PHENOMENOLOGY OF NEUTRINO MASSES AND MIXINGS

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ABSTRACT

We review theoretical ideas, problems and implications of neutrino masses and mixing angles. We give a general discussion of schemes with three light neutrinos. Several specific examples are analyzed in some detail, particularly those that can be embedded into grand unified theories.

1. Introduction

There is by now convincing evidence, from the experimental study of atmospheric and solar neutrinos [12], for the existence of at least two distinct frequencies of neutrino oscillations. This in turn implies non-vanishing neutrino masses and a mixing matrix, in analogy with the quark sector and the CKM matrix. So apriori the study of masses and mixings in the lepton sector should be considered at least as important as that in the quark sector. But actually there are a number of features that make neutrinos especially interesting. In fact the smallness of neutrino masses is probably related to the fact that $\nu$’s are completely neutral (i.e. they carry no charge which is exactly conserved) and are Majorana particles with masses inversely proportional to the large scale where lepton number (L) conservation is violated. Majorana masses can arise from the see-saw mechanism [3], in which case there is some relation with the Dirac masses, or from higher-dimensional non-renormalizable operators which come from a different sector of the lagrangian density than any other fermion mass terms. The relation with L non-conservation and the fact that the observed neutrino oscillation frequencies are well compatible with a large scale for L non-conservation, points to a tantalizing connection with Grand Unified Theories (GUT’s). So neutrino masses and mixings can represent a probe into the physics at GUT energy scales and offer a different perspective on the problem of flavour and the origin of fermion masses. There are also direct connections with important issues in astrophysics and cosmology as for example baryogenesis through leptogenesis [4] and the possibly non-negligible contribution of neutrinos to hot dark matter in the Universe.
Recently there have been new important experimental results that have considerably improved our knowledge. The SNO experiment has confirmed that the solar neutrino deficit is due to neutrino oscillations and not to a flaw in our modeling of the sun: the total neutrino flux is in agreement with the solar model but only about one third arrives on earth as $\nu_e$ while the remaining part consists of other kinds of active neutrinos, presumably $\nu_\mu$ and $\nu_\tau$. The allowed amount of sterile neutrinos is strongly constrained. The KamLAND experiment has established that $\overline{\nu}_e$ from reactors show oscillations over an average distance of about 180 Km which are perfectly compatible with the frequency and mixing angle corresponding to one of the solutions of the solar neutrino problem (the MSW Large Angle (LA) solution). Thus the results from solar neutrinos have been reproduced and improved by a terrestrial experiment. Also the coincidence of the frequency for neutrinos from the sun and for antineutrinos from reactors is consistent with the validity of CPT invariance, which has been questioned because of the puzzling LSND claim of a signal that could indicate a third distinct oscillation frequency (hence implying either more than three light neutrinos or CPT violation). Finally the first results from WMAP on the cosmic radiation background and the related determination of cosmological parameters, in combination with other measurements, lead to an upper limit on the cosmological neutrino density $\Omega_\nu \lesssim 0.015$. This is a very important result that indicates that neutrinos are not a major component of the dark matter in the Universe. For three degenerate neutrinos the WMAP limit implies an upper bound on the common mass given by $m_\nu \lesssim 0.23 \text{ eV}$. Given the priors that are assumed for this determination, i.e. a definite cosmological model, a 2-digit value for the bound is not to be taken too seriously. Still the quoted value is about an order of magnitude smaller than the bound from tritium beta decay and of the same order of the upper bound on the Majorana mass that fixes the rate of neutrinoless double beta decay.

In spite of this progress there are many alternative models of neutrino masses. This variety is mostly due to the considerable experimental ambiguities that still exist. One first missing input is the absolute scale of neutrino masses: neutrino oscillations only determine mass squared differences. For atmospheric neutrinos $\Delta m_{atm}^2 \sim 2.5 \times 10^{-3} \text{ eV}^2$ while for solar neutrinos $\Delta m_{sol}^2 \sim 7 \times 10^{-5} \text{ eV}^2$. Another key missing quantity is the value of the third mixing angle $s_{13}$ on which only a bound is known, $s_{13} \lesssim 0.22$. Then it is essential to know whether the LSND signal, which has not been confirmed by KARMEN and is currently being double-checked by MiniBoone, will be confirmed or will be excluded. If LSND is right we probably need at least four light neutrinos; if not we can do with only the three known ones.

Here we will briefly summarize the main categories of neutrino mass models, discuss their respective advantages and difficulties and give a number of examples. We illustrate how forthcoming experiments can discriminate among the various alternatives. We will devote a special attention to a comprehensive discussion in a GUT framework of neutrino masses together with all other fermion masses. This is for ex-
ample possible in models based on SU(5) × U(1)F or on SO(10) (we always consider SUSY GUT’s).}

2. Basic Formulae and Data for Three-Neutrino Mixing

We assume in the following that the LSND signal, will not be confirmed so that there are only two distinct neutrino oscillation frequencies, the atmospheric and the solar frequencies. These two can be reproduced with the known three light neutrino species (for more than three neutrinos see, for example, ref. [10]).

Neutrino oscillations are due to a misalignment between the flavour basis, \( \nu' \equiv (\nu_e, \nu_\mu, \nu_\tau) \), where \( \nu_e \) is the partner of the mass and flavour eigenstate \( e^- \) in a left-handed (LH) weak isospin SU(2) doublet (similarly for \( \nu_\mu \) and \( \nu_\tau \)) and the mass eigenstates \( \nu \equiv (\nu_1, \nu_2, \nu_3) \):

\[
\nu' = U \nu ,
\]

where \( U \) is the unitary 3 by 3 mixing matrix. Given the definition of \( U \) and the transformation properties of the effective light neutrino mass matrix \( m_\nu \):

\[
\nu'^T m_\nu \nu' = \nu^T U^T m_\nu U \nu
\]

\[
U^T m_\nu U = \text{Diag} (m_1, m_2, m_3) \equiv m_{\text{diag}} ,
\]

we obtain the general form of \( m_\nu \) (i.e. of the light \( \nu \) mass matrix in the basis where the charged lepton mass is a diagonal matrix):

\[
m_\nu = U m_{\text{diag}} U^T .
\]

The matrix \( U \) can be parameterized in terms of three mixing angles \( \theta_{12}, \theta_{23} \) and \( \theta_{13} \) (\( 0 \leq \theta_{ij} \leq \pi/2 \)) and one phase \( \varphi \) (\( 0 \leq \varphi \leq 2\pi \)), exactly as for the quark mixing matrix \( V_{CKM} \). The following definition of mixing angles can be adopted:

\[
U = \begin{pmatrix}
1 & 0 & 0 \\
0 & c_{23} & s_{23} \\
0 & -s_{23} & c_{23}
\end{pmatrix}
\begin{pmatrix}
c_{13} & 0 & s_{13} e^{i \varphi} \\
0 & 1 & 0 \\
-s_{13} e^{-i \varphi} & 0 & c_{13}
\end{pmatrix}
\begin{pmatrix}
c_{12} & s_{12} & 0 \\
-s_{12} & c_{12} & 0 \\
0 & 0 & 1
\end{pmatrix}
\]

(4)

where \( s_{ij} \equiv \sin \theta_{ij} \), \( c_{ij} \equiv \cos \theta_{ij} \). In addition, if \( \nu \) are Majorana particles, we have the relative phases among the Majorana masses \( m_1, m_2 \) and \( m_3 \). If we choose \( m_3 \) real and positive, these phases are carried by \( m_{1,2} \equiv |m_{1,2}| e^{i \phi_{1,2}} \). Thus, in general, 9 parameters are added to the SM when non-vanishing neutrino masses are included: 3 eigenvalues, 3 mixing angles and 3 CP violating phases.

In our notation the two frequencies, \( \Delta m_i^2/4E \ (I = \text{sun, atm}) \), are parametrized in terms of the \( \nu \) mass eigenvalues by

\[
\Delta m_{\text{sun}}^2 = |\Delta m_{12}^2| , \quad \Delta m_{\text{atm}}^2 = |\Delta m_{23}^2| .
\]

(5)
Table 1: Square mass differences and mixing angles.

|                          | lower limit (3σ) | best value | upper limit (3σ) |
|--------------------------|------------------|------------|------------------|
| \((\Delta m^2_{\text{sun}})_{\Lambda 1}\) (10^{-5} eV^2) | 5                | 7          | 10               |
| \((\Delta m^2_{\text{sun}})_{\Lambda 2}\) (10^{-5} eV^2) | 14               | 16         | 19               |
| \(\Delta m^2_{\text{atm}}\) (10^{-3} eV^2)          | 1                | 3          | 4                |
| \(\tan^2 \theta_{12}\)                                | 0.29             | 0.45       | 0.82             |
| \(\tan^2 \theta_{23}\)                                | 0.45             | 1.0        | 2.3              |
| \(\tan^2 \theta_{13}\)                                | 0                | 0          | 0.05             |

where \(\Delta m^2_{12} = |m_2|^2 - |m_1|^2 > 0\) and \(\Delta m^2_{23} = m_3^2 - |m_2|^2\). The numbering 1,2,3 corresponds to our definition of the frequencies and in principle may not coincide with the ordering from the lightest to the heaviest state. From experiment, see table 11, we know that \(s_{13}\) is small, according to CHOOZ, \(s_{13} < 0.22\) (3σ). Atmospheric neutrino oscillations mainly depend on \((\Delta m^2_{\text{atm}}, \theta_{23}, \theta_{13})\), while solar oscillations are controlled by \((\Delta m^2_{\text{sol}}, \theta_{12}, \theta_{13})\). Therefore, in the ideal limit of exactly vanishing \(s_{13}\), the solar and atmospheric oscillations decouple and depend on two separate sets of two-flavour parameters. For atmospheric neutrinos we have \(c_{23} \sim s_{23} \sim 1/\sqrt{2}\), corresponding to nearly maximal mixing. Oscillations of muon neutrinos into tau neutrinos are favoured over oscillations into sterile neutrinos \(\nu_s\). The conversion probability and the zenith angular distribution of high-energy muon neutrinos are sensitive to matter effects, which distinguish \(\nu_\tau\) from \(\nu_s\). Moreover, for conversion of \(\nu_\mu\) into pure \(\nu_s\), neutral current events would become up/down asymmetric. In both cases data strongly disfavour the pure sterile case. Oscillations into \(\nu_\tau\) are also indirectly supported by a SK data sample that can be interpreted in terms of enriched \(\tau\)-like charged-current events. The sterile component of the neutrino participating in atmospheric oscillations should square to less than 0.25 at 90% C.L. Disappearance
of laboratory-produced muon neutrinos has also been confirmed within expectations by the K2K experiment.

The only surviving solution to the solar neutrino problem after KamLAND results is MSW, with $\Delta m^2_{\text{sol}} \approx 7 \cdot 10^{-5}$ eV$^2$ and $\tan^2 \theta_{12} \approx 0.4$. At the moment data are compatible with two small ‘islands’, almost separate along $\Delta m^2_{\text{sol}}$ (see table 1, from \cite{16,17}), with a slight preference for the low $\Delta m^2_{\text{sol}}$ region. Before KamLAND the interpretation of solar neutrino data in terms of oscillations required the knowledge of the Boron neutrino flux, $f_B$. For instance, charged and neutral current data from SNO are sensitive, respectively, to $f_B \langle P_{\text{ee}} \rangle$ and to $f_B \langle \sum_a P_{ea} \rangle (a = e, \nu, \tau)$, where $\langle P_{ef} \rangle$ denotes the appropriately averaged conversion probability from $\nu_e$ to $\nu_f$. KamLAND \cite{18} provides a direct measurement of $\langle P_{\text{ee}} \rangle$. Beyond the impact on the oscillation parameters and a check that the solar standard model works well ($f_B = (1.00 \pm 0.06) \times 5.05 \cdot 10^6 \text{cm}^{-2}\text{sec}^{-1}$), the comparison among these experiments shows that the conversion of Boron solar neutrinos into sterile neutrinos is compatible with zero. Therefore, the LSND indication for a third oscillation frequency associated to one or more sterile neutrinos is not supported by any other experiment, at the moment. Now, after KamLAND, also the possibility that such a frequency originates from a CPT violating neutrino spectrum \cite{19} has no independent support. Data from solar neutrino experiments and KamLAND, involving, respectively, electron neutrinos and electron antineutrinos, are compatible with a CPT invariant spectrum.

