$\sin^2 \theta_{13}$ VALUE LIMIT IN **DOUBLE CHOOZ EXPERIMENT** Pi-Jung Chang

OUTLINE

- Discovery neutrino
- Neutrino oscillation
- Double Chooz experiment
 - Detector structure
 - Neutrino source
 - Backgrounds
- Systemic uncertainties
 - Uncertainties in Double Chooz experiment
 - Sensitivity models
- Recent work
 - Energy scale
 - Environmental monitoring system
 - Final fitting process
- Conclusion

DISCOVERY NEUTRINO

- The neutrino was first postulated theoretically.
 - Pauli ->Beta decay in 1930

$$M(A,Z) \rightarrow D(A,Z+1) + e^- + \overline{v}_e$$

• prove by Cowan and
Reines(1956)

- Electron anti-neutrino from nuclear reactors $\overline{v}_{e} + p - > e^{+} + n$
- 1962 muon neutrinos (Danby
- et al 1962)
- 1975 tau lepton-> tau neutrinos(Kodama et al 2001)



NEUTRINO OSCILLATION

• Three known flavor neutrinos from W boson decays

• Neutrino Flavor Change

• If neutrino has masses and leptons mix.



"Neutrino Phenomenology Facts, and Question" Boris Kayser 2009 neutrino summer school

NEUTRINO OSCILLATION

• Linear superpositions of mass eigenstates

$$|\nu_l\rangle = \sum_i U_{l,i} |\nu_i\rangle_{l=e,\tau,\mu; i=3,4...}$$

 V_3

 $(Mass)^2$

Weak eigenstates $|v_l\rangle$, mass eigenstates $|v_i\rangle$, leptonic mixing matrix $U_{l,i}$, at least i=3 mass eigenstates. $|v_i(t)\rangle = e^{-i(E_i t - pL)} |v_i(0)\rangle \cong e^{-i(m_i^2/2E)L} |v_i(0)\rangle$ $|v_l(L)\rangle \cong \sum_{i} U_{l,i} e^{-i(m_i^2/2E)L} |v_i(0)\rangle \cong \sum_{i} \sum_{j} U_{l,i} e^{-i(m_i^2/2E)L} U_{l',i}^* |v_{l'}(0)\rangle$

• Probability

$$P(\stackrel{(-)}{\nu}_{l}(L) \rightarrow \stackrel{(-)}{\nu}_{l'}) = \left| \sum_{i} U_{l,i} U_{l',i}^{*} e^{-i(m_{i}^{2}/2E)L} \right|^{2} = \delta_{\alpha\beta} - 4 \sum_{i>j=1}^{3} \operatorname{Re}(K_{\alpha\beta,ij}) \sin^{2}\left(\frac{\Delta m_{ij}^{2}L}{4E}\right) + 4 \sum_{i>j=1}^{3} \operatorname{Im}(K_{\alpha\beta,ij}) \sin^{2}\left(\frac{\Delta m_{ij}^{2}L}{4E}\right) \cos\left(\frac{\Delta m_{ij}^{2}L}{4E}\right) + K_{\alpha\beta,ij} = U_{\alpha i} U_{\beta i}^{*} U_{\alpha j}^{*} U_{\beta j}$$

"Reactor-based Neutrino Oscillation Experiments" Carlo Bemporad et al.

NEUTRINO OSCILLATION

• The Mixing Matrix U

$$U = \begin{bmatrix} 1 & 0 & 0 \\ 0 & c_{23} & s_{23} \\ 0 & -s_{23} & c_{23} \end{bmatrix} \times \begin{bmatrix} c_{13} & 0 & s_{13}e^{-i\delta} \\ 0 & 1 & 0 \\ -s_{13}e^{i\delta} & 0 & c_{13} \end{bmatrix} \times \begin{bmatrix} c_{12} & s_{12} & 0 \\ -s_{12} & c_{12} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Atmospheric Cross-Mixing Solar

 $c_{ij} \equiv \cos \theta_{ij}, s_{ij} \equiv \sin \theta_{ij}, \theta_{12} \sim \theta_{sol}, \theta_{23} \sim \theta_{atm}.$

δ would lead to $P(\bar{\nu}_{\alpha} \to \bar{\nu}_{\beta}) \neq P(\nu_{\alpha} \to \nu_{\beta})$ CP violation

• CP violation disappears : $\sin \theta_{13} \rightarrow 0$

"Neutrino Phenomenology Facts, and Question" Boris Kayser 2009 neutrino summer school

REACTOR NEUTRINO EXPERIMENTS PROPERTIES

- \overline{v}_e -> beta decay of the neutron-rich fission fragment
- Energy is low(few MeV)-> only $\overline{\nu}_e$ disappearance
- Flux->large solid angle and low signal rates
- There is no beam alignment problem



"Reactor-based Neutrino Oscillation Experiment" Carlo Bemporad et al.. "Neutrino Physics" Kai Zuber.

