Getting the best out of T2K and NO\(\nu\)A

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Abstract

We explore the combined physics potential of T2K and NO\(\nu\)A in light of the moderately large measured value of \(\theta_{13}\). For \(\sin^2 2\theta_{13} = 0.1\), which is close to the best fit value, a 90 \% C.L. evidence for the hierarchy can be obtained only for the combinations (Normal hierarchy, \(-170^\circ \leq \delta_{CP} \leq 0^\circ\)) and (Inverted hierarchy, \(0^\circ \leq \delta_{CP} \leq 170^\circ\)), with the currently planned runs of NO\(\nu\)A and T2K. However, the hierarchy can essentially be determined for any value of \(\delta_{CP}\), if the statistics of NO\(\nu\)A are increased by 50\% and those of T2K are doubled. Such an increase will also give an allowed region of \(\delta_{CP}\) around the its true value, except for the CP conserving cases \(\delta_{CP} = 0\) or \(\pm 180^\circ\). We demonstrate that any measurement of \(\delta_{CP}\) is not possible without first determining the hierarchy. We find that comparable data from a shorter baseline (\(L \sim 130\) km) experiment will not lead to any significant improvement.

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I. INTRODUCTION

Neutrino physics has entered a phase of precision measurements. During the past few years, the following precise measurements of neutrino parameters have been made with high intensity sources:

- The smaller mass-squared difference \( \Delta_{21} = m_2^2 - m_1^2 \) is measured by KamLAND [1] while the precision on \( \theta_{12} \) is controlled by the solar experiments [2]. Global analysis of all the data, in the three flavour oscillation framework, gives \( \Delta_{21} = (7.6 \pm 0.2) \times 10^{-5} \) eV\(^2\) and \( \sin^2 \theta_{12} = 0.312 \pm 0.016 \) [3].

- MINOS [4] experiment has measured the magnitude of the mass-squared difference in the \( \nu_\mu \) survival probability. The precision on \( \theta_{23} \) is controlled by atmospheric neutrino data [5]. Global analysis gives two distinct values of \( \Delta_{31} \) depending on whether it is positive [which is the case for normal hierarchy (NH)] or negative [which is the case for inverted hierarchy (IH)]. The ranges are \( \Delta_{31}(NH) = (2.45 \pm 0.09) \times 10^{-3} \) eV\(^2\) and \( \Delta_{31}(IH) = (-2.31 \pm 0.09) \times 10^{-3} \) eV\(^2\) with \( \sin^2 \theta_{23} = 0.51 \pm 0.06 \) for both cases [3].

- The global fits to data from the accelerator experiments T2K [6] and MINOS [7] and the reactor experiments DChooz [8], Daya Bay [9] and RENO [10] have determined \( \theta_{13} \) to be non-zero at 5\(\sigma\) level, with the best fit very close to \( \sin^2 2\theta_{13} \simeq 0.1 \) [11, 12].

We expect the following improvements in precision during the next few years.

- Very high statistics data from T2K [13] and MINOS [4] experiments will improve the precision on \( |\Delta_{31}| \) and \( \sin^2 2\theta_{23} \) to a few percent level.

- Reactor experiments are taking further data [14–17]. The survival probability at these reactor experiments is sensitive only to the mixing angle \( \theta_{13} \) and hence they can measure this angle unambiguously. By the time they finish running (around 2016), we estimate that they should be able to measure \( \sin^2 2\theta_{13} \) to a precision of about 0.005.

In light of these current and expected near future measurements, the next goals of neutrino oscillation experiments are the determination of neutrino mass hierarchy, detection of CP violation in the leptonic sector and measurement of \( \delta_{CP} \). These goals can be achieved by high statistics accelerator experiments measuring \( \nu_\mu \rightarrow \nu_e \) and \( \bar{\nu}_\mu \rightarrow \bar{\nu}_e \) oscillation probabilities.
Among such experiments, T2K is presently taking data and NO\(\nu\)A is under construction and is expected to start taking data around 2014. All other experiments, capable of making these measurements, are far off in future. In this paper, we study the combined ability of T2K and NO\(\nu\)A to achieve the above goals.

In the above discussion, we have two different magnitudes for \(\Delta_{31}\) for the two hierarchies because the mass-squared difference measured in \(\nu_\mu\) survival probability is not \(\Delta_{31}\) but is an effective one defined by [18, 19]

\[
\Delta m^2_{\mu\mu} = \Delta_{31} - (\cos^2 \theta_{12} - \cos \delta_{CP} \sin \theta_{13} \sin 2\theta_{12} \tan \theta_{23}) \Delta_{21}.
\]

(1)

Accelerator experiments, such as MINOS and T2K, measure the magnitude of the above quantity. But the magnitudes of \(\Delta_{31}\) will turn out to be different for \(\Delta_{31}\) positive (NH) and \(\Delta_{31}\) negative (IH).

II. SIMULATION DETAILS

Before discussing various physics issues, we discuss the details of our simulation. We do this because we will illustrate various points through the means of simulation.

We use the software GLoBES [20, 21] for simulating the data of T2K, NO\(\nu\)A and an envisaged short baseline experiment from CERN to Fréjus (C2F), which is a scaled down version of MEMPHYS [13, 22–32]. Various details of these experiments and their characteristics, especially the signal and background acceptances, are given in Table I. The basic properties of NO\(\nu\)A are taken from Ref. [24] and of T2K are taken from Ref. [13]. The efficiencies for each of the experiments are taken from GLoBES [20, 21]. The background errors consist of errors in flux normalization (norm) and in spectrum (tilt).

