic diagram showing the different modules involved in the ND-GAr production.

2766 the different track ends associated. The results are `gar::rec::Vertex` data products,
 2767 and associations to the tracks and corresponding track ends.

2768 For the ECal and muon tagger, the `SiPMHitFinder` module runs twice with different
 2769 configurations, adapted to the particular capabilities of both. The module simply takes
 2770 the `gar::raw::CaloRawDigit` products, applies a calibration factor to convert the ADC
 2771 counts to MeV and for the strip layer hits it calculates the position along the strip using
 2772 the times recorded of both SiPMs. This module produces `gar::rec::CaloHit` data
 2773 products. Next, these objects are used as inputs to the `CaloClustering` module. It
 2774 merges the hits based on a simple nearest neighbours (NN) algorithm. For the resulting
 2775 clusters it also computes the total energy and position of the centroid. The results are
 2776 stored as `gar::rec::Cluster` data products, with associations to the hits.

2777 The last step in the reconstruction is associating the reconstructed tracks in the
 2778 HPgTPC to the clusters formed in the ECal and muon system. The `TPCECALAssociation`
 2779 module checks first the position of the track end points, considering only the points
 2780 that are at least 215 cm away from the cathode or have a radial distance to the center

6.2. dE/dx MEASUREMENT IN THE TPC

2781 greater than 230 cm. The candidates are propagated up to the radial position, in the
2782 case of clusters in the barrel, or the drift coordinate position, for the end cap cluster, of
2783 the different clusters in the collection using the track parameters computed at the end
2784 point. The end point is associated to the cluster if certain proximity criteria are met.
2785 This module creates associations between the tracks, the end points and the clusters.
2786 The criteria for the associations are slightly different for the ECal and the muon tagger.

2787 6.2 dE/dx measurement in the TPC

2788 Among the parameters extracted from the track fitting, ionisation is particularly useful
2789 for particle identification, as it is a function of the particle velocity. Although for the
2790 case of relativistic particles this dependence is not very strong, measuring the track on
2791 a large number of points may allow us to estimate the amount of ionisation accuratel.
2792 This, paired with a measurement of the momentum, may allow us to identify the particle
2793 type.

2794 The first calculation of the energy loss per unit length of relativistic particles using a
2795 quantum-mechanical treatment is due to Bethe [151]. Using this approach, the mean
2796 ionisation rate of a charged particle traveling through a material medium is (using
2797 natural units $G = \hbar = c = 1$):

$$\left\langle \frac{dE}{dx} \right\rangle = \frac{4\pi Ne^4}{m_e \beta^2} z^2 \left(\log \frac{2m_e \beta^2 \gamma^2}{I} - \beta^2 \right), \quad (6.1)$$

2798 where N is the number density of electrons in the medium, e the elementary charge, m_e
2799 is the electron mass, z the charge of the particle in units of e , β is the velocity of the
2800 particle, $\gamma = (1 - \beta^2)^{-1}$ and I denotes the effective ionisation potential averaged over
2801 all electrons. This relation is known as the Bethe-Bloch formula.

2802 From Eq. (6.1) one can see that the ionisation loss does not depend explicitly on
2803 the mass of the charged particle, that for non-relativistic velocities it falls as β^{-2} , then
2804 goes through a minimum and increases as the logarithm of γ . This behaviour at high
2805 velocities is commonly known as the relativistic rise. The physical origin of this effect

CHAPTER 6. PARTICLE ID IN ND-GAr

2806 is partly due to the fact that the transverse electromagnetic field of the particle is
2807 proportional to γ , therefore as it increases so does the cross section.

2808 It was later understood that the relativistic rise could not grow indefinitely with γ .
2809 A way to add this feature in the Bethe-Bloch formula is by introducing the so-called
2810 density effect term. It accounts for the polarisation effect of the atoms in the medium,
2811 which effectively shield the electromagnetic field of the charged particle halting any
2812 further increase of the energy loss [152]. Denoting the correction as $\delta(\beta)$, one can rewrite
2813 Eq. (6.1) as:

$$\left\langle \frac{dE}{dx} \right\rangle = \frac{4\pi Ne^4}{m_e \beta^2} z^2 \left(\log \frac{2m_e \beta^2 \gamma^2}{I} - \beta^2 - \frac{\delta(\beta)}{2} \right). \quad (6.2)$$

2814 In general, the form of $\delta(\beta)$ depends on the medium and its state of aggregation,
2815 involving the usage of tabulated parameters and implicit relations [153].

2816 Another standard method to compute the amount of ionisation a charged particle
2817 produces is the so-called photo-absorption ionisation (PAI) model proposed by Allison
2818 and Cobb [154]. Within their approach, the mean ionisation is evaluated using a
2819 semiclassical calculation in which one characterises the continuum material medium by
2820 means of a complex dielectric constant $\varepsilon(k, \omega)$. However, in order to model the dielectric
2821 constant they rely on the quantum-mechanical picture of photon absorption and collision.
2822 Therefore, in the PAI model the computation of the ionisation loss involves a numerical
2823 integration of the measured photo-absorption cross-section for the relevant material.

2824 In a particle physics experiment, the typical way of determining the energy loss
2825 per unit length as a function of the particle velocity is studying identified particles
2826 over a range of momenta. Once we have established this relation we can use it for
2827 other, unknown particles. In this sense, it makes sense to have a regular mathematical
2828 expression for this relation that one can use.

2829 It happens that neither the Bethe-Bloch theory nor the PAI model from Allison and
2830 Cobb offer a close mathematical form for the ionisation curve. This is the reason why a
2831 full parametrisation of the ionisation curves can be useful. A parametrisation originally
2832 proposed for the ALEPH TPC [155] and later used by the ALICE TPC [156] group that

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2833 manages to capture the features of the ionisation energy loss is:

$$f(\beta\gamma) = \frac{P_1}{\beta^{P_4}} \left(P_2 - \beta^{P_4} - \log \left[P_3 + \frac{1}{(\beta\gamma)^{P_5}} \right] \right), \quad (6.3)$$

2834 where P_i are five free parameters. Hereafter, we will refer to Eq. (6.3) as the ALEPH
2835 dE/dx parametrisation.

2836 6.2.1 Energy calibration

2837 In order to obtain the amount of energy loss by a charged particle due to ionisation
2838 in our TPC we need to determine the conversion between the charge deposited in our
2839 readout planes and the actual energy depositions. This procedure is known as energy
2840 calibration.

2841 In a general, the first step of the calibration involves a non-uniformity correction,
2842 to make sure that the detector response is uniform throughout the TPC. These are
2843 typically divided into three categories, non-uniformities in the transverse YZ plane,
2844 non-uniformities along the drift direction X and variations of the detector response
2845 over time (would not apply to us as the detector is not built yet). These would correct
2846 for effects such as electron diffusion and attenuation, space charge effects or channel
2847 misconfiguration. However, because at the moment I am only interested in making sure
2848 we recover a sensible result from our simulation, I will not apply uniformity corrections
2849 to our charge deposits.

2850 Other effects, like electron-ion recombination or ADC saturation, lead to a non-linear
2851 relation between the observed charge and the deposited energy in the detector, with the
2852 observed readout charge saturating at high ionisation energies. In this case, because we
2853 are dealing with gaseous argon and therefore recombination is not as important as in
2854 liquid, we do not simulate recombination effects in the TPC. Even so, the simulation of
2855 the electronic response will still introduce charge saturation, and one needs to correct
2856 for it in order to obtain the exact amount of energy loss due to ionisation.

2857 By default, the track fitting algorithm in GArSoft provides a `TrackIonization`

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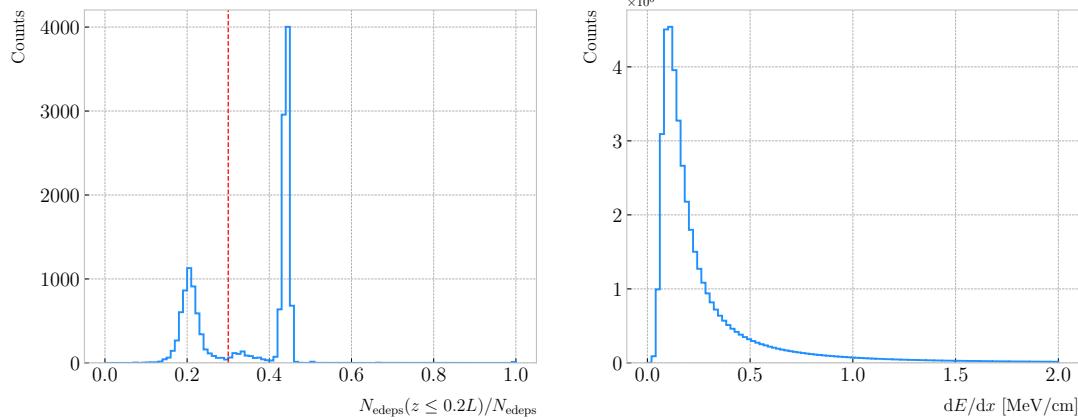


Figure 6.2: Left panel: distribution of the fraction of Geant4-level energy deposits per track with residual range less than 20% of the total track length, for the isotropic proton sample. Right panel: distribution of the ionisation per unit length of the energy deposits in the proton sample after removing the tracks with less than 30% of their energy deposits in the last 20% of the track.

object associated to each reconstructed track. It contains two collections of charge deposits, one for each fitting direction, consisting on pairs of charge values (dQ , in ADC) and step sizes (dx , in cm).

In order to estimate the ionisation loss in the ND-GAr TPC, I have used an MC sample consisting of single, isotropic protons propagating in the TPC. The starting points of the protons were sampled inside a $50 \times 50 \times 25$ cm box centered at $(100, -150, 1250)$, and their momenta are uniformly distributed in the range $0.25 - 1.75$ GeV. I ran the simulated sample through GArSoft's default detector simulation and reconstruction, and then a custom analyser module that extracts the ionisation data together with other reconstructed track information from the Kalman fit.

For studying the energy loss of the protons I select the reconstructed tracks that range out (i.e. slow down to rest) inside the TPC. A characteristic feature of the energy loss profile of any stopping ionising particle is the so-called Bragg peak, a pronounced peak that occurs immediately before the particle comes to rest. From Eq. (6.1) we can see that this behaviour is expected, as the energy loss for non-relativistic particles is inversely proportional to β^2 . In data, a way of identifying the Bragg peak, and thus select the stopping particles, is checking the number of energy deposits towards the

6.2. dE/dx MEASUREMENT IN THE TPC

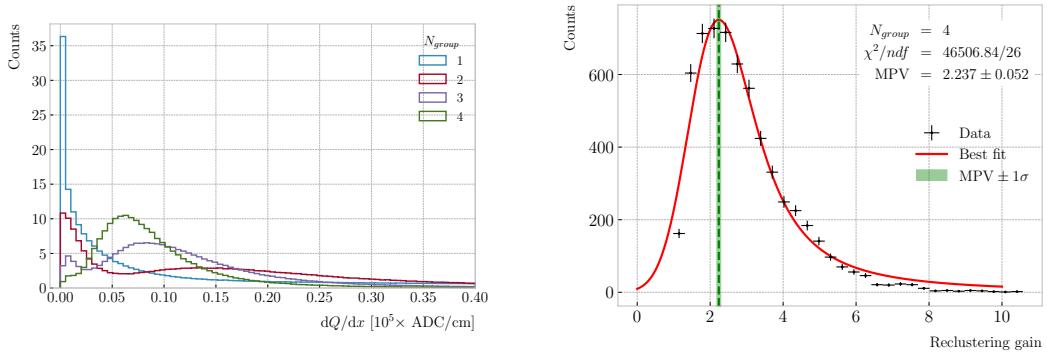


Figure 6.3: Left panel: distribution of the reconstructed ionisation charge per unit length for our MC stopping proton sample. The different colors indicate how many consecutive dQ/dx pairs were grouped together. Right panel: distribution of the median change in dQ/dx per track after $N_{group} = 4$ clusters were reclustered together.

end of the track. In this case, I count the fraction of the Geant4 simulated energy deposits with a residual range value (the distance from a given energy deposit to the last deposit in the track trajectory) less than a 20% of the corresponding track length². The distribution of this fraction of energy deposits for our proton sample is shown in Fig. 6.2 (left panel). We can clearly see two well separated peaks in this distribution, one centered at 0.2 and another, narrower, one centered at a higher value. The first one corresponds to non-stopping protons, as in that case the number of energy deposits towards the end of the track is uniformly distributed due to the absence of the Bragg peak. In that way, I apply a cut in this distribution, requiring that at least 30% of the simulated energy deposits sit in the last 20% of the tracks, to ensure that the Bragg peak is present.

Figure 6.2 (right panel) shows the distribution of the energy loss per unit length for the Geant4 simulated energy deposits of the selected stopping protons. We can see that it follows the expected shape of a Landau distribution, which describes the fluctuations of the ionisation energy losses [157]. This distribution has a characteristic asymmetric PDF, with a long right tail that translates into a high probability for high-energy ionisation losses. The origin of these fluctuations is mainly the possibility of transferring a high

²As we are applying this selection at the Geant4 level we could have simply selected the stopping protons using the `EndProcess` labels from the simulation. However, the Bragg peak identification method displayed here could serve as a starting point for a selection of stopping protons in real data.

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2892 enough energy to an electron, so it becomes a ionising particle itself.

2893 Now, from the point of view of the reconstruction, the objects that we have available
 2894 to extract the ionisation information for the different reconstructed tracks are the
 2895 collections of dQ and dx pairs, as stated before. The dQ values come from adding up
 2896 the amplitude of all the reconstructed hits in a cluster, which is the input object to the
 2897 Kalman fit.

2898 Figure 6.3 (left panel) shows the distribution of the ionisation charge deposits
 2899 per unit length for the track in the stopping proton sample (blue line). As one can
 2900 notice, this distribution does not resemble the expected shape of the Landau PDF. This
 2901 distribution peaks sharply at 0 and has a heavy tailed behaviour. Notice, however, how
 2902 the distribution changes its shape as we group together N_{group} consecutive charge deposit
 2903 pairs (red, purple and green lines). The distribution in the $N_{group} = 4$ case already has
 2904 a shape which resembles that of the Geant4-level ionisation per unit length, so I will
 2905 proceed using this amount of reclustering for the reconstruction-level depositions.

2906 An extra factor I need to account for, when reclustering is applied, is how the overall
 2907 dQ/dx per track changes. To do so, we can look at the ratio between the median dQ/dx
 2908 after and before the reclustering. Figure 6.3 (right panel) shows the median enhancement
 2909 in dQ/dx per track for the stopping proton sample in the case $N_{group} = 4$. Fitting a
 2910 Landau distribution convolved with a Gaussian³, I estimate the most probable value of
 2911 this ratio to be $G_{group} = 2.24 \pm 0.05$.

2912 At this point, I am left with determining the conversion between the charge deposits
 2913 per unit length dQ/dx and the energy deposits per unit length dE/dx . To this end, we
 2914 need a way of comparing the two. I can use the residual range z to get a prediction of
 2915 the most probable dE/dx by using the following empirical parametrisation [158]:

$$\frac{dE}{dx}(z) = \frac{z^{\frac{1}{p}-1}}{p\Lambda^{\frac{1}{p}}}, \quad (6.4)$$

2916 which is quoted in the literature as the Bragg-Kleeman formula. In order to obtain the

³In the literature, this distribution is often referred to as Landau+Gaussian or langau. In the following, I will use LanGauss to refer to such PDF.

6.2. dE/dx MEASUREMENT IN THE TPC

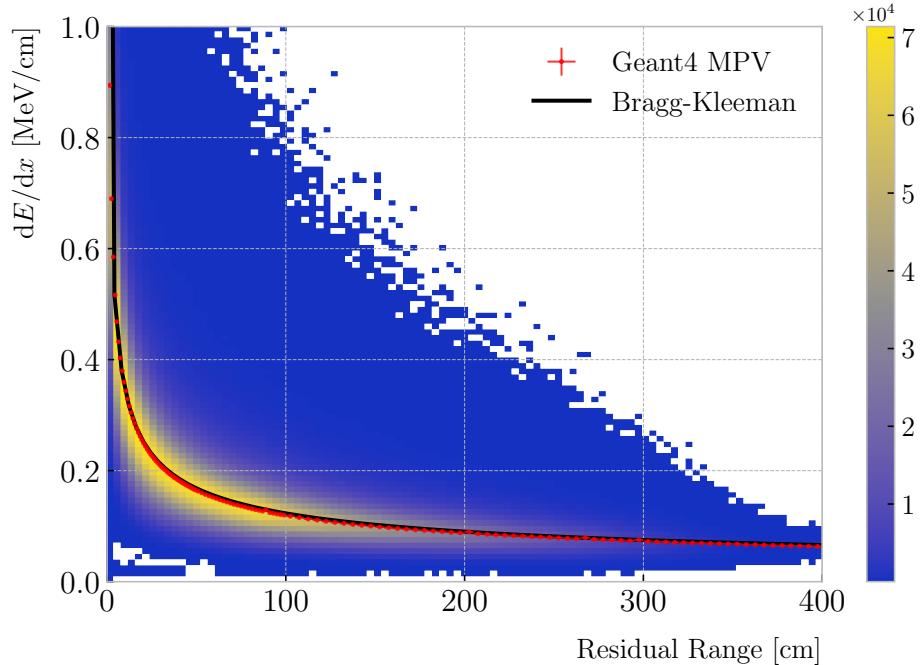


Figure 6.4: Distribution of the Geant4-simulated energy losses per unit length versus residual range for the stopping proton sample. The overlaid points represent the fitted most probable value of the dE/dx distribution in each residual range bin, whereas the curve is their best fit to the Bragg-Kleeman formula from Eq. (6.4).

2917 p and Λ parameters I perform a fit using the energy losses and the residual ranges given
 2918 by the Geant4 stage of our proton sample.

2919 Within our simulation, the residual range is sampled with a maximum size of
 2920 5 mm. Therefore, to perform the fit to the Bragg-Kleeman formula, we can use a
 2921 fine-grained residual range binning. For each of the residual range bins I extract the
 2922 dE/dx distribution and fit it to a LanGauss distribution, to obtain the value of the
 2923 most probable dE/dx in the bin together with a statistical uncertainty. I then fit Eq.
 2924 (6.4) to these most probable values and the centres of the residual range bins. This
 2925 procedure is depicted in Fig. 6.4, where I show the distribution of the energy loss per
 2926 unit length versus the residual range, together with the most probable dE/dx values
 2927 and their uncertainty in each bin (red points) and the curve with the best fit of the
 2928 Bragg-Kleeman relation to those values (black line). The best fit is obtained for the

CHAPTER 6. PARTICLE ID IN ND-GAr

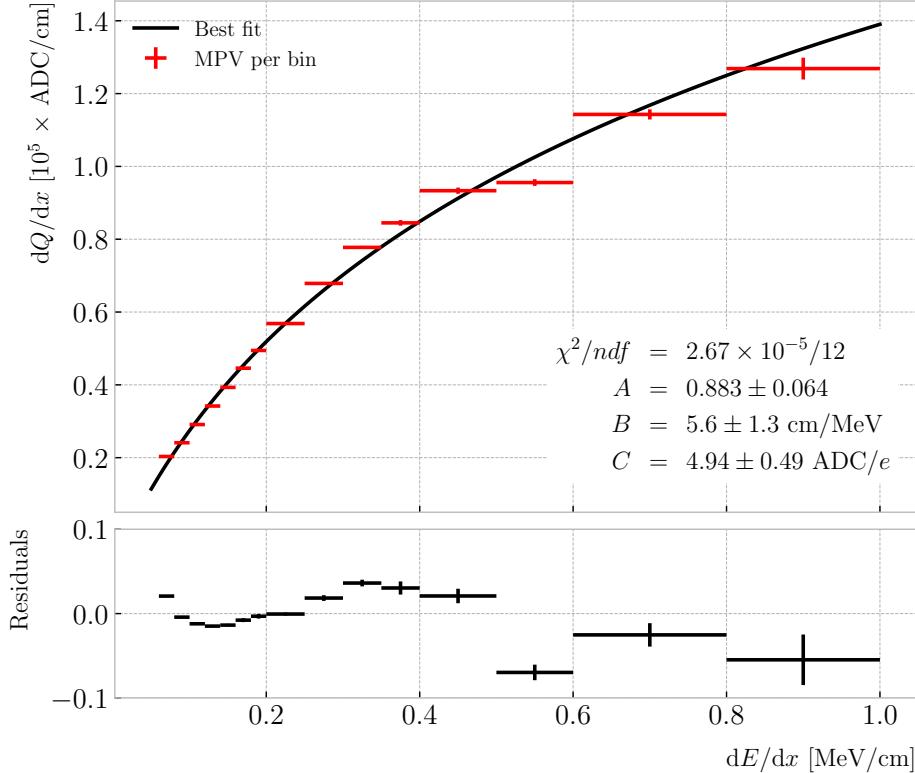


Figure 6.5: Fitted most probable dQ/dx values for each dE/dx bin (red points), obtained from the stopping proton sample. The overlaid curve (black line) represents the best fit to the logarithmic calibration function from Eq. (6.5).

2929 parameter values $p = 1.8192 \pm 0.0005$ and $\Lambda = 0.3497 \pm 0.0008 \text{ cm/MeV}^{p4}$.

2930 Having an analytical expression that relates the residual range to dE/dx , I can take
 2931 our reconstruction-level residual ranges from the stopping proton sample and compute
 2932 the most probable energy loss associated.

2933 In order to parametrise the charge saturation, we can use the following logarithmic
 2934 function inspired by the modified box model for recombination:

$$\frac{dE}{dx} = \frac{e^{\frac{dQ}{dx} B \frac{W_{ion}}{G_{group} C}} - A}{B}, \quad (6.5)$$

2935 where A and B are the calibration parameters we need to determine, W_{ion} is the average
 2936 energy to produce an electron-ion pair, G_{group} is the gain from the reclustering discussed

⁴These strange units for Λ come from dimensional analysis, just to keep the Bragg-Kleeman formula (6.4) consistent.

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Table 6.1: Calibration parameters obtained from the fit of the ND-GAr simulated stopping proton sample to the calibration function from Eq. (6.5). The fits were performed for the 10, 12, and 16-bit ADC limits.

	χ^2/ndf	Best fit $\pm 1\sigma$		
		A	B (cm/MeV)	C (ADC/e)
10-bit	$1.83 \times 10^{-6}/12$	-9.3 ± 3.9	270 ± 69	27.1 ± 5.4
12-bit	$2.67 \times 10^{-5}/12$	0.883 ± 0.064	5.6 ± 1.3	4.94 ± 0.49
16-bit	$1.44 \times 10^{-5}/12$	0.949 ± 0.024	3.53 ± 0.58	4.52 ± 0.29

above and C is the calibration constant to convert number of electrons to ADC counts, commonly refer to as gain (also to be obtained in the fit). In this case, I use a value for the electron-ion production energy of $W_{ion} = 26.4$ eV [159]. This value, used in our simulation as well, was measured for gaseous argon in normal conditions, and therefore should be checked in the future to describe correctly the high-pressure argon-CH₄ mixture of ND-GAr.

For the calibration fit I follow a procedure similar to the previous one for Eq. (6.4). Binning the dE/dx range, I fit a LanGauss distribution to the corresponding dQ/dx distribution to obtain the most probable value. The resulting data points (red bars) are shown in Fig. 6.5 (top panel), the horizontal error bars depict the width of the dE/dx bin whereas the vertical bars represent the error associated to the most probable value estimation. A fit to the logarithmic function in Eq. (6.5) is also shown (black line). For this I weighted the data points using the inverse of their relative error, obtaining a reduced chi-square value of $\chi^2/ndf = 2.22 \times 10^{-6}$. The best fit parameters I found from this fit are $A = 0.883 \pm 0.064$, $B = 5.6 \pm 1.3$ cm/MeV and $C = 4.94 \pm 0.49$ ADC/e. Figure 6.5 (bottom panel) shows the residuals between the data points and the fit.

The value for the gain I obtained from the fit is in reasonable agreement with our expectation. This value is set in GArSoft to 5 ADC/e by default.

One interesting thing to check is what induces this non-linear relation between charge and energy. The only effects that modify the amount of electrons reaching the readout planes in the simulation are the transverse diffusion and the finite electron lifetime. Once the electrons reach the readout chambers, the pad response functions are applied,

CHAPTER 6. PARTICLE ID IN ND-GAr

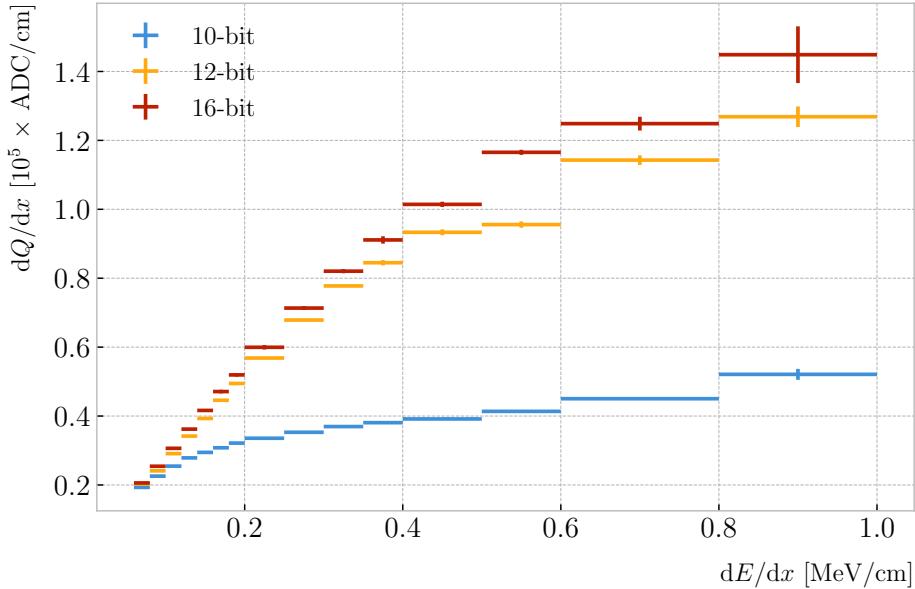


Figure 6.6: Fitted most probable dQ/dx values for each dE/dx bin for three different ADC bit limits, 10 (blue points), 12 (default, yellow points) and 16-bit (red points).

2959 together with an electrons-to-ADC conversion and the ADC saturation limit.

2960 By default, GArSot applies a 12-bit ADC limit, which can be changed in the
 2961 simulation configuration. However, it can only be increased up to 16-bit, as we represent
 2962 the ADC collection as a `std::vector<short>`. This way, I tried to change the saturation
 2963 parameter to see how it affects the relation between reconstructed charge and energy.
 2964 Figure 6.6 shows a comparison between the most probable dQ/dx for 10, 12 and 16-
 2965 bit ADC limits. As expected, the lower the limit is the sooner the charge saturates.
 2966 For higher ADC limits the relation between energy and charge remains linear up to
 2967 higher dE/dx values, but even for the 16-bit limit the saturation is noticeable for values
 2968 $\gtrsim 0.5$ MeV/cm.

2969 Table 6.1 shows the results of fitting the samples with 10 and 16-bits ADC limits to
 2970 the calibration function from Eq. (6.5), using the weights based on their relative error
 2971 as described previously. One interesting feature to notice is how different the best fit
 2972 points look for the 10-bit ADC saturation when compared to the other two, which are
 2973 consistent with each other.

2974 At this point we can compare the dE/dx distribution one gets from Geant4, i.e. the

6.2. dE/dx MEASUREMENT IN THE TPC

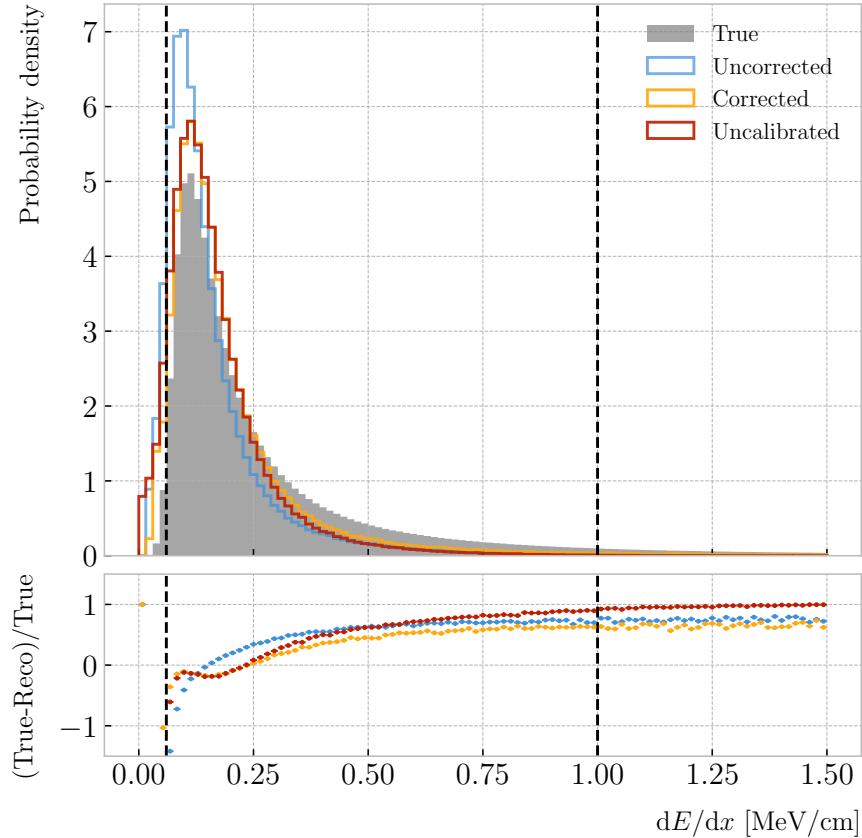


Figure 6.7: Top panel: area normalised dE/dx distributions for the true (solid grey) and the reconstructed energy deposits in the stopping proton sample, both after applying the calibration (blue) and the calibration and the normalisation correction (yellow). Also shown is the distribution obtained by applying a correction factor to the dQ/dx values but not the calibration (red). Bottom panel: fractional residuals for the uncorrected (blue), corrected (yellow) and uncalibrated (red) samples.

