Constraints on Explicit CP Violation from the Brookhaven Muon $g - 2$ Experiment

Tarek Ibrahim\(^{(a)}\), Utpal Chattopadhyay\(^{(b)}\) and Pran Nath\(^{(c,d)}\)

\(^{(a)}\) Department of Physics, Faculty of Science, University of Alexandria, Egypt

\(^{(b)}\) Department of Theoretical Physics, Tata Institute of Fundamental Research, Homi Bhaba Road, Mumbai 400005, India

\(^{(c)}\) Theoretical Physics Division, CERN CH 1211, Geneva, Switzerland

\(^{(d)}\) Department of Physics, Northeastern University, Boston, MA 02115, USA

Abstract

We use the recently derived CP phase dependent analytic results for the supersymmetric electro-weak correction to $g_\mu - 2$ to constrain the explicit CP phases in softly broken supersymmetry using the new physics effect seen in the $g$-2 Brookhaven measurement. It is shown that the BNL data strongly constrains the CP violating phase $\theta_\mu$ (the phase of the Higgs mixing parameter $\mu$) and $\xi_2$ (the phase of the SU(2) gaugino mass $\tilde{m}_2$) and as much as $60 - 90\%$ of the region in the $\xi_2 - \theta_\mu$ plane is eliminated over a significant region of the MSSM parameter space by the BNL constraint. The region of CP phases not excluded by the BNL experiment allows

\(^1\)Permanent address
for large phases and for a satisfaction of the EDM constraints via the cancellation mechanism. We find several models with large CP violation which satisfy the EDM constraint via the cancellation mechanism and produce an $a_{\mu}^{SUSY}$ consistent with the new physics signal seen by the Brookhaven experiment. The sparticle spectrum of these models lies within reach of the planned accelerator experiments.

1 Introduction

Recently the Brookhaven experiment E821 made a precise determination of the muon anomaly $a_\mu = (g_\mu - 2)/2$ and found a deviation from the Standard Model result at the 2.6$\sigma$ level. The experiment finds

$$a_\mu^{\text{exp}} - a_\mu^{\text{SM}} = 43(16) \times 10^{-10}$$

(1)

A correction to $a_\mu$ is expected in supersymmetric models\cite{2} and a realistic analysis of the correction to $a_\mu$ was given in the supergravity unified model with gravity mediated breaking of supersymmetry in Refs.\cite{3, 4}. Specifically in the analysis of Ref.\cite{4} it was pointed out that the supersymmetric electro-weak correction to $a_\mu$ could be as large or larger than the Standard Model electro-weak correction\cite{3, 4}. The fact that the supersymmetric electro-weak contribution to $a_\mu$ can be large is supported by several later works which include constraints of the unification of the gauge coupling constants using the high precision LEP data, radiative breaking of the electro-weak symmetry, experimental bounds on sparticle masses and relic density constraints on neutralino dark matter assuming R parity conservation\cite{7, 8}. Soon after the release of data\cite{1} on the observation of a difference between the experimental value and the theoretical prediction of $a_\mu$ in the Standard
Model several analyses appeared [9-17] both within the supersymmetric framework [9-15] as well as in non-supersymmetric scenarios [13, 17]. Specifically the work of Ref. [9] used a $2\sigma$ error corridor on $a_\mu^{\text{susy}}$ where $a_\mu^{\text{susy}} = a_\mu^{\text{exp}} - a_\mu^{\text{SM}}$ to constrain SUSY, i.e.,

$$10.6 \times 10^{-10} < a_\mu^{\text{susy}} < 76.2 \times 10^{-10}$$

where the error corridor also includes uncertainties due to hadronic error [18] in the theoretical predictions. The analysis of Ref. [9] showed the interesting result that the BNL data implies that the sparticles have upper limits which lie within reach of the planned accelerator experiments. Thus, for example, one finds that within the minimal SUGRA model [19] the BNL constraint implies that the lighter chargino mass $m_{\chi_1^+} \leq 600$ GeV, $m_{\tilde{g}} \leq 750$ GeV and $m_0 \leq 1.1$ TeV ($\tan\beta \leq 30$) consistent with the fine tuning criteria [20]. These mass ranges are within reach of the LHC and a part of the parameter space may also be accessible at RUNII of the Tevatron. Further, it was shown that the BNL data implies that $\text{sign}(\mu)$ is positive using the standard sign convention [21]. This result is consistent with the experimental $b \to s + \gamma$ constraint that eliminates much of the parameter space for the case when $\mu < 0$ [22]. It was also discussed in Ref. [9] that the effects from extra dimensions [23] on $g_\mu - 2$ are typically very small and do not pose a serious background to the supersymmetric electro-weak contribution to $g_\mu - 2$.

