



Neutrino oscillation prospects with ESSnuSB





On behalf of the ESSnuSB+ project

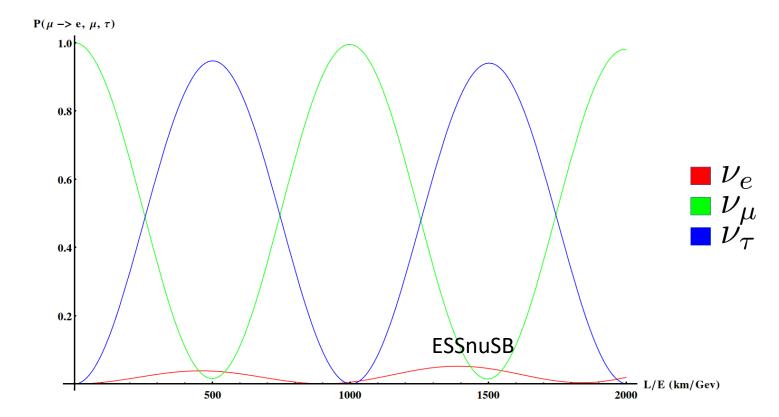
Ruđer Bošković Institute, Zagreb, Croatia



Neutrino Workshop at IFIRSE 19 July 2023

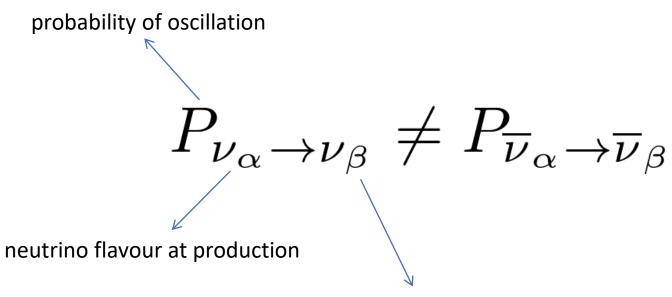
ESSnuSB / ESSnuSB+

A design study for a next-to-next generation experiment to precisely measure CP violation amplitude at the 2nd neutrino oscillation maximum.



CP violation in neutrino oscillations

Oscillation probability for neutrinos is different than oscillation probability for anti-neutrinos in vaccum.



neutrino flavour at detection

CP violation in ESSnuSB

$$P_{\nu_{\mu} \to \nu_{e}} \neq P_{\overline{\nu}_{\mu} \to \overline{\nu}_{e}}$$

We will study $v_{\rm e}$ and $\overline{v}_{\rm e}$ appearance in $v_{\rm \mu}$ and $\overline{v}_{\rm \mu}$ beam, respectively

The plan:

- 1. Run with v_{μ} and look at v_{e} appearance, then
- 2. Run with \overline{v}_{μ} and look at \overline{v}_{e} appearance

Why 2nd maximum?

Large signal and small matter effects

Neutrino oscillations (3 generations)

$$U = \begin{pmatrix} c_{12}c_{13} & s_{12}c_{13} & s_{13}e^{-i\delta_{cp}} \\ -s_{12}c_{23} - c_{12}s_{23}s_{13}e^{i\delta_{cp}} & c_{12}c_{23} - s_{12}s_{23}s_{13}e^{i\delta_{cp}} & s_{23}c_{13} \\ s_{12}s_{23} - c_{12}c_{23}s_{13}e^{i\delta_{cp}} & -c_{12}s_{23} - s_{12}c_{23}s_{13}e^{i\delta_{cp}} & c_{23}c_{13} \end{pmatrix} \begin{smallmatrix} \mathbf{e} \\ \mathbf{\mu} \\ \mathbf{r} \end{smallmatrix}$$

$$P_{\nu_{\alpha} \to \nu_{\beta}} = \delta_{\alpha\beta} - 4\sum_{i>j} \operatorname{Re}\left(A_{ij}^{\alpha\beta}\right) \sin^{2}\frac{\Delta m_{ij}^{2}L}{4E} \pm 2\sum_{i>j} \operatorname{Im}\left(A_{ij}^{\alpha\beta}\right) \sin\frac{\Delta m_{ij}^{2}L}{4E}$$

$$s_{ij} \equiv \sin \theta_{ij}$$
$$c_{ij} \equiv \cos \theta_{ij}$$

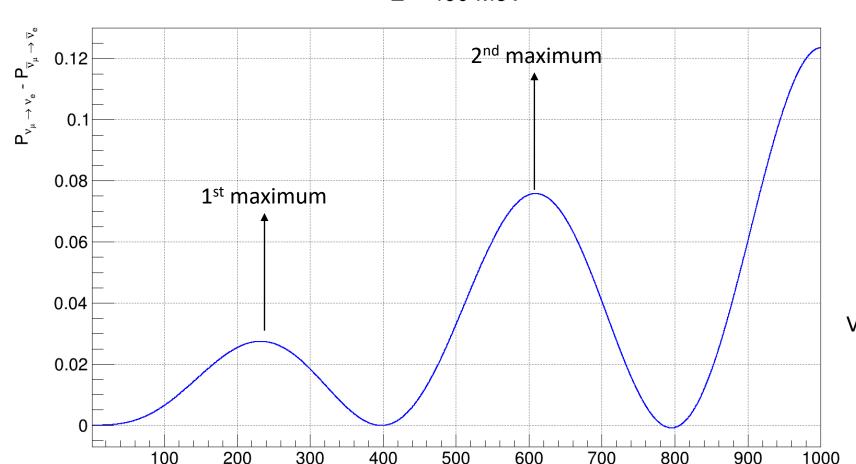
$$\Delta m_{ij}^2 \equiv m_i^2 - m_j^2 \longrightarrow \Delta m_{31}^2 = \Delta m_{32}^2 + \Delta m_{21}^2$$
$$A_{ij}^{\alpha\beta} \equiv U_{\alpha i}^* U_{\alpha j} U_{\beta i} U_{\beta j}^*$$

Six parameters in total: $\Delta m^2_{21}, \Delta m^2_{32}, \theta_{12}, \theta_{13}, \theta_{23}, \delta_{cp}$

CP violation in ESSnuSB

$$A_{CP} \equiv P_{\nu_{\mu} \to \nu_{e}} - P_{\overline{\nu}_{\mu} \to \overline{\nu}_{e}} = -16J \sin \frac{\Delta m_{31}^{2} L}{4E} \sin \frac{\Delta m_{32}^{2} L}{4E} \sin \frac{\Delta m_{21}^{2} L}{4E}$$

E = 400 MeV



$$s_{ij} \equiv \sin \theta_{ij}$$

$$c_{ij} \equiv \cos \theta_{ij}$$

$$\Delta m_{ij}^2 \equiv m_i^2 - m_j^2$$

$$A_{ij}^{\alpha\beta} \equiv U_{\alpha i}^* U_{\alpha j} U_{\beta i} U_{\beta j}^*$$

$$J = s_{12} c_{12} s_{13} c_{13} s_{23} c_{23} c_{13} \sin \delta_{\text{CP}}$$

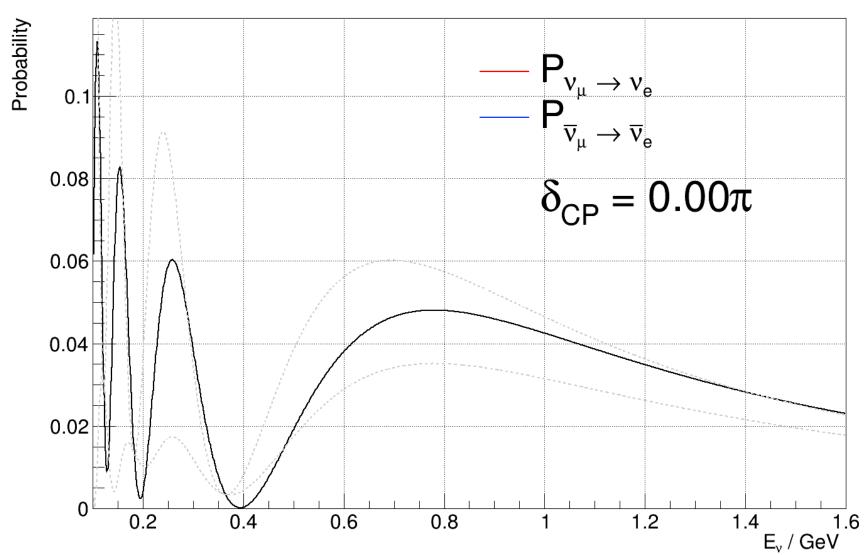
$\frac{A_{CP} @ 2 \text{nd max}}{A_{CP} @ 1 \text{st max}} \sim 2.7$

- Does not depend on *J*, i.e.
 PMNS matrix elements
- Depends only on mass splittings

Vacuum

L/km

Effect of δ_{CP} on oscillations in vacuum

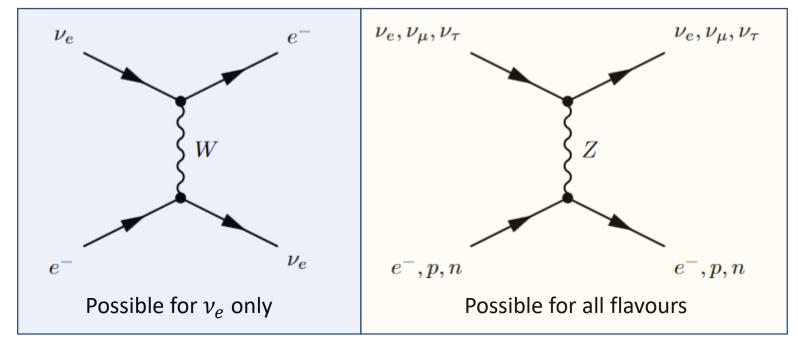


L = 360 km

8

Matter effects

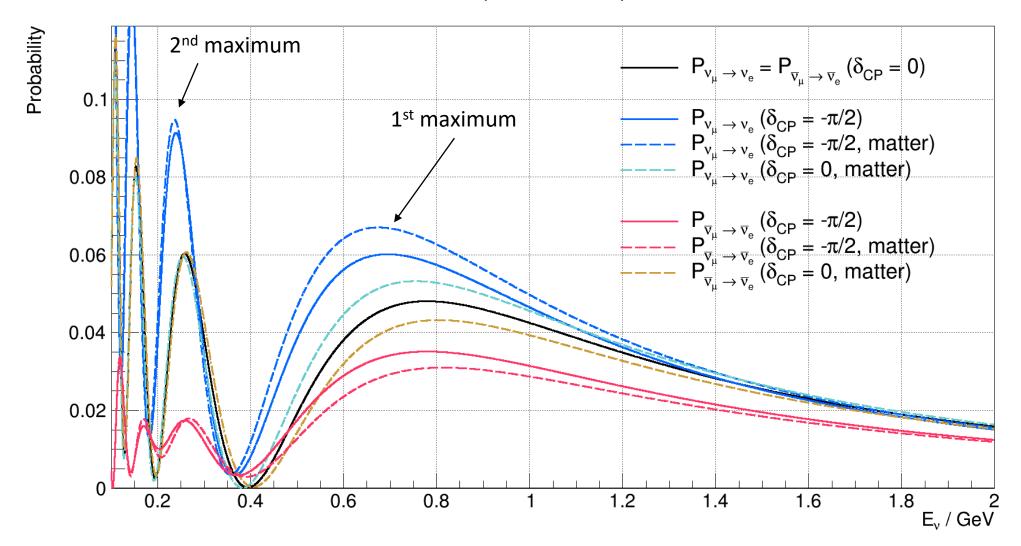
Distortion of oscillation probabilities due to elastic scattering of neutrinos with matter



- Electron neutrinos see a slightly different effective potential than muon and tau neutrinos
 - This modifies the evolution of flavour states in matter
- The effect of matter on neutrino oscillations rises with neutrino energy: it's larger at 1st max than in 2nd one

Oscillation pattern

(L = 360 km)

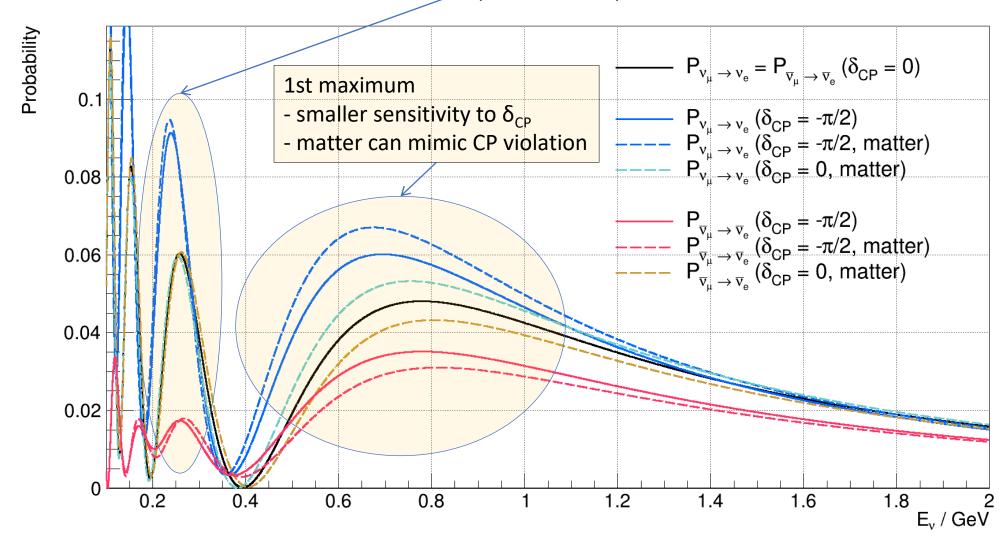


Oscillation pattern

2nd maximum

- larger sensitivity to δ_{CP}
- matter doesn't matter

$$(L = 360 \text{ km})$$



Why 2nd maximum?

(summary)

The good

Vacuum CPV signal 2.7 times larger than at 1st max.

Fake CPV signal from matter effects very small.

