Another possible way to determine

the Neutrino Mass Hierarchy

Hiroshi Nunokawa\textsuperscript{1,}∗, Stephen Parke\textsuperscript{2,†} and Renata Zukanovich Funchal\textsuperscript{3,‡}

\textsuperscript{1}Departamento de Física, Pontifícia Universidade Católica do Rio de Janeiro,
C. P. 38071, 22452-970, Rio de Janeiro, Brazil

\textsuperscript{2}Theoretical Physics Department, Fermi National Accelerator Laboratory,
P.O. Box 500, Batavia, IL 60510, USA

\textsuperscript{3}Instituto de Física, Universidade de São Paulo,
C. P. 66.318, 05315-970 São Paulo, Brazil

(Dated: March 29, 2005)

Abstract

We show that by combining high precision measurements of the atmospheric $\delta m^2$ in both the electron and muon neutrino (or anti-neutrino) disappearance channels one can determine the neutrino mass hierarchy. The required precision is a very challenging fraction of one per cent for both measurements. At even higher precision, sensitivity to the cosine of the CP violating phase is also possible. This method for determining the mass hierarchy of the neutrino sector does not depend on matter effects.

PACS numbers: 14.60.Pq,25.30.Pt,28.41.-i

\textsuperscript{∗}Electronic address: nunokawa@fis.puc-rio.br
\textsuperscript{†}Electronic address: parke@fnal.gov
\textsuperscript{‡}Electronic address: zukanov@if.usp.br
Neutrino flavor transitions have been observed in atmospheric, solar, reactor and accelerator neutrino experiments. Transitions for at least two different E/L’s (neutrino energy divided by baseline) are seen. To explain these transitions, extensions to the Standard Model of particle physics are required. The simplest and most widely accepted extension is to allow the neutrinos to have masses and mixings, similar to the quark sector, then these flavor transitions can be explained by neutrino oscillations.

This picture of neutrino masses and mixings has recently come into sharper focus with the latest salt data presented by the SNO collaboration\(^1\). When combined with the latest KamLAND experiment\(^2\) and other solar neutrino experiments\(^4, 5\) the range of allowed values for the solar mass squared difference, \(\delta m^2_{21}\), and the mixing angle, \(\theta_{12}\), are

\[
+ 7.3 \times 10^{-5} \text{eV}^2 < \delta m^2_{21} < +9.0 \times 10^{-5} \text{eV}^2
\]

\[
0.25 < \sin^2 \theta_{12} < 0.37
\]  

(1) at the 90 % confidence level. Maximal mixing, \(\sin^2 \theta_{12} = 0.5\), has been ruled out at greater than 5 \(\sigma\). The solar neutrino data is consistent with \(\nu_e \rightarrow \nu_\mu\) and/or \(\nu_\tau\).

The atmospheric neutrino data from SuperKamiokande has changed only slight in the last few years\(^6\) and the latest results from the K2K long baseline experiment\(^7\) are consistent with SK. The range of allowed values for the atmospheric mass squared difference, \(\delta m^2_{32}\) and the mixing angle, \(\theta_{23}\), are

\[
1.5 \times 10^{-3} \text{eV}^2 < |\delta m^2_{32}| < 3.4 \times 10^{-3} \text{eV}^2
\]

\[
0.36 < \sin^2 \theta_{23} \leq 0.64
\]  

(2) at the 90 % confidence level. The atmospheric data is consistent with \(\nu_\mu \rightarrow \nu_\tau\) oscillations and the sign of \(\delta m^2_{32}\) is unknown. This sign is positive (negative) if the doublet of neutrino mass eigenstates, 1 and 2, which are responsible for the solar neutrino oscillations have a smaller (larger) mass than the 3rd mass eigenstate. This is the mass hierarchy question.