REACTOR EXPERIMENTS

• Reactor neutrino experiment

$$P_{\overline{v}_{e} \to \overline{v}_{e}} = 1 - \cos^{4} \theta_{13} \sin^{2} (2\theta_{12}) \sin^{2} \left(\frac{\Delta m_{21}^{2}L}{4E} \right) - \sin^{2} 2\theta_{13} \sin^{2} \theta_{12} \sin \left(\frac{\Delta m_{32}^{2}L}{4E} \right)$$

$$- \sin^{2} 2\theta_{13} \cos^{2} \theta_{12} \sin^{2} \left(\frac{\Delta m_{31}^{2}L}{4E} \right)$$

$$\approx 1 - \sin^{2} 2\theta_{13} \sin^{2} \left(\frac{\Delta m_{31}^{2}L}{4E} \right)$$

$$\Delta m_{atm}^{2}$$

- Doesn't depend on the $\delta\text{-}CP$ phase
- Short baseline experiment
- Experimental data $\Delta m_{atm}^2 \cong 2.4 \times 10^{-3} eV^2, \Delta m_{sol}^2 \cong 7.6 \times 10^{-5} eV^2$

 $\sin^2 2\theta_{23} \cong 1$, $\sin^2 2\theta_{12} \cong 0.8$, $\sin^2 2\theta_{13} < 0.1$ Chooz data "Fundamentals of Neutrino Physics and Astrophysics" Carlo Giunti and Chung W. Kim

LOCATION



Introduction Double CHOOZ

 Antineutrino flux ← the two nuclear cores of the Chooz power plant results from β- decay of the fission products of four main isotopes ²³⁵U, ²³⁹Pu, ²⁴¹Pu and ²³⁸U.

$$v_e + p \rightarrow e^+ + n$$



Detector structure



- Scintillator (target):
 - Proton -> 20% PXE($C_{16}H_{18}$), 80% of dodecane($C_{12}H_{26}$), small amount gadolinium
 - Neutron capture -> small amount gadolinium

$$V_e + p \rightarrow e^+ + n$$

- Γ catcher:
 - the same optical properties as target.
 - get the full positron annihilation energy.
 - most of the neutron energy released after neutron capture.

Detector structure



- Buffer (stainless steel and PMT support, mineral oil):
 - reduce the single rate in target and gamma catcher.
 - Lower the positron threshold down to 500keV
- Inner veto (mineral oil): muon tagging and fast neutron background rejection.
- achieve a light yield about 200 pe/MeV
- Total PMT number 468 for each.

EXPERIMENTAL METHOD

$$v_e + p \rightarrow e^+ + n$$

• Positron : deposits kinetic energy -> scintillation light and annihilation.

$$E_{\overline{V}_e} \cong 1.293 (MeV) + E_{e^{-1}}$$

• Neutrino

• Neutron captures on hydrogen

 $n + p \rightarrow d + \gamma_{2.223MeV}$

• Neutron capture on Gd

 $n + Gd \rightarrow Gd^* + n\gamma_{8MeV}....$

• Two energy need to be correlated in time and space->neutrino events

ANTINEUTRINO EVENTS PREDICTIONS

• V_e Spectrum from source β - decay

 $_{92}U^{235} + n \rightarrow_{40}Zr^{94} +_{58}Ce^{140} + 2n$

• Electron spectra associated with the _____ thermal neutron -> V_e spectra.

$$\frac{dN}{dE_e} \cong \frac{dN}{dE_{\bar{\nu}_e}}$$



FIG. 6. Time evolution of fission rates for each of the six most important isotopes in one of the Palo Verde reactor cores. The horizontal scale covers a full fuel cycle, at the end of which about 1/3 of the core is replaced with fresh fuel. Only the four most important isotopes are normally used to predict $\bar{\nu}_e$ yields.

"Reactor-based Neutrino Oscillation Experiments" Carlo Bemporad et al.