2975 true energy loss distribution, and the distribution I found by applying the calibration
 2976 function to our collection of reconstructed dQ/dx values. Figure 6.7 (top panel) shows
 2977 the true (solid grey) and reconstructed (blue, labeled as uncorrected) distributions
 2978 together. The dashed vertical lines indicate the region of validity of the calibration fit, i.e.
 2979 the left and right edges of the first and last dE/dx bin respectively. Notice that these
 2980 histograms are area-normalised, as the total number of true energy deposits is much
 2981 higher than the number of reconstructed charge deposits. This is due to a combination
 2982 of effects, like the finite spatial resolution of the detector, the hit clustering used in the
 2983 track fitting and the reclustering we have applied here.

CHAPTER 6. PARTICLE ID IN ND-GAr

2984 The two distributions are significantly different. That can be seen clearly when
2985 looking at the fractional residuals, shown in Fig. 6.7 (bottom panel). In particular,
2986 the position of the peak is off, which could bias the mean energy loss predictions. It
2987 seems like the difference between these may be due to an overall scaling factor. One
2988 possibility is to scale the most probable value of the reconstructed distribution to
2989 the most probable value predicted by Geant4. I do this by fitting both distributions
2990 using a LanGauss function, obtaining $dE/dx_{MPV, true} = 0.1145 \pm 0.0005$ MeV/cm and
2991 $dE/dx_{MPV, reco} = 0.0928 \pm 0.0005$ MeV/cm for the true and reconstructed most probable
2992 values respectively. These can be translated into an scaling factor $S = 0.579 \pm 0.006$.

2993 The result of applying the scaling correction can be seen in Fig. 6.7 (top panel).
2994 The corrected dE/dx distribution (yellow, labeled as corrected) peaks around the same
2995 value the true distribution does, as expected. Moreover, the high energy region is also
2996 slightly better described. For low ionisations, below the lower limit of the calibration
2997 fit, the differences between true and reconstructed are still significant. This low energy
2998 excess may be migration of some events from the peak region. The overall effect of the
2999 correction can be seen in the fractional residual plot in Fig. 6.7 (bottom panel).

3000 One can also check what happens if instead of applying the logarithmic calibration we
3001 simply scale the dQ/dx distribution (post reclustering) to have the same most probable
3002 value as the true dE/dx distribution. In this case, following an analogous procedure to the
3003 one described earlier, I found the scaling factor $S_{uncalibrated} = 0.414 \pm 0.002$ MeV/ADC⁵.
3004 The resulting distribution (red, labeled as uncalibrated) is also shown in in Fig. 6.7 (top
3005 panel). The behaviour of the new distribution is similar to the corrected case at low
3006 energy losses, around the peak of the true distribution, but it is worse at describing the
3007 high energy tail. This is expected, it is in the high ionisation regime where saturation
3008 effects apply and therefore calibration is needed.

6.2. dE/dx MEASUREMENT IN THE TPC

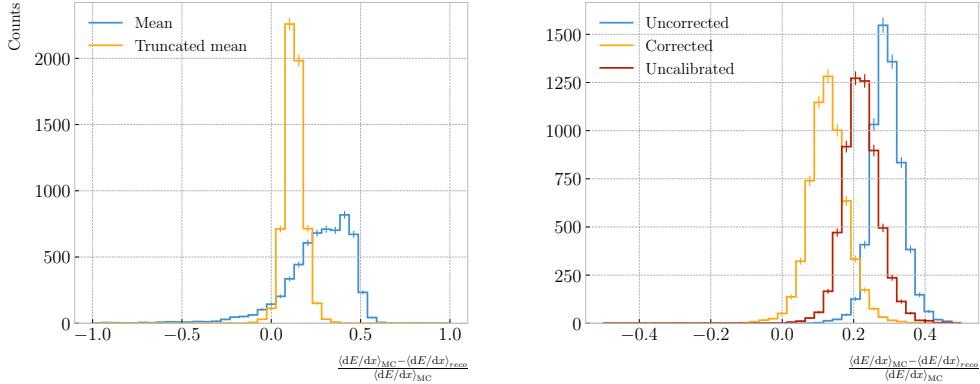


Figure 6.8: Left panel: fractional residuals between the true and the corrected dE/dx means (blue) and the 60% truncated means (yellow), for each event in the stopping proton sample. Right panel: fractional residuals between the true and the uncorrected (blue), corrected (yellow) and uncalibrated (red) dE/dx 60% truncated means, for each event in the stopping proton sample.

6.2.2 Truncated dE/dx mean

Once we have a collection of dE/dx values for each reconstructed track, we can compute the corresponding most probable ionisation loss per unit length of the particle. This is the value predicted by the Bethe-Bloch or the PAI models, and together with a measurement of the momentum it allows for particle identification.

However, estimating the most probable dE/dx value for each reconstructed track is not a trivial task. As mentioned before, the dE/dx distributions follow Landau-like distributions. Therefore, one should perform e.g. a LanGauss fit to correctly estimate the most probable values. Automating this kind of fits is often problematic, as they usually incur in convergence problems. Moreover, the reconstructed dE/dx distributions we obtain tend to have relatively small statistics, which may also produce poor fits. In practice, doing these unsupervised fits may degrade our performance, and a more robust method is preferred.

A possibility could be taking the mean of the reconstructed dE/dx distribution for each particle. The problem with this approach is that the high energy Landau tail, combined with our limited statistics, can induce large fluctuations in the computation

⁵Notice that now the scaling factor is not dimensionless, as it acts more like a conversion factor here.

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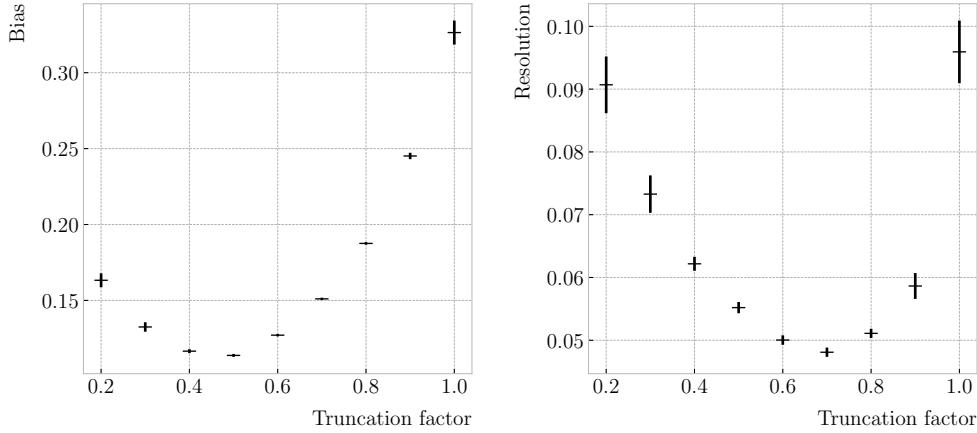


Figure 6.9: Estimated values of the mean dE/dx bias (left panel) and resolution (right panel) obtained using the corrected data from the stopping proton sample, for different values of the truncation factor.

of the mean. Imagine you have two protons with the same kinetic energy, but due to reconstruction problems in one case you did not get as many charge deposits reconstructed in its high ionisation loss region. If you do not remove the tails the computed dE/dx means will be significantly different.

In order to avoid those fluctuations, one can compute the mean of a truncated dE/dx distribution instead. By keeping only a given fraction of the lowest energy deposits we obtain an estimate of the mean energy loss that is more resilient to reconstruction inefficiencies and statistical effects. Figure 6.8 (left panel) shows a comparison between the $\langle dE/dx \rangle$ computed by taking the mean of the full distribution (blue line) and the 60% lowest energy clusters (yellow line), for the stopping proton sample. The fractional residuals are computed for each proton, taking the corresponding means using their collections of true and reconstructed energy deposits. One can see that using the simple mean translates into a high bias and uncertainty in the $\langle dE/dx \rangle$ estimation, whereas applying the truncation reduces both significantly.

Additionally, I performed a comparison between the 60% truncated mean dE/dx obtained using the different calibration methods discussed earlier, namely the uncorrected (blue), corrected (yellow) and uncalibrated (red) distributions. The results are shown in Fig. 6.8 (right panel). While the widths of these distributions are similar, the bias

6.2. dE/dx MEASUREMENT IN THE TPC

3043 obtained for the corrected sample, i.e. calibration function and correction factor applied,
 3044 is a factor of ~ 2 lower than in the uncalibrated case and almost three times smaller
 3045 than for the uncorrected sample.

3046 The next step is to optimise the level of truncation we are going to apply to our
 3047 data. To do so, I used different truncation factors, i.e. the percentage of energy-ordered
 3048 reconstructed energy deposits we keep to compute the mean, on the corrected dE/dx
 3049 sample of the stopping protons. Then, following the same procedure of computing the
 3050 fractional residuals as before, I fitted the resulting histograms using a double Gaussian
 3051 function. This is simply the sum of two Gaussian functions of the type:

$$g(x; \mu, \sigma, A) = A e^{-\frac{(x-\mu)^2}{2\sigma^2}}. \quad (6.6)$$

3052 I do not add the classical normalisation factor of the Gaussian, $1/\sqrt{2\pi}\sigma$, therefore
 3053 the amplitude A simply represents the maximum of the function. One of the two
 3054 Gaussian functions describes the core part of the distribution, while the other captures
 3055 the behaviour of the tails.

3056 For each truncation factor, I look at the bias and the resolution I obtain. I define
 3057 these as the weighted means of the corresponding parameters in the fits:

$$\bar{x} = \frac{A_{core} x_{core} + A_{tail} x_{tail}}{A_{core} + A_{tail}}, \quad (6.7)$$

3058 where A_{core} and A_{tail} are the amplitudes of the core and tail distributions respectively
 3059 and x is either the mean μ or the width σ of said distributions.

3060 Figure 6.9 shows the bias (left panel) and the resolution (right panel) I obtained
 3061 for the stopping proton sample, using different values of the truncation. From these, it
 3062 can be seen that a truncation factor of 50% minimises the bias in the estimation, while
 3063 70% gives the best resolution. That way, I settled on the intermediate value of 60%
 3064 truncation, which yields a $\langle dE/dx \rangle$ resolution of 5.00 ± 0.08 % for stopping protons.

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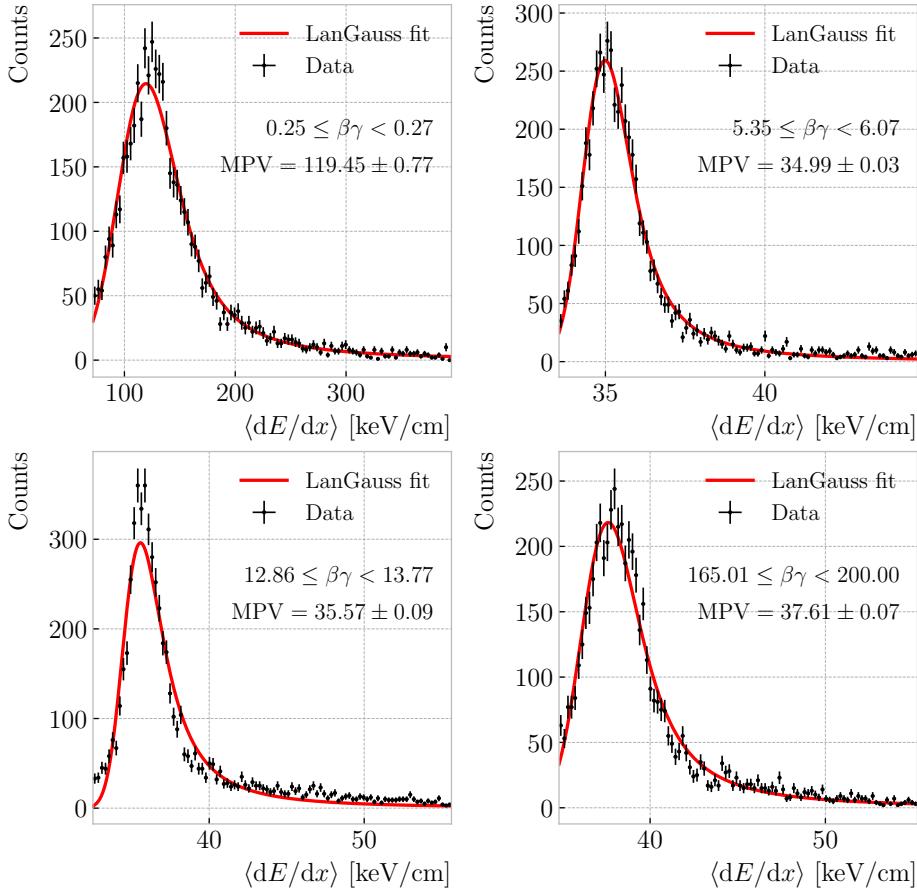


Figure 6.10: Examples of the truncated mean dE/dx LanGauss fits for various $\beta\gamma$ bins, from a simulated FHC neutrino sample.

3065 6.2.3 Mean dE/dx parametrisation

3066 Now that we have a way to estimate the mean energy loss of a particle in the HPgTPC,
 3067 we can determine the value of the free parameters in the ALEPH formula, Eq. (6.3).
 3068 For this, I used a sample of 10^5 reconstructed FHC neutrino events inside ND-GAr. In
 3069 this case I cannot use the stopping proton sample, as we need to cover the full kinematic
 3070 range of interest for the neutrino interactions in our detector.

3071 The original data does not contain an estimation of the velocity of the tracks, instead
 3072 the tracks have a value for the reconstructed momentum and the associated PDG code
 3073 of the Geant4-level particle that created the track. Therefore, one can select some of the
 3074 particles in the data, in this case I selected electrons, muons, pions and protons, and

6.2. dE/dx MEASUREMENT IN THE TPC

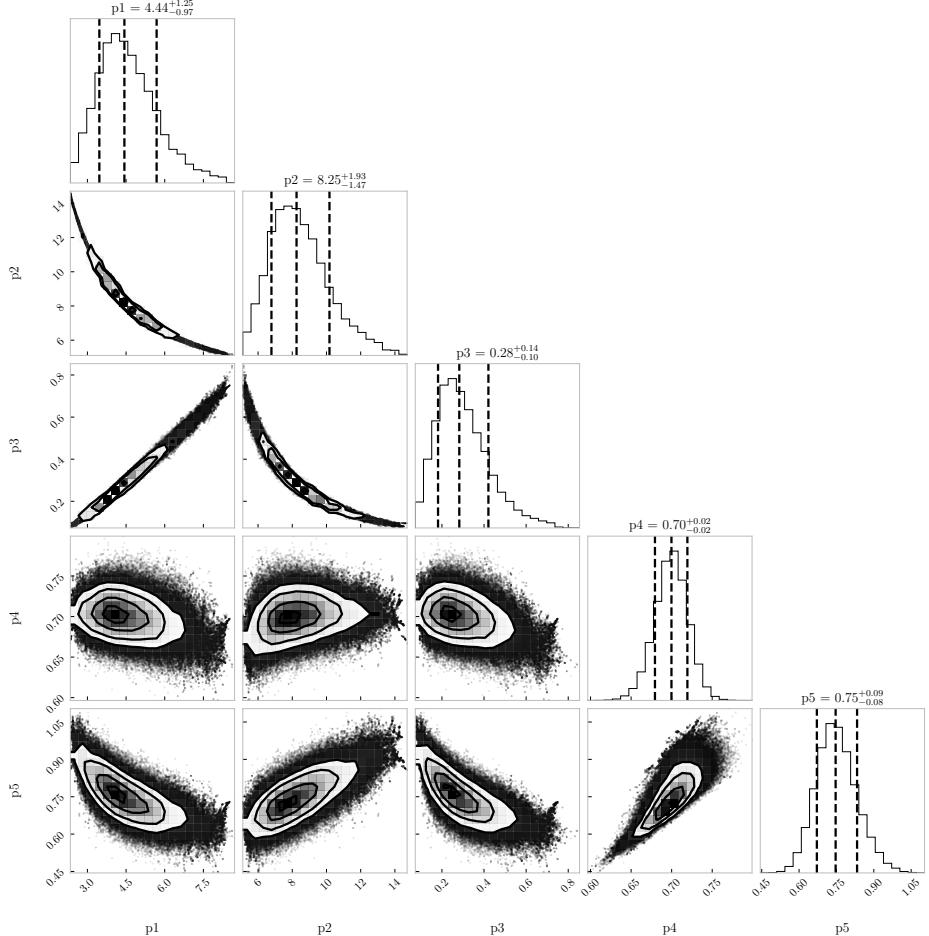


Figure 6.11: Resulting one and two dimensional projections of the posterior probability distributions of the ALEPH $\langle dE/dx \rangle$ parameters obtained by fitting the 60% truncated mean dE/dx values from a FHC neutrino sample in ND-GAr. The vertical dashed lines in the 1D distributions represent the 16th, 50th and 84th percentiles.

3075 compute β and γ using the reconstructed momentum and their mass. In terms of $\beta\gamma$
 3076 the mean dE/dx does not depend on the particle species, so one can consider all the
 3077 dataset as a whole. For this fit, I will express β in terms of the $\beta\gamma$ product as:

$$\beta = \frac{\beta\gamma}{\sqrt{1 + (\beta\gamma)^2}}, \quad (6.8)$$

3078 which can be easily proven from the definition of γ .

3079 Next, I bin the data in $\beta\gamma$. I chose a fine binning so as to capture the different
 3080 features of the ionisation curve. Instead of fixing the bin width, I select them so each one

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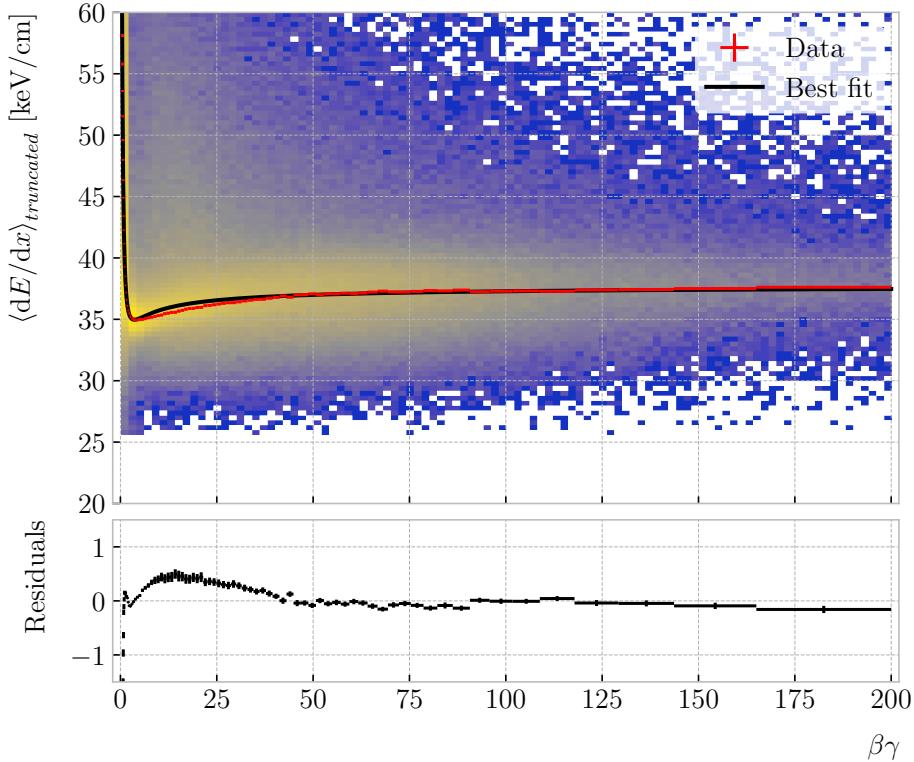


Figure 6.12: Truncated mean dE/dx obtained for the FHC neutrino sample as a function of the $\beta\gamma$ product (upper panel). Also shown are the fitted most probable values for each $\beta\gamma$ bin (red points) and the best fit obtained using the ALEPH parametrisation (black line). The residuals resulting from the fit are shown in the lower panel.

has approximately the same statistics. Then, for each $\beta\gamma$ slice, I compute the median and the interquartile range (IQR) of the $\langle dE/dx \rangle$ distribution. Using these, I make a histogram in the range [median – IQR, median + 5 IQR], which I fit to a LanGauss function in order to extract the MPV. Using this range accounts for the asymmetric nature of the distributions, while also helps avoiding a second, lower maximum present at low $\beta\gamma$, probably a result of reconstruction failures.

A few examples of these fits are shown in Fig. 6.10. The chosen values of $\beta\gamma$ sit in very distinct points along the $\langle dE/dx \rangle$ curve, going from the high ionisation region at low velocities (top left panel), to the minimum point (top right panel), the beginning of the relativistic rise (bottom left panel), and the plateau produced by the density effect (bottom right panel).

6.2. dE/dx MEASUREMENT IN THE TPC

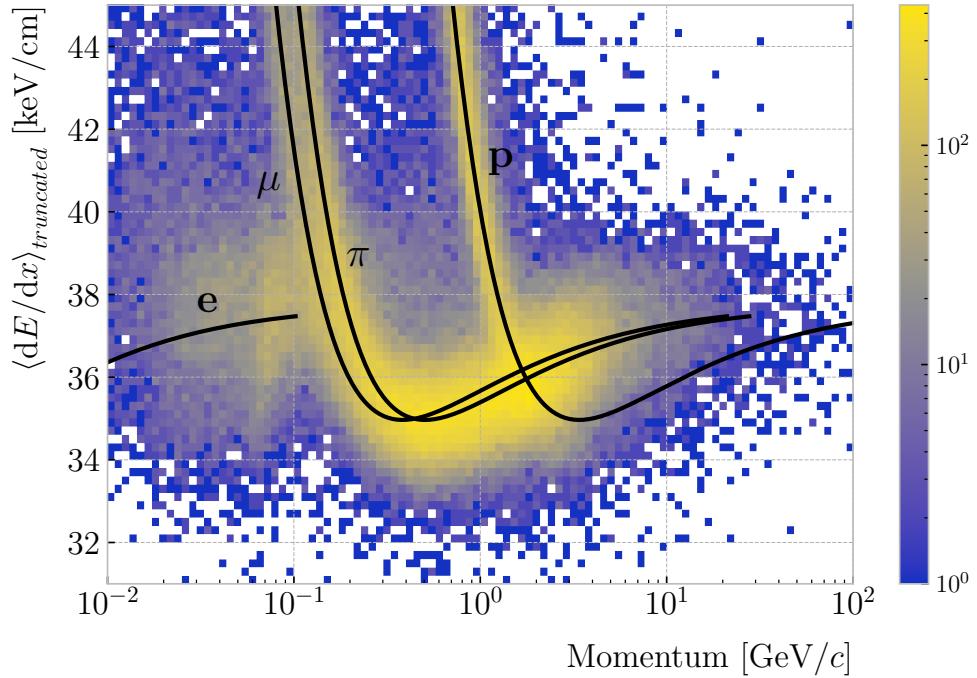


Figure 6.13: Distribution of the 60% truncated mean dE/dx versus reconstructed momentum for the FHC neutrino sample. The black lines indicate the predictions of the ALEPH parametrisation for electrons, muons, charged pions and protons.

3092 I used the resulting most probable $\langle dE/dx \rangle$ values and the centres of the $\beta\gamma$ bins as
 3093 the points to fit to the ALEPH formula. For this particular fit I used the least-squares
 3094 method to get a first estimation of the ALEPH parameters. Applying some uniform
 3095 priors, I then used these values as the starting point of a 100000 steps MCMC. Figure 6.11
 3096 shows the posterior probability distributions I obtain for each parameter. The reported
 3097 best fit points are based on the 16th, 50th, and 84th percentiles in the marginalised
 3098 distributions.

3099 The resulting fit (black line), compared to the data points (red points) and the
 3100 underlying distribution is shown in Fig. 6.12 (top panel). The overall fit is good, with a
 3101 reduced chi-squared of $\chi^2/ndf = 1.02$. However, there are some regions where the fit
 3102 does not describe the data correctly, like the very low $\beta\gamma$ regime, where the fit severely
 3103 underestimates for energy losses $\gtrsim 50$ keV/cm, and the start of the relativistic raise,
 3104 where we have a slight overestimation. This is a result of those points having a larger
 3105 uncertainty when compared to the ones around the dip or the plateau areas. These

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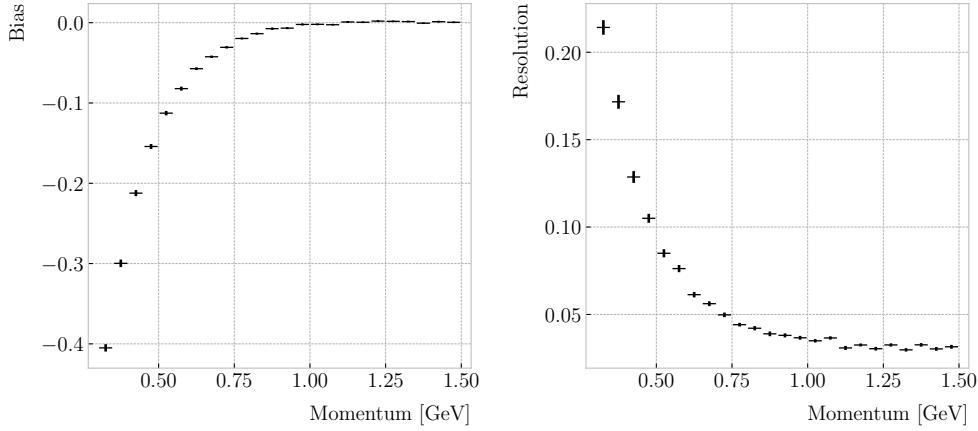


Figure 6.14: Estimated values of the mean dE/dx bias (left panel) and resolution (right panel) obtained for the true protons in a FHC neutrino sample.

3106 differences can be better seen in the residual plot, Fig. 6.12 (bottom panel).

3107 **6.2.4 Particle identification**

3108 **6.3 Muon and pion separation in the ECal and MuID**

3109 As it could be seen from Fig. 6.13, it is not possible to separate muons and charged pions
3110 in the HPgTPC using dE/dx for momenta $\gtrsim 300 \text{ MeV}/c$. In ND-GAr, approximately
3111 70% of the interactions in FHC mode will be ν_μ CC (compared to the 47% of $\bar{\nu}_\mu$ CC
3112 interactions when operating in RHC mode), while 24% are neutral currents. Out of
3113 these, around 53% and 47% of them will produce at least one charged pion in the final
3114 state, respectively. Figure 6.15 shows a comparison between the spectra of the primary
3115 muons and the charged pions for ν_μ CC interactions in ND-GAr producing one or more
3116 charged pions. From this, one can see that (i) the majority of muons and charged pions
3117 are not going to be distinguishable with a $\langle dE/dx \rangle$ measurement, and that (ii) particle
3118 identification is necessary both to classify correctly the ν_μ CC events and identify the
3119 primary muon within them.

3120 ND-GAr features two other subdetectors which can provide additional information
3121 for this task, namely the ECal and MuID. The current ECal design, described in (ref
3122 section), consists of 42 layers, made of 5 mm of Pb, 7 mm of plastic scintillator and a

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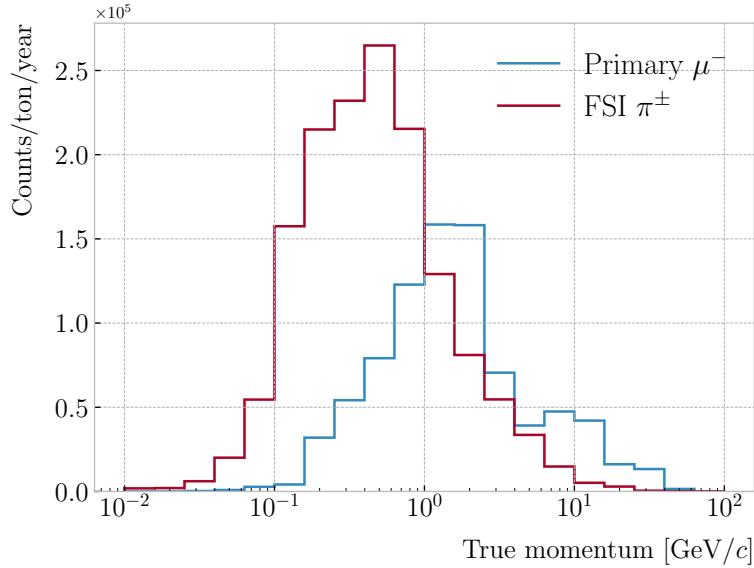


Figure 6.15: True momentum distribution for the primary muon in ν_μ CC $N\pi^\pm$ interactions inside the fiducial volume of ND-GAr (blue line), compared to the post FSI charged pion spectrum (red line).

