

## CP and T violation tests in neutrino oscillation

Jiro Arafune\* and Joe Sato†

*Institute for Cosmic Ray Research, University of Tokyo, Midori-cho, Tanashi, Tokyo 188, Japan*

(Received 25 July 1996; revised manuscript received 16 September 1996)

We examine how large violation effects of  $CP$  and  $T$  are allowed in long baseline neutrino experiments. When we attribute only the atmospheric neutrino anomaly to neutrino oscillation we may have large  $CP$ -violation effects. When we attribute both the atmospheric neutrino anomaly and the solar neutrino deficit to neutrino oscillation we may have sizable  $T$  violation effects proportional to the ratio of the two mass differences; it is difficult to see  $CP$  violation since we cannot ignore the matter effect. We give a simple expression for  $T$  violation in the presence of matter. [S0556-2821(97)00903-X]

PACS number(s): 14.60.Pq, 11.30.Er

### I. INTRODUCTION

$CP$  or  $T$  violation is a fundamental and important problem of particle physics and cosmology. The  $CP$  study of the lepton sector, though it has been less examined than that of the quark sector, is indispensable, since the neutrinos are allowed to have masses and complex mixing angles in the electroweak theory.

The neutrino oscillation search is a powerful experiment which can examine masses and mixing angles of the neutrinos. In fact, several underground experiments have shown a lack of the solar neutrinos [1–4] and anomaly in the atmospheric neutrinos [5–9], implying that neutrino oscillations may occur. The atmospheric neutrino anomaly suggests a mass difference around  $10^{-3}$ – $10^{-2}$  eV<sup>2</sup> [10–12], which encourages us to perform long baseline neutrino experiments. Recently such experiments have been planned and will be in operation in the near future [13,14]. It seems necessary for us to examine whether there is a chance to observe not only neutrino oscillations but also  $CP$  or  $T$  violation by long baseline experiments. In this paper we study such possibilities taking into account the atmospheric neutrino experiments and also considering the solar neutrino experiments and others.

### II. FORMULATION OF CP AND T VIOLATION IN NEUTRINO OSCILLATION

#### A. Brief review

We briefly review  $CP$  and  $T$  violation in vacuum oscillation [15–17] to clarify our notation.

Let us denote the mass eigenstates of three generations of neutrinos by  $\nu_m = (\nu_1, \nu_2, \nu_3)$  with mass eigenvalues<sup>1</sup> ( $m_1, m_2, m_3$ ) and the weak eigenstates by  $\nu_w = (\nu_e, \nu_\mu, \nu_\tau)$  corresponding to electron,  $\mu$  and  $\tau$ , respectively. They are connected by a unitary transformation

$$\nu_w = U \nu_m, \quad (1)$$

\*Electronic address: arafune@icrhp3.icrr.u-tokyo.ac.jp

†Electronic address: joe@icrhp3.icrr.u-tokyo.ac.jp

<sup>1</sup>We assume  $m_1 < m_2 < m_3$  in vacuum.

where  $U$  is a unitary ( $3 \times 3$ ) matrix similar to the Cabibbo-Kobayashi-Maskawa (CKM) matrix for quarks. We will use the parametrization for  $U$  by Chau and Keung [18–20]:

$$U = \begin{pmatrix} 1 & 0 & 0 \\ 0 & c_\psi & s_\psi \\ 0 & -s_\psi & c_\psi \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & e^{i\delta} \end{pmatrix} \begin{pmatrix} c_\phi & 0 & s_\phi \\ 0 & 1 & 0 \\ -s_\phi & 0 & c_\phi \end{pmatrix} \\ \times \begin{pmatrix} c_\omega & s_\omega & 0 \\ -s_\omega & c_\omega & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (2)$$

$$= \exp(i\psi\lambda_7) \Gamma \exp(i\phi\lambda_5) \exp(i\omega\lambda_2), \quad (3)$$

where the  $\lambda$ 's are the Gell-Mann matrices.

The evolution equation for the weak eigenstate is given by

$$i \frac{d}{dx} \nu_w = -U \text{diag}(p_1, p_2, p_3) U^\dagger \nu_w \\ \simeq \left( -p_1 + \frac{1}{2E} U \text{diag}(0, \delta m_{21}^2, \delta m_{31}^2) U^\dagger \right) \nu_w \\ \sim \frac{1}{2E} U \text{diag}(0, \delta m_{21}^2, \delta m_{31}^2) U^\dagger \nu_w, \quad (4)$$

where  $p_i$ 's are the momenta,  $E$  is the energy, and  $\delta m_{ij}^2 = m_i^2 - m_j^2$ . A term proportional to a unit matrix like  $p_1$  in Eq. (4) is dropped because it is irrelevant to the transition probability.

