Improved Constraints on Sterile Neutrino Mixing from Disappearance Searches in the MINOS, MINOS+, Daya Bay, and Bugey-3 Experiments

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Since the discovery of neutrino oscillations two decades ago [12], the progress achieved allows more rigorous tests than ever to be conducted. The wealth of experimental data to date overwhelmingly demonstrates that the weak and mass eigenstates of the neutrino mix.

Most of the measurements made so far with solar, atmo-

 searches for electron antineutrino, muon neutrino, and muon antineutrino disappearance driven by sterile neutrino mixing have been carried out by the Daya Bay and MINOS+ collaborations. This Letter presents the combined results of these searches, along with exclusion results from the Bugey-3 reactor experiment, framed within the four-neutrino framework. Significantly improved constraints on the $\theta_{14}$ mixing angle are derived that constitute the most stringent limits to date over five orders of magnitude in the sterile mass-squared splitting $\Delta m^2_{41}$, excluding the $90\%$ C.L. sterile-neutrino parameter space allowed by the LSND and MiniBooNE observations at $90\%$ C.L. for $\Delta m^2_{41} < 5$ eV$^2$. Furthermore, the LSND and MiniBooNE $99\%$ C.L. allowed regions are excluded at $99\%$ C.L. for $\Delta m^2_{41} < 1.2$ eV$^2$. 
spheric, reactor and accelerator neutrinos can be fully explained with three neutrino states that mix as described by the PMNS formalism. There are, however, some experimental observations that cannot be accommodated in the three-neutrino mixing model, such as the excess of electron-like events in a muon (anti)neutrino beam observed over short baselines by the Liquid Scintillator Neutrino Detector (LSND) and MiniBooNE experiments. These observations may be explained by mixing with at least one additional fourth neutrino state with mass-squared splitting $\Delta m^2_{41} \gg |\Delta m^2_{31}|$, where the $\Delta m^2_{ij} = m^2_i - m^2_j$ represent neutrino mass-squared differences and $m_i$ is the mass of the $i$-th mass eigenstate. The addition of such states, a natural occurrence in many extensions of the Standard Model that incorporate neutrino masses, results in new neutrino states that are relevant to this work become additional fourth neutrino state with mass-squared splitting $\Delta m^2_{41}$.

Under the assumption of neutrino-antineutrino invariance, $\Delta m^2_{41}$ can be approximated for Daya Bay and MINOS experiments as a deviation from the standard three-neutrino oscillation behavior if they mix with the three active neutrinos. In 2016, the Daya Bay and MINOS experiments reported limits on active-to-sterile oscillations obtained by combining the results of their electron antineutrino and muon (anti)neutrino disappearance measurements, respectively, with those of the Bugey-3 experiment. This Letter presents significantly improved limits obtained by utilizing a data set with roughly twice the exposure in the case of Daya Bay, and by adding $5.80 \times 10^{20}$ protons-on-target (POT) of MINOS+ data, recorded with the medium-energy configuration of the NuMI beam, to the full MINOS data sample. Some key systematic uncertainties are reduced in the case of Daya Bay, and a new two-detector fit technique is employed for MINOS and MINOS+.

The results of the combined analysis presented in this Letter are interpreted within the framework of a 3+1 model, which includes one new mass eigenstate and one sterile weak eigenstate in addition to the three known mass eigenstates and active neutrino flavors. We parameterize the extended $4 \times 4$ unitary matrix $U$ describing mixing between weak and mass eigenstates following Ref. [29], and the expressions for the elements of $U$ that are relevant to this work become

$$
|U_{e3}|^2 = \cos^2 \theta_{13} \sin^2 \theta_{14},
|U_{e4}|^2 = \sin^2 \theta_{14},
|U_{\mu4}|^2 = \sin^2 \theta_{24} \cos^2 \theta_{14}.
$$