3123 1 mm PCB board. The total thickness of this calorimeter is 1.66 nuclear interaction
 3124 lengths or 1.39 pion interaction lengths. The Muid design is in a more conceptual
 3125 stage, however it is envisioned to feature layers with 10 cm of Fe and 2 cm of plastic
 3126 scintillator⁶. With its three layers, it will have a thickness of 1.87 or 1.53 nuclear or pion
 3127 interaction lengths, respectively.

3128 Because pion showers are dominated by inelastic nuclear interactions, the signatures
 3129 of these particles in the calorimeter will look significantly different from those of muons.
 3130 Although our ECal is not thick enough to fully contain the hadronic showers of the
 3131 charged pions at their typical energies in FHC neutrino interactions, they can still be
 3132 used to understand whether the original particle was more hadron-like or MIP-like. In
 3133 Fig. 6.16 I show two examples of energy distributions created by a muon (left panel)
 3134 and a charged pion (right panel) of similar momenta interacting in the ECal. These
 3135 figures represent the transverse development of the interactions. For each of them, I
 3136 computed the principal component and centre of mass of the interaction, projecting

⁶It is not mentioned anywhere, but I assume that there should also be another layer of PCB board of 1 mm. However, in this case its contribution to the total thickness of the sampling calorimeter would be negligible.

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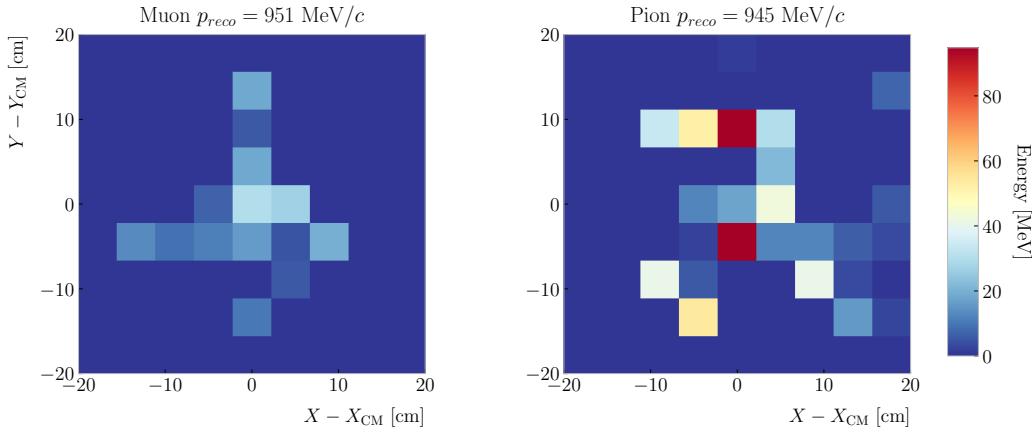


Figure 6.16: Distributions of energy deposits in the ECal for a muon (left panel) and a charged pion (right panel) with similar momenta. The energy is projected onto the plane perpendicular to the principal component of the hits, and the positions are relative to the center of the interaction.

the position of the hits onto the plane perpendicular to that direction, and taking the distances relative to the centre. It can be seen that the muon follows an almost MIP-like behaviour, being the central bin in the histogram the one with the highest deposited energy. On the other hand, the pion not only deposits more energy overall, but also this energy is more spread-out among the different hits. It is this kind of information that would allow us to tell apart muons from pions.

This way, I identify three main action points that need to be addressed if one wants to use these detectors to distinguish between muons and charged pions. These are:

1. the way we make the associations between tracks in the HPgTPC to the activities (what in GArSoft we call clusters) in the ECal and the MuID,

2. what variables or features one can extract from the calorimeters that encapsulate the information we are interested about,

3. and how to carry out the classification problem.

6.3. MUON AND PION SEPARATION IN THE ECAL AND MUID

3150 6.3.1 Track-ECal matching

3151 One of the main players in the muon and pion separation is the way we associate clusters
3152 in the ECal to reconstructed tracks in the TPC. Missing some associations or making
3153 wrong ones can bias the ECal quantities that we can use for classifying particles. The
3154 current algorithm in GArSoft provides precise associations, i.e. most of the associations
3155 that it produces are correct, but it appears to miss an important number of associations
3156 (at least when using the default configuration).

3157 The current TPC track-ECal cluster association algorithm is divided in four parts.
3158 It first checks whether the track end point fulfils certain conditions to be extrapolated.
3159 There are two cut values in this step, one for the drift direction and other radial.

3160 If the point can be extrapolated, the code computes the coordinates of the centre
3161 of curvature using the Kalman fit estimates at the track end (y , z , $1/R$, ϕ , $\tan\lambda$). It
3162 then compares the distance between this and the cluster in the (z, y) plane with R . This
3163 introduces another cut in the perpendicular direction.

3164 The next step is different for clusters in the barrel or in one of the end caps. If it
3165 is a barrel cluster the algorithm extrapolates the track up to the radial distance of the
3166 cluster. There are three possible outcomes, the extrapolated helix can cut the cylinder
3167 of radius r_{clus} two, one or zero times. I get the cut point that is closer to the cluster and
3168 check that it is either in the barrel or the end caps. Computing the difference between
3169 the x coordinates of the cluster and the extrapolated point, the module checks that this
3170 is not greater than a certain cut. If the cluster is in an end cap, I propagate the track
3171 up to the x position of the cluster. Then, the algorithm computes the angle in the (z, y)
3172 plane between the centre of curvature and the cluster, α , and the centre of curvature
3173 and the propagated point, α' . A cut is applied to the quantity $(\alpha - \alpha')R$.

3174 If the cluster contains more than a certain number N of hits, I apply an extra cut to
3175 the dot product of the direction of the track at the propagated x value and the cluster
3176 direction.

3177 The code makes sure to only associate one end of the track (if any) to a cluster.

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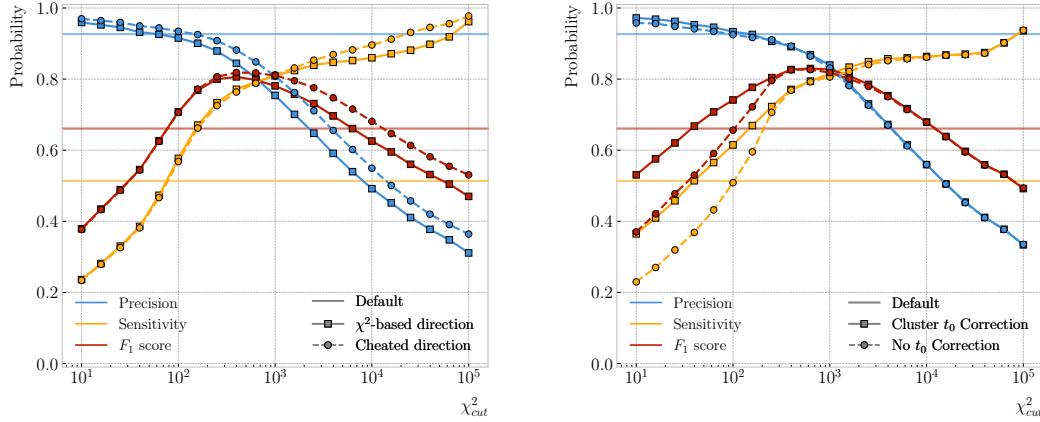


Figure 6.17: Left panel: comparison between the precision (blue), sensitivity (yellow) and F_1 score (red) obtained for the default (horizontal lines) and new algorithms, both with the χ^2 -based direction estimator (squares) and cheating the directions (circles), for different values of the chi^2 cut. Right panel: comparison of the performance of the new algorithm when applying the cluster t_0 correction (squares) and when (circles).

3178 However, it can associate more than one track to the same cluster. This makes sense,
3179 as different particles can contribute to the same cluster in the ECal, but it makes it
3180 difficult to quantify the relative contributions of the tracks to a certain cluster.

3181 As a way of comparing the performance of this algorithm, a new, simpler association
3182 module was written. The goal was to have a simple and robust algorithm, which depends
3183 on as few parameters as possible and that can produce a one-to-one matching between
3184 tracks and ECal clusters.

3185 For each reconstructed track, the new algorithms applies the same procedure to the
3186 forward and the backward fits irrespective of their end point positions. It first gets the
3187 Kalman fit parameters at the corresponding end point together with the X position, x_0 ,
3188 (y_0 , z_0 , $1/R$, ϕ_0 , $\tan\lambda$).

3189 For each ECal cluster, I compute the radial distance to the centre of the TPC and
3190 find the ϕ value in the range $[\phi_0, \phi_0 + \text{sign}(R)\phi_{max}]$ that makes the propagated helix
3191 intersect with the circle defined with such radius. The (x, y, z) position of the helix for
3192 the ϕ value found (if any) is then computed. In case there are two intersections, I keep
3193 the one that minimises the distance between (y, z) and (y_c, z_c) .

3194 I then calculate χ^2 value based on the Euclidean distance between the propagated

6.3. MUON AND PION SEPARATION IN THE ECAL AND MUID

3195 point and the cluster:

$$\chi^2/ndf = \frac{\sum_{n=0}^2 (x^{(n)} - x_c^{(n)})^2}{3}. \quad (6.9)$$

3196 If there was no intersection I store a -1 instead. In the end, for each reconstructed track
3197 in the event one ends up with two collections of χ^2 values, one for each ECal cluster
3198 and fit directions.

3199 The current code only supports having ECal clusters associated to one end of each
3200 track. We have two options to decide what track end to keep. The first one tries to
3201 cheat the selection, looking at the distance between the two track ends and the true
3202 start position of the associated MC particle. The second one keeps the track end with
3203 more χ^2 entries below the cut.

3204 This feature of only considering one track end limits the algorithm, making it not
3205 suitable for reconstructing events with particles originating outside the TPC. However,
3206 as for the moment the main concern of the group is the study of neutrino interactions
3207 off the gaseous argon, this is an acceptable assumption.

3208 In order to associate a cluster to a track, I take all clusters with a χ^2 value in the
3209 range $[0, \chi_{cut}^2]$. If a cluster has been assigned to more than one track we leave it with
3210 the one with the lowest χ^2 .

3211 This default behaviour of the algorithm can be modified to associate more than one
3212 track to each cluster. Not only that, but the χ^2 values can be used to assign relative
3213 weights to the different contributions.

3214 To evaluate the performance of the association method, I use a binary classification
3215 approach. In this case, I check the leading MC Track IDs associated to the reconstructed
3216 tracks and ECal clusters. I count an association as true positive (TP) if both Track
3217 IDs coincide. An association is considered false positive (FP) when the Track IDs are
3218 different. If a cluster has not been associated to any track but it shares the Track ID
3219 with a reconstructed track it is counted as a false negative (FN).

3220 For the testing, I used a sample of 10000 FHC neutrino events inside the HPgTPC.
3221 Figure 6.17 (left panel) shows the precision (blue line), sensitivity (yellow line), and F_1

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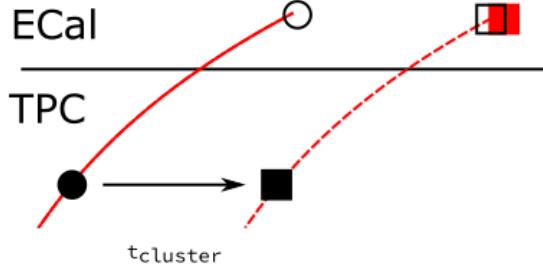


Figure 6.18: Schematics of a possible option to deal with track-ECal associations in non-zero t_0 neutrino interaction events, trying to correct for the drift direction uncertainty in a cluster-by-cluster basis using the cluster time, $t_{cluster}$.

score (red line) I obtained for different values of χ^2_{cut} . For comparison, the same metrics computed for the default algorithm with the current configuration are also shown (dashed lines). In the case of the new algorithm, I used both the χ^2 -based method to estimate the track direction described earlier (square markers) and the cheated direction from the Geant-level information (circle markers). For either of these we achieve similar values of the precision compared to the old code, while having a considerably higher sensitivity. It can be seen that cheating the direction of the tracks only makes a difference at high χ^2_{cut} , past the optimal value of the cut around the F_1 score maximum. Therefore, I set the χ^2 method as the default.

One of the possible weak points of this approach is that it relies on the position along the drift direction to make the decisions. Within the current ND-GAr design implemented in GArSoft, the timing information is provided by the ECal. That effectively means that prior to make the track-ECal associations the reconstructed x positions of the track trajectories differ from the simulated ones by an amount:

$$x_{reco}^{(n)} - x_{sim}^{(n)} = v_{drift} t_0, \quad (6.10)$$

where v_{drift} is the mean drift velocity in our medium and the initial time is in the range $t_0 \in [0, t_{spill}]$ where t_{spill} is the spill length. For a $10 \mu\text{s}$ spill this translates into a maximum 30 cm uncertainty on the drift direction position.

The current default in GArSoft sets $t_0 = 0$, but the functionality to randomly sample

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3240 this within the spill time is in place. Therefore, we need to understand what is the impact
3241 of a non-zero t_0 on the associations algorithm and foresee possible ways of minimising a
3242 loss in performance.

3243 Figure 6.18 represents a possible option to tackle the association problem when
3244 having events with a non-zero initial time t_0 . The black and white circles represent the
3245 original points, whereas the squares indicate the corrected positions. The end points of
3246 the track and the propagated points up to the cluster radius are indicated using filled
3247 and unfilled markers respectively. The red square represents the position of the cluster.

3248 Here I try to correct for the drift coordinate position using the time associated to the
3249 cluster. Assuming that the drift time is much larger than the propagation time, $t_{cluster}$
3250 could be used as a good estimation of the t_0 . An alternative can be using the earliest
3251 time associated to a hit in said cluster. Doing this for each cluster before computing
3252 the χ^2 value could be used as an alternative to knowing the specific value of the t_0 , as
3253 when the association is correct this will provide the right correction but its impact is
3254 small enough to not change the position significantly in the case the cluster does not
3255 correspond to a given track.

3256 I tested the effect of this correction again using a sample of 10000 FHC neutrino
3257 events. Figure 6.17 (right panel) shows the precision (blue line), sensitivity (yellow line),
3258 and F_1 score (red line) for the case the cluster t_0 correction is applied (square markers)
3259 and for the no correction case (circle markers), as a function of χ^2_{cut} . In this case, the
3260 differences are particularly notorious at low values of the cut. It makes sense, as the t_0
3261 effect becomes subdominant when the distance we consider grows large. Overall, the
3262 correction increases the sensitivity while keeping the precision almost unchanged. As a
3263 result, I apply the t_0 correction to the generated samples as the default.

3264 6.3.2 Classification strategy

3265 The problem of the muon and charged pion separation has to be viewed in the broader
3266 context of the particle identification in our detector. Focusing on the beam neutrino
3267 interactions, it is clear that we are going to have muons and pions spanning a broad

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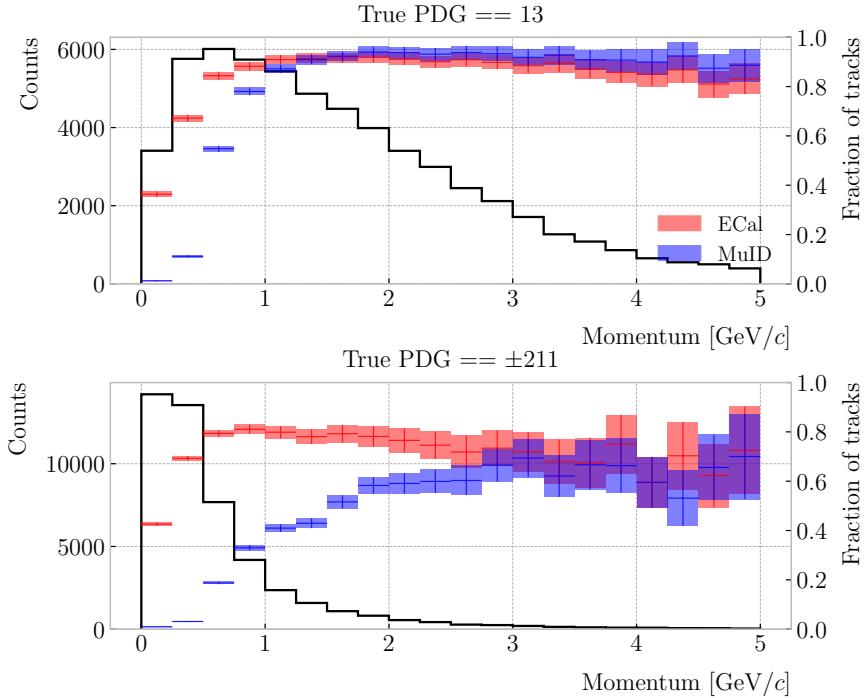


Figure 6.19: Momentum distribution for the reconstructed muons (top panel) and charged pions (bottom panel) in a FHC neutrino sample, together with the fraction of them reaching the ECal (red) and MuID (blue). Each entry corresponds to a reconstructed track, backtracked to a true muon or pion which has not produced any other reconstructed track.

3268 momentum range. Not only that, but we will also have other particles with similar
 3269 characteristics that will make the classification even more challenging. Therefore, we are
 3270 presented with a task that will depend heavily on the kinematic range we are looking at
 3271 each time, as both the available information and the possible impurities of other particle
 3272 species vary.

3273 For instance, distinguishing muons from pions could be difficult at low momenta, as
 3274 a great number of them do not reach the ECal. Therefore, we could think of tailoring a
 3275 version of the classification for that particular case, which could be complemented with
 3276 a dE/dx measurement. Likewise, for momenta $\gtrsim 1$ GeV muons and pions reach the
 3277 calorimeters efficiently, but so do protons. Because of this, one can try to train another
 3278 classifier for this energy range, and rely on other methods to remove as many of the
 3279 protons as possible.

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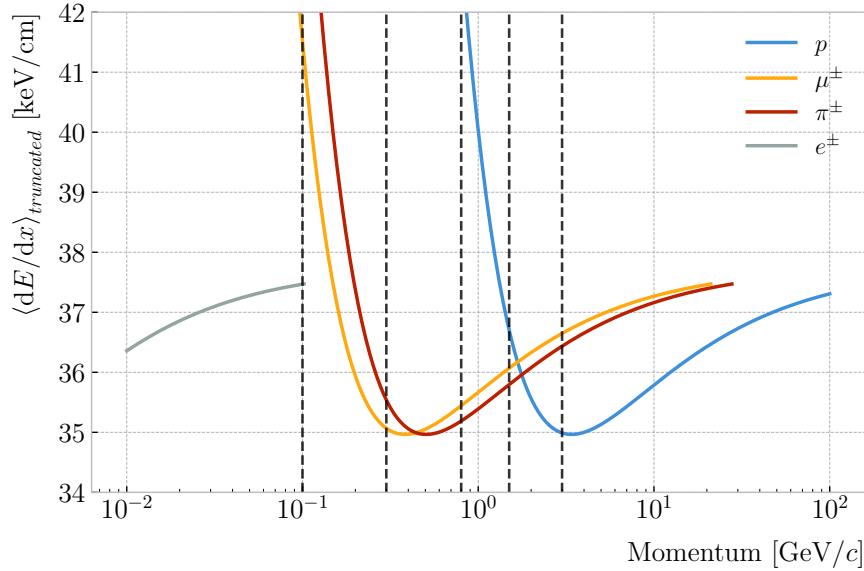


Figure 6.20: Predicted truncated mean dE/dx versus momentum, for electrons, muons, charged pions and protons, obtained using the ALEPH parametrisation. The vertical dashed lines represent the boundaries of the six regions used for the muon and pion classification training.

3280 Figure 6.19 shows the momentum distribution of the reconstructed muons (top) and
 3281 pions (bottom) in a FHC sample. It also contains the fraction of particles reaching the
 3282 ECal (red) and MuID (blue), for the different momentum bins. In Fig. 6.20 I show the
 3283 mean dE/dx of different particles as a function of the momentum, computed using the
 3284 ALEPH parametrisation with the best fit parameters found in Subsec. 6.2.2.

3285 Using these two figures as references, I decided to approach the classification by
 3286 dividing the problem into six different momentum regions. A summary of these can be
 3287 found in Tab. 6.2. The basic idea is to exploit all the information that is available in
 3288 each region and . For the problem at hand, I prepared separated samples of isotropic
 3289 single muons and pions, with momenta uniformly distributed along the corresponding
 3290 momentum range. Each sample contains 50000 events of the corresponding particle
 3291 species. I did not generate samples for the first region, as it is assumed that the separation
 3292 can be achieved using dE/dx only. For the last region, I generated particles up to a
 3293 momentum of 10 GeV/c , as that is well above the typical energies of muons and pions
 3294 from FHC neutrino interactions in ND-GAr.

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Table 6.2: Momentum ranges and description of the PID approach assumed for the muon and pion classification task.

Momentum range	Description
$< 0.1 \text{ GeV}/c$	All tracks can be separated with dE/dx
$[0.1, 0.3) \text{ GeV}/c$	Use ECal for reaching muons and pions, dE/dx for the rest
$[0.3, 0.8) \text{ GeV}/c$	Use ECal for muons and pions, dE/dx for protons
$[0.8, 1.5) \text{ GeV}/c$	Use ECal and MuID for muons and pions, dE/dx for protons
$[1.5, 3.0) \text{ GeV}/c$	Use ECal and MuID for muons and pions, ToF for protons
$\geq 3.0 \text{ GeV}/c$	Use ECal and MuID for muons and pions, dE/dx and ToF for protons

3295 Additionally, I prepared another sample of 100000 FHC neutrino events. For each
 3296 interaction, I select the reconstructed particles which were backtracked to true muons or
 3297 charged pions. I use this dataset to perform validation checks, to see how the models
 3298 trained with the single particle data generalise to a more realistic scenario.

3299 To tackle this classification problem, I make use of Boosted Decision Trees (BDT). A
 3300 decision tree uses a flowchart-like structure to make decisions based on some input data.
 3301 It starts from a root node, which represents the complete dataset, and then it splits
 3302 this based on the variable or feature which gives the best separation between classes,
 3303 creating two new nodes. The process repeats for each node until it reaches a certain
 3304 limit, like a maximum number of splits or some tolerance criteria. The last set of nodes
 3305 are often called leave nodes, and represent the final prediction of the classifier.

3306 Boosting refers to a family of methods to combine the predictions from multiple
 3307 classifiers, following a sequential approach where each new model learns from the errors
 3308 of the previous one. The process starts with a simple decision tree, which is used to
 3309 make predictions on the training data. Then, the data points misclassified by the first
 3310 model are assigned higher weights, and another decision tree is trained on the data with
 3311 adjusted weights. The predictions of the two trees are then combined, and the cycle
 3312 repeats for a predefined number of iterations. Gradient boosting uses the direction of
 3313 the steepest error descent to guide the learning process and improve the accuracy with
 3314 each iteration.

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3315 6.3.3 Feature selection and importance

3316 Using the reconstructed tracks as a starting point, I compute a number of ECal and
3317 MuID variables for each of them. As there can be more than one cluster associated to a
3318 track, what I do is collect all associated clusters and compute these variables from the
3319 complete collection of associated hits. For the MuID, because it only features three layers
3320 and typically there will be less hits, I also allow single hits to be associated with tracks⁷.
3321 I can roughly divide the variables in three types: energy-related, geometry-related and
3322 statistical. In the following, I briefly describe the variables related exclusively to the
3323 ECal:

3324 • Energy-related ECal

- 3325 – ECal total energy (ClusterTotalEnergy): sum of the energy of all the ECal
3326 hits.
- 3327 – Mean ECal hit energy (HitMeanEnergy): mean of the hit energy distribution.
- 3328 – Standard deviation ECal hit energy (HitStdEnergy): standard deviation of
3329 the hit energy distribution.
- 3330 – Maximum ECal hit energy (HitMaxEnergy): maximum of the hit energy
3331 distribution.

3332 • Geometry-related ECal

- 3333 – Mean distance hit-to-cluster (DistHitClusterMean): mean of the distance
3334 distribution between the hits and the corresponding cluster's main axis.
- 3335 – RMS distance hit-to-cluster (DistHitClusterRMS): root mean square of the
3336 distance distribution between the hits and the corresponding cluster's main
3337 axis.

⁷At the reconstruction level what happens is that non-clustered hits are put into single hit clusters, instead of being thrown away. This is necessary to keep the consistency of the track-cluster association code.

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- Maximum distance hit-to-centre (DistHitCenterMax): maximum of the distance distribution between the hits and the centre of the TPC.
 - Time-of-Flight velocity (TOFVelocity): slope obtained when fitting a straight line to the hit time versus hit distance to the centre (i.e. $d = v \times t$).

- Energy and geometry ECal

- Radius 90% energy (Radius90E): distance in the hit-to-cluster distribution for which 90% of the total energy is contained in the hits that are closer to the axis (i.e. radius that contains 90% of the energy).

- Statistical ECal

- Number of hits (NHits): total number of hits associated to the track.
 - Number of layers with hits (NLayers): not really a count of all layers with hits but the difference between the last and the first layer with hits.

Figure 6.21 shows the distributions of three different ECal variables, separating true ions (blue) and charged pions (red), for the five momentum ranges considered. I chose to show one feature from each category, namely the mean energy per hit (left column), the mean distance between the hits and the centre of the cluster (middle column), and the number of ECal layers with hits (right column). These give an idea of the separating power of the different features, and how it changes considerably with the energy. In the number of layers with hits distributions, the peak at 6 is due to the fact that the first six ECal layers sit inside the pressure vessel⁸. Therefore, some of the particles get stopped crossing it, never making it to the seventh layer.

In the case of the MuID, because at low momenta a significant fraction of the particles do not make it past the ECal, I only consider the information coming from this detector for momenta ≥ 0.8 GeV/ c , i.e. for the last three momentum regions. The variables I extract from it are the following:

⁸Note to self: check this. I thought the ECal barrel had 8 layers of tiles, and that all of them were inside the pressure vessel.

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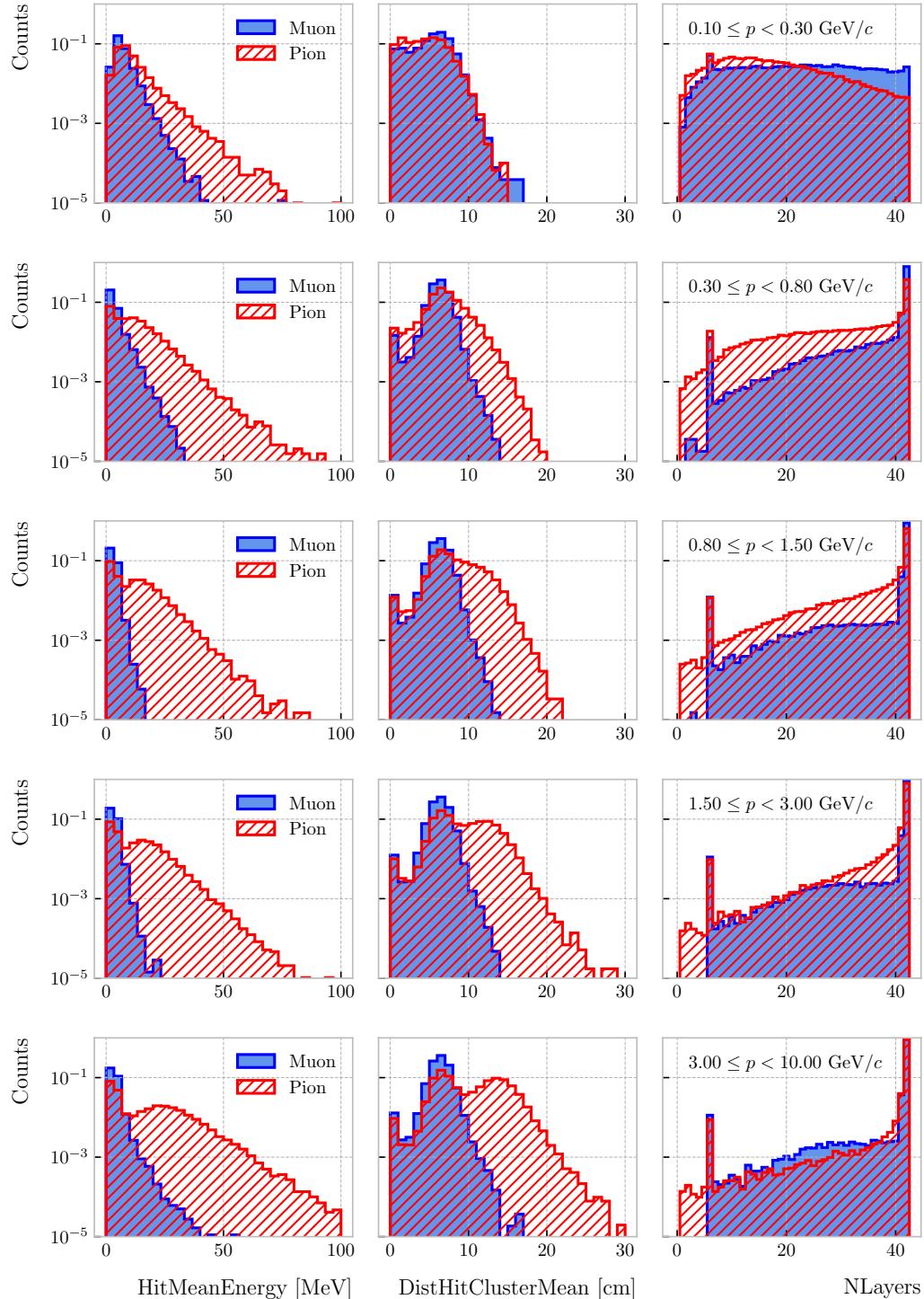


Figure 6.21: Example ECal feature distributions for muons (blue) and charged pions (red) in the five different momentum ranges considered (from top to bottom, in ascending momentum order). From left to right: mean hit energy, mean distance hit-to-cluster, and number of layers with hits.