The best constraint on the involvement of the \(\nu_e\) at the atmospheric \(\delta m^2\) comes from the Chooz reactor experiment\(^8\) and this puts a limit on the mixing angle associated with these oscillations, \(\theta_{13}\), reported as

\[
0 \leq \sin^2 \theta_{13} < 0.04
\]  

(3)

\(^1\) We use the notation of ref.\(^3\) throughout.
at the 90% confidence level at \( \delta m^2_{31} = 2.5 \times 10^{-3} \text{eV}^2 \). This constraint depends on the precise value of \( \delta m^2_{31} \) with a stronger (weaker) constraint at higher (lower) allowed values of \( \delta m^2_{31} \).

So far the inclusion of genuine three flavor effects has not been important because these effects are controlled by the two small parameters

\[
\frac{\delta m^2_{21}}{\delta m^2_{32}} \approx 0.03 \quad \text{and/or} \quad \sin^2 \theta_{13} \leq 0.04. \tag{4}
\]

However as the accuracy of the neutrino data improves it will become inevitable to take into account genuine three flavor effects including CP and T violation.

One of the goals of the next generation neutrino experiments is to establish the atmospheric mass hierarchy. Many authors have studied how to exploit matter effects in future conventional long baseline experiments [9], in supernova explosions [10] or in experiments using non conventional neutrino beams produced in a muon collider facility [11] to unravel the mass hierarchy. Here we discuss how to make this determination using precision disappearance experiments.

Genuine three generation effects make the effective atmospheric neutrino \( \delta m^2 \) measured by disappearance experiences, in principle, flavor dependent even in vacuum and thus sensitive to the mass hierarchy and even to the CP phase. This observation suggests an alternative way to access the mass hierarchy by comparing precisely measured values for the atmospheric \( \delta m^2 \) in \( \bar{\nu}_e \rightarrow \bar{\nu}_e \) (reactor) and \( \nu_\mu \rightarrow \nu_\mu \) (accelerator) modes. To illuminate this rather interesting but experimentally challenging possibility is the purpose of this paper. A variant of this idea, using the solar \( \delta m^2 \) scale, can be found in ref. [12].

Assuming three active neutrinos only, the survival probability for the \( \alpha \)-flavor neutrino, in vacuum, is given by

\[
P(\nu_\alpha \rightarrow \nu_\alpha) = P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\alpha) = 1 - 4|U_{\alpha 3}|^2|U_{\alpha 1}|^2 \sin^2 \Delta_{31} - 4|U_{\alpha 3}|^2|U_{\alpha 2}|^2 \sin^2 \Delta_{32} - 4|U_{\alpha 2}|^2|U_{\alpha 1}|^2 \sin^2 \Delta_{21}, \tag{5}
\]

where \( \Delta_{ij} = \delta m^2_{ij} L / 4E, \delta m^2_{ij} = m_i^2 - m_j^2 \) and \( U_{\alpha i} \) are elements of the MNS mixing matrix, \( [13] \). The three \( \Delta_{ij} \) are not independent since the \( \delta m^2_{ij} \)'s satisfy the constraint, \( \delta m^2_{31} = \delta m^2_{32} + \delta m^2_{21} \).

If we define an effective atmospheric mass squared difference, \( \delta m^2_\eta \), which depends linearly
on the parameter $\eta$, as follows

$$\delta m^2_\eta \equiv \delta m^2_{31} - \eta \delta m^2_{21} = \delta m^2_{32} + (1 - \eta) \delta m^2_{21}$$

so that

$$\Delta_\eta = \Delta_{31} - \eta \Delta_{21} = \Delta_{32} + (1 - \eta) \Delta_{21} = \frac{\delta m^2 L}{4E}, \quad (6)$$

then we can rewrite Eqn.[3] using the independent variables, $\Delta_\eta$ and $\Delta_{21}$, as