The analysis carried out in Ref. [9] was under the assumption of CP conservation where the phases of all the soft SUSY parameters are set to zero. However, in general the soft breaking parameters can be complex and their presence brings in new sources of CP violation over and above the one in the CKM matrix of the Standard Model. The normal size of the phases is $O(1)$ which creates a problem in that phases of this size typically lead
to the electric dipole moment for the electron and for the neutron which are in excess of
the experimental limits\cite{24}. Some of the possible ways to avert this disaster consist of
assuming small phases\cite{25}, assuming that the sparticle spectrum is heavy\cite{26} and more
recently the possibility that there are cancellations\cite{27} which allows for large phases and
a not too heavy sparticle mass spectrum. For the last scenario one will have then large
CP violating phases which would affect a variety of low energy physics, such as sparticle
masses and decays, Higgs mixing, proton decay, B physics and baryogenesis. Thus the
inclusion of CP phases is an important new ingredient in SUSY phenomenology. Now
\( a_{\mu}^{SUSY} \) also depends on the CP phases and thus the experimental constraints on
\( a_{\mu}^{SUSY} \) can be translated into constraints on the CP phases.

A full analysis of the effects of CP phases on \( g_{\mu} - 2 \) in the minimal N=1 supergravity
and in MSSM was given in Ref.\cite{28}. Remarkably it is found that the CP phases strongly
affect \( a_{\mu}^{SUSY} \) in that they can change both its sign and its magnitude. It is this fact, i.e.,
that the \( a_{\mu}^{SUSY} \) is a very sensitive function of the CP phases that leads us to utilize the
current BNL data to constrain the CP phases. The phases that enter most dominantly in
the \( g_{\mu} - 2 \) analysis are \( \theta_{\mu} \) and \( \xi_{2} \) and one finds that the BNL constraint eliminates a big
chunk of the parameter space in the \( \xi_{2} - \theta_{\mu} \) plane. The domains allowed and disallowed
by the BNL data depend sensitively on \( m_{0}, m_{1/2} \) and \( \tan \beta \) and less sensitively on other
parameters (Here \( m_{0} \) is the universal soft breaking mass for the scalar fields, \( m_{1/2} \) is the
universal gaugino mass, and \( \tan \beta = \langle H_{2} \rangle / \langle H_{1} \rangle \) where \( H_{2} \) gives mass to the up
quark and \( H_{1} \) gives mass to the down quark and the lepton). Often as much 60\textendash{}90\% of
the area in the \( \xi_{2} - \theta_{\mu} \) plane is excluded by the BNL constraint. In the limit of vanishing
phases the allowed region reduces to the constraint $\mu > 0$ which was deduced in the earlier analysis under the constraint of CP conservation. Of course, not all the parameter space allowed by the $g_\mu - 2$ constraint is allowed by the EDM constraints. However, we find that these constraints can be mutually consistent. Thus we give examples of models where the phases are large, i.e., $O(1)$, the EDM constrains are satisfied and the contribution to $a_\mu^{\text{susy}}$ is consistent with the new physics signal seen in the precise BNL measurement. The outline of the rest of the paper is as follows: In Sec.2 we give some of the basic formulae which enter into the $g_\mu - 2$ analysis with CP violation. In Sec.3 we give a discussion of the numerical results obtained by imposing the constraint of Eq.(2). Conclusions are given in Sec.4.

## 2 $g_\mu - 2$ with CP Violating Phases

$a_\mu^{\text{susy}}$ at the one loop level arises from the chargino exchange and from the neutralino exchange. The chargino contribution is typically the dominant one although the neutralino contribution can become very significant in certain regions of the parameter space. In fact the neutralino exchange contribution is central in determining the boundary of the allowed and the disallowed region in the plane of the CP violating phases on which $a_\mu^{\text{susy}}$ sensitively depends. To define notation and explain the main features of the analysis we exhibit below the CP phase dependent chargino contribution and the reader is referred to the Ref.[28] for the full analytic analysis including the neutralino exchange contribution.