CHAPTER 6. PARTICLE ID IN ND-GAr

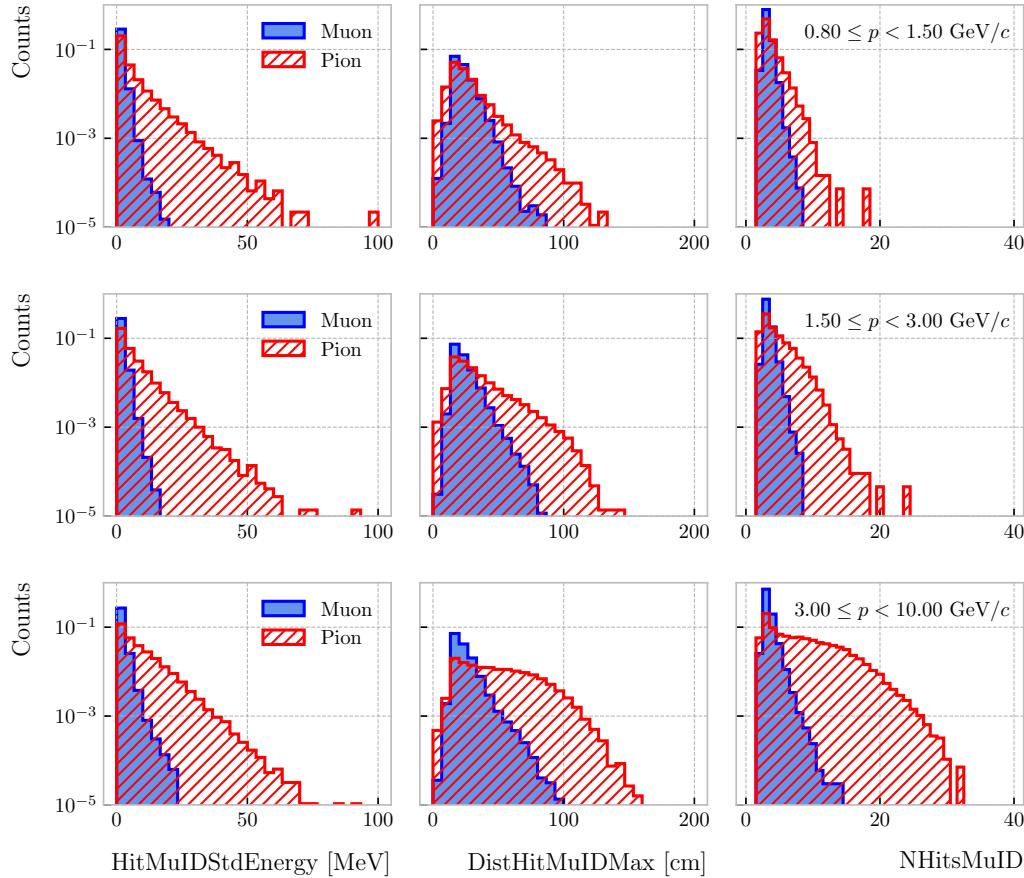


Figure 6.22: Example MuID feature distributions for muons (blue) and charged pions (red) in the three different momentum ranges considered (from top to bottom, in ascending momentum order). From left to right: standard deviation hit energy, maximum distance hit-to-hit, and number of hits.

3363

- Energy-related MuID

3364

- MuID total energy (ClusterMuIDTotalEnergy): sum of the energy of all the MuID hits.

3365

- Mean MuID hit energy (HitMuIDMeanEnergy): mean of the MuID hit energy distribution.

3366

- Standard deviation MuID hit energy (HitMuIDStdEnergy): standard deviation of the MuID hit energy distribution.

3367

- Maximum MuID hit energy (HitMuIDMaxEnergy): maximum of the MuID hit energy distribution.

3370

3371

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• Geometry-related MuID

- 3373 – Maximum distance MuID hit-to-hit (DistHitMuIDMax): maximum distance
- 3374 between pairs of MuID hits (not sure this is a good variable, distribution
- 3375 looks nuts).
- 3376 – Maximum distance MuID hit-to-centre (DistHitCenterMuIDMax): maximum
- 3377 of the distance distribution between the MuID hits and the centre of the
- 3378 TPC.

• Statistical MuID

- 3380 – Number of hits (NHitsMuID): total number of MuID hits associated to the
- 3381 track.
- 3382 – Number of layers with hits (NLayersMuID): not really a count of all layers
- 3383 with MuID hits but the difference between the last and the first layer with
- 3384 MuIDhits.

3385 Figure 6.22 shows the distributions of three different MuID variables, separating true
3386 muons (blue) and charged pions (red), for the three momentum ranges which use the
3387 muon tagger information. In this case I decided to standard deviation of the MuID hit
3388 energy distribution (left column), the maximum distance between the MuID hit pairs
3389 (middle column), and the number of MuID hits (right column). These variables are used
3390 together with the ECal features at high momenta, providing additional disambiguation
3391 power.

3392 Once our features have been defined, one can do some exploratory analysis to
3393 understand how well the variables describe the target class, and avoid the black-box
3394 approach by what features are most relevant for the learning process. This way, I
3395 performed a feature analysis for each of the momentum ranges I divided this classification
3396 problem into. It follows three steps: first a principal component analysis (PCA), followed
3397 by a feature importance study using Gini and Shapley values, and finally a feature
3398 permutation importance analysis.

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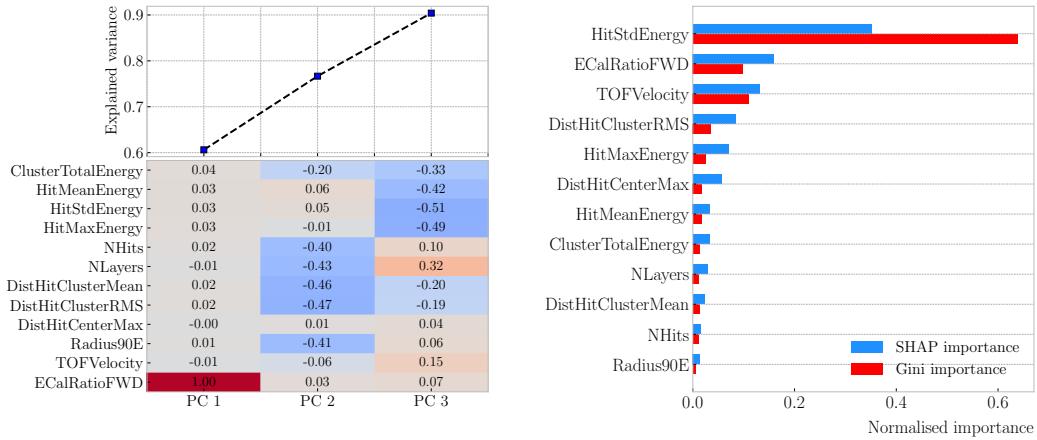


Figure 6.23: Left panel: cumulative explained variance for the first three principal components (top panel) and contribution of the different features to the principal axes in feature space (bottom panel). Right panel: Shapley (blue) and Gini (red) feature importances for the different input features. Both figures correspond to the samples in the momentum range $0.3 \leq p < 0.8 \text{ GeV}/c$.

3399 The PCA is useful to understand the variance of the feature space. It is an
 3400 unsupervised machine learning technique that allows the user to perform a dimensionality
 3401 reduction. It uses a singular value decomposition of the input features to project them
 3402 into a lower dimensional space. The idea is to find the matrix \mathbf{C}_m , whose columns are
 3403 the first m orthonormal eigenvectors of the input covariance matrix. Consider the $n \times p$
 3404 real matrix of input data \mathbf{X} , where n is the number of samples and p the number of
 3405 features. If \mathbf{X} is centred, i.e. the means of its columns are equal to zero, we can write the
 3406 covariance matrix of \mathbf{X} as $\mathbf{C} = \mathbf{X}^\top \mathbf{X} / (n - 1)$. This matrix can be diagonalised, yielding:

$$\mathbf{C} = \mathbf{V} \mathbf{L} \mathbf{V}^\top, \quad (6.11)$$

3407 where \mathbf{V} is a matrix of eigenvectors and \mathbf{L} a diagonal matrix with eigenvalues λ_i . Then,
 3408 performing SVD on \mathbf{X} gives us:

$$\mathbf{X} = \mathbf{U} \mathbf{S} \mathbf{W}^\top, \quad (6.12)$$

3409 where \mathbf{U} is a unitary matrix, whose columns are called left singular vectors, \mathbf{S} is a
 3410 diagonal matrix of single values s_i , and \mathbf{W} is another unitary matrix, its columns known

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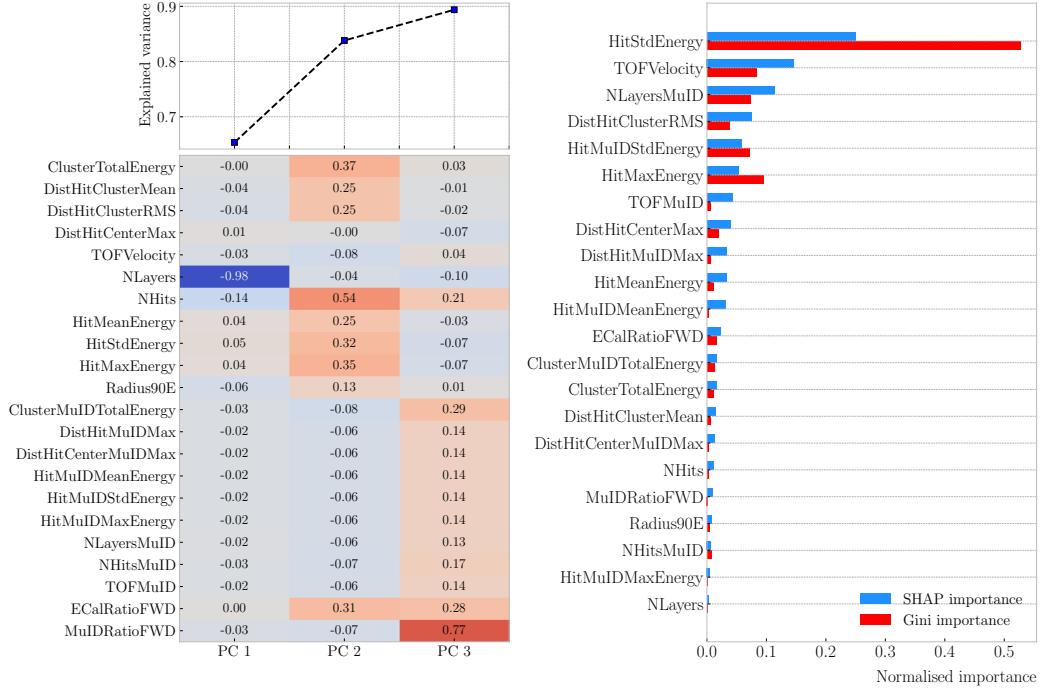


Figure 6.24: Left panel: cumulative explained variance for the first three principal components (top panel) and contribution of the different features to the principal axes in feature space (bottom panel). Right panel: Shapley (blue) and Gini (red) feature importances for the different input features. Both figures correspond to the samples in the momentum range $0.8 \leq p < 1.5$ GeV/c.

as right singular vectors. This way, we can write:

$$\mathbf{C} = \mathbf{W}\mathbf{S}\mathbf{U}^\top\mathbf{U}\mathbf{S}\mathbf{W}^\top/(n-1) = \mathbf{W}\frac{\mathbf{S}^2}{n-1}\mathbf{W}^\top. \quad (6.13)$$

meaning that the right singular vectors are also the eigenvectors of the covariance matrix.

The SVD can be computed numerically following an iterative approach.

This way, taking an input data vector $X \in \mathbb{R}^n$, the resulting feature vector $Y \in \mathbb{R}^m$

is given by:

$$Y = \mathbf{C}_m^\top X. \quad (6.14)$$

The new features capture most of the variance of the original sample, while being lower

dimensional, as $m < n$.

Before applying the PCA reduction one needs to centre and scale the input data.

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3419 Centring is necessary when using SVD to obtain the eigenvectors of the covariance
3420 matrix, as only in that case we can do the identification with the right singular vectors
3421 from the input data. Scaling is needed when variables are on different scales, as some
3422 can then dominate the PCA procedure.

3423 I used the PCA module of `scikit-learn`, together with the `RobustScaler`, which
3424 centres the data and scales it based on the interquartile range. In Fig. 6.23 (left panel)
3425 and Fig. 6.24 (left panel) I show the results I obtained from the PCA for the momentum
3426 ranges $0.3 \leq p < 0.8 \text{ GeV}/c$ and $0.8 \leq p < 1.5 \text{ GeV}/c$, respectively. Notice that in
3427 the second case the number of features increases considerably, as this is the first region
3428 which uses the MuID variables. I found that, in all the cases, adding a fourth PC does
3429 not add additional information. As it can be seen in the top panels of the figures, the
3430 cumulative explained variance is already over 80% with three PCs.

3431 The bottom panels show the contribution of the variables to the principal axes. For
3432 the two first momentum regions, I observe a tendency of the energy-related and the
3433 geometry-related ECal variables to be clustered together. For the other ranges, when
3434 I include the MuID variables, there seems to be a division between ECal and MuID
3435 variables. For these, it seems like the number of ECal layers with hits also plays an
3436 important role.

3437 The next step in the analysis is to quantify the importance of the features based on
3438 two additional metrics, namely the Gini and the Shapley values. The Gini importance,
3439 often called mean decrease impurity, is based on how much a feature contributes to the
3440 purity improvement at the splits in each decision tree. The purity is measured in terms
3441 of the Gini impurity index, defined as:

$$I_G = 1 - \sum_i f_i, \quad (6.15)$$

3442 where f_i is the fractional abundance of the i -th class. Then, for each split one can

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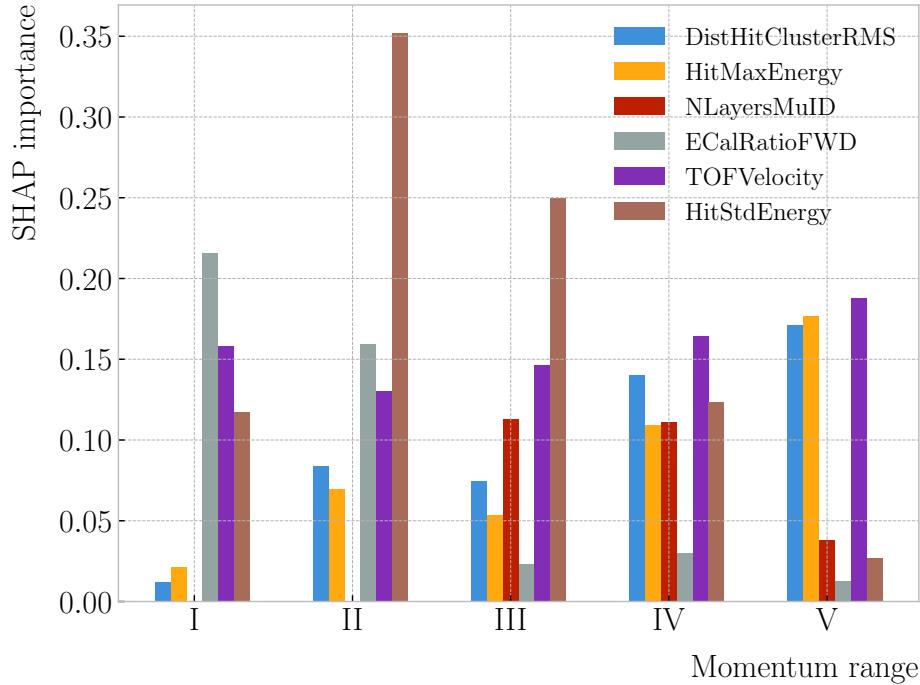


Figure 6.25: Evolution of the SHAP importance for the top six most important features across all five momentum ranges.

3443 compute the weighted decrease in impurity as:

$$\Delta_G = \frac{N_t}{N} \left(I_G - \frac{N_t^R}{N_t} I_G^R - \frac{N_t^L}{N_t} I_G^L \right), \quad (6.16)$$

3444 where N represents the total number of samples, N_t the number of samples at the current
 3445 node, N_t^R and N_t^L the number of samples in the right and left children respectively,
 3446 I_G is the Gini impurity at the current node, and I_G^R and I_G^L the Gini impurities of the
 3447 resulting right and left children.

3448 For each decision tree, one will have a normalised vector with the accumulated
 3449 decrease in Gini impurity for each feature. In the case of a BDT, the feature importances
 3450 are simply the mean for all the estimators in the ensemble⁹.

3451 The concept of Shapley values originated in the context of game theory, and it
 3452 measures the marginal contribution of a feature in enhancing the accuracy of a classifier.

⁹Note to self: this appears not to be the case. If you get the `feature_importance` for each tree in the BDT and take the average, the result is not the same to be one reported in the `feature_importance` attribute of the BDT.

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3453 Take F to be the set of all features in a problem, and $S \subseteq F$ the subset of features. To
 3454 compute the Shapley value of the i -th feature, one has to train a model with that feature
 3455 present, $f_{S \cup \{i\}}$, and another model trained without it, f_S . This has to be repeated for
 3456 all possible combinations of subsets $S \subset F \setminus \{i\}$, and evaluating the models predictions
 3457 on the appropriate sets of data x_S . This way, the Shapley value results:

$$\varphi_i = \sum_{S \subset F \setminus \{i\}} \frac{|S|! (|F| - |S| - 1)!}{|F|!} [f_{S \cup \{i\}}(x_{S \cup \{i\}}) - f_S(x_S)]. \quad (6.17)$$

3458 I trained the `GradientBoostingClassifier` from `scikit-learn` with the default
 3459 configuration in order to evaluate both the Gini and Shapley importances. The Gini
 3460 scores are automatically computed by `scikit-learn`, using the training data. For the
 3461 Shapley importance, I used the implementation from the `SHAP` package, computing
 3462 it using the test sample. The results can be seen in Fig. 6.23 (right panel) and
 3463 Fig. 6.24 (right panel), again for the momentum ranges $0.3 \leq p < 0.8 \text{ GeV}/c$ and
 3464 $0.8 \leq p < 1.5 \text{ GeV}/c$. The length of the bars denote either the SHAP (blue) or the Gini
 3465 (red) importance of the feature. One interesting thing to notice is that, when looking at
 3466 the Gini importance, there is always one feature that dominates over the rest. This is
 3467 not the case for the SHAP importance, where importances tend to be more balanced.

3468 Across all momentum ranges, I observe that the most important features are. For
 3469 the five momentum ranges considered, only six variables sit in the top five at least once.
 3470 Figure 6.25 shows the evolution of the SHAP importance of these six features. It is
 3471 interesting to see that the time-of-flight variable keeps its importance almost unchanged
 3472 for all momenta. Also, it looks like the ECal energy ratio gets less relevant the higher the
 3473 momentum is, but the RMS of the hit-to-cluster distance distribution and the maximum
 3474 ECal hit energy become more important in the last momentum ranges.

3475 The last step in the feature selection analysis is the feature permutation. This
 3476 technique measures the contribution of each feature to the performance of a model by
 3477 randomly shuffling its values and checking how some scores degrade. For the present
 3478 case, I am interested in the precision or purity, and the sensitivity or efficiency, as these

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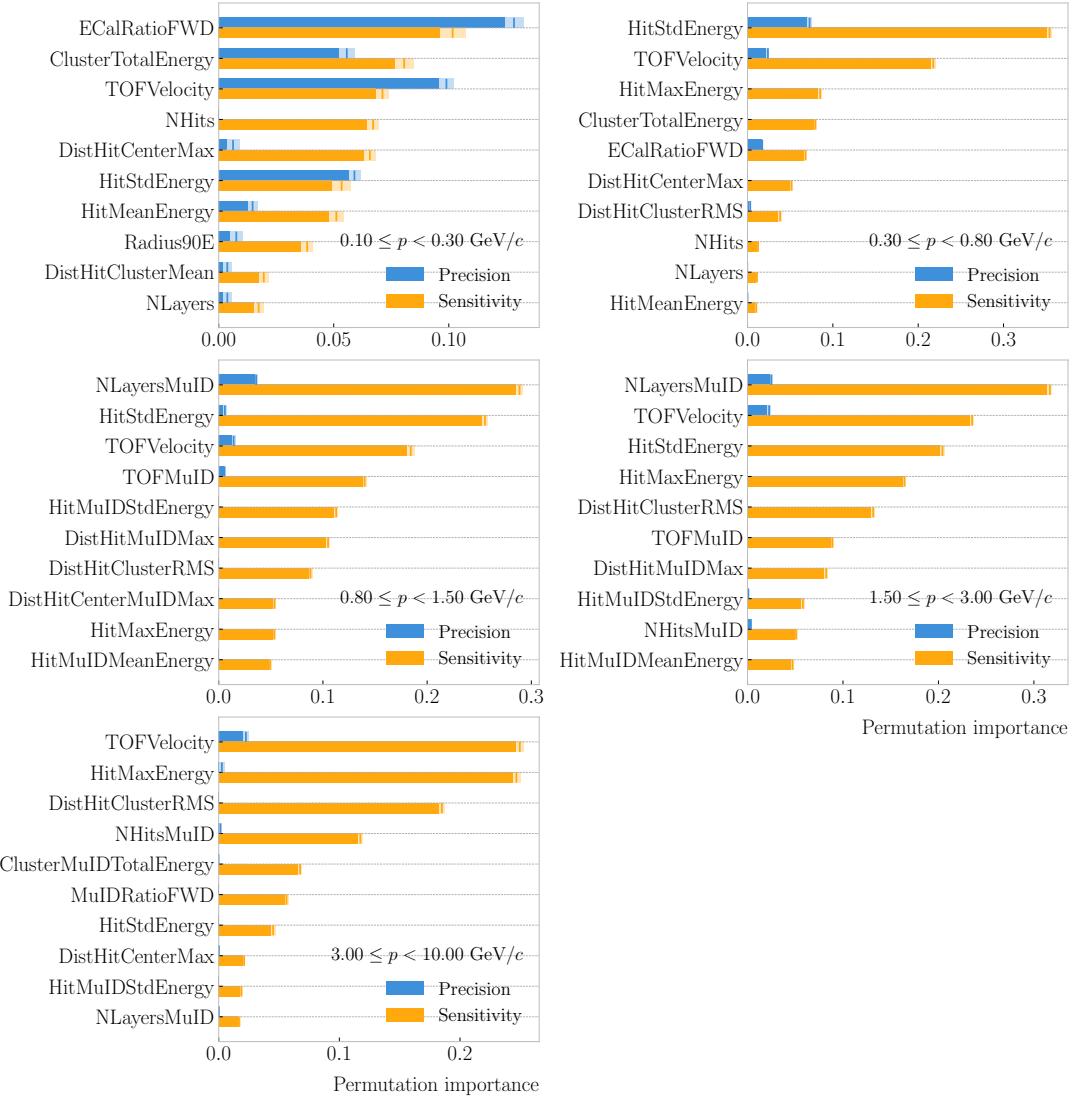


Figure 6.26: Permutation importances for the ten most important features in the different momentum ranges (from left to right, top to bottom, in increasing momentum order). The bars indicate the effect that permutations of each feature have on the purity (blue) and the sensitivity (yellow), the translucent regions representing one standard deviation around the central value.

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3479 two are the most relevant metrics from a physics point of view. The `scikit-learn`
3480 module provides the user with a method to perform the permutation scans.

3481 The results of these are shown in Fig. 6.26. For the different momentum ranges
3482 I show the permutation importances for the ten most important features. For each
3483 of the variables I report the effect the permutations have on the precision (blue) and
3484 sensitivity (yellow) of the models. The bars indicate the importance value, with the
3485 lighter part representing one standard deviation around the mean (hinted as an additional
3486 vertical line). Something to notice is that, in the first momentum region, the feature
3487 permutations have an effect on both the precision and the sensitivity. However, for the
3488 rest the precision is almost unaffected, while the sensitivity changes are considerably
3489 larger.

3490 It is also interesting to see that most of the variables identified as important here
3491 are the same I found when looking at the Shapley values. The behaviour of these across
3492 the momentum ranges is also similar, with the same patterns of some features being
3493 important at low momenta and then dropping in importance for the high momentum
3494 ranges.

3495 Wit this, I conclude the study of the features. I have prepared the training and
3496 testing datasets and understood what features are likely to have the largest impact on
3497 the performance of the classifiers.

3498 6.3.4 Hyperparameter optimisation

3499 Any BDT requires the user to specify a number of parameters that will dictate its
3500 behaviour. They can be divided into two categories: (i) tree-specific parameters, which
3501 affect each individual tree in the model, and (ii) boosting parameters, which control the
3502 boosting operation in the model. The value of these so-called hyperparameters affect the
3503 performance and predictive power of the models. Therefore, one needs to carefully select
3504 their optimal values in order to extract as much information as possible from the data.

3505 From all the parameters used to define a tree in the `scikit-learn` implementation
3506 of the BDT classifier, I only consider a subset of them. This is due to the fact that some

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3507 are mutually exclusive, but also because I noticed that others have little effect on the
3508 problem at hand. Therefore, the parameters I investigate are the following:

- 3509 • `min_samples_split`: defines the minimum number of samples required in a node
3510 to be considered for splitting. Higher values prevent a model from learning relations
3511 which might be highly specific to the particular sample, but may lead to under-fitting
3512 if the value is too low.
- 3513 • `min_samples_leaf`: defines the minimum samples required in a leaf node. For
3514 imbalanced problems it should take a low value, as there will not be many cases
3515 where the minority class dominates.
- 3516 • `max_depth`: maximum depth of a tree. Useful to prevent over-fitting, as higher
3517 depth will allow a model to learn relations specific to the training sample.

3518 In the case of the boosting parameters, the ones I look at are:

- 3519 • `learning_rate`: determines the impact of each tree on the final outcome. Low
3520 values make the model robust to the specific characteristics of a tree, and thus
3521 allow it to generalise well. However, that usually requires a large number of trees
3522 to model the data properly.
- 3523 • `n_estimators`: number of sequential trees to be trained. In general, BDTs are
3524 fairly robust at higher number of trees but it can still overfit at a point.
- 3525 • `subsample`: fraction of observations to be selected for each tree. Values slightly
3526 less than 1 make the model robust by reducing the variance.

3527 In general, hyperparameters depend on each other. Thus, it is not possible to
3528 optimise them independently. In the literature, we find two main strategies to explore
3529 the hyperparameter space. We could use a grid search, in which one discretises a
3530 portion of the space of hyperparameters and evaluates the model at each point. Another
3531 approach is the randomised search, where a certain number of random configurations of
3532 hyperparameters are explored.

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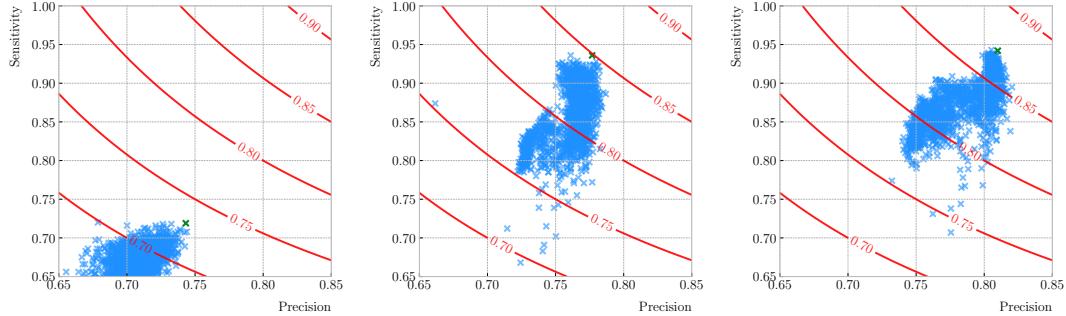


Figure 6.27: Values of the precision and sensitivity obtained for 10000 BDT hyperparameter configurations, for the momentum regions I, III and V. The red contours indicate the curves of equal F_1 -score, while the green crosses are the selected configurations.

3533 In this case, I used the random search to scan the hyperparameter space. Also,
 3534 because it is not guaranteed that a set of hyperparameters can be efficiently applied
 3535 across different datasets, I perform the optimisation for each of the momentum ranges
 3536 considered. Table 6.3 shows the list of hyperparameters considered, and the range within
 3537 which I let them vary. I decided to fix the number of estimators to 400 in all cases, as
 3538 its value is correlated with that of the learning rate.