$$1 - P(\nu_\alpha \to \nu_\alpha) = 4|U_{\alpha 3}|^2 (1 - |U_{\alpha 3}|^2) \left[ \sin^2 \Delta_\eta + \left\{ r_1 \sin^2(\eta \Delta_{21}) + r_2 \sin^2((1 - \eta) \Delta_{21}) \right\} \cos 2\Delta_\eta ight. \
+ \left. \frac{1}{2} \left\{ r_1 \sin(2\eta \Delta_{21}) - r_2 \sin(2(1 - \eta) \Delta_{21}) \right\} \sin 2\Delta_\eta \right] + 4|U_{\alpha 2}|^2 |U_{\alpha 1}|^2 \sin^2 \Delta_{21}, \quad (7)$$

where

$$r_1 = \frac{|U_{\alpha 1}|^2}{|U_{\alpha 1}|^2 + |U_{\alpha 2}|^2} \quad \text{and} \quad r_2 = \frac{|U_{\alpha 2}|^2}{|U_{\alpha 1}|^2 + |U_{\alpha 2}|^2} = 1 - r_1. \quad (8)$$

Notice that the coefficient in front of $\sin 2\Delta_\eta$ is the derivative of the coefficient in front of $\cos 2\Delta_\eta$, with respect to $\eta \Delta_{21}$, up to a constant factor. Therefore by choosing $\eta$ so as to set the coefficient in front of $\sin 2\Delta_\eta$ to zero one also minimizes the coefficient in front of $\cos 2\Delta_\eta$. That is, if $\eta$ satisfies

$$\eta = \frac{1}{2\Delta_{21}} \arctan \left\{ \frac{r_2 \sin 2\Delta_{21}}{r_1 + r_2 \cos 2\Delta_{21}} \right\} \approx r_2, \quad (9)$$

one minimizes the effects of both $\sin 2\Delta_\eta$ and $\cos 2\Delta_\eta$ terms and this $\delta m^2_\eta$ with $\eta \approx r_2$ is truly the effective atmospheric $\delta m^2$, $\delta m^2_{\text{eff}}|_\alpha$, measured in $\nu_\alpha$ disappearance experiments. The approximation $\eta = r_2$ is excellent provided that $\Delta_{21} \ll 1$.

Using this approximate solution for $\eta$, the effective atmospheric $\delta m^2$ for the $\alpha$-flavor is $^2$

$$\delta m^2_{\text{eff}}|_\alpha \equiv \frac{|U_{\alpha 1}|^2 \delta m^2_{31} + |U_{\alpha 2}|^2 \delta m^2_{32}}{|U_{\alpha 1}|^2 + |U_{\alpha 2}|^2} = r_1 \delta m^2_{31} + r_2 \delta m^2_{32}, \quad (11)$$

$^2$ An alternative way to derive this is to notice that the first extremum, of the terms in Eqn.[3] proportional to $|U_{\alpha 3}|^2$, occurs when

$$\frac{|U_{\alpha 1}|^2 \Delta_{31} + |U_{\alpha 2}|^2 \Delta_{32}}{|U_{\alpha 1}|^2 + |U_{\alpha 2}|^2} = \frac{\pi}{2}, \quad (10)$$

to first non-trivial order in $\Delta_{21}$. 

4
then the full neutrino survival probability in vacuum, Eqn[5], can be rewritten as

\[
1 - P(\nu_\alpha \rightarrow \nu_\alpha) = 4|U_{\alpha 3}|^2(1 - |U_{\alpha 3}|^2) \left[ \sin^2 \Delta_{\text{eff}} \right. \\
+ \left\{ r_1 \sin^2(r_2 \Delta_{21}) + r_2 \sin^2(r_1 \Delta_{21}) \right\} \cos 2\Delta_{\text{eff}} \\
- \frac{1}{2} \left\{ r_2 \sin(2r_1 \Delta_{21}) - r_1 \sin(2r_2 \Delta_{21}) \right\} \sin 2\Delta_{\text{eff}} \\
\left. + 4|U_{\alpha 2}|^2|U_{\alpha 1}|^2 \sin^2 \Delta_{21}. \right]
\]