The bad

You in principle get less statistics because you have to either:

- Move 3x further than 1st maximum flux 9x smaller
- Reduce energy 3x cross-section at least 3x smaller

The optimal

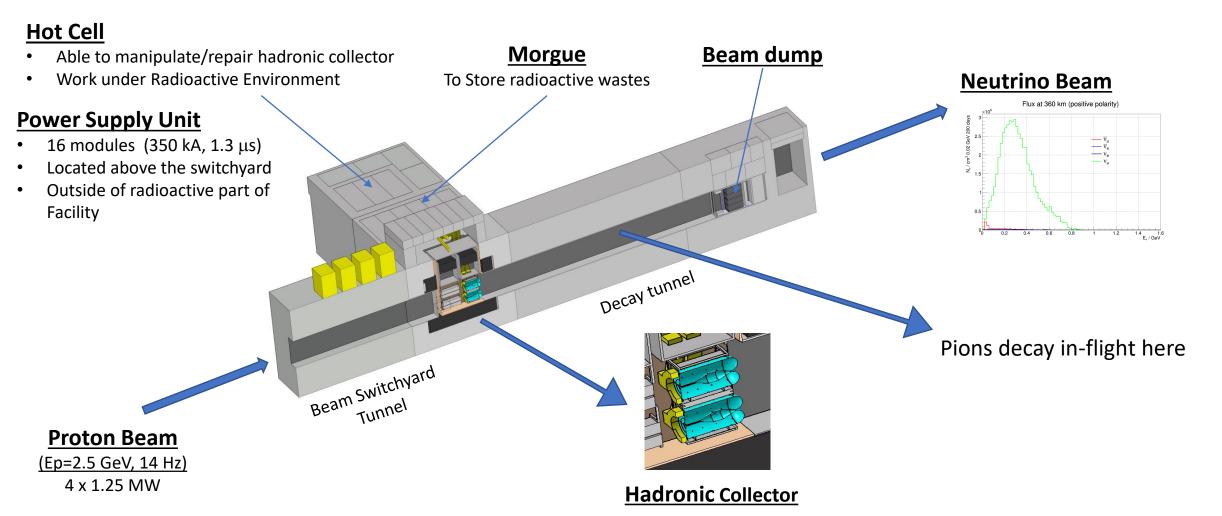
- Depends on the systematic error and beam intensity
- 3x signal at 2nd osc. maximum is less obscured by systematics, but we **probably** have less statistics (measured appearance events).
 - If the signal at 2nd maximum is not obscured by larger statistical error, then 2nd maximum is better **Intense beam is needed**
- With no systematic error, first maximum is at least slightly better
 - more statistics, even though the CPV effect is smaller.

ESSnuSB project

How to observe the CP violation in the 2nd oscillation maximum

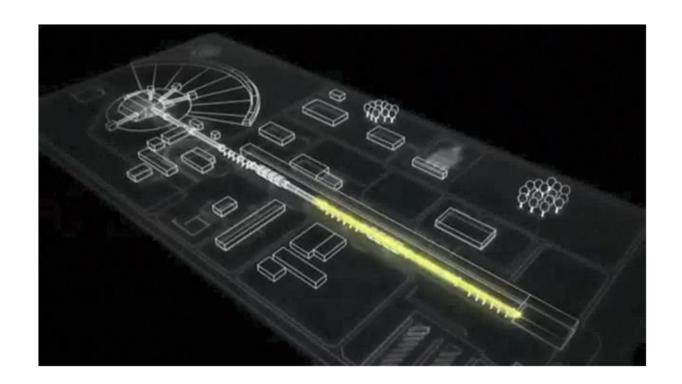
Neutrino beam production

$$\pi^+ \to \mu^+ + \nu_\mu \qquad \pi^- \to \mu^- + \overline{\nu}_\mu$$

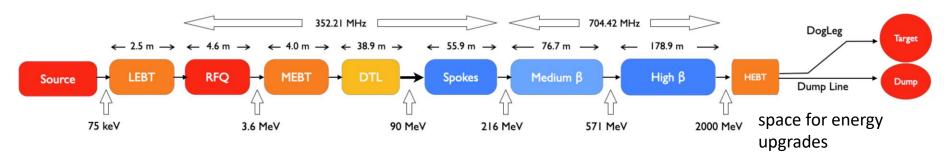


Can we go to 2nd maximum?

A very intense proton linac is in construction near Lund, Sweden.



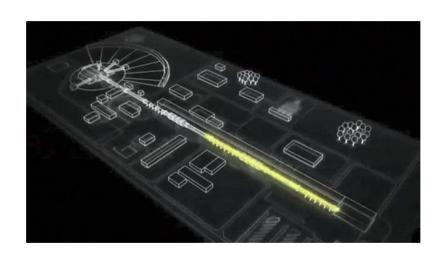
ESS proton linac

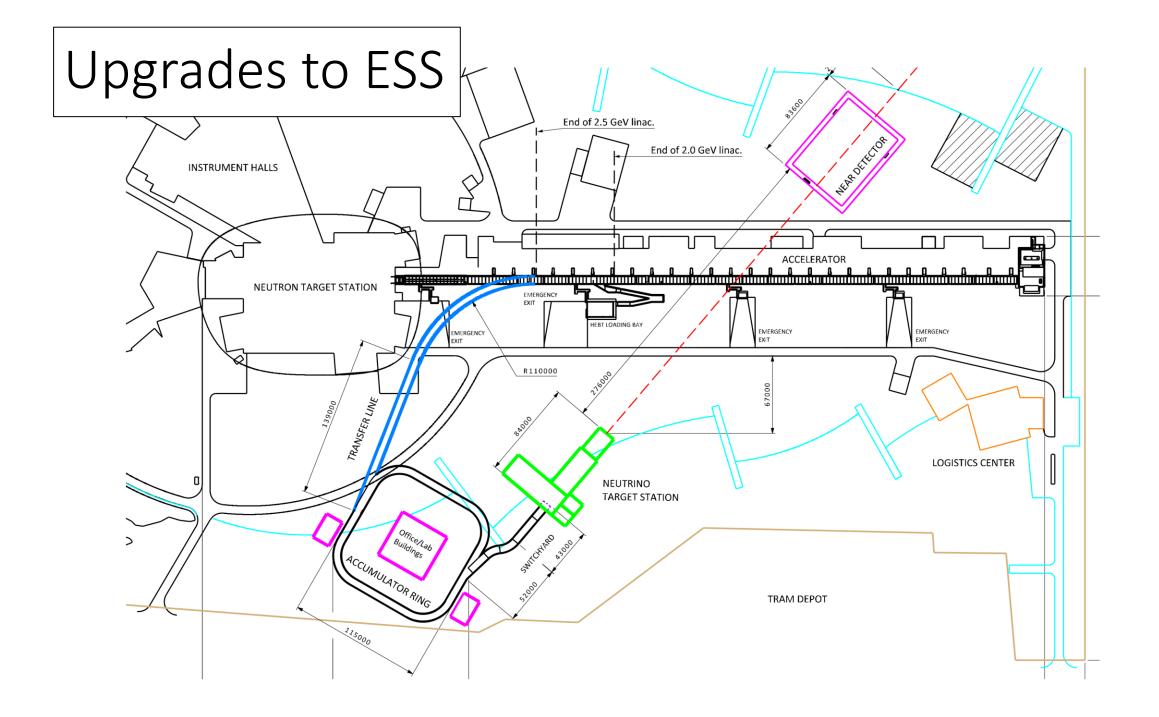


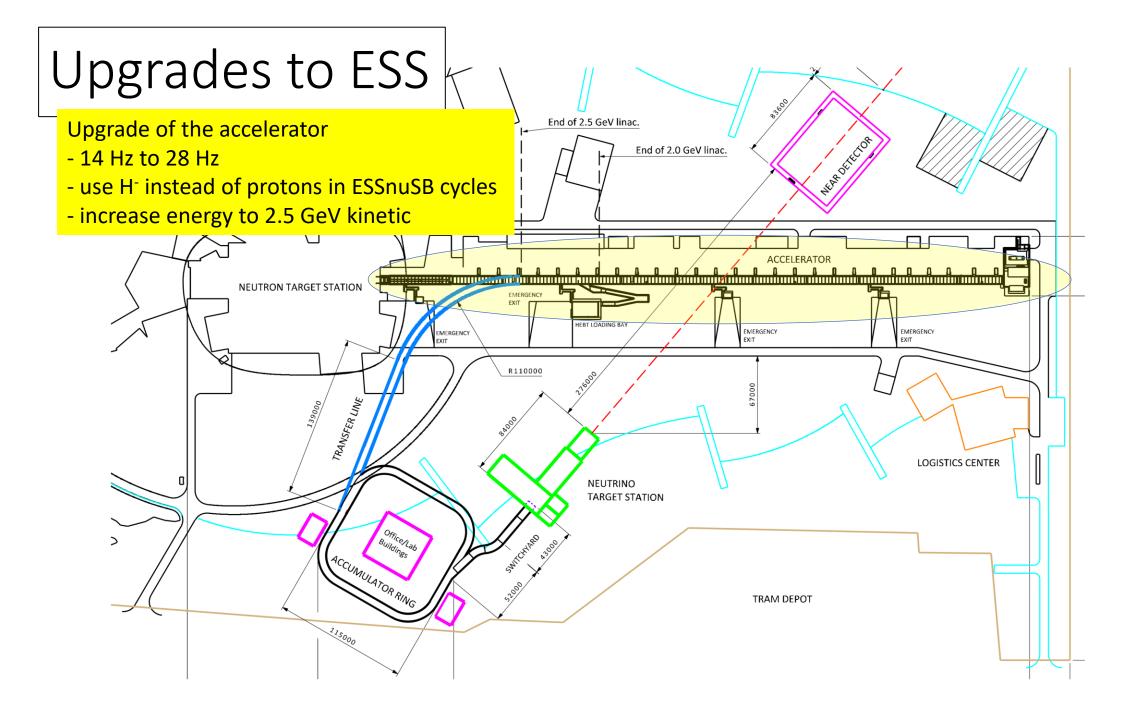
- The ESS will be a copious source of spallation neutrons.
- 5 MW average beam power.
- 125 MW peak power.
- 14 Hz repetition rate (2.86 ms pulse duration, 10¹⁵ protons).
- Duty cycle 4%.
- 2.0 GeV kinetic energy protons
 - o up to 3.5 GeV with linac upgrades
- >2.7x10²³ p.o.t/year.

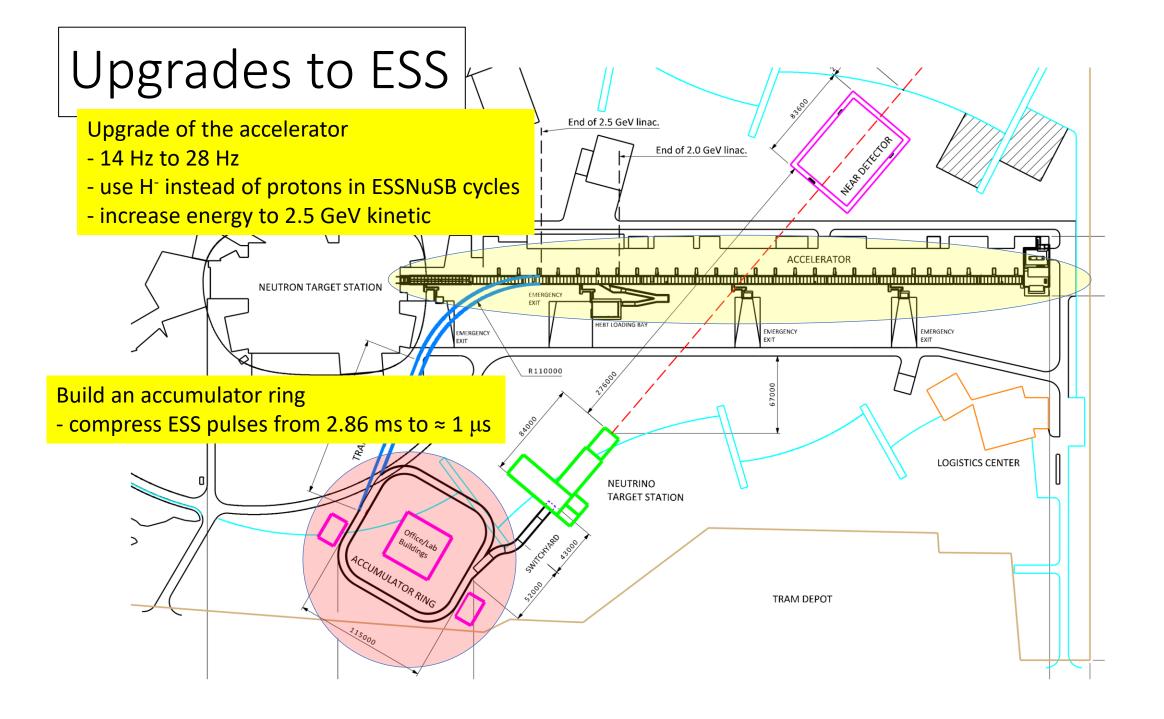
First beam on target expected in 2026.