If we take maximal $s_{23}$ and keep only linear terms in $u = s_{13}e^{i\phi}$, from experiment we find the following structure of the $U_{fi}$ ($f = e, \mu, \tau$, $i = 1, 2, 3$) mixing matrix, apart from sign convention redefinitions:

$$U_{fi} = \begin{pmatrix} c_{12} & s_{12} & u \\ -(s_{12} + c_{12}u^*)/\sqrt{2} & (c_{12} - s_{12}u^*)/\sqrt{2} & 1/\sqrt{2} \\ (s_{12} - c_{12}u^*)/\sqrt{2} & -(c_{12} + s_{12}u^*)/\sqrt{2} & 1/\sqrt{2} \end{pmatrix}, \quad (6)$$

where $\theta_{12}$ is close to $\pi/6$. Given the observed frequencies and our notation in eq. (5), there are three possible patterns of mass eigenvalues:

- **Degenerate**: $|m_1| \sim |m_2| \sim |m_3| \gg |m_i - m_j|$
- **Inverted hierarchy**: $|m_1| \sim |m_2| \gg |m_3|$
- **Normal hierarchy**: $|m_3| \gg |m_{2,1}| \quad (7)$

Models based on all these patterns have been proposed and studied and all are in fact viable at present. In the following we will first discuss neutrino masses in general and, in particular, Majorana neutrinos. Then we recall the existing constraints on the absolute scale of neutrino masses. We then discuss the importance of neutrinoless double beta decay that, if observed, would confirm the Majorana nature of neutrinos. Also the knowledge of the rate of this process could discriminate among the possible patterns of neutrino masses in \cite{7}. The possible importance of heavy Majorana
neutrinos for the explanation of baryogenesis through leptogenesis in the early Universe will be briefly discussed. We finally review the phenomenology of neutrino mass models based on the three spectral patterns in (7) and the respective advantages and problems.

3. Neutrino Masses and Lepton Number Violation

Neutrino oscillations imply neutrino masses which in turn demand either the existence of right-handed (RH) neutrinos (Dirac masses) or lepton number L violation (Majorana masses) or both. Given that neutrino masses are certainly extremely small, it is really difficult from the theory point of view to avoid the conclusion that L conservation must be violated. In fact, in terms of lepton number violation the smallness of neutrino masses can be explained as inversely proportional to the very large scale where L is violated, of order $M_{\text{GUT}}$ or even $M_{\text{Pl}}$.

Once we accept L non-conservation we gain an elegant explanation for the smallness of neutrino masses. If L is not conserved, even in the absence of heavy RH neutrinos, Majorana masses for neutrinos can be generated by dimension five operators $^{20}$ of the form

$$O_5 = \frac{(H_l)_i^T \lambda_{ij} (H_l) j}{\Lambda} + \text{h.c.},$$

with $H$ being the ordinary Higgs doublet, $l_i$ the SU(2) lepton doublets, $\lambda$ a matrix in flavour space and $\Lambda$ a large scale of mass, of order $M_{\text{GUT}}$ or $M_{\text{Pl}}$. Neutrino masses generated by $O_5$ are of the order $m_\nu \approx v^2/\Lambda$ for $\lambda_{ij} \approx \mathcal{O}(1)$, where $v \sim \mathcal{O}(100 \text{ GeV})$ is the vacuum expectation value of the ordinary Higgs.

We consider that the existence of RH neutrinos $\nu^c$ is quite plausible because all GUT groups larger than SU(5) require them. In particular the fact that $\nu^c$ completes the representation 16 of SO(10): $16=\bar{5}+10+1$, so that all fermions of each family are contained in a single representation of the unifying group, is too impressive not to be significant. At least as a classification group SO(10) must be of some relevance. Thus in the following we assume that there are both $\nu^c$ and L non-conservation. With these assumptions the see-saw mechanism $^{23}$ is possible. Also to fix notations we recall that in its simplest form it arises as follows. Consider the SU(3) × SU(2) × U(1) invariant Lagrangian giving rise to Dirac and $\nu^c$ Majorana masses (for the time being we consider the $\nu$ (versus $\nu^c$) Majorana mass terms as comparatively negligible):

$$\mathcal{L} = -\nu^c y_\nu (H_l) + \frac{1}{2} \nu^c M \nu^c + \text{h.c.}$$

The Dirac mass matrix $m_D \equiv y_\nu v/\sqrt{2}$, originating from electroweak symmetry breaking, is, in general, non-hermitian and non-symmetric, while the Majorana mass matrix $M$ is symmetric, $M = M^T$. We expect the eigenvalues of $M$ to be of order $M_{\text{GUT}}$ or more because $\nu^c$ Majorana masses are SU(3) × SU(2) × U(1) invariant, hence unprotected and naturally of the order of the cutoff of the low-energy theory. Since all
\( \nu^c \) are very heavy we can integrate them away. For this purpose we write down the equations of motion for \( \nu^c \) in the static limit, i.e. neglecting their kinetic terms:

\[
- \frac{\partial \mathcal{L}}{\partial \nu^c} = y_{\nu}(HI) - M\nu^c = 0 \quad .
\]  

(10)

From this, by solving for \( \nu^c \), we obtain:

\[
\nu^c = M^{-1}y_{\nu}(HI) \quad .
\]  

(11)

We now replace in the lagrangian, eq. (9), this expression for \( \nu^c \) and we get the operator \( O_5 \) of eq. (8) with

\[
\frac{2\lambda}{\Lambda} = -y_{\nu}^T M^{-1} y_{\nu} \quad ,
\]  

(12)

and the resulting neutrino mass matrix reads:

\[
m_\nu = m_D^T M^{-1} m_D \quad .
\]  

(13)

This is the well known see-saw mechanism result 3: the light neutrino masses are quadratic in the Dirac masses and inversely proportional to the large Majorana mass. If some \( \nu^c \) are massless or light they would not be integrated away but simply added to the light neutrinos. Notice that the above results hold true for any number \( n \) of heavy neutral fermions \( R \) coupled to the 3 known neutrinos. In this more general case \( M \) is an \( n \) by \( n \) symmetric matrix and the coupling between heavy and light fields is described by the rectangular \( n \) by \( 3 \) matrix \( m_D \). Note that for \( m_\nu \approx \sqrt{\Delta m^2_{atm}} \approx 0.05 \) eV and \( m_\nu \approx m_D^2 / M \) with \( m_D \approx v \approx 200 \) GeV we find \( M \approx 10^{15} \) GeV which indeed is an impressive indication for \( M_{GUT} \).

If additional non-renormalizable contributions to \( O_5 \), eq. 8 are comparatively non-negligible, they should simply be added. After elimination of the heavy right-handed fields, at the level of the effective low-energy theory, the two types of terms are equivalent. In particular they have identical transformation properties under a chiral change of basis in flavour space. The difference is, however, that in the see-saw mechanism, the Dirac matrix \( m_D \) is presumably related to ordinary fermion masses because they are both generated by the Higgs mechanism and both must obey GUT-induced constraints. Thus if we assume the see-saw mechanism more constraints are implied.

4. Importance of Neutrinoless Double Beta Decay

Oscillation experiments do not provide information about the absolute neutrino spectrum and cannot distinguish between pure Dirac and Majorana neutrinos. From the endpoint of tritium beta decay spectrum we have an absolute upper limit of 2.2
eV (at 95% C.L.) on the mass of electron antineutrino $^{21}$, which, combined with the observed oscillation frequencies under the assumption of three CPT-invariant light neutrinos, represents also an upper bound on the masses of the other active neutrinos. Complementary information on the sum of neutrino masses is also provided by the galaxy power spectrum combined with measurements of the cosmic microwave background anisotropies. According to the recent analysis of the WMAP collaboration $^{22}$, $\sum_i |m_i| < 0.69$ eV (at 95% C.L.). More conservative analyses $^{23}$ give $\sum_i |m_i| < 1.01$ eV, still much more restrictive than the laboratory bound.

The discovery of $0\nu\beta\beta$ decay would be very important because it would establish lepton number violation and the Majorana nature of $\nu$'s, and provide direct information on the absolute scale of neutrino masses. As already mentioned the present limit from $0\nu\beta\beta$ is $|m_{ee}| < 0.2$ eV or to be more conservative $|m_{ee}| < 0.3 - 0.5$ eV $^{24}$. Note, however, that the WMAP limit implies for 3 degenerate $\nu$'s $|m| \lesssim 0.23$ eV and this poses a direct constraint on $m_{ee}$.

It is interesting to see what is the level at which a signal can be expected or at least not excluded in the different classes of models in (7) $^{25,26}$. The quantity which is bound by experiments is the 11 entry of the $\nu$ mass matrix, which in general, from eqs. (2) and (4), is given by:

$$|m_{ee}| = |(1 - s_{13}^2) (m_1 c_{12}^2 + m_2 s_{12}^2) + m_3 e^{2i\phi} s_{13}^2|,$$  \hspace{1cm} (14)

For 3-neutrino models with degenerate, inverse hierarchy or normal hierarchy mass patterns, starting from this general formula it is simple to derive the following bounds.

a) Degenerate case. If $|m|$ is the common mass and we take $s_{13} = 0$, which is a safe approximation in this case, because $|m_3|$ cannot compensate for the smallness of $s_{13}$, we have $m_{ee} \sim |m|(c_{12}^2 \pm s_{12}^2)$. Here the phase ambiguity has been reduced to a sign ambiguity which is sufficient for deriving bounds. So, depending on the sign we have $m_{ee} = |m|$ or $m_{ee} = |m| \cos 2\theta_{12}$. We conclude that in this case $m_{ee}$ could be as large the present experimental limit but should be at least of order $O(\sqrt{\Delta m_{atm}^2}) \sim O(10^{-2}$ eV) unless the solar angle is practically maximal, in which case the minus sign option can be arbitrarily small. But the experimental 1-$\sigma$ range of the solar angle does not favour a cancellation by more than a factor of 3.

b) Inverse hierarchy case. In this case the same approximate formula $m_{ee} = |m|(c_{12}^2 \pm s_{12}^2)$ holds because $m_3$ is small and $s_{13}$ can be neglected. The difference is that here we know that $|m| \approx \sqrt{\Delta m_{atm}^2}$ so that $|m_{ee}| < \sqrt{\Delta m_{atm}^2} \sim 0.05$ eV.

c) Normal hierarchy case. Here we cannot in general neglect the $m_3$ term. However in this case $|m_{ee}| \sim |\sqrt{\Delta m_{s_{12}^2}^2 s_{12}^2 \pm \sqrt{\Delta m_{atm}^2}}| s_{13}^2|$ and we have the bound $|m_{ee}| < a few 10^{-3}$ eV.
Recently evidence for $0\nu\beta\beta$ was claimed in ref. [27] at the 2-3\(\sigma\) level corresponding to $|m_{ee}| \sim 0.39$ eV. If confirmed this would rule out cases b) and c) and point to case a) or to models with more than 3 neutrinos.