(12)

If the coefficients in front of the \(\cos 2\Delta_{\text{eff}}\) and \(\sin 2\Delta_{\text{eff}}\) terms are expanded in powers of \(\Delta_{21}\), one finds

\[
\left\{ r_1 \sin^2(r_2 \Delta_{21}) + r_2 \sin^2(r_1 \Delta_{21}) \right\} = r_1 r_2 \Delta_{21}^2 + \mathcal{O}(\Delta_{21}^4) \\
\frac{1}{2} \left\{ r_2 \sin(2r_1 \Delta_{21}) - r_1 \sin(2r_2 \Delta_{21}) \right\} = \frac{2}{3} r_1 r_2 (r_2 - r_1) \Delta_{21}^3 + \mathcal{O}(\Delta_{21}^5),
\]

(13)

and one can see clearly that all terms linear in \(\Delta_{21}\) have been absorbed into the \(\Delta_{\text{eff}}\) terms.

This confirms that \(\delta m_{\text{eff}}^2\), Eqn[11], is the effective atmospheric \(\delta m^2\) to first non-trivial order in \(\delta m_{21}^2\). Note also that the first term odd in \(\Delta_{\text{eff}}\) occurs with a coefficient proportional to \(\Delta_{21}^3\) which, at the first extremum, is a suppression factor of order \(10^{-4}\).

To understand the physical meaning of the effective atmospheric \(\delta m^2\) it is useful to write it as follows

\[
\delta m_{\text{eff}}^2|_\alpha = m_3^2 - \langle m_\alpha^2 \rangle_{12},
\]

where \(\langle m_\alpha^2 \rangle_{12} \equiv \frac{|U_{\alpha 2}|^2 m_2^2 + |U_{\alpha 1}|^2 m_1^2}{|U_{\alpha 1}|^2 + |U_{\alpha 2}|^2}.\)

(14)

Now \(\langle m_\alpha^2 \rangle_{12}\) has a clear interpretation, it is the \(\alpha\)-flavor weighted average mass square of neutrino states 1 and 2. Thus the effective atmospheric \(\delta m^2\) is the difference in the mass squared of the state 3 and this flavor average mass square of states 1 and 2 and is clearly flavor dependent.

The three flavor average mass squares are\(^3\)

\[
\langle m_e^2 \rangle_{12} = \frac{1}{2} [m_2^2 + m_1^2 - \cos 2\theta_{12} \quad \delta m_{21}^2] \\
\langle m_\mu^2 \rangle_{12} = \frac{1}{2} [m_2^2 + m_1^2 + (\cos 2\theta_{12} - 2 \cos \delta \sin \theta_{13} \sin 2\theta_{12} \tan \theta_{23}) \quad \delta m_{21}^2] \\
\langle m_\tau^2 \rangle_{12} = \frac{1}{2} [m_2^2 + m_1^2 + (\cos 2\theta_{12} + 2 \cos \delta \sin \theta_{13} \sin 2\theta_{12} \cot \theta_{23}) \quad \delta m_{21}^2],
\]

(15)

\(^3\) Dropping terms of order \(\sin^2 \theta_{13} \delta m_{21}^2\).
FIG. 1: The vacuum survival probability, \(P(\nu_\alpha \rightarrow \nu_\alpha)\), as a function of \(E/L\) for the two mass hierarchies using three different choices of the atmospheric \(\delta m^2\) whose flips sign, with constant magnitude, changes the hierarchy: \(\delta m^2_{\text{eff}}|_\alpha\) (left panel), \(\delta m^2_{31}\) (middle panel) and \(\delta m^2_{32}\) (right panel). The survival probability for the two different hierarchies coincide to high precision when the effective \(\delta m^2\)'s, Eqn[16, 17], are used (left panel) whereas they differ appreciably with the other two definitions. For this figure we have used \(\sin^2 \theta_{23} = 0.5\) (maximal mixing), \(\sin^2 \theta_{13} = 0.04\) (Chooz bound), \(\sin^2 \theta_{12} = 0.31\), \(\delta m^2_{21} = +8.0 \times 10^{-5} \text{ eV}^2\) and the atmospheric \(\delta m^2\) to be \(2.5 \times 10^{-3} \text{ eV}^2\). where the \(\tau\)-flavor flavor average is given for completeness only.