The solution for the equation is

$$\nu_w(x) = U \exp\left(-i \frac{x}{2E} \text{diag}(0, \delta m_{21}^2, \delta m_{31}^2)\right) U^\dagger \nu_w(0). \quad (5)$$

The transition probability of  $\nu_\alpha \rightarrow \nu_\beta$  ( $\alpha, \beta = e, \mu, \tau$ ) at a distance  $L$  is given by

$P(\nu_\alpha \rightarrow \nu_\beta; E, L)$

$$= \left| \sum_{i,j} U_{\beta i} \left[ \exp \left( -i \frac{L}{2E} \text{diag}(0, \delta m_{21}^2, \delta m_{31}^2) \right) \right]_{ij} U_{\alpha j}^* \right|^2 \quad (6)$$

$$= \sum_{i,j} U_{\beta i} U_{\beta j}^* U_{\alpha i} U_{\alpha j} \exp \{ -i \delta m_{ij}^2 (L/2E) \}. \quad (7)$$

$T$  violation gives the difference between the transition probability of  $\nu_\alpha \rightarrow \nu_\beta$  and that of  $\nu_\beta \rightarrow \nu_\alpha$  [21]:

$$\begin{aligned} & P(\nu_\alpha \rightarrow \nu_\beta; E, L) - P(\nu_\beta \rightarrow \nu_\alpha; E, L) \\ &= -4(\text{Im} U_{\beta 1} U_{\beta 2}^* U_{\alpha 1} U_{\alpha 2}) \\ &\quad \times (\sin \Delta_{21} + \sin \Delta_{32} + \sin \Delta_{13}) \\ &\equiv 4Jf, \end{aligned} \quad (8)$$

$$\equiv 4Jf, \quad (9)$$

where

$$\Delta_{ij} \equiv \delta m_{ij}^2 \frac{L}{2E} = 2.54 \frac{(\delta m_{ij}^2 / 10^{-2} \text{ eV}^2)}{(E/\text{GeV})} (L/100 \text{ km}), \quad (10)$$

$$J \equiv -\text{Im} U_{\beta 1} U_{\beta 2}^* U_{\alpha 1} U_{\alpha 2}, \quad (11)$$

$$f \equiv (\sin \Delta_{21} + \sin \Delta_{32} + \sin \Delta_{13}) \quad (12)$$

$$= -4 \sin \frac{\Delta_{21}}{2} \sin \frac{\Delta_{32}}{2} \sin \frac{\Delta_{13}}{2}. \quad (13)$$

The unitarity of  $U$  gives

$$J = \pm \sin \omega \cos \omega \sin \psi \cos \psi \sin \phi \cos^2 \phi \sin \delta \quad (14)$$

with the sign  $+$  ( $-$ ) for  $\alpha, \beta$  in cyclic (anticyclic) order [ $+$  for  $(\alpha, \beta) = (e, \mu), (\mu, \tau),$  or  $(\tau, e)$ ]. In the following we assume the cyclic order for  $(\alpha, \beta)$  for simplicity.

There are bounds for  $J$  and  $f$ ,

$$|J| \leq \frac{1}{6\sqrt{3}}, \quad (15)$$

where the equality holds for  $|\sin \omega| = 1/\sqrt{2}$ ,  $|\sin \psi| = 1/\sqrt{2}$ ,  $|\sin \phi| = 1/\sqrt{3}$ , and  $|\sin \delta| = 1$ , and [22]

$$|f| \leq \frac{3\sqrt{3}}{2}, \quad (16)$$

where the equality holds for  $\Delta_{21} \equiv \Delta_{32} \equiv 2\pi/3 \pmod{2\pi}$ .