5. Baryogenesis via Leptogenesis from Heavy $\nu^c$ Decay

In the Universe we observe an apparent excess of baryons over antibaryons. It is appealing that one can explain the observed baryon asymmetry by dynamical evolution (baryogenesis) starting from an initial state of the Universe with zero baryon number. For baryogenesis one needs the three famous Sakharov conditions: B violation, CP violation and no thermal equilibrium. In the history of the Universe these necessary requirements can have occurred at different epochs. Note however that the asymmetry generated by one epoch could be erased at following epochs if not protected by some dynamical reason. In principle these conditions could be verified in the SM at the electroweak phase transition. B is violated by instantons when $kT$ is of the order of the weak scale (but B-L is conserved), CP is violated by the CKM phase and sufficiently marked out-of-equilibrium conditions could be realized during the electroweak phase transition. So the conditions for baryogenesis at the weak scale in the SM superficially appear to be present. However, a more quantitative analysis [28] shows that baryogenesis is not possible in the SM because there is not enough CP violation and the phase transition is not sufficiently strong first order, unless $m_{H} < 80$ GeV, which is by now completely excluded by LEP. In SUSY extensions of the SM, in particular in the MSSM, there are additional sources of CP violation and the bound on $m_{H}$ is modified by a sufficient amount by the presence of scalars with large couplings to the Higgs sector, typically the $s$-top. What is required is that $m_{h} \sim 80 - 110$ GeV, a $s$-top not heavier than the top quark and, preferentially, a small $\tan \beta$. But also this possibility has by now become at best marginal with the results from LEP2.

If baryogenesis at the weak scale is excluded by the data it can occur at or just below the GUT scale, after inflation. But only that part with $|B - L| > 0$ would survive and not be erased at the weak scale by instanton effects. Thus baryogenesis at $kT \sim 10^{10} - 10^{15}$ GeV needs B-L violation at some stage like for $m_{\nu}$ if neutrinos are Majorana particles. The two effects could be related if baryogenesis arises from leptogenesis then converted into baryogenesis by instantons [4]. Recent results on neutrino masses are compatible with this elegant possibility [29]. Thus the case of baryogenesis through leptogenesis has been boosted by the recent results on neutrinos [30].

In leptogenesis the departure from equilibrium is determined by the deviation from the average number density induced by the decay of the heavy neutrinos. The Yukawa interactions of the heavy Majorana neutrinos $\nu^c$ lead to the decays $\nu^c \rightarrow lH$ (with $l$ a lepton) and $\nu^c \rightarrow \bar{l}H$ with CP violation. The violation of L conservation
arises from the $\Delta L = 2$ terms that produce the Majorana mass terms. The rates of the various interaction processes involved are temperature dependent with different powers of $T$, so that the equilibrium densities and the temperatures of decoupling from equilibrium during the Universe expansion are different for different particles and interactions. The rates $\Gamma_{\Delta L}(T)$ of $\Delta L = 2$ processes depend also on the neutrino masses and mixings, so that the observed values of the baryon asymmetry are related to neutrino processes. A recent quantitative analysis in \cite{31} concludes that a successful baryogenesis requires neutrino masses in the range $m_i \lesssim 0.1 \, \text{eV}$. This range is remarkably consistent with the results on neutrino oscillations. Beyond thermal production after reheating, RH neutrinos can also originate from large inflaton oscillations during the preheating stage \cite{32}.

6. Degenerate Neutrinos

For degenerate neutrinos the average $m^2$ is much larger than the splittings. At first sight the degenerate case is the most appealing: the observation of nearly maximal atmospheric neutrino mixing and the more recent result that also the solar mixing is large suggests that all $\nu$ masses are nearly degenerate. We shall see that this possibility has become less attractive with the recent new experimental information.

It is clear that in the degenerate case the most likely origin of $\nu$ masses is from some dimension 5 operators $(HL)^T_i \lambda_{ij} (HL)_j / \Lambda$ not related to the see-saw mechanism $m_\nu = m_D^T M^{-1} m_D$. In fact we expect the $\nu$ Dirac mass $m_D$ not to be degenerate like for all other fermions and a conspiracy to reinstate a nearly perfect degeneracy between $m_D$ and $M$, which arise from completely different physics, looks very un plausible (see, however, \cite{33}). Thus in degenerate models, in general, there is no direct relation with Dirac masses of quarks and leptons and the possibility of a simultaneous description of all fermion masses within a grand unified theory is more remote \cite{34}.

The degeneracy of neutrinos should be guaranteed by some slightly broken symmetry. Models based on discrete or continuous symmetries have been proposed. For example in the models of ref. \cite{35} the symmetry is $\text{SO}(3)$: in the unbroken limit neutrinos are degenerate and charged leptons are massless. When the symmetry is broken the charged lepton masses are much larger than neutrino splittings because the former are first order while the latter are second order in the electroweak symmetry breaking.

The upper limit on the common value $|m|$ becomes particularly stringent if one adopts the cosmological WMAP bound $|m| \lesssim 0.23 \, \text{eV}$. The more direct laboratory limit from tritium beta decay is $|m| \lesssim 2.2 \, \text{eV}$. In past years degenerate models with $\nu$ masses as large as $|m| \sim 1 - 2 \, \text{eV}$ were considered with the perspective of a large fraction of hot dark matter in the universe. In this case, however, the existing limit \cite{24} on the absence of $0\nu\beta\beta$ ($|m_{ee}| < 0.2 \, \text{eV}$ or to be more conservative $|m_{ee}| < 0.3 - 0.5 \, \text{eV}$) implies \cite{36} approximate double maximal mixing (bimixing) for
solar and atmospheric neutrinos. As discussed in sect. 4, for $|m| \gg m_{ee}$, one needs $m_1 \approx -m_2$ and, to a good accuracy, $\epsilon_{12}^2 \approx s_{12}^2$, in order to satisfy the bound on $m_{ee}$. This is exemplified by the following texture

$$m_\nu = m \left( \begin{array}{ccc} 0 & -1/\sqrt{2} & 1/\sqrt{2} \\ -1/\sqrt{2} & (1+\eta)/2 & (1+\eta)/2 \\ 1/\sqrt{2} & (1+\eta)/2 & (1+\eta)/2 \end{array} \right),$$

(15)

where $\eta \ll 1$, corresponding to an exact bimaximal mixing, $s_{13} = 0$ and the eigenvalues are $m_1 = m$, $m_2 = -m$ and $m_3 = (1+\eta)m$. This texture has been proposed in the context of a spontaneously broken SO(3) flavor symmetry and it has been studied to analyze the stability of the degenerate spectrum against radiative corrections \cite{37,38}.

A more realistic mass matrix can be obtained by adding small perturbations to $m_\nu$ in eq. (15):

$$m_\nu = m \left( \begin{array}{ccc} \delta & -1/\sqrt{2} & (1-\epsilon)/\sqrt{2} \\ -1/\sqrt{2} & (1+\eta)/2 & (1+\eta-\epsilon)/2 \\ (1-\epsilon)/\sqrt{2} & (1+\eta-\epsilon)/2 & (1+\eta-2\epsilon)/2 \end{array} \right),$$

(16)

where $\epsilon$ parametrizes the leading flavor-dependent radiative corrections (mainly induced by the $\tau$ Yukawa coupling) and $\delta$ controls $m_{ee}$. Consider first the case $\delta \ll \epsilon$. To first approximation $\theta_{12}$ remains maximal. We get $\Delta m^2_{sun} \approx m^2 \epsilon^2 / \eta$ and

$$\theta_{13} \approx \left( \frac{\Delta m^2_{sun}}{\Delta m^2_{atm}} \right)^{1/2} , \quad m_{ee} \ll m \left( \frac{\Delta m^2_{atm} \Delta m^2_{sun}}{m^4} \right)^{1/2} .$$

(17)

If we instead assume $\delta \gg \epsilon$, we find $\Delta m^2_{sun} \approx 2m^2 \delta$, $\theta_{23} \approx \pi/4$, $\sin^2 2\theta_{12} \approx 1 - \delta^2 / 4$. Also in this case the solar mixing angle remains close to $\pi/4$. We get:

$$\theta_{13} \approx 0 , \quad m_{ee} \approx \frac{\Delta m^2_{sun}}{2m} ,$$

(18)

too small for detection if the average neutrino mass $m$ is around the eV scale. We see that with increasing $|m|$ more and more fine tuning is needed to reproduce the LA solution values of $\Delta m^2_{sun}$ and $\theta_{12}$. In conclusion, even without invoking the WMAP limit, large $\nu$ masses, $|m| \sim 1 - 2$ eV, are disfavoured by the limit on $0\nu\beta\beta$ decay and by the emerging of the LA solution with the solar angle definitely not maximal. Also, we have seen in sect. 5 that the attractive mechanism of baryogenesis through leptogenesis appears to disfavour $|m| \gtrsim 0.1$ eV. All together, after WMAP and KamLAND, among degenerate models those with $|m| \lesssim 0.23$ eV are favoured by converging evidence from different points of view.

For $|m|$ not larger than the $0\nu\beta\beta$ bound one does not need a cancellation in $m_{ee}$ and $m_1$ and $m_2$ can be approximately equal in magnitude and phase. For example,
in the limit $s_{13} = 0$, the matrix
\[
m_{\nu} = m \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & -1 & 0 \end{pmatrix}, \tag{19}
\]
corresponds to maximal $\theta_{23}$ (pseudo Dirac 23 sub-matrix) with $\text{Diag}[m_{\nu}] = m(1, 1, -1)$. The angle $\theta_{12}$ is unstable and a small perturbation can give any value to it. Note, however, that in this case the non vanishing matrix elements must be of equal absolute value and not just of order 1. So either this is guaranteed by a symmetry (as, for example, in ref. 35) or the model is unnaturally fine-tuned.

As a different example (also with no cancellation between $m_1$ and $m_2$), a model, which is simple to describe but difficult to derive in a natural way, is one where up quarks, down quarks and charged leptons have “democratic” mass matrices, with all entries equal (in first approximation):
\[
m_f = \hat{m}_f \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} + \delta m_f, \tag{20}
\]
where $\hat{m}_f (f = u, d, e)$ are three overall mass parameters and $\delta m_f$ denote small perturbations. If we neglect $\delta m_f$, the eigenvalues of $m_f$ are given by $(0, 0, 3 \hat{m}_f)$. The mass matrix $m_f$ is diagonalized by a unitary matrix $U_f$ which is in part determined by the small term $\delta m_f$. If $\delta m_u \approx \delta m_d$, the CKM matrix, given by $V_{CKM} = U_u^T U_d$, is nearly diagonal, due to a compensation between the large mixings contained in $U_u$ and $U_d$. When the small terms $\delta m_f$ are diagonal and of the form $\delta m_f = \text{Diag}(\epsilon_f, \epsilon_f, \delta_f)$ the matrices $U_f$ are approximately given by (note the analogy with the quark model eigenvalues $\pi^0$, $\eta$ and $\eta'$):
\[
U_f^T \approx \begin{pmatrix} 1/\sqrt{2} & -1/\sqrt{2} & 0 \\ 1/\sqrt{6} & 1/\sqrt{6} & -2/\sqrt{6} \\ 1/\sqrt{3} & 1/\sqrt{3} & 1/\sqrt{3} \end{pmatrix}. \tag{21}
\]

At the same time, the lightest quarks and charged leptons acquire a non-vanishing mass. The leading part of the mass matrix in eq. (20) is invariant under a discrete $S_{3L} \times S_{3R}$ permutation symmetry. The same requirement leads to the general neutrino mass matrix:
\[
m_{\nu} = m \left[ \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + r \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix} \right] + \delta m_{\nu}, \tag{22}
\]
where $\delta m_\nu$ is a small symmetry breaking term and the two independent invariants are allowed by the Majorana nature of the light neutrinos. If $r$ vanishes the neutrinos are almost degenerate. In the presence of $\delta m_\nu$ the permutation symmetry is broken.
and the degeneracy is removed. If, for example, we choose \( \delta m_\nu = \text{Diag}(0, \epsilon, \eta) \) with \( \epsilon < \eta \ll 1 \) and \( r \ll \epsilon \), the solar and the atmospheric oscillation frequencies are determined by \( \epsilon \) and \( \eta \), respectively. The mixing angles are almost entirely due to the charged lepton sector. The problems with this class of models is that the solar angle should be close to maximal (typically more than the atmospheric angle) and that the neutrino spectrum and mixing angles are not determined by the symmetric limit, but only by a specific choice of the parameter \( r \) and of the perturbations that cannot be easily justified on theoretical grounds.