3539 I evaluate 10000 different hyperparameter configurations for each momentum range.
 3540 For the hyperparameter tuning, I used subsamples containing 10% of the full datasets,
 3541 keeping the original proportions between classes, in order to reduce the computational
 3542 load. The performance of the models was assessed using a stratified 3-fold cross-validation
 3543 with replacement. Cross-validation involves dividing the data in a number of subsets,
 3544 training the model using some of them, and testing it with the rest. In our case, I
 3545 divide the data in 3 equal-sized subsets, maintaining the class proportions of the original
 3546 dataset. Then, for 3 consecutive iterations, I train the models using 2 of the subsets
 3547 while I compute the precision and sensitivity scores with the other. This approach
 3548 provides a more robust estimate of the performance on unseen data.

3549 Figure 6.27 shows the results in the precision versus sensitivity plane, for the
 3550 momentum regions I, III and V (from left to right). The contours represent the curves
 3551 of equal F_1 -score, i.e. the harmonic mean of the precision and the sensitivity. In order

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Table 6.3: Optimal values of the hyperparameters used by the BDT, for each momentum range.

Hyperparameter	Range	Best value				
		I	II	III	IV	V
<code>min_samples_split</code>	[0.001, 1]	0.10	0.06	0.05	0.27	0.06
<code>min_samples_leaf</code>	[0.001, 1]	0.02	0.03	0.01	0.02	0.07
<code>max_depth</code>	{2, 3, ..., 8}	8	2	4	2	7
<code>learning_rate</code>	[0.05, 1]	0.10	0.23	0.07	0.13	0.09
<code>subsample</code>	[0.01, 1]	0.75	0.65	0.79	0.86	0.95

Table 6.4: Performance metrics of the BDTs with optimal hyperparameters, for the different momentum ranges.

Metric	Value $\pm 1\sigma$				
	I	II	III	IV	V
Accuracy	0.779 ± 0.003	0.812 ± 0.003	0.846 ± 0.002	0.861 ± 0.003	0.874 ± 0.002
Precision	0.769 ± 0.003	0.752 ± 0.005	0.788 ± 0.002	0.805 ± 0.003	0.815 ± 0.003
Sensitivity	0.745 ± 0.009	0.921 ± 0.006	0.965 ± 0.002	0.967 ± 0.002	0.976 ± 0.001
F_1 -score	0.757 ± 0.004	0.828 ± 0.003	0.867 ± 0.002	0.879 ± 0.002	0.889 ± 0.002
ROC AUC	0.868 ± 0.003	0.865 ± 0.003	0.899 ± 0.002	0.902 ± 0.002	0.911 ± 0.001

3552 to select the optimal configurations (indicated in the plots with a green cross), I chose
 3553 the point with the highest F_1 -score.

3554 The results for the different momentum ranges are summarised in Tab. 6.3. One
 3555 can see some consistency in hyperparameter choices, with models generally preferring
 3556 small values for the tree-specific parameters, small learning rate, and relatively large
 3557 subsample sizes.

3558 Now that I have obtained the optimal values of the hyperparameters, I can train
 3559 the different BDTs. In this case I use the complete datasets, keeping 20% of the data
 3560 for testing. Table 6.4 shows the values of the different performance metrics obtained
 3561 using the selected hyperparameters and 5-fold cross-validation. The last row indicates
 3562 the value of the area under the receiver operating characteristic (ROC) curve. This
 3563 represents the sensitivity of a model as a function of the false positive rate. I have

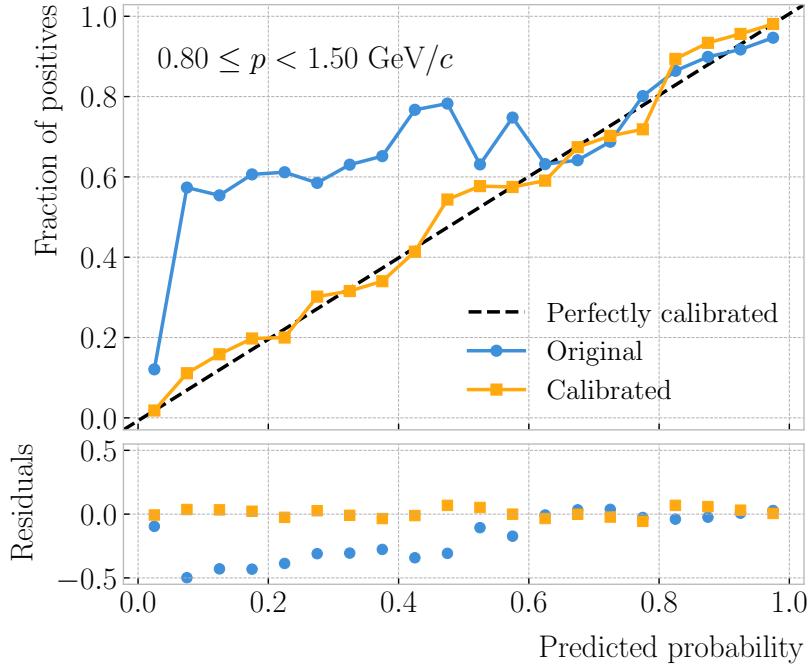


Figure 6.28: Reliability diagrams for the BDT classifier used in the momentum range $0.3 \leq p < 0.8$ GeV/c, both for the original (blue circles) and calibrated (yellow squares) responses. For reference, the response of a perfectly calibrated classifier is also shown (black dashed line).

3564 included it here as it is a classic model metric used in the machine learning community.

3565 Overall, there is a clear trend of models performing better at higher momentum.

3566 6.3.5 Probability calibration

3567 So far, the trained BDTs are able to provide predictions of the class labels. Ideally,
3568 one would like the output of a classifier to give a confidence level about the prediction.
3569 However, it is not straightforward to interpret the outputs of our BDTs in terms of
3570 probabilities.

3571 A way to visualise how well the predictions of a classifier are calibrated is using
3572 reliability diagrams [160]. They represent the probability of the positive label versus the
3573 probability predicted by the classifier. These can be obtained by binning the predicted
3574 probabilities, and then compute the conditional probability $P(y_{true} = 1 | y_i \leq y_{pred} <$
3575 $y_{i+1})$ by checking the fraction of true positive instances in each bin. The reliability

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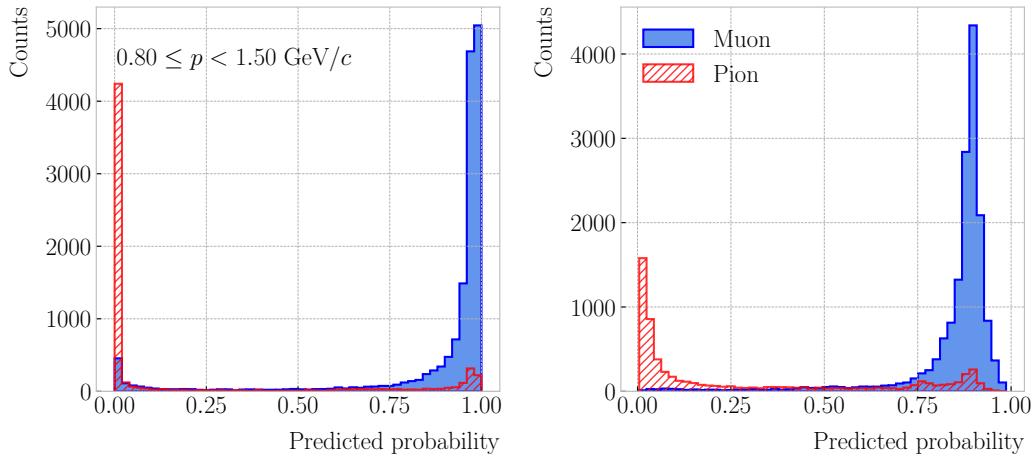


Figure 6.29: Uncalibrated (left panel) and calibrated (right panel) predicted probabilities assigned by the BDT classifiers for true muons (blue) and charged pions (red) in the momentum range $0.3 \leq p < 0.8 \text{ GeV}/c$.

3576 diagram of a perfectly calibrated classifier would be a diagonal line.

3577 In this case, I try to correct the raw response of the classifiers by applying a sigmoid
3578 function:

$$\sigma(x; A, B) = \frac{1}{1 + e^{Ax+B}}, \quad (6.18)$$

3579 where the parameters A and B are real numbers determined using the method of least
3580 squares.

3581 For each classifier, I perform a grid search to obtain the optimal values of A and B .
3582 For any pair, I compute the predicted probabilities as $y_{pred} = \sigma(y_{raw}; A, B)$, where y_{raw}
3583 are the raw predictions of the classifier¹⁰. Then, I calculate the corresponding reliability
3584 curve, and take the sum of the squared residuals between it and the response of the
3585 perfectly calibrated classifier.

3586 Figure 6.28 shows the reliability diagrams for the original (blue) and calibrated
3587 (yellow) probability predictions of the classifier for the III momentum range, $0.3 \leq p <$
3588 $0.8 \text{ GeV}/c$. The original response of the classifier is given by $y_{pred} = \sigma(y_{raw}; -2, 0)$,
3589 which is the transformation applied by `scikit-learn` to produce the probability estimate.
3590 Notice how the calibrated prediction matches the ideal response much better than the

¹⁰In `scikit-learn` these correspond to the outputs of the `decision_function` method.

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3591 original, across all the probability range.

3592 One can also compare the responses of the uncalibrated and calibrated classifiers
3593 broken down by true particle type, as shown in Fig. 6.29. It can be seen that the
3594 distributions for both muons (blue) and charged pions (red) smoothen after calibration,
3595 but still the separating power of the classifier remains unchanged.

3596 At this point, having the trained classifiers and the probability calibration parameters,
3597 I am able to assess the performance of the classification strategy in a physics-relevant
3598 case.

3599 6.3.6 Performance

3600 6.4 ECal time-of-flight

3601 Looking at Fig. 6.20, it is clear that for momentum values in the range $1.0 - 3.0 \text{ GeV}/c$
3602 it is not possible to separate pions and protons using a $\langle dE/dx \rangle$ measurement in the
3603 HPgTPC. However, in the previous section I assumed that protons at those energies
3604 could be identified by other means, and therefore were not an issue for the muon and
3605 pion discrimination.

3606 Some detectors, like ALICE [161] or the ILD concept [162], complement the PID
3607 capabilities of their gaseous trackers with time-of-flight measurements. The use of
3608 fast timing silicon sensors, with hit time resolutions under 100 ps, would allow for the
3609 identification of charged hadrons via a ToF measurement up to $5.0 \text{ GeV}/c$. In the case
3610 of ND-GAr, one could think of using the inner layers of the ECal, the ones consisting of
3611 high-granularity tiles, to obtain a ToF-based PID, with some inputs from the TPC.

3612 Measuring the momentum and the velocity of a charged particle allows for a
3613 determination of the mass through the relativistic momentum formula:

$$m = \frac{p}{\beta} \sqrt{1 - \beta^2}. \quad (6.19)$$

3614 In our case, the momentum is measured in the TPC, using the curvature and the dip

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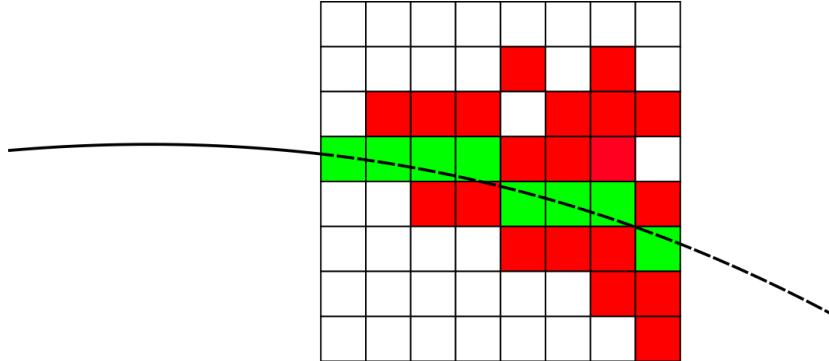


Figure 6.30: Schematic of the hit selection used for the ToF measurement. The grid represents the layers of the inner ECAL, with coloured squares indicating the tiles with hits. Green squares indicate the selected hits.

3615 angle of the helix inside the magnetic field. The velocity of the particle can be written
3616 as:

$$\beta = \frac{\ell_{track}}{c\tau}, \quad (6.20)$$

3617 where ℓ_{track} is the length of the track, and τ the arrival time to the ECAL.

3618 In GArSoft, the track length is computed at the Kalman filter stage. It is simply the
3619 sum of the line segments along the track, either in the forward or backward fit. In this
3620 case, because we are only interested in the particles that make it to the ECAL, I choose
3621 the fit direction based on the results of the track-cluster associations.

3622 Additionally, because the last 30 cm of the TPC radius are uninstrumented¹¹, I need
3623 to correct for the length of the tracks. Using the track fit parameters to propagate the
3624 helix to its entry point in the ECAL, one can write the total track length as:

$$\ell_{track} = \ell + \left| \frac{\phi_{EP} - \phi}{R^{-1}} \right| \sqrt{1 + \tan^2 \lambda}, \quad (6.21)$$

3625 where ϕ_{EP} is the angle of rotation at the entry point to the calorimeter, and ℓ , ϕ , R and
3626 λ are the track length, angle of rotation, radius of curvature and dip angle at the last
3627 point in the fit, respectively.

3628 To test the idea of performing a ToF measurement with the inner ECAL, I generated

¹¹Note to self: check this number.

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3629 two data samples. Each consists of 10000 single particle events, either charged pions or
3630 protons. Their momenta are uniformly distributed in the range $0.5 - 5.0 \text{ GeV}/c$, and
3631 their directions are isotropic. I process each sample using different values of the time
3632 resolution, from $\Delta\tau = 0$, the perfect time resolution case for comparison, to the current
3633 nominal value of $\Delta\tau = 0.7 \text{ ns}$, and the worse scenario of $\Delta\tau = 1.0 \text{ ns}$.

3634 6.4.1 Arrival time estimations

3635 In the simulation, the limited time resolution of the ECal is taken into account by
3636 applying a Gaussian smearing to the true hit times. Other effects, like the digitisation
3637 of the signals, are not taken into account and fall beyond the scope of this study. After
3638 the track-cluster, one ends up with a collection of ECal hits associated to each particle.
3639 From these, the arrival time of the particle to the ECal can be extracted.

3640 The simplest possibilities are to either take the time of the earliest hit or the hit
3641 closest to the entry point. Because these two coincide, in general, I focused only in
3642 the earliest hit time. However, this needs to be corrected, to account for the distance
3643 travelled from the entry point to the position of the hit:

$$\tau_{earliest} = \tau_{hit} - \frac{d_{EP-hit}}{c}, \quad (6.22)$$

3644 where τ_{hit} is the time of the earliest hit, and d_{EP-hit} is the distance between that hit
3645 and the entry point of the particle to the ECal. This is computed as the arc length
3646 between the entry point and the point of the extrapolated helix up to the layer of the
3647 hit. This way of correcting the time assumes c for the propagation of the particle, which
3648 may lead to biased estimates.

3649 I also tried to estimate the arrival times using information from the rest of the hits.
3650 In order to do this, as a simplifying assumption, I approximate the hadronic shower
3651 considering only its MIP component. For each layer, I keep only the hit in the tile closest
3652 to the point of the extrapolated track up to that layer. Figure 6.30 shows an example of
3653 how this hit selection works. The dashed line represents the extrapolated track, while

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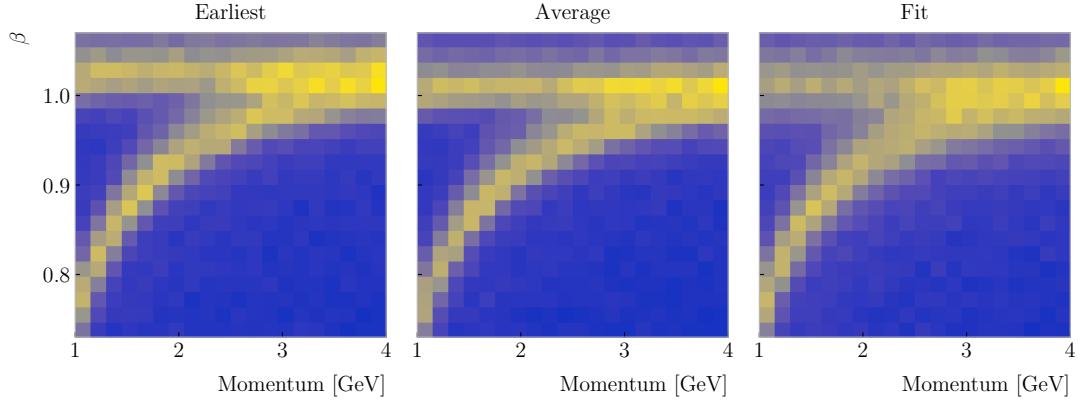


Figure 6.31: Particle velocity versus momentum measured with different ECal arrival time estimations. From left to right: earliest hit time, average hit time, and fitted hit time. In all cases the time resolution is $\Delta\tau = 0.1$ ns.

the coloured squares are the tiles containing hits. Green indicates the tiles closer to the track in each layer (in the sketch they correspond to the grid columns).

Now, I can use these collections of hits to estimate the arrival times. A possibility is to take the average of the times of the selected hits, denoted $\tau_{average}$. For that to work, one needs to correct these times, in a similar way as in Eq. (6.22), before taking the average. However, as before, this correction assumes that the particle travels at the speed of light inside the ECal. Another option is to perform a linear fit to the hit times and the distances to the entry point. In that case, the arrival time would be the fitted value of the intercept, τ_{fit} . This method would not assume a speed of light propagation.

Figure 6.31 shows the velocity estimations as a function of the particle momentum, for the earliest hit time (left panel), average hit time (middle panel), and fitted hit time (right panel). The two bands correspond to the π^\pm and the p particles. $\Delta\tau = 0.1$ ns. Notice how, for the earliest hit time method, the velocities are significantly biased towards larger values. For the multi-hit methods, the τ_{fit} estimate appears to produce a larger variance than when using the $\tau_{average}$ method.

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3669 6.4.2 Proton and pion separation

3670 Once we have the velocities of the particles, one can estimate their masses through
3671 Eq. (6.19). The resulting mass spectra are shown in Fig. 6.32. I computed the masses
3672 for the three arrival time estimates discussed above, and three different values of the
3673 time resolution: $\Delta\tau = 0.00$ (perfect time resolution), $\Delta\tau = 0.10$ ns, and $\Delta\tau = 0.70$ ns.
3674 Although in all cases we have the same number of events, it appears as if the entries
3675 in the histograms decrease as the time resolution increases. Sometimes, the particles
3676 get unphysical values of $\beta > 1$, and in turn they do not contribute to the mass spectra.
3677 This is more likely to happen for higher values of $\Delta\tau$.

3678 As noted before, the average hit time method produces the most robust estimates
3679 when increasing $\Delta\tau$. Intuitively this makes sense, as by taking the mean one averages
3680 out the effect of the Gaussian smearing. Going forward, I will use this arrival time
3681 estimator, as it appears to be the best performing one.

3682 It is possible to use the velocity estimations to select a sample of protons. In this
3683 case, I do so by dividing the relevant momentum range in bins of $0.1 \text{ GeV}/c$. For each
3684 momentum bin, I compute the expected velocity for the protons via the inverse of Eq.
3685 (6.19), and then take the fractional residuals of the measured velocities. Using that
3686 distribution, I choose the cut that maximises the F_1 -score of the proton selection.

3687 The results can be seen in Fig. 6.33, for the case $\Delta\tau = 0.10$ ns. As expected from
3688 Fig. 6.31, the performance of the selection degrades rapidly with increasing momentum.
3689 However, the purity is still around 75% at $3.0 \text{ GeV}/c$. This is likely to be sufficient, as
3690 we do not expect protons or charged pions with higher energies from the beam neutrino
3691 interactions.

3692 Figure 6.34

3693 6.5 Charged pion decay in flight

3694 As discussed previously, in GArSoft the TPC tracks are formed after a pattern recognition
3695 algorithm and a Kalman filter are applied to the TPC clusters. These two steps can

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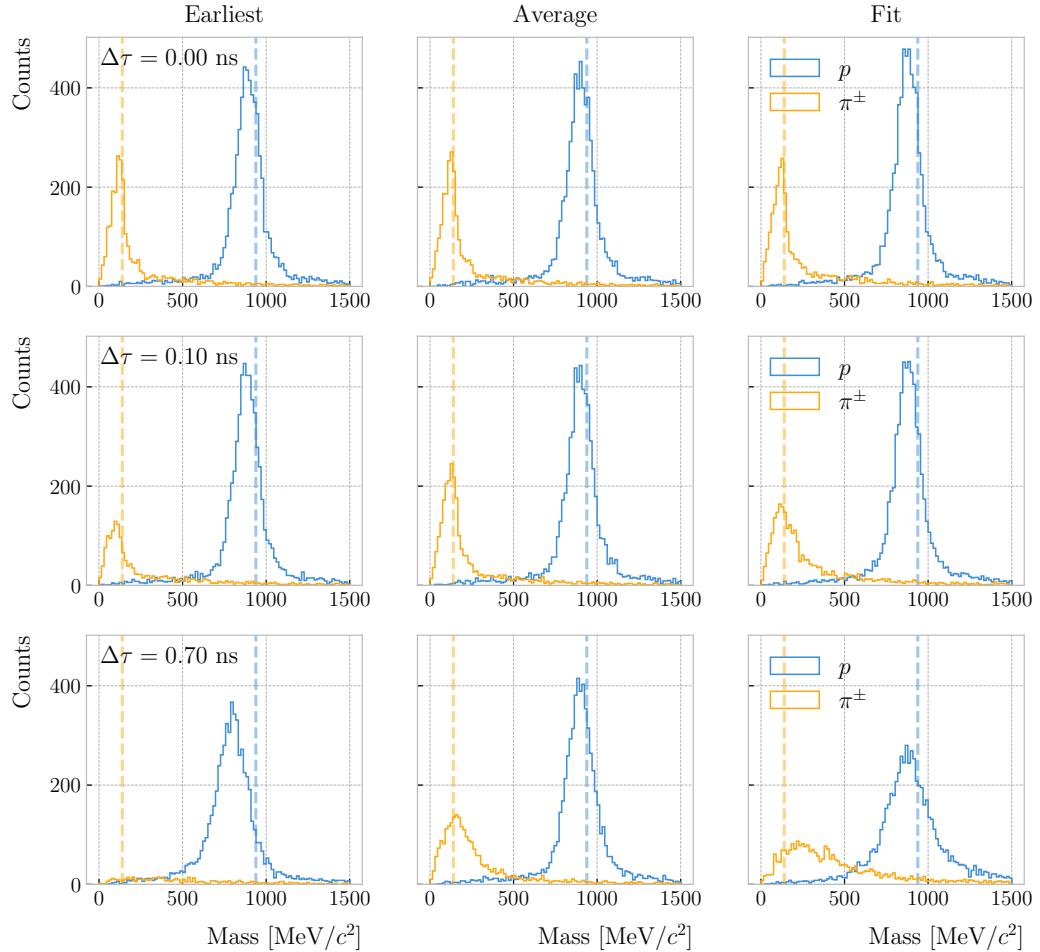


Figure 6.32: Mass spectra for p (blue) and π^\pm (yellow) particles, using different ECal time resolution values (from top to bottom, in ascending order), and arrival time estimates. From left to right: earliest hit time, average hit time, and fitted hit time. The dashed lines indicate the true masses of the particles.

3696 find discontinuities in the track candidates (e.g. due to a particle decay) when these
 3697 so-called breakpoints are large enough. However, for some, more subtle, cases they may
 3698 miss them and form a single reconstructed track. It has been noted in the literature
 3699 that Kalman filters offer, as a by-product, additional information to form test statistics
 3700 to identify these breakpoints [163, 164].

3701 Considering the mean life of the charged pion, $\tau = (2.6033 \pm 0.0005) \times 10^{-8}$ s, one
 3702 can estimate that about 12% of the pions with momentum $p \sim \mathcal{O}(500 \text{ MeV}/c)$ (roughly
 3703 the peak of the pion momentum distribution in ν_μ CC interactions off argon) decay

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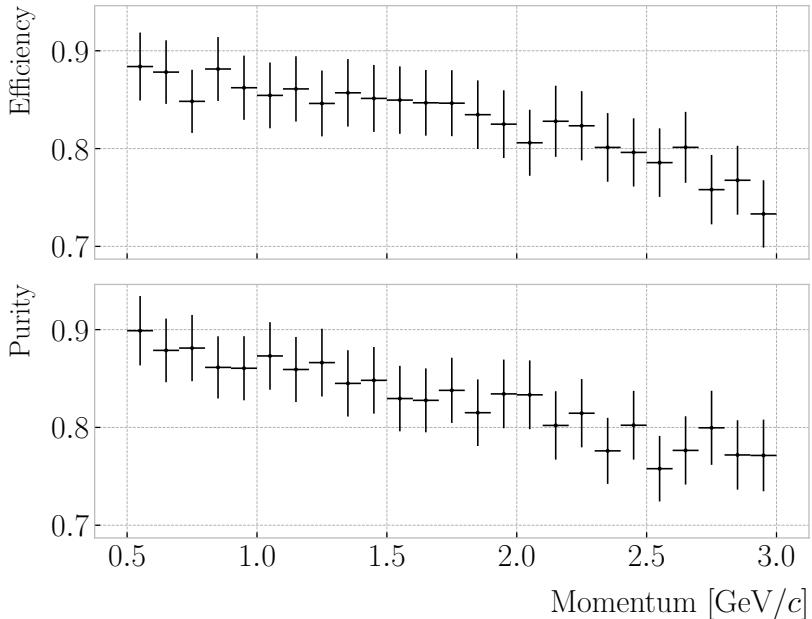


Figure 6.33: Efficiency (top panel) and purity (bottom panel) for the proton selection as a function of the momentum, for $\Delta\tau = 0.10$ ns.

3704 inside the TPC. Figure 6.35 (left panel) shows the amount of charged pions decaying in
 3705 the full TPC and fiducial volumes from an isotropic, monoenergetic sample of 100000
 3706 negatively charged pions with $p = 500$ MeV/ c . We see that about 10% of those decayed,
 3707 with more than half of them decaying inside the TPC fiducial volume.

3708 Figure 6.35 (right panel) shows an example event display of a charged pion (magenta
 3709 line) decays in flight inside the TPC, but because the angle of the muon (blue line) is
 3710 small both were reconstructed as one single track (black line). In this case, the composite
 3711 track reaches the ECal, where it undergoes a muon-like interaction, thus being classified
 3712 as a muon.

3713 A way to understand what decaying pion tracks were totally or partially reconstructed
 3714 together with the daughter muon is looking at the relative energy contributions to the
 3715 reconstructed track. In order to select a sample of such events, I require that a minimum
 3716 50% of the total energy comes from the pion and at least 20% from the muon.

6.5. CHARGED PION DECAY IN FLIGHT

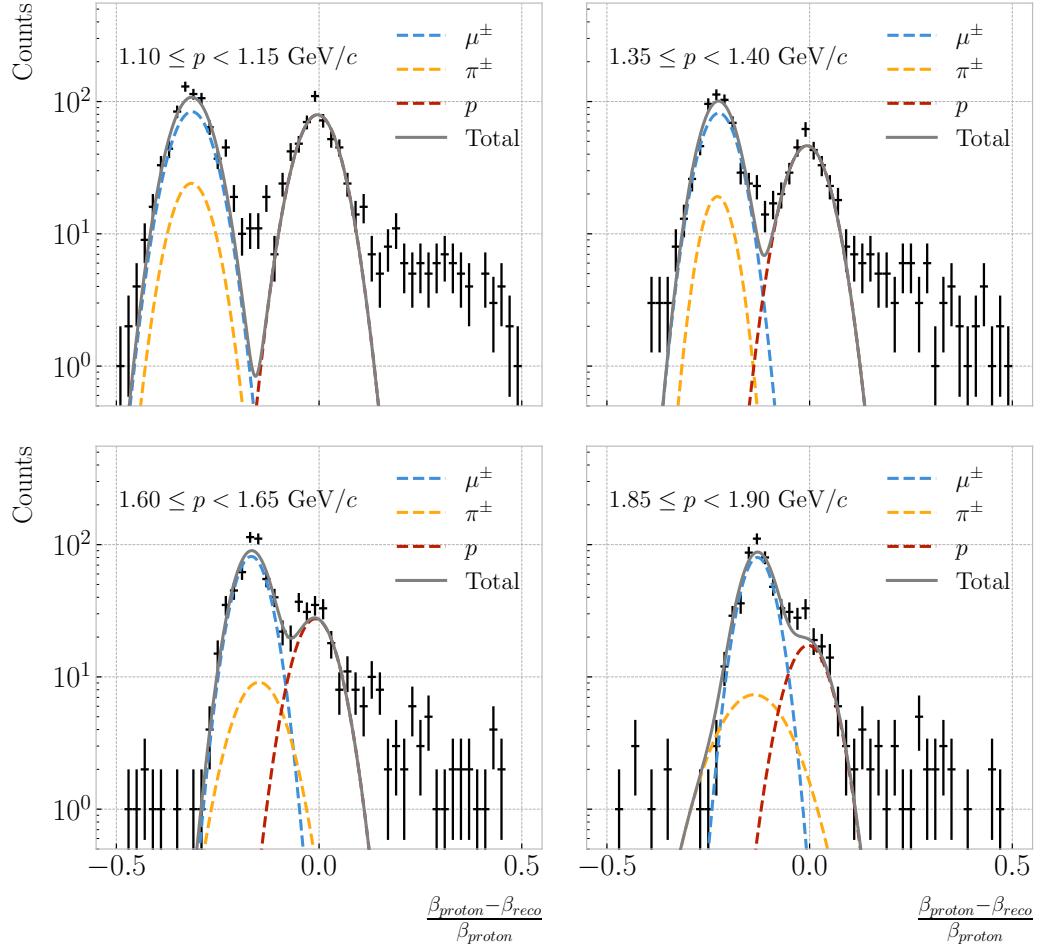


Figure 6.34: Distributions of the velocities measured by ToF with the inner ECal, for different momentum bins, in a FHC neutrino interaction sample. The Gaussian fits are performed around the maxima for each particle species.