The chargino mass matrix with CP phases is given by
where we have absorbed the phases of the Higgs sector by field redefinitions. In Eq.(3) \( \theta_\mu \) is the phase of the Higgs mixing parameter \( \mu \), \( \xi_2 \) is the phase of the SU(2) gaugino mass \( \tilde{m}_2 \). The chargino mass matrix can be diagonalized by the biunitary transformation

\[
U^* M_C V^{-1} = \text{diag}(\tilde{m}_{\chi_1^+}, \tilde{m}_{\chi_2^+})
\]

where \( U \) and \( V \) are unitary matrices. The chargino contribution is given by

\[
a_\mu^{\chi^+} = a_\mu^{1\chi^+} + a_\mu^{2\chi^+}
\]

where

\[
a_\mu^{1\chi^+} = \frac{m_\mu \alpha_{EM}}{4\pi \sin^2 \theta_W} \sum_{i=1}^{2} \frac{1}{M_{\chi_i^+}} \text{Re}(\kappa_\mu U_{i2}^* V_{i1}^*) F_3 \left( \frac{M_{\tilde{\nu}}^2}{M_{\chi_i^+}^2} \right). \tag{5}
\]

and

\[
a_\mu^{2\chi^+} = \frac{m_\mu^2 \alpha_{EM}}{24\pi \sin^2 \theta_W} \sum_{i=1}^{2} \frac{1}{M_{\chi_i^+}^2} (|\kappa_\mu U_{i2}|^2 + |V_{i1}|^2) F_4 \left( \frac{M_{\tilde{\nu}}^2}{M_{\chi_i^+}^2} \right). \tag{6}
\]

Here \( F_3(x) = (x-1)^{-3}(3x^2-4x+1-2x^2 \ln x) \), \( F_4(x) = (x-1)^{-4} (2x^3+3x^2-6x+1-6x^2 \ln x) \) and \( \kappa_\mu = m_\mu / \sqrt{2} M_W \cos \beta \). As discussed in Ref.[28] the entire phase dependence of the chargino contribution to \( a_\mu \) resides in the combination \( \theta_\mu + \xi_2 \). The neutralino contribution, however, depends on additional phases and one can choose these additional combinations to be \( \theta_\mu + \xi_1 \) and \( \theta_\mu + \alpha_{A_0} \) where \( \xi_1 \) is the phase of the U(1) gaugino mass \( \tilde{m}_1 \) and \( \alpha_{A_0} \) is the phase of the universal parameter \( A_0 \) of trilinear soft SUSY breaking term in the scalar potential.
3 Discussion of Results

We want to analyze the effect of the constraint of Eq.(2) on the CP phases on which $a_{\mu}^{SUSY}$ sensitively depends. We shall work in the region of the parameter space where sparticle masses are of moderate size and CP phases are O(1). In this region one can manufacture an $a_{\mu}^{SUSY}$ of the size of the new physics effect indicated by the BNL experiment. However, since the sparticle masses are moderate size and the phases are O(1) we need the cancellation mechanism to achieve consistency with the EDM constraints. For the purpose of the analysis we shall use the parameter space discussed in Ref.[29] which consists of the parameters: $m_0$, $m_{1/2}$, $A_0$, $\tan \beta$, $\theta_{\mu}$, $\xi_1$, $\xi_2$ and $\xi_3$ where $\xi_1$ is phase of the U(1) gaugino mass $\tilde{m}_1$, and $\xi_3$ is the phase of SU(3) gaugino mass $\tilde{m}_3$. The electro-weak sector of the model does not involve the SUSY QCD phase $\xi_3$ which, however, enters in the EDM analysis of the neutron. The neutralino exchange contribution depends also on $\xi_1$ and $\alpha_{A_0}$ in addition to its dependence on $\theta_{\mu}$ and $\xi_2$. However, the dependence of the sum of both contributions on $\xi_1$ and $\alpha_{A_0}$ is weak. Thus mainly the phases strongly constrained by the Brookhaven experiment are $\xi_2$ and $\theta_{\mu}$.

