

New Physics in Neutrino Oscillations and role of tau neutrinos

Jacobo López-Pavón

NuTau 2021 - Tau Neutrinos from GeV to EeV

28 September 2021

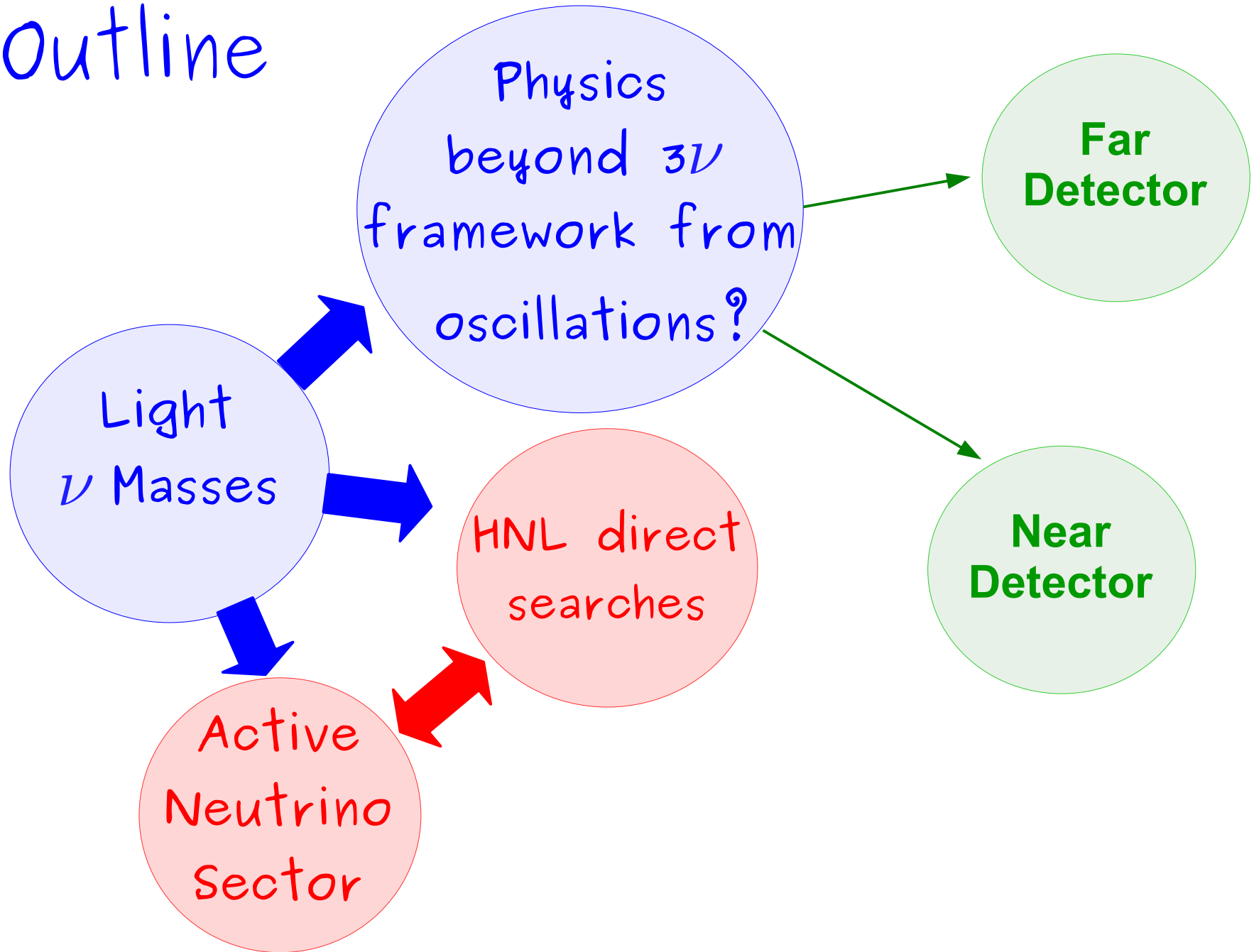


VNIVERSITAT
E VALÈNCIA

Gen=T
CIDEGENT/2018/019



Outline



Minimal model: Seesaw Model

- Simplest extension of SM able to account for neutrino masses. Consists in the addition of **heavy fermion singlets** (N_R) to the SM field content:

$$\mathcal{L} = \mathcal{L}_{SM} + \mathcal{L}_{\mathcal{K}} - \frac{1}{2} \overline{N}_i^c M_{ij} N_j - Y_{i\alpha} \overline{N}_i \tilde{H}^\dagger L_\alpha + h.c.$$



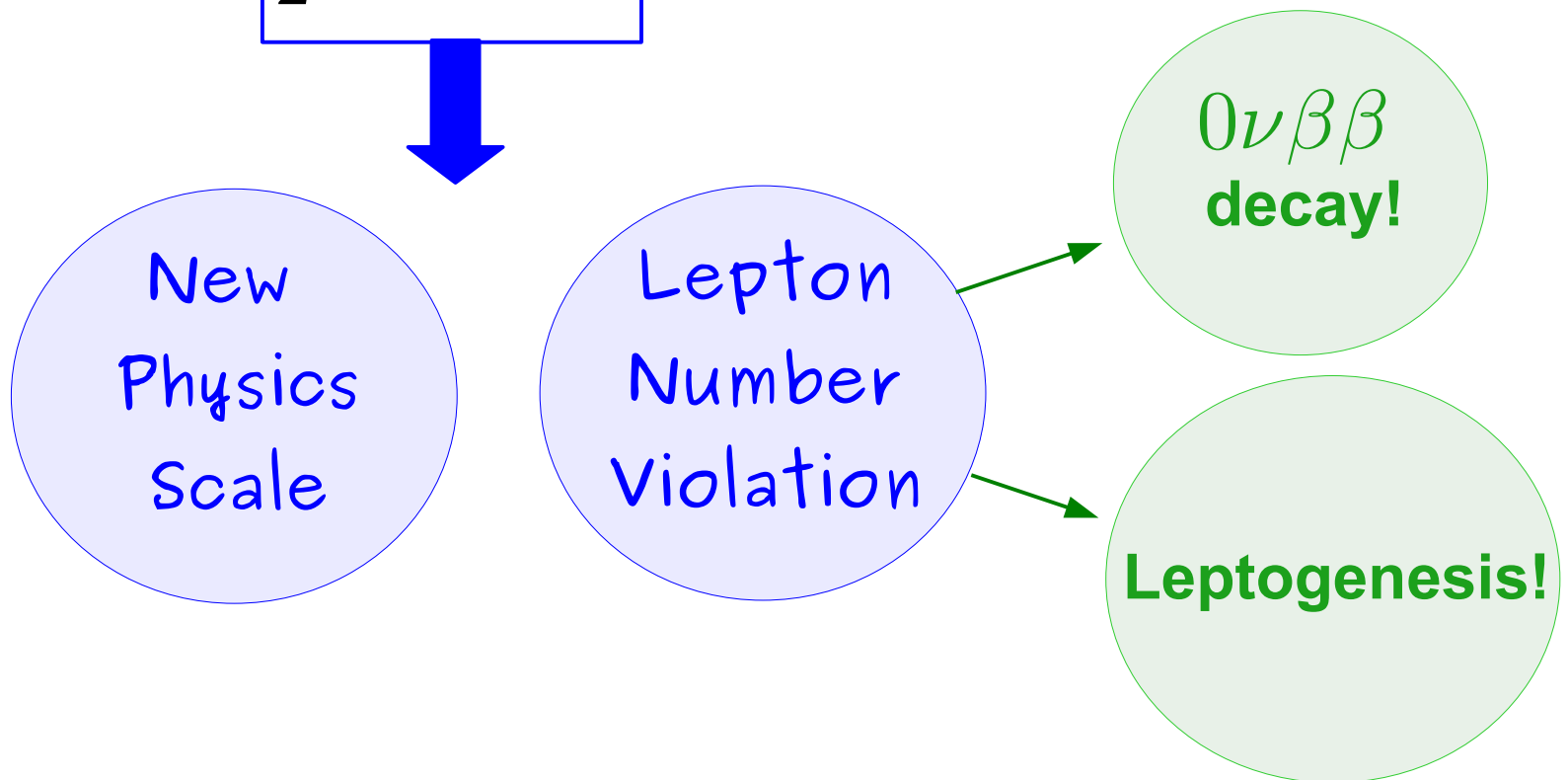
Light
Neutrino
Masses

$$m_\nu = \frac{v^2}{2} Y^T M^{-1} Y$$

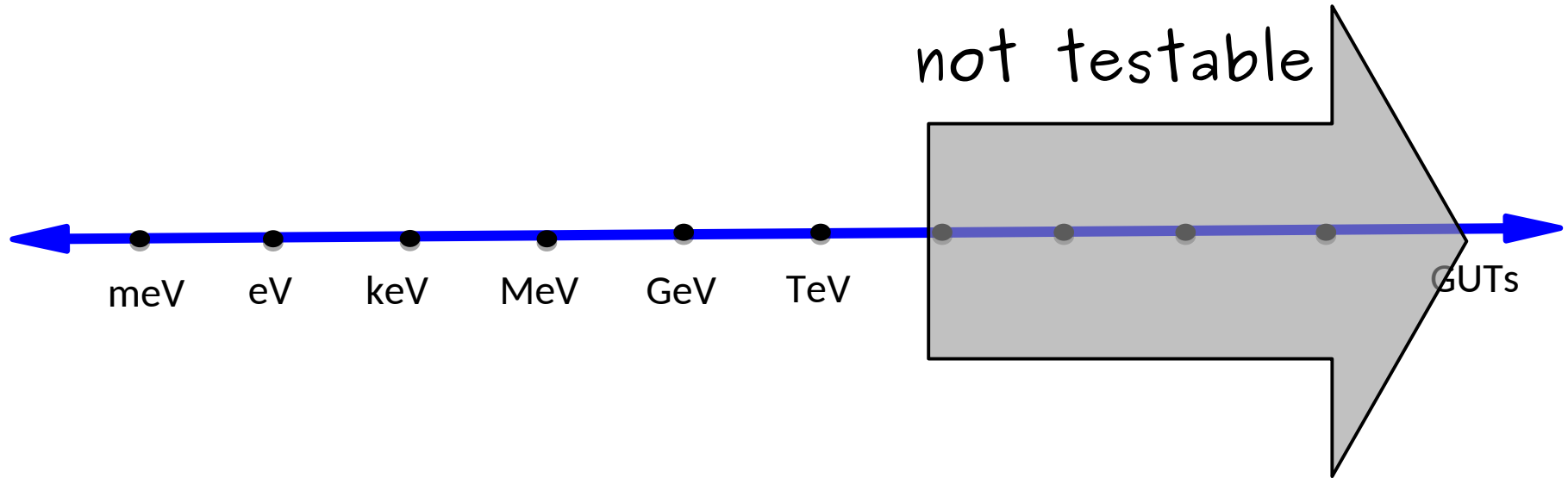
Minimal model: Seesaw Model

- Simplest extension of SM able to account for neutrino masses. Consists in the addition of **heavy fermion singlets** (N_R) to the SM field content:

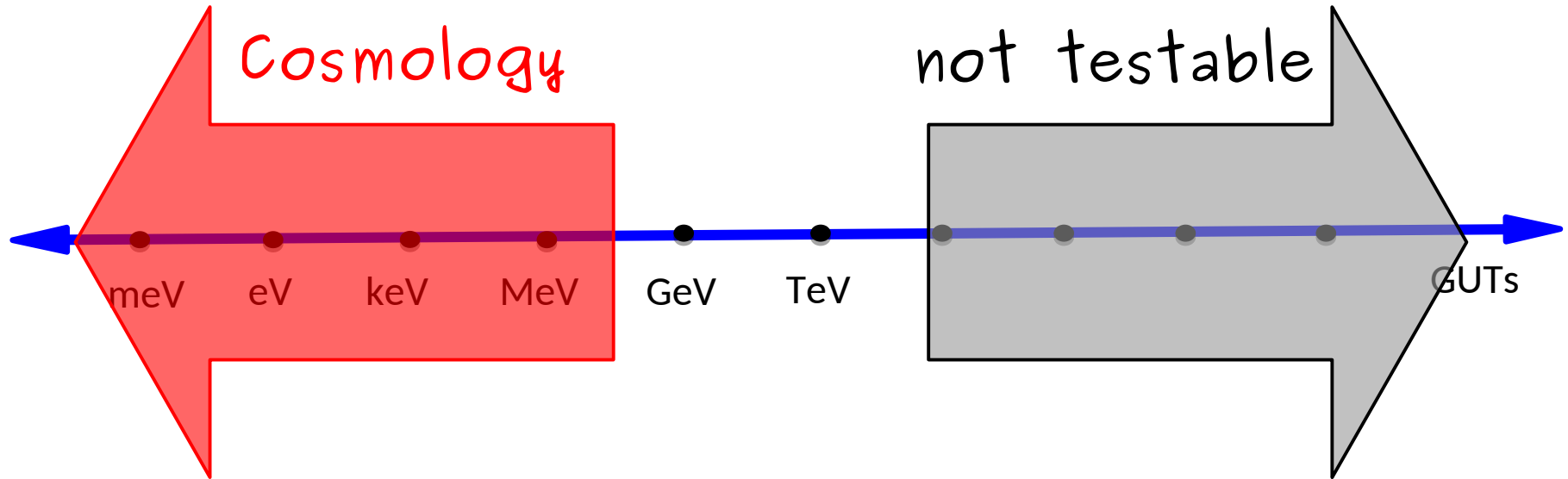
$$\mathcal{L} = \mathcal{L}_{SM} + \mathcal{L}_{\mathcal{K}} - \frac{1}{2} \overline{N_i^c} M_{ij} N_j - Y_{i\alpha} \overline{N_i} \tilde{H}^\dagger L_\alpha + h.c.$$



The New Physics Scale

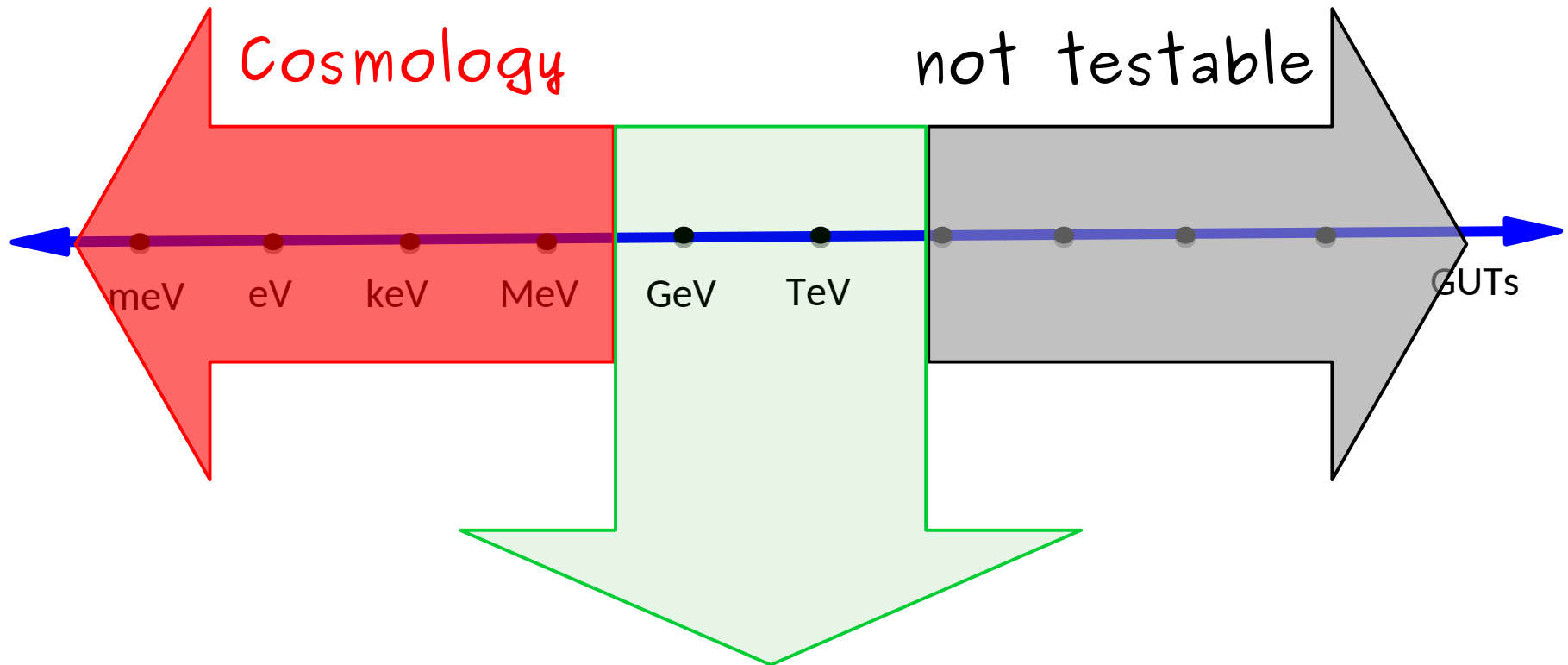


The New Physics Scale



P. Hernandez, M. Kekic, JLP
1311.2614
1406.2961

The New Physics Scale



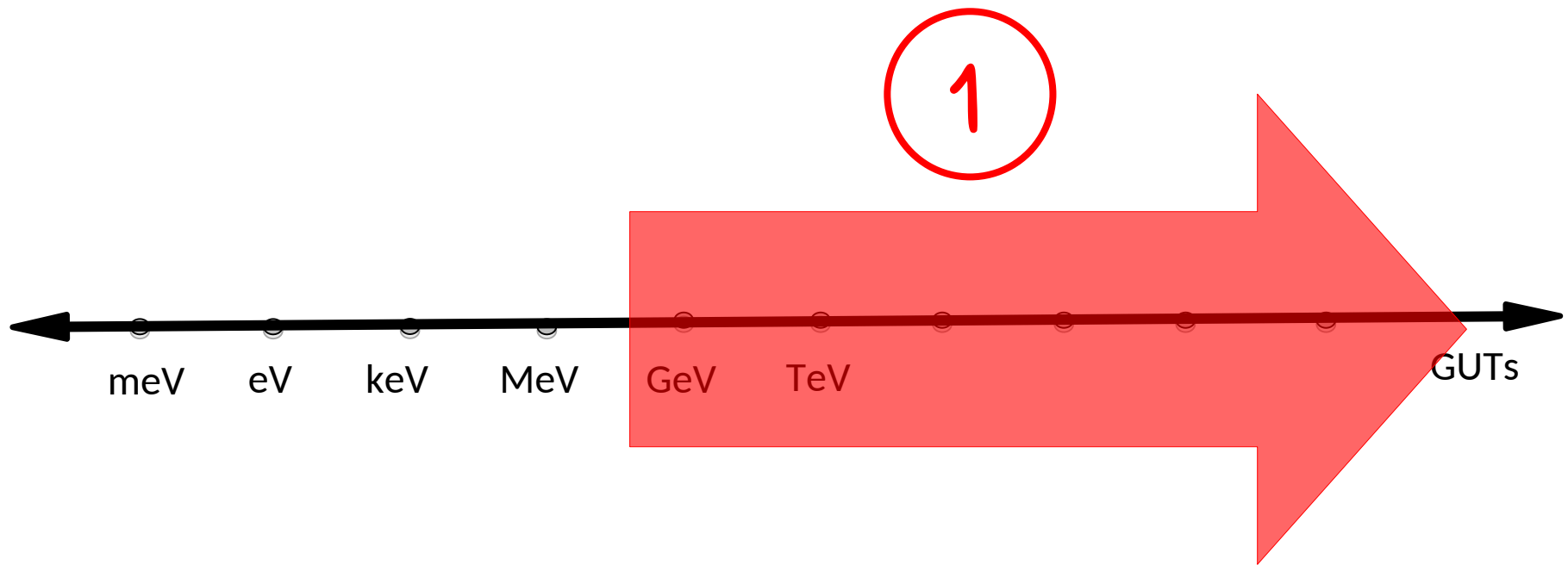
$0\nu\beta\beta$ decay, CLFV, Colliders, direct searches...