In the vacuum the CPT theorem gives the relation between the transition probability of an antineutrino and that of a neutrino,

$$P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta; E, L) = P(\nu_\beta \rightarrow \nu_\alpha; E, L), \quad (17)$$

which relates  $CP$  violation to  $T$  violation:

$$\begin{aligned} & P(\nu_\alpha \rightarrow \nu_\beta; E, L) - P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta; E, L) \\ &= P(\nu_\alpha \rightarrow \nu_\beta; E, L) - P(\nu_\beta \rightarrow \nu_\alpha; E, L). \end{aligned} \quad (18)$$

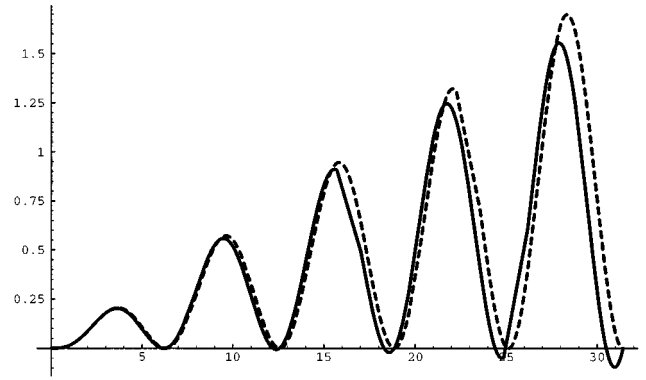


FIG. 1. Graph of  $f(\Delta_{31}, \epsilon)$  for  $\epsilon=0.03$ . The solid line and dashed line represent the exact expression, Eq. (19), and the approximated one, Eq. (20), respectively. The approximated  $f$  has peaks at  $\Delta_{31}=3.67, 9.63, 15.8, \dots$  irrespectively of  $\epsilon$ .

### B. $CP$ and $T$ violation with disparate mass differences

Let us consider how large the  $T(CP)$  violation can be in the “disparate” mass difference case,<sup>2</sup> say  $\epsilon \equiv \delta m_{21}^2 / \delta m_{31}^2 \ll 1$ . In this case the following two situations are interesting [21], since in the case  $\Delta_{31} \ll 1$  we have too small  $f [\approx O(\epsilon \Delta_{31}^3)]$  due to Eq. (13) to observe the  $T(CP)$  violation effect.

Situation 1.  $\Delta_{31} \sim 1$ . Because  $|\epsilon \Delta_{31}| \ll 1$  in this case, the oscillatory part  $f$  becomes  $O(\epsilon)$ :

$$\begin{aligned} f(\Delta_{31}, \epsilon) &= \sin \Delta_{21} + \sin \Delta_{32} + \sin \Delta_{13} \\ &= \sin(\epsilon \Delta_{31}) + \sin\{(1-\epsilon)\Delta_{31}\} - \sin \Delta_{31} \end{aligned} \quad (19)$$

$$= \epsilon \Delta_{31} (1 - \cos \Delta_{31}) + O(\epsilon^2 \Delta_{31}^2). \quad (20)$$

Figure 1 shows the graph of  $f(\Delta_{31}, \epsilon=0.03)$ . The approximation Eq. (20) works very well up to  $|\epsilon \Delta_{31}| \sim 1$ . In the following we will use Eq. (20) instead of Eq. (19). We see many peaks of  $f(\Delta_{31}, \epsilon)$  in Fig. 1. In practice, however, we do not see such sharp peaks but observe the value averaged around there, for  $\Delta_{31}$  has a spread due to the energy spread of neutrino beam ( $|\delta \Delta_{31} / \Delta_{31}| = |\delta E / E|$ ). In the following we will assume  $|\delta \Delta_{31} / \Delta_{31}| = |\delta E / E| = 20\%$  [23] as a typical value.

Table I gives values of  $f(\Delta_{31}, \epsilon)/\epsilon$  at the first several peaks and the averaged values around there.

We see the  $T$ -violation effect,

$$\begin{aligned} & \langle P(\nu_\alpha \rightarrow \nu_\beta) - P(\nu_\beta \rightarrow \nu_\alpha) \rangle_{20\%} \\ &= 4J \langle f \rangle_{20\%} = J \epsilon \times \begin{cases} 25.9, \\ 56.0, \\ 62.4, \\ \vdots \end{cases} \quad \text{for } \Delta_{31} = \begin{cases} 3.67, \\ 9.63, \\ 15.8, \\ \vdots \end{cases} \end{aligned} \quad (21)$$

at peaks for neutrino beams with a 20% energy spread. Note that the averaged peak values decrease with the spread of neutrino energy.

<sup>2</sup>Hereafter we denote the larger mass difference by  $\delta m_{31}^2$  and the smaller one by  $\delta m_{21}^2$  in the case that the mass differences have a large ratio.

TABLE I. The peak values of  $f(\Delta_{31}, \epsilon)/\epsilon$  and the corresponding averaged values. Here  $\langle f/\epsilon \rangle_{20\% (10\%)}$  is a value of  $f(\Delta_{31}, \epsilon)/\epsilon = \Delta_{31}(1 - \cos\Delta_{31})$  [see Eq. (20)] averaged over the range  $0.8\Delta_{31} - 1.2\Delta_{31}$  ( $0.9\Delta_{31} - 1.1\Delta_{31}$ ).