It is now obvious that \(\nu_e\) and \(\nu_\mu\) disappearance experiments measure different \(\delta m^2_{\text{eff}}\)'s. In fact the three \(\delta m^2_{\text{eff}}\) are\(^4\)

\[
\delta m^2_{\text{eff}}|_e = \cos^2 \theta_{12} \delta m^2_{31} + \sin^2 \theta_{12} \delta m^2_{32} \tag{16}
\]

\[
\delta m^2_{\text{eff}}|_\mu = \sin^2 \theta_{12} \delta m^2_{31} + \cos^2 \theta_{12} \delta m^2_{32} + \cos \delta \sin \theta_{13} \sin 2\theta_{12} \tan \theta_{23} \delta m^2_{21} \tag{17}
\]

\[
\delta m^2_{\text{eff}}|_\tau = \sin^2 \theta_{12} \delta m^2_{31} + \cos^2 \theta_{12} \delta m^2_{32} - \cos \delta \sin \theta_{13} \sin 2\theta_{12} \cot \theta_{23} \delta m^2_{21}. \tag{18}
\]

\(^4\) The effective atmospheric mass squared difference for the muon channel has been discussed in ref. [14].
FIG. 2: The fractional difference of the electron and muon neutrino effective atmospheric $\delta m^2$, $\Delta_{e\mu} \equiv (|\delta m^2_{\text{eff}}|_e - |\delta m^2_{\text{eff}}|_\mu)/|\delta m^2_{\text{eff}}|$, as a function of $\sin^2 \theta_{13}$ for the normal and inverted hierarchies showing the dependence on $\cos \delta$. The vertical scale varies linearly with the not so well known ratio of $\delta m^2_{31}/\delta m^2_{32}$; here we have used $\delta m^2_{31} = 8.0 \times 10^{-5} \text{eV}^2$ and $\delta m^2_{32} = 2.5 \times 10^{-3} \text{eV}^2$. In a reactor $\bar{\nu}_e$ disappearance experiment, precision measurement of the effective atmospheric $\delta m^2_{\text{eff}}|_e$ is probably very difficult unless $\sin^2 \theta_{13} > 0.005$.

In Fig. 1 we show the survival probability in the $\bar{\nu}_e$ and $\nu_\mu$ disappearance channels using three different choices of the atmospheric $\delta m^2$ whose sign flip, with constant magnitude, changes the hierarchy from normal to inverted. When we use $\delta m^2_{\text{eff}}|_\alpha$ for the $\alpha$ flavor, the change in the survival probability is very small when we flip the hierarchy i.e. the magnitude of this $\delta m^2_{\text{eff}}$ is insensitive to which hierarchy nature has chosen. Although $\delta m^2_{31}$ ($\delta m^2_{32}$) works better for $\bar{\nu}_e$ ($\nu_\mu$) disappearance experiments neither choice is as good as $\delta m^2_{\text{eff}}$. Thus, in summary, $\delta m^2_{\text{eff}}|_e$, Eqn[16], is the atmospheric $\delta m^2$ measured by $\bar{\nu}_e$ disappearance experiments and $\delta m^2_{\text{eff}}|_\mu$, Eqn[17], is the atmospheric $\delta m^2$ measured by $\nu_\mu$ disappearance experiments up to corrections of $\mathcal{O}(\delta m^2_{31}/\delta m^2_{32})^2$.