ANTINEUTRINO EVENTS PREDICTIONS(NO OSCILLATION)

• Antineutrino cross-section on proton

 $\langle \sigma \rangle_{fission} \cong 5.825 \times 10^{-43} cm^2$

• Number of fission per second(Pth~4.27GWth,W~203.87MeV) $N_f = 6.241 \times 10^{18} \sec^{-1} \times (P_{th}[MW]/W[MeV])$

• Antineutrino events rate

$$R_{L} = \frac{N_{f} \times \langle \sigma \rangle_{fission} \times n_{p}}{4\pi L^{2}} \cong 60 events / day$$

ANTINEUTRINO EVENTS PREDICTIONS(OSCILLATION)

$$N_{i} = F \int_{E_{i}}^{E_{i+1}} \int_{0}^{+\infty} S(E_{v}, E'_{v}) \sigma(E_{v}) \phi_{i}(E_{v}, L) P_{\overline{v}_{e} \to \overline{v}_{e}}(E_{v}, L) dE_{v} dE'_{v}$$

- F: normalization factor
- S:energy resolution effect • $\sigma(E_{e^+}) \cong \frac{2\pi^2 \hbar^3}{m_e^5 f \tau_n} p_{e^+} E_{e^+}$, cross section for inverse β -decay
- φ: antineutrino flux
- P: antineutrino flux survival probability

days MC neutrino spectrum



BACKGROUNDS

- V_e Interaction deposits at least1MeV and 8MeV neutron capture in gadolinium.
- Background -> neutron like events
 - Into time window(few 100 µs)
 - Over 1 MeV
- Beta and gamma background
 - U, Th and K from scintillator mass, acrylic vessels, photomultiplier and structure material.(>1MeV)
 - ^{208}Tl in buffer region 2.6MeV gamma emission.

NEUTRON BACKGROUND: NEUTRON LIKE EVENTS

- External cosmic muons
 - Through going muons -> spallation process
 - Estimated by muon fluxes, mean energies and shielding factors
 - Stopped negative muons ->captured by nuclei in target
 - Estimated by depth of shielding, μ-life time and μ-capture times.



• <u>Beta-neutron cascades</u>

- Muon spallation on ${}^{12}C \rightarrow {}^{8}He, {}^{9}Li, {}^{11}Li$ undergo beta decay with a neutron emission
- Uncorrelated muon events: one event per day for far and 9~23 events per day for near.

EXPERIMENT SYSTEMATIC UNCERTAINTIES

• Main errors of CHOOZ

- Antineutrino flux and spectrum(1.9%)
- Cross section of neutrinos on the target protons.(0.8% number of protons, detector efficiency 1.5%)
- CHOOZ total error 2.7%->Double CHOOZ reduces to 0.6%.
 - reduce the systematic errors and background.
 - Two identical detectors ->negligible reactor flux and cross section of neutrinos on the target protons.

ANALYSIS CUTS TO SELECT THE ANTINEUTRINO

- 7 analysis cuts (CHOOZ)-> 3 analysis cuts
 - Reduce analysis cuts -> reduce uncertainty
- Prompt positron signal
 - Energy cut at 500keV and 200µs.(Antineutrino interaction least 1MeV)
- Neutron delayed signal, cut at 6MeV
 - Neutron capture on hydrogen at 2.2MeV
 - Neutron capture on gadoliniumat 8MeV
- neutron capture on gadolinium is less than 200µs.
- Prompt and delay event distance.(2m)

OTHER UNCERTAINTIES

- Solid angle
 - Distance between reactors and detectors.(keep below 0.2%)
- Uncertainty on the scintillator density
 - We need to know the mass of the target to <0.2%.
- Neutron efficiency(captured by H and Gd)

	CHOOZ	Double CHOOZ
Reactor power	0.7%	Negligible
Energy per fission	0.6%	Negligible
Antineutrino/Fission	0.2%	Negligible
Neutrino cross section	0.1%	Negligible
Number of protons/cm3	0.8%	0.2%
Neutron time capture	0.4%	Negligible
Neutron efficiency	0.85%	0.2%
Neutron energy cut	0.4%	0.2%

SENSITIVITY

• Least squares Minimization

$$m_i = t_i(\vec{p}) + r_i\sigma_i + \sum_k s_k\Delta_{ik}$$

 m: measurement of data-background, t: the model prediction, σ: the uncorrelated (statistical)error, Δ:correlated(systematic error) from source k.