In conclusion, the parameter space for degenerate models has recently become smaller because of the indications from WMAP and from leptogenesis that tend to lower the maximum common mass allowed for light neutrinos. It is also rather difficult to reproduce the observed pattern of frequencies and mixing angles, in particular two large and one small mixing angle, with the solar angle large but not maximal. Degenerate models that fit can only arise from a very special dynamics or a non abelian flavour symmetry with suitable breakings.

6.1. Anarchy

Anarchical models \(^{10}\) can be considered as particular cases of degenerate models with \( m^2 \sim \Delta m^2_{\text{atm}} \). In this class of models mass degeneracy is replaced by the principle that all mass matrices are structure-less in the neutrino (or even in the whole lepton) sector. For the MSW LA solution the ratio of the solar and atmospheric frequencies is not so small: \( r = (\Delta m^2_{\text{sun}})_{\text{LA}}/\Delta m^2_{\text{atm}} \sim 1/40 \) and two out of three mixing angles are large. The key observation is that the see-saw mechanism tends to enhance the ratio of eigenvalues: it is quadratic in \( m_D \) so that a hierarchy factor \( f \) in \( m_D \) becomes \( f^2 \) in \( m_\nu \) and the presence of the Majorana matrix \( M \) results in a further widening of the distribution. Another squaring takes place in going from the masses to the oscillation frequencies which are quadratic. As a result a random generation of the \( m_D \) and \( M \) matrix elements leads to a distribution of \( r \) that peaks around 0.1. At the same time the distribution of \( \sin^2 \theta_{ij} \) is rather flat for all three mixing angles. Clearly the smallness of \( \theta_{13} \) is problematic for anarchy. This can be turned into the prediction that in anarchical models \( \theta_{13} \) must be near the present bound (after all the value 0.2 for \( \sin \theta_{13} \) is not that smaller than the maximal value 0.701). In conclusion, if \( \theta_{13} \) is near the present bound, one can argue that the neutrino masses and mixings, interpreted by the see-saw mechanism, can just arise from structure-less underlying Dirac and Majorana matrices.

7. Inverted Hierarchy

The inverted hierarchy configuration \( |m_1| \sim |m_2| \gg |m_3| \) consists of two levels \( m_1 \) and \( m_2 \) with small splitting \( \Delta m^2_{12} = \Delta m^2_{\text{sun}} \) and a common mass given by
$|m^2_{1,2}| \sim |\Delta m^2_{atm}| \sim 3 \cdot 10^{-3} \, eV^2$. One particularly interesting example of this sort\cite{11}, which leads to double maximal mixing, is obtained with the phase choice $m_1 = -m_2$ so that, approximately:

$$m_{\text{diag}} = \text{Diag}(\sqrt{2}m, -\sqrt{2}m, 0) . \quad (23)$$

The effective light neutrino mass matrix

$$m_\nu = U m_{\text{diag}} U^T , \quad (24)$$

which corresponds to the mixing matrix of double maximal mixing $c_{12} = s_{12} = 1/\sqrt{2}$ and $s_{13} = u = 0$ in eq.\cite{6}.

$$U_{fi} = \begin{pmatrix}
1/\sqrt{2} & 1/\sqrt{2} & 0 \\
-1/2 & 1/2 & 1/\sqrt{2} \\
1/2 & -1/2 & 1/\sqrt{2}
\end{pmatrix} , \quad (25)$$

is given by:

$$m_\nu = m \begin{pmatrix}
0 & -1 & 1 \\
-1 & 0 & 0 \\
1 & 0 & 0
\end{pmatrix} . \quad (26)$$

The structure of $m_\nu$ can be reproduced by imposing a $U(1)$ flavour symmetry with charge $L_e - L_\mu - L_\tau$ starting either from $(HL)^T_i \lambda_{ij}(HL)_j/\Lambda$ or from RH neutrinos via the see-saw mechanism. The $1-2$ degeneracy remains stable under radiative corrections.

The leading texture in \eqref{26} can be perturbed by adding small terms:

$$m_\nu = m \begin{pmatrix}
\delta & -1 & 1 \\
-1 & \eta & \eta \\
1 & \eta & \eta
\end{pmatrix} , \quad (27)$$

where $\delta$ and $\eta$ are small ($\ll 1$), real parameters defined up to coefficients of order 1 that can differ in the various matrix elements. One could also make the absolute values of the $12$, $13$ terms different by terms of order $s_{13}\delta$. The perturbations leave $\Delta m^2_{atm}$ and $\theta_{13}$ unchanged, in first approximation. We obtain $\tan^2 \theta_{12} \approx 1 + \delta + \eta$ and $\Delta m^2_{sun}/\Delta m^2_{atm} \approx \eta + \delta$, where coefficients of order one have been neglected. Moreover $\theta_{13} \approx \eta$. If $\eta \gg \delta$, we have

$$\theta_{13} \approx \frac{\Delta m^2_{sun}}{\Delta m^2_{atm}} , \quad m_{ee} \ll \sqrt{\Delta m^2_{sun} \left( \frac{\Delta m^2_{sun}}{\Delta m^2_{atm}} \right)^{1/2}} . \quad (28)$$

In the other case, $\eta \ll \delta$ we obtain:

$$\theta_{13} \ll \frac{\Delta m^2_{sun}}{\Delta m^2_{atm}} , \quad m_{ee} \approx \frac{1}{2} \sqrt{\Delta m^2_{sun} \left( \frac{\Delta m^2_{sun}}{\Delta m^2_{atm}} \right)^{1/2}} . \quad (29)$$
There is a well-known difficulty of this scenario to fit the MSW LA solution\textsuperscript{11,12,13}. Indeed, barring cancellation between the perturbations, in order to obtain a $\Delta m^2_{\text{sun}}$ close to the best fit MSW LA value, $\eta$ and $\delta$ should be smaller than about 0.1 and this keeps the value of $\sin^2 2\theta_{12}$ very close to 1, somewhat in disagreement with global fits of solar data\textsuperscript{16}. Even by allowing for a $\Delta m^2_{\text{sun}}$ in the upper range of the MSW LA solution, or some fine-tuning between $\eta$ and $\delta$, we would need large values of the perturbations to fit the MSW LA solution values of $\Delta m^2_{\text{sun}}$ and $\theta_{12}$. However, in a subclass of models the pattern of parameters needed to bring the solar angle down from the maximal value is obtained in a natural way as an effect of the charged lepton matrix diagonalisation\textsuperscript{14}.

With the phase choice $m_1 = m_2$, i.e. for $\text{Diag}[m_\nu] = m(1,1,0)$, in the limit $s_{13} = 0$, one obtains the matrix

$$
\begin{pmatrix}
1 & 0 & 0 \\
0 & 1/2 & -1/2 \\
0 & -1/2 & 1/2
\end{pmatrix}
$$

(30)

which corresponds to large $\theta_{23}$ with the solar angle unstable to small perturbations. In this case fine tuning or a symmetry is necessary to fix the ratios of the matrix elements as indicated.

In conclusion, also for inverse hierarchy some special dynamics or symmetry is needed to reproduce the observed features of the data.

8. Normal Hierarchy

We now discuss the class of models which we consider the simplest approach to neutrino masses and mixings. In particular, in this context one can formulate the most constrained framework which allows a comprehensive combined study of all fermion masses in GUT’s. We start by assuming three widely split $\nu$’s and the existence of a RH neutrino for each generation, as required to complete a 16 dimensional representation of SO(10) for each generation. We then assume dominance of the seesaw mechanism $m_\nu = m_D^T M^{-1} m_D$. We know that the third-generation eigenvalue of the Dirac mass matrices of up and down quarks and of charged leptons is systematically the largest one. It is natural (although not necessary) to imagine that this property could also be true for the Dirac mass of $\nu$’s: $m^{\text{diag}} = \text{Diag}(0,0,m_D^3)$. After seesaw we expect $m_\nu$ to be even more hierarchical being quadratic in $m_D$ (barring fine-tuned compensations between $m_D$ and $M$). Note however that the amount of hierarchy, $r = \Delta m^2_{\text{atm}}/\Delta m^2_{\text{sun}} = m_3^2/m_2^2$ is moderate for the MSW LA solution: $r \sim 1/40$.

A possible difficulty for hierarchical models is that one is used to expect that large splittings correspond to small mixings because normally only close-by states are strongly mixed. In a 2 by 2 matrix context the requirement of large splitting and large mixings leads to a condition of vanishing determinant and large off-diagonal
elements. For example the matrix
\[
\begin{pmatrix}
  x^2 & x \\
  x & 1
\end{pmatrix}
\]
has eigenvalues 0 and 1 + x^2 and for x of O(1) the mixing is large. Thus in the limit of neglecting small mass terms of order m_{1,2} the demands of large atmospheric neutrino mixing and dominance of m_3 translate into the condition that the 2 by 2 subdeterminant 23 of the 3 by 3 mixing matrix approximately vanishes. The problem is to show that this vanishing can be arranged in a natural way without fine tuning. Once near maximal atmospheric neutrino mixing is reproduced the solar neutrino mixing can be arranged to be either small or large without difficulty by implementing suitable relations among the small mass terms.

It is not difficult to imagine mechanisms that naturally lead to the approximate vanishing of the 23 sub-determinant. For example [45][46] assumes that one ν^c is particularly light and coupled to μ and τ. In a 2 by 2 simplified context if we have
\[
M \propto \begin{pmatrix}
  \epsilon & 0 \\
  0 & 1
\end{pmatrix}, \quad M^{-1} \approx \begin{pmatrix}
  1/\epsilon & 0 \\
  0 & 0
\end{pmatrix}, \quad m_D = \begin{pmatrix}
  a & b \\
  c & d
\end{pmatrix},
\]
then for a generic m_D we find
\[
m_\nu = m_D^T M^{-1} m_D \approx \frac{1}{\epsilon} \begin{pmatrix}
  a^2 & ab \\
  ab & b^2
\end{pmatrix}.
\]

A different possibility that we find attractive is that, in the limit of neglecting terms of order m_{1,2} and, in the basis where charged leptons are diagonal, the Dirac matrix m_D, defined by ν^c m_D ν, takes the approximate form, called “lopsided” [47][48][49]:
\[
m_D \propto \begin{pmatrix}
  0 & 0 & 0 \\
  0 & 0 & 0 \\
  0 & x & 1
\end{pmatrix}.
\]

This matrix has the property that for a generic Majorana matrix M one finds:
\[
m_\nu = m_D^T M^{-1} m_D \propto \begin{pmatrix}
  0 & 0 & 0 \\
  0 & x^2 & x \\
  0 & x & 1
\end{pmatrix}.
\]

The only condition on M^{-1} is that the 33 entry is non zero. However, when the approximately vanishing matrix elements are replaced by small terms, one must also assume that no new O(1) terms are generated in m_ν by a compensation between small terms in m_D and large terms in M^{-1}. It is important for the following discussion to observe that m_D given by eq. (34) under a change of basis transforms as m_D \rightarrow V^\dagger m_D U where V and U rotate the right and left fields respectively. It is easy to check that in order to make m_D diagonal we need large left mixings (i.e. large off
diagonal terms in the matrix that rotates LH fields). Thus the question is how to reconcile large LH mixings in the leptonic sector with the observed near diagonal form of $V_{CKM}$, the quark mixing matrix. Strictly speaking, since $V_{CKM} = U_u^t U_d$, the individual matrices $U_u$ and $U_d$ need not be near diagonal, but $V_{CKM}$ does, while the analogue for leptons apparently cannot be near diagonal. However for quarks nothing forbids that, in the basis where $m_u$ is diagonal, the $d$ quark matrix has large non diagonal terms that can be rotated away by a pure RH rotation. We suggest that this is so and that in some way RH mixings for quarks correspond to LH mixings for leptons.