See talks by
Laura Field, Vladimir Gligorov, Yuval Grossman,
Felix Kling, Albert De Roeck

Are Long Baseline
Neutrino Oscillation experiments
sensitive to
New Physics
Beyond 3ν framework

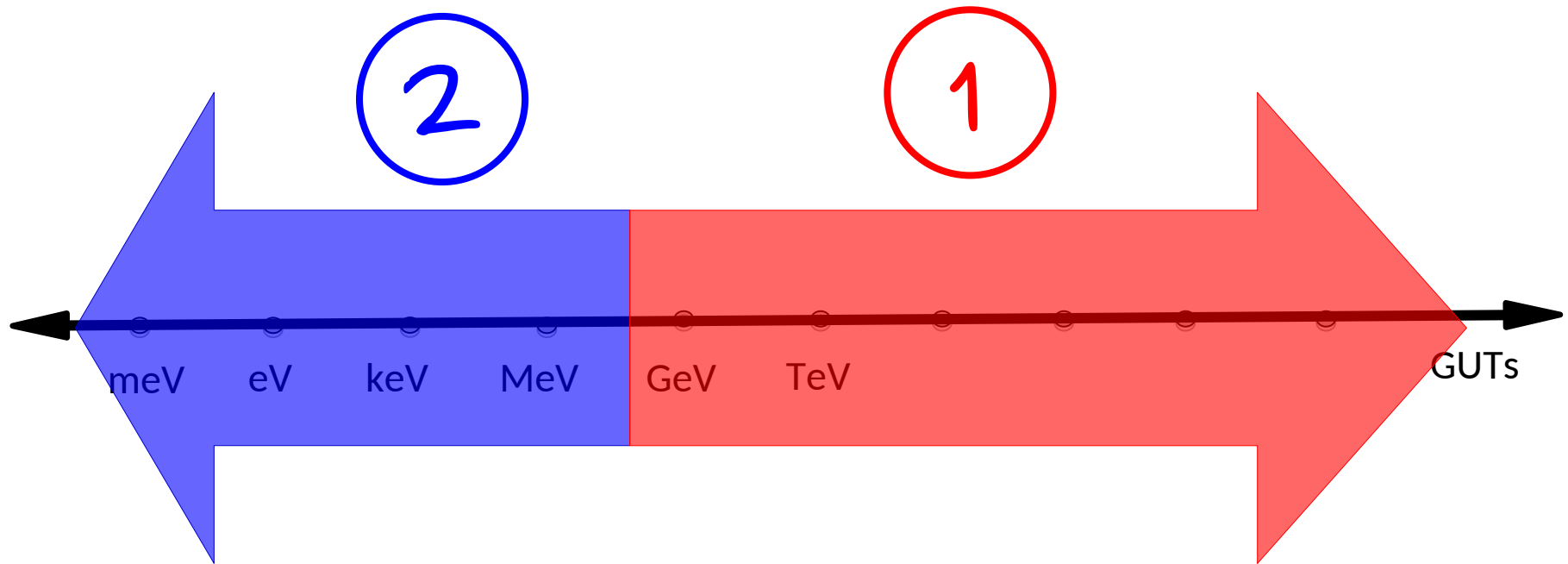


Neutrino Oscillations vs NP scale



Non-Unitary
mixing
(sterile states
integrated out)

Neutrino Oscillations vs NP scale



Kinematically
accessible sterile
neutrinos

Non-Unitary
mixing
(sterile states
integrated out)

Both limits can be studied
in a
unified & model independent way

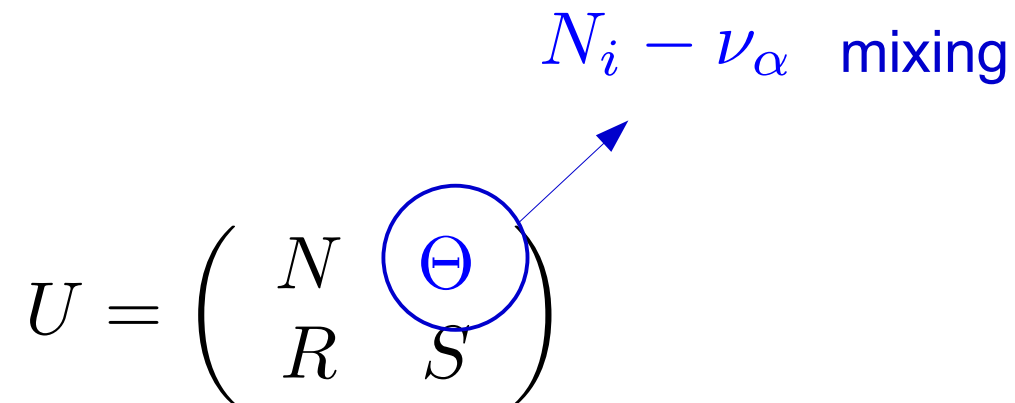
Model Independent Approach

$$U = \begin{pmatrix} N & \Theta \\ R & S \end{pmatrix}$$

Model Independent Approach

$$U = \begin{pmatrix} N & \Theta \\ R & S \end{pmatrix}$$

$N_i - \nu_\alpha$ mixing

The diagram shows a 2x2 matrix U with elements N, R, S, and Theta. The element Theta is circled in blue. A blue arrow points from the circled Theta to the text 'N_i - nu_alpha mixing' located above and to the right of the matrix.

Model Independent Approach

$$U = \begin{pmatrix} \textcircled{N} & \textcircled{\Theta} \\ R & S \end{pmatrix}$$

$N_i - \nu_\alpha$ mixing

Deviation from unitarity of the PMNS matrix

General Parameterizations

- Triangular parameterization

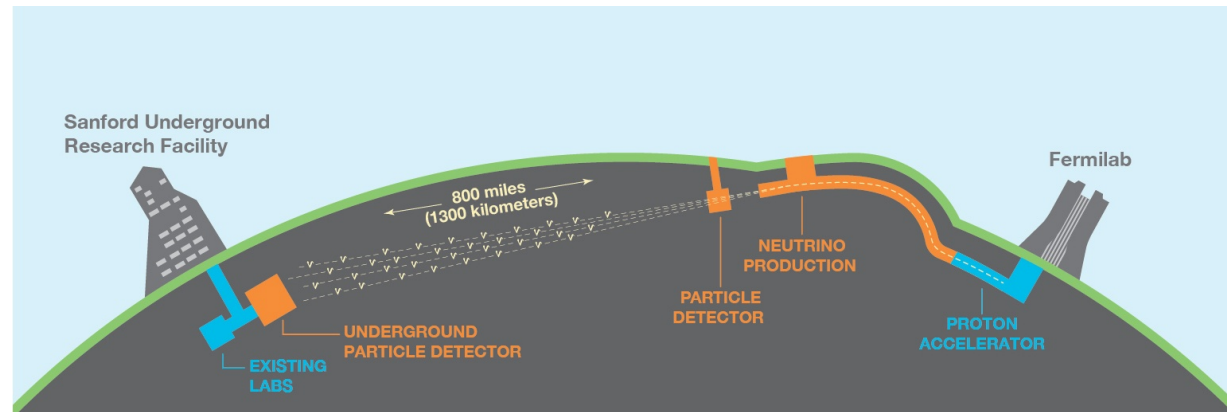
$$N = (I - T)U$$

Deviation from unitarity

$$T = \begin{pmatrix} \alpha_{ee} & 0 & 0 \\ \alpha_{\mu e} & \alpha_{\mu\mu} & 0 \\ \alpha_{\tau e} & \alpha_{\tau\mu} & \alpha_{\tau\tau} \end{pmatrix}$$

Unitary matrix
(standard unitary PMNS
matrix
up to small corrections)

Far Detector vs Near detector



$$N_{\nu_{\alpha} \rightarrow \nu_{\beta}} \sim \frac{\Phi_{\alpha}(E)}{L^2} P_{\alpha\beta}(L/E) \sigma_{\beta}(E) \epsilon_{\beta}(E)$$

- **Sources of systematics**
 - Cross sections
 - Neutrino flux
- **Near detector measurements reduce far detector systematic uncertainties**
- **New Physics at near detector (strongly affected by systematic uncertainties)**

Far Detector

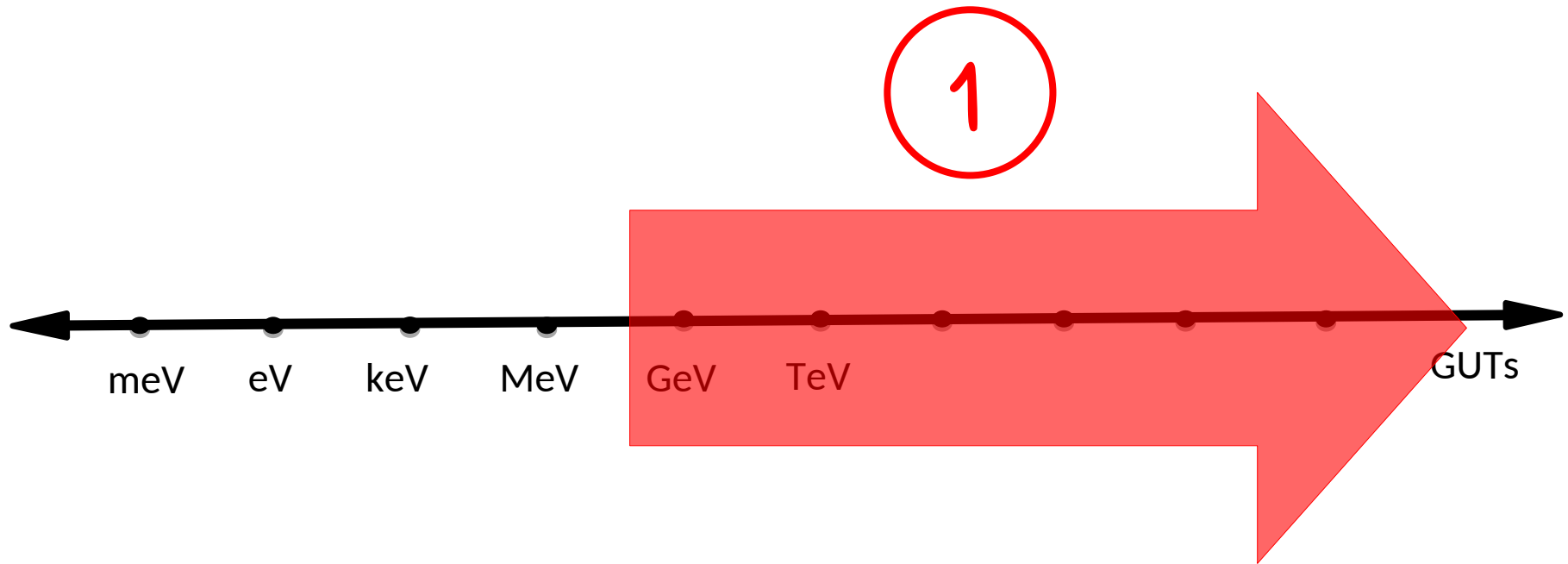
Far Detector

- What is measured in neutrino oscillation experiments

$$\mathcal{P}_{\alpha\beta} = \frac{R_{\beta}}{R_{\alpha}}$$

The diagram shows the equation $\mathcal{P}_{\alpha\beta} = \frac{R_{\beta}}{R_{\alpha}}$. The numerator R_{β} is enclosed in a blue circle, with a blue arrow pointing to the text "Event rate Far Detector". The denominator R_{α} is enclosed in a green circle, with a green arrow pointing to the text "Extrapolation of Near Detector".

① Non-Unitary Mixing



Non-Unitary
mixing
(sterile states
integrated out)

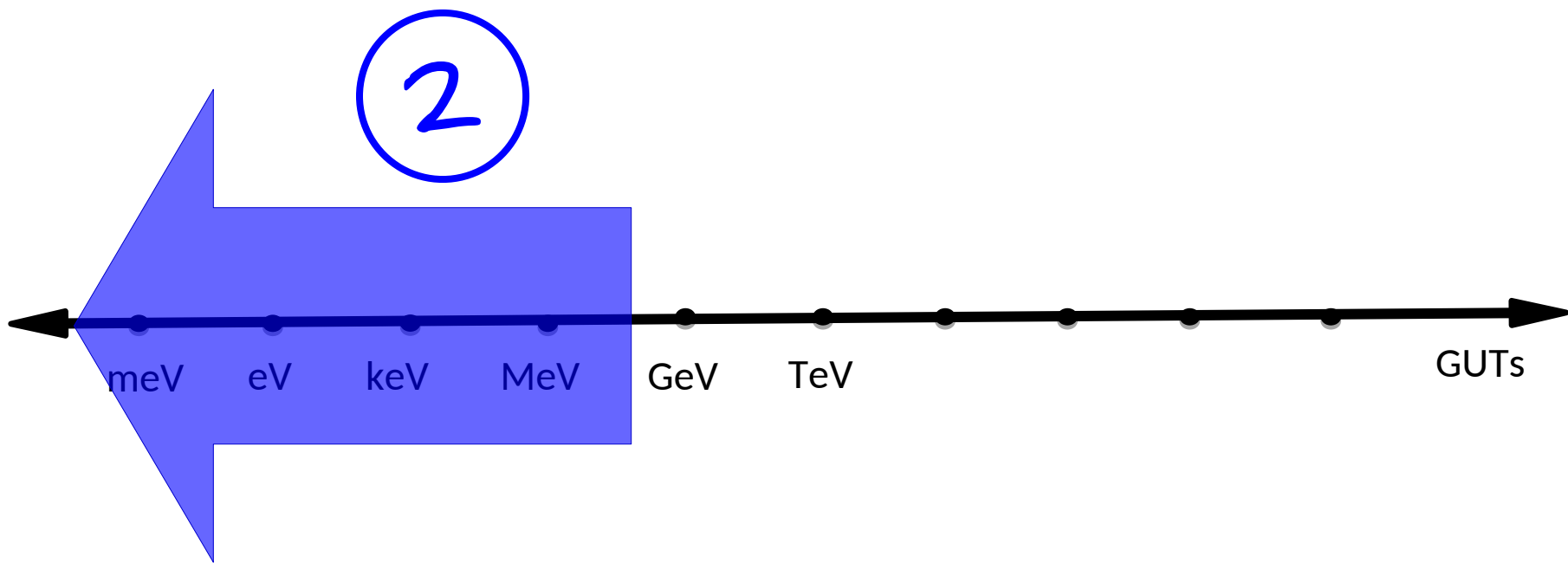
① Non-Unitary Mixing

- What is measured in neutrino oscillation experiments

$$\mathcal{P}_{\alpha\beta} = \frac{|(N \exp(-iHL)N^\dagger)_{\beta\alpha}|^2}{((NN^\dagger)_{\alpha\alpha})^2}.$$

- When $NN^\dagger = I \implies \mathcal{P}_{\alpha\beta} = P_{\alpha\beta}$ (SM limit recovered)

② Kinematically accessible sterile ν



Kinematically
accessible sterile
neutrinos

② Kinematically accessible sterile ν

1. The light-heavy oscillations averaged out at the near detector.
Identical to the heavy non-unitarity case

② Kinematically accessible sterile ν

1. The light-heavy oscillations averaged out at the near detector.

Identical to the heavy non-unitarity case

2. The light-heavy oscillations have not yet developed at the near detector.

No normalization factor

$$\text{DUNE: } 0.1 \text{ eV}^2 \lesssim \Delta m^2 \lesssim 1 \text{ eV}^2$$

② Kinematically accessible sterile ν

1. The light-heavy oscillations averaged out at the near detector.

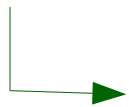
Identical to the heavy non-unitarity case

2. The light-heavy oscillations have not yet developed at the near detector.

No normalization factor

3. The oscillation frequency dictated by the light-heavy frequency matches the near detector distance.

Oscillations could be observed at the near detector



**See also talks by Katarzyna Grzelak,
Miriam Rajaoalisoa and Carlos Arguelles**

② Kinematically accessible sterile ν

1. The light-heavy oscillations averaged out at the near detector.

Identical to the heavy non-unitarity case

2. The light-heavy oscillations have not yet developed at the near detector.

No normalization factor

Low Scale
Non-Unitarity

Present Bounds

	High-scale Non-Unitarity ($m > \text{EW}$)	
α_{ee}	$1.3 \cdot 10^{-3}$	<p>EW & CLFV precision data</p>
$\alpha_{\mu\mu}$	$2.2 \cdot 10^{-4}$	
$\alpha_{\tau\tau}$	$2.8 \cdot 10^{-3}$	
$ \alpha_{\mu e} $	$6.8 \cdot 10^{-4}$ ($2.4 \cdot 10^{-5}$)	
$ \alpha_{\tau e} $	$2.7 \cdot 10^{-3}$	
$ \alpha_{\tau\mu} $	$1.2 \cdot 10^{-3}$	

Fernandez-Martinez, Hernandez-Garcia, JLP

1605.08774

Blennow, Coloma, Fernandez-Martinez,

Hernandez-Garcia, JLP

1609.08637

Present Bounds

	High-scale Non-Unitarity ($m > \text{EW}$)	Low-scale Non-Unitarity $\Delta m^2 \gtrsim 100 \text{ eV}^2$ $\Delta m^2 \sim 0.1 - 1 \text{ eV}^2$	
α_{ee}	$1.3 \cdot 10^{-3}$	$2.4 \cdot 10^{-2}$ BUGEY	$1.0 \cdot 10^{-2}$ BUGEY
$\alpha_{\mu\mu}$	$2.2 \cdot 10^{-4}$	$2.2 \cdot 10^{-2}$ SK	$1.4 \cdot 10^{-2}$ MINOS
$\alpha_{\tau\tau}$	$2.8 \cdot 10^{-3}$	$1.0 \cdot 10^{-1}$ SK	$1.0 \cdot 10^{-1}$ SK
$ \alpha_{\mu e} $	$6.8 \cdot 10^{-4}$ ($2.4 \cdot 10^{-5}$)	$2.5 \cdot 10^{-2}$ NOMAD	$1.7 \cdot 10^{-2}$
$ \alpha_{\tau e} $	$2.7 \cdot 10^{-3}$	$6.9 \cdot 10^{-2}$	$4.5 \cdot 10^{-2}$
$ \alpha_{\tau\mu} $	$1.2 \cdot 10^{-3}$	$1.2 \cdot 10^{-2}$ NOMAD	$5.3 \cdot 10^{-2}$

Fernandez-Martinez, Hernandez-Garcia, JLP
 1605.08774
 Blennow, Coloma, Fernandez-Martinez,
 Hernandez-Garcia, JLP
 1609.08637

$$\alpha_{\alpha\beta} \leq 2\sqrt{\alpha_{\alpha\alpha}\alpha_{\beta\beta}}$$

Present Bounds

	High-scale Non-Unitarity ($m > \text{EW}$)	Low-scale Non-Unitarity $\Delta m^2 \gtrsim 100 \text{ eV}^2$ $\Delta m^2 \sim 0.1 - 1 \text{ eV}^2$	
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Fernandez-Martinez, Hernandez-Garcia, JLP
1605.08774
Blennow, Coloma, Fernandez-Martinez,
Hernandez-Garcia, JLP
1609.08637