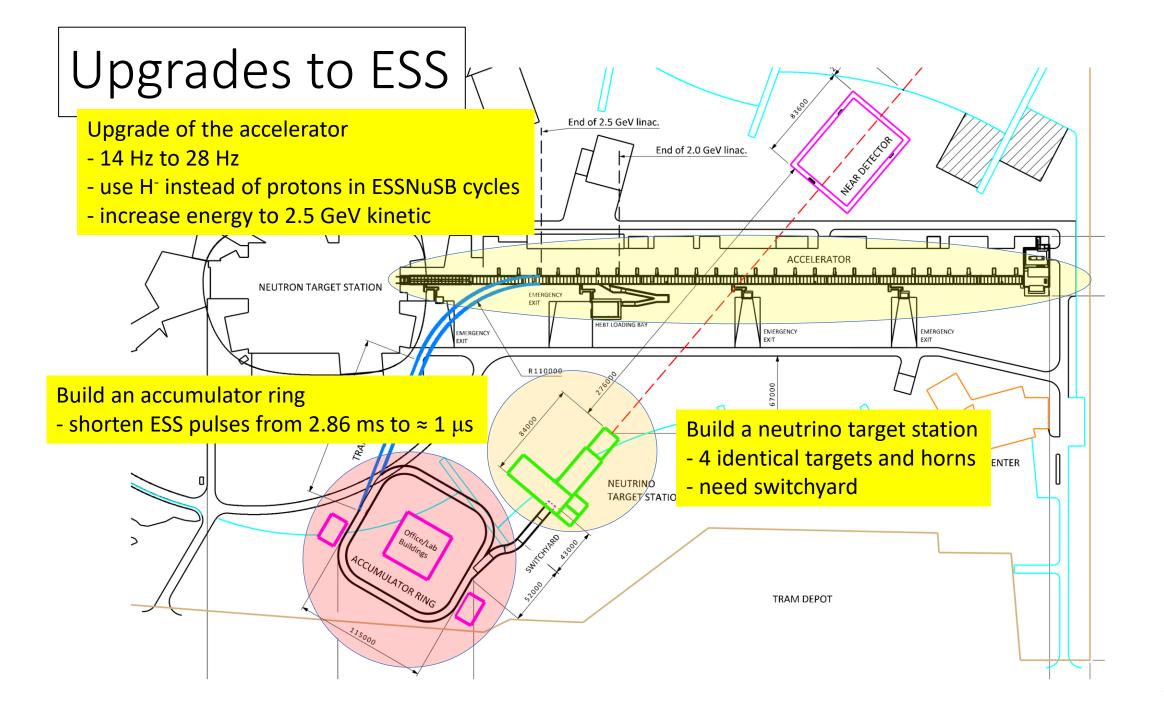
450 mg of protons/year at 95% speed of light!

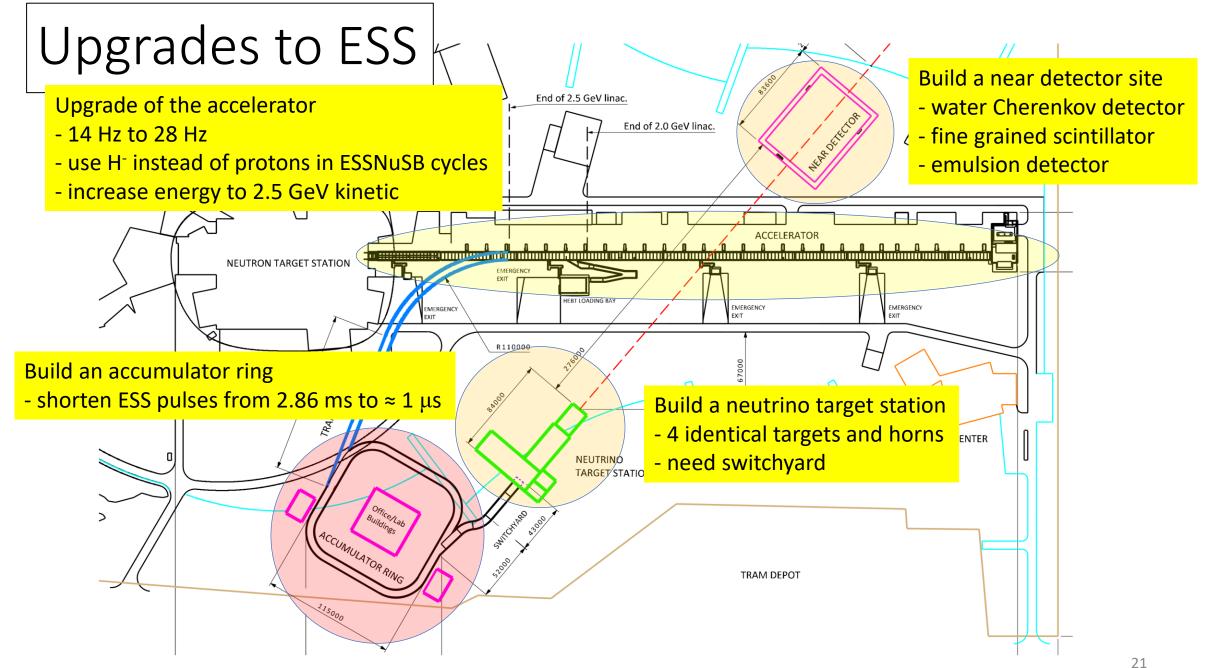




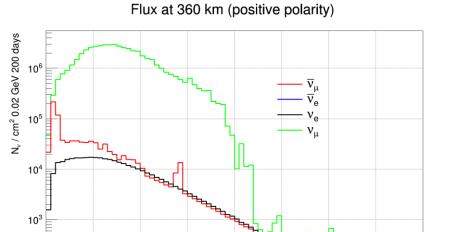








ESSvSB v energy distribution (after optimisation)

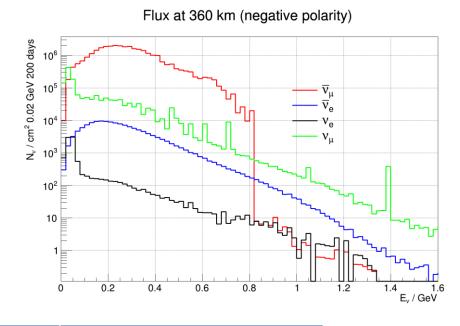


1.2

1.4 1.6 E_v / GeV

0.4

0.6

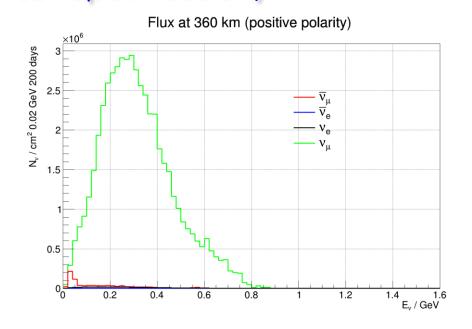


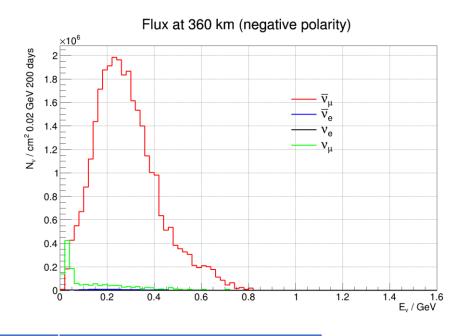
- almost pure ν_{μ} beam
- small v_e contamination which will be used to measure v_e crosssections in a near detector

Flavour	ν Mode		$\overline{ u}$ Mode	
	$N_{ u}$ (10 5 / cm 2)	%	$N_{ u}$ (10 5 / cm 2)	%
$ u_{\mu}$	520.06	97.6	15.43	4.7
$ u_e$	3.67	0.67	0.10	0.03
$ar{ u}_{\mu}$	9.10	1.7	305.55	94.8
$ar{ u}_e$	0.023	0.03	1.43	0.43

at 360 km from the target and per year (in absence of oscillations)

ESSvSB v energy distribution (after optimisation)





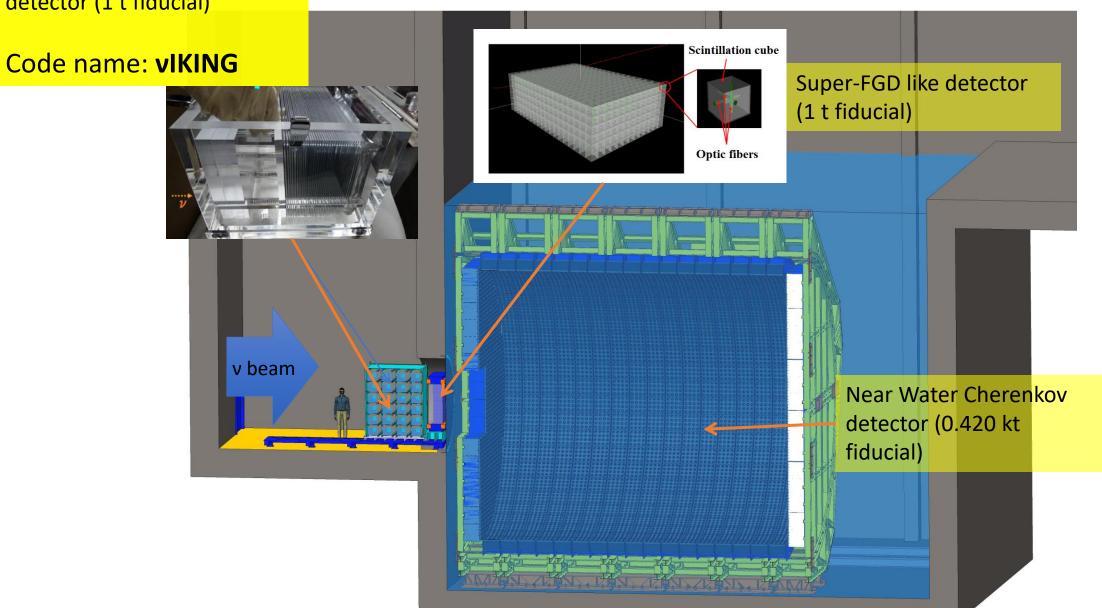
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NINJA-like water-emulsion detector (1 t fiducial)

Near detectors

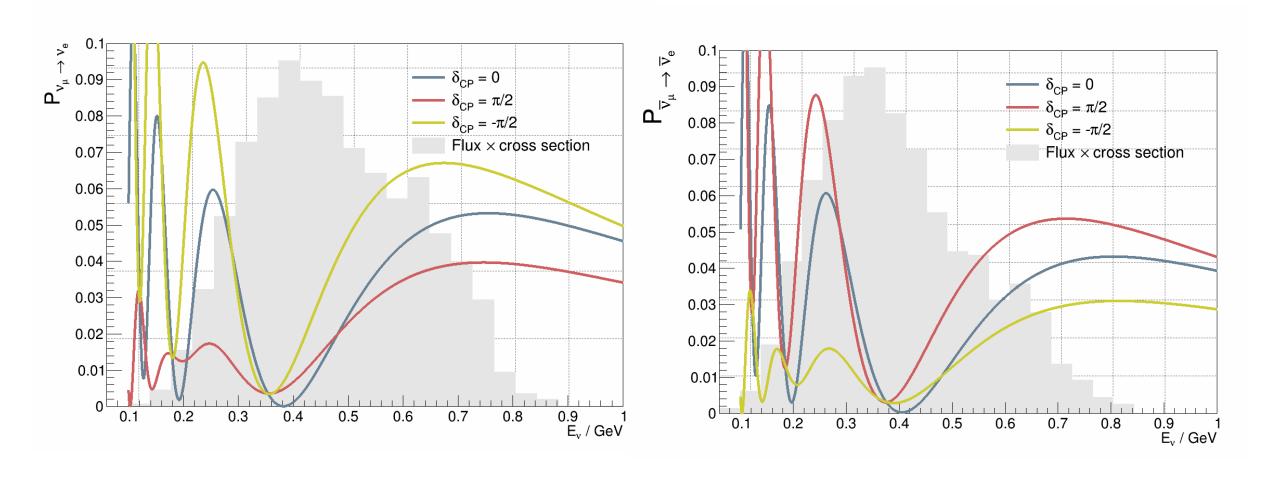


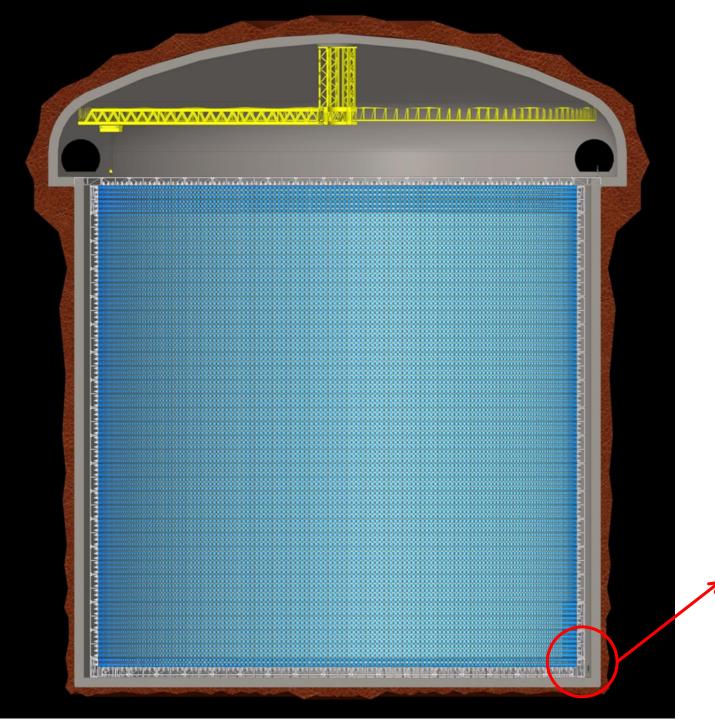
ESSnuSB neutrino baseline

partly covernig 1st and 2nd maximum Zinkgruvan Norrköping Lidköping Linköping Skövde Falköping Švedska Finska Jönköping Göteborg Borås Norveška Vimmerby Nässjö Mölndal Kungsbacka Vetlanda Oskarshamn Ujedinjeno Varberg Kraljevstvo Bjelorusija Irska Poljska Falkenberg Njemačka Halmstad Ukrajina Älmhult Austrija Francuska Rumunjska Karlshamn Karlskrona Italija Kristianstad Španjolska Grčka Turska Lund Kopenhagen Portugal Malmö Sirija Sjælland Ystad Tunis

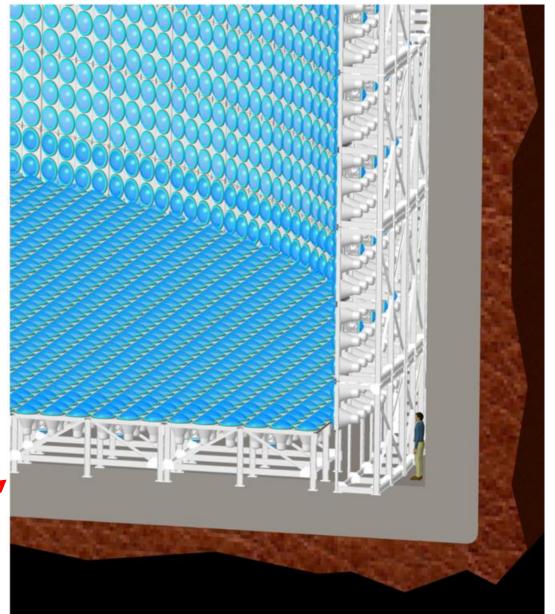
Zinkgruvan mine, 360 km from the source,