• Probability density function of measurements

$$P = C \exp\left(-\frac{1}{2}\chi^{2}\right), \chi^{2} = \sum_{ij} \left(\frac{m_{i}}{t_{i}} - 1\right) V_{ij}^{-1} \left(\frac{m_{j}}{t_{j}} - 1\right), V_{ij} = \delta_{ij}\sigma_{i}^{2} + \sum_{k} \Delta_{ik}\Delta_{jk}$$

- Correlated : theoretical cross section of detector, reactor fluxes(spectrum of antineutrino flux)
- Uncorrelated: proton numbers, baseline lengths, a part of detector efficiency, background..

SENSITIVITY MODELS

• one detector one reactors model

$$\chi^{2} = \left(\frac{m}{t} - 1\right) V^{-1} \left(\frac{m}{t} - 1\right) = \frac{\left[\left(\frac{m}{t} - 1\right)\right]^{2}}{\sigma_{c}^{2} + \left(\sigma_{u}^{(r)}\right)^{2} + \left(\sigma_{c}^{(r)}\right)^{2} + \sigma_{u}^{2}}$$
$$\approx \frac{\sin^{4} 2\theta \left(\left\langle \sin^{2} \left(\frac{\Delta m^{2} L}{4E}\right) \right\rangle\right)^{2}}{\sigma_{c}^{2} + \left(\sigma_{u}^{(r)}\right)^{2} + \left(\sigma_{c}^{(r)}\right)^{2} + \sigma_{u}^{2}}, V = \sigma_{c}^{2} + \left(\sigma_{u}^{(r)}\right)^{2} + \left(\sigma_{c}^{(r)}\right)^{2} + \sigma_{u}^{2}}$$

$$\left\langle \sin^2\left(\frac{\Delta m^2 L}{4E}\right) \right\rangle = F \int_{E_i}^{E_{i+1}} \int_0^{+\infty} S(E_v, E'_v) \sigma(E_v) \phi_i(E_v, L) \sin^2\left(\frac{\Delta m^2 L}{4E}\right) dE_v dE'_v$$

Form : "Systematic limit on $\sin^2 2\theta_{13}$ in neutrino oscillation experiments with multi-reactor" H. Sugiyama et al.

SENSITIVITY MODELS

• two detector one reactor model

$$\chi^{2} = \left(\frac{m_{n}}{t_{n}} - 1, \frac{m_{f}}{t_{f}} - 1\right) V^{-1} \left(\frac{m_{n}}{t_{n}} - 1\\ \frac{m_{f}}{t_{f}} - 1\right) = \frac{\left[\left(m_{n} / t_{n} - 1\right) + \left(m_{f} / t_{f} - 1\right)\right]^{2}}{4\sigma_{c}^{2} + 4\left(\sigma_{u}^{(r)}\right)^{2} + 4\left(\sigma_{c}^{(r)}\right)^{2} + 2\sigma_{u}^{2}} + \frac{\left[\left(m_{n} / t_{n} - 1\right) - \left(m_{f} / t_{f} - 1\right)\right]^{2}}{2\sigma_{u}^{2}}\right]$$
$$\approx \sin^{4} 2\theta \left[\left(\left\langle\sin^{2}\left(\frac{\Delta m^{2}L_{f}}{4E}\right)\right\rangle - \left\langle\sin^{2}\left(\frac{\Delta m^{2}L_{n}}{4E}\right)\right\rangle\right)^{2} / 2\sigma_{u}^{2}\right]$$

Form : "Systematic limit on $\sin^2 2\theta_{13}$ in neutrino oscillation experiments with multi-reactor" H. Sugiyama et al.

SENSITIVITY OF $\sin^2 2\theta_{13}$ (ONE DETECTOR VS. TWO DETECTOR ONE REACTOR MODEL)

• 100days MC data,

 $\Delta m_{31}^2 = 2.4_{-0.5}^{0.6} \times 10^{-3} eV$

	90% C.L.	70% C.L.
Two detector	$0.02 \sim 0.015$	0.0127~0.009
One detector	$0.10 \sim 0.07$	0.06~0.04



Recent work: Energy scale

• To reconstruct the conversion function between a measurable detector quantity and energy.