AGNOSTIC

See also talk by Julia Gehrlein and
Park, Ross-Lonergan 1508.05095
Ellis, Kelly, Weishi Li 2004.13719
Ellis, Kelly, Weishi Li 2008.01088

Deep Underground Neutrino Experiment

DUNE

Sanford Underground Research Facility
Lead, South Dakota

Fermilab
Batavia, Illinois

20 miles

800 miles

Sanford Underground Research Facility

(Proposed)

Fermilab

Sanford Underground Research Facility

Fermilab

ν_μ
 ν_e
 ν_τ

ν_μ

UNDERGROUND PARTICLE DETECTOR

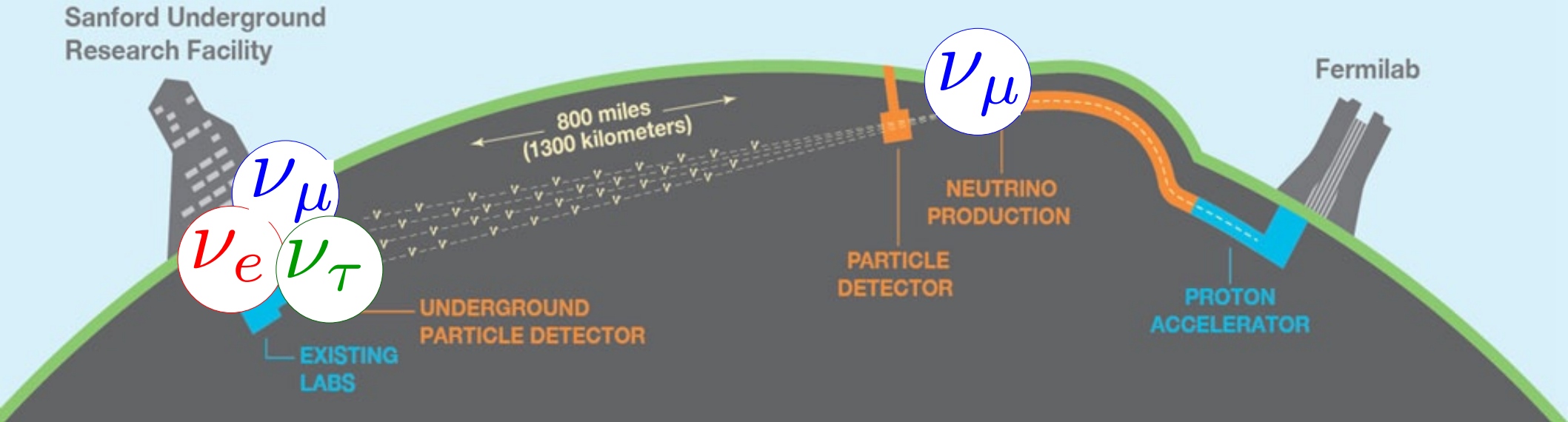
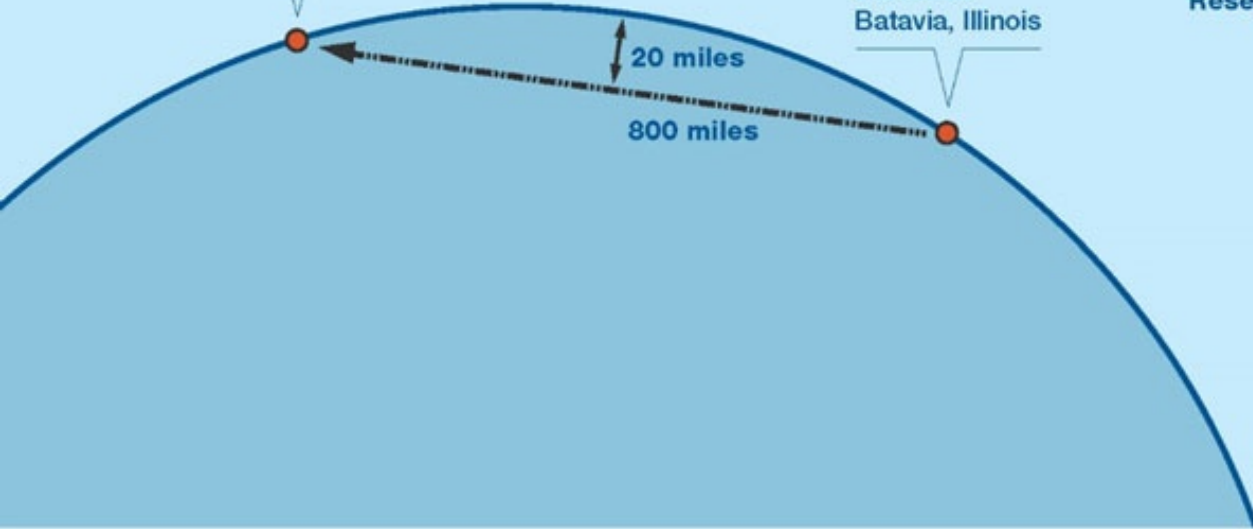
PARTICLE DETECTOR

NEUTRINO PRODUCTION

PROTON ACCELERATOR

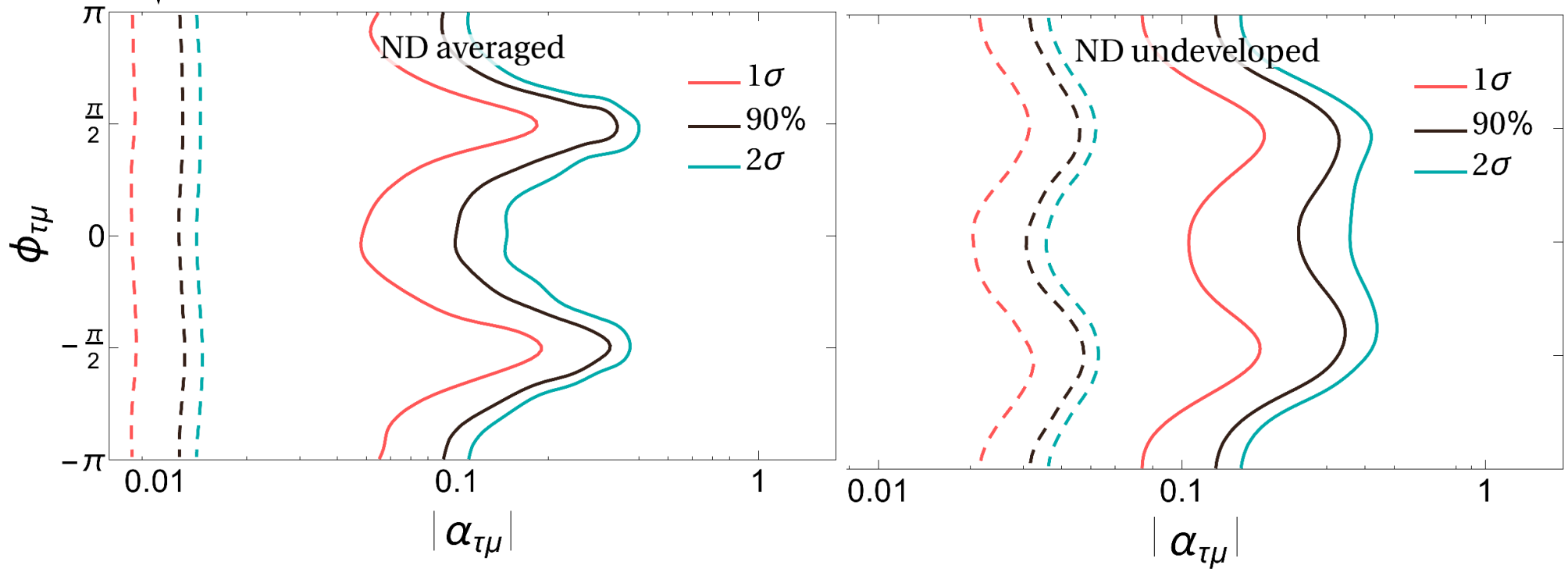
EXISTING LABS

800 miles
(1300 kilometers)



Prior
(present bounds)

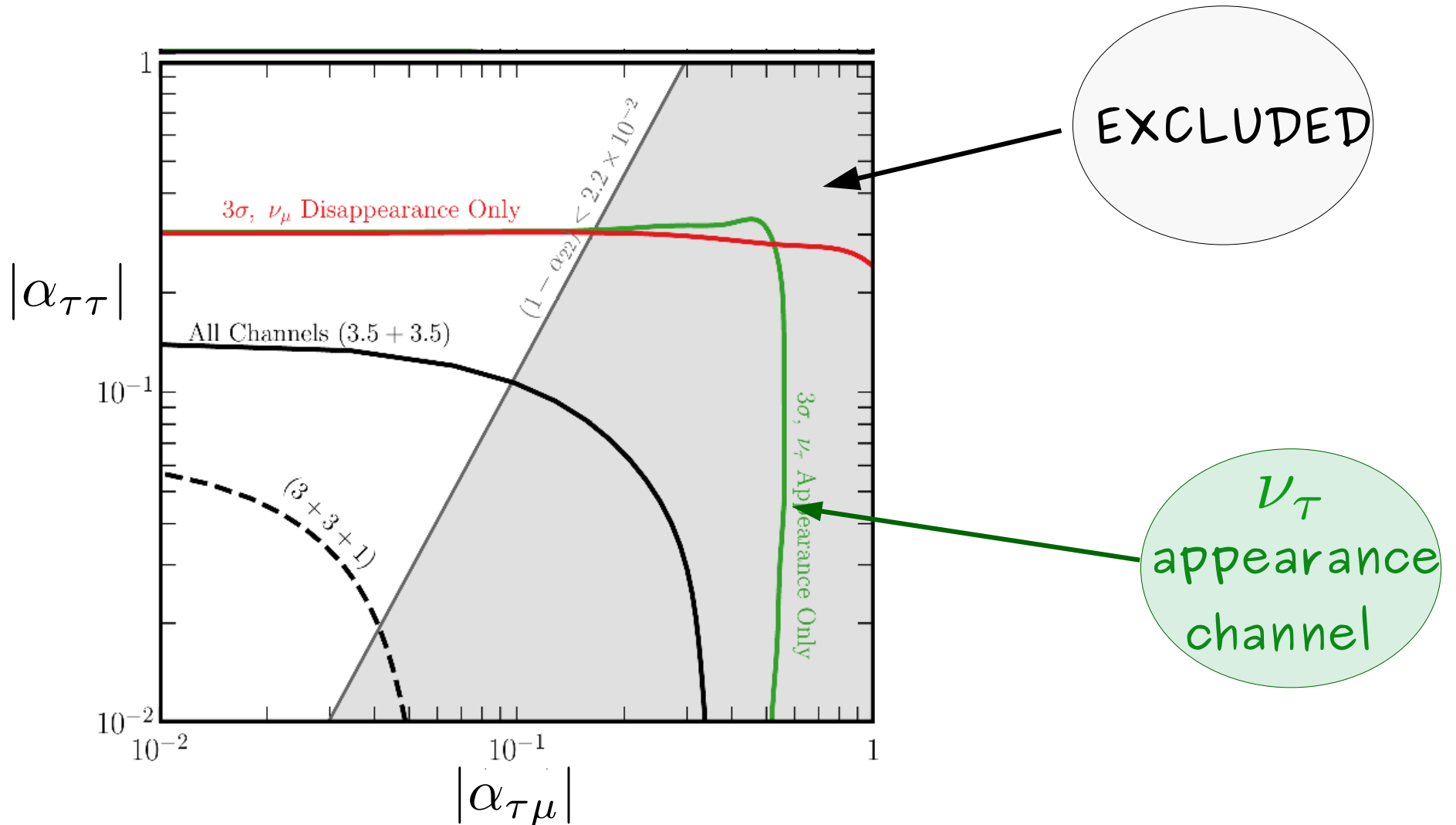
Far Detector



$$\mathcal{P}_{\alpha\beta} = \frac{|(N \exp(-iHL)N^\dagger)_{\beta\alpha}|^2}{[(NN^\dagger)_{\alpha\alpha}]^2}$$

$$\mathcal{P}_{\alpha\beta} = |(N \exp(-iHL)N^\dagger)_{\beta\alpha}|^2$$

Far Detector



- Including ν_τ appearance channel does not change the picture.

Near Detector

Coloma, JLP, Rosauero-Alcaraz, **Urrea** 2105.11466.

See also Escrihuela, Forero, Miranda, Tortola, Valle arXiv:1503.08879 for other Near Detector configurations (without including tau detection).

High Scale Non-Unitarity

- What is measured in neutrino oscillation experiments

$$\mathcal{P}_{\alpha\beta} = |(NN^\dagger)_{\beta\alpha}|^2 = |\alpha_{\alpha\beta}|^2$$

zero
distance
effect!

$$\mathcal{P}_{\alpha\alpha} = |(NN^\dagger)_{\alpha\alpha}|^2 = 1 - 4\alpha_{\alpha\alpha}$$

sterile Neutrinos: 3+1

- What is measured in neutrino oscillation experiments

$$\mathcal{P}_{\alpha\beta} = 4|U_{\alpha 4}| |U_{\beta 4}| \sin^2 \frac{\Delta m_{41}^2 L}{4E}$$

$$\mathcal{P}_{\alpha\alpha} = 1 - 4|U_{\alpha 4}|^2 \sin^2 \frac{\Delta m_{41}^2 L}{4E}$$

Averaged-out regime

- What is measured in neutrino oscillation experiments
 $\Delta m_{41}^2 \gtrsim 100 \text{ eV}^2$

$$\mathcal{P}_{\alpha\beta} = 2|U_{\alpha 4}| |U_{\beta 4}|$$

zero
distance
effect!

$$\mathcal{P}_{\alpha\alpha} = 1 - 2|U_{\alpha 4}|^2$$

Averaged-out regime

- What is measured in neutrino oscillation experiments
 $\Delta m_{41}^2 \gtrsim 100 \text{ eV}^2$

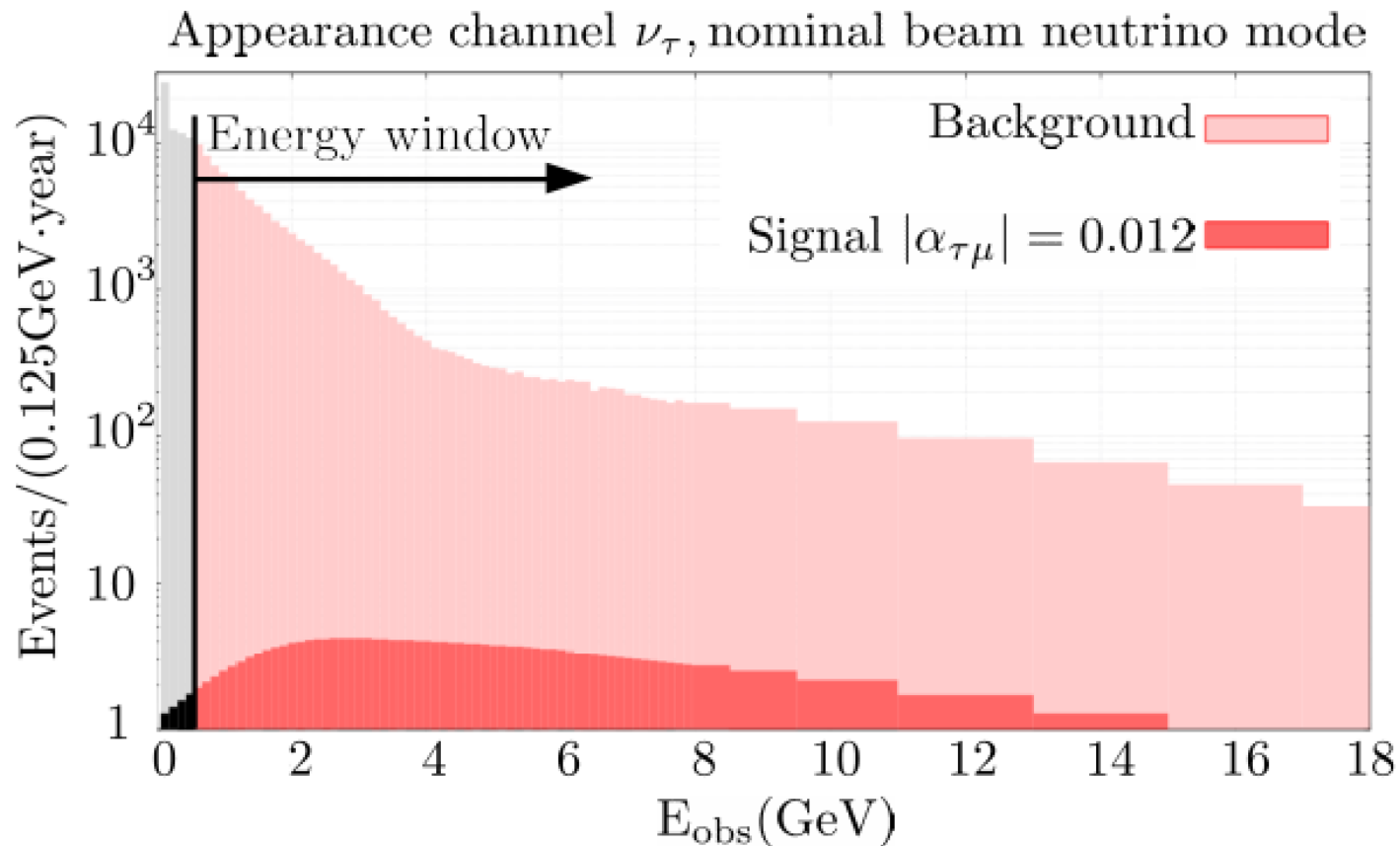
$$\mathcal{P}_{\alpha\beta} = 2|\alpha_{\alpha\beta}|^2$$

zero
distance
effect!

$$\mathcal{P}_{\alpha\alpha} = 1 - 4|\alpha_{\alpha\alpha}|^2$$

Low Scale
Non-Unitarity

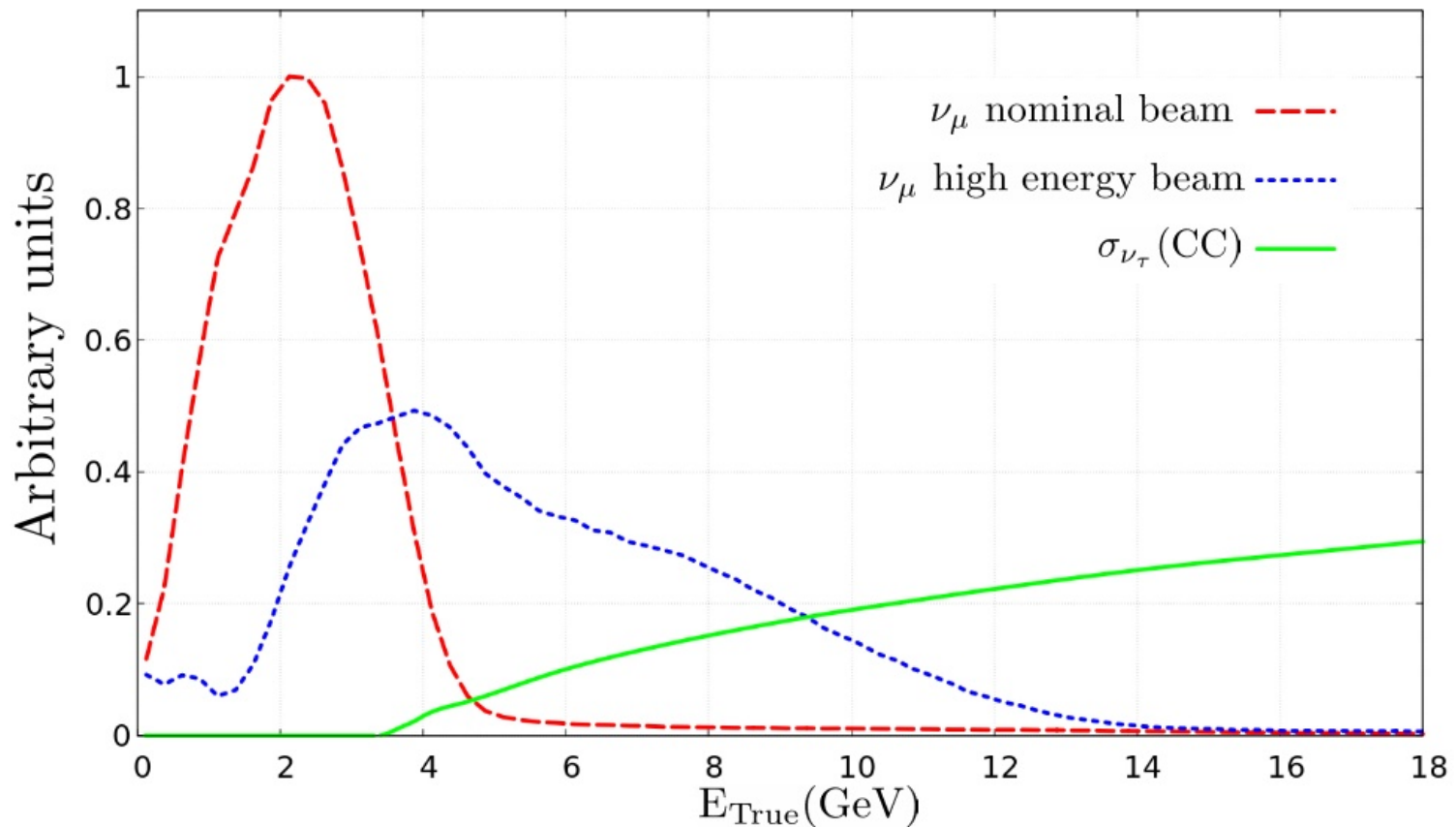
Role of shape uncertainty



- Sensitivity driven by spectral information.
- Marginal impact of global normalization error.