In the context of (SUSY) SU(5) there is a very attractive hint of how the present mechanism can be realized \cite{50,51}. In the $\bar{5}$ of SU(5) the $d^c$ singlet appears together with the lepton doublet $(\nu, e)$. The $(u, d)$ doublet and $e^c$ belong to the 10 and $\nu^c$ to the 1 and similarly for the other families. As a consequence, in the simplest model with mass terms arising from only Higgs pentaplets, the Dirac matrix of down quarks is the transpose of the charged lepton matrix: $m_d = (m_l)^T$. Thus, indeed, a large mixing for RH down quarks corresponds to a large LH mixing for charged leptons. At leading order we may have the lopsided texture:

$$m_d = (m_l)^T = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix} v_d.$$  \hspace{1cm} (36)

In the same simplest approximation with 5 or $\bar{5}$ Higgs, the up quark mass matrix is symmetric, so that left and right mixing matrices are equal in this case. Then small mixings for up quarks and small LH mixings for down quarks are sufficient to guarantee small $V_{CKM}$ mixing angles even for large $d$ quark RH mixings. lepton matrices are exactly the transpose of one another cannot be exactly true because of the $e/d$ and $\mu/s$ mass ratios. It is also known that one remedy to this problem is to add some Higgs component in the 45 representation of SU(5) \cite{52}. But the symmetry under transposition can still be a good guideline if we are only interested in the order of magnitude of the matrix entries and not in their exact values. Similarly, the Dirac neutrino mass matrix $m_D$ is the same as the up quark mass matrix in the very crude model where the Higgs pentaplets come from a pure 10 representation of SO(10): $m_D = m_u$. For $m_D$ the dominance of the third family eigenvalue as well as a near diagonal form could be an order of magnitude remnant of this broken symmetry. Thus, neglecting small terms, the neutrino Dirac matrix in the basis where charged leptons are diagonal could be directly obtained in the form of eq. (36).

To get a realistic mass matrix, we allow for deviations from the symmetric limit of (36) with $x = 1$. For instance, we can consider those models where the neutrino mass matrix elements are dominated, via the see-saw mechanism, by the exchange of two right-handed neutrinos \cite{46}. Since the exchange of a single RH neutrino gives a successful zeroth order texture, we are encouraged to continue along this line. Thus,
we add a sub-dominant contribution of a second RH neutrino, assuming that the third
one gives a negligible contribution to the neutrino mass matrix, because it has much
smaller Yukawa couplings or is much heavier than the first two. The Lagrangian that
describes this plausible subset of see-saw models, written in the mass eigenstate basis
of RH neutrinos and charged leptons, is

\[ \mathcal{L} = y_i \nu^c H l_i + y'_i \nu^c H l_i + \frac{M}{2} \nu^{c2} + \frac{M'}{2} \nu'^{c2} \quad , \]

leading to

\[ (m_\nu)_{ij} \propto \frac{y_i y_j}{M} + \frac{y'_i y'_j}{M'} \quad , \]

where \( i, j = \{e, \mu, \tau\} \). In particular, if \( y_e \ll y_\mu \approx y_\tau \) and \( y'_\mu \approx y'_\tau \), we obtain:

\[ m_\nu = m \begin{pmatrix} \delta & \epsilon & \epsilon \\ \epsilon & 1 + \eta & 1 + \eta \\ \epsilon & 1 + \eta & 1 + \eta \end{pmatrix} \quad , \]

where coefficients of order one multiplying the small quantities \( \delta, \epsilon \) and \( \eta \) have been
omitted. The 23 subdeterminant is generically of order \( \eta \). The mass matrix in \( (39) \)
does not describe the most general perturbation of the zeroth order texture \( (35) \). We
have implicitly assumed a symmetry between \( \nu_\mu \) and \( \nu_\tau \) which is preserved by the
perturbations, at least at the level of the order of magnitudes. The perturbed texture
(39) can also arise when the zeroes of the lopsided Dirac matrix in \( (34) \) are replaced
by small quantities. It is possible to construct models along this line based on a
spontaneously broken \( U(1)_F \) flavor symmetry, where \( \delta, \epsilon \) and \( \eta \) are given by positive
powers of one or more symmetry breaking parameters. Moreover, by playing with
the \( U(1)_F \) charges, we can adjust, to certain extent, the relative hierarchy between \( \eta, \epsilon \) and \( \delta \) \( \[ 54, 62, 68, 70, 51 \] \), as we will see in section 8. The texture \( (39) \) can also be
generated in SUSY models with \( R \)-parity violation \( \[ 53 \] \).

Let us come back to the mass matrix \( m_\nu \) of eq. \( (39) \). After a first rotation by an
angle \( \theta_{23} \) close to \( \pi/4 \) and a second rotation with \( \theta_{13} \approx \epsilon \), we get

\[ m_\nu \approx m \begin{pmatrix} \delta + \epsilon^2 & \epsilon & 0 \\ \epsilon & \eta & 0 \\ 0 & 0 & 2 \end{pmatrix} \quad , \]

up to order one coefficients in the small entries. To obtain a large solar mixing angle,
we need \( |\eta - \delta| < \epsilon \). In realistic models there is no reason for a cancellation between
independent perturbations and thus we assume both \( \delta \leq \epsilon \) and \( \eta \leq \epsilon \).

Consider first the case \( \delta \approx \epsilon \) and \( \eta < \epsilon \). The solar mixing angle \( \theta_{12} \) is large but
not maximal, as indicated by the MSW LA solution. We also have \( \Delta m^2_{\text{atm}} \approx 4m^2 \),
\( \Delta m^2_{\text{sun}} \approx \Delta m^2_{\text{atm}} \epsilon^2 \) and

\[ m_{ee} \approx \sqrt{\Delta m^2_{\text{sun}}} \quad . \]
If $\eta \approx \epsilon$ and $\delta \ll \epsilon$, we still have a large solar mixing angle and $\Delta m^2_{\text{sun}} \approx \epsilon^2 \Delta m^2_{\text{atm}}$, as before. However $m_{ee}$ will be much smaller than the estimate in (41). This is the case of the models based on the above mentioned $U(1)_F$ flavor symmetry that, at least in its simplest realization, tends to predict $\delta \approx \epsilon^2$. In this class of models we find

$$m_{ee} \approx \sqrt{\Delta m^2_{\text{sun}} \left( \frac{\Delta m^2_{\text{sun}}}{\Delta m^2_{\text{atm}}} \right)^{\frac{1}{2}}} ,$$

below the sensitivity of the next generation of planned experiments. It is worth to mention that in both cases discussed above, we have

$$\theta_{13} \approx \left( \frac{\Delta m^2_{\text{sun}}}{\Delta m^2_{\text{atm}}} \right)^{\frac{1}{2}} ,$$

which might be close to the present experimental limit if the oscillation frequency of the LA solution for solar neutrinos is in the upper part of its allowed range.

If both $\delta$ and $\eta$ are much smaller than $\epsilon$, the $12$ block of $m_\nu$ has an approximate pseudo-Dirac structure and the angle $\theta_{12}$ becomes maximal. This situation is typical of some models where leptons have $U(1)_F$ charges of both signs whereas the order parameters of $U(1)_F$ breaking have all charges of the same sign \(^5\). We have two eigenvalues approximately given by $\pm m \epsilon$. As an example, we consider the case where $\eta = 0$ and $\delta \approx \epsilon^2$. We find $\sin^2 2\theta_{12} \approx 1 - \epsilon^2/4$, $\Delta m^2_{\text{sun}} \approx m^2 \epsilon^3$ and

$$\theta_{13} \approx \left( \frac{\Delta m^2_{\text{sun}}}{\Delta m^2_{\text{atm}}} \right)^{\frac{1}{2}} , \quad m_{ee} \approx \sqrt{\Delta m^2_{\text{sun}} \left( \frac{\Delta m^2_{\text{sun}}}{\Delta m^2_{\text{atm}}} \right)^{\frac{1}{6}}} .$$

In order to recover the MSW LA solution we would need a relatively large value of $\epsilon$. But this is in general problematic because, on the one hand the presence of a large perturbation raises doubts about the consistency of the whole approach and, on the other hand, in existing models where all fermion sectors are related to each other, $\epsilon$ is never larger than the Cabibbo angle.

Summarising, within normal hierachical models there is enough flexibility to reproduce in a natural way the experimental frequencies and mixing angles. In particular the lopsided matrix solution of the large atmospheric mixing, inspired by $SU(5)$, where the large mixing arises from the charged lepton sector, can be extended rather naturally to also account for the solar sector and for the small $\theta_{13}$ mixing angle.

8.1. Semi-anarchy

We have seen that anarchy is the absence of structure in the neutrino sector. Here we consider an attenuation of anarchy where the absence of structure is limited to
the 23 sector. The typical texture is in this case:

\[ m_\nu \approx m \begin{pmatrix} \delta & \epsilon & \epsilon \\ \epsilon & 1 & 1 \\ \epsilon & 1 & 1 \end{pmatrix}, \]  

(45)

where \( \delta \) and \( \epsilon \) are small and by 1 we mean entries of \( O(1) \) and also the 23 determinant is of \( O(1) \). We see that this texture is similar to eq. (39) when \( \eta \sim O(1) \). Clearly, in general we would expect two mass eigenvalues of order 1, in units of \( m \), and one small, of order \( \delta \) or \( \epsilon^2 \). This pattern does not fit the observed solar and atmospheric observed frequencies. However, given that the ratio \( r = (\Delta m_{\text{sun}}^2)_{LA}/\Delta m_{\text{atm}}^2 \sim 1/40 \) is not too small, we can assume that the small value of \( r \) is generated accidentally, as for anarchy. We see that, if we proceed with the same change of basis as from eq. (39) to eq. (40), it is sufficient that by chance \( \eta \sim \delta + \epsilon^2 \) in order to obtain the correct value of \( r \) with large \( \theta_{23} \) and \( \theta_{12} \) and small \( \theta_{13} \sim \epsilon \). The natural smallness of \( \theta_{13} \) is the main advantage over anarchy. We will come back to this class of models in a following section.

9. Grand Unified Models of Fermion Masses

We have seen that the smallness of neutrino masses interpreted via the see-saw mechanism directly leads to a scale \( \Lambda \) for \( L \) non-conservation which is remarkably close to \( M_{\text{GUT}} \). Thus neutrino masses and mixings should find a natural context in a GUT treatment of all fermion masses. The hierarchical pattern of quark and lepton masses, within a generation and across generations, requires some dynamical suppression mechanism that acts differently on the various particles. This hierarchy can be generated by a number of operators of different dimensions suppressed by inverse powers of the cut-off \( \Lambda_c \) of the theory. In some realizations, the different powers of \( 1/\Lambda_c \) correspond to different orders in some symmetry breaking parameter \( v_f \) arising from the spontaneous breaking of a flavour symmetry. In the next subsections we describe some simplest models based on \( \text{SU}(5) \times U(1)_F \) and on \( \text{SO}(10) \) which illustrate these possibilities. It is notoriously difficult to turn these models into fully realistic theories, due to well-known problems such as the doublet-triplet splitting, the proton lifetime, the gauge coupling unification beyond leading order and the wrong mass relations for charged fermions of the first two generations. Here we adopt the GUT framework simply as a convenient testing ground for different neutrino mass scenarios.

9.1. Models Based on Horizontal Abelian Charges

We discuss here some explicit examples of grand unified models in the framework of a unified SUSY \( \text{SU}(5) \) theory with an additional \( U(1)_F \) flavour symmetry. The \( \text{SU}(5) \) generators act “vertically” inside one generation, while the \( U(1)_F \) charges are
different “horizontally” from one generation to the other. If, for a given interaction vertex, the U(1)_F charges do not add to zero, the vertex is forbidden in the symmetric limit. But the symmetry is spontaneously broken by the VEV’s $v_f$ of a number of “flavon” fields with non-vanishing charge. Then a forbidden coupling is rescued but is suppressed by powers of the small parameters $v_f/\Lambda_c$ with the exponents larger for larger charge mismatch $\Lambda_c$. We expect $M_{\text{GUT}} \lesssim v_f \lesssim \Lambda_c \lesssim M_{\text{Pl}}$. Here we discuss some aspects of the description of fermion masses in this framework.