Oscillation coverage

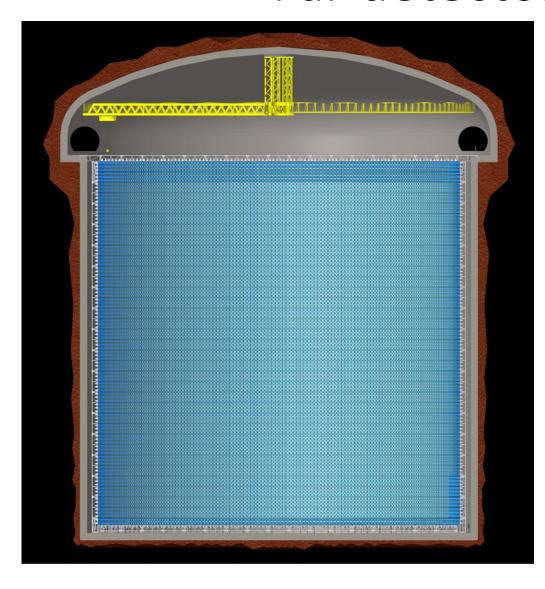




Far detector



Far detectors



Design

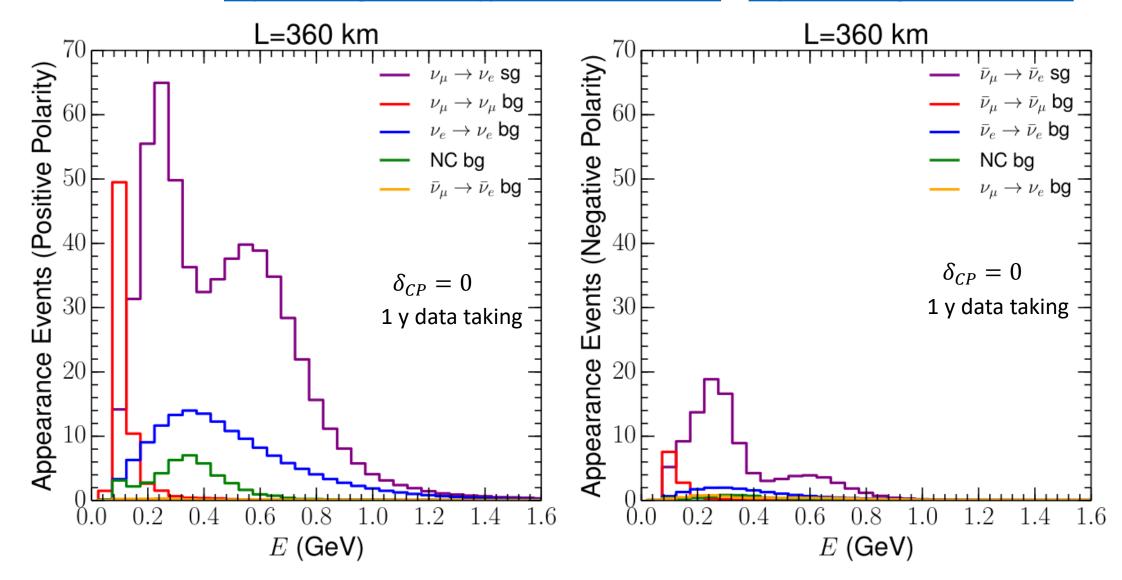
- 2 x 270 kt fiducial volume (~2x HyperK)
- Readout: 2 x 38k 20" PMTs
- 30% optical coverage
 - design here for 40% with an option that ½ PMTs will not be installed

Can also be used for other purposes:

- Proton decay
- Astroparticles
- Galactic SN v
- Diffuse supernova neutrino background
- Solar Neutrinos
- Atmospheric Neutrinos

Expected event spectra

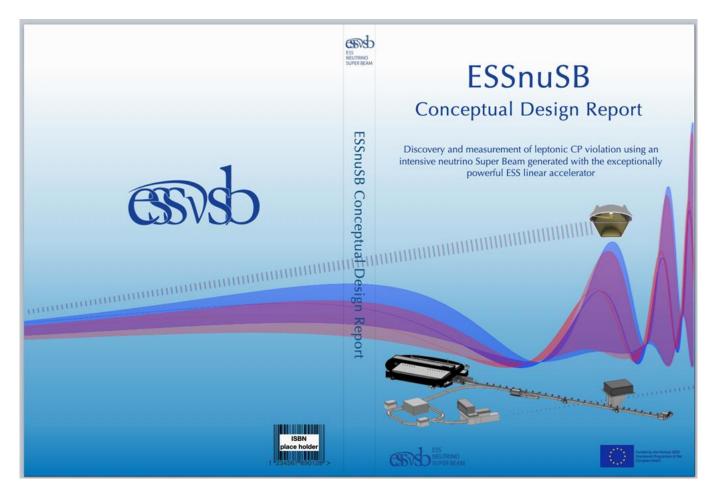
From the ESSnuSB CDR: https://doi.org/10.1140/epjs/s11734-022-00664-w https://arxiv.org/abs/2203.08803



Oscillation physics

ESSnuSB conceptual design report

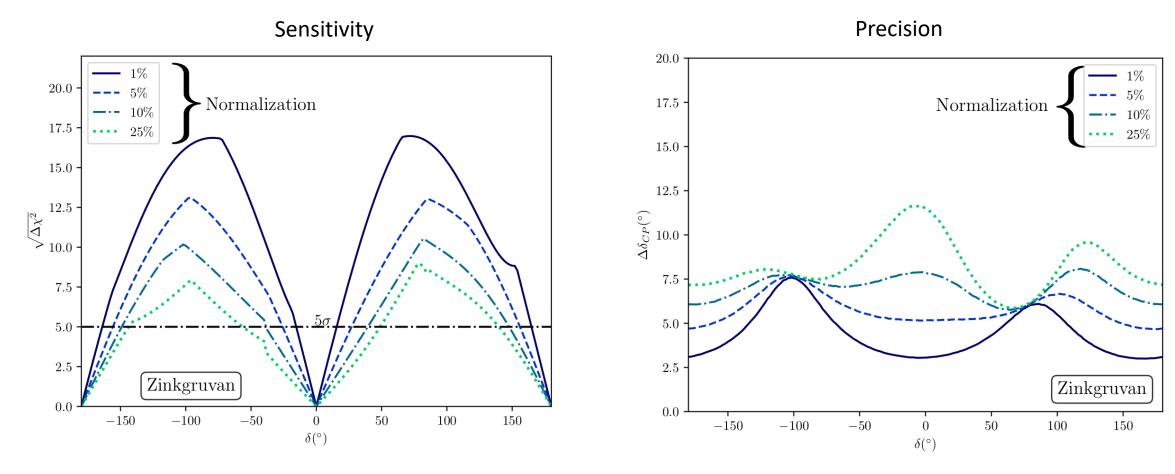
 Most up to date evaluation of the CPV discovery potential



Alekou, A., Baussan, E., Bhattacharyya, A.K. et al. "The European Spallation Source neutrino super-beam conceptual design report". Eur. Phys. J. Spec. Top. (2022). https://doi.org/10.1140/epjs/s11734-022-00664-w arXiv: https://arxiv.org/abs/2203.08803 (includes costing)

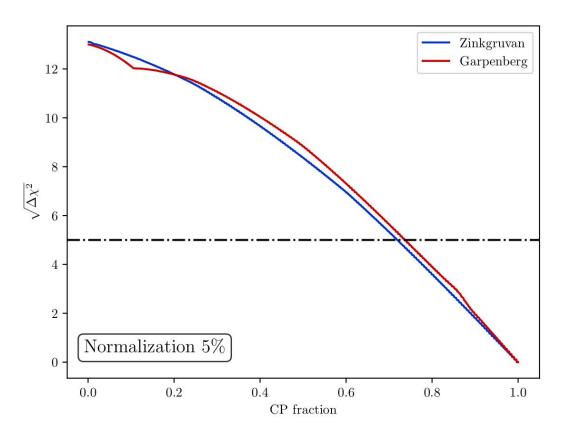
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Effect of normalization uncertainty on CPV measurements (more in back-upslides)



From the ESSnuSB CDR: https://doi.org/10.1140/epjs/s11734-022-00664-w https://arxiv.org/abs/2203.08803

CP coverage



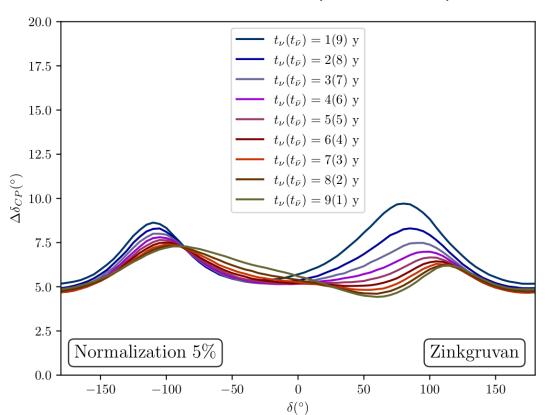
71% coverage of δ_{CP} range with more than 5 σ in 10 y of data taking

From the ESSnuSB CDR: https://doi.org/10.1140/epjs/s11734-022-00664-w https://arxiv.org/abs/2203.08803

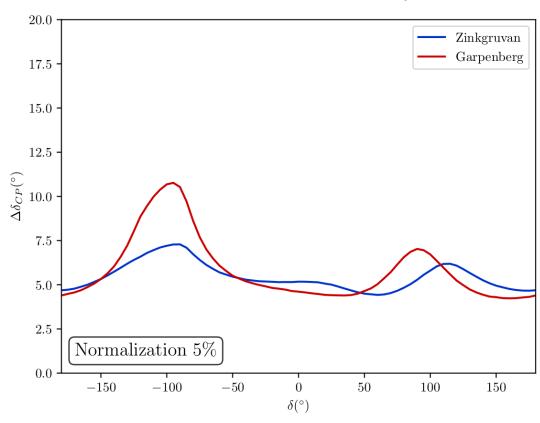
Optimization for precision

Supposing that value of δ_{CP} is roughly known at ESSnuSB time

Precision for different neutrino (antineutrino) run times



Optimal precision for known δ_{CP}

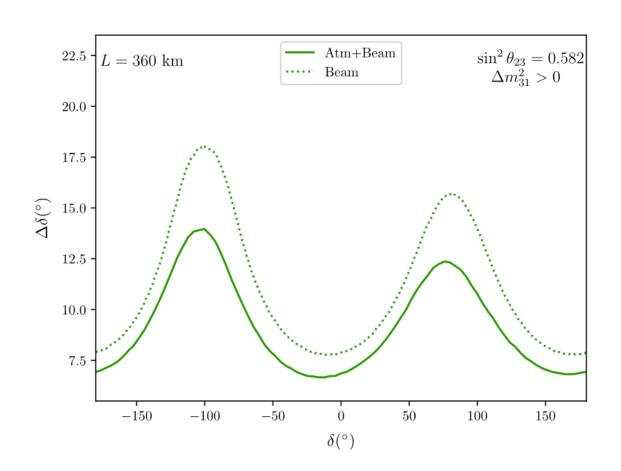


From the ESSnuSB CDR: https://doi.org/10.1140/epjs/s11734-022-00664-w & https://arxiv.org/abs/2203.08803

Non-CPV oscillation physics

- Published as intermediate result, state of analysis in June 2021
 - A. Alekou et al. (ESSnuSB Collaboration). "Updated physics performance of the ESSnuSB experiment", Eur.Phys.J.C 81 (2021) 12, 1130, DOI:10.1140/epjc/s10052-021-09845-8, arXiv:2107.07585
- Includes:
 - neutrino mass hierarchy sensitivity
 - θ_{23} octant sensitivity
 - Δm_{31} precision
 - ... and more
- See backup slides ©
- A new analysis using the latest models of flux/cross-section/detector response and state-of-the art statistics will be published in the future

Adding the atmospheric neutrino signal (analysis before experiment optimization)



- Early result before experimental setup optimization
- Including atmospheric neutrinos at far detector further improves the δ_{CP} precision

 New analysis is currently underway to update this result

Beyond 3-flavour PMNS model

Sterile neutrinos

• Ghosh, M., Ohlsson, T. & Rosauro-Alcaraz, S. "Sensitivity to light sterile neutrinos at ESSnuSB". J. High Energ. Phys. **2020**, 26 (2020). https://doi.org/10.1007/JHEP03(2020)026

Invisible neutrino decay

Choubey, S., Ghosh, M., Kempe, D. et al. "Exploring invisible neutrino decay at ESSnuSB". J. High Energ. Phys. 2021, 133 (2021). https://doi.org/10.1007/JHEP05(2021)133

Large extra dimension

 Roy S. "Capability of the proposed long-baseline experiments to probe large extra dimension", 2023, https://doi.org/10.48550/arXiv.2305.16234

Non-Unitarity of the PMNS matrix

• Sabya Sachi Chatterjee, O. G. Miranda, M. Tórtola, and J. W. F. Valle "Nonunitarity of the lepton mixing matrix at the European Spallation Source", Phys. Rev. D 106, 075016. **2022**, https://doi.org/10.1103/PhysRevD.106.075016

NSI mediated by a vector field

Blennow, M., Choubey, S., Ohlsson, T. et al. "Exploring source and detector non-standard neutrino interactions at ESSvSB". J. High Energ. Phys. 2015, 96 (2015). https://doi.org/10.1007/JHEP09(2015)096