$\Delta_{31}$	$f/\epsilon$	$\langle f/\epsilon \rangle_{10\%}$	$\langle f/\epsilon \rangle_{20\%}$
3.67	6.84	6.75	6.48
9.63	19.1	17.6	14.0
15.8	31.5	25.7	15.6
$\vdots$	$\vdots$	$\vdots$	$\vdots$

Which peak we can reach depends on  $\delta m_{31}^2$ ,  $L$ , and  $E$ . The first peak  $\Delta_{31}=3.67$  is reached, for example, by  $\delta m_{31}^2=10^{-2}$  eV<sup>2</sup>,  $L=250$  km (for the KEK-Kamiokande long baseline experiment) and neutrino energy  $E=1.73$  GeV. In this case we see the  $T(CP)$ -violation effect best at  $|25.9J\epsilon| \leq 2.50\epsilon$  since we have a bound on  $J$  as Eq. (15).

Situation 2.  $\Delta_{31} \gg 1$ . Because  $\sin\Delta_{32}$  and  $\sin\Delta_{13}$  oscillate rapidly and vanish after being averaged over the energy spread in this case, the oscillatory part  $f$  is dominated by  $\sin\Delta_{21}$ . Since  $f$  now has a bound  $|f| \leq 1$  instead of Eq. (16), the  $T$ -violation effect  $4Jf$  is bounded as  $|4Jf| \leq |4J|$ . (For an energy spread of 10–20% of the neutrino beam [23],  $\Delta_{31} > 30$  is enough for  $\sin\Delta_{32}$  and  $\sin\Delta_{13}$  to oscillate rapidly and vanish after being averaged.)

### III. CP VIOLATION

There are a variety of possible combinations of the parameters, three mixing angles, two mass differences, and a  $CP$ -violating phase. When we consider only the atmospheric neutrino anomaly to be attributed to the neutrino oscillation, we can take the mass differences,  $\delta m_{21}^2$  and  $\delta m_{31}^2$  (and hence  $\delta m_{32}^2$ ), to be comparable, while when we consider both the solar and the atmospheric neutrino anomalies to be attributed to the neutrino oscillation, we expect  $\delta m_{21}^2$  and  $\delta m_{31}^2$  to be ‘‘disparate,’’  $\delta m_{21}^2/\delta m_{31}^2 \ll 1$ .

We investigate how large the  $CP$ -violation effect can be in the neutrino oscillation for the above two cases.

#### A. Comparable mass difference case

Let us examine the case of mass differences to be the same order of magnitude.

We use a parameter set that  $(\delta m_{21}^2, \delta m_{31}^2) = (3.8, 1.4) \times 10^{-2}$  eV<sup>2</sup>,  $(\omega, \phi, \psi) = (19^\circ, 43^\circ, 41^\circ)$ , and  $\delta$  is arbitrary, derived by Yasuda [12] through the analysis of the atmospheric neutrino anomaly. Here the matter effect [24,25] is negligibly small and Eq. (18) is available.

With the use of Eqs. (9), (14), and (18) this parameter set gives the  $CP$ -violation effect

$$P(\nu_\alpha \rightarrow \nu_\beta) - P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta) = 0.22 \sin\delta f(x), \quad (22)$$

where

$$f(x) = (\sin 3.8x + \sin 2.4x - \sin 1.4x) \quad (23)$$

and

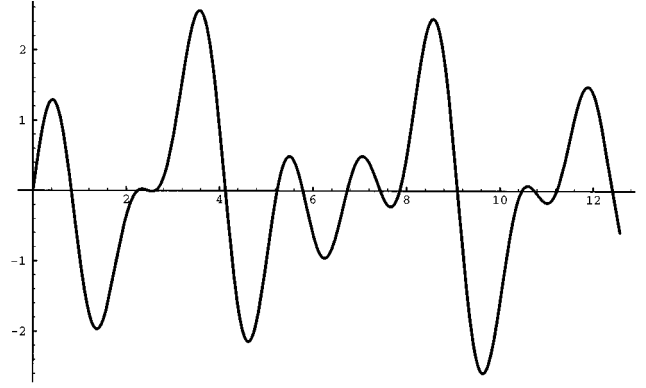


FIG. 2. Graph of  $f(x)$  of Eq. (23). There are high peaks (positive or negative) at  $x=0.42, 1.4, 3.6, 4.6, \dots$ . Values of  $f(x)$  at peaks averaged over an energy spread of 10–20% are  $\langle f(0.42) \rangle = 1.3 - 1.3$ ,  $\langle f(1.4) \rangle = -1.9$  to  $-1.8$ ,  $\langle f(3.6) \rangle = 2.2 - 1.4$ ,  $\langle f(4.6) \rangle = -1.5$  to  $-0.40, \dots$