• processes

- The energy of measured particles
 - Quenching of the scintillation light
 - Cerenkov light

$$\frac{E_{visible}}{E_{real}} (E) = S \left[Q_{\gamma} (K_b, E) + C_{\upsilon} P_{\gamma} (E) \right]$$

"A precise determination of the Kamland energy scale" Timothy M. Classen thesis.

Scintillator

• Solvents

- 20% $PXE(C_{16}H_{18})$:collect energy, conduct energy to fluor.
- 80% of dodecane($C_{12}H_{26}$): improve the chemical compatibility with the acrylic, increase the number of free protons.

• Fluor (0.3~1%)

- Primary-> PPO(emission λ 357 nm): able to be excited to a light emitting state by excited solvent molecules.
- Secondary-> Bis-MSB(emission λ 420 nm): wavelength shifter.

IONIZATION QUENCHING

• When a large amount of energy is deposited in a small area , some of molecules in scinllator will shed their excess energy thermally through a quenched energy.

• Birks' Law

$$\frac{E_{visible}}{E_{real}} = \frac{S}{E_{real}} \int_{0}^{E} \frac{dE}{1 + K_{b}} \frac{dE_{c}}{dx}$$

• Kb is Birks' constant, S scintillation efficiency, E is particle energy, and x is the range in scintillator.





Simulation by MC

Cerenkov light

• Cerenkov radiation is produced whenever a charged particle is traveling faster than the local speed of light.



$$\frac{d^2 N}{dx d\lambda} = \frac{2\pi\alpha z^2}{\lambda^2} \left(1 - \frac{1}{\beta^2 n(\lambda)^2} \right)$$

- N is number of photons, x is track length, α is the fine structure constant and z is the particle's charge.
- The light will absorb by PXE and reemit by fluor

QUENCH AND CERENKOVE LIGHT FLUX IN DETECTOR

Only Quench light

Only Cerenkov light





ENERGY SCALE WORK

• Quench

- the quenching bench measurements->Values of Birk's parameter Kb for MC .
- Calibration source natural alpha sources-> produce no Cerenkov light.
- Compare calibration data->adjust Kb constants.

• Cerenkov light

• Calibrated by Compton scattering

RECENT WORK: ENVIRONMENTAL MONITORING

- "Slowmon system", environmental monitoring system installation is done in far detector.
 - environmental monitoring system, Control systematic effects and Provide alarms, warnings, diagnostics
 - Detected items: temperature, magnetic field around PMT, voltage values of Front-end boards and hall and control room temperature and humidity.





Buffer tank thermal meters data from 11/25~11/29





Magnetic field in Buffer tank from $2/21 \sim 9/2$



RECENT PROCESS

- Temperature Auto-warning system is done in lab
- Filling process (especial target tank)depend on the temperature changing in the tanks.
- Magnetic monitoring is proved working well in IV lid open period.
- IV and Buffer thermal data-> thermal model of detector-> proton number.

FINAL FITTING PROCESS

• Constructing a Covariance Matrix

$$P = C \exp\left(-\frac{1}{2}\chi^{2}\right), \chi^{2} = \sum_{ij} \left(\frac{m_{i}}{t_{i}} - 1\right) V_{ij}^{-1} \left(\frac{m_{j}}{t_{j}} - 1\right), V_{ij} = \delta_{ij}\sigma_{i}^{2} + \sum_{k} \Delta_{ik}\Delta_{jk}$$

- Parameters determined directly from calib. Data
- Parameters should be simultaneously varied in MC to match calib. Data

CONCLUSION

• 3 mass eigenstate model is the simplest model to explain three flavor neutrino oscillation

- Reactor neutrino experiment advantages
 - Doesn't depend on the δ -CP phase
 - Uniform antinutrino flux
 - no CP if $\sin^2 \theta_{13} \rightarrow 0$
- Double Chooz experiment
 - Near detector-> raise sensitivity from Sensitivity models $\sin^2 \theta_{13} \cong 0.02 \sim 0.015$
 - Buffer range -> reduce background and threshold energy

CONCLUSION

• Recent work

- Environmental monitoring
 - Hardware and database are done
 - Thermal information analysis for filling system
 - Warning system
 - Thermal model of detector-> number of protons in detector
- Energy scale and final fitting
 - Parameters determined directly from calib. Data
 - Constructing a Covariance Matrix