Under the assumption of neutrino-antineutrino invariance, in the $\Delta m^2_{41} \gg |\Delta m^2_{31}|$ approximation for Daya Bay and Bugey-3 baselines, the survival probability of electron antineutrinos with energy $E$ after traveling a distance $L$ approximately to

$$
P_{\nu_e \to \nu_e} \approx 1 - 4|U_{e4}|^2 (1 - |U_{e4}|^2) \sin^2 \left(\frac{\Delta m^2_{41} L}{4E}\right) - 4|U_{e3}|^2 (1 - |U_{e3}|^2) \sin^2 \left(\frac{\Delta m^2_{31} L}{4E}\right),
$$

which yields the following $\sin^2 2\theta_{14}$-dependent expression:

$$
P_{\nu_e \to \nu_e} \approx 1 - \sin^2 2\theta_{14} \sin^2 \left(\frac{\Delta m^2_{41} L}{4E}\right) - \sin^2 2\theta_{13} \sin^2 \left(\frac{\Delta m^2_{31} L}{4E}\right).
$$

Long-baseline experiments like MINOS and MINOS+ constrain $\sin^2 \theta_{23}$ by looking for muon neutrino and antineutrino disappearance, for which we can approximate the survival probability as

$$
P_{\nu_\mu \to \nu_\mu} \approx 1 - \sin^2 \theta_{23} \cos 2\theta_{24} \sin^2 \left(\frac{\Delta m^2_{41} L}{4E}\right) - \sin^2 2\theta_{24} \sin^2 \left(\frac{\Delta m^2_{31} L}{4E}\right).
$$

In addition, long-baseline experiments can also look for deficits of neutral-current (NC) neutrino interactions between the Near and Far detectors, approximately described by

$$
P_{NC} = 1 - P_{\nu_\mu \to \nu_\mu} \approx 1 - \cos^4 \theta_{14} \cos^2 \theta_{34} \sin^2 2\theta_{24} \sin^2 \left(\frac{\Delta m^2_{41} L}{4E}\right) - \sin^2 \theta_{34} \sin^2 2\theta_{23} \sin^2 \left(\frac{\Delta m^2_{31} L}{4E}\right) + \frac{1}{2} \sin \delta_{24} \sin \theta_{24} \sin \theta_{23} \sin \theta_{23} \sin \theta_{24} \sin^2 \left(\frac{\Delta m^2_{31} L}{2E}\right).
$$

Besides sensitivity to both $\theta_{24}$ and $\Delta m^2_{41}$, the NC channel provides sensitivity to $\delta_{24}$ and $\theta_{23}$. Sterile (anti)neutrino-driven muon to electron (anti)neutrino appearance at short baselines has been advanced as a possible explanation of the LSND and MiniBooNE results. This appearance probability is described by

$$
P^{SBL}_{\nu_\mu \to \nu_\mu} = 4|U_{e4}|^2 |U_{\mu4}|^2 \sin^2 \left(\frac{\Delta m^2_{11} L}{4E}\right),
$$

where

$$
4|U_{e4}|^2 |U_{\mu4}|^2 = \sin^2 2\theta_{14} \sin^2 \theta_{24} \equiv \sin^2 \theta_{24e}.
$$

Therefore, electron antineutrino disappearance constraints from reactors on $\sin^2 2\theta_{14}$, combined with muon neutrino and antineutrino disappearance constraints from long-baseline experiments on $\sin^2 \theta_{24}$, can place stringent constraints on the quadratically-suppressed electron neutrino or antineutrino appearance described by $\sin^2 \theta_{24e}$ within the framework of the
3+1 model [30]. While Eqs. 3 and 4 show leading terms to illustrate the general behavior of the oscillation probabilities, exact formuale of the full survival probabilities are used in the analyses reported in this Letter.

The Daya Bay reactor antineutrino experiment consists of eight identically-designed antineutrino detectors (ADs) placed in three underground halls (EHs) at different distances from three pairs of 2.9 GW$_{th}$ nuclear reactors in the southeast of China. The two near halls, EH1 and EH2, house two ADs each and have flux-averaged baselines on the order of 550 m. The far hall, EH3, houses four ADs and has a flux-averaged baseline around 1600 m. The overburdens of EH1, EH2 and EH3 are 250, 265, and 860 meters-water-equivalent, respectively. Electron antineutrinos are detected via the inverse beta decay (IBD) reaction, $\bar{\nu}_e + p \rightarrow e^+ + n$, whose two products are visible in the ADs. Further details about the Daya Bay experiment can be found in Ref. [31].