$$x = 2.5 \frac{(L/100 \text{ km})}{(E/\text{GeV})}. \quad (24)$$

Figure 2 shows the oscillatory part  $f(x)$ . There are many peaks  $f(x)$  showing the possibility to observe the large  $CP$ -violation effect. For example, we may see a very large difference between the transition probabilities,  $\langle P(\nu_\alpha \rightarrow \nu_\beta) - P(\bar{\nu}_\alpha \rightarrow \bar{\nu}_\beta) \rangle_{20\%} \sim 0.4 \sin\delta$  for  $L=250$  km (for the KEK-Kamiokande experiment) and  $E \sim 4.5$  GeV corresponding to  $x \sim 1.4$ , if we have a large  $\sin\delta$ .

Incidentally we may remark that the survival probability of solar neutrino is calculated to be 0.45 for those mixing angles. This value is consistent with both Gallium experiments [1,2] and the Kamiokande experiment [3], but it is inconsistent with the Homestake result [4] if all of the solar neutrino anomaly should be attributed to the neutrino oscillation [26].

In conclusion we may see a large  $CP$ -violation effect when we have comparable mass differences. In this respect we note that the long baseline experiments are urgently desirable.

#### B. Disparate mass difference case

Next we consider the ‘‘disparate’’ mass difference case  $\delta m_{21}^2/\delta m_{31}^2 \ll 1$ .

The case  $\delta m_{31}^2 \sim 1$  eV<sup>2</sup> and  $\delta m_{21}^2 \sim 10^{-2}$  eV<sup>2</sup> is favored by the hot dark matter scenario [27] and the atmospheric neutrino anomaly. This case is already analyzed by Tanimoto [28] and we will not discuss it here.

The case  $\delta m_{31}^2 \sim 10^{-2}$  eV<sup>2</sup> and  $\delta m_{21}^2 \sim 10^{-4}$  eV<sup>2</sup> could typically explain the anomalies of the atmospheric and the solar neutrinos [11]. In this case we cannot neglect the matter effect [24,25]

$$2\sqrt{2}G_F n_e E \sim 2 \times 10^{-4} \text{ eV}^2 \left( \frac{E}{\text{GeV}} \right) \left( \frac{n}{3 \text{ g/c.c.}} \right), \quad (25)$$

where  $n_e$  is the electron number density of the earth and  $n$  is the matter density of the surface of the earth, since it is greater than  $\delta m_{21}^2$ . It requires one to subtract such an effect

in order to deduce the pure  $CP$ -violation effect [29]. In principle, it is possible because the matter effect is proportional to  $E$  while  $\delta m_{21}^2$  is constant.

**IV. T VIOLATION**

In the matter with constant density,<sup>3</sup> we have a pure  $T$ -violation effect  $P(\nu_\alpha \rightarrow \nu_\beta) - P(\nu_\beta \rightarrow \nu_\alpha)$ , though we do not observe a pure  $CP$ -violation effect because of an apparent  $CP$  violation due to matter.

**A.  $T$  violation in matter**

When a neutrino is in matter, its matrix of the effective mass squared  $M_m^2$  of weak eigenstates is [19,20]

$$M_m^2 = U \begin{pmatrix} 0 & & \\ & \delta m_{21}^2 & \\ & & \delta m_{31}^2 \end{pmatrix} U^\dagger + \begin{pmatrix} a & & \\ & 0 & \\ & & 0 \end{pmatrix}, \quad (26)$$

where  $a = 2\sqrt{2}G_F n_e E$  and  $U$  is given by Eq. (2). This is diagonalized by a mixing matrix  $U_m$  as  $M_m^2 = U_m \text{diag}(\tilde{m}_1^2, \tilde{m}_2^2, \tilde{m}_3^2) U_m^\dagger$ . It is written with a real unitary (orthogonal) matrix  $\tilde{U}$  as