In Fig.1 we display the allowed parameter space in the $\xi_2 - \theta_{\mu}$ plane in the range $-\pi \leq \xi_2 \leq \pi$ and $-\pi \leq \theta_{\mu} \leq \pi$ for the specific input values of $m_0$, $m_{1/2}$, $\tan \beta$, $A_0$, $\alpha_{A_0}$ and $\xi_1$ as given in the caption of Fig.1. As discussed in Sec.2, the chargino exchange contribution to $a_{\mu}^{SUSY}$ is a function only of the combination $\theta_{\mu} + \xi_2$. This means that in the part of the parameter space where the chargino contribution is dominant a value of $\theta_{\mu} + \xi_2$ allowed by the BNL constraint will generate a $135^0$ line in the $\xi_2 - \theta_{\mu}$ plane. Similarly a range of allowed values of $\theta_{\mu} + \xi_2$ will generate an area at $135^0$ incline and we see that
is approximately true in Fig.1. Now, of course, if the chargino contribution was the sole contribution in $a_{\mu}^{SUSY}$ Fig.1 would consist of only parallel lines at $135^0$ incline within the allowed range of $\theta_\mu + \xi_2$ consistent with Eq.(2). However, $a_{\mu}^{SUSY}$ also contains the neutralino exchange contribution which is strongly dependent on $\xi_2$ and $\theta_\mu$ individually even when $\theta_\mu + \xi_2$ is fixed. The strong dependence of the neutralino contribution on $\xi_2$ when $\theta_\mu + \xi_2$ is fixed is shown in Fig.2. Because of this the sum of the chargino and the neutralino contributions does not possess the simple dependence on $\theta_\mu$ and $\xi_2$ in the sum form. Thus in Fig.1 the boundaries at $135^0$ are not exactly straight lines since near the boundary the neutralino contribution can move $a_{\mu}^{SUSY}$ in or out of the allowed range admitting or eliminating that point in the parameter space of the admissible set. Further, since the neutralino contribution violates the simple dependence on $\theta_\mu + \xi_2$ it destroys the translational invariance of $a_{\mu}^{SUSY}$ on $\theta_\mu$ (with $\theta_\mu + \xi_2$ fixed). We see this violation in Fig.1 from the asymmetrical endings of the allowed region, i.e., the lower right hand and the upper left hand of the admissible region, are not mirror reflections of each other. In addition to $\theta_\mu$ and $\xi_2$, the parameters $\tan \beta$, $m_{1/2}$ and $m_0$ also have a strong effect on $a_{\mu}$. We study the effect of changes in these below.

To study the effect of the dependence on $\tan \beta$ we carry out an analysis in Fig.3 similar to that of Fig.(1) but with $\tan \beta = 5$ and with all other parameters fixed at their values in Fig.1. Now as pointed out in Refs.[7, 8] $a_{\mu}^{SUSY}$ has a strong dependence on $\tan \beta$. As shown in the first paper of Ref.[8] this dependence arises from the chiral interference term in the chargino exchange contribution which is proportional to $\tan \beta$ for large $\tan \beta$. Thus a reduction in the value of $\tan \beta$ reduces the magnitude of $a_{\mu}^{SUSY}$ and its relative smallness
results in a smaller range in $\theta_\mu + \xi_2$ around $\theta_\mu + \xi_2 = 0$ consistent with Eq.(2). Further, since the magnitude of $a_\mu^{SUSY}$ is smaller and closer to the lower limit of Eq.(2) it is more sensitive to the neutralino exchange contributions which can move it out of the allowed region more easily reducing the allowed region in the $\xi_2 - \theta_\mu$ plane which is what we see in Fig.3.