In these models the known generations of quarks and leptons are contained in triplets $\Psi_i^{10}$ and $\Psi_i^\bar{5}$, $(i = 1, 2, 3)$ corresponding to the 3 generations, transforming as 10 and $\bar{5}$ of SU(5), respectively. Three more SU(5) singlets $\Psi_i^1$ describe the RH neutrinos. In SUSY models we have two Higgs multiplets $H_u$ and $H_d$, which transform as 5 and $\bar{5}$ in the minimal model. The two Higgs multiplets may have the same or different charges. In all the models that we discuss the large atmospheric mixing angle is described by assigning equal flavour charge to muon and tau neutrinos and their weak SU(2) partners (all belonging to the $\bar{5} \equiv (l, d^c)$ representation of SU(5)). Instead, the solar neutrino oscillations can be obtained with different, inequivalent charge assignments. There are many variants of these models: fermion charges can all be non-negative with only negatively charged flavons, or there can be fermion charges of different signs with either flavons of both charges or only flavons of one charge. We can have that only the top quark mass is allowed in the symmetric limit, or that also other third generation fermion masses are allowed. The Higgs charges can be equal, in particular both vanishing or can be different. We can arrange that all the structure is in charged fermion masses while neutrinos are anarchical.

9.1.1. F(fermions) ≥ 0

Consider, for example, a simple model with all charges of matter fields being non-negative and containing one single flavon $\bar{\theta}$ of charge $F = -1$. For a maximum of simplicity we also assume that all the third generation masses are directly allowed in the symmetric limit. This is realized by taking vanishing charges for the Higgses and for the third generation components $\Psi_3^{10}$, $\Psi_3^\bar{5}$ and $\Psi_3^1$. If we define $F(\Psi_i^R) \equiv q_i^R$ ($R = 10, 5, 1$; $i = 1, 2, 3$), then the generic mass matrix $m$ has the form

$$m = \begin{pmatrix} y_{11} \lambda^{q_1^R + q_1^R} & y_{12} \lambda^{q_2^R + q_2^R} & y_{13} \lambda^{q_3^R + q_3^R} \\ y_{21} \lambda^{q_1^R + q_1^R} & y_{22} \lambda^{q_2^R + q_2^R} & y_{23} \lambda^{q_3^R + q_3^R} \\ y_{31} \lambda^{q_1^R + q_1^R} & y_{32} \lambda^{q_2^R + q_2^R} & y_{33} \lambda^{q_3^R + q_3^R} \end{pmatrix} v,$$

(46)

where all the $y_{ij}$ are dimensionless complex coefficients of order one and $m_u, m_d = m_l^T, m_D$ and $M$ arise by choosing $(R, R') = (10, 10), (5, 10), (1, 5)$ and $(1, 1)$, respectively. We have $\lambda \equiv 〈\bar{\theta}〉/\Lambda_c$ and the quantity $v$ represents the appropriate VEV or mass parameter. The models with all non-negative charges and one single flavon have particularly simple factorization properties. For instance in the see-saw expression for
\[ m_\nu = m_D^T M^{-1} m_D \]

the dependence on the \( q_i \) charges drops out and only that from \( q_i^5 \) remains. In addition, for the neutrino mixing matrix \( U_{ij} \), which is determined by \( m_\nu \) in the basis where the charged leptons are diagonal, one can prove that \( U_{ij} \approx \lambda |q_i^5 - q_j^5| \), in terms of the differences of the 5 charges, when terms that are down by powers of the small parameter \( \lambda \) are neglected. Similarly the CKM matrix elements are approximately determined by only the 10 charges \( q_{10}^i \):

\[ V_{ij}^{CKM} \approx \lambda |q_{10}^i - q_{10}^j|, \]

in terms of the differences of the \( \bar{q}_5 \) charges, when terms that are down by powers of the small parameter \( \lambda \) are neglected. Similarly the CKM matrix elements are approximately determined by only the 10 charges 55:

\[ V_{ij}^{CKM} \approx \lambda |q_{10}^i - q_{10}^j|, \]

If the symmetry breaking parameter \( \lambda \) is numerically close to the Cabibbo angle, we can choose:

\[ (q_1^{10}, q_2^{10}, q_3^{10}) = (3, 2, 0), \] (47)

thus reproducing \( V_{us} \sim \lambda \), \( V_{cb} \sim \lambda^2 \) and \( V_{ub} \sim \lambda^3 \). The same \( q_i^{10} \) charges also fix \( m_u : m_c : m_t \sim \lambda^6 : \lambda^4 : 1 \). The experimental value of \( m_u \) (the relevant mass values are those at the GUT scale: \( m = m(M_{GUT}) \)) would rather prefer \( q_1^{10} = 4 \). Taking into account this indication and the presence of the unknown coefficients \( y_{ij} \sim O(1) \) it is difficult to decide between \( q_1^{10} = 3 \) or 4 and both are acceptable. Of course the charges \( (q_1^{10}, q_2^{10}, q_3^{10}) = (2, 1, 0) \) would represent an equally good choice, provided we appropriately rescale the expansion parameter \( \lambda \). Turning to the \( \bar{q}_5 \) charges, if we take

\[ (q_1^5, q_2^5, q_3^5) = (b, 0, 0), \] (48)

together with eq. (47) we get the patterns

\[ m_d : m_s : m_b \sim \lambda^4 : 1 : \lambda \]

Moreover, the 22, 23, 32, 33 entries of the effective light neutrino mass matrix \( m_\nu \) are all O(1), thus accommodating the nearly maximal value of \( s_{23} \). The small non diagonal terms of the charged lepton mass matrix cannot change this. We obtain:

\[ m_\nu = \begin{pmatrix} \lambda^{2b} & \lambda^b & \lambda^b \\ \lambda^b & 1 & 1 \\ \lambda^b & 1 & 1 \end{pmatrix} \frac{v_u^2}{\Lambda} (A, SA), \] (49)

where \( v_u \) is the VEVs of the Higgs doublet giving mass to the up quarks and all the entries are specified up to order one coefficients. If we take \( v_u \sim 250 \) GeV, the mass scale \( \Lambda \) of the heavy Majorana neutrinos turns out to be close to the unification scale, \( \Lambda \sim 10^{15} \) GeV.

If \( b \) vanishes, then the light neutrino mass matrix will be structure-less and we recover the anarchical (A) picture of neutrinos discussed in section 6.1. In a large sample of anarchical models, generated with random coefficients, the resulting neutrino mass spectrum can exhibit either normal or inverse hierarchy. For down quarks and charged leptons we obtain a weakened hierarchy, essentially the square root than that of up quarks.

If \( b \) is positive, then the light neutrino mass matrix will be structure-less only in the (2,3) sub-sector and we get semi-anarchical (SA) models, introduced in section 7.2. In this case, the neutrino mass spectrum has normal hierarchy. However, unless the (2,3) sub-determinant is accidentally suppressed, atmospheric and solar oscillation...
frequencies are expected to be of the same order and, in addition, the preferred solar mixing angle is small. Nevertheless, such a suppression can occur in a fraction of semi-anarchical models generated with random, order one coefficients. The real advantage over the fully anarchical scheme is represented by the suppression in $U_{e3}$.

Note that in all previous cases we could add a constant to $q_i^5$, for example by taking $(q_1^5, q_2^5, q_3^5) = (2 + b, 2, 2)$. This would only have the consequence to leave the top quark as the only unsuppressed mass and to decrease the resulting value of $\tan \beta = v_u/v_d$ down to $\lambda^2 m_t/m_b$. A constant shift of the charges $q_i^1$ might also provide a suppression of the leading $\nu^c$ mass eigenvalue, from $\Lambda^c$ down to the appropriate scale $\Lambda$. One can also consider models where the 5 and $\bar{5}$ Higgs charges are different, as in the “realistic” SU(5) model of ref. 59. Also in these models the top mass could be the only one to be non-vanishing in the symmetric limit and the value of $\tan \beta$ can be adjusted.

9.1.2. F(fermions) and F(flavons) of both signs

Models with naturally large 23 splittings are obtained if we allow negative charges and, at the same time, either introduce flavons of opposite charges or stipulate that matrix elements with overall negative charge are put to zero. For example, we can assign to the fermion fields the set of F charges given by:

$$(q_1^{10}, q_2^{10}, q_3^{10}) = (3, 2, 0)$$
$$(q_1^5, q_2^5, q_3^5) = (b, 0, 0) \quad b \geq 2a > 0$$
$$(q_1^1, q_2^1, q_3^1) = (a, -a, 0).$$

We consider the Yukawa coupling allowed by $U(1)_F$-neutral Higgs multiplets in the 5 and $\bar{5}$ SU(5) representations and by a pair $\theta$ and $\bar{\theta}$ of SU(5) singlets with $F=1$ and $F=-1$, respectively. If $b=2$ or 3, the up, down and charged lepton sectors are not essentially different than in the SA case. Also in this case the O(1) off-diagonal entry of $m_t$, typical of lopsided models, gives rise to a large LH mixing in the 23 block which corresponds to a large RH mixing in the $d$ mass matrix. In the neutrino sector, after diagonalization of the charged lepton sector and after integrating out the heavy RH neutrinos we obtain the following neutrino mass matrix in the low-energy effective theory:

$$m_\nu = \left(\begin{array}{ccc}
\lambda^b & \lambda^b & \lambda^b \\
\lambda^b & 1 + \lambda^a \lambda^a & 1 + \lambda^a \lambda^a \\
\lambda^b & 1 + \lambda^a \lambda^a & 1 + \lambda^a \lambda^a \\
\end{array}\right) \frac{v_u^2}{\Lambda} \langle \bar{\theta} \rangle,$$

(51)

where $\lambda'$ is given by $\langle \bar{\theta} \rangle/\Lambda_c$ and $\Lambda$ as before denotes the large mass scale associated to the RH neutrinos: $\Lambda \gg v_{u,d}$. The O(1) elements in the 23 block are produced by combining the large LH mixing induced by the charged lepton sector and the large LH mixing in $m_D$. A crucial property of $m_\nu$ is that, as a result of the see-saw mechanism and of the specific $U(1)_F$ charge assignment, the determinant of the 23
block is automatically of $O(\lambda^a\lambda'^a)$ (for this the presence of negative charge values, leading to the presence of both $\lambda$ and $\lambda'$ is essential). The neutrino mass matrix of eq. (51) is a particular case of the more general pattern presented in eq. (39), for $\delta \approx \lambda^2 b$, $\epsilon \approx \lambda^b$ and $\eta \approx \lambda^a \lambda'^a$. If we take $\lambda \approx \lambda'$, it is easy to verify that the eigenvalues of $m_\nu$ satisfy the relations:

$$m_1 : m_2 : m_3 = \lambda^{2(b-a)} : \lambda^{2a} : 1.$$  \hfill (52)

The atmospheric neutrino oscillations require $m_3^2 \sim 10^{-3}$ eV$^2$. The squared mass difference between the lightest states is of $O(\lambda^{4a})$ $m_3^2$, not far from the MSW solution to the solar neutrino problem if we choose $a = 1$. In general $U_{e3}$ is non-vanishing, of $O(\lambda^b)$. Finally, beyond the large mixing in the 23 sector, $m_\nu$ provides a mixing angle $\theta_{12} \sim \lambda^{b-2a}$ in the 12 sector. When $b = 2a$, as for instance in the case $b = 2$ and $a = 1$, the MSW LA solution can be reproduced and the resulting neutrino spectrum is hierarchical (H).