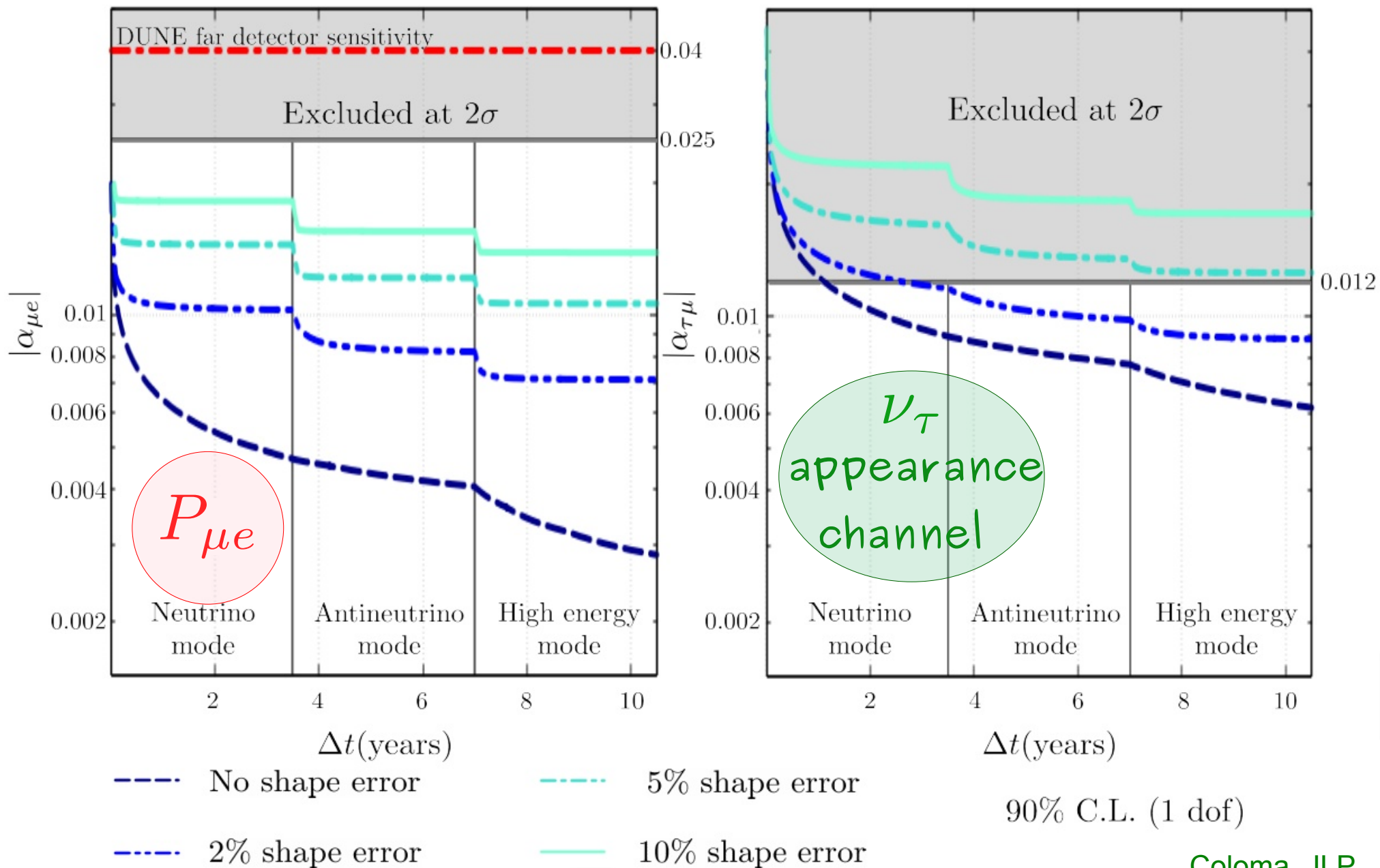
ν_τ appearance channel

- Energy threshold of τ production 3.2 GeV.



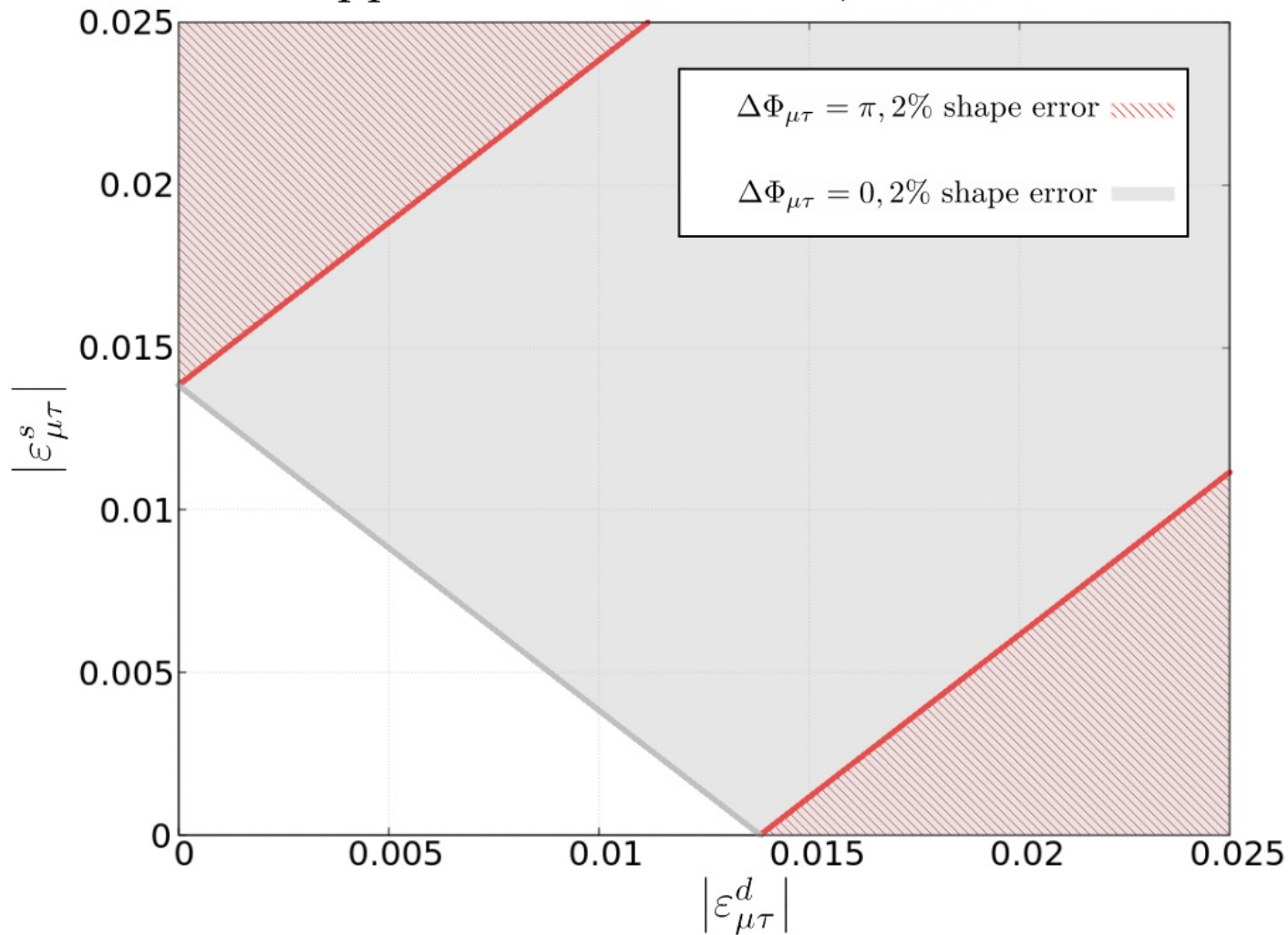
- ν_τ **detection**: we follow de Gouvêa, Kelly, Stenico, Pasquini 1904.07265
See talks by Pedro Machado, Adam Aurisano, Roger Wendell, Thomas Kosc, Dawn Williams, Dario Autiero, Juliana Stachurska

Low Scale Non-Unitarity



NSI in production/detection

Appearance channel ν_τ 90% C.L.

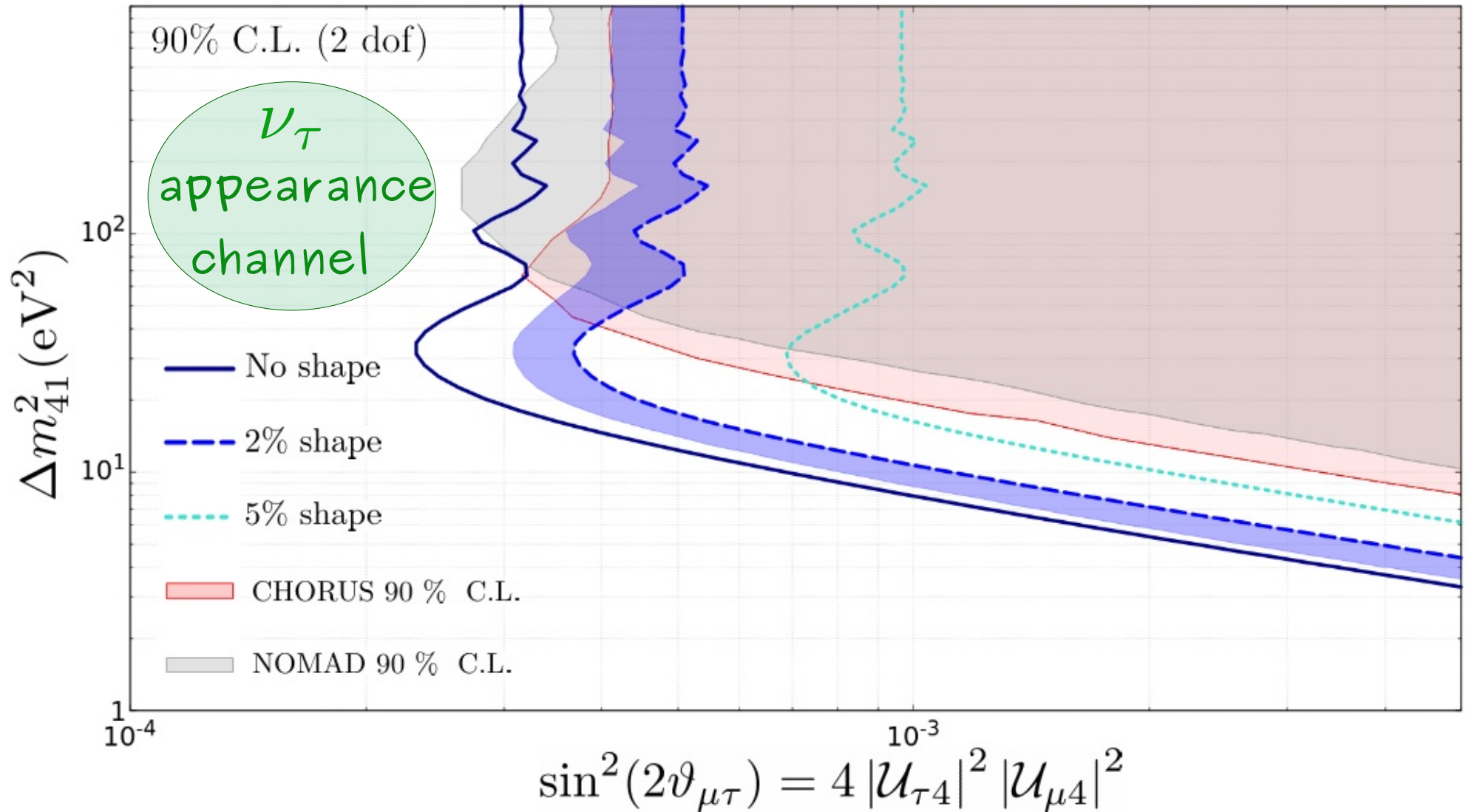


ν_τ
appearance
channel

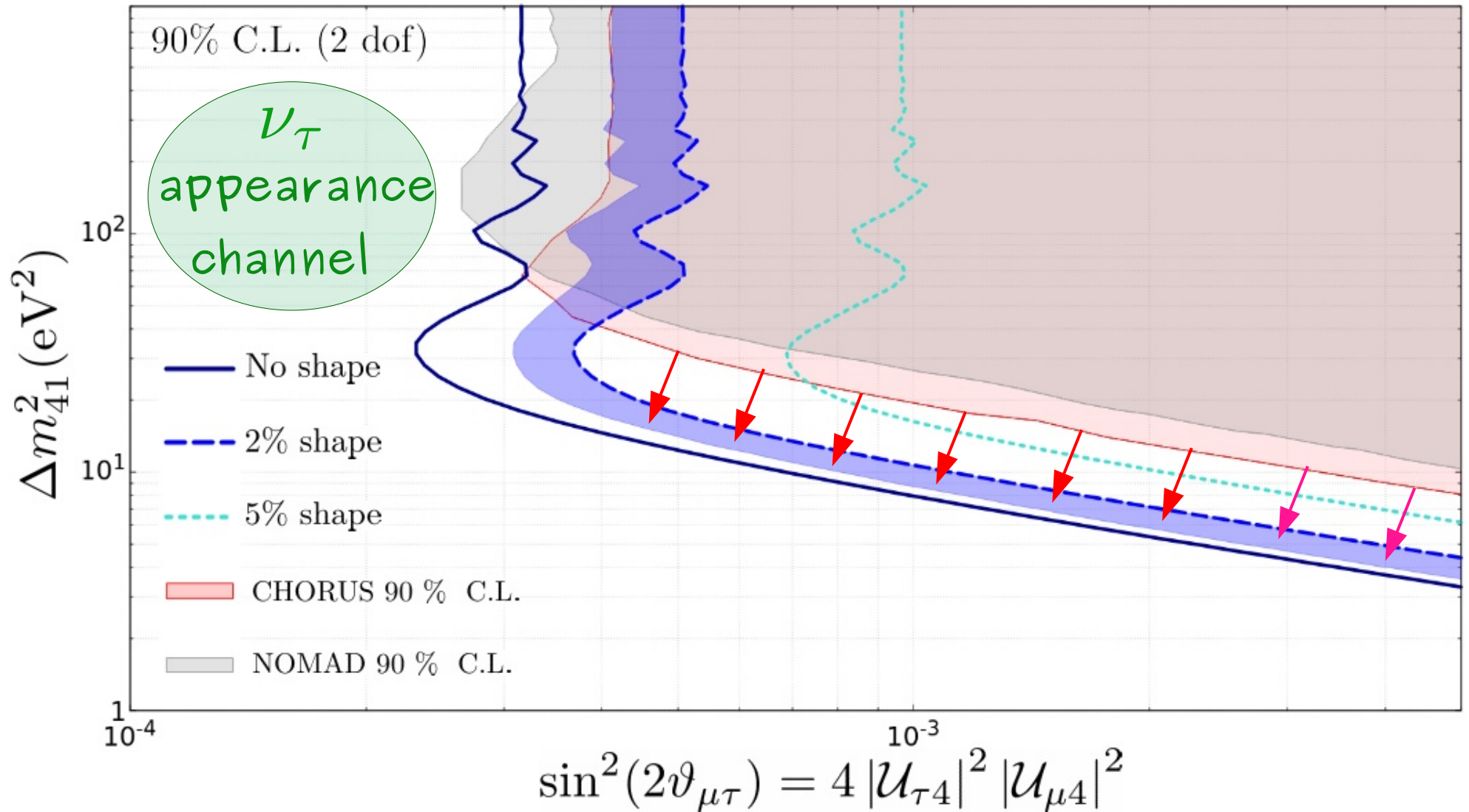
Coloma, JLP,
Rosauro-Alcaraz,
Urrea 2105.11466