Daya Bay’s unique configuration with multiple baselines makes it well suited to search for sterile neutrino mixing. A relative comparison of the flux and spectral shape of reactor antineutrinos observed in the EHs at different baselines provides most of the sensitivity to sterile neutrino oscillations in the $10^{-3}$ eV$^2$ $\lesssim |\Delta m^2_{41}| \lesssim 0.3$ eV$^2$ region. For $|\Delta m^2_{41}| \gtrsim 0.3$ eV$^2$, the oscillations are too fast to be resolved by the detectors, and the sensitivity arises primarily from comparing the measured flux with the expectation. The uncertainty in the expected reactor antineutrino flux is conservatively set to 5% as motivated by recent re-evaluations in light of the so-called reactor antineutrino anomaly [32, 33].

A new search for light sterile neutrino mixing was performed at Daya Bay with a data set acquired over 1230 days. This represents a factor of $\sim 2$ increase in exposure over the previous result [34]. The analysis of this data set incorporates other improvements, such as a more precise background assessment, the inclusion of a time-dependent correction for spatial nonuniformity within each AD, and a reduction in the relative detection efficiency uncertainty to 0.2%, which is the dominant source of systematic error. The IBD selection, background rejection, and assessment of systematic uncertainties for this data set are described in detail in Ref. [26]. The normal mass ordering is assumed for $\Delta m^2_{41}$ and $\Delta m^2_{31}$. The results reported here are largely insensitive to this choice.

The same two complementary methods applied in previous sterile neutrino searches at Daya Bay [34, 35] are used to set the exclusion limits in the $(\Delta m^2_{41}, \sin^2 2\theta_{14})$ parameter space. The first one is based on a purely relative comparison between the near and the far data, and relies on the frequentist approach proposed by Feldman and Cousins to determine the exclusion limits [36]. The second one uses the predicted antineutrino spectra to simultaneously fit the observations in the three halls, and uses the CL$_s$ statistical method [37, 38] to set the limits.

The CL$_s$ method is a two-hypothesis test, here used to discriminate between the three-neutrino (3$\nu$) and four-neutrino (4$\nu$) scenarios where each combination of $(\Delta m^2_{41}, \sin^2 2\theta_{14})$ is treated as a separate 4$\nu$ scenario. We define the test statistic $\Delta \chi^2 = \chi^2_{4\nu} - \chi^2_{3\nu}$, where $\chi^2_{3\nu}$ is the $\chi^2$ resulting from a fit to the 3$\nu$ hypothesis (with free $\theta_{13}$) and $\chi^2_{4\nu}$ is the $\chi^2$ from a fit to the 4$\nu$ hypothesis (with free $\theta_{13}$ and $\Delta m^2_{41}$ and $\theta_{14}$ set to the corresponding 4$\nu$ scenario under consideration). Other parameters, namely $\sin^2 2\theta_{12}$, $\Delta m^2_{21}$ and $|\Delta m^2_{32}|$, are constrained using external data [22]. We produce a $\Delta \chi^2_{4\nu}$ distribution by fitting simulated pseudo-experiments with $\Delta m^2_{41} = \sin^2 2\theta_{14} = 0$ and $\theta_{13}$ fixed to the best-fit value in the data. The same is done to construct a $\Delta \chi^2_{3\nu}$ distribution for every point in the $(\Delta m^2_{41}, \sin^2 2\theta_{14})$ parameter space. Since these distributions are normally distributed, we estimate their mean and variance from Asimov data sets [39], greatly reducing the amount of computation needed. For each point in $(\Delta m^2_{41}, \sin^2 2\theta_{14})$ the observed $\Delta \chi^2_{\text{obs}}$ is compared to the $\Delta \chi^2_{4\nu}$ and $\Delta \chi^2_{3\nu}$ distributions in order to obtain the corresponding p-values. The CL$_s$ statistic is defined by

$$\text{CL}_s = 1 - \frac{p_{4\nu}}{1 - p_{3\nu}}, \quad (8)$$

where $p_{4\nu}$ is the p-value for hypothesis $H$. The 90% exclusion contour is obtained by requiring $\text{CL}_s \leq 0.1$.