We have kept the solar parameters \(\Delta_{21}\) and \(\theta_{12}\) fixed at their best fit values throughout the calculation. We have taken the central values of \(|\Delta_{31}|\) and \(\theta_{23}\) to be their best fit values. We took \(\sigma (\sin^2 2\theta_{13}) = 0.02\) and \(\sigma (|\Delta_{31}|) = 0.03 \times (|\Delta_{31}|)\), because of the precision expected from T2K. We have done computations for various different values of \(\sin^2 2\theta_{13}\) in the range 0.05–0.2 [11, 12]. We took \(\sigma (\sin^2 2\theta_{13}) = 0.005\) which is the final precision we can hope for from the reactor experiments. The value of the CP-violating phase \(\delta_{CP}\) is varied over its entire range \(-180^\circ\) to \(180^\circ\).
| Characteristic       | NOνA                  | T2K                  | C2F (assumed) |
|---------------------|-----------------------|----------------------|---------------|
| Baseline            | 812 km                | 295 km               | 130 km        |
| Location            | Fermilab - Ash River  | J-PARC - Kamioka     | CERN - Fréjus |
| Beam                | NuMI beam 0.8° off -  | JHF beam 2.5° off -  | SPL superbeam |
|                     | axis                  | axis                 |               |
| Beam power          | 0.7 MW                | 0.75 MW              | 0.75 MW       |
| Flux peaks at       | 2 GeV                 | 0.6 GeV              | 0.35 GeV      |
| $P_{\mu e}$ 1st Osc. Maximum | 1.5 GeV | 0.55 GeV              | 0.25 GeV      |
| Detector            | TASD, 15 kton         | Water Čerenkov, 22.5 kton | Water Čerenkov, 22.5 kton |
| Runtime (years)     | 3 in $\nu$ + 3 in $\bar{\nu}$ | 5 in $\nu$            | 3 in $\nu$ + 3 in $\bar{\nu}$ |
| Signal 1 (acceptance) | $\nu_{e}$ appearance(26%) | $\nu_{e}$ appearance(87%) | $\nu_{e}$ appearance(71%) |
| Signal 1 error      | 5%, 2.5%              | 2%, 1%               | 2%, 0.01%     |
|                     | (norm.,tilt)          |                      |               |
| Background 1 (acceptance) | mis - id muons/anti - muons(0.13%), NC events(0.28%), Beam $\nu_{e}/\bar{\nu}_{e}$(16%) | mis - id muons/anti - muons(0.054%), NC events(0.065%), Beam $\nu_{e}/\bar{\nu}_{e}$(70%) | mis - id muons/anti - muons(0.054%), NC events(0.25%), Beam $\nu_{e}/\bar{\nu}_{e}$(70%) |
| Background 1 error  | 10%, 2.5%             | 20%, 5%              | 2%, 0.01%     |
|                     | (norm.,tilt)          |                      |               |
| Signal 2 (acceptance) | $\bar{\nu}_{e}$ appearance(41%) | $\bar{\nu}_{e}$ appearance(87%) | $\bar{\nu}_{e}$ appearance(68%) |
| Signal 2 error      | 5%, 2.5%              | 2%, 1%               | 2%, 0.01%     |
|                     | (norm.,tilt)          |                      |               |
| Background 2 (acceptance) | mis - id muons/anti - muons(0.13%), NC events(0.88%), Beam $\nu_{e}/\bar{\nu}_{e}$(33.6%) | mis - id muons/anti - muons(0.054%), NC events(0.25%), Beam $\nu_{e}/\bar{\nu}_{e}$(70%) | mis - id muons/anti - muons(0.054%), NC events(0.25%), Beam $\nu_{e}/\bar{\nu}_{e}$(70%) |
| Background 2 error  | 10%, 2.5%             | 20%, 5%              | 2%, 0.01%     |
|                     | (norm.,tilt)          |                      |               |

TABLE I: Properties of various long baseline experiments considered in this paper.
We compute statistical $\chi^2_{st}$ as

$$\chi^2_{st} = \sum_i \frac{(N_i^{\text{true}} - N_i^{\text{test}})^2}{N_i^{\text{true}}}, \quad (2)$$

where $N_i^{\text{true}}$ is the event distribution for true hierarchy and some fixed true value of $\delta_{CP}$. $N_i^{\text{test}}$ is the event distribution with the test hierarchy either true or wrong and a varying test value of $\delta_{CP}$ as inputs. The index $i$ runs over the number of energy bins. The final $\chi^2$ is computed including the systematic errors, described in Table I, and the priors on $|\Delta_{31}|$, $\sin^2 2\theta_{23}$ and $\sin^2 2\theta_{13}$. The prior on $\sin^2 2\theta_{13}$ effectively takes into account the data due to reactor neutrino experiments.

In the following we consider two kinds of plots both of which are shown as contours in the $\sin^2 2\theta_{13}$-$\delta_{CP}$ plane.

- **Hierarchy exclusion plots:** These are plotted in the plane of true values of $\sin^2 2\theta_{13}$-$\delta_{CP}$. The contours in these plots define the line $\chi^2 = 2.71$. In computing this $\chi^2$, we have marginalized over the parameter ranges described above. For all sets of parameter values to the right of the contour, the wrong hierarchy can be ruled out at 90% C.L.