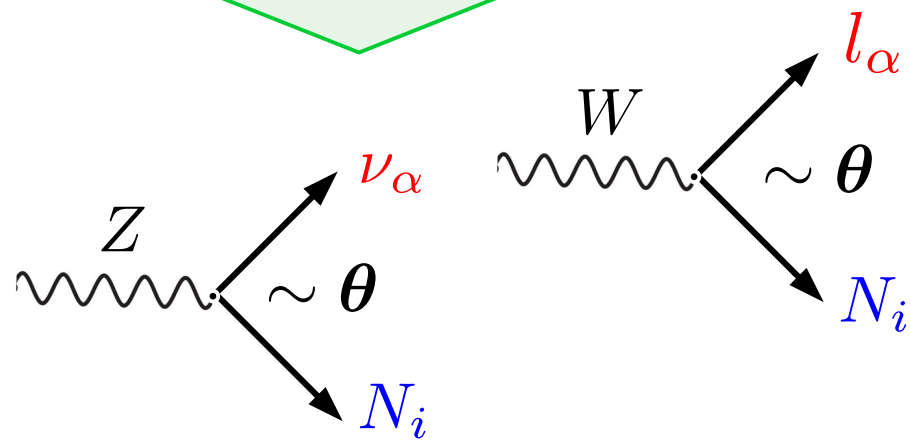
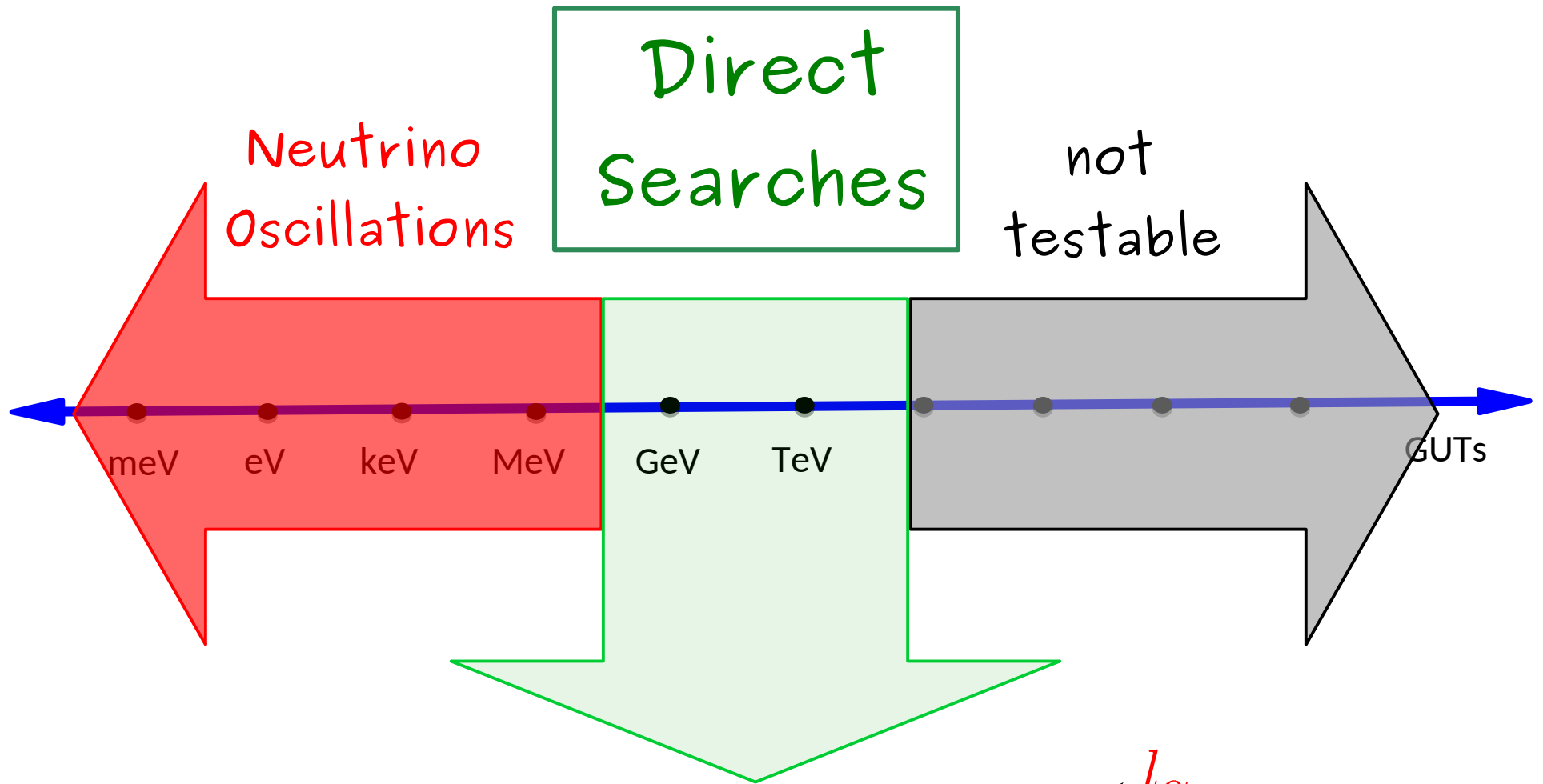
- Mapping: $2|\alpha_{\beta\gamma}|^2 = |\epsilon_{\beta\gamma}^d|^2 + |\epsilon_{\beta\gamma}^s|^2 + 2|\epsilon_{\beta\gamma}^d||\epsilon_{\beta\gamma}^s| \cos(\Phi_{\beta\gamma}^s - \Phi_{\beta\gamma}^d)$

3+1 Sterile Neutrinos



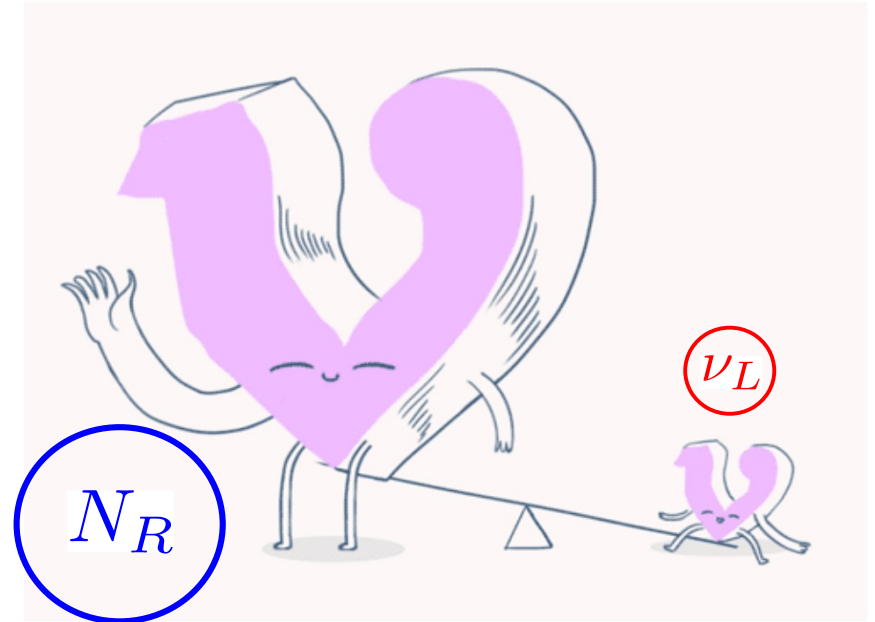
3+1 Sterile Neutrinos





Light Neutrino mass generation

- Generation of light neutrino masses imposes **constraints on mixing between HNLs and active neutrinos from *light neutrino sector***

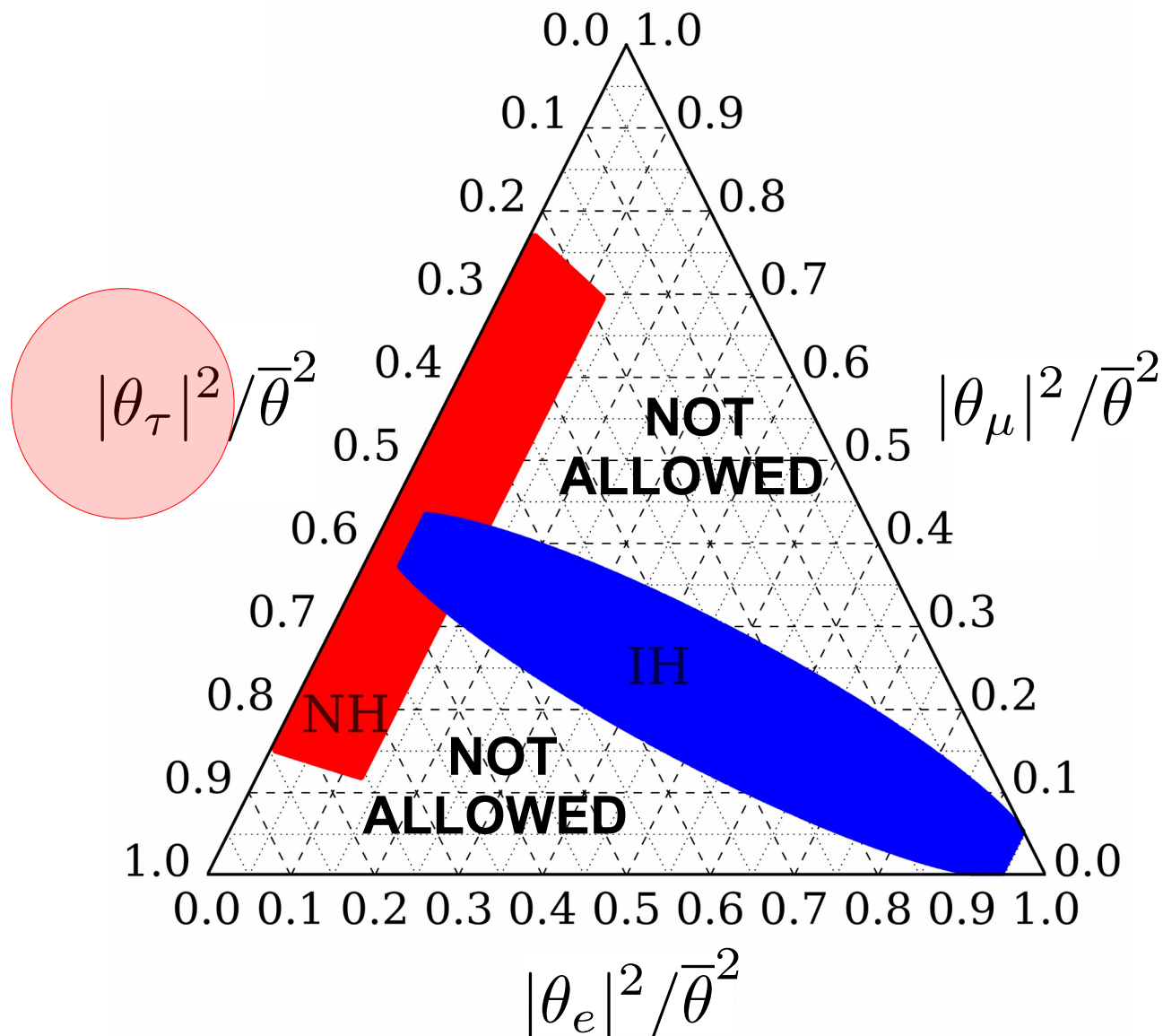


$$m_\nu = \frac{v^2}{2} Y^T M^{-1} Y = \boxed{\theta M \theta^T} = \boxed{U m U^T}$$

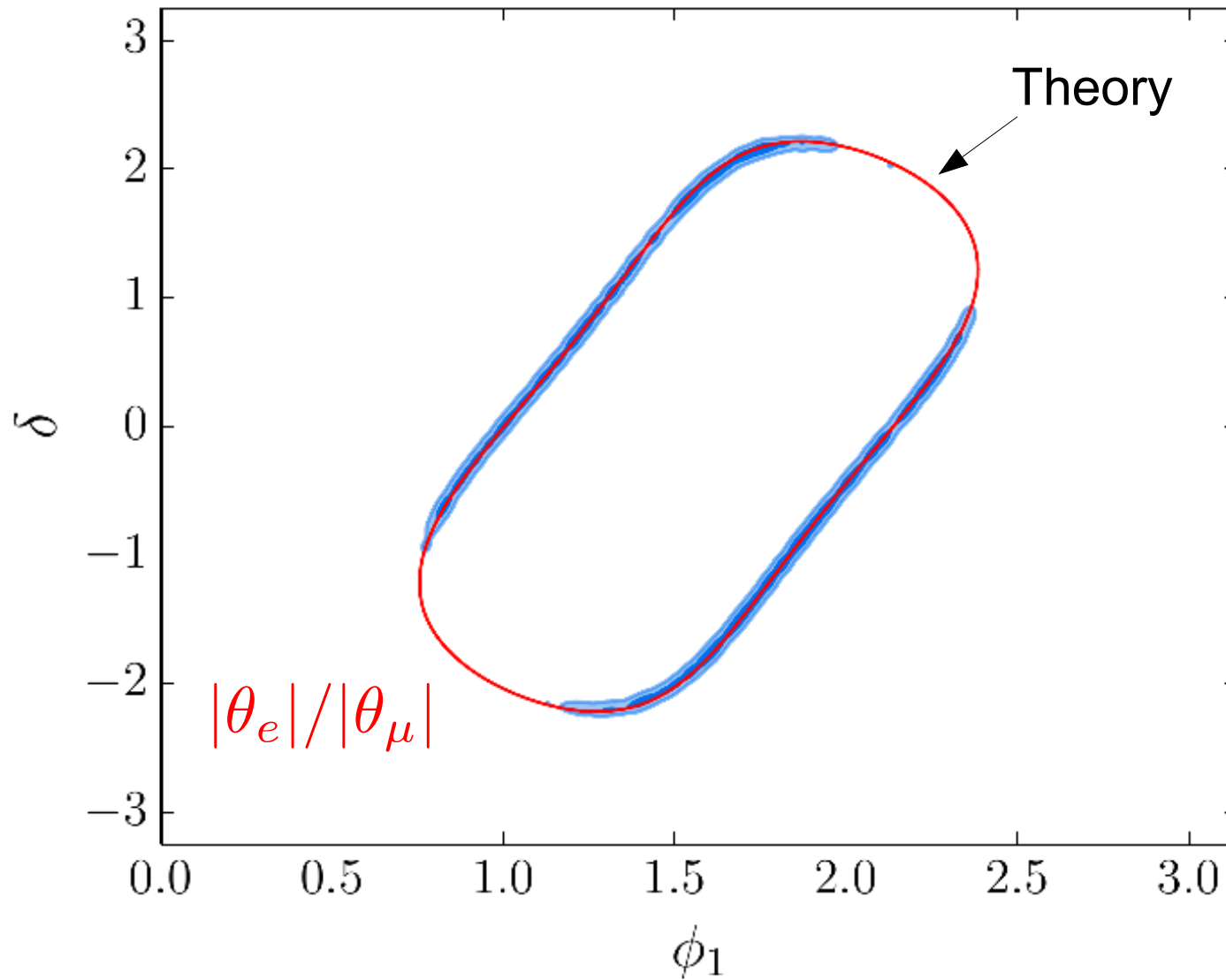
↓ ↓

HNL sector Light-active neutrino sector

Minimal model $N_R=2$: Flavor structure



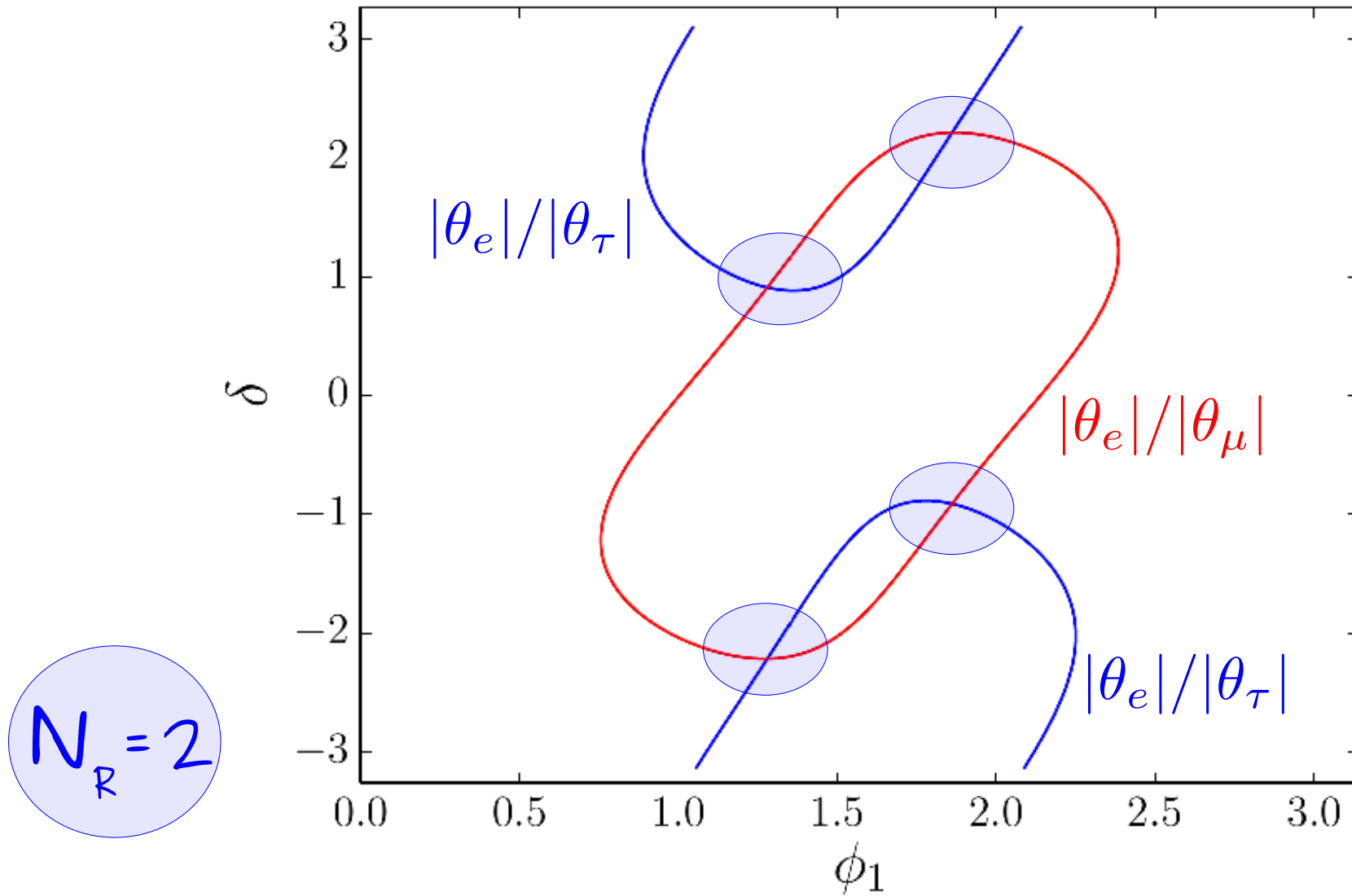
PMNS CP-phases from HNLs searches



Hernandez, Kekic, JLP, Racker, Salvado 1606.06719
Caputo, Hernandez, Kekic, JLP, Salvado 1611.05000