Alternatively, an inversely hierarchical (IH) spectrum can be obtained by choosing:

$$(q_{1,2,3}^{10}, q_{5,5,5}^{10}) = (3, 2, 0)$$
$$(q_{1,5,5}^{1,5,5,5}) = (1, -1, -1)$$
$$(q_{1,2,3}^{51}, q_{3}^{51}) = (-1, 1, 0)$$
$$(q_{Hd}, q_{Hd}) = (0, 1).$$ \hfill (53)

Due to the non-vanishing charge of the $H_d$ Higgs doublet, in the charged lepton sector we recover the same pattern previously discussed. The light neutrino mass matrix is given by:

$$m_\nu = \begin{pmatrix}
\lambda^2 & 1 & 1 \\
1 & \lambda'^2 & \lambda'^2 \\
1 & \lambda'^2 & \lambda'^2
\end{pmatrix}$$  \hfill (IH) \hfill (54)

The ratio between the solar and atmospheric oscillation frequencies is not directly related to the sub-determinant of the block 23, in this case.

A representative set of models is listed in table 2. The hierarchical and the inversely hierarchical models may come into several varieties depending on the number and the charge of the flavour symmetry breaking (FSB) parameters. Above we have considered the case of two (II) oppositely charged flavons with symmetry breaking parameters $\lambda$ and $\lambda'$. It may be noticed that the presence of two multiplets $\theta$ and $\bar{\theta}$ with opposite F charges could hardly be reconciled, without adding extra structure to the model, with a large common VEV for these fields, due to possible analytic terms of the kind $(\theta \bar{\theta})^n$ in the superpotential. Therefore it is instructive to explore the consequences of allowing only the negatively charged $\bar{\theta}$ field in the theory, case I. In case I, it is impossible to compensate negative F charges in the Yukawa couplings and the corresponding entries in the neutrino mass matrices vanish. Eventually these zeroes are filled by small contributions, arising, for instance, from the diagonalization of the

\[O(\lambda^a\lambda'^a)\]
Table 2: Models and their flavour charges.

| Model                  | $\Psi_{10}$ | $\Psi_5$ | $\Psi_1$ | $(H_u, H_d)$ |
|------------------------|-------------|---------|---------|--------------|
| Anarchical (A)         | (3,2,0)     | (0,0,0) | (0,0,0) | (0,0)        |
| Semi-Anarchical (SA)   | (2,1,0)     | (1,0,0) | (2,1,0) | (0,0)        |
| Hierarchical (H)       | (3,2,0)     | (2,0,0) | (1,-1,0) | (0,0)        |
| Inversely Hierarchical (IH) | (3,2,0) | (1,-1,-1) | (-1,+1,0) | (0,+1) |

of the charged lepton sector or from the transformations needed to make the kinetic terms canonical.

Another important ingredient is represented by the see-saw mechanism \[3\]. Hierarchical models and semi-anarchical models have similar charges in the $(10, \bar{5})$ sectors and, in the absence of the see-saw mechanism, they would give rise to similar results. Even when the results are expected to be independent from the charges of the RH neutrinos, as it is the case for the anarchical and semi-anarchical models, the see-saw mechanism can induce some sizeable effect in a statistical analysis. For this reason, for each type of model, but the hierarchical ones (the mechanism for the 23 sub-determinant suppression is in fact based on the see-saw mechanism), it is interesting to study the case where RH neutrinos are present and the see-saw contribution is the dominant one (SS) and the case where they are absent and the mass matrix is saturated by the non-renormalizable contribution (NOSS).

With this classification in mind, we can distinguish the following type of models, all supported by specific choices of $U(1)$ charges: $A_{SS}$, $A_{NOSS}$, $SA_{SS}$, $SA_{NOSS}$, $H_{(SS, I)}$, $H_{(SS, II)}$, $IH_{(SS, I)}$, $IH_{(SS, II)}$, $IH_{(NOSS, I)}$ and $IH_{(NOSS, II)}$. In table 3 we collect the predictions for the oscillation parameters arising from the neutrino mass matrices in eqs. [49, 51, 54].

It is interesting to quantify the ability of each model in reproducing the observed oscillation parameters. For anarchy, it has been observed that random generated, order-one entries of the neutrino mass matrices (in appropriate units), correctly fit the experimental data with a success rate of few percent. It is natural to extend this
Table 3: Order of magnitude predictions for oscillation parameters, from neutrino mass matrices $\Lambda$, $SA$, $H$, $IH$ in the text; $d_{23}$ denotes the sub-determinant in the 23 sector and we show the effect of its accidental suppression for the semi-anarchical model. In the estimates we have chosen $\lambda = \lambda'$. Inverse hierarchy predicts an almost maximal $\theta_{12}$.

| Model | parameters | $d_{23}$ | $\Delta m_{12}^2/|\Delta m_{23}^2|$ | $U_{e3}$ | $\tan^2 \theta_{12}$ | $\tan^2 \theta_{23}$ |
|-------|------------|----------|----------------------------------|---------|-------------------|-------------------|
| A     | $b = 0$    | O(1)    | O(1)                             | O(1)    | O(1)              | O(1)              |
| SA    | $b = 1$    | O(1)    | O($d_{23}^2$)                     | O($\lambda$) | O($\lambda^2/d_{23}^2$) | O(1)              |
| $H_{II}$ | $a = 1$, $b = 2$ | O($\lambda^2$) | O($\lambda^4$)                       | O($\lambda^2$) | O(1)              | O(1)              |
| $H_I$  | $a = 1$, $b = 2$ | 0 | O($\lambda^6$)                     | O($\lambda^2$) | O(1)              | O(1)              |
| IH    |           | O($\lambda^4$) | O($\lambda^2$)                       | O($\lambda^2$) | 1+O($\lambda^2$) | O(1)              |

analysis to include also the other models based on $SU(5) \times U(1)$, which have mass matrix elements defined up to order-one dimensionless coefficients $y_{ij}$ (see eq. 46). For each model, successful points in parameter space are selected by asking that the four observable quantities $O_1 = r \equiv \Delta m_{12}^2/|\Delta m_{23}^2|$, $O_2 = \tan^2 \theta_{12}$, $O_3 = |U_{e3}| \equiv |\sin \theta_{13}|$ and $O_4 = \tan^2 \theta_{23}$ fall in the approximately $3\sigma$ allowed ranges:

$$
0.01 < r < 0.2 \\
|U_{e3}| < 0.2 \\
0.24 < \tan^2 \theta_{12} < 0.89 \quad (LA) \\
0.33 < \tan^2 \theta_{23} < 3.3
$$

The coefficients $y_{ij}$ of the neutrino sector are random complex numbers with absolute values and phases uniformly distributed in intervals $\mathcal{I} = [0.5, 2]$ and $[0, 2\pi]$ respectively. The dependence of the results on these choices can be estimated by varying $\mathcal{I}$. For each model an optimization procedure selects the value of the flavour symmetry breaking parameter $\lambda = \lambda'$ that maximizes the success rate. The success rates are displayed in fig. 1 and 2 separately for the NOSS and SS cases. The two sets of models have been individually normalized to give a total rate 100. Before normalization the total success rates for NOSS and for SS were in the ratio 1.7:1. The present data are
most easily described by the IH schemes in their NOSS version. Their performances are better by a factor of 10-30 with respect to the last classified, the anarchical models. The ability of the IH schemes in describing the data can be appreciated from the distributions of the four observables, which, for $\text{IH}_{(\text{NOSS, II})}$ and $\lambda = \lambda' = 0.25$, are displayed in fig. 3.

![Figure 1: Relative success rates without see-saw. The sum of the rates has been normalized to 100. The results correspond to the default choice $\mathcal{I} = [0.5, 2]$, and to the following values of $\lambda = \lambda'$: 0.2, 0.2, 0.25, 0.3 for the models A$_{\text{NOSS}}$, SA$_{\text{NOSS}}$, $\text{IH}_{(\text{NOSS, II})}$, and $\text{IH}_{(\text{NOSS, I})}$, respectively (in our notation there are no H$_{(\text{NOSS, I})}$, H$_{(\text{NOSS, II})}$ models). The error bars represent the linear sum of the systematic error due to the choice of $\mathcal{I}$ and the statistical error.](image)

The observables $r$ and $U_{e3}$ are strongly correlated (61). Actually, as discussed in ref. 62 and shown in table 2, in inversely hierarchical models $U_{e3}$ is typically of order $r$. Therefore, once $\lambda$ and $\lambda'$ have been tuned to fit $r$, this choice automatically provides a good fit to $U_{e3}$. Moreover $\tan^2 \theta_{12}$ is peaked around 1. At present $\tan^2 \theta_{12} = 1$ is excluded for the LA solution, but, thanks to the width of the distribution, the experimentally allowed window is sufficiently populated. The width of the distribution is almost entirely dominated by the effect coming from the diagonalization of the charged lepton sector. Indeed, by turning off the small parameters $\lambda$ and $\lambda'$ in the mass matrix for the charged leptons, we get a vanishing success rate for $\text{IH}_{(\text{NOSS, I})}$, whereas the rate for $\text{IH}_{(\text{NOSS, II})}$ decreases by more than one order of magnitude. It is worth stressing that even a moderate further departure of the window away from $\tan^2 \theta_{12} = 1$ could drastically reduce the success rates of the IH schemes. Finally, the $\tan^2 \theta_{23}$ distribution is rather flat, with a moderate peak in the currently favoured interval. All the IH models, with or without see-saw, have distributions similar to those shown in fig. 3. In particular the $\tan^2 \theta_{23}$ distribution of fig. 3 is qualitatively common to all U(1) models. This reflects the fact that the large angle $\theta_{23}$ is induced by the equal charges $F(\bar{5}_2) = F(\bar{5}_3)$, a feature shared by all the models we have considered.
Figure 2: Relative success rates with see-saw. The sum of the rates has been normalized to 100. The results correspond to the default choice $I = [0.5, 2]$, and to the following values of $\lambda = \lambda'$: 0.2, 0.3, 0.35, 0.5, 0.15, 0.2 for the models $A_{SS}$, $SA_{SS}$, $H_{(SS,II)}$, $H_{(SS,I)}$, $IH_{(SS,II)}$ and $IH_{(SS,I)}$, respectively. The error bars represent the linear sum of the systematic error due to the choice of $I$ and the statistical error.

Without see-saw mechanism, the next successful model is the semi-anarchical model SA. Compared to the IH case, the $\tan^2 \theta_{12}$ distribution has no pronounced peak. Possible shifts in the central value of $\tan^2 \theta_{12}$ would not drastically modify the results for the SA model. The $U_{e3}$ distribution is peaked around $\lambda = 0.2$ with tails that exceed the present experimental bound. The $r$ distribution is centered near $r = 1$. Finally, the anarchical scheme in its NOSS version is particularly disfavoured, due to its tendency to predict $r$ close to 1 and also due to $U_{e3}$, that presents a broad distribution with a preferred value of about 0.5.

The overall picture changes significantly if the light neutrino mass matrix arises from the see-saw mechanism, as illustrated in fig. 2. The IH models are still rather successful. Compared to the NOSS case, the IH$_{SS}$ models slightly prefer higher values of $r$ and, due to a smaller $\lambda = \lambda'$, they have very narrow $\tan^2 \theta_{12}$ distributions. The other distributions are similar to those of figs. 3. Equally good or even better results are obtained by the $H_{(SS,II)}$ model, with distributions shown in fig. 4. We see that, at variance with the IH models, $\tan^2 \theta_{12}$ is not spiky, which results in a better stability of the model against variation of the experimental results. The preferred value of $r$ is close to the lower end of the experimental window. The $U_{e3}$ distribution is nicely peaked around $\lambda^2$. The SA$_{SS}$ model is significantly outdistanced from $H_{(SS,II)}$, $IH_{(SS,II)}$ and $IH_{(SS,I)}$. It is particularly penalized by the $U_{e3}$ distribution, centered around $\lambda = 0.3$. Finally, the least favoured models are $H_{(SS,I)}$ and $A_{SS}$. The model
Figure 3: Distributions for $\text{IH}^{(\text{NOSS,II})}$, $\mathcal{I} = [0.5, 2]$, $\lambda = \lambda' = 0.25$, obtained with 10000 points $\mathcal{P}$.