3717 6.5.1 Track breakpoints

3718 To identify potential decays we can use the information we obtain from the Kalman
 3719 filter at each step of the fitted track. The simplest test we can think about is computing
 3720 the χ^2 of the mismatch between all the parameters in the forward and the backward fits:

$$\chi_k^{2 (FB)} = (\hat{x}_k^B - \hat{x}_k^F)^T [V^{(\hat{x}_k, B)} + V^{(\hat{x}_k, F)}]^{-1} (\hat{x}_k^B - \hat{x}_k^F), \quad (6.23)$$

3721 where \hat{x}_k^F , \hat{x}_k^B are the Kalman filter state vector estimates at step k in the forward and
 3722 backward fits and $V^{(\hat{x}_k, F)}$, $V^{(\hat{x}_k, B)}$ the covariance matrices of \hat{x}_k^F and \hat{x}_k^B respectively.

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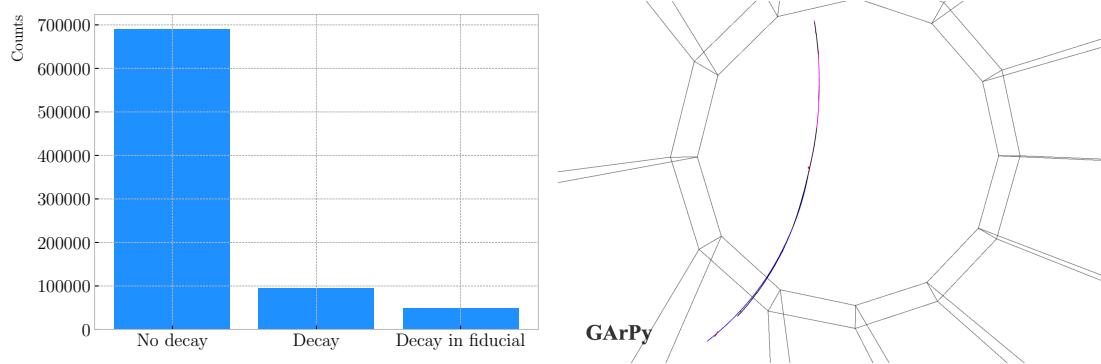


Figure 6.35: Left panel: number of non-decaying, decaying and decaying in the fiducial volume pions for a MC sample of 100000, $p = 500$ MeV/c isotropic positively charged pions inside the TPC. Right panel: event display for a positive pion decaying inside the fiducial volume, with a single reconstructed track for the pion and muon system.

3723 Using the values of the χ^2 at measurement k for the forward and backward fits we can
 3724 compute another χ^2 value that characterises the overall track fit:

$$\chi_{track}^2 = \chi_k^{2(F)} + \chi_k^{2(B)} + \chi_k^{2(FB)}, \quad (6.24)$$

3725 which remains approximately constant for all k .

3726 An alternative approach proposed in the context of the NOMAD experiment was
 3727 using a fit with a more elaborate breakpoint hypothesis, so we can perform a comparison
 3728 of the χ^2 with and without breakpoints. This can be achieved by using some alternative
 3729 parametrisation with extra parameters, which allows some of the track parameters to
 3730 be discontinuous at certain points. A decay changes the momentum magnitude and
 3731 direction, so we can use the new state vector:

$$\alpha = (y, z, 1/R_F, 1/R_B, \phi_F, \phi_B, \tan\lambda_F, \tan\lambda_B)^T. \quad (6.25)$$

3732 As we already have the estimates from the standard Kalman filter and their
 3733 covariance matrices at each point, we do not need to repeat the Kalman fit for the new
 3734 parametrisation. Instead, I can compute the values of α at each point k that minimise

6.5. CHARGED PION DECAY IN FLIGHT

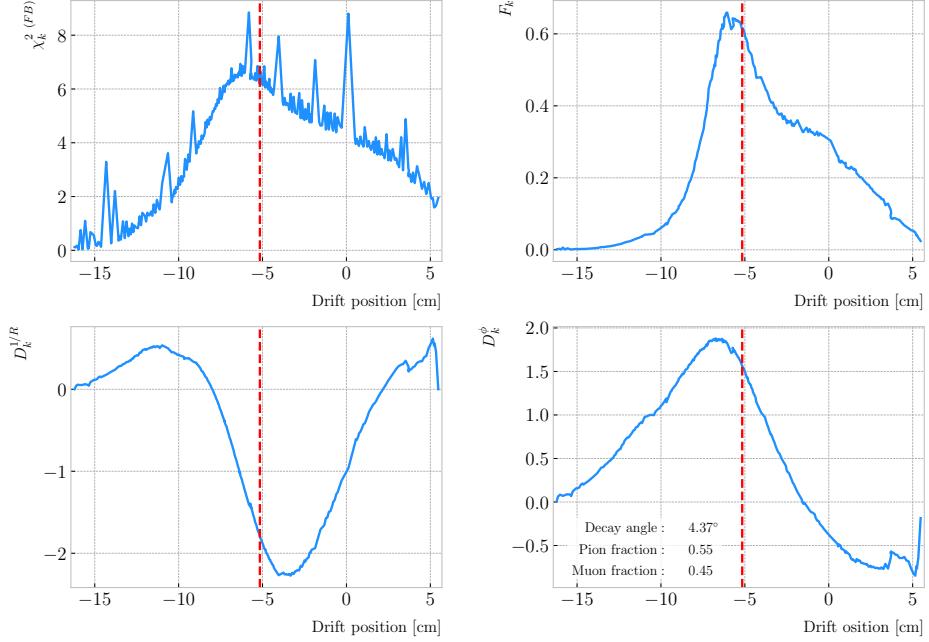


Figure 6.36: Values of $\chi_k^2 (FB)$ (top left panel), F_k (top right panel), $D_k^{1/R}$ (bottom left panel) and D_k^ϕ (bottom right panel) versus position along the drift direction for a reconstructed track in a positive pion decay event. The vertical red dashed line indicates the true location of the decay point.

3735 the χ^2 resulting from comparing them to $\{\hat{x}_k^B, \hat{x}_k^F\}$. Introducing the two 5×8 matrices:

$$H^F = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}, \quad H^B = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}, \quad (6.26)$$

3736 we can write this as:

$$\begin{aligned} \chi_k^2 (FB)(\alpha) &= (\hat{x}_k^F - H^F \alpha)^T \left[V^{(\hat{x}_k, F)} \right]^{-1} (\hat{x}_k^F - H^F \alpha) \\ &\quad + (\hat{x}_k^B - H^B \alpha)^T \left[V^{(\hat{x}_k, B)} \right]^{-1} (\hat{x}_k^B - H^B \alpha). \end{aligned} \quad (6.27)$$

3737 The minimum of $\chi_k^2 (FB)(\alpha)$ is found when the measured new state vector takes the
3738 value:

$$\hat{\alpha}_k = V^{(\hat{\alpha}_k)} H^T (V^{(\hat{x}_k)})^{-1} \hat{X}, \quad (6.28)$$

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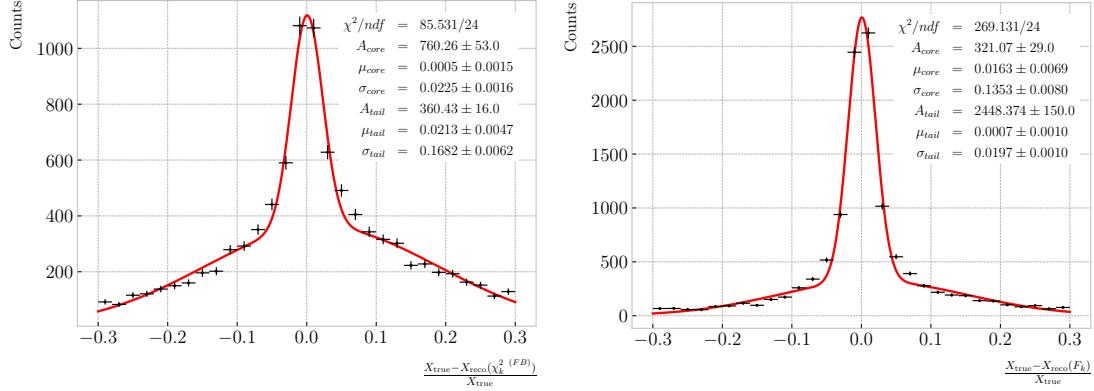


Figure 6.37: Fractional residual distributions of the true and reconstructed decay position along the drift coordinate, using the position of the maximum of $\chi_k^2(FB)$ (left panel) and F_k (right panel) as estimates of the decay position. Also shown are double Gaussian fits to these points (red lines).

3739 where $\hat{\mathbf{X}} = \{\hat{\mathbf{x}}_k^B, \hat{\mathbf{x}}_k^F\}$, $V^{(\hat{\mathbf{x}}_k)}$ is the block diagonal matrix formed by $V^{(\hat{\mathbf{x}}_k, F)}$ and $V^{(\hat{\mathbf{x}}_k, B)}$
 3740 and $V^{(\hat{\alpha}_k)}$ is the covariance matrix of $\hat{\alpha}_k$, given by:

$$V^{(\hat{\alpha}_k)} = \left(H^T (V^{(\hat{\mathbf{x}}_k)})^{-1} H \right)^{-1}. \quad (6.29)$$

3741 From these new fit estimates we can compute the F statistic, which tells us whether
 3742 the model with breakpoint provides a statistically significant better fit:

$$F_k = \left(\frac{\chi_{\text{track},k}^2 - \chi_{\text{full},k}^2}{8 - 5} \right) / \left(\frac{\chi_{\text{full},k}^2}{N - 8} \right). \quad (6.30)$$

3743 One can also compute the signed difference of the duplicated variables divided by
 3744 their standard deviation at each point. These represent how significant the discontinuity
 3745 in each variable is. For any variable η we can write it as:

$$D_k^\eta = \frac{\hat{\eta}_k^B - \hat{\eta}_k^F}{\sqrt{\text{Var}[\hat{\eta}_k^F] + \text{Var}[\hat{\eta}_k^B] - 2\text{Cov}[\hat{\eta}_k^F, \hat{\eta}_k^B]}}. \quad (6.31)$$

3746 In our case, the relevant ones to look at are $D_k^{1/R}$ and D_k^ϕ .

3747 Figure 6.36 shows the values of $\chi_k^2(FB)$, F_k , $D_k^{1/R}$ and D_k^ϕ as functions of the position
 3748 along the drift direction, for an example reconstructed track with 55.5% of the energy

6.5. CHARGED PION DECAY IN FLIGHT

3749 coming from the charged pion and 45.5% from the daughter muon. The true position of
 3750 the decay is indicated (dashed red lines). Notice how $\chi_k^2(FB)$ and F_k , $D_k^{1/R}$ reach their
 3751 maxima near the decay point. In the former case this indicates a large forward-backward
 3752 difference in the track fit. In the later it represents that the extended state vector
 3753 improves the fit particularly around that point.

3754 I can estimate the decay position finding resolution by computing the difference
 3755 between the X position of the maxima of $\chi_k^2(FB)$ and F_k and the X position of the
 3756 true decay. Figure 6.37 represent the the fractional residual distributions for both
 3757 cases, from the sample of tracks containing pion decays. Fitting a double Gaussian to
 3758 the distributions (red lines) I find a resolution of $(3.31 \pm 0.15)\%$ and $(6.94 \pm 0.31)\%$
 3759 respectively.

3760 In principle, the F -statistic should follow a Fisher distribution with $(8 - 5)$ and
 3761 $(N - 8)$ degrees of freedom under the null hypothesis. In most of our cases $N \sim \mathcal{O}(100)$,
 3762 so the probability density functions will look very similar. In this case, it is safe to take
 3763 the limit $N \rightarrow \infty$ in the Fisher PDF:

$$\begin{aligned}\tilde{f}(x; a - b) &= \lim_{N \rightarrow \infty} f(x; a - b, N - a) \\ &= \frac{2^{-\frac{a-b}{2}}}{\Gamma\left(\frac{a-b}{2}\right)} (a - b)^{\frac{a-b}{2}} x^{\frac{a-b}{2}-1} e^{-\frac{a-b}{2}x}.\end{aligned}\tag{6.32}$$

3764 In our case $a - b = 8 - 5 = 3$, so we would obtain a p-value of 0.05 at $x = 2.60$.

3765 Figure 6.38 contains the distributions of the maxima of $\chi_k^2(FB)$, F_k and D_k^ϕ and the
 3766 minima of $D_k^{1/R}$ for a sample of non-decaying pion tracks (blue) and another sample of
 3767 reconstructed tracks containing part of the pion and the daughter muon from a decay
 3768 inside the fiducial volume (red). Notice that, even though the values of $F_k^{(max)}$ for the
 3769 decay sample are typically larger than for the non-decaying one, just a small fraction of
 3770 the events go beyond the aforementioned value of $F = 2.60$. Therefore, from a practical
 3771 point of view, it is not the most efficient variable to use for selecting the decay events.

3772 However, looking at the $D_k^{1/R \text{ (min)}}$ distribution we can see there is a big difference
 3773 between non-decaying and decaying events in this variable. One can use a combination

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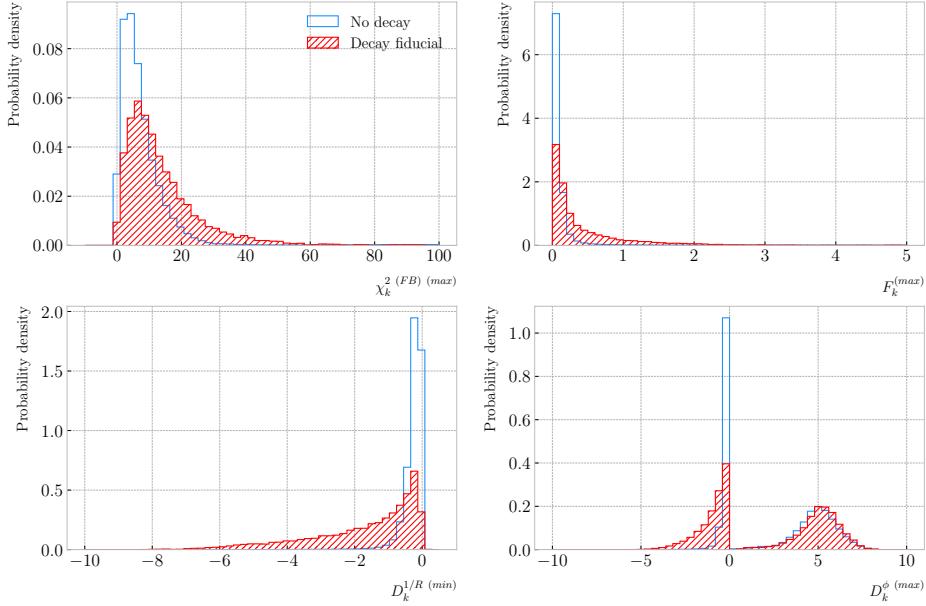


Figure 6.38: Distributions of the extreme values of $\chi_k^2(FB)$ (top left panel), F_k (top right panel), $D_k^{1/R}$ (bottom left panel) and D_k^ϕ (bottom right panel) for non-decaying reconstructed pion tracks (blue) and tracks which include the decay inside the fiducial volume (red).

3774 of these four variables to distinguish between the pion decay events (signal) and the
 3775 non-decaying pions (background).

3776 An approach to this classification could be using a boosted decision tree (BDT). One
 3777 of the advantages of BDTs is that they are easy to interpret and identify the relative
 3778 importance of the different input variables. Training a BDT with 400 estimators and a
 3779 maximum depth of 4 I can obtain an efficient classification without overtraining. Figure
 3780 6.39 (left panel) shows the distribution of probabilities predicted by the BDT for a test
 3781 sample. The signal efficiency as a function of background acceptance, the so-called ROC
 3782 curve, is shown in Fig. 6.39 (right panel). With a relative importance of 0.83, the most
 3783 important variable turned out to be $D_k^{1/R} \text{ (min)}$.

3784 One thing we can check is how the resolution to the decay and the signal efficiency in
 3785 the classification changes with the true decay angle. Using an equal-frequency binning
 3786 for the decay angles, we can repeat the previous steps for each bin.

3787 Figure 6.40 (left panel) shows the dependence on the decay angle of the decay finding

6.5. CHARGED PION DECAY IN FLIGHT

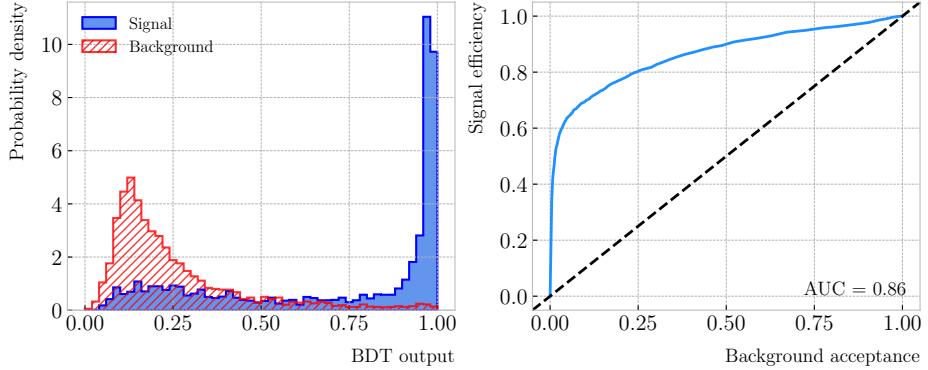


Figure 6.39: Left panel: distributions of the predicted probabilities assigned by the BDT classifier to a test sample of decaying pion+muon tracks (blue) and non-decaying pion tracks (red). Left: signal efficiency versus background acceptance (ROC curve) obtained from the BDT for the test sample.

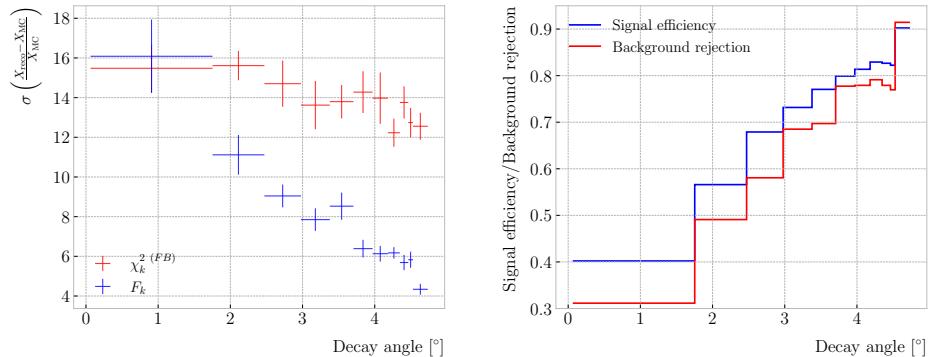


Figure 6.40: Left panel: dependence of the decay position finding resolution on the true value of the decay angle for the $\chi_k^2(FB)$ (red) and F_k (blue) methods. Right panel: signal efficiency (blue line) and background rejection (red line) from the BDT classifier versus true decay angle.

resolution. We can see that for the $\chi_k^2(FB)$ maximum location method the resolution consistently lies between 12 to 16%. However, the $F_k^{(\max)}$ approach gives a significantly better resolution for high angle values, reaching the 4 – 6% range for decay angles $\geq 4^\circ$.

For the classification dependence on the angle, I use the same classifier I trained before but evaluating the test sample for each individual angular bin. I compute the signal efficiency in each bin for a fixed value of the background rejection, in this case 90%. Similarly, for the background rejection estimation I use a fixed signal efficiency value of 90%. Figure 6.40 (right panel) represents the change in signal efficiency (blue)

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3796 and background rejection (red) with the value of the true decay angles.

3797 6.6 Neutral particle identification

3798 6.6.1 ECal clustering

3799 Another important reconstruction item is the clustering algorithm of ECal hits in
3800 GArSoft. The default module features a NN algorithm that treats all hits in the same
3801 way, independently of the layer each hit comes from. However, the current ECal design
3802 of ND-GAr has two very different types of scintillator layers. The inner layers are made
3803 out of tiles, which provide excellent angular and timing resolutions. On the other hand,
3804 the outer layers are cross scintillator strips. That way, an algorithm that treats hits
3805 from both kinds of layers differently may be able to improve the current performance.

3806 Inspired by the reconstruction of T2K’s ND280 downstream ECal [165], the idea
3807 was to put together a clustering module that first builds clusters for the different ECal
3808 views (tiles, strips segmented in the X direction and strips segmented in Y direction),
3809 and then tries to match them together to form the final clusters.

3810 Working on a module-by-module basis, the algorithm first separates the hits depending
3811 on the layer type they come from. Then, it performs a NN clustering for the 3 sets of
3812 hits separately. For the tile hits it clusters together all the hits which are in nearest-
3813 neighbouring tiles and nearest-neighbouring layers, for strip hits it looks at nearest-
3814 neighbouring strips and next-to-nearest-neighbouring layers (as the layers with strips
3815 along the two directions are alternated). For strip clusters an additional cut in the
3816 direction along the strip length is needed.

3817 After this first clustering I then apply a recursive re-clustering for each collection
3818 of strip clusters based on a PCA method. In each case, we loop over the clusters with
3819 $N_{hits} \geq 2$, computing the centre of mass and three principal components. Propagating
3820 these axes up to the layers of the rest of the clusters, we check if the propagated point
3821 and the centre of mass of the second cluster are within next-to-nearest-neighbouring
3822 strips. An additional cut in the direction along the strip length is also needed. Moreover,

6.6. NEUTRAL PARTICLE IDENTIFICATION

3823 I require that the two closest hits across the two clusters are at most in next-to-nearest-
3824 neighbouring strips. I merge the clusters if these three conditions are satisfied. The
3825 re-clustering is repeated until no more cluster pairs pass the cuts.

3826 The clusters in each strip view are combined if their centres of mass are close enough
3827 and they point in the same direction. An alternative approach for the strip cluster
3828 merging could be to compute the overlap between the ellipsoids defined by the principal
3829 axes of the clusters, and then merge the pair if the overlap exceeds some threshold.
3830 Further study is needed to understand if this change would have an impact in the overall
3831 clustering performance.

3832 To merge the tile clusters to the combined strip clusters I propagate the principal
3833 axis of the strip cluster towards the inner layers, up to the centre of mass layer of the
3834 tile cluster. I merge the clusters if the distance between the propagated point and the
3835 centre of mass is below a certain cut.

3836 The last step is to check if clusters in neighbouring modules should be merged
3837 together, both across two barrel modules, across end cap modules and between barrel
3838 end cap modules. I check the distance between the two closest hits in the pair of clusters
3839 and merge them if it passes this and an additional direction cut.

3840 Figure ?? presents an example of the clustering steps relevant for strip layer hits, from
3841 the input hits (top left panel) to the NN clustering (top right panel) and re-clustering
3842 (bottom left panel) for each strip view and the final merging strip clusters (bottom
3843 right panel). It shows the hits from a single ECal barrel module in a ν_μ CC interaction
3844 event with a neutral pion and a proton in the final state. The two clusters on the left
3845 correspond to the photon pair from the π^0 decay and the one on the upper right corner
3846 is associated to the proton.

3847 This algorithm has a total number of eight free parameters that need to be optimised.
3848 I used a sample of 1000 ν_μ CC interactions in order to obtain the optimal configuration of
3849 clustering parameters. This sample was generated up to the default ECal hit clustering
3850 level, so then I could run the new clustering algorithm each time with a different
3851 configuration of parameters. As the number of parameters is relatively large, I only

CHAPTER 6. PARTICLE ID IN ND-GAr

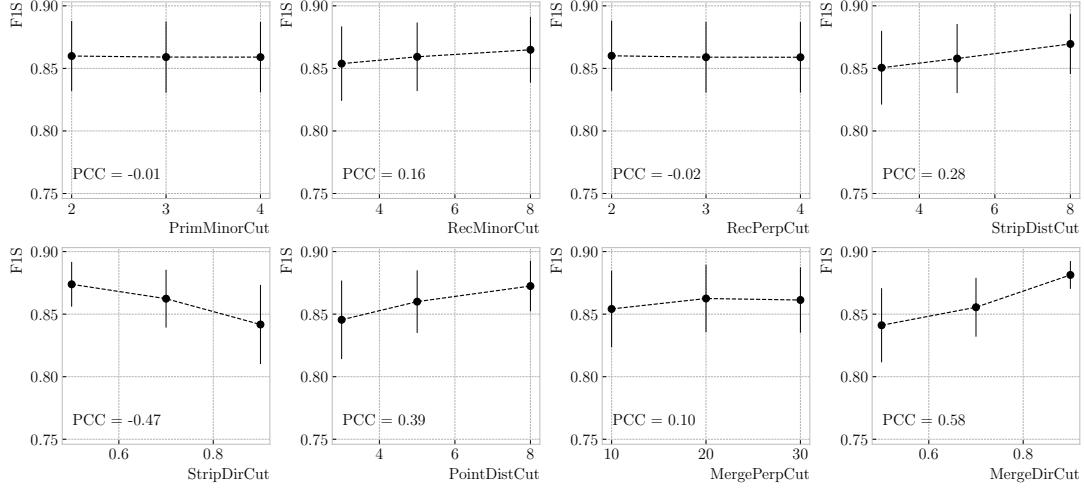


Figure 6.41: Mean values of the F_1 -score marginal distributions for the different free parameters of the new clustering algorithm, with the error bars representing one standard deviation around the mean. The F_1 -score values were computed for the 6561 possible parameter configurations using 1000 ν_μ CC interaction events.

Table 6.5: Summary of parameters and sampled values used in the optimisation of the clustering algorithm.

Name	Units	Sampled values	Description
PrimMinorCut	strips	2, 3, 4	Distance along strip length in NN clustering
RecMinorCut	strips	3, 5, 8	Distance between propagated point and CM along strip length in re-clustering
RecPerpCut	strips	2, 3, 4	Closest hit pair distance in re-clustering
StripDistCut	strips	3, 5, 8	Distance between CMs in strip cluster merging
StripDirCut	cos	0.5, 0.7, 0.9	Main axes direction cut in strip cluster merging
PointDistCut	tiles	3, 5, 8	Distance between propagated point and CM in strip-tile matching
MergePerpCut	cm	10, 20, 30	Closest hit pair distance in module merging
MergeDirCut	cos	0.5, 0.7, 0.9	Main axes direction cut in module merging

3852 performed a coarse-grained scan of the parameter space. Sampling each of the eight
 3853 parameters at three different points each I obtain 6561 different configurations. These
 3854 parameters, together with the used values, are summarised in Tab. 6.5.

3855 In order to measure the performance of the clustering, I use a binary classification
 3856 approach. For each formed cluster, I identify the Geant4 Track ID of the matching MC
 3857 particle and the energy fraction of each hit. Then, I assign to each cluster the Track ID
 3858 with the highest total energy fraction. For each of the different Track IDs associated to

6.6. NEUTRAL PARTICLE IDENTIFICATION

3859 the clusters, I select the cluster with the highest energy (only from the hits with the
3860 same Track ID). I identify such a cluster as the main cluster for that Track ID. I count
3861 as true positives (TPs) the hits with the correct Track ID in each main cluster. False
3862 positives (FPs) are the hits with the incorrect Track ID for the cluster they are in, not
3863 only main clusters. The false negatives (FNs) are the hits with the correct Track ID in
3864 clusters other than the main.

3865 Figure 6.41 shows the computed F_1 -score values for the different cuts. In each case,
3866 the central value represents the mean of the F_1 -score distribution for the specified value
3867 of the corresponding variable and the vertical error bar represents one standard deviation
3868 around the mean. Also shown are the Pearson correlation coefficients of these central
3869 values. We can see that five of the variables have a sizeable effect on the F_1 -score, with
3870 an absolute difference between the last and first values as big as 4%.

3871 The working configuration is obtained as follows. I first select all configurations
3872 with purity $\geq 90\%$. Among those, I choose the combinations that yield the maximum
3873 F_1 -score. If more than one configuration remains I select the one with the highest
3874 sensitivity. Doing so, I end up with a parameter configuration with an efficiency of 88%
3875 and a 90% purity. Compared with the default algorithm, which gives an efficiency of
3876 76% and a purity of 91% for the same sample, I have managed to improve the efficiency
3877 by a factor of 1.16.

3878 6.6.2 π^0 reconstruction

3879 One of the potential applications of the new ECal hit clustering is the reconstruction of
3880 neutral particles, in particular pions. Neutral pions decay promptly after being produced,
3881 through the $\pi^0 \rightarrow \gamma\gamma$ channel ($98.823 \pm 0.034\%$) of the time. The photon pair does
3882 not leave any traces in the HPgTPC (unless one or both of them converts into an
3883 electron-positron pair), but each of them will produce an electromagnetic shower in
3884 the ECal.