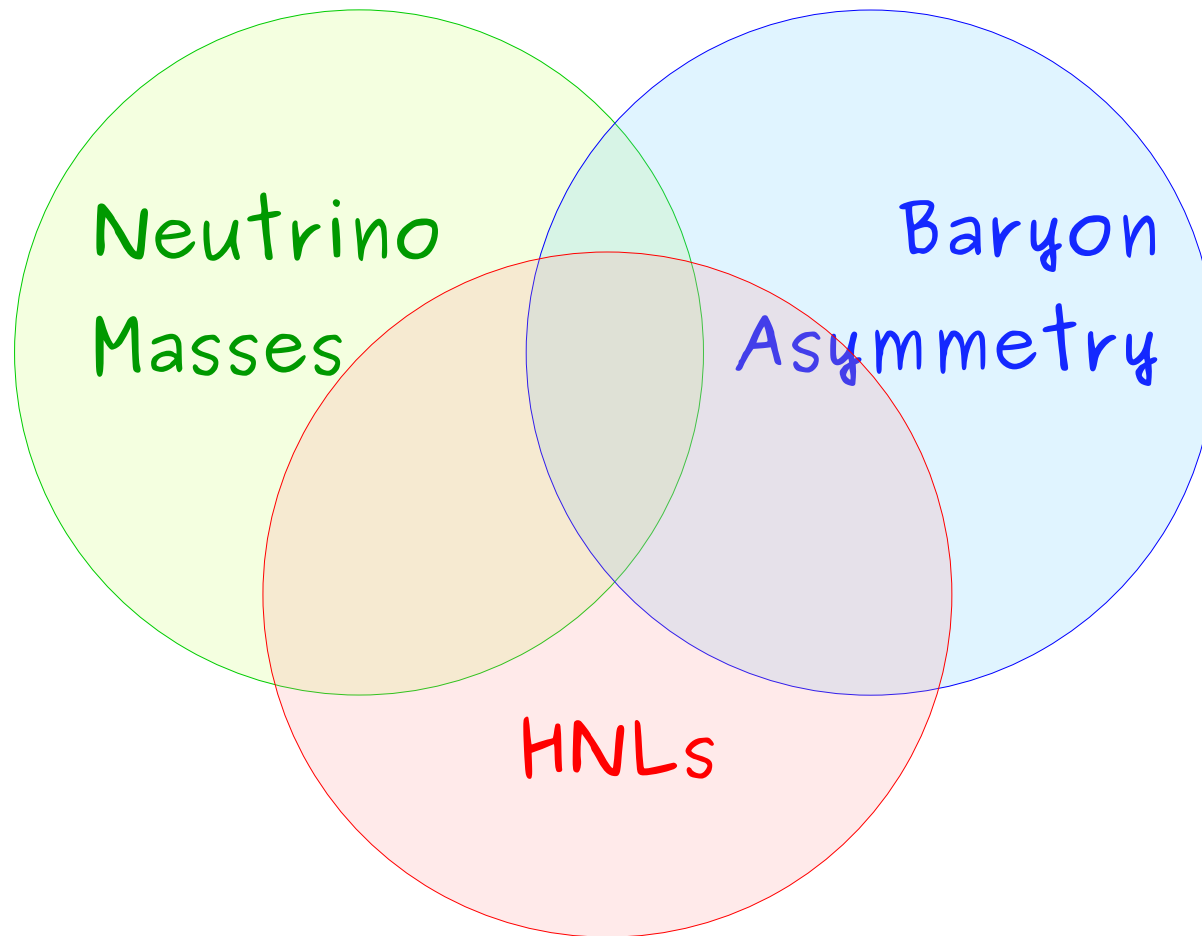
$N_R = 2$

PMNS CP-phases from HNLs searches



- **Measurement of mixing with tau neutrinos would allow to break degeneracies!**

Very relevant input to
leptogenesis



GeV Scale Leptogenesis $N_R=2$

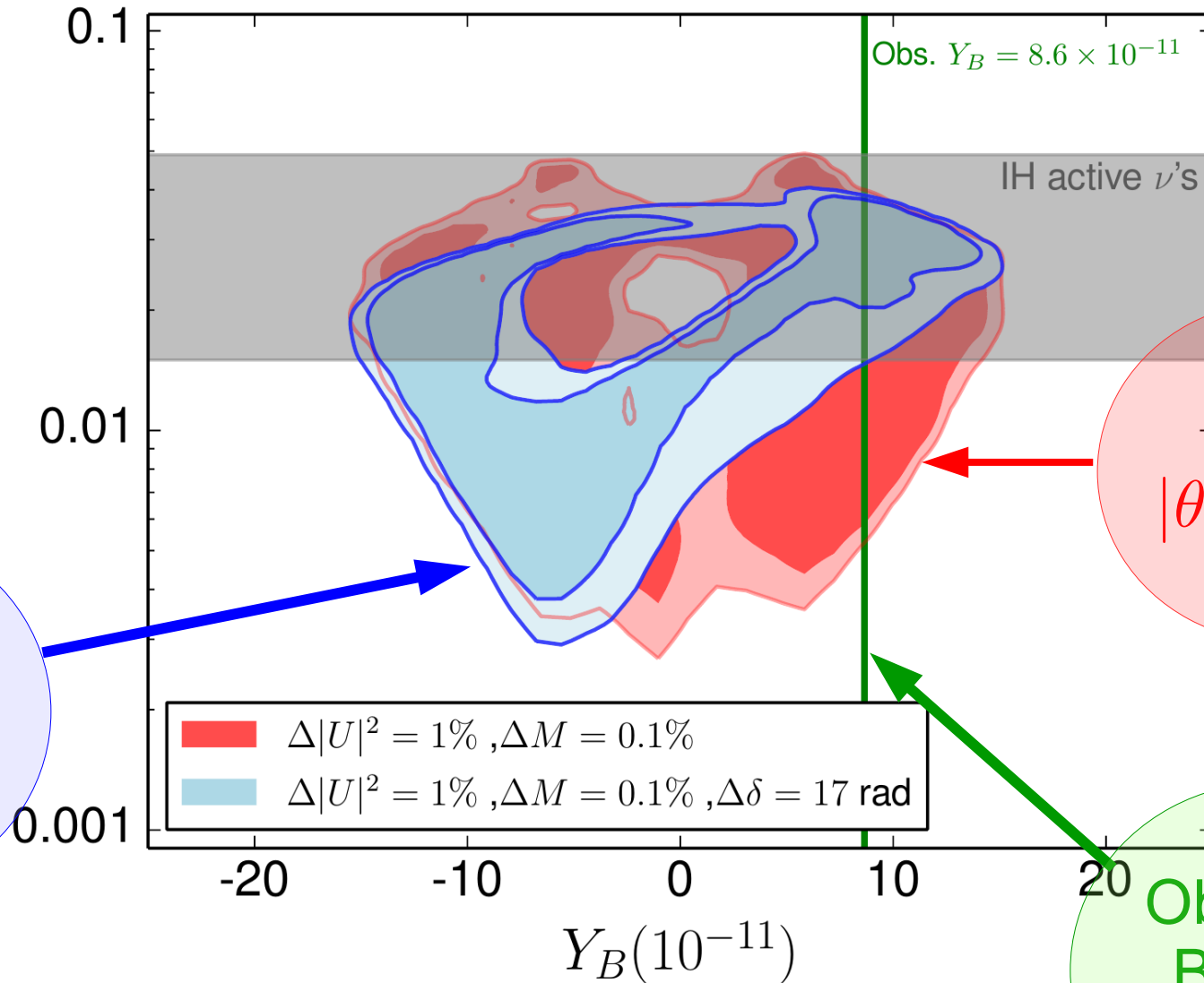
$N_R=2$

$|\theta_{\tau i}|?$

$|m_{\beta\beta}|(\text{eV})$

SHiP

$|\theta_{ei}|, |\theta_{\mu,i}|$
+
 δ



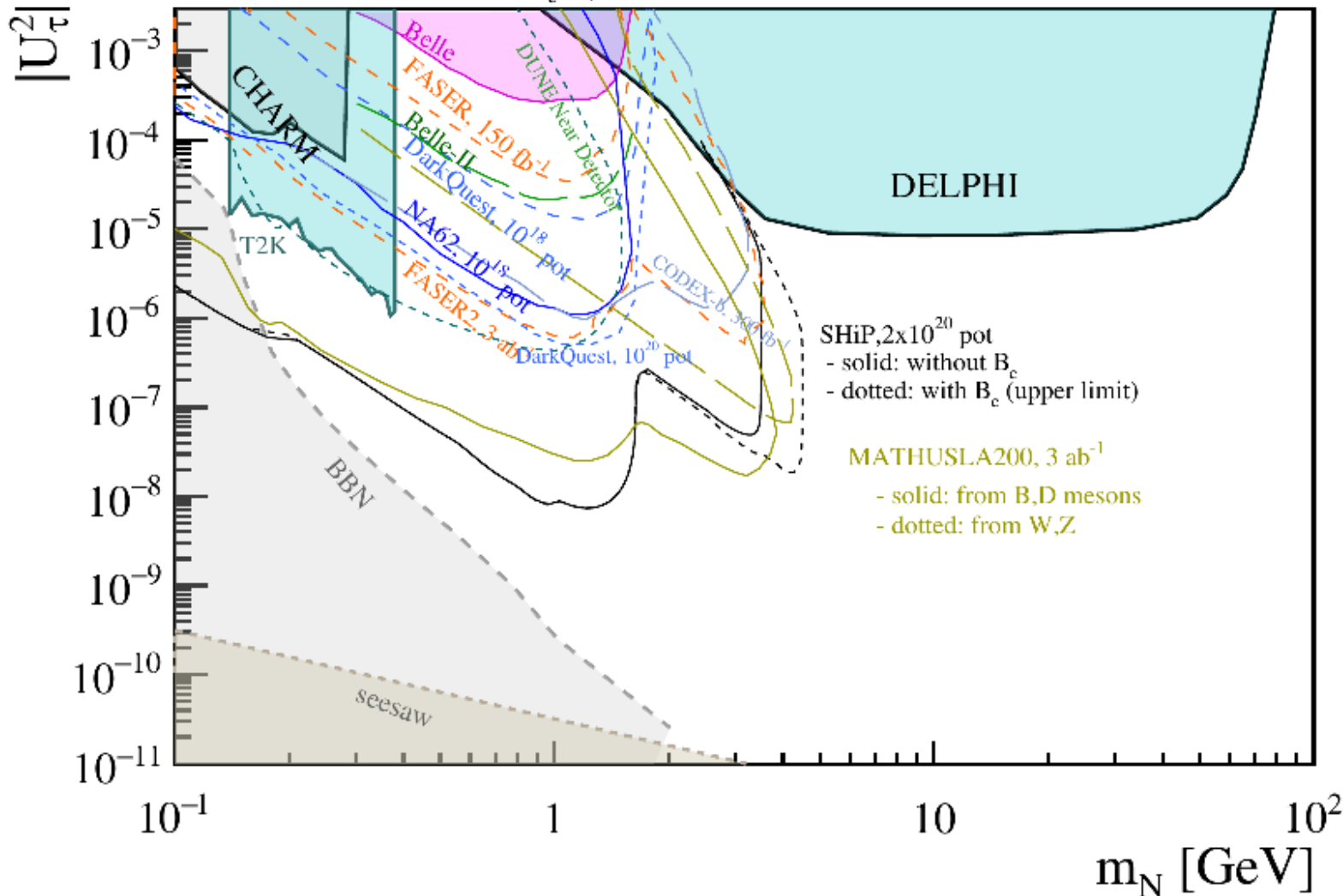
Conclusions

- ν_τ detection can play a relevant role in testing the robustness of the 3-neutrino picture (low scale Non-Unitarity, sterile neutrino oscillations, NSI...)
 - Measurement of HNL tau mixing would allow to test low scale minimal neutrino mass model and to indirectly measure the PMNS phases (including Majorana phase!!) in this framework: very relevant input for testing Leptogenesis!
 - More opportunities expected in non minimal scenarios, experiments and observables not considered in this talk.
Stay tuned for the rest of the workshop!

Thank you!

Direct Searches of HNLs

Tau coupling dominance: $U_e^2:U_\mu^2:U_\tau^2 = 0:0:1$



- τ mixing less constrained than mixing with μ, e

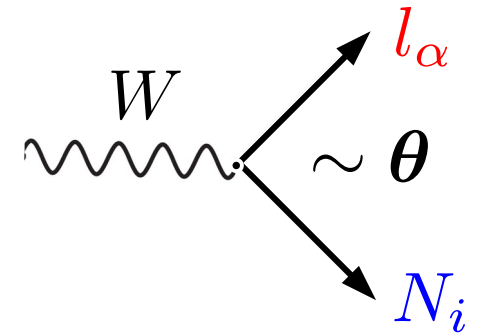
- **Window for New Physics signal at GeV scale**

Direct searches of HNLs

Casas
Ibarra

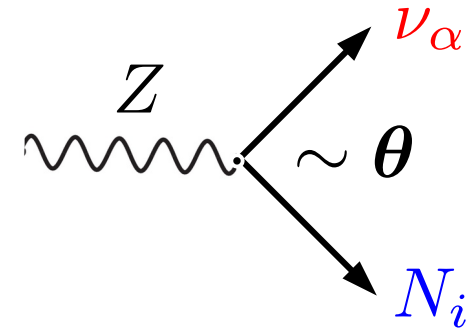
$$\theta = \boxed{iU_{PMNS} m^{1/2}} \boxed{R^\dagger M^{-1/2}}$$

↓ Light sector ↓ Heavy sector



- Direct detection requires:

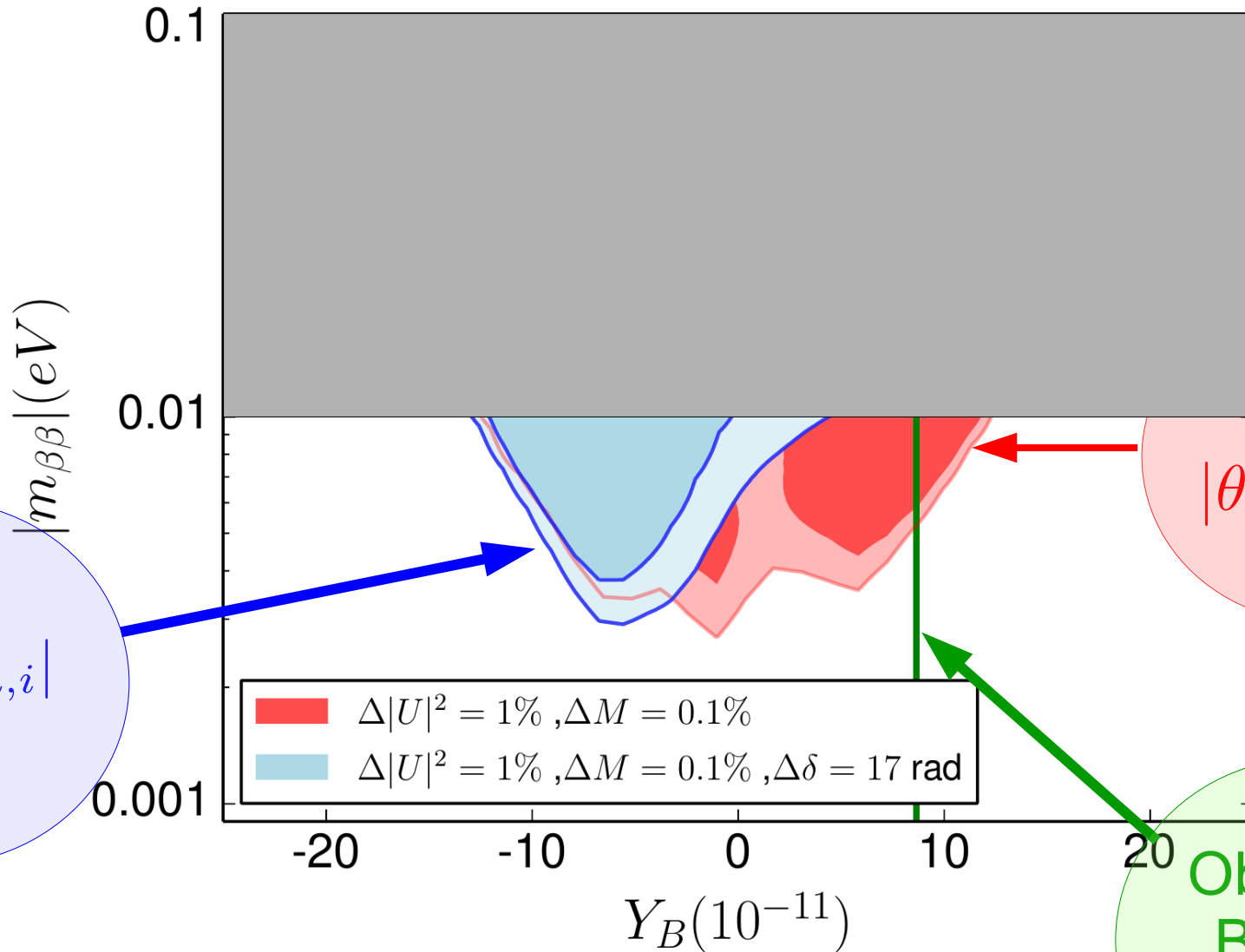
$$\theta \gg \sqrt{m/M} \iff R_{ij} \gg 1$$



- **Phenomenological constraint** automatically satisfied in inverse and direct seesaw realizations based on a symmetry protected scenario.

GeV Scale Leptogenesis

$N_R = 2$



SHiP

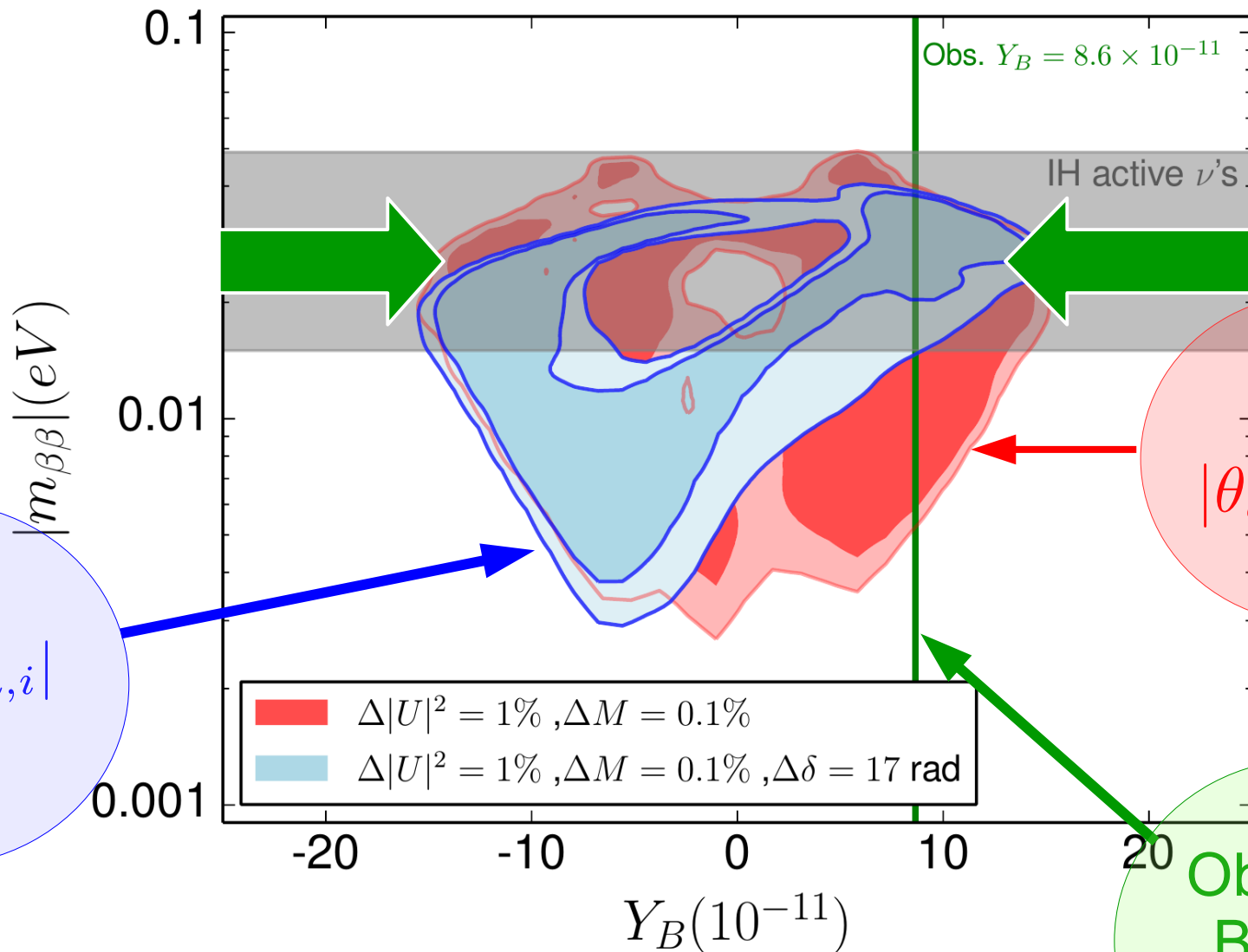
$|\theta_{ei}|, |\theta_{\mu i}|$

SHiP

$|\theta_{ei}|, |\theta_{\mu, i}|$
+
 δ

Observed
Baryon
asymmetry

GeV Scale Leptogenesis $N_R=2$



ν_τ appearance channel

ν_τ detection:

- Energy threshold of τ production 3.2 GeV.
- Short lifetime of τ , indirect measurement via hadronic decays ($\sim 65\%$ branching ratio).
- NC background. We have considered a sample in which 30% of the hadronic events are identified keeping 0.5% of NC background.

de Gouvêa, Kelly, Stenico, Pasquini 1904.07265

See talks by Pedro Machado & Adam Aurisano

DUNE set up

Globes files

DUNE Collaboration, arXiv:2103.04797 [hep] 8 Mar 2021.