Next we study the effect of changing the value of $m_{1/2}$. An increase in the value of $m_{1/2}$ increases the chargino mass and the neutralino mass which reduces the magnitude of $a_\mu^{SUSY}$. The reduction in the magnitude of $a_\mu^{SUSY}$ leads to a smaller range for $\theta_\mu + \xi_2$ which is what we see in Fig.4 relative to Fig.1. Finally we look at the effect of the variation of $m_0$ on $a_\mu^{SUSY}$. Now similar to the effect of increasing $m_{1/2}$, an increase in the value of $m_0$ decreases the overall magnitude of $a_\mu^{SUSY}$ bringing it closer to the BNL lower limit as given by Eq.(2). As in the analysis of Figs.3 and Fig.4 the fact that the overall magnitude of $a_\mu^{SUSY}$ is smaller means that changes in the phase can more easily move its value out of the BNL admissible domain thus reducing the allowed range of $\theta_\mu + \xi_2$. This is what we see in Fig.5 where $m_0 = 400$ GeV. The same argument would indicate that a further increase in the value of $m_0$ should further decrease the allowed range of $\theta_\mu + \xi_2$ which is what we find in Fig.6 where $m_0 = 600$ GeV. We note that $a_\mu^{SUSY}$ is more sensitive to changes in $m_{1/2}$ than in $m_0$. This was seen already in the analysis of Ref.[9] where the upper limit of $m_0$ was found to be significantly larger than the upper limit on $m_{1/2}$. The above explains why the allowed area in Fig.4 is smaller than in Figs.5 and 6. This is so because in Fig.4 $m_{1/2}$ is close to its upper limit while is Figs.4 and 5 $m_0$ is significantly lower than its upper limit. We notice also that the allowed regions in Figs. 5 and 6
consist of complete straight lines which means that the neutralino contribution role here is suppressed severely by increasing $m_0$.

Now not all the parameter space admissible by the $g_\mu - 2$ constraint in Figs. 1-6 is admissible by the constraints on the electron and on the neutron EDM. To satisfy the EDM constraints via the cancellation mechanism we have to utilize also the parameter $\xi_3$ along with $\theta_\mu$, $\xi_2$ and other soft parameters. (We include the two loop effects of Ref. [30] in the analysis.). In Table 1 we exhibit five points (a-e) that lie in each of the allowed regions of Fig.1 and Figs. 3-6, i.e., point (a) lies in the allowed region of Fig. 1, point (b) lies in the allowed region of Fig. 3 etc, which satisfy the EDM constraints and the corresponding value of $a_\mu^{SUSY}$ lies in the BNL range of Eq.(2). Thus Table 1 gives five models which have large CP violating phases, their contributions to the EDM of the electron and of the neutron lie within experimental limits using the cancellation mechanism and they produce a SUSY contribution to $g_\mu - 2$ consistent with the signal observed by the BNL experiment. The sparticle spectrum corresponding to cases (a-e) of Table 1 is shown in Table 2. One finds that in all the cases the sparticle spectrum is low enough that some if not all of the sparticles must become visible at the LHC, and in some cases the sparticle spectrum is low enough to even lie within reach of RUNII of the Tevatron. We note that using points of Table 1 one can generate trajectories using the scaling technique given in Ref. [31] where the EDM constraints are satisfied and thus one can use this technique to produce many more models of the type discussed above.
Table 1: Cases where the EDM and the g-2 experiments are satisfied

| (case) | $\xi_2$, $\theta_\mu$, $\xi_3$ (radian) | $d_e$, $d_n$ (ecm) | $a^{SUSY}_\mu$ |
|--------|-----------------------------------------|--------------------|----------------|
| (a)    | -.63, .3, .37                           | $-4.2 \times 10^{-27}$, $-5.3 \times 10^{-26}$ | $47.0 \times 10^{-10}$ |
| (b)    | -.85, .4, .37                           | $4.2 \times 10^{-27}$, $4.8 \times 10^{-26}$ | $10.8 \times 10^{-10}$ |
| (c)    | -.8, .2, 1.3                            | $4.0 \times 10^{-27}$, $5.4 \times 10^{-26}$ | $12.2 \times 10^{-10}$ |
| (d)    | -.32, .3, -.28                          | $-1.2 \times 10^{-27}$, $3.3 \times 10^{-26}$ | $20.1 \times 10^{-10}$ |
| (e)    | -.5, .49, -.5                           | $1.8 \times 10^{-27}$, $-6.6 \times 10^{-27}$ | $12.7 \times 10^{-10}$ |