3885 To test the potential impact of the new algorithm in π^0 reconstruction, I generated
3886 a MC sample of single, isotropic neutral pions inside the HPgTPC. All pions were

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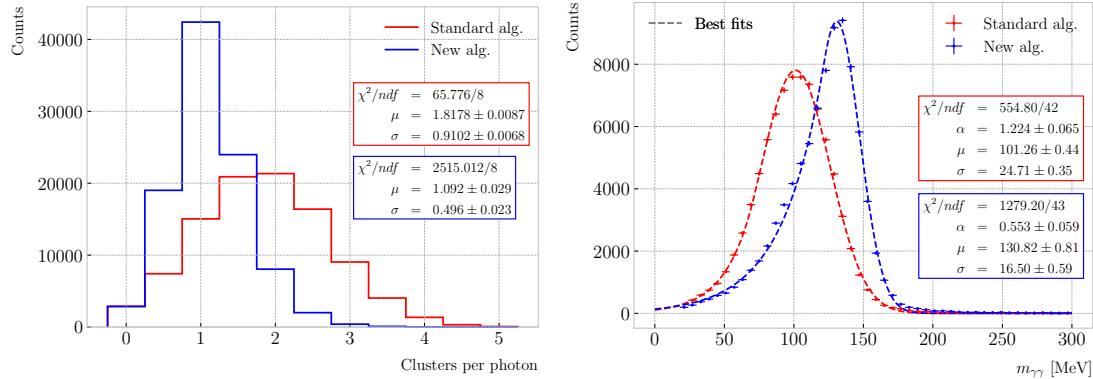


Figure 6.42: Left panel: distributions of the number of ECal clusters per photon from π^0 decays for the standard (red) and new (blue) clustering algorithms. Right panel: reconstructed invariant mass distributions for photon pairs from single π^0 events using the standard (red) and new (blue) ECal clustering algorithms.

3887 generated with a momentum $p = 500$ MeV and their initial positions were uniformly
 3888 sampled inside a $2 \times 2 \times 2$ m box aligned with the centre of the TPC. I ran both the
 3889 default and the new clustering algorithms, using for the latter the optimised configuration
 3890 discussed above.

3891 The first thing to notice is that the number of clusters produced per photon has
 3892 decreased. Figure 6.42 (left panel) shows these distributions for the default (red) and
 3893 new (blue) algorithms. Using a simple Gaussian fit, we see that the mean number of
 3894 ECal clusters per photon went from 1.82 ± 0.01 to 1.09 ± 0.03 . This effectively means that
 3895 with the new algorithm the ECal activity of one true particle is typically reconstructed
 3896 as a single object. From the reconstruction point of view this can be an advantage. As
 3897 now most of the photon energy ends up in a single ECal cluster, I can simply use cluster
 3898 pairs to identify the π^0 decay.

3899 In general, one calculates the invariant mass of the photon pair as:

$$m_{\gamma\gamma} = \sqrt{2E_1E_2(1 - \cos \theta)}, \quad (6.33)$$

3900 where E_i are the energies of the photons and θ the opening angle between them. In this
 3901 case I can use the energies deposited in the ECal and their incident directions. This
 3902 quantity is computed for all possible pairs of clusters, using their position together with

6.7. INTEGRATION IN GArSOFT

3903 the true decay point. In a more realistic scenario, e.g. ν_μ CC interaction, one could use
 3904 the position of the reconstructed primary vertex instead. I also tried to use the principal
 3905 direction of the clusters, but that approach gave considerably worse results. For each
 3906 event I only keep the pair with an invariant mass closer to the true π^0 mass value.

3907 Figure 6.42 (right panel) shows the invariant mass distributions for the photon pairs
 3908 we get using the default (red) and the new (blue) ECal clustering algorithms. For the fit
 3909 I used a modified version of the Crystal Ball function [166], obtained by taking the limit
 3910 where the parameter controlling the power-law tail goes to infinity:

$$f(x; N, \mu, \sigma, \alpha) = N \cdot \begin{cases} e^{\frac{\alpha(2x-2\mu+\alpha\sigma)}{2\sigma}}; & x \leq \mu - \alpha\sigma, \\ e^{-\frac{(x-\mu)^2}{2\sigma^2}}; & x > \mu - \alpha\sigma. \end{cases} \quad (6.34)$$

3911 Comparing the fitted mean and standard deviation values for the Gaussian cores, we
 3912 see that the distribution for the new algorithm is a 67% narrower and also peaks much
 3913 closer to the true m_{π^0} value, going from 101.3 ± 0.4 MeV to 130.8 ± 0.6 MeV.

3914 6.7 Integration in GArSoft

3915 All the additions and improvements to the reconstruction discussed in this Chapter
 3916 had to be integrated in the GArSoft framework. This is necessary both to allow a
 3917 more streamlined path for development, as this makes testing and adding features
 3918 straightforward, as well as make the changes usable in future productions of simulated
 3919 data. In this section, I outline the current status of the integration in GArSoft of the
 3920 reconstruction work presented above.

3921 The new track-cluster association code has been implemented in GArSoft, under
 3922 the name of `TPCECALAssociation2`, and has now become the new default in the
 3923 reconstruction. The structure of the module is similar to the previous implementation,
 3924 and the data products they output are identical in form. Therefore, any existing code
 3925 using the association objects does not need to be modified.

3926 The computation of the truncated mean dE/dx of the tracks, the evaluation of

CHAPTER 6. PARTICLE ID IN ND-GAr

3927 the muon score for muon and pion separation, and the estimation of the velocity from
3928 time-of-flight are all orchestrated by the `CreateRecoParticles` module. Each one of
3929 these is implemented as a separate algorithm, which is then called by the parent module.
3930 This generates the `gar::rec::RecoParticle` products, a new high-level data object in
3931 GArSoft. These combine the information from the HPgTPC, ECal, and μ ID to create
3932 an object useful for analysers. At the moment, these data products are only generated
3933 for charged particles. However, in the future the module can be extended to incorporate
3934 other algorithms used for the identification of neutral particles, like neutral pions and
3935 neutrons.

3936 The calculation of the track breakpoint variables for pion decay identification is
3937 currently implemented as an analysis module in GArSoft. It would be interesting to add
3938 this information to the `gar::rec::RecoParticle` products, possibly calling the code as
3939 an additional algorithm in the `CreateRecoParticles` module. However, the best way
3940 to propagate the information to the high-level objects is still unclear.

3941 About the new ECal clustering algorithm, it is still in a development phase, and
3942 as such it has not replaced the current clustering module. At the moment, its latest
3943 version is integrated in GArSoft as the `CaloClustering2` module. The algorithm used
3944 is implemented separately, and then invoked in the main code. The module can be
3945 run standalone on the outputs of the reconstruction, creating a second instance of the
3946 `gar::rec::Cluster` collection. In the future it may replace the current algorithm as
3947 the default in the reconstruction chain. However, more work is needed in order to
3948 understand its performance in all the different use cases.

Event selection in ND-GAr

3951 7.1 Data sample

3952 In this section I need to make sure to mention:

- 3953 • I need to comment on the versions of the software that were used for the production
3954 of the different samples (if we end up having more than one). The version of GENIE
3955 used was
- 3956 • We use GArG4 instead of `edep-sim` for the particle propagation. Because both
3957 `Geant4` wrappers use different configurations for the simulation, the results obtained
3958 are different. The default `edep-sim` configuration used by the DUNE ND is
3959 appropriate for ND-LAr, where thresholds for particle production are higher. In
3960 the case of ND-GAr, these parameters need to be adjusted accordingly. For the
3961 time being, in these first productions of analysis files, we will use our standalone
3962 `Geant4` implementation. For future iterations these differences will need to be
3963 revisited and understood, so we can use the same simulation workflow as the rest
3964 of the ND.
- 3965 • I need to comment on the sample size. The first sample produced was simply 10^5
3966 events inside the HPgTPC volume. There is also the question of the other sample
3967 we may want to produce for the $\geq 3\pi^\pm$ selection (ask Naseem).
- 3968 • So far we have only simulated single interaction events. Ideally, we should move
3969 to simulate full spills. Of course, we need to understand how many interactions

CHAPTER 7. EVENT SELECTION IN ND-GAR

Table 7.1: Event rates in ND-GAr.

Process	Events/ton/year	
	1.1×10^{21} POT/year	1.9×10^{21} POT/year
All ν_μ -CC	1.60×10^6	2.83×10^6
CC 0π	5.28×10^5	9.35×10^5
CC $1\pi^\pm$	3.02×10^5	5.34×10^5
CC $1\pi^0$	1.65×10^5	2.92×10^5
CC 2π	3.18×10^5	5.63×10^5
CC 3π	1.36×10^5	2.41×10^5
CC other	1.52×10^5	2.69×10^5
All $\bar{\nu}_\mu$ -CC	7.54×10^4	1.33×10^5
All NC	5.50×10^5	9.73×10^5
All ν_e -CC	2.70×10^4	4.78×10^4

3970 we expect in ND-GAr per spill. Also, there is the question of having neutrino
3971 interactions happening in the other detector volumes (ECal, magnet, . . .).

3972 • At some point, we should generate a sample of rock muons making it to ND-GAr.

3973 • I think I should comment on the run plan (at least the part that concerns ND-GAr),
3974 and what it means in terms of generating a full production sample. It will be
3975 good to have an understanding of the POT we need on-axis and at each off-axis
3976 positions (for both FHR and RHC).

3977 7.2 ν_μ CC selection

3978 In a ν_μ CC inclusive selection, the signal topology we look for is a neutrino-induced
3979 muon with or without other final state particles. Here, I also require the neutrino vertex
3980 to be located inside the fiducial volume (FV) of ND-GAr.

3981 The FV is defined as a smaller cylinder within the cylindrical volume of the HPgTPC.

3982 The FV has a radius R_{FV} and a half-length L_{FV} . For a particle position to lie within

7.2. ν_μ CC SELECTION

3983 the FV it must satisfy:

$$\vec{x}_i \in \left\{ \vec{x} \in \mathbb{R}^3 \mid |x_0| \leq L_{\text{FV}} \text{ \& } \sqrt{x_1^2 + x_2^2} \leq R_{\text{FV}} \right\}, \quad (7.1)$$

3984 in the reference frame of the HPgTPC. For convenience, I define:

$$\begin{aligned} \Delta R_{\text{FV}} &= R_{\text{HPgTPC}} - R_{\text{FV}}, \\ \Delta L_{\text{FV}} &= L_{\text{HPgTPC}} - L_{\text{FV}}, \end{aligned} \quad (7.2)$$

3985 where R_{HPgTPC} and L_{HPgTPC} refer to the radius and the half-length of the HPgTPC,
 3986 respectively. Figure 7.1 shows the HPgTPC volume with the FV inside of it. In that
 3987 representation, the FV is defined as $\Delta L_{\text{FV}} = 30.0$ cm and $\Delta R_{\text{FV}} = 30.0$ cm. Also shown
 3988 is the HPgTPC reference frame, with x being the drift direction and z aligned along the
 3989 beam direction.

3990 In some cases, it is interesting to divide the signal events in different categories
 3991 based on their true interaction mode. In this work, I will distinguish between charged-
 3992 current quasi-elastic (CCQE), coherent (CCCOH), resonant (CCRES), and deep-inelastic
 3993 (CCDIS) interactions. I also use a separate category for the interactions not included in
 3994 any of the other categories (CCOther).

3995 Any other events are considered backgrounds. For this selection, I use the following
 3996 categorisation of background events:

- 3997 • Out of FV: if the true neutrino vertex lies outside the defined FV.
- 3998 • NC: if the event is a true neutral-current event.
- 3999 • $\bar{\nu}_\mu$ CC: if the true neutrino candidate is of muon antineutrino flavour.
- 4000 • Other: if the event is not signal nor falls in any of the other background categories.

4001 The key to the CC selection is the identification of a primary muon candidate.
 4002 Typically, this is the longest track in the event. However, sometimes protons and pions
 4003 leave tracks longer than that of the muon. This is particularly important in the GAr

CHAPTER 7. EVENT SELECTION IN ND-GAR

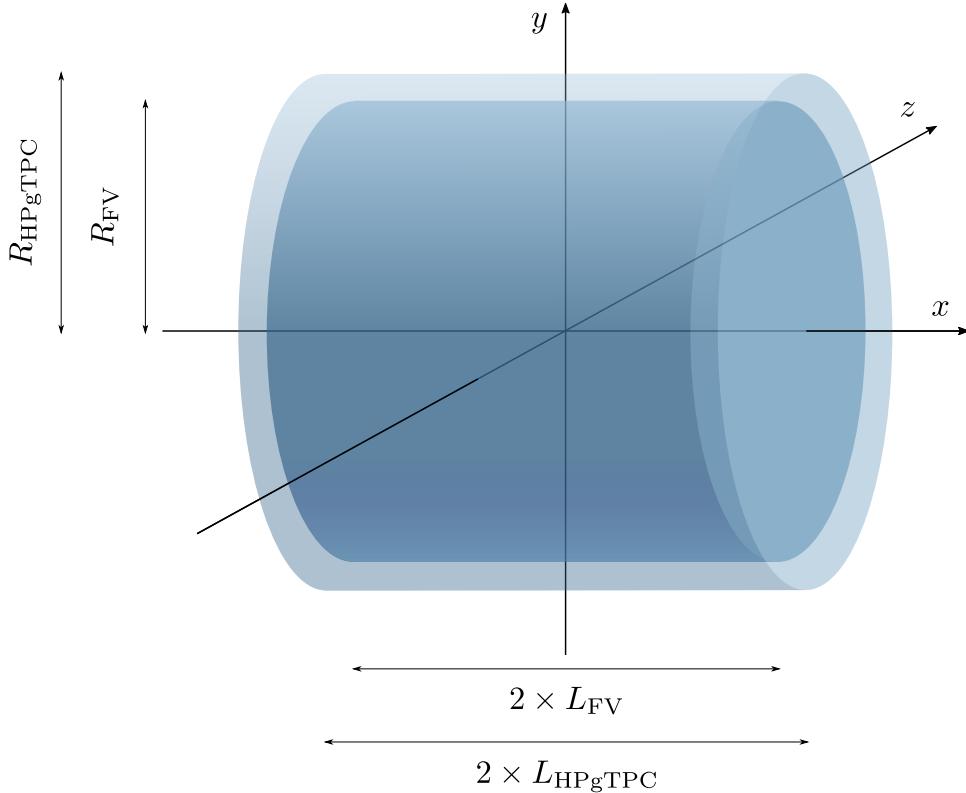


Figure 7.1: Schematic diagram of the HPgTPC including the fiducial volume (FV). In this case the FV is given by $\Delta L_{\text{FV}} = 30.0$ cm and $\Delta R_{\text{FV}} = 30.0$ cm.

4004 medium, considerably less dense than the LAr. For this reason, the muon identification
 4005 in ND-GAr relies heavily on the capabilities of the ECal.

4006 The selection strategy proposed combines the information coming from the three
 4007 main detection systems of ND-GAr: the HPgTPC charge readout, and the ECal and
 4008 μ ID detectors. It consists of five steps:

- 4009 1. Event contains reconstructed particles.
- 4010 2. Select particles with reconstructed negative charge, $q_{\text{reco}} = -1$.
- 4011 3. Select particles passing the muon score cut, $\mu_{\text{score}} \geq \mu_{\text{score}}^{\text{cut}}$.
- 4012 4. Keep reconstructed particle with the highest momentum, $\max [p_{\text{reco}}]$.
- 4013 5. Check that the remaining particle starts within the FV.

7.2. ν_μ CC SELECTION

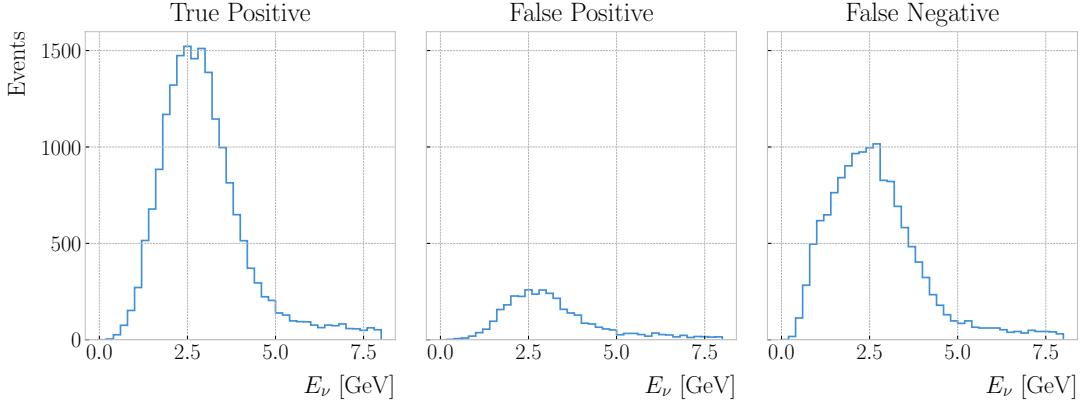


Figure 7.2: True positive (left panel), false positive (middle panel), and false negative (right panel) true neutrino energy distributions for the ν_μ CC selection given by a muon score cut of $\mu_{\text{score}}^{\text{cut}} = 0.75$, and a FV defined as $\Delta L_{\text{FV}} = 30.0$ cm and $\Delta R_{\text{FV}} = 30.0$ cm.

- ⁴⁰¹⁴ All the events passing these cuts are classified as signal, and the selected particle is
⁴⁰¹⁵ regarded as the primary muon candidate.

⁴⁰¹⁶ **7.2.1 Selection optimisation**

⁴⁰¹⁷ I performed an optimisation of this selection, comparing the performance of a number of
⁴⁰¹⁸ configurations. For the muon selection, I varied the value of $\mu_{\text{score}}^{\text{cut}}$ from 0.05 to 0.95,
⁴⁰¹⁹ using a step size of 0.05. Additionally, to optimise the FV, I systematically explored a
⁴⁰²⁰ number of different parameter configurations, moving within the 10.0 – 70.0 cm range for
⁴⁰²¹ ΔL_{FV} and 25.0 – 75.0 cm for ΔR_{FV} , in increments of 10.0 cm and 5.0 cm respectively.

⁴⁰²² For each parameter configuration, I extract three different true neutrino energy
⁴⁰²³ distributions. These are built combining the results of the selection described previously,
⁴⁰²⁴ which we can refer to as the ‘reco’ selection, and a ‘true’ selection. The later identifies
⁴⁰²⁵ the true ν_μ CC events using the GENIE event records, and checks that the true neutrino
⁴⁰²⁶ vertices are contained in the FV.

⁴⁰²⁷ The first distribution consists of the events passing both selections, i.e., these are
⁴⁰²⁸ the true ν_μ CC events which pass the ‘reco’ selection. The second distribution contains
⁴⁰²⁹ the events passing the ‘reco’ selection but failing the ‘true’ selection. These are
⁴⁰³⁰ the background events that the selection misidentifies. Finally, the third distribution

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4031 corresponds to the events picked by the “true” selection but not by the “reco” one. In
 4032 other words, these are the true ν_μ CC events that our selection misses. In analogy to
 4033 the machine learning jargon, I refer to these distributions as the true positive (TP),
 4034 false positive (FP), and false negative (FN) spectra, respectively. Figure 7.2 shows an
 4035 example of these three distributions for the case $\mu_{\text{score}}^{\text{cut}} = 0.75$, $\Delta L_{\text{FV}} = 30.0$ cm, and
 4036 $\Delta R_{\text{FV}} = 30.0$ cm.

4037 By making different combinations of these distributions one can compute a series of
 4038 performance metrics. Using the full information from the spectra allows to obtain the
 4039 scores as a function of the true neutrino energy, whereas the totals can be obtained by
 4040 integrating the histograms. This way, the efficiency of the selection is given by:

$$\begin{aligned} \text{Efficiency} &= \frac{\text{Selected true } \nu_\mu \text{ CC events}}{\text{Total true } \nu_\mu \text{ CC events}} \\ &= \frac{\text{TP}}{\text{TP} + \text{FN}}, \end{aligned} \tag{7.3}$$

4041 while the purity can be written as:

$$\begin{aligned} \text{Purity} &= \frac{\text{Selected true } \nu_\mu \text{ CC events}}{\text{Total selected events}} \\ &= \frac{\text{TP}}{\text{TP} + \text{FP}}. \end{aligned} \tag{7.4}$$

4042 Another scoring metric typically used when quantifying the performance of a selection
 4043 is the significance. It is defined as:

$$\text{Significance} = \frac{S}{\sqrt{S + B}} = \frac{\text{TP}}{\sqrt{\text{TP} + \text{FP}}}. \tag{7.5}$$

4044 The significance measures the relative size of the true signal within the selection, $S = \text{TP}$
 4045 with respect to one standard deviation of the counting experiment. Assuming Poisson
 4046 statistics, the variance is equal to the number of observations, and therefore the standard
 4047 deviation equals to $\sqrt{N} = \sqrt{S + B} = \sqrt{\text{TP} + \text{FP}}$. I use this metric to

4048 Figure 7.3 shows the change in efficiency (blue) and purity (red) of the ν_μ CC
 4049 selection as a function of the different cuts. From left to right, I vary $\mu_{\text{score}}^{\text{cut}}$, ΔL_{FV} ,

7.2. ν_μ CC SELECTION

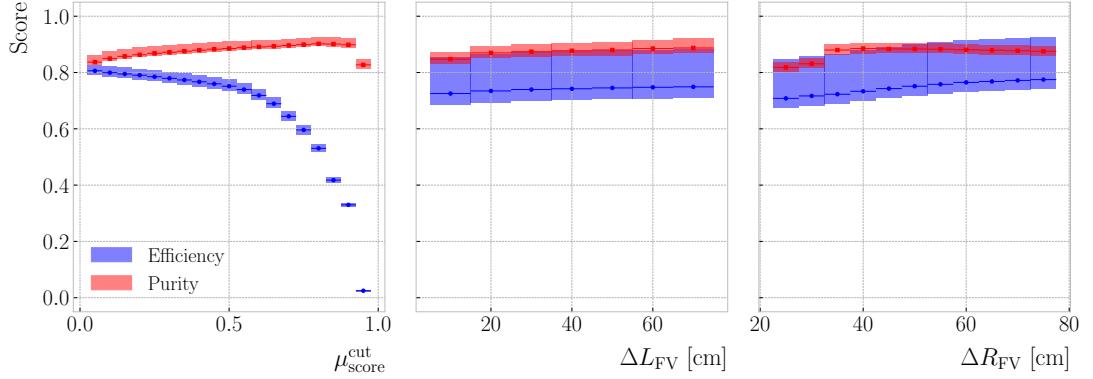


Figure 7.3: Efficiency (blue) and purity (red) for the ν_μ CC selection as a function of the muon score cut (left panel), FV half-length cut (middle panel), and radial cut (right panel). The height of the boxes represents the IQR of the conditional distributions, whereas the horizontal line corresponds to the mean.

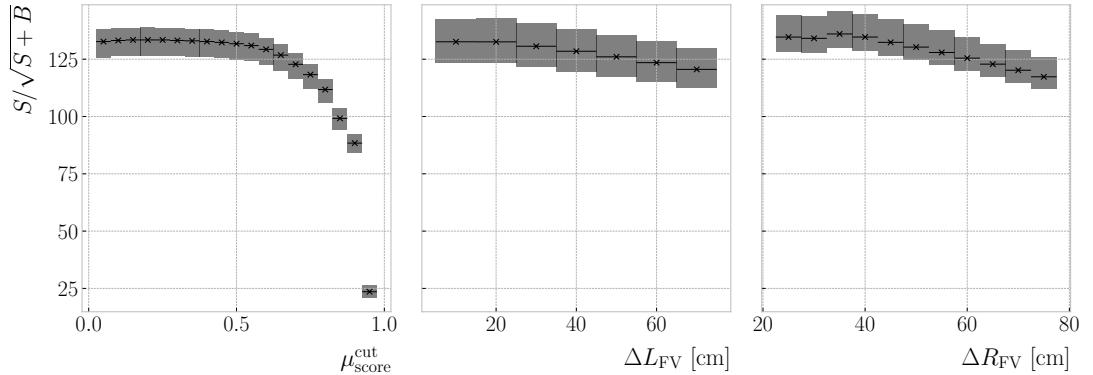


Figure 7.4: Significance for the ν_μ CC selection as a function of the muon score cut (left panel), FV half-length cut (middle panel), and radial cut (right panel). The height of the boxes represents the IQR of the conditional distributions, whereas the horizontal line corresponds to the mean.

and ΔR_{FV} . For each value of the cuts, I compute the median and IQR (represented by the horizontal lines and the heights of the boxes, respectively) of the corresponding conditional distributions of efficiency and purity. This representation is useful to get an idea of the general trend the scores follow with the cuts, as well as the spread. It is clear that the muon score cut has the biggest impact on the efficiency, which ranges between 0.05 to 0.80, whereas the purity remains stable with values around 0.85.

A similar depiction of the significance can be found in Fig. 7.4. In this case, one can see that the $S/\sqrt{S+B}$ decreases as the cuts grow tighter. However, there are hints of

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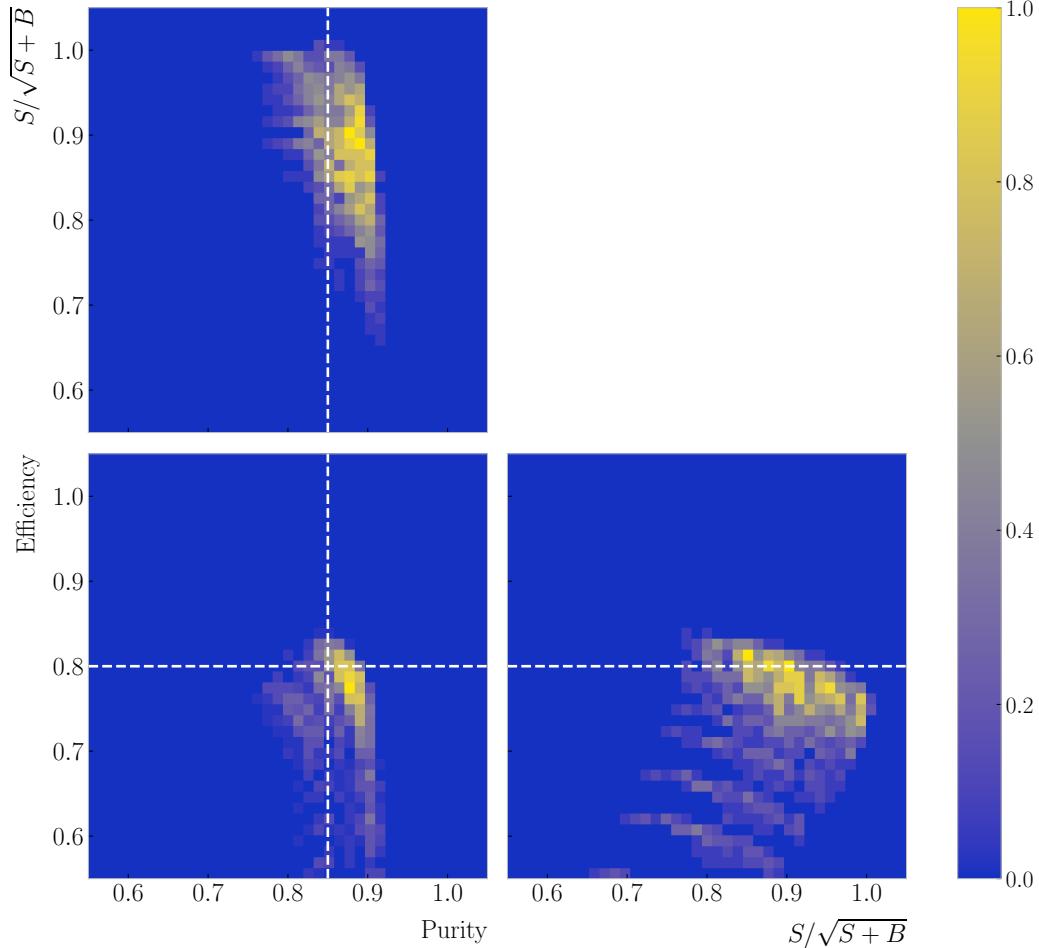


Figure 7.5: Normalised 2D distributions of efficiency, purity and significance for the ν_μ CC selection. The $S/\sqrt{S+B}$ is normalised to the highest value achieved. The vertical dashed line indicates a purity value of 0.85, whereas the horizontal one corresponds to an efficiency of 0.80.

4058 local maxima at intermediate values.

4059 Selecting the cut configuration with the highest significance, 147 ± 11 for the parameter
 4060 values explored here, results in an efficiency and purity of 0.754 ± 0.006 and 0.833 ± 0.007 ,
 4061 respectively. Figure 7.5 shows the 2D distributions resulting when combining pairs of
 4062 efficiency, purity and significance, obtained for the cut configurations explored. The
 4063 significance is normalised to the highest value obtained in the parameter scan. Looking
 4064 at this, it is clear that a selection with highest efficiency and purity can be achieved,
 4065 maintaining a similar significance level.