NSI mediated by a scalar field

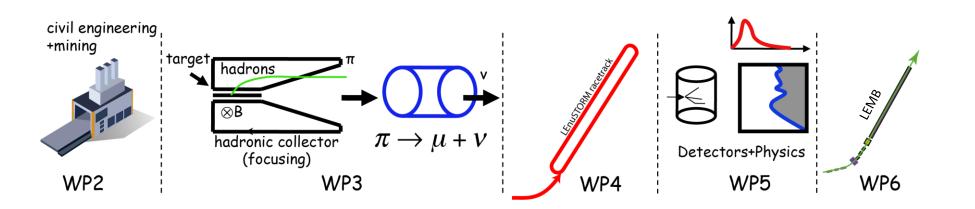
• Rubén Cordero, Luis A. Delgadillo, and O. G. Miranda "European Spallation Source as a searching tool for an ultralight scalar field", Phys. Rev. D 107, 075023. **2023** https://doi.org/10.1103/PhysRevD.107.075023

NSI (vector field), non-unitarity and sterile neutrinos

• Capozzi, F., Giunti, C. & Ternes, C.A. "Improved sensitivities of ESSvSB from a two-detector fit". J. High Energ. Phys. **2023**, 130 (2023). https://doi.org/10.1007/JHEP04(2023)130

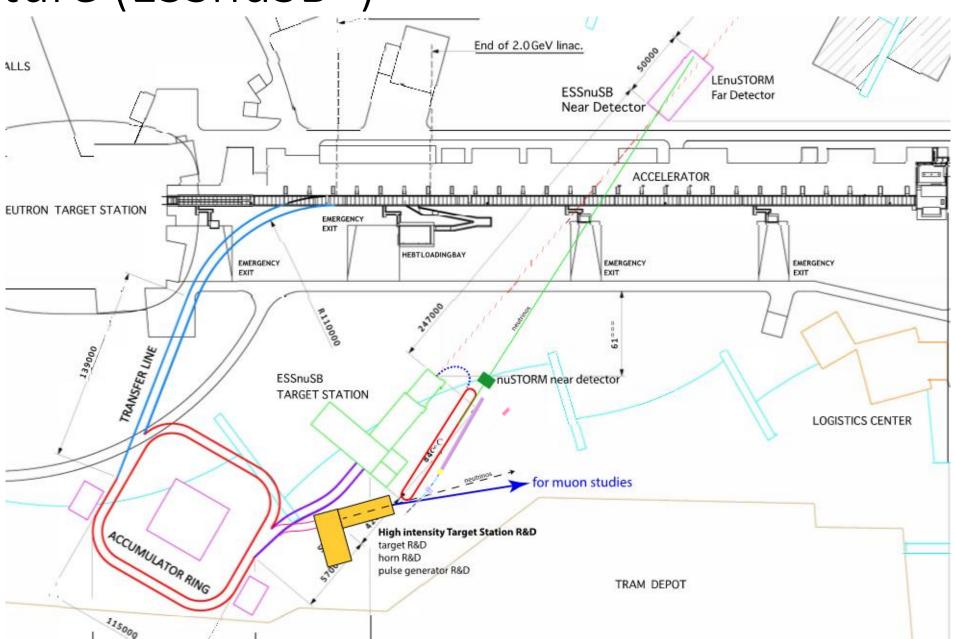
The ESSnuSB+ project

- Having finished the conceptual design of the facility for CP violation measurement, we need to take further steps
- Start with the civil engineering and infrastructure development
- Design prototyping facilities at ESS
- Design facilities for precise neutrino cross-section measurement: low energy nuSTORM (LEnuSTORM) and monitored beam (LEMB)
- Explore additional physics opportunities offered by ESSnuSB with addition of LEnuSTORM and LEMB
- Secured funding by EU



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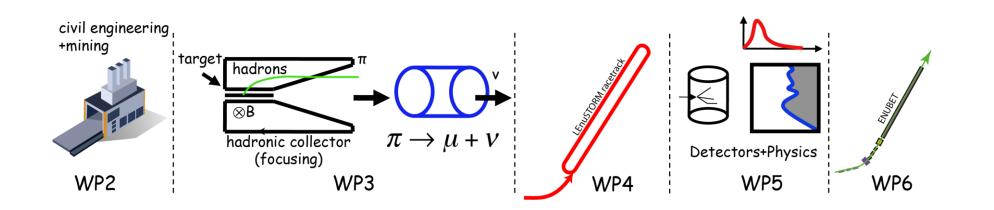
The future (ESSnuSB+)



The future (ESSnuSB+) Civil engineering End of 2.0 GeV linac. **ESS Klystron gallery LEnuSTORM ESSnuSB Accumulator ESSnuSB** Far Detector Near Detector ACCELERATOR Gd doping **ESSnuSB Target** Mining **LEnuSTORM** HEBTLOADINGBAY **EMERGENCY** New detector for LEnuSTORM and monitored beam Underground building nuSTORM near detector ATION LOGISTICS CEN Additional physics for muon studies R&D target station (1.25 MW). Monitored beam High intensity Target Station R&D Feeding LEnuSTORM and horn R&D pulse generator R&D monitored beam. 40

ESSvSB+ at the European level

- A Horizon Europe Design Study (Call HORIZON-INFRA-2022-DEV-01)
- **Title of Proposal**: Study of the use of the ESS facility to accurately measure the neutrino cross-sections for ESSnuSB leptonic CP violation measurements and to perform sterile neutrino searches and astroparticle physics
- Duration: 4 years
- Total cost: 5 M€
- Requested budget: 3 M€
- 20 participating institutes, including CERN and ESS
- 6 Work Packages
- Approved August 2022



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ESSnuSB movies

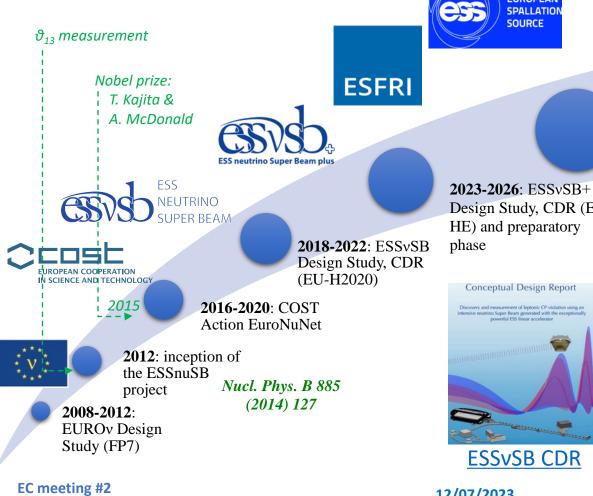
• https://www.youtube.com/watch?v=PwzNzLQh-Dw



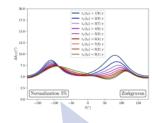
https://www.youtube.com/watch?v=qAnvft0nAlg



Timeline







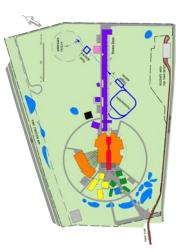
Data taking

2026-2028: TDR Phase, International Agreement Design Study, CDR (EU-



2028-2037:

Construction of the facility and detectors, including commissioning



ESSVSB CDR

Conceptual Design Report

EUROPEAN

SPALLATION SOURCE

12/07/2023





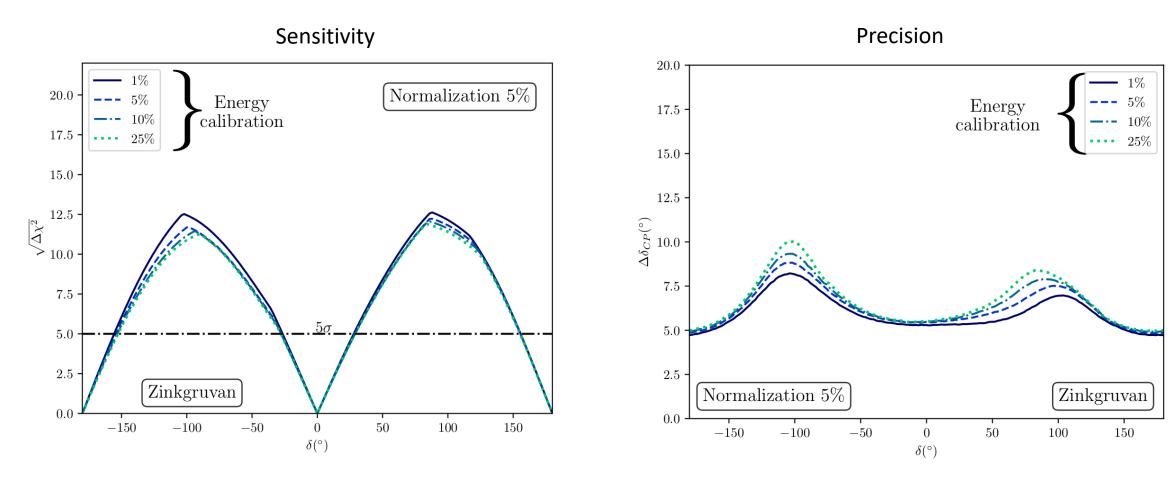
- ESSnuSB aims to precisely measure CP amplitude by observing neutrino oscillations at the 2nd oscillation maximum
 - 2nd maximum makes the measurement resilient to systematic errors and matter effects
 - We predict that in 10 years of data taking ESSnuSB will be able to
 - reach 5 σ over 71% of δ_{CP} range
 - reach δ_{CP} resolution of less than 8°
 - determine neutrino mass hierarchy
 - Data taking could commence in the late 2030's (next-to-next generation experiment)
- ESS linac will be most powerful proton accelerator in the world
 - can be used to generate intense neutrino beam to go to 2nd maximum
 - neutron user programme will start in 2026, decision on neutrino programme pending
- Large far detectors can also be used for rich astroparticle physics programme
- The ESSnuSB Design Study has been supported by EU-Horizon 2020 during the period 2018-2022.
- We have been awarded **renewed support from EU-Horizon Europe** for the period 2023-2026 as the **ESSnuSB+ project**





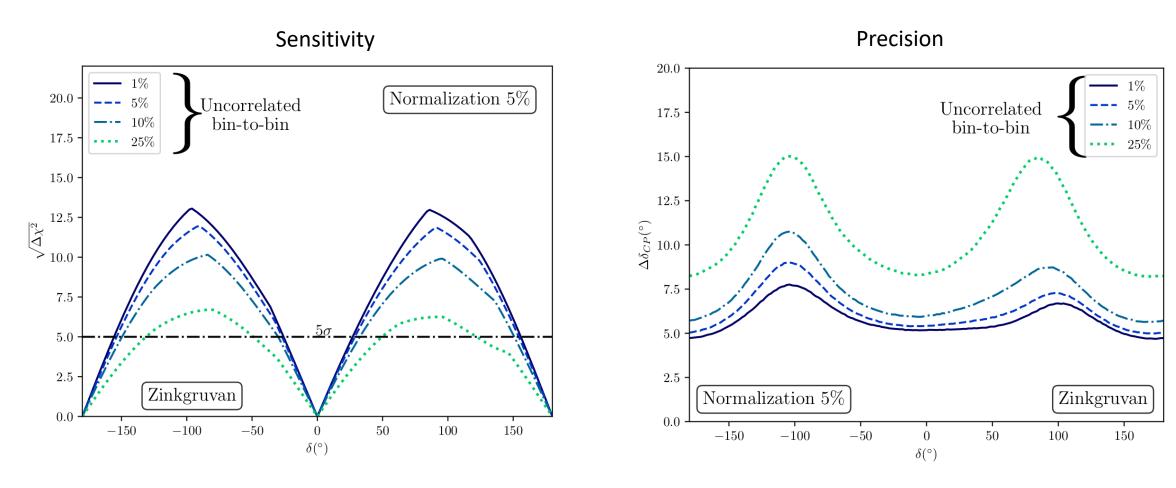
Thank you for your attention

Effect of energy calibration uncertainty on CPV measurements



From the ESSnuSB CDR: https://doi.org/10.1140/epjs/s11734-022-00664-w https://arxiv.org/abs/2203.08803

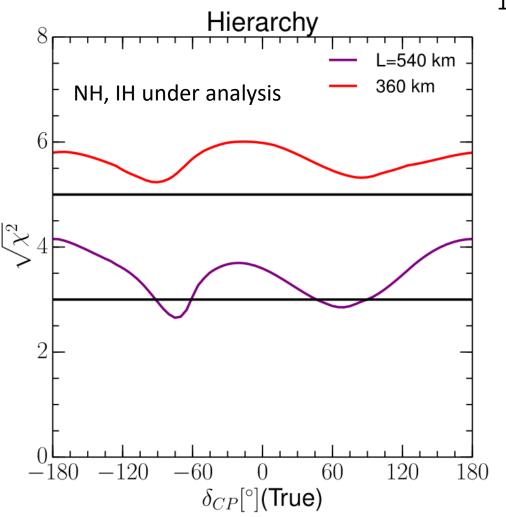
Effect of bin-to-bin uncorrelated uncertainty on CPV measurements



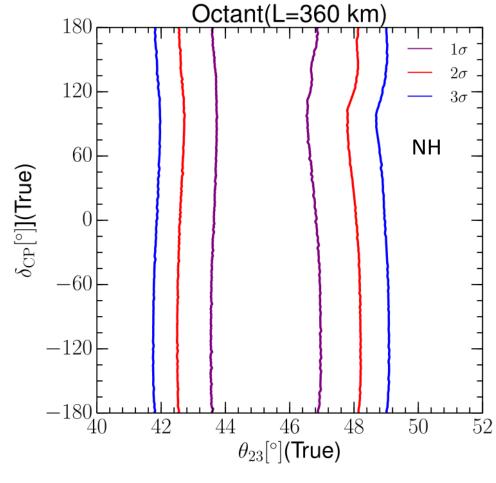
From the ESSnuSB CDR: https://doi.org/10.1140/epjs/s11734-022-00664-w & https://arxiv.org/abs/2203.08803