$$D_m \equiv \text{diag}(\tilde{m}_1^2, \tilde{m}_2^2, \tilde{m}_3^2) = U_m^\dagger M_m^2 U_m = \tilde{U}^\dagger \left\{ U_\phi U_\omega \begin{pmatrix} 0 & & \\ & \delta m_{21}^2 & \\ & & \delta m_{31}^2 \end{pmatrix} U_\omega^T U_\phi^T + \begin{pmatrix} a & & \\ & 0 & \\ & & 0 \end{pmatrix} \right\} \tilde{U} \\ = \tilde{U}^\dagger \left\{ \begin{pmatrix} a + \delta m_{31}^2 \sin^2 \phi & 0 & \delta m_{31}^2 \cos \phi \sin \phi \\ 0 & 0 & 0 \\ \delta m_{31}^2 \cos \phi \sin \phi & 0 & \delta m_{31}^2 \cos^2 \phi \end{pmatrix} + \delta m_{21}^2 U_\phi U_\omega \begin{pmatrix} 0 & & \\ & 1 & \\ & & 0 \end{pmatrix} U_\omega^T U_\phi^T \right\} \tilde{U}, \quad (31)$$

where  $U_\phi = \exp(i\phi\lambda_5)$  and  $U_\omega = \exp(i\omega\lambda_2)$ .

An exact result for  $U_m$  and  $D_m$  is given in [30], though their result is rather complicated. Here we show a simple expression for  $U_m$  and  $D_m$  in the case  $\delta m_{21}^2 \ll a, \delta m_{31}^2$ . We derive  $U_m$  and  $D_m$  in this case using perturbation with respect to small  $\delta m_{21}^2$ .

First we decompose  $\tilde{U} = U_0 V$  and diagonalize by  $U_0$  the first term of the parenthesis  $\{ \}$  of Eq. (31), the eigenvalues of which we denote by  $\Lambda_i$  s. We find

$$U_0 = \exp(i\phi'\lambda_5) \quad \text{with} \quad \tan 2\phi' = \frac{\delta m_{31}^2 \sin 2\phi}{\delta m_{31}^2 \cos 2\phi - a}, \quad (32)$$

and

$$\Lambda_1 = \frac{(a + \delta m_{31}^2) - \sqrt{(a + \delta m_{31}^2)^2 - 4a\delta m_{31}^2 \cos^2 \phi}}{2}, \\ \Lambda_2 = 0, \\ \Lambda_3 = \frac{(a + \delta m_{31}^2) + \sqrt{(a + \delta m_{31}^2)^2 - 4a\delta m_{31}^2 \cos^2 \phi}}{2}. \quad (33)$$

We have

$$U_m = \exp(i\psi\lambda_7) \Gamma \tilde{U}. \quad (27)$$

With arguments analogous to Sec. II A we have the  $T$ -violation effect

$$P(\nu_\alpha \rightarrow \nu_\beta) - P(\nu_\beta \rightarrow \nu_\alpha) = 4J_m f_m, \quad (28)$$

where

$$J_m = -\text{Im} U_{m\beta 1} U_{m\beta 2}^* U_{m\alpha 1}^* U_{m\alpha 2} \\ = \sin\psi \cos\psi \tilde{U}_{11} \tilde{U}_{12} \tilde{U}_{13} \sin\delta, \quad (29)$$

$$f_m = \sin \frac{\tilde{m}_2^2 - \tilde{m}_1^2}{2E} L + \sin \frac{\tilde{m}_3^2 - \tilde{m}_2^2}{2E} L + \sin \frac{\tilde{m}_1^2 - \tilde{m}_3^2}{2E} L. \quad (30)$$

We get

<sup>3</sup>Note that the time reversal of  $\nu_\alpha \rightarrow \nu_\beta$  requires the exchange of the production point and the detection point and the time reversal of  $P(\nu_\alpha \rightarrow \nu_\beta)$  in matter is in general different from  $P(\nu_\beta \rightarrow \nu_\alpha)$  [19].

$$D_m = V^\dagger \left\{ \begin{pmatrix} \Lambda_1 & & \\ & \Lambda_2 & \\ & & \Lambda_3 \end{pmatrix} + \delta m_{21}^2 U_{\phi-\phi'} U_\omega \begin{pmatrix} 0 & & \\ & 1 & \\ & & 0 \end{pmatrix} U_\omega^T U_{\phi-\phi'}^T \right\} V \equiv V^\dagger \{ \text{diag}(\Lambda_1, \Lambda_2, \Lambda_3) + \delta m_{21}^2 H \} V. \quad (34)$$

Next we diagonalize the whole  $M_m^2$  by  $V$  with perturbation with respect to small  $\delta m_{21}^2$ .