- **Allowed region plots:** These are plotted in the plane of test values of $\sin^2 2\theta_{13}$-$\delta_{CP}$. The contours in these plots are defined by $\chi^2 = 4.61$. The region enclosed by them is the set of allowed values of $\sin^2 2\theta_{13}$-$\delta_{CP}$ at 90% C.L. for a given set of neutrino parameters.

Throughout this paper, the phrase ”hierarchy determination” implies 90% C.L. evidence for hierarchy.

### III. HIERARCHY DETERMINATION WITH $P_{\mu e}$

The $\nu_\mu \rightarrow \nu_e$ channel is sensitive to a number of neutrino parameters and hence is the most sought after in the study of neutrino oscillation physics using long baseline experiments. In the presence of matter, the $\nu_\mu \rightarrow \nu_e$ oscillation probability, expanded perturbatively in
the small mass-squared difference, $\Delta_{21}$ is given by [33–35]

$$P (\nu_\mu \to \nu_e) = P_{\mu e} = \sin^2 2\theta_{13} \sin^2 \theta_{23} \frac{\sin^2 \hat{\Delta}(1 - \hat{A})}{(1 - \hat{A})^2}$$

$$+ \alpha \cos \theta_{13} \sin 2\theta_{13} \sin 2\theta_{23} \cos (\hat{\Delta} + \delta_{CP}) \frac{\sin \hat{\Delta} \hat{A} \sin \hat{\Delta}(1 - \hat{A})}{\hat{A} - 1}$$

$$+ \alpha^2 \sin^2 \theta_{12} \cos^2 \theta_{13} \cos^2 \theta_{23} \frac{\sin^2 \hat{\Delta} \hat{A}}{\hat{A}^2}$$

(3)

where $\hat{\Delta} = \Delta_{31} L/4E$, $\hat{A} = A/\Delta_{31}$, $\alpha = \Delta_{21}/\Delta_{31}$. $A$ is the Wolfenstein matter term [36] and is given by $A(eV^2) = 0.76 \times 10^{-4} \rho \text{ (gm/cc)}E(\text{GeV})$.

For NH $\Delta_{31}$ is positive and for IH $\Delta_{31}$ is negative. The matter term $A$ is positive for neutrinos and is negative for anti-neutrinos. Hence, in neutrino oscillation probability, $\hat{A}$ is positive for NH and is negative for IH. For anti-neutrinos, $\hat{A}$ is negative for NH and positive for IH and the sign of $\delta_{CP}$ is reversed. The presence of the term $\hat{A}$ in $P_{\mu e}$ and in $P_{\bar{\mu} \bar{e}}$ makes them sensitive to hierarchy. The longer the baseline of an experiment, the greater is the sensitivity to hierarchy because, $P_{\mu e}$ peaks at a higher energy for longer baseline and the matter term is larger for higher energies.

As can be seen from Eq. (3), $P_{\mu e}$ is dependent on $\theta_{13}$, hierarchy and $\delta_{CP}$ in addition to other well determined parameters. A measurement of this quantity will not give us a unique solution of neutrino parameters but instead will lead to a number of degenerate solutions [37–40]. Since $\theta_{13}$ is measured unambiguously and precisely [8–10], degeneracies involving this parameter are no longer relevant. Only hierarchy-$\delta_{CP}$ degeneracy has to be considered. This degeneracy prevents any one experiment from determining hierarchy and $\delta_{CP}$, leading to the need for data from two or more long baseline experiments [22, 41–44].

### A. Hierarchy-$\delta_{CP}$ degeneracy for NOνA

First we consider the hierarchy determination capacity of NOνA alone because the matter term and the hierarchy dependence is the largest for this experiment, due to the flux peaking at higher energy. In Fig. 1 (left panel), we have plotted $P_{\mu e}$ vs E for both NH and for IH for NOνA baseline of 812 km. The bands correspond to the variation of $\delta_{CP}$ from $-180^\circ$ to $+180^\circ$. The values of $P_{\mu e}$ are, in general, higher for NH and lower for IH. This is a straightforward consequence of the $\hat{A}$ dependence of $P_{\mu e}$. Further, we note that for both NH and IH, the value of $\delta_{CP} = +90^\circ$ gives the lowest curve in the band and the value
of $\delta_{CP} = -90^\circ$ gives the highest curve in the band. This behaviour can also be easily understood from Eq. (3). At the oscillation maximum, $\hat{\Delta} \simeq 90^\circ$. Hence $\cos(\hat{\Delta} + \delta_{CP})$ is +1 for $\delta_{CP} = -90^\circ$ and is -1 for $\delta_{CP} = +90^\circ$. As can be seen from the figure, there is an overlap of the bands for (NH, $\delta_{CP} \simeq +90^\circ$) and (IH, $\delta_{CP} \simeq -90^\circ$). Hence, if the measured probability comes to be these values, then we have two degenerate solutions. In Fig. 1 (right panel), we have plotted the corresponding anti-neutrino probabilities. $P_{\mu\bar{e}}$ is higher for IH and lower for NH as a consequence of the reversal of $\hat{\Delta}$ sign. Since $\delta_{CP}$ sign is reversed for anti-neutrinos, here $\delta_{CP} = +90^\circ$ defines the upper curves and $\delta_{CP} = -90^\circ$ defines the lower curves. Here again there is an overlap between (NH, $\delta_{CP} \simeq +90^\circ$) and (IH, $\delta_{CP} \simeq -90^\circ$) so we get the same degenerate solutions as the neutrino case.