Hierarchy and octant determination

From: DOI:10.1140/epjc/s10052-021-09845-8, arXiv:2107.07585

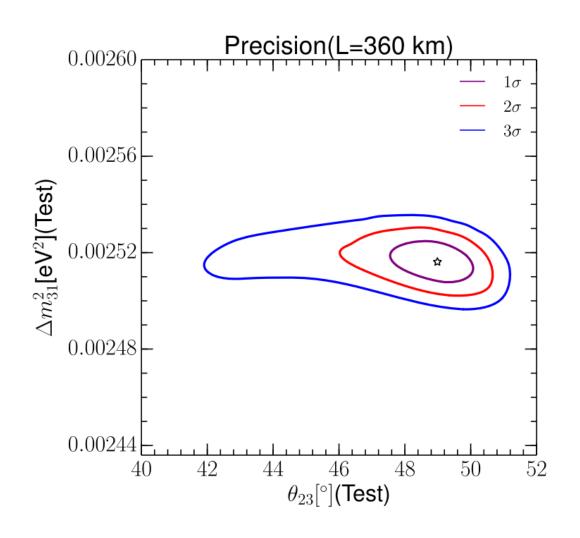


10 y of data taking



Precision for Δm_{31} vs θ_{23}

From: DOI:10.1140/epjc/s10052-021-09845-8, arXiv:2107.07585



 Plot ranges are approximately current limit on parameters

ESSvSB at the European level

• A **H2020** EU **Design Study** (Call INFRADEV-01-2017)



• **Title of Proposal**: Discovery and measurement of leptonic CP violation using an intensive neutrino Super Beam generated with the exceptionally powerful ESS linear accelerator

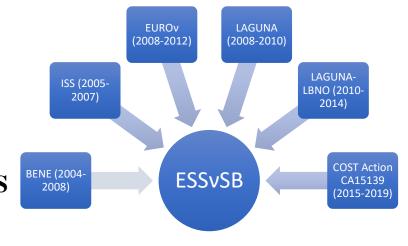
• Duration: 4 years

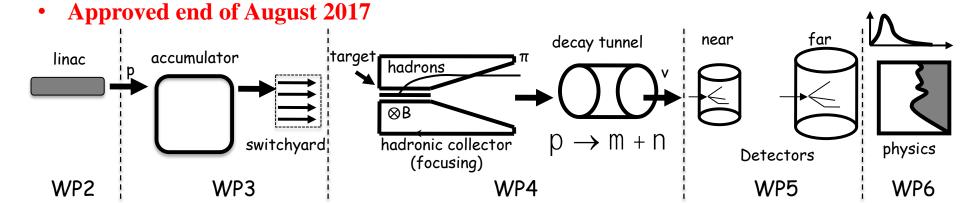
• Total cost: 4.7 M€

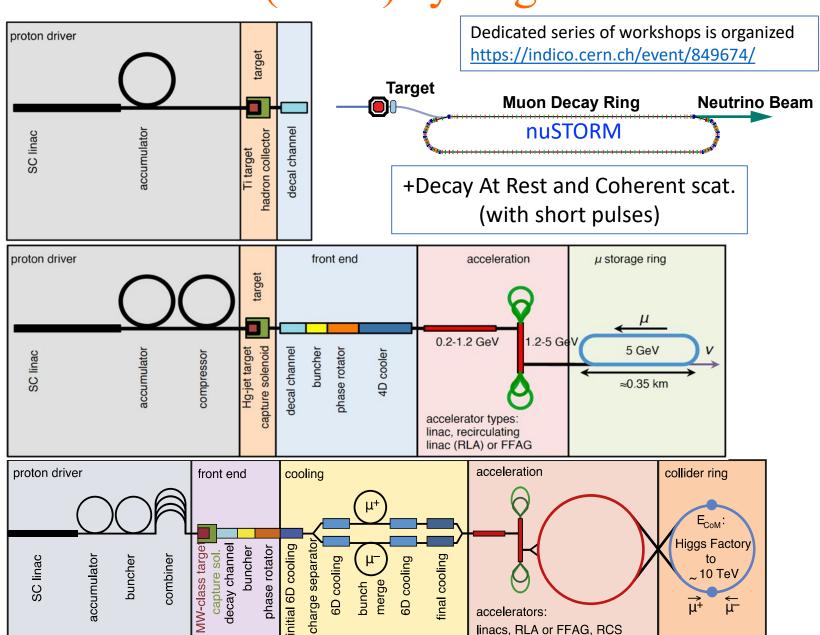
Requested budget: 3 M€

15 participating institutes from
 11 European countries including CERN and ESS

6 Work Packages

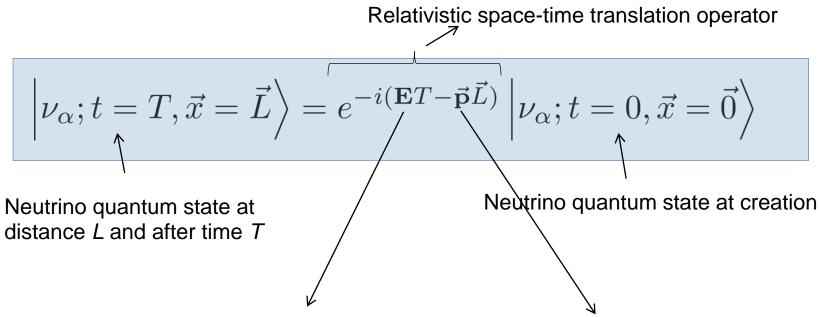






Neutrino oscillations

Flavour state evolution



Free particle energy operator

Free particle momentum operator

For mass eigenstates:

$$e^{-i(\mathbf{E}T - \vec{\mathbf{p}}\vec{L})} |\nu_i\rangle = e^{-i(E_iT - \vec{p}_i\vec{L})} |\nu_i\rangle$$

And finally:

$$\left|\nu_{\alpha}; t=T, \vec{x}=\vec{L}\right\rangle = e^{-i(E_i T - \vec{p}_i \vec{L})} U_{\alpha i}^* \left|\nu_i\right\rangle$$

Neutrino oscillations

Oscillation probability in vacuum

Oscillation probability:

$$P_{\alpha \to \beta} = \left| \left\langle \nu_{\beta} \middle| \nu_{\alpha}; t = T, \vec{x} = \vec{L} \right\rangle \right|^2$$

Assuming:

$$egin{aligned} ec{L} & ext{parallel to } ec{p_i} \\ T &= L/eta pprox L \\ E_i + p_i &pprox 2E \end{aligned}
ightharpoonup ext{-neutrino travels in the direction of its momentum}$$

One gets the final relation:

$$\Delta m_{ij}^2 \equiv m_i^2 - m_j^2$$

$$A_{ij}^{\alpha\beta} \equiv U_{\alpha i}^* U_{\alpha j} U_{\beta i} U_{\beta j}^*$$

$$P_{\alpha \to \beta} = \delta_{\alpha\beta} - 4\sum_{i>j} \operatorname{Re}\left(A_{ij}^{\alpha\beta}\right) \sin^2\frac{\Delta m_{ij}^2 L}{4E} \pm 2\sum_{i>j} \operatorname{Im}\left(A_{ij}^{\alpha\beta}\right) \sin\frac{\Delta m_{ij}^2 L}{2E}$$

PMNS matrix parametrization (Dirac neutrino)

Standard parametrization used in modern literature:

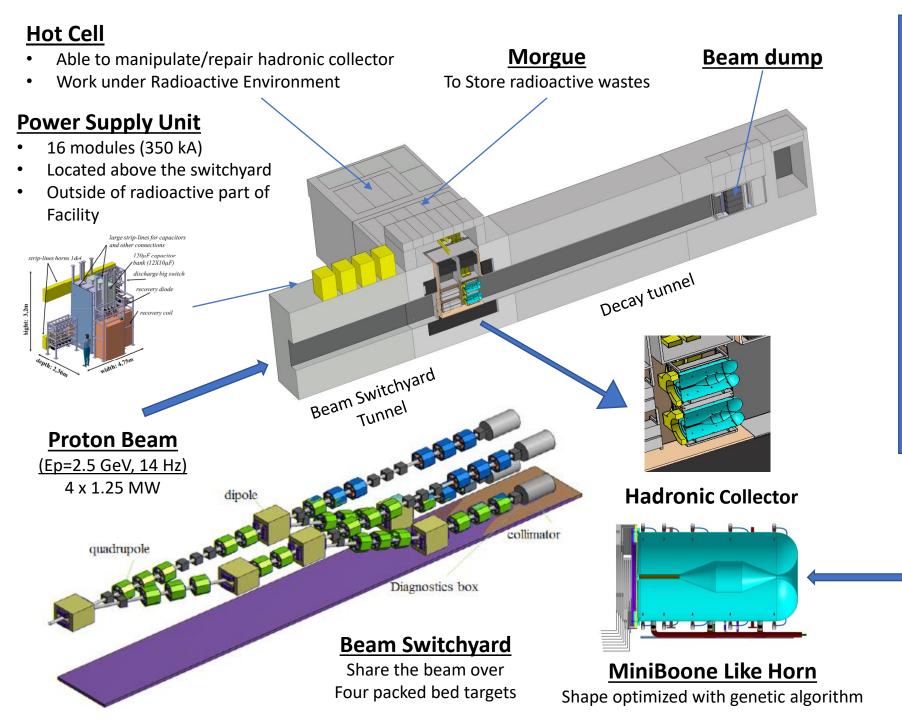
$$U = \begin{pmatrix} 1 & 0 & 0 \\ 0 & c_{23} & s_{23} \\ 0 & -s_{23} & c_{23} \end{pmatrix} \begin{pmatrix} c_{13} & 0 & s_{13}e^{-i\delta_{cp}} \\ 0 & 1 & 0 \\ -s_{13}e^{i\delta_{cp}} & 0 & c_{13} \end{pmatrix} \begin{pmatrix} c_{12} & s_{12} & 0 \\ -s_{12} & c_{12} & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

- Analogue to Euler matrices used for 3D rotations
- This is **not** the most general unitary matrix parametrization –
 a 3x3 unitary matrix has 6 phases

 $s_{ij} \equiv \sin \theta_{ij}$

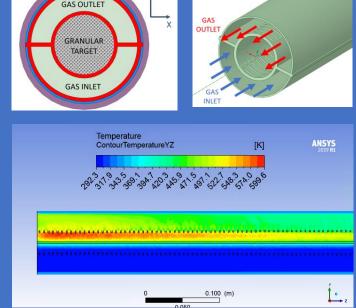
 $c_{ij} \equiv \cos \theta_{ij}$

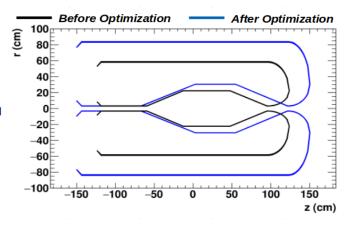
- 5 phases can be canceled by rephasing charged lepton and neutrino fields
- A single leftover phase is always present in the middle factor



Granular Target Concept

 Target made of 3 mm titanium spheres cooled by transverse helium gas cooling



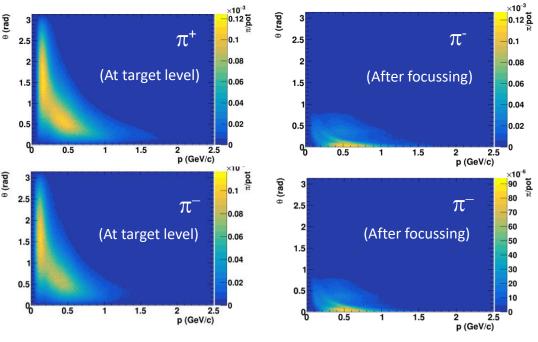


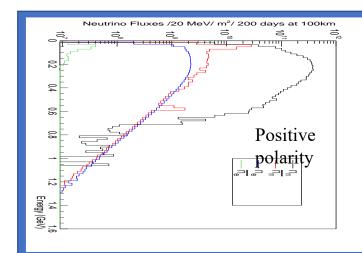
Neutrino beam production

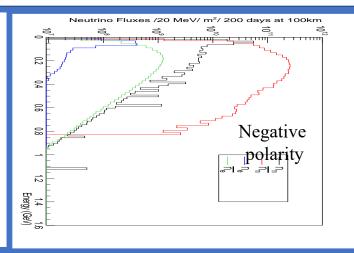
 $\pi^+ \rightarrow \mu^+ + \nu_\mu$ (Positive polarity)

 $\pi^- \rightarrow \mu^- + \bar{\nu}_{\mu}$ (Negative polarity)

Horn focussing



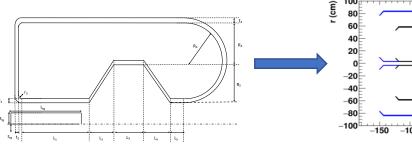




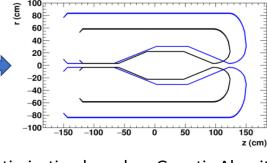
Neutrino flux composition.