4 Conclusion

In this paper we have used the new physics signal seen by the Brookhaven g-2 experiment and the recently derived CP phase dependent analytic results on the supersymmetric electro-weak correction to $g_\mu - 2$ to put limits on the explicit CP violating phases that arise from the soft SUSY breaking sector of MSSM. Using a $2\sigma$ error corridor around the observed effect we find that the BNL constraint excludes a large region in the $\xi_2 - \theta_\mu$ plane. The amount of the region excluded depends sensitively of $\tan \beta$, $m_0$, and $m_{1/2}$ and less sensitively on the remaining parameters. In most of the parameter space the excluded region is as much as $60 - 90\%$ of the total area, i.e., the area mapped by $-\pi \leq \xi_2 \leq \pi$, $-\pi \leq \theta_\mu \leq \pi$. In the limit when the phases vanish the allowed region limits to the case $\mu > 0$ deduced in the previous analysis using CP conservation[9]. We also show that the regions allowed by the BNL constraint contains points where the cancellation mechanism operates and provide examples of models with large CP violation consistent with the ex-
Table 2: Sparticle masses (in GeV) for cases (a-e) in Table 1.

| (case) | $\chi_1^0, \chi_2^0, \chi_3^0, \chi_4^0$ | $\chi_1^+, \chi_2^+$ | $\tilde{\mu}_1, \tilde{\mu}_2$ | $\tilde{u}_1, \tilde{u}_2$ |
|--------|------------------------------------------|----------------------|-------------------------|-------------------------|
| (a)    | 98.2, 186.9, 389.8, 403.5                | 190.2, 405.6         | 145.0, 209.6            | 628.5, 647.4            |
| (b)    | 97.2, 184.0, 408.3, 426.6                | 187.0, 426.6         | 144.6, 209.1            | 628.6, 647.5            |
| (c)    | 213.8, 421.0, 845.8, 852.2               | 429.3, 853.2         | 232.0, 397.2            | 1335.3, 1378.0          |
| (d)    | 98.1, 186.0, 378.4, 393.4                | 189.2, 395.3         | 413.5, 440.3            | 738.3, 754.4            |
| (e)    | 98.3, 187.1, 393.7, 407.3                | 190.4, 409.3         | 609.1, 627.6            | 863.2, 877.0            |

Experimental EDM limits of the electron and the neutron and with SUSY contributions to $a_\mu$ consistent with the new physics signal seen by the BNL experiment. These models also possess sparticle spectra which lie within reach of collider experiments planned for the near future.

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Figure 1: A plot of the allowed region (shaded) in the $\xi_2 - \theta_\mu$ plane allowed by the constraint of Eq.(2) when $m_0 = 100$, $m_1^2 = 246$, $\tan \beta = 20$, $A_0=1$, $\xi_1 = .3$, and $\alpha_{A_0} = .5$ where all masses are in GeV.
Figure 2: A plot of the chargino contribution $a_{\mu}^{\chi^{-}}$ (dotted line), neutralino contribution $a_{\mu}^{\chi^{0}}$ (dashed line) and the total $a_{\mu}^{SU SY}$ (solid line) as a function of $\xi_2$ in the range $-\pi \leq \xi_2 \leq \pi$ when $\theta_{\mu} + \xi_2 = -1$, $m_0 = 100$, $m_1 = 246$, $\tan \beta = 20$, $A_0 = 1$, $\xi_1 = .4$, $\alpha_{A_0} = .5$, where all masses are in GeV. The small fluctuation of the chargino contribution from exact constancy is due to small rounding off errors in the numerical integration program.
Figure 3: A plot of the allowed region (shaded) in the $\xi_2 - \theta_\mu$ plane allowed by the constraint of Eq.(2) with all the same parameters as in Fig.1 except that $\tan \beta = 5$. 
Figure 4: A plot of the allowed region (shaded) in the $\xi_2 - \theta_\mu$ plane allowed by the constraint of Eq.(2) with all the same parameters as in Fig.1 except that $m_3 = 527$ GeV.
Figure 5: A plot of the allowed region (shaded) in the $\xi_2 - \theta_\mu$ plane allowed by the constraint of Eq.(2) with all the same parameters as in Fig.1 except that $m_0 = 400$ GeV.
Figure 6: A plot of the allowed region (shaded) in the $\xi_2 - \theta_\mu$ plane allowed by the constraint of Eq.(2) with all the same parameters as in Fig.1 except that $m_0 = 600$ GeV.