![Graph](image-url)

**FIG. 1:** (colour online) $P_{\mu e}$ (left panel) and $P_{\mu\bar{e}}$ (right panel) bands for NO$\nu$A for $\sin^2 2\theta_{13} = 0.1$

From Fig. 1, we can define the concept of favourable half plane for each hierarchy. Suppose NH is the true hierarchy. If $\delta_{CP}$ is in the lower half plane ($-180^\circ \leq \delta_{CP} \leq 0^\circ$, LHP) then all the curves for $P_{\mu e}(NH, \delta_{CP})$ lie much above the set of curves for $P_{\mu e}(IH, \delta_{CP})$. In the case of anti-neutrinos, $P_{\mu\bar{e}}(NH, \delta_{CP})$ will be much below $P_{\mu\bar{e}}(IH, \delta_{CP})$. In such a situation, the data from NO$\nu$A alone can determine the hierarchy. Therefore we call the LHP to be the favourable half-plane for NH. Similar arguments hold if IH is true hierarchy and $\delta_{CP}$ is in the upper half plane (UHP). So UHP is the favourable half plane for IH. Thus, if nature chooses one of the following two combinations (NH, LHP) or (IH, UHP), then NO$\nu$A , by itself, can determine the hierarchy.
The separation between the set of curves \( P_{\mu e}(NH, \delta_{CP}) \) and \( P_{\mu e}(IH, \delta_{CP}) \) also depends on \( \theta_{13} \). The two sets have more overlap for smaller values of \( \theta_{13} \) but become more separated for larger values of \( \theta_{13} \). This is illustrated in Fig. 2, showing \( P_{\mu e} \) vs \( E \), for a lower and higher value of \( \sin^2 2\theta_{13} \). It is easier to determine the hierarchy if the separation between the curves is larger, that is if \( \theta_{13} \) is larger.

![Figure 2](image-url)

**FIG. 2:** (colour online) \( P_{\mu e} \) bands for NO\( \nu \)A for \( \sin^2 2\theta_{13} = 0.05 \) (left panel) and 0.15 (right panel)

The favourable and unfavourable half planes for a particular hierarchy can also be defined from Eq. (3), where the \( \delta_{CP} \) dependence occurs purely in the form \( \cos(\hat{\Delta} + \delta_{CP}) \). If NH is the true hierarchy, \( \hat{\Delta} \approx 90^\circ \) around the probability maximum. Then, the \( \delta_{CP} \) dependent term increases \( P_{\mu e} \) if \( \delta_{CP} \) is in the LHP and decreases it if \( \delta_{CP} \) is in the UHP. Hence a cleaner separation from \( P_{\mu e}(IH, \delta_{CP}) \) can be obtained only if \( \delta_{CP} \) is in the LHP. If IH is the true hierarchy, \( \hat{\Delta} \approx -90^\circ \). Then \( P_{\mu e} \) is reduced, and moved away from \( P_{\mu e}(NH, \delta_{CP}) \) if \( \delta_{CP} \) is in the UHP. Thus UHP forms the favourable half plane for IH, whereas LHP is the favourable half plane for NH. Even if we use the anti-neutrino oscillation probabilities, the same considerations will hold. Therefore, the same relation between hierarchy and half-plane holds for both neutrino and anti-neutrino data.

We plot the hierarchy discrimination ability of NO\( \nu \)A in Fig. 3. We see that, for \( \sin^2 2\theta_{13} = 0.1 \), the hierarchy can be determined at 90% C.L. for the following two combinations: \( (NH, -170^\circ \leq \delta_{CP} \leq -10^\circ) \) or \( (IH, 10^\circ \leq \delta_{CP} \leq 170^\circ) \). The statistics for the experiment are not quite enough to determine the hierarchy for the whole favourable half
plane for this value of $\theta_{13}$. If $\sin^2 2\theta_{13} = 0.12$, then the hierarchy can be determined for the whole favoured half plane. It was shown in Ref. [45] that NO$\nu$A can determine the hierarchy for 45% of the $\delta_{CP}$ range for $\sin^2 2\theta_{13} = 0.1$.

For smaller values of $\sin^2 2\theta_{13}$, one needs larger statistics to determine the hierarchy for the whole favourable half plane. This is illustrated in Fig. 4. With 1.5 times the presently projected statistics of NO$\nu$A , one can determine the hierarchy for the whole of the respective favourable half planes, for both NH and IH, for $\sin^2 2\theta_{13} = 0.1$. Similar conclusions were obtained earlier in Ref. [46]. If $\delta_{CP}$ happens to be in the unfavourable half plane, even tripling of statistics leads to hierarchy determination only for a very small range of $\delta_{CP}$.

FIG. 3: (colour online) Hierarchy exclusion plots for NO$\nu$A for $3\nu+3\bar{\nu}$ running when NH is true (left panel) and when IH is true (right panel)
B. Resolving the hierarchy-$\delta_{CP}$ degeneracy with T2K

As we demonstrated in the previous subsection, NO\text{\textsubscript{v}A} alone can’t determine the hierarchy if nature chooses one of the unfavourable combinations (NH, UHP) or (IH, LHP). In this subsection, we explore how data from T2K can help in resolving this problem. Since the baseline of T2K is smaller, the probability peaks at a lower energy and hence the flux is designed to peak at a lower energy. Therefore the matter term $A$ is much smaller for T2K.
FIG. 5: (colour online) Hierarchy exclusion plots for NO\(\nu\)A + T2K with nominal statistics when NH is true (left panel) and when IH is true (right panel).