As seen in Fig. 1 consistent results are obtained by the two methods. It has been shown that the CL$_s$ approach can yield more stringent contours than the Feldman-Cousins approach with null data sets [39]. Moreover, a study using a very large number of simulated experiments found that the purely relative near-far comparison method that is used to produce the Feldman-Cousins contours had slightly lower sensitivity in the $\Delta m^2_{41} \lesssim 2 \times 10^{-3}$ eV$^2$ region than the method where the near and far observations are fit simultaneously. This study also found that the two methods can react slightly differently to statistical fluctuations. The small differences observed in Fig. 1 are thus well within expectation.

A CL$_s$-based analysis is also applied to the published data from the Bugey-3 experiment [25]. This reactor experiment operated at shorter (<100 m) baselines, allowing it to provide valuable constraints on sterile neutrino mixing from electron antineutrino disappearance for higher values of $\Delta m^2_{41}$ compared to Daya Bay. The same methodology detailed in Ref. [22] was followed to generate the exclusion contour for Bugey-3. The main adjustments made with respect to the original Bugey-3 analysis were: (i) the use of the Gaussian CL$_s$ method, instead of the raster scan technique; (ii) the use of an updated neutron lifetime in the IBD cross-section calculation; and (iii) the use of the Huber+Mueller [40, 41] model instead of the original ILL+Vogel model [42, 43] to make the flux prediction at the different baselines. The reproduced contour is very similar to the one published originally by the Bugey-3 collaboration, shown in Fig. 1.

The MINOS and MINOS+ experiments used two detectors placed on the NuMI beam axis, the Near Detector (ND), located 1.04 km downstream from the production target at Fermilab at a depth of 225 meters-water-equivalent, and the Far Detector (FD), located 734 km further downstream, in the Soudan Underground Laboratory in Minnesota at a depth of 2070 meters-water-equivalent. The detectors were functionally-identical magnetized, tracking, sampling
Recently published [28]. Unlike the previous MINOS analysis exposure of a new search for sterile neutrino mixing using an additional L/E neutrino runs, with the observed neutrino energy spectrum E disappearance maximum occurs at three-flavor oscillation measurements (for MINOS’ baseline experiment [46], with the neutrino energy peaked at 7 GeV. 

A higher-intensity NuMI beam, upgraded as part of the NOvA 10 blue line. The 90% C.L. median sensitivity is shown as the dashed curves are excluded at the 90% C.L. shown in grey and black, respectively. The regions to the right of the combination with the reproduced Bugey-3 results with adjusted fluxes are green, while the resulting original Bugey-3 limit with the raster scan technique is shown in Fig. 2. The new MINOS and MINOS+ combined search for sterile neutrinos places the most stringent limit to date on the mixing parameter sin²θ_{41} for most values of the sterile neutrino mass-splitting Δm²_{41} > 10⁻⁴ eV².

Following the same approach used in the first joint analysis by MINOS and Daya Bay [24], the CLs contours for the new two-detector fit of MINOS and MINOS+ data are obtained using a similar prescription to the one used by Daya Bay, but where the test statistics Δχ²_{3ν} and Δχ²_{4ν} are approximated by MC simulations of pseudo-experiments without assuming they have Gaussian distributions. The consistency with the published Feldman-Cousins corrected limits is displayed in Fig. 7. The new MINOS and MINOS+ limits are combined with the Daya Bay and Bugey-3 limits described above to obtain a new improved limit on anomalous ν_μ to ν_e oscillations, as discussed below.