At the zeroth order of  $\delta m_{21}^2$  we have  $\tilde{m}_i^2 = \Lambda_i$ ,  $V_{ij} = \delta_{ij}$ , and  $\tilde{U} = U_0$  which gives  $\tilde{U}_{12} = (U_0)_{12} = 0$  and hence  $J_m = 0$  [see Eq. (29)].

At the first order of perturbation, we have

$$\tilde{m}_i^2 = \Lambda_i + \delta m_{21}^2 H_{ii}, \quad (35)$$

$$V_{ij} = \begin{cases} 1 & \text{for } i=j, \\ \delta m_{21}^2 \frac{H_{ij}}{\Lambda_j - \Lambda_i} & \text{for } i \neq j, \end{cases} \quad (36)$$

and with Eq. (29)

$$J_m = - \frac{\delta m_{21}^2}{a} \frac{\delta m_{31}^2}{\{(\delta m_{31}^2 + a)^2 - 4 \delta m_{31}^2 a \cos^2 \phi\}^{1/2}} \times \sin \omega \cos \omega \sin \psi \cos \psi \sin \phi \sin \delta. \quad (37)$$

### B. Most likely case: $\delta m_{21}^2 \ll a \ll \delta m_{31}^2$

It seems most likely to be realized that  $\delta m_{21}^2 \ll a \ll \delta m_{31}^2$  as is discussed in Sec. III B. Here we study this case in detail. Since  $J_m$  is  $O(\delta m_{21}^2)$  we neglect  $O(\delta m_{21}^2)$  in estimating  $f_m$ . We also neglect  $O(a^2)$  since  $a/\delta m_{31}^2 \ll 1$ .

Then we have the effective masses

$$\begin{aligned} \tilde{m}_1^2 &\simeq \Lambda_1 \simeq a \cos^2 \phi, \\ \tilde{m}_2^2 &\simeq \Lambda_2 \simeq 0, \end{aligned} \quad (38)$$

$$\tilde{m}_3^2 \simeq \Lambda_3 \simeq \delta m_{31}^2 + a \sin^2 \phi$$

and ‘‘mass difference ratio’’

$$\epsilon_m = \frac{\tilde{m}_2^2 - \tilde{m}_1^2}{\tilde{m}_3^2 - \tilde{m}_2^2} \simeq - \frac{a \cos^2 \phi}{\delta m_{31}^2}. \quad (39)$$

Note that  $|\epsilon_m| \ll 1$ .

We find

$$J_m \sim - \frac{\delta m_{21}^2}{a} \sin \omega \cos \omega \sin \psi \cos \psi \sin \phi \sin \delta \quad (40)$$

and

$$J_m \epsilon_m = J \epsilon. \quad (41)$$

Using the argument similar to that used to derive Eq. (21), we obtain the  $T$ -violation effect

$$\begin{aligned} \langle P(\nu_\alpha \rightarrow \nu_\beta) - P(\nu_\beta \rightarrow \nu_\alpha) \rangle_{20\%} &= J_m \epsilon_m \times \begin{cases} 25.9 \\ 56.0 \\ 62.4 \\ \vdots \end{cases} \\ &= J \epsilon \times \begin{cases} 25.9, \\ 56.0, \\ 62.4, \\ \vdots, \end{cases} \end{aligned} \quad (42)$$

at peaks, where we choose the mean neutrino energy  $E$  to satisfy (see Table I)

$$\Delta_{31} = \delta m_{31}^2 \frac{L}{2E} = 3.67, 9.63, 15.8, \dots \quad (43)$$

According to the analysis by Fogli *et al.* [11],  $J/\sin \delta \sim 0.06$  and  $\epsilon \sim 10^{-2}$  are allowed,<sup>4</sup> for example. Then

$$\begin{aligned} \langle P(\nu_\alpha \rightarrow \nu_\beta) - P(\nu_\beta \rightarrow \nu_\alpha) \rangle_{20\%} &= \left( \frac{J/\sin \delta}{0.06} \right) \left( \frac{\epsilon}{10^{-2}} \right) \sin \delta \\ &\times \begin{cases} 0.015, \\ 0.033, \\ 0.037, \\ \vdots \end{cases} \end{aligned} \quad (44)$$

## V. SUMMARY

We have examined the  $CP$  and  $T$  violation in the neutrino oscillation and analyzed how large the violation can be by taking account of the constraints of the neutrino experiments.