In Fig. 5, we plot the combined hierarchy exclusion capability of NO\(\nu\)A and T2K. From this figure we see that, for \(\sin^2 2\theta_{13} \leq 0.1\), hierarchy determination is not possible for any \(\delta_{CP}\) in the unfavourable half-plane. Hence, in our example, we assume that the statistics of NO\(\nu\)A are 50\% more than the nominal value and those of T2K are twice the nominal value.

We illustrate the effect of T2K data on hierarchy determination by a set of examples. First we assume that NH is the true hierarchy and the true value of \(\delta_{CP} = 90^\circ\), i.e. in the unfavourable half plane. In such a situation, NO\(\nu\)A data gives two degenerate solutions in the form of (NH, \(\delta_{CP} \approx 90^\circ\)) and (IH, \(\delta_{CP}\) in LHP), as shown in Fig. 6 (left panel).
But, the addition of T2K data almost rules out the (IH,LHP) solution, seen in the right panel of Fig. 6. It is true that a very small part of the allowed region is left behind. But, comparing the two panels of Fig. 6, we see that the addition of T2K data reduces the allowed NH region only by a small amount whereas the allowed IH region is drastically
reduced. This gives a very strong indication of which hierarchy is correct. Thus the data of NOνA in conjunction with that of T2K can effectively discriminate against the wrong hierarchy. This holds true for the case of IH being the true hierarchy with δCP in LHP, illustrated in Fig. 7. Figs. 6 and 7 are similar to figures 2 and 3 of Ref. [45], which are done for the same δCP values. Those figures also show the large shrinkage of the wrong hierarchy solution, with the addition of T2K data. In the following, we will demonstrate that this feature occurs for all values of δCP(true) in the unfavourable half-plane.

A theoretical analysis of the hierarchy-δCP degeneracy resolution, with data from NOνA and T2K, was done in Ref. [47]. To keep the arguments simple, first it was assumed that θ23 is maximal and that sin^2 2θ13 is measured accurately by the reactor experiments. In such a situation, given a probability measurement, there exist two degenerate solutions: (correct hierarchy, correct δCP) and (wrong hierarchy, wrong δCP). In Ref. [47], it was shown that, for a given experiment, [sin(correct δCP) − sin(wrong δCP)] is proportional to the matter term A for that experiment. For T2K, this difference is small and is about 0.7 for sin^2 2θ13 = 0.1. For NOνA it is three times larger. Therefore, the wrong δCP values for T2K data and for NOνA data are widely different. A combined analysis of data from T2K and NOνA will pick out the correct hierarchy and a range of δCP around the correct value, provided the statistics from each experiment are large enough.

The above idea is illustrated below in Figs. 8 and 9. In Fig. 8, we have plotted χ^2 vs δCP(test) for various true values of δCP for NOνA experiment. In the left panel, the true values of δCP are all in LHP which is the favourable half-plane for NH. We find that, except for the CP conserving case of δCP = −180°, all the χ^2 are above 9. Hence the wrong hierarchy can be excluded for most of the values of δCP in the favourable half-plane. In the right panel, the true values of δCP are all in UHP, which is the unfavourable half-plane for NH. And we find that in all cases, the χ^2 becomes nearly zero (except for δCP = 0) for −120° ≤ δCP (test) ≤ −60°. These are the degenerate (wrong hierarchy, wrong δCP) solutions mentioned above. Hence it is impossible to rule out the wrong hierarchy if true δCP is in the unfavourable half-plane.
FIG. 8: (colour online) $\chi^2$ vs. test $\delta_{CP}$ for $1.5*\nu A$. Here true and test $\sin^2 2\theta_{13} = 0.1$. NH is true and IH is test. Different curves correspond to various true $\delta_{CP}$ in lower half plane (left panel) and upper half plane (right panel).

In Fig. 9, we have plotted $\chi^2$ vs $\delta_{CP}(\text{test})$ for various true values of $\delta_{CP}$ for T2K experiment. Once again, the left panel contains plots for $\delta_{CP}$ in LHP and the right panel the plots for $\delta_{CP}$ in UHP. From the left panel, we see that T2K can’t rule the wrong hierarchy. This is to be contrasted with NO$\nu A$ case, where the wrong hierarchy is ruled out by NO$\nu A$ alone, if $\delta_{CP}$ is in the favourable half-plane. But, as we see below, T2K data is crucial for hierarchy discrimination, if $\delta_{CP}$ is in the unfavourable half-plane.
From the right panel, we see that the degenerate (wrong hierarchy, wrong $\delta_{CP}$) solution for T2K occurs for $\delta_{CP}(\text{test})$ around 0 or ±180°. And in the range $-120^\circ \leq \delta_{CP}(\text{test}) \leq -60^\circ$, where the degenerate wrong hierarchy solution for NO$\nu$A occurred, the $\chi^2$ for T2K is quite large. Because of this wide difference between the $\delta_{CP}$ values of the degenerate (wrong hierarchy, wrong $\delta_{CP}$) solutions of NO$\nu$A data and T2K data, together they rule out the wrong hierarchy.