7.2. ν_μ CC SELECTION

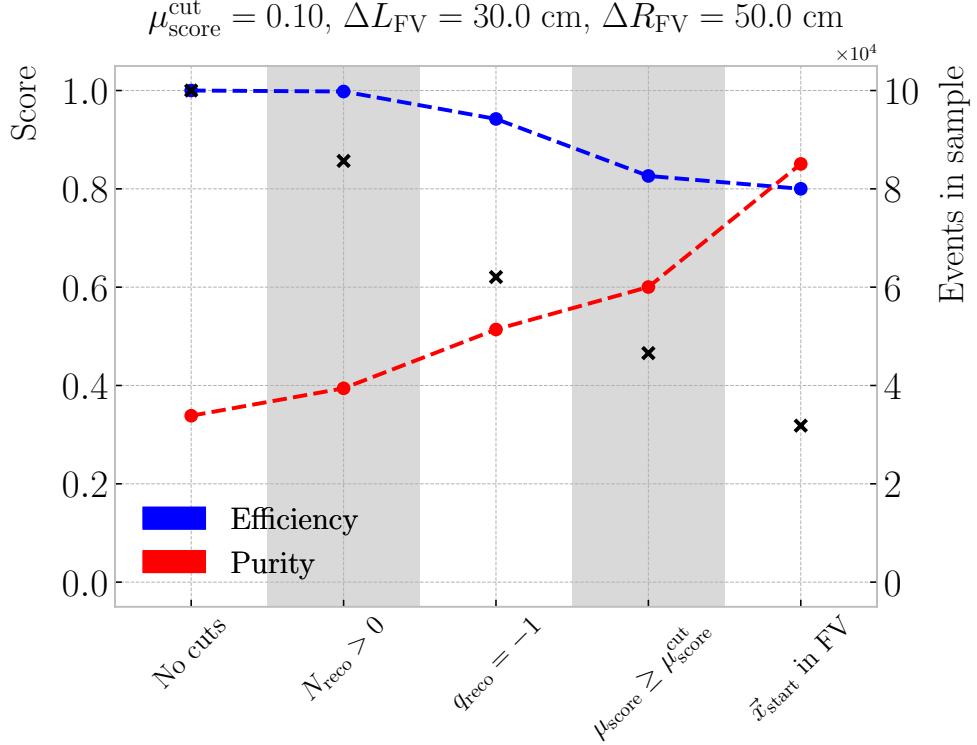


Figure 7.6: Cumulative efficiency (blue) and purity (red) of the ν_μ CC selection. The secondary axis indicates the number of events in the sample after each cut (black crosses).

Table 7.2: Step-by-step ν_μ CC selection cuts and cumulative passing rates. Relative passing rates are indicated in parentheses.

Cut #	Selection cut	Events	Passing rates
0	Total number of events (No cuts)	100000	100.00% (100.00%)
1	At least one reconstructed particle	85680	85.68% (85.68%)
2	Negatively charged particles only	62054	62.05% (72.43%)
3	$\mu_{\text{score}} \geq \mu_{\text{score}}^{\text{cut}}$	46585	46.59% (75.07%)
4	Candidate \vec{x}_{start} in FV	31834	31.83% (68.34%)

4066 Therefore, to get a more refined selection, I first select the configurations with a
 4067 purity and an efficiency higher than 0.85 and 0.80, respectively. After that, I select the
 4068 tuple of cuts yielding the highest significance. The resulting value for the muon score
 4069 cut is $\mu_{\text{score}}^{\text{cut}} = 0.10$, and the FV is given by $\Delta L_{\text{FV}} = 30.0 \text{ cm}$ and $\Delta R_{\text{FV}} = 50.0 \text{ cm}$.
 4070 With these, one obtains a total efficiency of 0.800 ± 0.007 and purity of 0.851 ± 0.008 ,

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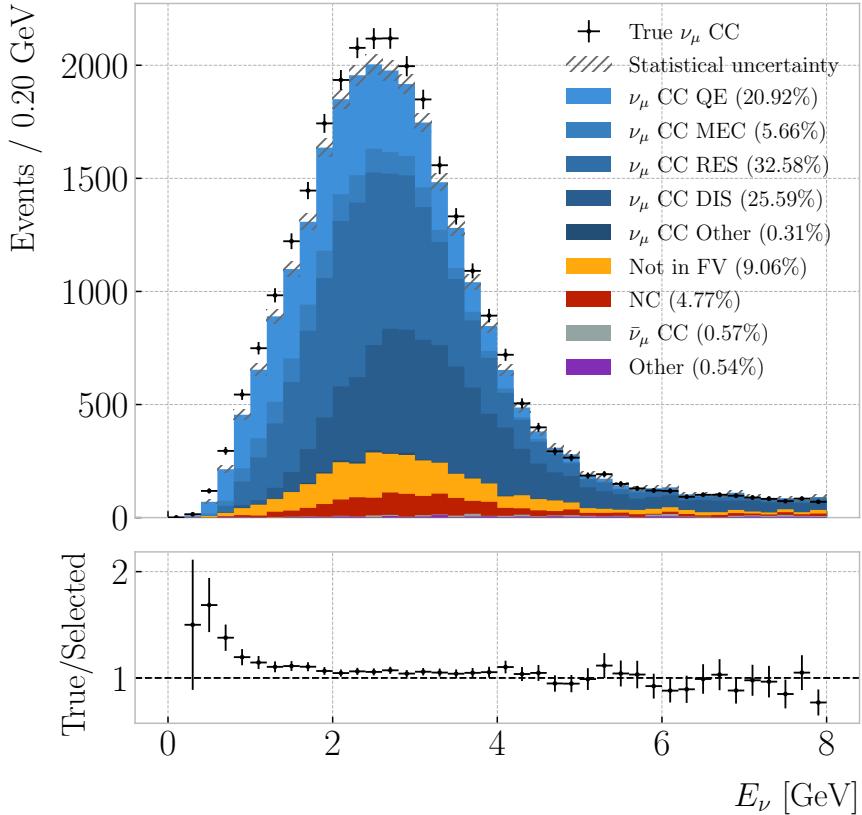


Figure 7.7: True neutrino energy spectra for the ν_μ CC selection. The selected events correspond to the coloured stacked histogram, broken down by signal and background subcategories. The statistical uncertainty is drawn in hatched gray. The true distribution is also shown with the black data points. The bottom panel shows the ratio between the number of true and selected ν_μ CC events per bin.

4071 with a significance of 138 ± 11 . Hereafter, I use this optimised selection cuts, unless
 4072 specified otherwise.

4073 A summary of the selection can be found in Tab. 7.2. It shows the number of
 4074 events in the selected sample after each selection cut, as well as the absolute and relative
 4075 passing rates. Figure 7.6 shows the overall efficiencies (blue) and purities (red) after
 4076 each cut in the event selection is applied. As expected, the efficiency drops while the
 4077 purity increases with the successive cuts.

4078 Notice how, out of the cuts prior to the FV constraint, the sign selection produces
 4079 the highest increase in purity. This is one of the advantages of having a magnetised
 4080 TPC, and can also be used for a $\bar{\nu}_\mu$ CC selection when running in RHC mode.

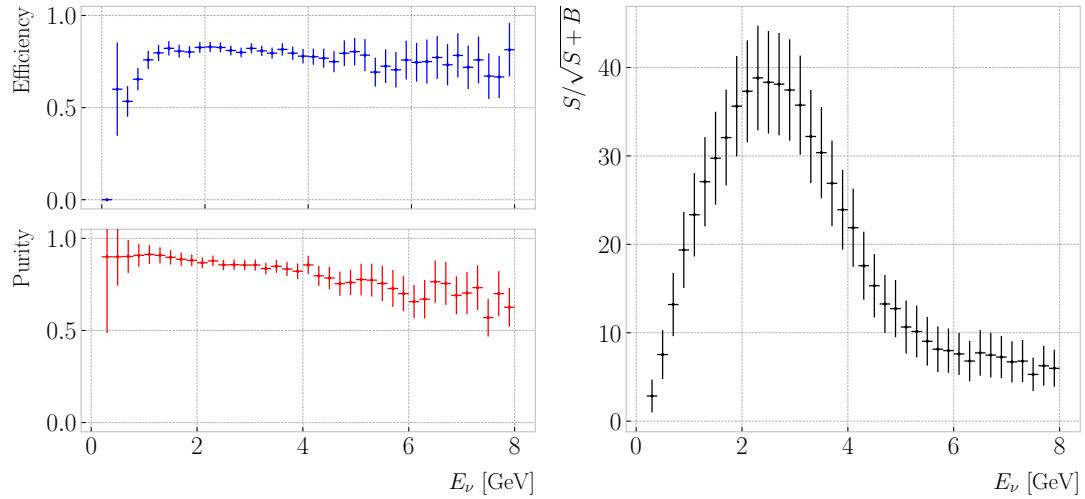


Figure 7.8: Left panel: efficiency (top panel) and purity (bottom panel) for the ν_μ CC selection as a function of the true neutrino energy. Right panel: significance for the ν_μ CC selection as a function of the true neutrino energy

4081 7.2.2 Selection performance

4082 Using the stored spectra discussed above, the true neutrino energy distribution for the
 4083 selected events can be recovered doing TP + FP. Similarly, the combination TP + FN
 4084 gives the true spectrum. Figure 7.7 shows the true (black data points) and selected
 4085 (coloured stacked histogram) E_ν distributions for the optimised ν_μ CC selection. The
 4086 colours in the selected spectrum indicate the different signal categories and backgrounds,
 4087 with the overall statistical uncertainty represented by the gray hatched mess. The ratio
 4088 between the true and selected events is also shown. One can see that it sits around 1 for
 4089 most of the energy range. However, for energies ≤ 1 GeV there is a significant deficit of
 4090 selected events.

4091 These spectra also allow to compute the efficiency and purity of the selection as
 4092 a function of the true neutrino energy, as shown in Fig. 7.8 (left panel). As it could
 4093 be expected from the previous ratio plot, the efficiency is low at low neutrino energies.
 4094 Nonetheless, it raises quickly with the energy, until it stabilises around a value of 0.80.
 4095 Looking at the purity, one may notice that, although it starts at around 0.90, there is a
 4096 significant decrease towards the high end of the spectrum. Figure 7.8 (right panel) also

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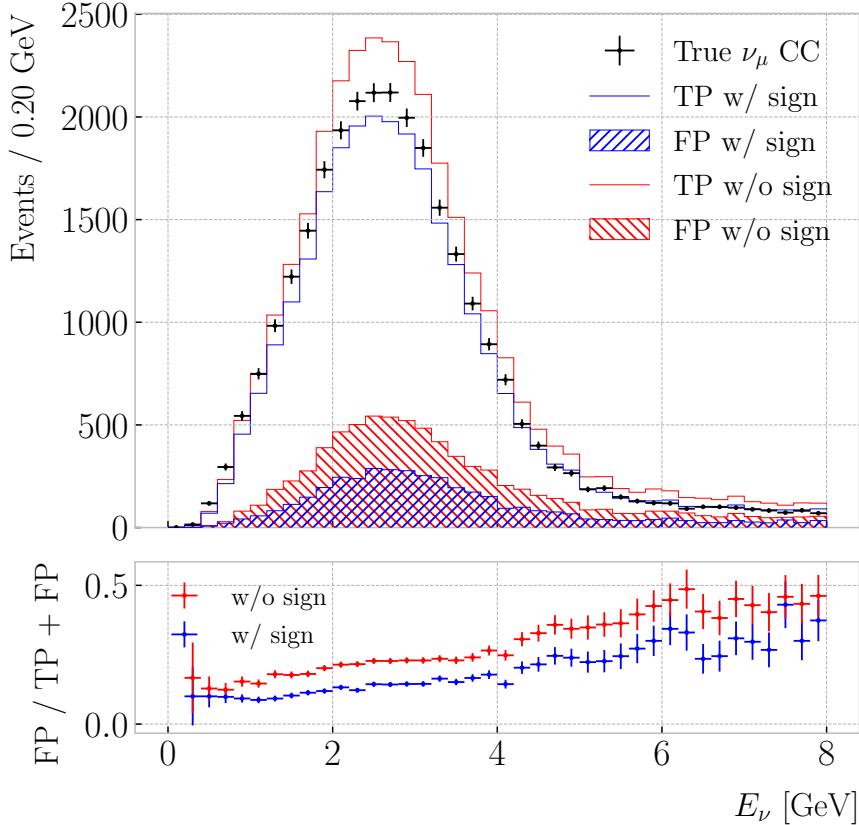


Figure 7.9: True neutrino energy spectra for the ν_μ CC selection with (blue) and without (red) sign selection. The selected events are broken down by true positives (signal) and false positives (background). The true distribution is also shown (black data points). The bottom panel shows the ratios between the number of false positives and total selected events per bin.

4097 shows the significance as a function of the energy. In this case, the highest $S/\sqrt{S+B}$ is
 4098 achieved around the energies where the spectrum peaks.

4099 A variation of the ν_μ CC selection one can try is to apply it without the reconstructed
 4100 charge cut. Figure 7.9 (top panel) shows the E_ν distributions corresponding to the
 4101 selection with (blue stacked histogram) and without (red stacked histogram) the sign
 4102 selection. In the former case, the out of FV contamination amounts to 9.06% of the
 4103 total, while the NC contamination results 4.77% and the wrong-sign contamination
 4104 0.57%. For the later, these backgrounds account for the 10.01%, 10.82%, and 2.18%
 4105 of the selected events, respectively. As expected, removing the positive particles does
 4106 not change the FV-related effects noticeably. However, the sign selection proves its

7.2. ν_μ CC SELECTION

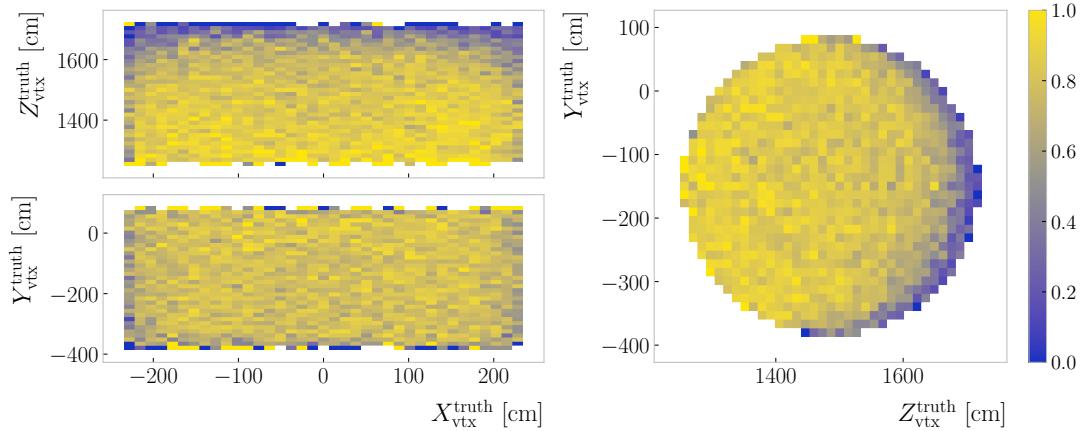


Figure 7.10: Efficiency 2D distributions for the ν_μ CC selection given the true position of the interaction vertex.

worth in the rejection of $\bar{\nu}_\mu$ CC events, which drop almost by one order of magnitude.
 Additionally, the charge selection cuts the NC events in half, as it reduces the chances
 of misidentifying a positively charged hadron for a muon.

As an additional check, I explored how the performance of the ν_μ CC selection
 depends on the position of the neutrino interaction within the HPgTPC. Maps of the
 selection efficiency for the X, Z (top left panel), X, Y (bottom left panel), and Z, Y
 (right panel) true vertex position pairs are given in Fig. 7.10. It can be seen that the
 efficiency remains stable along the drift direction, only slightly degrading close to the
 edges of the FV. Regarding the radial direction, it is clear that an important number of
 events with high $Z_{\text{vtx}}^{\text{truth}}$ are not being selected. Intuitively, the muons arising from these
 interactions will leave short tracks. As their directions are typically aligned with the
 beam direction, they enter the ECal shortly after production. This is likely to affect
 the tracking, and therefore their identification. As a result, the regions with the lowest
 efficiency are the downstream corners of the HPgTPC, i.e. the areas with high $|X_{\text{vtx}}^{\text{truth}}|$
 and $Z_{\text{vtx}}^{\text{truth}}$.

7.2.3 Primary muon kinematics

This ν_μ CC selection relies on the identification of the a primary muon, meaning that
 for each selected event a particle is picked out as the muon candidate. It is because of

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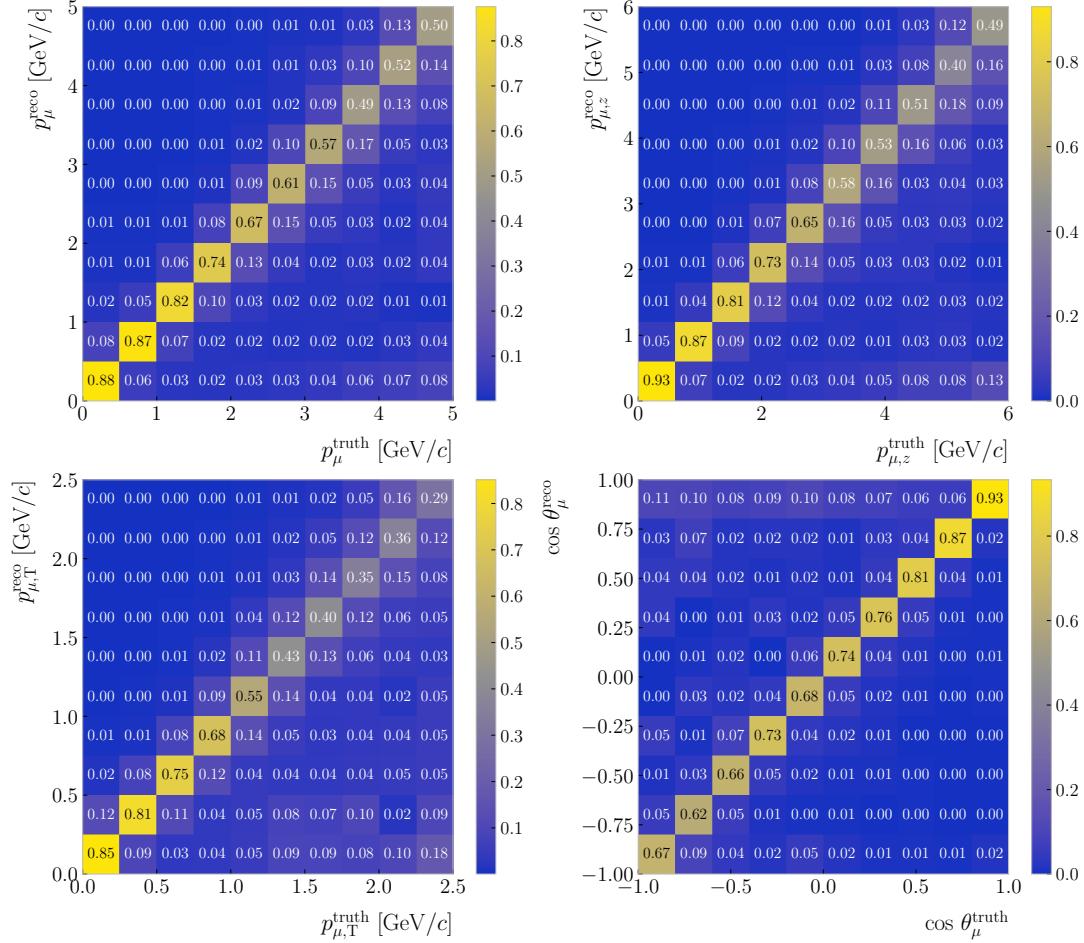


Figure 7.11: Distributions for the reconstructed versus truth generated primary muon momentum (top left panel), longitudinal momentum (top right panel), transverse momentum (bottom left panel), and beam angle (bottom right panel). The reconstructed values correspond to the selected primary muon candidate, whereas the truth values come from the true primary muon in the event.

4125 this that one can study the kinematics of these selected primary muons.

4126 Figure 7.11 shows a comparison between some of the reconstructed and truth primary
 4127 muon kinematic variables. From top to bottom, left to right, we have muon momentum,
 4128 longitudinal momentum, transverse momentum and beam angle. The histograms are
 4129 column-normalised, and so the diagonal entries give an idea of the resolution for the
 4130 different variables. The match between truth and reconstructed values can only be done
 4131 for the selected true ν_{μ} CC events, as the others do not have a primary muon. However,
 4132 for this comparison I do not require the events to start inside the FV.

7.2. ν_μ CC SELECTION

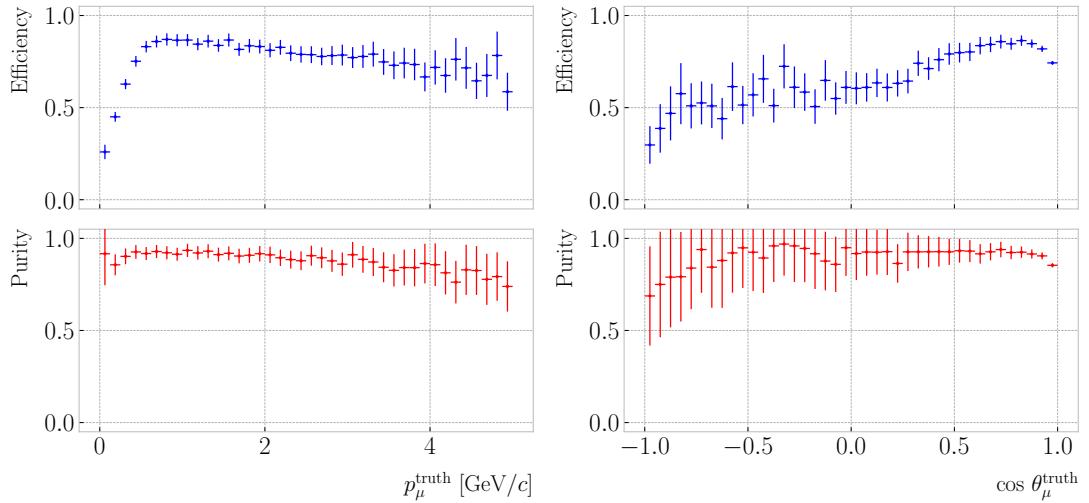


Figure 7.12: Efficiency (blue) and purity (red) of the ν_μ CC selection as a function of the primary muon true momentum (left panel) and beam angle (right panel).

4133 Notice that, for the reconstructed values, the variables do not necessarily come
 4134 from a reconstructed particle that matches the true primary muon. In other words,
 4135 sometimes, even though the event was correctly identified, the primary muon may have
 4136 been confused with another particle. That means that in these distributions include
 4137 both reconstruction and selection deficiencies.

4138 I also studied the performance of the ν_μ CC selection as a function of the kinematic
 4139 variables of the primary muon. As before, these metrics are only possible to compute for
 4140 true ν_μ CC events. The efficiency (top panels) and purity (bottom panels) as a function
 4141 of the truth muon momentum (left) and beam angle (right) are shown in Fig. 7.12. One
 4142 can see that there are some similarities in the behaviour of both metrics between the
 4143 true neutrino energy and the muon momentum cases. This is to be expected, as these
 4144 two variables are highly correlated. For the efficiency, there is a rapid increase at low
 4145 momentum values until it peaks at around 1 GeV/c, after which it starts decreasing
 4146 slowly. The purity remains relatively constant, with a slight drop towards high p_μ^{truth}
 4147 values. In the case of the muon angle, the decrease in efficiency at high $\theta_\mu^{\text{truth}}$ is more
 4148 noticeable. However, note that the number of events with backward-going muons is
 4149 much smaller than those aimed towards the forward direction, as can be seen from the

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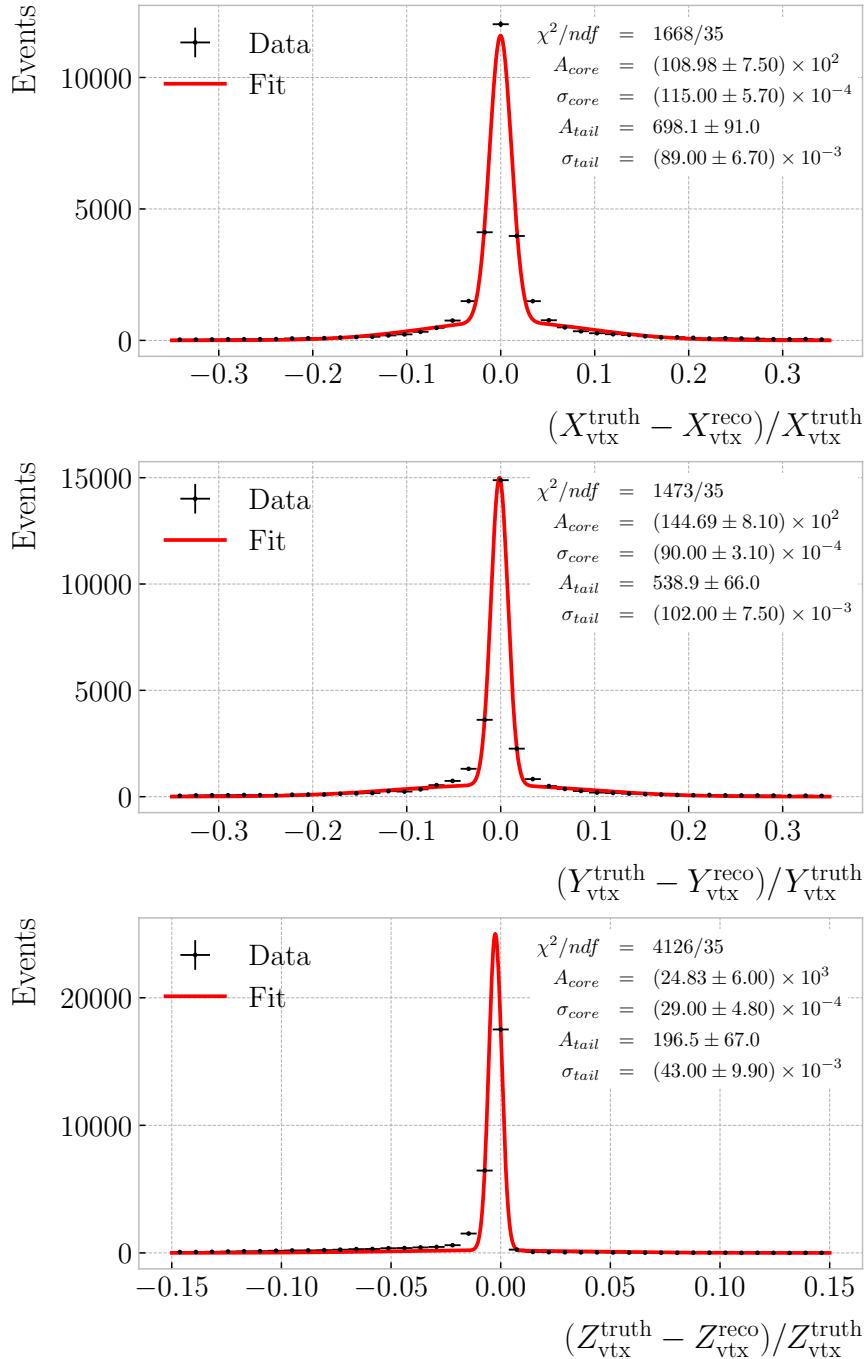


Figure 7.13: Fractional residual distributions for the position of the primary vertex in the ν_μ CC selection. The best fits to a double Gaussian function are also shown (red lines).

7.3. CHARGED PION IDENTIFICATION

4150 size of the vertical error bars. There is also a decline in the purity with the beam angle,
4151 but this effect is much smaller.

4152 A byproduct of selecting the primary lepton in the interaction is the position
4153 of the reconstructed neutrino vertex candidate. Checking how the position of the
4154 selected reconstructed primary vertex and the true vertex position compare is needed to
4155 understand the validity of our method. Figure 7.13 shows the distributions of fractional
4156 residuals between the truth and reconstructed vertex positions in the X (top panel),
4157 Y (middle panel), and Z (bottom panel) directions. Performing a double Gaussian fit
4158 to the distributions (red lines), I estimate the reconstructed vertex resolution achieved
4159 with this method to be $1.62 \pm 0.08\%$, $1.23 \pm 0.05\%$, and $0.32 \pm 0.05\%$ for the X , Y ,
4160 and Z directions, respectively. As expected, the resolution along the drift direction.
4161 However, the significant difference in resolution between the two transverse directions is
4162 worth noting. Not only the resolution is better for the Z direction, but the layout of the
4163 residual distribution is highly asymmetrical. This may be related to the variability in
4164 the selection efficiency along that direction.

4165 7.3 Charged pion identification

4166 Now that I have checked the robustness of the proposed ν_μ CC selection, it can be
4167 used as a starting point for other, more convoluted, selections. One of the priorities of
4168 ND-GAr, as mentioned previously, is the identification of pions. In a

CHAPTER 7. EVENT SELECTION IN ND-GAR

4169 7.3.1 ν_μ CC $1\pi^\pm$ selection

4170 7.4 Neutral pion identification

4171 7.5 Systematic uncertainties

4172 7.5.1 Flux uncertainties

4173 7.5.2 Cross section uncertainties

4174 7.5.3 Detector uncertainties

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Conclusion and outlook

4176

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A [REDACTED]

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An appendix

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