The disappearance measurements from the three experiments are combined using the same methodology as in Ref. [24]. For each fixed value of Δm²_{41}, the Δχ²_{3ν} and Δχ²_{4ν} distributions for each (sin²2θ_{14}, Δm²_{41}) point from the Daya Bay and Bugey-3 combination are paired with those for each (sin²2θ_{24}, Δm²_{41}) point from the MINOS and MINOS+ experiments, resulting in specific (sin²2θ_{14}, Δm²_{41}) combinations according to Eq. 7. Since systematic uncertainties of accelerator and reactor experiments are largely uncorrelated, the combined values of Δχ²_{obs} are obtained by simply summing the corresponding values from the reactor and accelerator experiments. Similarly, the combined Δχ²_{3ν} and Δχ²_{4ν} distributions are calculated by random sampling the distributions from each experiment and summing. Since several different combinations of (sin²2θ_{14}, sin²2θ_{24}) can yield the same sin²2θ_{14}, the combination with the largest CLs value is conservatively selected to be used in the final result.

The new combined 90% and 99% CLs limits from searches for sterile neutrino mixing in MINOS, MINOS+, Daya Bay, and Bugey-3 in the 3+1 neutrino model are shown in Figs. 3 and 4 respectively. Constraints on the sin²2θ_{14} electron (anti)neutrino appearance parameter are provided over 7 or-
We gratefully acknowledge valuable contributions by Carlo Giunti, for supplying a custom fit to global data excluding MINOS, MINOS+, Daya Bay, and Bugey-3 data, and by Mona Dentler and Joachim Kopp, for providing an updated version of a fit to global appearance data including information from the 2018 MiniBooNE appearance results.

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Figure 2. Comparison of the MINOS and MINOS+ 90% C.L. exclusion contour using the Feldman-Cousins method [52] and the CLs method. The regions to the right of the curves are excluded at the 90% C.L. (CLs). The 90% C.L. median sensitivity is shown in red along with the 1σ and 2σ bands.

Figure 3. Comparison of the MINOS, MINOS+, Daya Bay, and Bugey-3 combined 90% CLs limit on sin²2θµe to the LSND and MiniBooNE 90% C.L. allowed regions. Regions of parameter space to the right of the red contour are excluded. The regions excluded at 90% C.L. by the KARMEN2 Collaboration [53] and the NOMAD Collaboration [54] are also shown. The combined limit also excludes the 90% C.L. region allowed by a fit to global data by Gariazzo et al. where MINOS, MINOS+, Daya Bay, and Bugey-3 are not included [55,56], and the 90% C.L. region allowed by a fit to all available appearance data by Dentler et al. [57] updated with the 2018 MiniBooNE appearance results [21].

Orders of magnitude in the sterile mass-squared splitting ∆m^2_{41}. These limits are the world’s most stringent over 5 orders of magnitude, for ∆m^2_{41} ≲ 10 eV^2.

The new constraints exclude the entire 90% C.L. allowed regions from LSND and MiniBooNE for ∆m^2_{41} < 5 eV^2, with regions at higher values being excluded by NOMAD [54]. Further, the 99% C.L. allowed regions from LSND and MiniBooNE are excluded for ∆m^2_{41} < 1.2 eV^2. The allowed region from a global fit to data from sterile neutrino probes, intentionally excluding MINOS, MINOS+, Daya Bay, and Bugey-3 contributions, computed by the authors of Refs. [55,56], is fully excluded at the 99% C.L. The allowed region resulting from a fit to all appearance data, updated by the authors of Ref. [57] to include the MiniBooNE 2018 results [21], is equally strongly excluded. The new limits presented here thus significantly increase the tension between pure sterile neutrino mixing explanations of appearance-based indications and the null results from disappearance searches. The sole consideration of additional sterile neutrino states cannot resolve this tension, which stems from the non-observation of ν_e and ν_μ disappearance beyond what is expected from the three-neutrino mixing model. This inconsistency may be further quantified in additional detector exposures in the process of being analyzed, specifically the last year of MINOS+ data taking, representing an additional sample of similar size to the one used here, as well as over two more years of Daya Bay data.
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