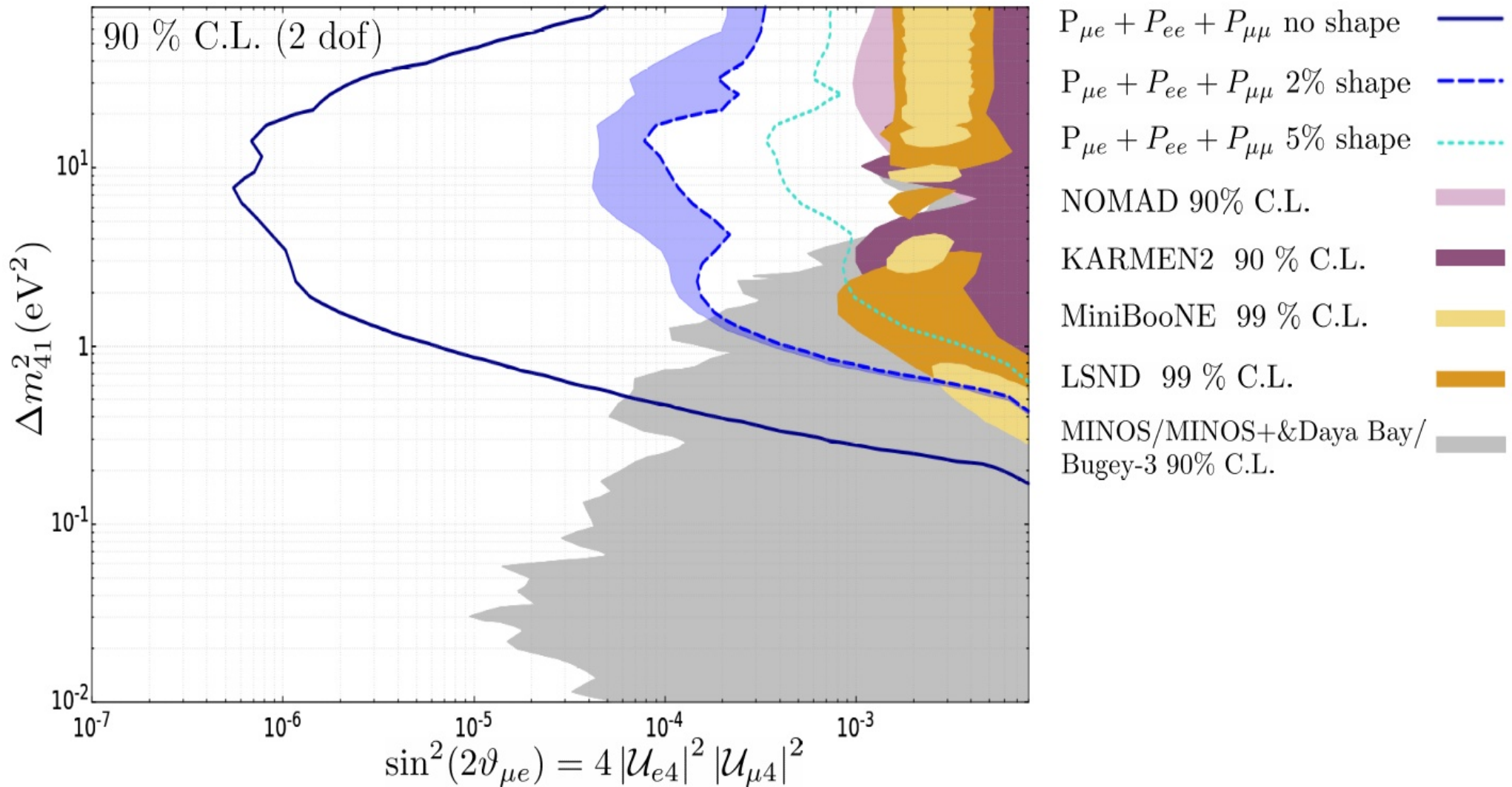
Flux configuration

Beam configuration	Power	E_p	PoT/yr	t_ν (yr)	$t_{\bar{\nu}}$ (yr)	M_{det}
Nominal	1.2 MW	120 GeV	1.1×10^{21}	3.5	3.5	67.2 tons
High-Energy	1.2 MW	120 GeV	1.1×10^{21}	3.5	–	67.2 tons

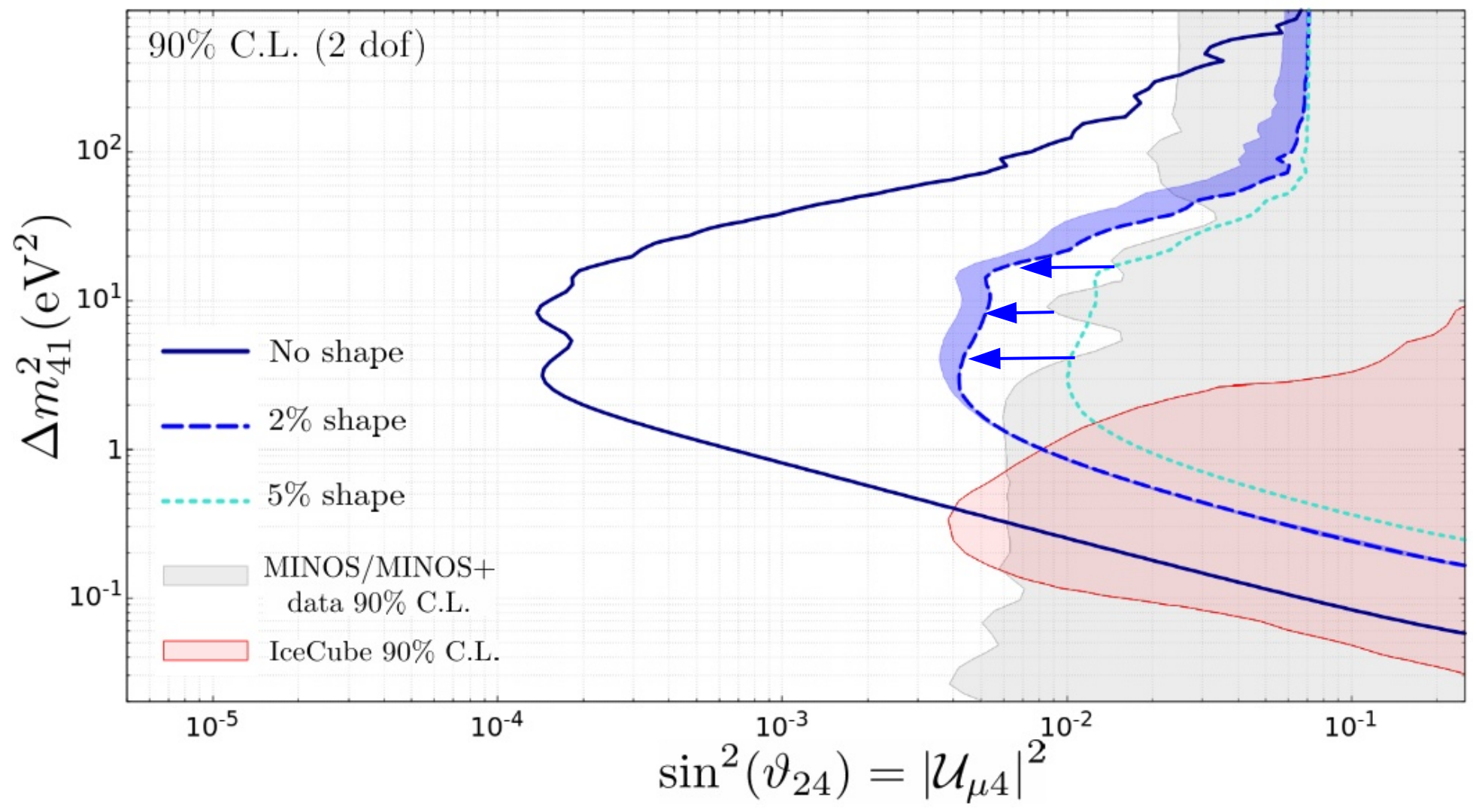
Running mode	Sample	Contribution	Event rates ($\times 10^5$)	E_{obs}^{\max} (GeV)
ν mode (nominal)	ν_e -like	Intrinsic cont.	20.18	7.125
		Flavor mis-ID	4.61	
		NC	6.77	
	ν_μ -like	$\nu_\mu, \bar{\nu}_\mu$ CC ($P_{\mu\mu} = 1$)	2,235.72	7.125
		NC	17.35	
	ν_τ -like	$\nu_\tau, \bar{\nu}_\tau$ CC ($P_{\mu\tau} = 1$)	39.33	18
NC		3.23		
$\bar{\nu}$ mode (nominal)	$\bar{\nu}_e$ -like	Intrinsic cont.	11.18	7.125
		Flavor mis-ID	1.07	
		NC	3.89	
	$\bar{\nu}_\mu$ -like	$\nu_\mu, \bar{\nu}_\mu$ CC ($P_{\mu\mu} = 1$)	1,013.42	7.125
		NC	9.76	
	$\bar{\nu}_\tau$ -like	$\nu_\tau, \bar{\nu}_\tau$ CC ($P_{\mu\tau} = 1$)	27.75	18
NC		1.80		
ν mode (HE)	ν_e -like	Intrinsic cont.	38.10	18
		Flavor mis-ID	12.98	
		NC	30.51	
	ν_μ -like	$\nu_\mu, \bar{\nu}_\mu$ CC ($P_{\mu\mu} = 1$)	5,784.30	18
		NC	72.15	
	ν_τ -like	$\nu_\tau, \bar{\nu}_\tau$ CC ($P_{\mu\tau} = 1$)	259.67	18
NC		9.42		

Event sample	Contribution	Benchmark 1		Benchmark 2		Benchmark 3	
		σ_{norm}	σ_{shape}	σ_{norm}	σ_{shape}	σ_{norm}	σ_{shape}
ν_e -like	Signal	5%	–	5%	–	5%	–
	Intrinsic cont.	10%	–	10%	2%	10%	5%
	Flavor mis-ID	5%	–	5%	2%	5%	5%
	NC	10%	–	10%	2%	10%	5%
ν_μ -like	$\nu_\mu, \bar{\nu}_\mu$ CC (signal)	10%	–	10%	2%	10%	5%
	NC	10%	–	10%	2%	10%	5%
ν_τ -like	Signal	20%	–	20%	–	20%	–
	NC	10%	–	10%	2%	10%	5%

3+1 Sterile Neutrinos: $P_{\mu\mu} + P_{\mu e} + P_{ee}$

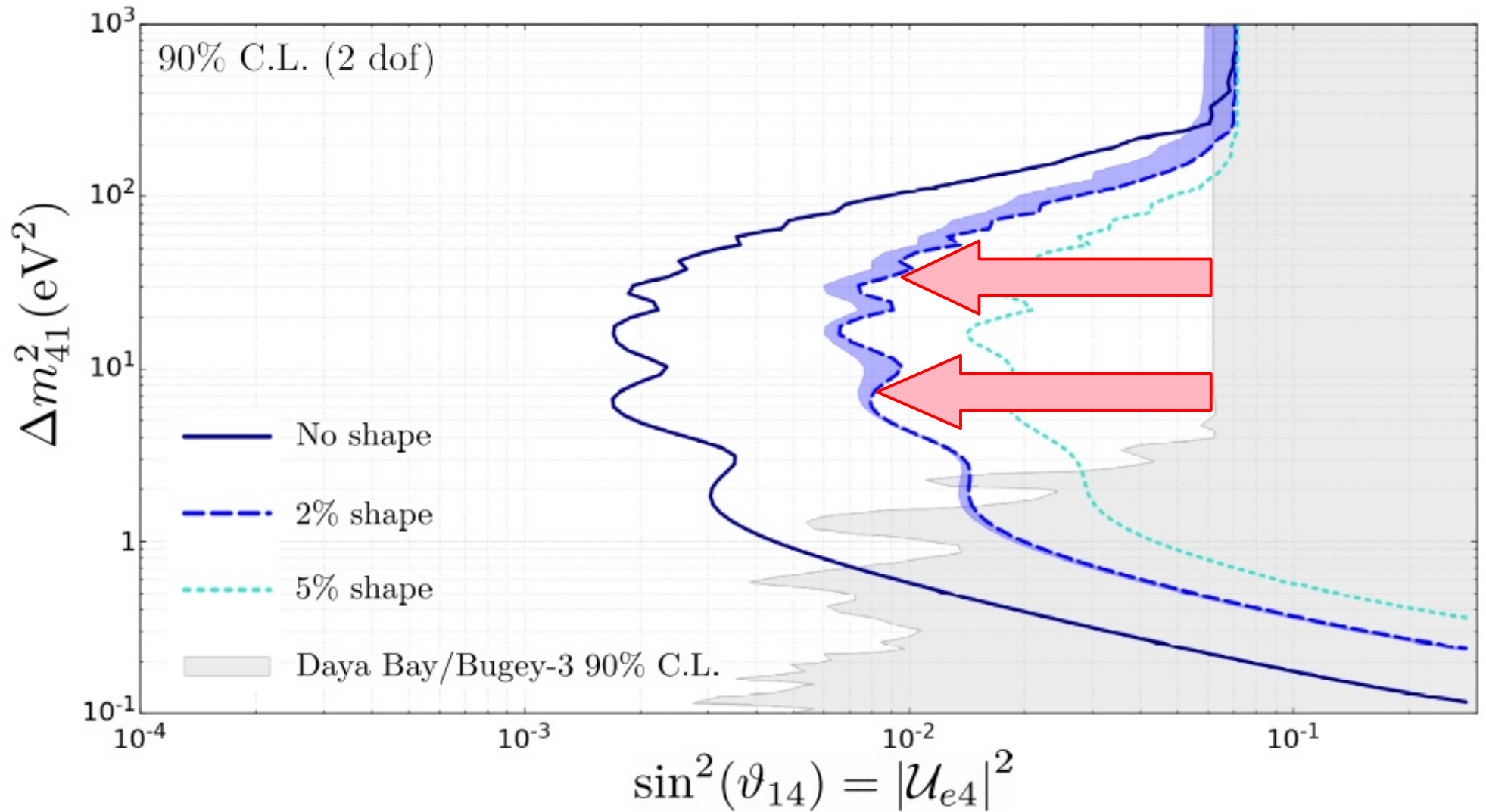


3+1 Sterile Neutrinos: $P_{\mu\mu}$

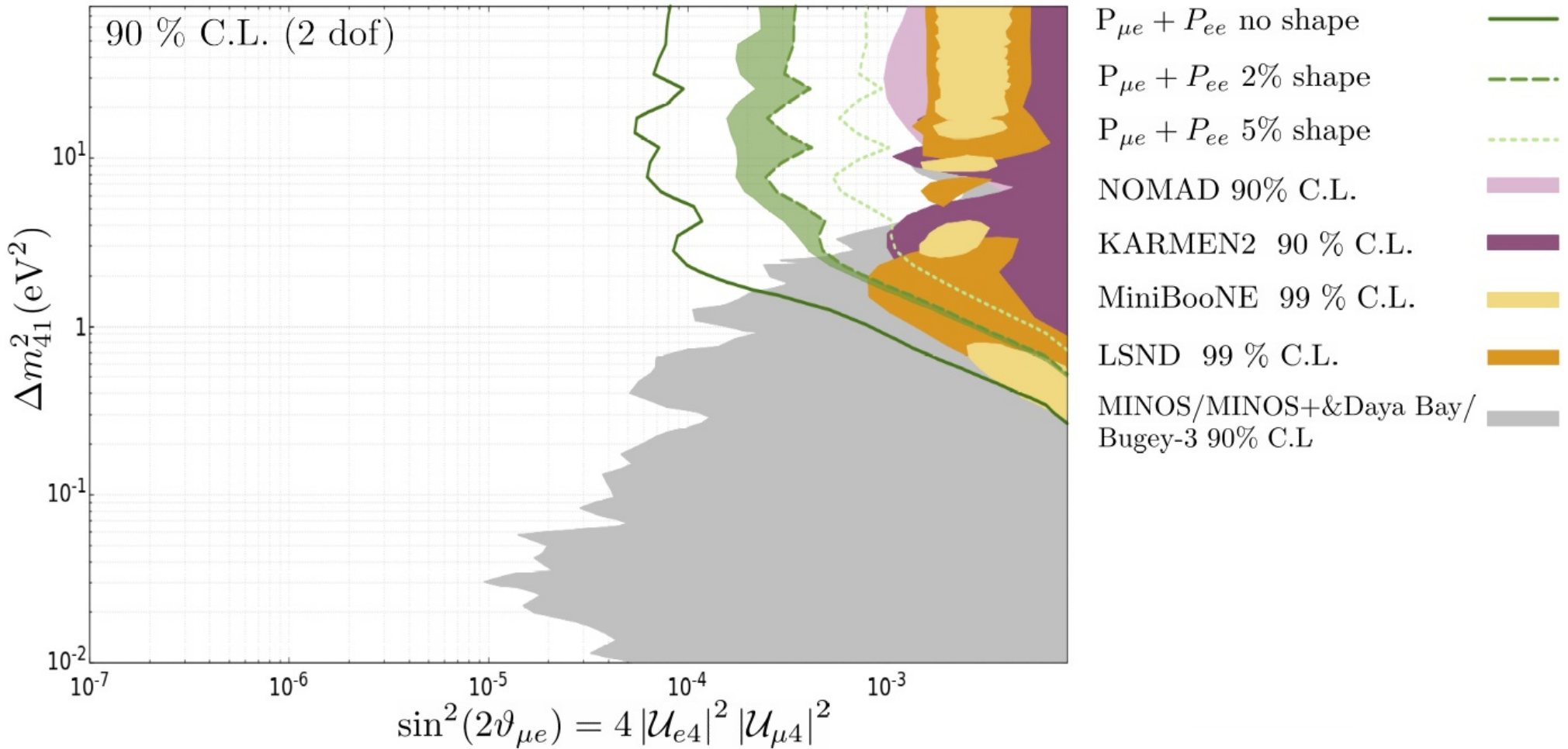


3+1 Sterile Neutrinos:

P_{ee}



3+1 Sterile Neutrinos: $P_{\mu e} + P_{ee}$



PMNS CP-phases from HNLs searches

- For instance, **SHiP** and **FCC-ee** can measure HNLs parameters:

$$M_1, M_2, |\theta_{ei}|, |\theta_{\mu i}|$$

Sensitivity to
PMNS CP-phases!
 δ, ϕ_1

- $|\theta_{e1}|^2/|\theta_{\mu1}|^2 \simeq |\theta_{e2}|^2/|\theta_{\mu2}|^2 \simeq$

$$\frac{(1 + s_{\phi_1} \sin 2\theta_{12})(1 - \theta_{13}^2) + \frac{1}{2}r^2 s_{12}(c_{12}s_{\phi_1} + s_{12})}{\left(1 - \sin 2\theta_{12}s_{\phi_1} \left(1 + \frac{r^2}{4}\right) + \frac{r^2 c_{12}^2}{2}\right) c_{23}^2 + \theta_{13}(c_{\phi_1} s_{\delta} - \cos 2\theta_{12}s_{\phi_1} c_{\delta}) \sin 2\theta_{23} + \theta_{13}^2(1 + \sin 2\theta_{12})s_{23}^2 s_{\phi_1}}$$

- $|\theta_{ei}|^2, |\theta_{\mu i}|^2 \propto e^{2\gamma}$

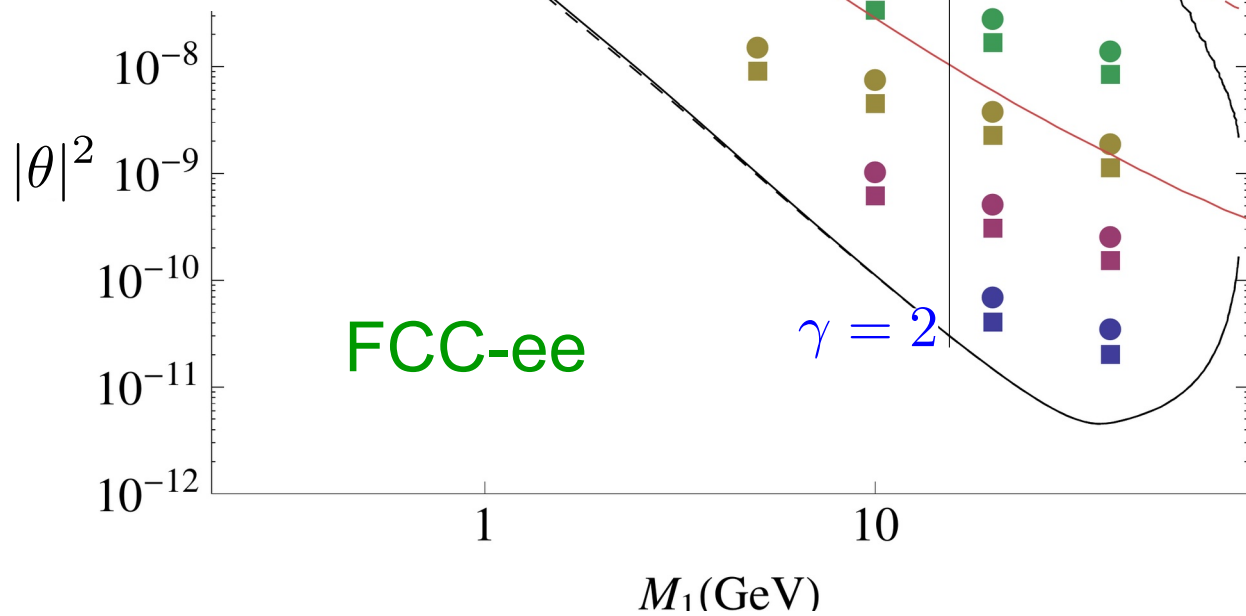
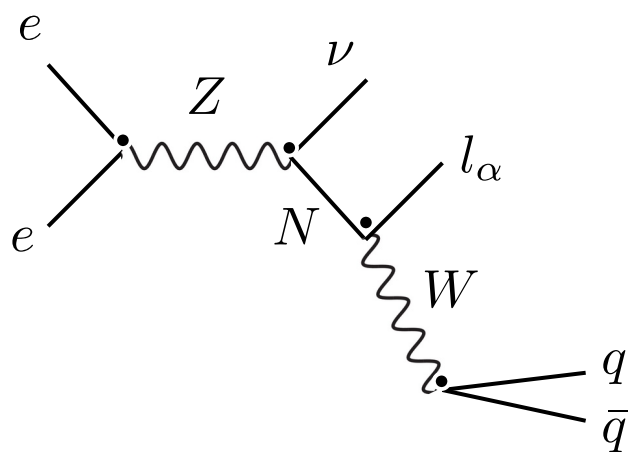
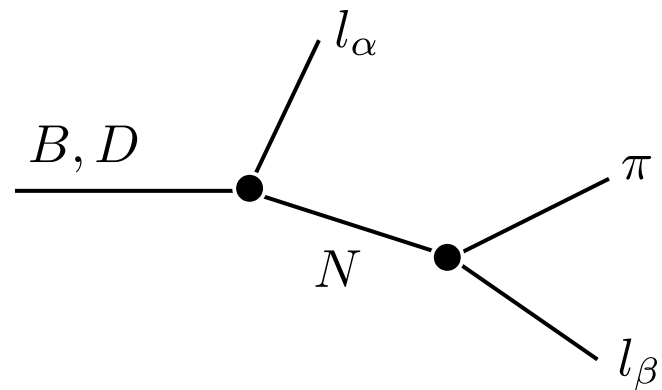
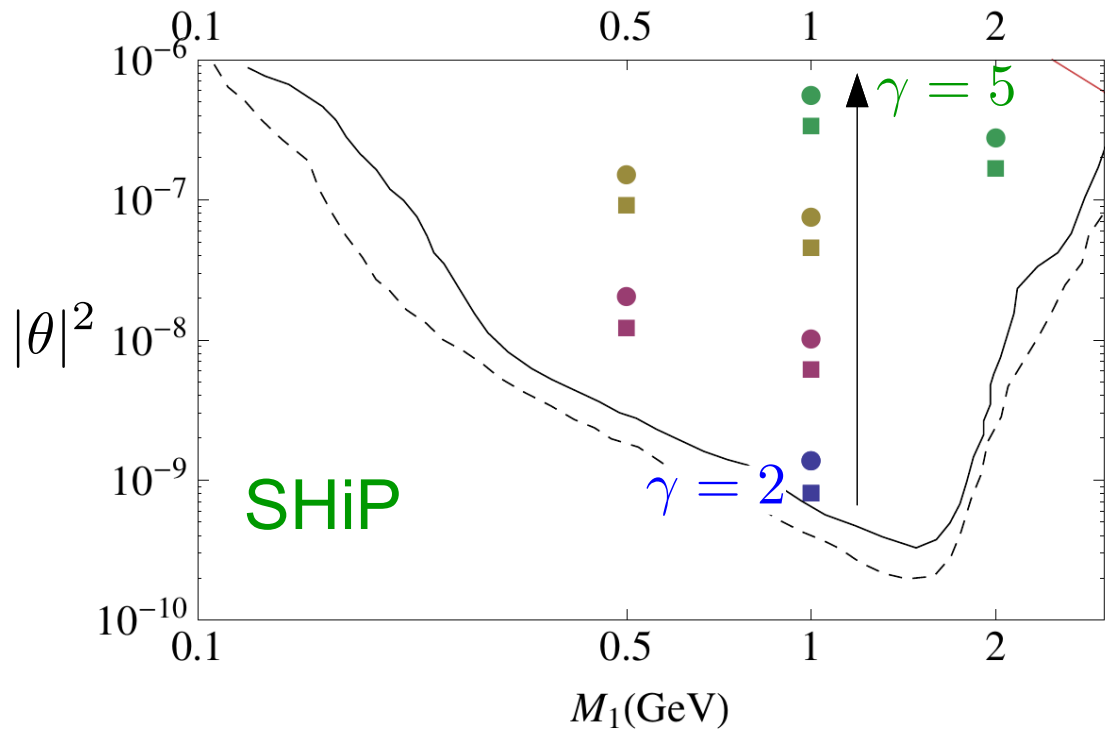
γ

parametrizes
size of R_{ij}

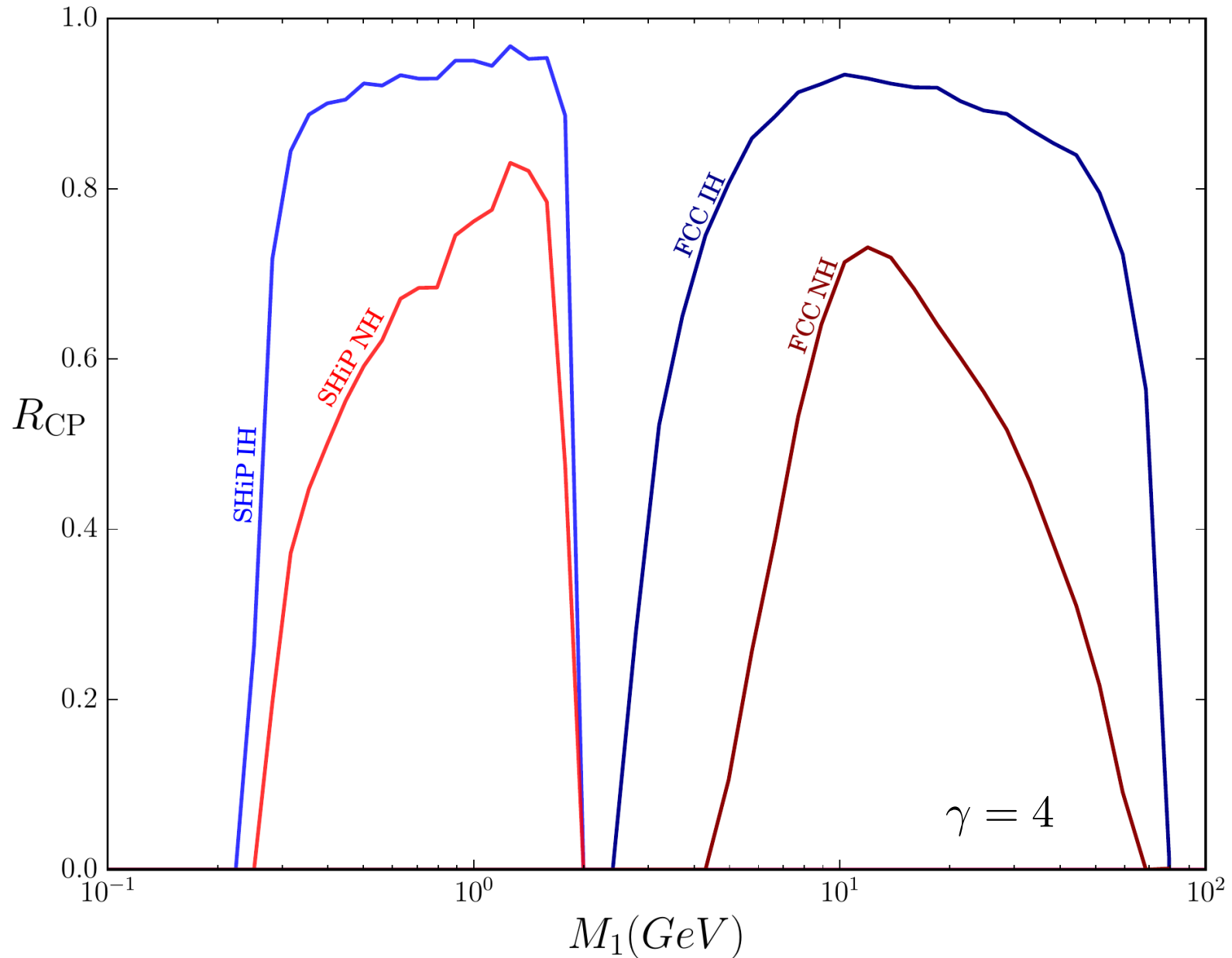
(and thus heavy mixing)

$$N_R = 2$$

PMNS CP-phases from HNLs searches



5 σ discovery PMNS CP-violation



Systematics: Disappearance

$$N_{\nu_\alpha \rightarrow \nu_\beta} \sim \frac{\Phi_\alpha(E)}{L^2} P_{\alpha\beta}(L/E) \sigma_\beta(E) \epsilon_\beta(E)$$

- Using **near detectors** is a very effective way of reducing systematics in disappearance experiments (K2K, MINOS, reactors...).

$$\frac{N_{\nu_\alpha}^{\text{FD}}}{N_{\nu_\alpha}^{\text{ND}}} \sim \frac{L_{\text{ND}}^2}{L_{\text{FD}}^2} \frac{\cancel{\Phi_\alpha \sigma_\alpha \epsilon_\alpha}}{\cancel{\Phi_\alpha \sigma_\alpha \epsilon_\alpha}} P_{\alpha\alpha}$$

Systematics: Appearance (CP violation)

$$N_{\nu_\alpha \rightarrow \nu_\beta} \sim \frac{\Phi_\alpha(E)}{L^2} P_{\alpha\beta}(L/E) \sigma_\beta(E) \epsilon_\beta(E)$$

- For appearance experiments the situation is more complicated

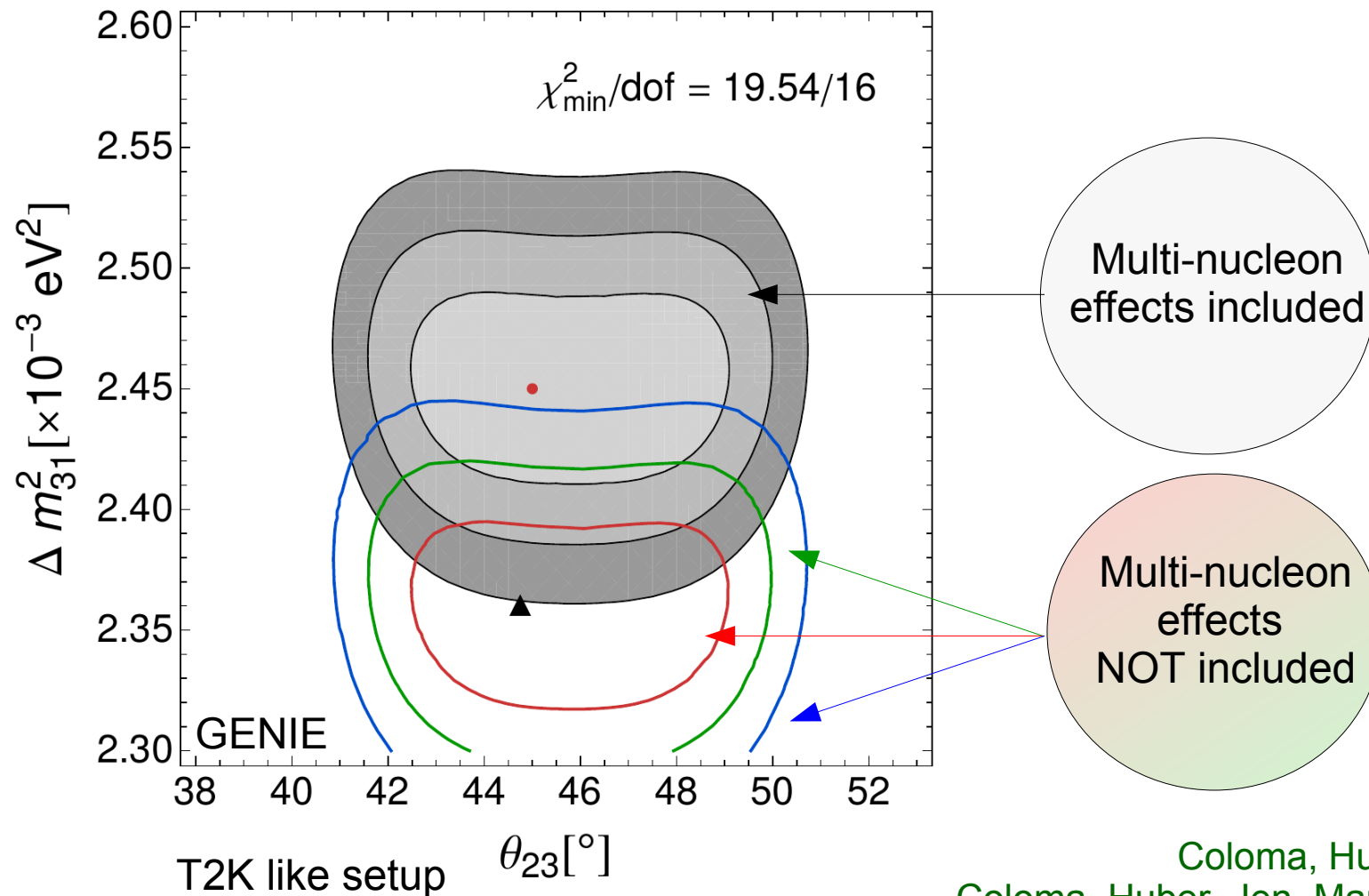
$$\frac{N_{\nu_e}^{\text{FD}}}{N_{\nu_\mu}^{\text{ND}}} \sim \frac{L_{\text{ND}}^2}{L_{\text{FD}}^2} \frac{\sigma_e \epsilon_e}{\sigma_\mu \epsilon_\mu} P_{\mu e}$$

- CP violation requires comparison between neutrino and anti-neutrino signals.

$$\frac{N_{\nu_e}^{\text{Far}}}{N_{\bar{\nu}_e}^{\text{Far}}} \sim \frac{N_{\nu_\mu}^{\text{ND}}}{N_{\bar{\nu}_\mu}^{\text{ND}}} \frac{\sigma_e \epsilon_e}{\sigma_\mu \epsilon_\mu} \frac{\sigma_{\bar{\mu}} \epsilon_{\bar{\mu}}}{\sigma_{\bar{e}} \epsilon_{\bar{e}}} \frac{P_{\mu e}}{P_{\bar{\mu} \bar{e}}}$$

Nuclear Cross sections

- Neutrino-nucleus cross section missmodeling could lead to unacceptably large systematic uncertainties or biased measurements, even after the inclusion of a near detector.



Coloma, Huber 1307.1243
Coloma, Huber, Jen, Mariani 1311.4506

$$\chi_{\min}^2(\{\Theta\}) = \min_{\{\xi, \zeta\}} \left[\chi_{\text{stat}}^2(\{\Theta, \xi, \zeta\}) + \sum_s \left(\frac{\zeta_s}{\sigma_{\text{norm},s}} \right)^2 + \sum_b \left(\frac{\zeta_b}{\sigma_{\text{norm},b}} \right)^2 + \sum_i \left(\frac{\xi_i^{\text{sig}}}{\sigma_{\text{shape},\text{sig}}} \right)^2 + \sum_i \left(\frac{\xi_i^{\text{bg}}}{\sigma_{\text{shape},\text{bg}}} \right)^2 \right],$$

$$\chi_{\text{stat}}^2(\{\Theta, \xi, \zeta\}) = \sum_i 2 \left(N_i(\{\Theta, \xi, \zeta\}) - O_i + O_i \ln \frac{O_i}{N_i(\{\Theta, \xi, \zeta\})} \right)$$

$$N_i(\{\Theta, \xi, \zeta\}) = \sum_s (1 + \xi_i^{\text{sig}} + \zeta_s) s_i(\{\Theta\}) + \sum_b (1 + \xi_i^{\text{bg}} + \zeta_b) b_i(\{\Theta\})$$