Whether the absolute value of $\delta m^2_{\text{eff}}|_e$ is larger or smaller than the absolute value of $\delta m^2_{\text{eff}}|_\mu$
depends on whether $|\delta m^2_{31}|$ is larger or smaller than $|\delta m^2_{32}|$. The relative magnitude of these two $\delta m^2$ is determined by whether the mass squared of the 3-state is larger or smaller than the mass squared of the 1- and 2-states, i.e. by the neutrino mass hierarchy. It is easy to show that the difference in the absolute value of the e-flavor and $\mu$-flavor $\delta m^2_{\text{eff}}$’s is given by

$$|\delta m^2_{\text{eff}}|_e - |\delta m^2_{\text{eff}}|_\mu = \pm \delta m^2_{21} (\cos 2\theta_{12} - \cos \delta \sin \theta_{13} \sin 2\theta_{12} \tan \theta_{23}), \quad (19)$$

where the + sign (− sign) is for the normal (inverted) hierarchy. Thus by precision measurements of both of these $\delta m^2_{\text{eff}}$ one can determine the hierarchy and possibly even $\cos \delta$ at very high precision. This identity, Eqn.[19], is the principal observation of this paper.

In Fig. 2, we show the fractional difference in the effective atmospheric $\delta m^2$ for the normal and inverted hierarchy, as a function of $\sin^2 \theta_{13}$. For the normal hierarchy, independently of $\delta$, this normalized ratio is always positive, while for the inverted hierarchy, it is always negative. While the size of difference between the two hierarchies is smallest for $\cos \delta = 1$, for this value of $\delta$, the difference between the two hierarchies increases as $\sin^2 \theta_{13}$ goes to zero, as can be seen from Eqn[19].

What kind of precision is required? Given that

$$\frac{\delta m^2_{21}}{\delta m^2_{32}} \approx \frac{1}{30} \quad \text{and} \quad \cos 2\theta_{12} \approx 0.38, \quad (20)$$

the difference in the magnitude of the two effective atmospheric $\delta m^2$ is 1 to 2%. Currently, the uncertainty on the size of this difference is dominated by the experimental uncertainty on the ratio of the solar to atmospheric $\delta m^2$'s. To determine the hierarchy we need to determine whether $|\delta m^2_{\text{eff}}|_e$ is larger, normal hierarchy, or smaller, inverted hierarchy, than $|\delta m^2_{\text{eff}}|_\mu$. Thus determining the hierarchy with a confidence level near 90% one needs to measure both $\delta m^2_{\text{eff}}$ to better than one per cent precision. These are very challenging levels of precision for atmospheric $\delta m^2$ measurements both within a given experiment and between two different experiments. In Fig.3 we have calculated the required precision as function of the C.L., measured in sigmas, assuming that the two experiments have the same % precision. From this figure we see that for a 90% C.L. determination of the hierarchy one would require $\sim 0.5\%$ precision on both $\delta m^2_{\text{eff}}$ measurements. Achieving such precision will require significant innovation.

So far our discussion has only been in vacuum. What about matter effects? How much do they shift the first extrema? For the $\nu_e$ disappearance channel the shift in the extrema
FIG. 3: The required percentage precision to determine the neutrino mass hierarchy versus the confidence level of that determination. Here we have assumed both effective atmospheric $\delta m^2$ are measured with the same precision, $\sigma_{ee} = \sigma_{\mu\mu}$. The cosine of the CP violating phase is varied from +1 (bottom) through 0 (dashed line) to -1 (top). Again, the vertical scale varies linearly with the not so well known ratio of $\delta m^2_{31}/\delta m^2_{32}$. For this figure we have used 0.032, the same as in Fig. 2.