We illustrate this hierarchy discriminating power for a few cases where true value of $\delta_{CP}$ is in the unfavourable half plane. Figs. 10, 11 and 12 show the $\chi^2$ plots for $\delta_{CP} = 90^\circ$, $45^\circ$ and 0 respectively, with NH as the true hierarchy. The left panel shows $\chi^2$ for 1.5*NO$\nu$A alone whereas the right panel shows the $\chi^2$ for 1.5*NO$\nu$A + 2*T2K. These plots show $\chi^2$ for the two cases where the true and test hierarchies are the same and are opposite. In these plots, we have marginalised over $\sin^2 2\theta_{13}$. In the left panel of Fig. 10, there is a large allowed region of $\delta_{CP}(\text{test})$ in the wrong half-plane, if the test hierarchy is the wrong hierarchy. In the right panel, this region is almost completely ruled out, with the addition of T2K data. There is a just a small region, centered around $\delta_{CP}(\text{test}) \approx 180^\circ$, where the $\chi^2$ dips just below 2.71, the cut-off for 90% C.L. We see very similar features for true $\delta_{CP} = 45^\circ$ in Fig. 11 and for true $\delta_{CP} = 0$ in Fig. 12. Essentially identical features are seen for the case
where IH is true hierarchy in Fig. 13 with true $\delta_{CP} = -90^\circ$, Fig. 14 with true $\delta_{CP} = -45^\circ$ and Fig. 15 with true $\delta_{CP} = 0$.

FIG. 10: (colour online) $\chi^2$ vs $\delta_{CP(test)}$ plots for 1.5*NO$\nu$A (left panel) and 1.5*NO$\nu$A + 2*T2K (right panel) with true $\sin^2 2\theta_{13} = 0.1$ and true $\delta_{CP} = 90^\circ$.

FIG. 11: (colour online) $\chi^2$ vs $\delta_{CP(test)}$ plots for 1.5*NO$\nu$A (left panel) and 1.5*NO$\nu$A + 2*T2K (right panel) with true $\sin^2 2\theta_{13} = 0.1$ and true $\delta_{CP} = 45^\circ$.
FIG. 12: (colour online) $\chi^2$ vs $\delta_{CP}(\text{test})$ plots for 1.5*NO$\nu$A (left panel) and 1.5*NO$\nu$A + $2^*T2K$ (right panel) with true $\sin^2 2\theta_{13} = 0.08$ and true $\delta_{CP} = 0$ (systematics included).

FIG. 13: (colour online) $\chi^2$ vs $\delta_{CP}(\text{test})$ plots for 1.5*NO$\nu$A (left panel) and 1.5*NO$\nu$A + $2^*T2K$ (right panel) with true $\sin^2 2\theta_{13} = 0.1$ and true $\delta_{CP} = -90^\circ$.
Finally we consider how hierarchy sensitivity improves with increasing statistics. We consider three scenarios:

- T2K will have a 5 year neutrino run with its design luminosity and NOνA will run according to its present plan.
• T2K will have twice the above statistics and NO\(\nu\)A will have 1.5 times its designed statistics.

• T2K will have four times the above statistics and NO\(\nu\)A will have thrice its designed statistics.

The exclusion plots are given in Fig. 16. For all points to the right of the contours, the wrong hierarchy can be ruled out.

FIG. 16: (colour online) Hierarchy exclusion plots for combined data from NO\(\nu\)A and T2K with various boosts in statistics when NH is true (left panel) and when IH is true (right panel).

In the left panel we assumed NH is the true hierarchy and in the right panel we assumed IH is the true hierarchy. We see that increasing the statistics from nominal values to 1.5*NO\(\nu\)A + 2*T2K dramatically improves the ability to rule out the wrong hierarchy, if \(\delta_{CP}(\text{true})\) is in the unfavourable half-plane. Further improvement occurs if the statistics are increased even more. In particular, if \(\sin^2 2\theta_{13} = 0.1\) [11, 12] the hierarchy can be essentially established at 90% C.L., for any true value of \(\delta_{CP}\), with 1.5 times the designed statistics of NO\(\nu\)A and twice the designed statistics of T2K. This point was noted previously in Ref. [46].

It is evident now that an experiment that can exclude the wrong \(\delta_{CP}\) plane effectively can be of great help in determining hierarchy when run in conjunction with NO\(\nu\)A. We saw that T2K, with a short baseline and smaller matter effects, has such properties. We now inquire whether having an experiment with a baseline shorter than T2K, such as C2F, which is 130
km long, can help. For such a short baseline, $P_{\mu e}$ is maximum at $E = 0.25$ GeV. At such energies, the matter term $A$ is very small.

To make a just comparison in terms of cost, we assume C2F to have the same beam power and detector size as that of T2K and 3 years each of $\nu$ and $\bar{\nu}$ running. We consider two scenarios. NO$\nu$A with 1.5 times its designed statistics and T2K with twice its designed statistics (scenario A) against NO$\nu$A with 1.5 times its designed statistics and T2K and C2F with their nominal designed statistics (scenario B). In Fig. 17, we compare the ability of scenario A (left panel) and scenario B (right panel) to exclude the wrong hierarchy - wrong $\delta_{CP}$ region. The two panels are essentially identical. We found that scenarios A and B give the same allowed regions for all true values of $\delta_{CP}$ in the unfavourable half plane. Therefore, a shorter baseline experiment ($L \sim 130$ km) will not help in hierarchy determination.

![Graphs comparing scenarios A and B](image)

FIG. 17: (colour online) Allowed $\sin^2 2\theta_{13}$-$\delta_{CP}$ plots for 1.5*NO$\nu$A + 2*T2K (left panel) and 1.5*NO$\nu$A + T2K + C2F (right panel) with true $\sin^2 2\theta_{13} = 0.1$ and true $\delta_{CP} = 90^\circ$.