	$\phi_{ u}$ 10 ¹⁰ .m ⁻²	%	$\phi_{ u}$ 10 10 .m $^{-2}$	%
$ u_{\mu}$	674	97.6	20	4.7
$ar{ u}_{\mu}$	11.8	1.7	396	94.8
$ u_e$	4.76	0.67	0.13	0.03
$ar{ u}_e$	0.03	0.03	1.85	0.43





Horn parametrisation



Before Optimization

Optimisation based on Genetic Algorithm

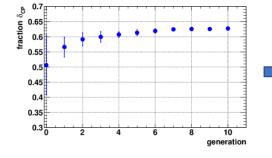
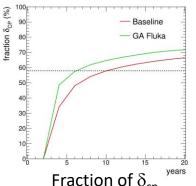
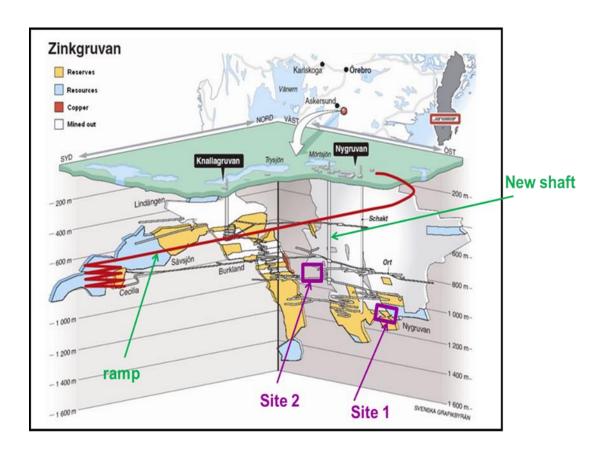


Figure of Merit based on δ_{cp}



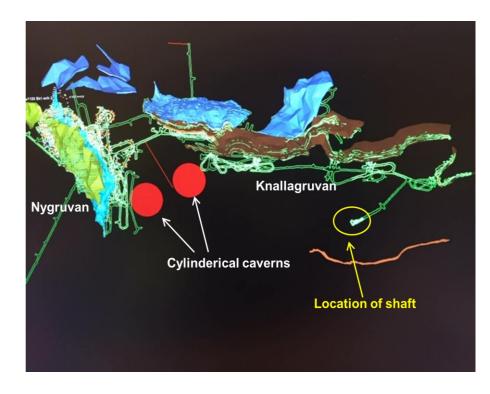
Fraction of δ_{cp}

Zinkgruvan mine

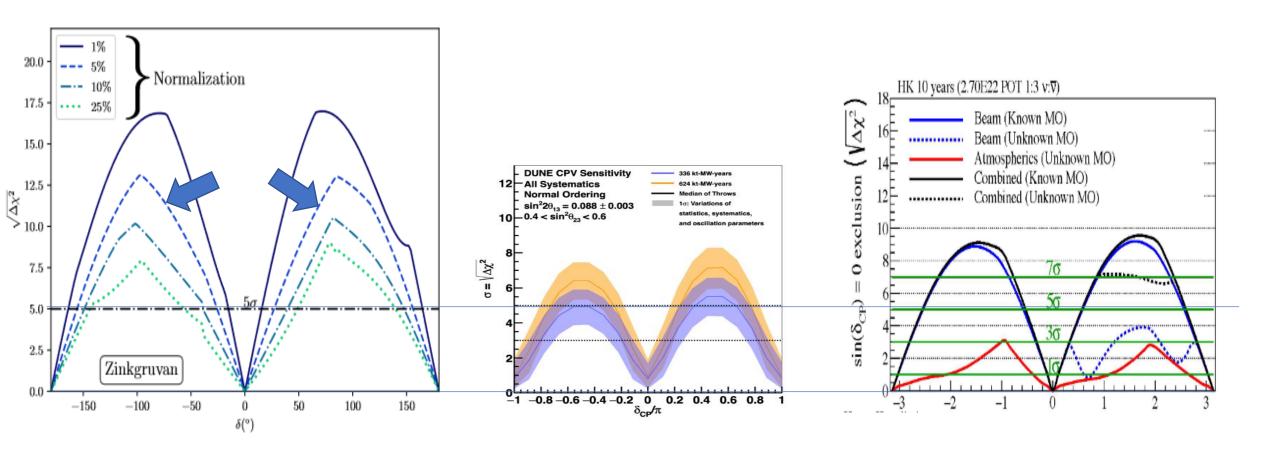


Site 2 is considered as best considering access to main transport infrastructure and located in an area less disturbed by mining activities

Potential location in Site 2



ESSnuSB in the international context — CPV discovery

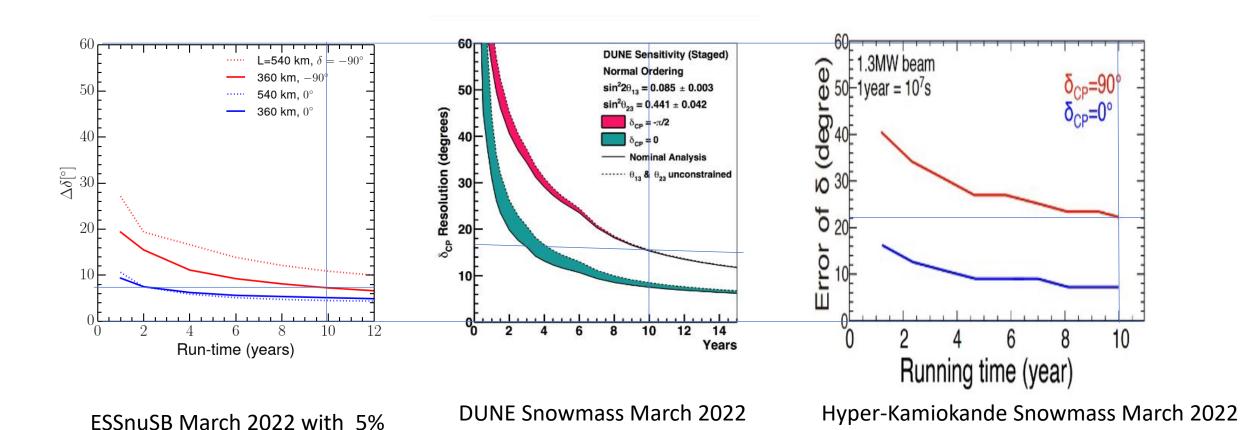


ESSnuSB March 2022 with 5% normalization error

DUNE Snowmass March 2022

Hyper-Kamiokande Snowmass March 2022

ESSnuSB in the international context – CPV resolution



normalization error

Table 5.5: The number of expected μ^{ID} events per running year, per level of the analysis, per flavour and interaction type, and per each horn polarity.

Positive polarity

Positive polarity								
	$\nu_{\mu} \mathbf{CC} \mu^{\mathbf{ID}}$	$\nu_e { m CC} \mu^{ m ID}$	$\bar{\nu}_{\mu} \; \mathbf{CC} \; \mu^{\mathbf{ID}}$	$\bar{\nu}_e \mathbf{CC} \mu^{\mathbf{ID}}$	$\nu_{\mu} { m NC} \mu^{ m ID}$	$\nu_e { m NC} \mu^{ m ID}$	$\bar{\nu}_{\mu}$ NC μ^{ID}	$\bar{\nu}_e \ \mathbf{NC} \ \mu^{\mathbf{ID}}$
All interactions	5.19×10^{7}	2.88×10^{4}	1.43×10^5	19.7	2.29×10^{7}	1.44×10^{5}	8.44×10^4	159
Trigger	5.13×10^{7}	2.71×10^4	1.42×10^{5}	18.1	1.98×10^{6}	1.36×10^4	6150	10.2
Sub-Cherenkov criterion	3.10×10^{7}	2.00×10^4	1.06×10^{5}	12.6	5.40×10^4	678	179	0.2
Reconstruction quality criteria	2.59×10^{7}	1.43×10^4	9.29×10^{4}	8.7	2.69×10^4	407	111	0.1
Cherenkov-ring resolution criterion	2.12×10^{7}	1.03×10^4	7.69×10^4	6.3	2.11×10^4	327	93.6	0.1
Pion-like criteria	2.12×10^{7}	1.03×10^4	7.69×10^4	6.3	2.11×10^4	327	93.6	0.1
Multi-subevent criterion	2.10×10^{7}	1.03×10^4	7.69×10^4	6.3	2.11×10^4	326	93.4	0.1
Negative polarity	aa ID	ac ID	- cc ID	- cc ID	NG ID	wa ID	- NG ID	- NG ID
	ν_{μ} CC μ^{ID}	$\nu_e { m CC} \mu^{ m ID}$	$\bar{\nu}_{\mu}~{ m CC}~\mu^{{ m ID}}$	$\bar{\nu}_e \; \mathbf{CC} \mu^{\mathbf{ID}}$	$\nu_{\mu} \ \mathbf{NC} \ \mu^{\mathbf{ID}}$	$\nu_e { m NC} \mu^{ m ID}$	$\bar{\nu}_{\mu}$ NC μ^{ID}	$\bar{\nu}_e$ NC μ^{ID}
All interactions	5.17×10^{5}	179	8.36×10^{6}	2610	2.62×10^{5}	983	5.05×10^6	2.08×10^4
Trigger	5.10×10^{5}	168	8.31×10^{6}	2400	2.20×10^4	86.9	3.46×10^{5}	1410
Sub-Cherenkov criterion	3.12×10^{5}	125	5.55×10^{6}	1690	799	4.9	5490	33.4
Reconstruction quality criteria	2.65×10^{5}	89.0	4.71×10^{6}	1170	456	3.1	3050	15.7
Cherenkov-ring resolution criterion	2.17×10^{5}	65.5	3.87×10^{6}	806	372	2.5	2720	12.8
Pion-like criteria	2.17×10^{5}	65.5	3.87×10^{6}	806	372	2.5	2720	12.8
Multi-subevent criterion	2.13×10^{5}	65.5	3.86×10^{6}	806	371	2.5	2720	12.8

Table 5.4: The number of expected e^{ID} events per running year, per level of the analysis, per flavour and interaction type, and per each horn polarity.

Positive polarity								
	ν_{μ} CC e^{ID}	v_e CC e^{ID}	$\bar{\nu}_{\mu}$ CC e^{ID}	\bar{v}_e CC e^{ID}	ν_{μ} NC e^{ID}	v_e NC e^{ID}	$\bar{\nu}_{\mu}$ NC e^{ID}	\bar{v}_e NC e^{ID}
All interactions	1.50×10^{7}	5.33×10^{5}	4.28×10^{4}	382	2.44×10^{7}	1.65×10^{5}	7.87×10^4	142
Trigger	1.50×10^{7}	5.33×10^{5}	4.28×10^4	382	2.44×10^{7}	1.65×10^{5}	7.87×10^4	142
Sub-Cherenkov criterion	2.57×10^{6}	5.14×10^{5}	1.00×10^4	359	8.93×10^{5}	8570	3060	3.7
Reconstruction quality criteria	2.11×10^{6}	4.69×10^{5}	8380	327	7.62×10^{5}	7360	2630	3.2
Cherenkov-ring resolution criterion	6.22×10^{5}	3.70×10^{5}	2190	256	6.55×10^{5}	6390	2200	2.7
Pion-like criteria	9.63×10^4	3.32×10^{5}	209	234	7.19×10^4	718	313	0.3
Multi-subevent criterion	3.95×10^4	3.22×10^{5}	80.9	234	7.09×10^4	691	307	0.3
Negative polarity								
	v_{μ} CC e^{ID}	v_e CC e^{ID}	$\bar{\nu}_{\mu}$ CC e^{ID}	\bar{v}_e CC e^{ID}	ν_{μ} NC e^{ID}	v_e NC e^{ID}	$\bar{\nu}_{\mu}$ NC e^{ID}	\bar{v}_e NC e^{ID}
All interactions	1.66×10^{5}	3260	2.49×10^{6}	5.29×10^4	2.68×10^{5}	1070	4.61×10^{6}	1.93×10^4
Trigger	1.66×10^{5}	3260	2.49×10^{6}	5.29×10^4	2.68×10^{5}	1070	4.61×10^{6}	1.93×10^4
Sub-Cherenkov criterion	2.87×10^{4}	3140	4.31×10^{5}	5.09×10^4	9860	53.2	1.22×10^{5}	574
Reconstruction quality criteria	2.39×10^{4}	2860	3.49×10^{5}	4.66×10^4	8500	45.8	1.06×10^{5}	492
Cherenkov-ring resolution criterion	8000	2260	6.89×10^4	3.66×10^4	7330	39.7	8.95×10^4	426
Pion-like criteria	1180	2020	9640	3.34×10^4	940	4.5	1.14×10^4	43.7
Multi-subevent criterion	394	1950	5400	3.33×10^{4}	918	4.3	1.13×10^{4}	43.4

Table 5.13: Expected number of neutrino interactions in 538 kt FD fiducial volume at a distance of 360 km (Zinkgruvan mine) in 200 days (one effective year). Shown for positive (negative) horn polarity.

	Channel	Non oscillated	Oscillated					
	Chamie	Non oscinated	$\delta_{CP} = 0$	$\delta_{CP} = \pi/2$	$\delta_{CP} = -\pi/2$			
	$\nu_{\mu} \rightarrow \nu_{\mu}$	22 630.4 (231.0)	10 508.7 (101.6)	10 430.6 (5.8)	10 430.6 (100.9)			
	$\nu_{\mu} \rightarrow \nu_{e}$	0 (0)	768.3 (8.6)	543.8 (5.8)	1 159.9 (12.8)			
	$v_e \rightarrow v_e$	190.2 (1.2)	177.9 (1.1)	177.9 (1.1)	177.9 (1.1)			
CC	$\nu_e \rightarrow \nu_\mu$	0 (0)	$5.3 (3.3 \times 10^{-2})$	$7.3 (4.5 \times 10^{-2})$	$3.9 (2.4 \times 10^{-2})$			
CC	$\overline{\nu}_{\mu} \rightarrow \overline{\nu}_{\mu}$	62.4 (3 640.3)	26.0 (1 896.8)	26.0 (1 898.9)	26.0 (1 898.9)			
	$\overline{\overline{\nu}}_{\mu} \rightarrow \overline{\overline{\nu}}_{e}$	0 (0)	2.6 (116.1)	3.5 (164.0)	1.4 (56.8)			
	$\overline{\nu}_e \rightarrow \overline{\nu}_e$	$1.3 \times 10^{-1} $ (18.5)	$1.3 \times 10^{-1} (17.5)$	$1.3 \times 10^{-1} (17.5)$	$1.2 \times 10^{-1} (17.5)$			
	$\bar{\nu}_e ightarrow \bar{\nu}_\mu$	0 (0)	$3.0 \times 10^{-3} \ (4.0 \times 10^{-1})$	$1.5 \times 10^{-3} \ (2.1 \times 10^{-1})$	$4.1 \times 10^{-3} \ (5.6 \times 10^{-1})$			
	ν_{μ}	16 015.1 (179.3)						
NC	v_e	103.7 (0.7)						
NC	$\overline{ u}_{\mu}$	55.2 (3 265.5)						
	$rac{\overline{ u}_{\mu}}{\overline{ u}_{e}}$	$1 \times 10^{-1} $ (13.6)						

	Channel	L = 540 km	L = 360 km
Signal	$\nu_{\mu} \to \nu_e \ (\bar{\nu}_{\mu} \to \bar{\nu}_e)$	272.22 (63.75)	578.62 (101.18)
	$\nu_{\mu} \to \nu_{\mu} \ (\bar{\nu}_{\mu} \to \bar{\nu}_{\mu})$	31.01 (3.73)	67.23 (11.51)
Background	$\nu_e \to \nu_e \; (\bar{\nu}_e \to \bar{\nu}_e)$	67.49 (7.31)	151.12 (16.66)
	$\nu_{\mu} \ \mathrm{NC} \ (\bar{\nu}_{\mu} \ \mathrm{NC})$	18.57 (2.10)	41.78 (4.73)
	$\bar{\nu}_{\mu} \rightarrow \bar{\nu}_{e} \ (\nu_{\mu} \rightarrow \nu_{e})$	1.08 (3.08)	1.94 (6.47)

Table 1: Signal and major background events for the appearance channel corresponding to positive (negative) polarity per year for $\delta_{CP} = 0^{\circ}$.