is proportional to (aL) where $a = G_F N_c/\sqrt{2} \approx (4000 \text{ km})^{-1}$. Thus the expected shift is less than 0.1% for a baseline of a few kilometers. The size of this shift has been confirmed by a numerical calculation. For the $\nu_\mu$ disappearance channel again the shift in the extrema is again proportional to (aL) but here the baseline could go up to 1000 km. However the coefficient in front of (aL) is proportional to $\sin^2 2\theta_{13}$ and $\cos 2\theta_{23}/\cos^2 \theta_{23}$ both of which are small numbers. Using an energy so that the first minimum occurs at 1000 km, we have calculate numerically the size of the shift assuming $\sin^2 2\theta_{13}$ is at the Chooz bound and found that the maximum shift is 0.4%. This maximum shift occurs when $\theta_{23}$ is as larger as is allowed by atmospheric neutrino data. If $\sin^2 \theta_{23}$ and/or $\sin^2 \theta_{13}$ are smaller than these maximum values then the shift is smaller. Also the shift at baselines smaller than 1000 km
are proportionally smaller. Therefore, we conclude that in general matter effects can be safely ignored, or corrected for, in $\nu_\mu$ disappearance experiments whose baseline is less than 1000 km.

In summary we have demonstrated that high precision measurements of the effective atmospheric $\delta m^2$ in both the $\bar{\nu}_e \rightarrow \bar{\nu}_e$ (reactor) and $\nu_\mu \rightarrow \nu_\mu$ (long baseline accelerator) channels can determine the neutrino mass hierarchy independent of matter effects. The sign of the difference determines the hierarchy. For any reasonable confidence level determination the precision required in both channels is a very challenging fraction of 1%. The next generation of long baseline experiments such as T2K [15] and NO$\nu$A [16] estimate their precision on the effective atmospheric $\delta m^2$ at 2%. However, so far there has been no physics reason to push this to a precision measurement. For the reactor channel the emphasis so far has been on the observation of non-zero $\theta_{13}$ [17], very little effort has been made on a precision determination of the effective atmospheric $\delta m^2$. This kind of precision, can perhaps be achieved in beta beam facility [18]. We realize that to make these measurements to the precision suggested is very challenging experimentally. However we encourage our experimental colleagues to give this some thought especially since this method has a different dependence on the unknown CP violating phase, $\cos \delta$ versus $\sin \delta$, compared with long baseline experiments.

While we were completing this manuscript, ref. [19] appeared which discusses the physics of this possibility in a pure 3-flavor framework as well as discussing other possible ways of determining the hierarchy.