REFERENCE

- Double Chooz: A Search for the Neutrino Mixing Angle θ13" F. Ardellier et al. <u>http://arxiv.org/PS_cache/hepex/pdf/0606/0606025v4.pdf</u>
- "Letter of Intent for Double-CHOOZ: a Search for the Mixing Angle θ13" F. Ardellier et al. <u>http://arxiv.org/PS_cache/hep-ex/pdf/0405/0405032v1.pdf</u>
- "Reactor-based Neutrino Oscillation Experiments" Carlo Bemporad et al. arXiv:hep-hp/0107277 v1
- "Systematic limit on $\sin^2 2\theta_{13}$ in neutrino oscillation experiments with multi-reactor" H. Sugiyama et al.
- "Error Estimates on Parton Density Distributions" M Botje et al.
- "A precise determination of the Kamland energy scale" Timothy M. Classen thesis.
- "Neutrino Phenomenology Facts, and Question" Boris Kayser 2009 neutrino summer school

Systematic errors

- Global normalization error: uncertainty of antineutrino flux and detector cross section(no impact)
- Relative normalization error: experiment error, uncertainties on the detector design and event select cuts.
- Spectral shape error: antineutrino spectrum shape ->the energy bin we take.
- Energy scale: energy scale calibration uncertainty of visible energy(seen in the detector)
- Background subtraction step: only one uncorrelated error

Error type	
Global normalization	2%
Relative normalization	0.6%
Spectrum shape	2%
Energy scale	0.5%
background	0.5%

REACTOR NEUTRINO EXPERIMENT PROPERTIES

flux and cross section

Neutrino Δm^2 sensitivity



"Reactor-based Neutrino Oscillation Experiment" Carlo Bemporad et al.

MUON SPALLATION AND PHOTO-ABSORPTION

• spallation

• Photo-absorption



CROSS SECTION FOR NEUTRINO ABSORPTION

• Reaction rate

$$dW_{r} \equiv JN \frac{d\sigma_{r}(\theta,\phi)}{d\Omega} d\Omega = \frac{2\pi}{V} \rho(E_{f}) |m_{if}|^{2}, \rho(E_{f}) = \frac{Vq_{f}^{2}}{8\pi^{3}v_{f}} d\Omega$$

• $n \rightarrow p + e^{-} + \overline{v}_{e}$ cross section

$$\frac{d\sigma}{d\Omega} = \frac{2\pi}{\hbar c} G_{F}^{2} \langle |m_{fi}|^{2} \rangle \left[\frac{p_{e}E_{e}}{(2\pi\hbar)^{3}c^{2}} \right] \left[\frac{p_{\overline{v}}^{2}}{(2\pi\hbar)^{3}c^{2}} \right]$$
• $n \frac{d}{du}$
• $\overline{v}_{e} + p \rightarrow n + e^{+}$ cross section

$$\frac{d\sigma}{d\Omega} = \frac{2\pi}{\hbar c} G_{F}^{2} \langle |m_{fi}|^{2} \rangle \left[\frac{p_{e^{+}}E_{e^{+}}}{(2\pi\hbar)^{3}c^{2}} \right]$$
• $u \frac{d}{u}$
• $v_{e^{+}} = \frac{2\pi}{\hbar c} G_{F}^{2} \langle |m_{fi}|^{2} \rangle \left[\frac{p_{e^{+}}E_{e^{+}}}{(2\pi\hbar)^{3}c^{2}} \right]$
• $u \frac{d}{u}$
• $u \frac{d}{u}$

CONFIDENCE INTERVAL

ο 90%=1.28σ

o 68.27%~ σ



From: Revised September 2009 by G. Cowan (RHUL).

THE METHOD OF LEAST SQUARES

• LS estimator ->minimum of $\chi^2(\theta) = (m - t(\theta))^T V^{-1}(m - t(\theta))$ • Chi^2 is equal to zero->LS estimators $t(x_i; \vec{\theta}) = \sum_{j=1}^m \theta_j h_j(x_i); \hat{\theta} = (H^T V^{-1} H)^{-1} H^T V^{-1} \vec{m} \equiv D\vec{m} = U\vec{g}$ $U = DVD^T (H^T V^{-1} H)^{-1}; g_i = \sum_{j,k=1}^N m_j h_i(x_k) (V^{-1})_{jk}$

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MONTE CARLO TECHNIQUES

- Sample random variables governed by complicated probability density function
- F(x) is a uniform distribution (0,1)
- f(x) desired probability density function.

$$u = F(x)$$
$$x = F^{-1}(u)$$



Revised September 2009 by G. Cowan (RHUL).