	Channel	L = 540 km	L = 360 km
Signal	$\nu_{\mu} \to \nu_{\mu} \ (\bar{\nu}_{\mu} \to \bar{\nu}_{\mu})$	4419.69 (733.31)	7619.16 (1602.02)
	$\nu_e \to \nu_e \; (\bar{\nu}_e \to \bar{\nu}_e)$	7.77 (0.02)	17.08 (0.05)
Background	$\nu_{\mu} \ \mathrm{NC} \ (\bar{\nu}_{\mu} \ \mathrm{NC})$	69.23 (8.24)	155.77 (18.54)
	$\nu_{\mu} \to \nu_e \ (\bar{\nu}_{\mu} \to \bar{\nu}_e)$	14.68 (0.06)	61.30 (0.17)
	$\bar{\nu}_{\mu} \rightarrow \bar{\nu}_{\mu} \ (\nu_{\mu} \rightarrow \nu_{\mu})$	12.35 (41.00)	21.39 (72.59)

Table 2: Signal and major background events for the disappearance channel corresponding to positive (negative) polarity per year for $\delta_{CP} = 0^{\circ}$.

Neutrino oscillations

Neutrino flavor eigenstate is not a mass eigenstate
$$\begin{pmatrix} |\nu_e\rangle \\ |\nu_\mu\rangle \\ |\nu_\tau\rangle \end{pmatrix} = U^* \begin{pmatrix} |\nu_1\rangle \\ |\nu_2\rangle \\ |\nu_3\rangle \end{pmatrix}$$

$$|\nu_\alpha\rangle = \sum_{i=1}^n U_{\alpha i}^* |\nu_i\rangle$$

$$|\nu_\alpha\rangle = \sum_{i=1}^n U_{\alpha i}^* |\nu_i\rangle$$
 flavour eigenstate mixing matrix mass eigenstates
$$|\nu_i\rangle \text{ has a mass } m_i$$

- $U_{\alpha i}$ is called the PMNS (Pontecorvo-Maki-Nakagawa-Sakata) matrix
- $U_{\alpha i}$ must be unitary for probability conservation
 - for *n* generations of neutrinos it is a *n* x *n* complex matrix
 - here we focus on standard 3 neutrino generations

CP violation in vacuum

$$P_{\nu_{\alpha} \to \nu_{\beta}} = \delta_{\alpha\beta} - 4\sum_{i>j} \operatorname{Re}\left(A_{ij}^{\alpha\beta}\right) \sin^{2}\frac{\Delta m_{ij}^{2}L}{4E} \pm 2\sum_{i>j} \operatorname{Im}\left(A_{ij}^{\alpha\beta}\right) \sin\frac{\Delta m_{ij}^{2}L}{4E}$$

CP violation

$$P_{\nu_{\alpha} \to \nu_{\beta}} \neq P_{\overline{\nu}_{\alpha} \to \overline{\nu}_{\beta}}$$

T violation

$$P_{\nu_{\alpha} \to \nu_{\beta}} \neq P_{\nu_{\beta} \to \nu_{\alpha}}$$

CPT symmetry

$$P_{\nu_{\alpha} \to \nu_{\beta}} \neq P_{\overline{\nu}_{\alpha} \to \overline{\nu}_{\beta}} \qquad P_{\nu_{\alpha} \to \nu_{\beta}} \neq P_{\nu_{\beta} \to \nu_{\alpha}} \qquad P_{\nu_{\alpha} \to \nu_{\beta}} = P_{\overline{\nu}_{\beta} \to \overline{\nu}_{\alpha}}$$

All three equations can be proven using the formula above.

CP violation "amplitude":

$$P_{\nu_{\alpha} \to \nu_{\beta}} - P_{\overline{\nu}_{\alpha} \to \overline{\nu}_{\beta}} = 4 \sum_{i>j} \operatorname{Im} \left(A_{ij}^{\alpha\beta} \right) \sin \frac{\Delta m_{ij}^2 L}{2E}$$

Jarlskog invariant



$$s_{ij} \equiv \sin \theta_{ij}$$
 $c_{ij} \equiv \cos \theta_{ij}$

$$\Delta m_{ij}^2 \equiv m_i^2 - m_j^2$$

$$A_{ij}^{\alpha\beta} \equiv U_{\alpha i}^* U_{\alpha j} U_{\beta i} U_{\beta j}^*$$

$$\operatorname{Im}\left(A_{ij}^{lphaeta}
ight)\equiv\pm J$$
 —— Definition of Jarlskog invariant

Imaginary part of $A_{ij}^{\alpha\beta}$ is constant up to a sign for all $\alpha \neq \beta$ and $i \neq j$, else it is zero

• this is a "measure" of CP violation in 3-generation neutrino model

$$J=s_{12}c_{12}s_{13}c_{13}s_{23}c_{23}c_{13}\sin\delta_{\mathrm{CP}} \quad \longleftarrow \quad \text{Jarlskog invariant in standard 3-gen PMNS parametrization}$$

- J=0 if any of the mixing angles θ_{ij} is 0 or $\pi/2$, or δ_{CP} is 0 or π
 - in that case there is no CP violation
- $J \sim -0.03$ assuming current PDG central values

CP violation "amplitude":

$$P_{\alpha \to \beta} - P_{\overline{\alpha} \to \overline{\beta}} = 4 \sum_{i>j} \operatorname{Im} \left(A_{ij}^{\alpha \beta} \right) \sin \frac{\Delta m_{ij}^2 L}{66 \ 2E}$$

CP violation in ESSnuSB

$s_{ij} \equiv \sin \theta_{ij}$ $c_{ij} \equiv \cos \theta_{ij}$ $\Delta m_{ij}^2 \equiv m_i^2 - m_j^2$ $A_{ij}^{\alpha\beta} \equiv U_{\alpha i}^* U_{\alpha j} U_{\beta i} U_{\beta j}^*$

General CP violation "amplitude":

$$P_{\nu_{\alpha} \to \nu_{\beta}} - P_{\overline{\nu}_{\alpha} \to \overline{\nu}_{\beta}} = 4 \sum_{i>j} \operatorname{Im} \left(A_{ij}^{\alpha\beta} \right) \sin \frac{\Delta m_{ij}^2 L}{2E}$$

ESSnuSB CP violation

$$P_{\nu_{\mu} \to \nu_{e}} - P_{\overline{\nu}_{\mu} \to \overline{\nu}_{e}} = 4J \left(\sin \frac{\Delta m_{31}^{2} L}{2E} - \sin \frac{\Delta m_{32}^{2} L}{2E} - \sin \frac{\Delta m_{21}^{2} L}{2E} \right)$$

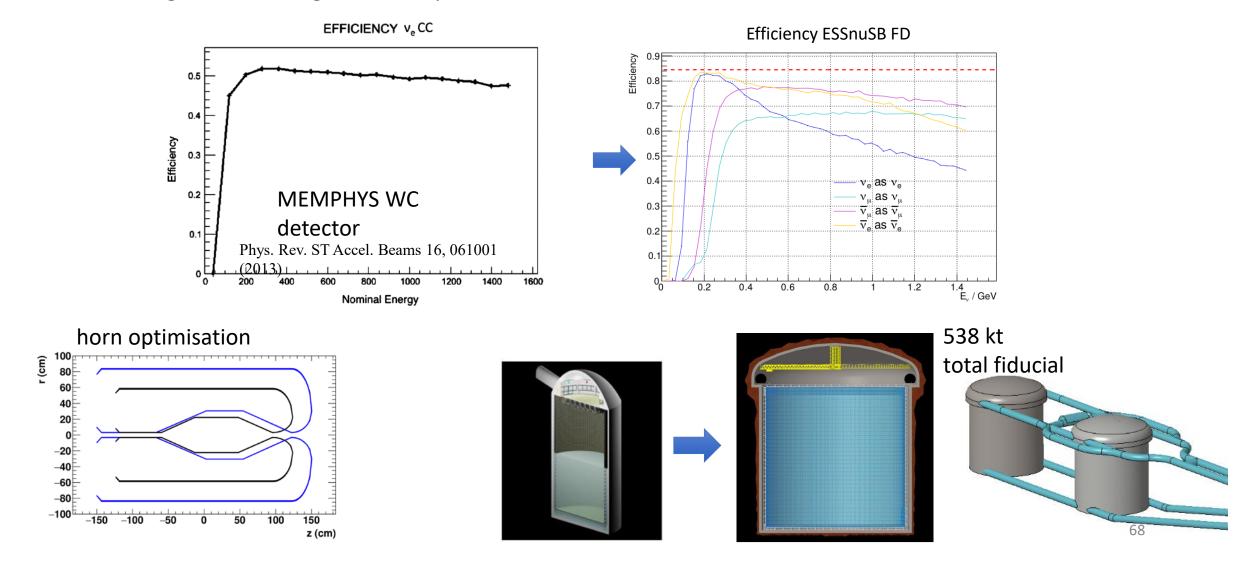
$$= -16J \sin \frac{\Delta m_{31}^{2} L}{4E} \sin \frac{\Delta m_{32}^{2} L}{4E} \sin \frac{\Delta m_{21}^{2} L}{4E}$$

To have CP violation we must have $J \neq 0$, but also $\Delta m_{ij}^2 \neq 0$ --> all three masses must be different

 $J = s_{12}c_{12}s_{13}c_{13}s_{23}c_{23}c_{13}\sin\delta_{\rm CP}$

Sensitivity improvements since project start

- Near detectors optimized for flux and cross-section measurement 5% systematics within easy reach
- Far detectors' response optimized for ESSnuSB flux very high efficiency and purity at ESSnuSB energies
- Genetic Algorithm for Target Station optimization more neutrinos

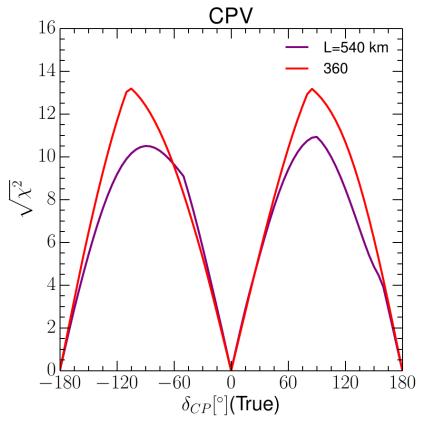


Updated physics performance of the ESSnuSB experiment,

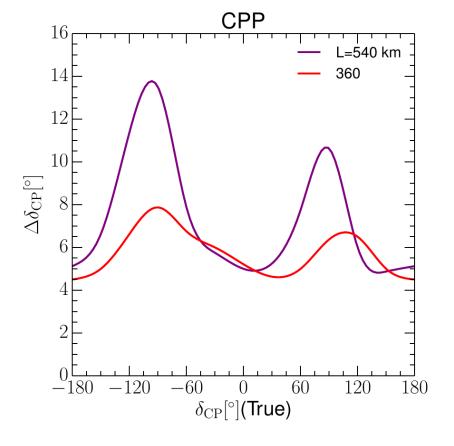
Eur. Phys. J. C 81 (2021) 12, 1130

DOI:10.1140/epjc/s10052-021-09845-8, arXiv:2107.07585

Intermediate result, state of analysis in June 2021

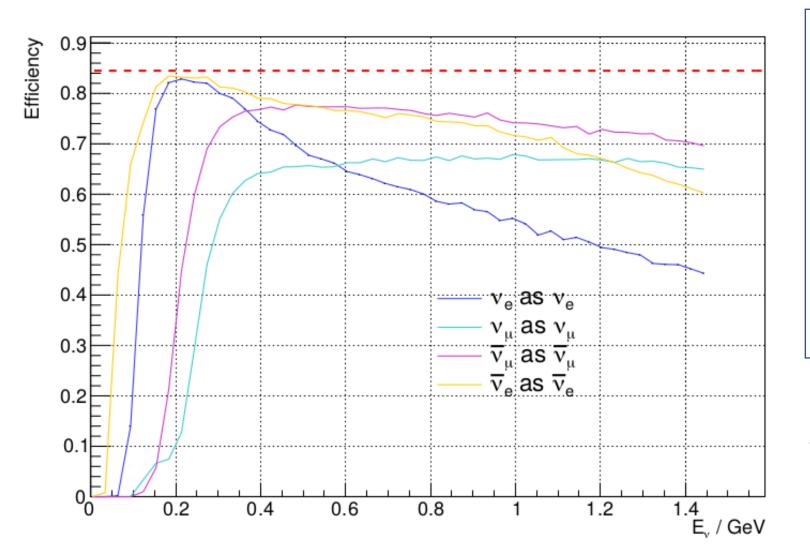


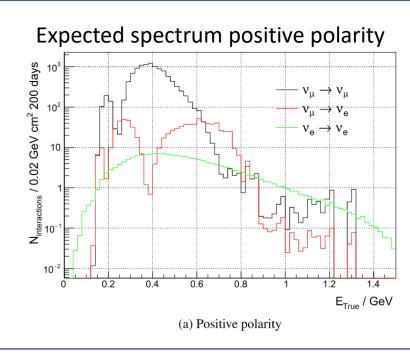
Sensitivity for $\delta_{CP} = \pm \pi/2$: 11 σ (540 km) 13 σ (360 km)



High precision of δ_{CP} measurement

Neutrino detection efficiency at FD





Very high efficiency at 2nd maximum