$H^{(\text{SS,II})}$ fails both in $U_{e3}$ (see fig. 5), which tends to be too large for the preferred value of $\lambda = \lambda' = 0.5$ and in $\tan^2 \theta_{12}$. The $A_{\text{SS}}$ model, as its NOSS version, suffers especially from the $U_{e3}$ distribution (see fig. 5) which is roughly centered at 0.5, with only few percent of the attempts falling within the present experimental bound. A large $U_{e3}$ can be regarded as a specific prediction of anarchy and any possible improvement of the bound on $|U_{e3}|$ will wear away the already limited success rate of the model. The distributions in $\tan^2 \theta_{12}$ and $\tan^2 \theta_{23}$ are equally broad and peaked around 1. Compared to the NOSS case, $A_{\text{SS}}$ has a better $r$ distribution, well located inside the allowed window.

As a general comment we observe that our results are rather stable with respect to the choice of the interval $\mathcal{I}$. With only one exception, namely the crossing between $H^{(\text{SS,II})}$ and $A_{\text{SS}}$, the relative position of the different models, according to their ability in describing the data, does not vary when we shrink $\mathcal{I}$, or when we extend it to cover
Figure 4: Distributions for $H_{(SS,II)}$, $I = [0.5, 2]$, $\lambda = \lambda' = 0.35$, obtained with 50000 points $\mathcal{P}$.

Figure 5: $U_{e3}$ Distributions for $H_{(SS,I)}$ ($\lambda = \lambda' = 0.5$) and $A_{SS}$ ($\lambda = \lambda' = 0.2$), $I = [0.5, 2]$, obtained with 50000 points $\mathcal{P}$.

the full circle of radius 1.\textsuperscript{a} This stability would be partially upset by restricting

\textsuperscript{a}The results for $I = [0, n]$ are independent on $n$, since changing $n$ amounts to perform a renormalization of all mass matrices by a common overall scale, which is not felt by the observables we have used in our analysis.
to the case of real coefficients $\mathcal{P}$. In that case the relative rates are comparable to those obtained in the complex case only for sufficiently wide intervals $I$, typically $I \approx [-1/\sqrt{\lambda}, -\sqrt{\lambda}] \cup [\sqrt{\lambda}, 1/\sqrt{\lambda}]$. If we further squeeze $I$ around $\pm 1$ the rates of all models tend to zero.

In conclusion, models based on SU(5) $\times$ U(1)$_F$ are clearly toy models that can only aim at a semiquantitative description of fermion masses. In fact only the order of magnitude of each matrix entry can be specified. However it is rather impressive that a reasonable description of fermion masses, now also including neutrino masses and mixings, can be obtained in this simple context, which is suggestive of a deeper relation between gauge and flavour quantum numbers. There are 12 mass eigenvalues and 6 mixing angles that are specified, modulo coefficients of order 1, in terms of a bunch of integer numbers (from half a dozen to a dozen), the charges, plus 1 or more scale parameters. Moreover all possible type of mass hierarchies can be reproduced within this framework. In a statistically based comparison, the range of $r$ and the small upper limit on $U_{e3}$ are sufficiently constraining to make anarchy neatly disfavoured with respect to models with built-in hierarchy. If only neutrinos are considered, one might counterargue that hierarchical models have at least one more parameter than anarchy, in our case the parameter $\lambda$. However, if one looks at quarks and leptons together, as in the GUT models that we consider, then the same parameter that plays the role of an order parameter for the CKM matrix, for example, the Cabibbo angle, can be successfully used to reproduce also the hierarchy implied by the present neutrino data.

9.2. GUT Models based on SO(10)

Models based on SO(10) times a flavour symmetry are more difficult to construct because a whole generation is contained in the 16, so that, for example for U(1)$_F$, one would have the same value of the charge for all quarks and leptons of each generation, which is too rigid. But the mechanism discussed so far, based on asymmetric mass matrices, can be embedded in an SO(10) grand-unified theory in a rather economic way $^{94,63,64}$. The 33 entries of the fermion mass matrices can be obtained through the coupling $16_316_310_H$ among the fermions in the third generation, $16_3$, and a Higgs tenplet $10_H$. The two independent VEVs of the tenplet $v_u$ and $v_d$ give mass, respectively, to $t/\nu_t$ and $b/\tau$. The key point to obtain an asymmetric texture is the introduction of an operator of the kind $16_216_H16_316_H'$ . This operator is thought to arise by integrating out an heavy $10$ that couples both to $16_216_H$ and to $16_316_H'$. If the $16_H$ develops a VEV breaking SO(10) down to SU(5) at a large scale, then, in terms of SU(5) representations, we get an effective coupling of the kind $\bar{5}_210_55_H$, with a coefficient that can be of order one. This coupling contributes to the 23 entry of the down quark mass matrix and to the 32 entry of the charged lepton mass matrix, realizing the desired asymmetry. To distinguish the lepton and quark sectors one can
further introduce an operator of the form $16, 16, 10_H 45_H$, $(i, j = 2, 3)$, with the VEV of the $45_H$ pointing in the $B - L$ direction. Additional operators, still of the type $16, 16, 16_H 16'$, can contribute to the matrix elements of the first generation. The mass matrices look like:

$$m_u = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & \epsilon/3 \\ 0 & -\epsilon/3 & 1 \end{pmatrix} v_u, \quad m_d = \begin{pmatrix} 0 & \delta & \delta' \\ \delta & 0 & \sigma + \epsilon/3 \\ \delta' & -\epsilon/3 & 1 \end{pmatrix} v_d,$$  \hspace{1cm} (56)

$$m_D = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -\epsilon \\ 0 & \epsilon & 1 \end{pmatrix} v_u, \quad m_l = \begin{pmatrix} 0 & \delta & \delta' \\ \delta & 0 & -\epsilon \\ \delta' & \sigma + \epsilon & 1 \end{pmatrix} v_d.$$  \hspace{1cm} (57)

They provide a good fit of the available data in the quarks and the charged lepton sector in terms of 5 parameters (one of which is complex). In the neutrino sector one obtains a large $\theta_{23}$ mixing angle, $\sin^2 2\theta_{12} \sim 6.6 \cdot 10^{-3}$ eV$^2$ and $\theta_{13}$ of the same order of $\theta_{12}$. Mass squared differences are sensitive to the details of the Majorana mass matrix.

Looking at models with three light neutrinos only, i.e. no sterile neutrinos, from a more general point of view, we stress that in the above models the atmospheric neutrino mixing is considered large, in the sense of being of order one in some zeroth order approximation. In other words it corresponds to off-diagonal matrix elements of the same order of the diagonal ones, although the mixing is not exactly maximal. The idea that all fermion mixings are small and induced by the observed smallness of the non diagonal $V_{CKM}$ matrix elements is then abandoned. An alternative is to argue that perhaps what appears to be large is not that large after all. The typical small parameter that appears in the mass matrices is $\lambda \sim \sqrt{m_d/m_s} \sim \sqrt{m_\mu/m_\tau} \sim 0.20 - 0.25$. This small parameter is not so small that it cannot become large due to some peculiar accidental enhancement: either a coefficient of order 3, or an exponent of the mass ratio which is less than $1/2$ (due for example to a suitable charge assignment), or the addition in phase of an angle from the diagonalization of charged leptons and an angle from neutrino mixing. One may like this strategy of producing a large mixing by stretching small ones if, for example, he/she likes symmetric mass matrices, as from left-right symmetry at the GUT scale. In left-right symmetric models smallness of left mixings implies that also right-handed mixings are small, so that all mixings tend to be small, unless non-renormalizable mass operators with a suitable flavour pattern are introduced. Typically, by exploiting the freedom in the parameter space, in this set of models a large $\theta_{23}$ may be accommodated. The large mixing angle for solar neutrinos requires however the introduction of ad hoc terms, like for instance higher-dimensional operators contributing to the light neutrino masses independently.
from the see-saw mechanism\textsuperscript{64,65,66}.

10. Conclusion

By now there are rather convincing experimental indications for neutrino oscillations. The direct implication of these findings is that neutrino masses are not all vanishing. As a consequence, the phenomenology of neutrino masses and mixings is brought to the forefront. This is a very interesting subject in many respects. It is a window on the physics of GUTs in that the extreme smallness of neutrino masses can only be explained in a natural way if lepton number conservation is violated. If so, neutrino masses are inversely proportional to the large scale where lepton number is violated. Also, the pattern of neutrino masses and mixings interpreted in a GUT framework can provide new clues on the long standing problem of understanding the origin of the hierarchical structure of quark and lepton mass matrices.

Neutrino oscillations only determine differences of $m_i^2$ values and the actual scale of neutrino masses remain to be experimentally fixed. The detection of $0
\nu\beta\beta$ decay would be extremely important for the determination of the overall scale of neutrino masses, the confirmation of their Majorana nature and the experimental clarification of the ordering of levels in the associated spectrum. The recent results from cosmology indicate that neutrino masses are not a major fraction of the cosmological mass density $\Omega_\nu \lesssim 1.5\%$. The decay of heavy right-handed neutrinos with lepton number non-conservation can provide a viable and attractive model of baryogenesis through leptogenesis. The measured oscillation frequencies and mixings are remarkably consistent with this attractive possibility.

While the existence of oscillations appears to be on a ground of increasing solidity, many important experimental challenges remain. For atmospheric neutrino oscillations the completion of the K2K experiment, now stopped by the accident that has seriously damaged the Superkamiokande detector, is important for a terrestrial confirmation of the effect and for an independent measurement of the associated parameters. In the near future the experimental study of atmospheric neutrinos will be further pursued with long baseline measurements by MINOS, OPERA, ICARUS. For solar neutrinos the continuation of SNO, KamLAND and the data from Borexino will lead to a more precise determination of the parameters of the LA solution. Finally a clarification by MINIBOONE of the issue of the LSND alleged signal is necessary, in order to know if 3 light neutrinos are sufficient or additional sterile neutrinos must be introduced, in spite of the apparent lack of independent evidence in the data for such sterile neutrinos and of the fact that attempts of constructing plausible and natural theoretical models have not led so far to compelling results. Further in the future there are projects for neutrino factories and/or superbeams aimed at precision measurements of the oscillation parameters and possibly the detection of CP violation effects in the neutrino sector.
Pending the solution of the existing experimental ambiguities a variety of theoretical models of neutrino masses and mixings are still conceivable. Among 3-neutrino models we have described a number of possibilities based on degenerate, inverted hierarchy and normal hierarchy type of spectra. The normal hierarchy option appears to us as the most straightforward and flexible framework. In particular the large atmospheric mixing can arise from lopsided matrices. Then the observed frequencies and the large solar angle can also be obtained without fine tuning in models where the 23 subdeterminant is automatically suppressed.

The fact that some neutrino mixing angles are large and even nearly maximal, while surprising at the start, was eventually found to be well compatible with a unified picture of quark and lepton masses within GUTs. The symmetry group at $M_{GUT}$ could be either (SUSY) $SU(5)$ or $SO(10)$ or a larger group. For example, we have seen that models based on anarchy, semianarchy, inverted hierarchy or normal hierarchy can all be naturally implemented by simple assignments of $U(1)_F$ horizontal charges in a semiquantitative unified description of all quark and lepton masses in SUSY $SU(5) \times U(1)_F$. Actually, in this context, if one adopts a statistical criterium, hierarchical models appear to be preferred over anarchy.

All we know about neutrino masses is well in harmony with the idea and the mass scale of GUT’s. As a consequence neutrino masses have added phenomenological support to this beautiful idea and to the models of physics beyond the Standard Model that are compatible with it. In particular, if we consider the main classes of new physics that are currently contemplated, like supersymmetry, technicolour, large extra dimensions at the TeV scale, little Higgs models etc, it is clear that the first one is the most directly related to GUT’s. SUSY offers a well defined model computable up to the GUT scale and is actually supported by the quantitative success of coupling unification in SUSY GUT’s. For the other examples quoted all contact with GUT’s is lost or at least is much more remote. In this sense neutrino masses fit particularly well in the SUSY picture that sofar remains the standard way beyond the Standard Model.

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