**Acknowledgments**

This work was supported by Fundação de Amparo à Pesquisa do Estado de São Paulo (FAPESP), Conselho Nacional de Ciência e Tecnologia (CNPq). Fermilab is operated under DOE contract DE-AC02-76CH03000. Two of us (H.N. and R.Z.F.) are grateful for the hospitality of the Theory Group of the Fermi National Accelerator Laboratory during the summer of 2004, where most of this work was completed.
[1] B. Aharmim et al. [SNO Collaboration], arXiv:hep-ex/0502021
[2] T. Araki et al. [KamLAND Collaboration], arXiv:hep-ex/0406035
[3] O. Mena and S. J. Parke, Phys. Rev. D 69, 117301 (2004) arXiv:hep-ph/0312131.
[4] M. B. Smy et al. [Super-Kamiokande Collaboration], Phys. Rev. D 69, 011104 (2004).
[5] B. T. Cleveland et al., Astrophys. J. 496, 505 (1998); J. N. Abdurashitov et al. [SAGE Collaboration], Phys. Rev. C 60, 055801 (1999) arXiv:astro-ph/9907113; W. Hampel et al. [GALLEX Collaboration], Phys. Lett. B 447, 127 (1999);
[6] Y. Fukuda et al. [Super-Kamiokande Collaboration], Phys. Rev. Lett. 81, 1562 (1998); Y. Ashie et al., Phys. Rev. Lett. 93, 101801 (2004); arXiv:hep-ex/0501064
[7] M. H. Ahn et al. [K2K Collaboration], Phys. Rev. Lett. 90, 041801 (2003).
[8] M. Apollonio et al. [CHOOZ Collaboration], Phys. Lett. B 420, 397 (1998) arXiv:hep-ex/9711002; Phys. Lett. B 466, 415 (1999) arXiv:hep-ex/9907037.
[9] H. Minakata and H. Nunokawa, JHEP 0110, 001 (2001) arXiv:hep-ph/0108085; V. Barger, D. Marfatia and K. Whisnant, Phys. Rev. D 65, 073023 (2002) arXiv:hep-ph/0112119; V. Barger, D. Marfatia and K. Whisnant, Phys. Rev. D 66, 053007 (2002) arXiv:hep-ph/0206038; P. Huber, M. Lindner and W. Winter, Nucl. Phys. B 654, 3 (2003) arXiv:hep-ph/0211300; O. Mena and S. J. Parke, Phys. Rev. D 70, 093011 (2004) arXiv:hep-ph/0408070.
[10] V. Barger, P. Huber and D. Marfatia, arXiv:hep-ph/0501184; C. Lunardini and A. Yu. Smirnov, JCAP 0306, 009 (2003); A. S. Dighe et al., JCAP 0306, 059 (2003); A. S. Dighe and A. Y. Smirnov, arXiv:hep-ph/9907423. H. Minakata and H. Nunokawa, Phys. Lett. B 504, 301 (2001) arXiv:hep-ph/00010240; C. Lunardini and A. Y. Smirnov, Nucl. Phys. B 616, 307 (2001) arXiv:hep-ph/0106149.
[11] T. Adams et al., “E1 working group summary: Neutrino factories and muon collider”, in Proc. of the APS/DPF/DPB Summer Study on the Future of Particle Physics (Snowmass 2001)”, ed. N. Graf, eConf C010630, E1001 (2001) arXiv:hep-ph/0111030; C. Albright et al., arXiv:hep-ex/0008064 A. Cervera, A. Donini, M. B. Gavela, J. J. Gomez Cadenas, P. Hernandez, O. Mena and S. Rigolin, Nucl. Phys. B 579, 17 (2000) [Erratum-ibid. B 593, 731 (2001)] arXiv:hep-ph/0002108; M. M. Alsharoa et al. [Muon Collider/Neutrino Fac-
M. Apollonio et al., arXiv:hep-ph/0210192

[12] S. T. Petcov and M. Piai, Phys. Lett. B 533, 94 (2002) arXiv:hep-ph/0112074; S. Choubey, S. T. Petcov and M. Piai, Phys. Rev. D 68, 113006 (2003) arXiv:hep-ph/0306017.

[13] Z. Maki, M. Nakagawa and S. Sakata, Prog. Theor. Phys. 28, 870 (1962); We use the standard representation this matrix, see for example ref.[3].

[14] S. Parke WIN03 http://conferences.fnal.gov/win03/; N. Okamura, arXiv:hep-ph/0411388.

[15] Y. Itow et al., arXiv:hep-ex/0106019. For an updated version, see: http://neutrino.kek.jp/jhfnu/loi/loi.v2.030528.pdf

[16] I. Ambats et al., NOνA: Proposal to build an off-axis detector to study $\nu_\mu \rightarrow \nu_e$ oscillations in the NUMI beamline. FERMILAB-PROPOSAL-0929.

[17] K. Anderson et al., White Paper Report on Using Nuclear Reactors to Search for a Value of $\theta_{13}$, arXiv:hep-ex/0402041

[18] P. Zucchelli, Phys. Lett. B 532 (2002) 166; J. Burguet-Castell, D. Casper, J. J. Gomez-Cadenas, P. Hernandez and F. Sanchez, Nucl. Phys. B 695, 217 (2004) arXiv:hep-ph/0312068; A. Donini, E. Fernandez-Martinez, P. Migliozzi, S. Rigolin and L. Scotto Lavina, Nucl. Phys. B 710, 402 (2005) arXiv:hep-ph/0406132.

[19] A. de Gouvea, J. Jenkins and B. Kayser, arXiv:hep-ph/0503079