IV. MEASURING $\delta_{CP}$ WITH $P_{\mu e}$

A. $\delta_{CP}$ measurement with T2K alone

In the previous section, we discussed the capability of NO$\nu$A and T2K to determine the mass hierarchy. We now turn our attention to the measurement of $\delta_{CP}$. Because of the hierarchy-$\delta_{CP}$ degeneracy, the determination of these two quantities go hand in hand.
Matter effects, which are hierarchy-dependent, induce a CP-like change in the oscillation probabilities. Therefore, it is expected that the effects of these two parameters can be disentangled by choosing baselines and energies where matter effects are small. Thus, a natural choice for accurate measurement of $\delta_{CP}$ seems to be an experiment with a short baseline and low energy, like T2K or C2F. But, here we demonstrate that $\delta_{CP}$ can not be measured in such experiments without first determining the hierarchy. For the purpose of this demonstration, in this subsection alone, we will assume that T2K will have *equal three year runs* in neutrino and anti-neutrino modes. This is done because such runs have the best capability to determine $\delta_{CP}$. However, even in such a case, $\delta_{CP}$ can’t be determined without first determining the hierarchy.

In the following, we present ‘allowed $\delta_{CP}$’ graphs. In generating these, we have kept $\sin^2 2\theta_{13}$ fixed at 0.1. The graphs are plotted in the true $\delta_{CP}$-test $\delta_{CP}$ plane. For every true value of $\delta_{CP}$, we indicate the range in test $\delta_{CP}$ that can be excluded at 90% C.L. The plots have been shown for both true and wrong hierarchies. The dotted range, defined by $\chi^2 \leq 2.71$, shows the values of test $\delta_{CP}$ that are compatible with the data, generated with $\delta_{CP}(\text{true})$ as input. For a given true value of $\delta_{CP}$, the error in measuring $\delta_{CP}$ is indicated by the spread of the dotted range along that $\delta_{CP}(\text{true})$ vertical line.

![Graphs showing allowed $\delta_{CP}$ plots for T2K. Here NH is true. True and test $\sin^2 2\theta_{13} = 0.1$. Test hierarchy is normal (left panel) and inverted (right panel).](image)

FIG. 18: (colour online) Allowed $\delta_{CP}$ plots for T2K. Here NH is true. True and test $\sin^2 2\theta_{13} = 0.1$. Test hierarchy is normal (left panel) and inverted (right panel).

Figure (18) shows the allowed $\delta_{CP}$ plot for T2K. The points on the thick dashed line
in this figure correspond to the values of $\delta_{CP}(\text{test})$ for which $\chi^2$ is minimum. If the test hierarchy is the same as the true hierarchy, then the $\chi^2$ minimum occurs for $\delta_{CP}(\text{test}) = \delta_{CP}(\text{true})$ and the allowed range of test $\delta_{CP}$ is around true $\delta_{CP}$. But, if the test hierarchy is the wrong hierarchy, then the minimum of $\chi^2$ occurs for $\delta_{CP}(\text{test}) \neq \delta_{CP}(\text{true})$ and, in general, these two points are widely separated. This already gives a hint that an accurate measurement of $\delta_{CP}$ is not possible without first determining the hierarchy. This point is made more dramatic, when we consider the situation with more data from T2K. Fig. 19 shows the allowed $\delta_{CP}$ plot for 10 times the statistics of T2K. For $\delta_{CP}$ (true) in the middle of the favourable half plane ($-140^\circ \leq \delta_{CP} \leq -40^\circ$), the wrong hierarchy solution is ruled out. Thus both the hierarchy and the correct range of $\delta_{CP}$ are simultaneously determined. For all other values of $\delta_{CP}$ (true), we get a wrong value of $\delta_{CP}$, if we assume the wrong hierarchy. For example, we see from the right panel of Fig. 19, for true $\delta_{CP} = -30^\circ$, we find that $-130^\circ \leq \delta_{CP}(\text{test}) \leq -70^\circ$, when the test hierarchy is the wrong hierarchy. Similarly for true $\delta_{CP} = +60^\circ$, we find $140^\circ \leq \delta_{CP}(\text{test}) \leq 200^\circ (= -160^\circ)$. In particular, if true $\delta_{CP}$ is $-10^\circ$, close to the CP conserving value 0, we have $-150^\circ \leq \delta_{CP}(\text{test}) \leq -50^\circ$, encompassing maximal CP violation. The situation is similar for true $\delta_{CP} = -170^\circ$. Conversely, for true $\delta_{CP} = 90^\circ$, we have two allowed regions between 0 to $40^\circ$ and $140^\circ$ to $180^\circ$, both of which are close to CP conservation. This figure makes it clear that it is impossible to have a measurement of $\delta_{CP}$ if we do not know the correct hierarchy. In fact, we are likely to get a completely misleading estimate of $\delta_{CP}$ if we assume the wrong hierarchy. The corresponding figures for C2F experiment show similar features.
FIG. 19: (colour online) Allowed $\delta_{CP}$ plots for 10*T2K. Here NH is true. True and test $\sin^2 2\theta_{13} = 0.1$.

Test hierarchy is normal (left panel) and inverted (right panel).

**B. $\delta_{CP}$ measurement with T2K and NO$\nu$A**

In this subsection, we consider the $\delta_{CP}$ measuring capability of NO$\nu$A and T2K together. Here we revert back to the original assumption that T2K will run in neutrino mode only for 5 years. Fig. 20, shows the allowed $\delta_{CP}$ plot of NO$\nu$A , assuming NH is true. If the test hierarchy is the true hierarchy, the allowed range of $\delta_{CP}$ will surround true $\delta_{CP}$. If the test hierarchy is the wrong hierarchy we obtain a large allowed range with $\delta_{CP}$ far from the true value.
FIG. 20: (colour online) Allowed $\delta_{CP}$ plots for NO$\nu A$. Here NH is true. True and test $\sin^2 2\theta_{13} = 0.1$. Test hierarchy is normal (left panel) and inverted (right panel).

Fig. 21 shows the allowed $\delta_{CP}$ plot for NO$\nu A$ and T2K together. In the left panel, the allowed range $\delta_{CP}$ for the true hierarchy is shown. We see that this range is mostly in the correct half-plane. For wrong hierarchy, shown in the right panel, the large allowed region in wrong half plane is reduced, but a substantial region is still allowed. For the case where IH is the true hierarchy, similar features occur.
FIG. 21: (colour online) Allowed $\delta_{CP}$ plots for NOνA + T2K. Here NH is true. True and test $\sin^2 2\theta_{13}$ is 0.1. Test hierarchy is normal (left panel) and inverted (right panel).

If the statistics are increased to 1.5*NOνA + 2*T2K, as seen in Fig. 22 then most of the wrong hierarchy allowed region is ruled out as already noted in section 3. For the true hierarchy, the allowed region is centered around true $\delta_{CP}$ and is mostly in the correct half-plane. For the CP conserving case $\delta_{CP} = 0$ ($\delta_{CP} = \pm 180^\circ$), there is a small additional allowed region around $\delta_{CP} = \pm 180^\circ$ ($\delta_{CP} = 0$) but for which $\chi^2$ is higher. If we limit our attention to the regions around $\chi^2_{\text{min}}$, then 1.5*NOνA + 2*T2K can measure $\delta_{CP}$ with an accuracy of $\pm 40^\circ$ for true $\delta_{CP} = 0$ and $\pm 60^\circ$ for true $\delta_{CP} = \pm 90^\circ$.

It is curious that the CP conserving values of $\delta_{CP}$ can be measured with better accuracy than large CP violating values. However, this point can be understood very simply in terms of Eq. (3). $\delta_{CP}$ occurs in this equation as $\cos(\hat{\Delta} + \delta_{CP})$. Any experiment is designed such that the flux peaks at the energy where $\hat{\Delta} \approx 90^\circ$. Thus the $\delta_{CP}$ term is approximately $-\sin \delta_{CP}$. The slope of $\sin x$ is large at $x \approx 0$ or $180^\circ$ and is very small at $x \approx \pm 90^\circ$. Therefore the uncertainty in $\delta_{CP}$ is small near 0 or $180^\circ$ and is large when $\delta_{CP}$ is close to $\pm 90^\circ$.

Thus we are led to the following important conclusion: 1.5*NOνA + 2*T2K can essentially determine the hierarchy and also give an allowed region of $\delta_{CP}$ centered around its true value.Doubling of statistics will not lead to too much improvement in the allowed range of $\delta_{CP}$. Further strategies are needed to measure $\delta_{CP}$ to a good accuracy.
A recent paper [48] envisaged some future very long baseline superbeam experiments. They found that the early data from these will determine hierarchy, and additional data is needed to measure $\delta_{CP}$. We find that in the current scenario also, these considerations hold true.

![Allowed $\delta_{CP}$ plots for 1.5*NO$\nu$A + 2*T2K. Here NH is true. True and test $\sin^2 2\theta_{13} = 0.1$. Test hierarchy is normal (left panel) and inverted (right panel).](image)

**FIG. 22:** (colour online) Allowed $\delta_{CP}$ plots for 1.5*NO$\nu$A + 2*T2K. Here NH is true. True and test $\sin^2 2\theta_{13} = 0.1$. Test hierarchy is normal (left panel) and inverted (right panel).

V. SUMMARY

In this paper we explored the hierarchy - $\delta_{CP}$ degeneracy of $P_{\mu e}$ of medium long baseline experiments. This degeneracy severely limits the ability of any single experiment to determine these quantities. The observed moderately large value of $\theta_{13}$ is certainly a very good news for the upcoming NO$\nu$A, as it will lie in the region where NO$\nu$A has appreciable reach for hierarchy determination if the value of $\delta_{CP}$ happens to be favourable. We define the concept of favourable half-plane of $\delta_{CP}$ and show that the LHP(UHP) is the favourable(unfavourable) half-plane for NH and vice-verse for IH. We also show that NO$\nu$A by itself can determine the hierarchy if $\delta_{CP}$ is in the favourable half-plane and $\sin^2 2\theta_{13} \geq 0.12$. When $\delta_{CP}$ is in the unfavourable half-plane, the data from NO$\nu$A and T2K beautifully complement each other to rule out the wrong hierarchy. We explore the underlying physics in detail and deduce the statistics needed for hierarchy determination. Given the current best fit of $\sin^2 2\theta_{13} \simeq 0.1$, the combined data from NO$\nu$A and T2K can
essentially resolve mass hierarchy for the entire $\delta_{CP}$ range if the statistics for NO$\nu$A and T2K are boosted by factors 1.5 and 2 respectively. A baseline of $\sim 130$ km will not be a bonus, over and above T2K, unless supplemented by huge statistics.

In the last section we estimate the $\delta_{CP}$ reach of NO$\nu$A and T2K. We demonstrate that without knowing the hierarchy, measuring $\delta_{CP}$ would be impossible. With $1.5 \times $NO$\nu$A $+ 2 \times $T2K, the allowed region of $\delta_{CP}$ is centered around its true value and is mostly in the correct half-plane. Here also, a short baseline of $\sim 130$ km will not provide better information than T2K with the same statistics.

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