In the case of the comparable mass differences of  $\delta m_{21}^2$ ,  $\delta m_{31}^2$ , and  $\delta m_{32}^2$  in the range  $10^{-3} - 10^{-2} \text{ eV}^2$ , which is consistent with the analysis of the atmospheric neutrino anomalies, it is found that there is a possibility that the  $CP$ -violation effect is large enough to be observed by 100–1000 km baseline experiments if the  $CP$ -violating parameter  $\sin \delta$  is sufficiently large.

In case that  $\delta m_{21}^2$  is much smaller than the matter parameter ‘‘ $a$ ’’ and  $\delta m_{31}^2$ , which is favored both by the solar and atmospheric neutrino anomalies, we have derived a simple formula for the  $T$ -violation effect. We note that the probability of a  $CP$ - or  $T$ -violation effect should vanish for  $\delta m_{21}^2 \rightarrow 0$ , and therefore be proportional to  $\delta m_{21}^2 / \delta m_{31}^2$ ,  $\delta m_{21}^2 / (E/L)$  or  $\delta m_{21}^2 / a$  by the dimensional analysis. Our calculation confirms this expectation. If the solar and atmospheric neutrino anomalies are both attributed to the neutrino oscillation, the  $CP$ -violation test is found difficult since the matter effect is

<sup>4</sup>Here  $\sin \omega \sim 1/2$ ,  $\sin \psi \sim 1/\sqrt{2}$ , and  $\sin \phi = \sqrt{0.1}$ .

larger than the pure  $CP$ -violation effect. How to extract the matter effect in such a case will be discussed in a separate paper [29].

In conclusion the long baseline neutrino oscillation experiments are very important and desirable to study not only neutrino masses and mixings but the  $CP$  or  $T$  violation in the

lepton sector and there is some possibility to find such an effect explicitly.

#### ACKNOWLEDGMENTS

We express our thanks to Professor K. Nishikawa for valuable discussions and communications.

- 
- [1] GALLEX Collaboration, P. Anselmann *et al.*, Phys. Lett. B **357**, 237 (1995).
- [2] SAGE Collaboration, J. N. Abdurashitov *et al.*, Phys. Lett. B **328**, 234 (1994).
- [3] Kamiokande Collaboration, Y. Suzuki, in *Neutrino 94*, Proceedings of the 16th International Conference on Neutrino Physics and Astrophysics, Eilat, Israel, edited by A. Dar *et al.* [Nucl. Phys. B (Proc. Suppl.) **38**, 55 (1995)].
- [4] Homestake Collaboration, B. T. Cleveland *et al.*, in *Neutrino 94* [3], p. 47.
- [5] Kamiokande Collaboration, K. S. Hirata *et al.*, Phys. Lett. B **205**, 416 (1988); **280**, 146 (1992); Y. Fukuda *et al.*, *ibid.* **335**, 237 (1994).
- [6] IMB Collaboration, D. Casper *et al.*, Phys. Rev. Lett. **66**, 2561 (1991); R. Becker-Szendy *et al.*, Phys. Rev. D **46**, 3720 (1992).
- [7] NUSEX Collaboration, M. Aglietta *et al.*, Europhys. Lett. **8**, 611 (1989); **15**, 559 (1991).
- [8] SOUDAN2 Collaboration, T. Kafka in *TAUP 93*, Proceedings of the Third International Workshop on Theoretical and Phenomenological Aspects of Underground Physics, Assergi, Italy, edited by C. Arpesella *et al.* [Nucl. Phys. B (Proc. Suppl.) **35**, 427 (1994)]; M. C. Goodman, in *Neutrino 94* [3], p. 337.
- [9] Fréjus Collaboration, K. Daum *et al.*, Z. Phys. C **66**, 417 (1995).
- [10] G. L. Fogli, E. Lisi, D. Montanino, and G. Scioscia, Report No. IASSNS-AST 96/41, hep-ph/9607251 (unpublished).
- [11] G. L. Fogli, E. Lisi, and D. Montanino, Phys. Rev. D **49**, 3626 (1994).
- [12] O. Yasuda, Report No. TMUP-HEL-9603, hep-ph/9602342 (unpublished).
- [13] K. Nishikawa, Report No. INS-Rep-924 1992 (unpublished).
- [14] S. Parke, in *Perspectives in Neutrinos, Atomic Physics, and Gravitation*, Proceedings of the 28th Rencontre de Morionel, Villars sur Ollon, Switzerland, 1993, edited by J. Tran Thanh van *et al.* (Editions Frontiers, Gif-sur-Yvette, France, 1993), Report No. hep-ph/9304271 (unpublished).
- [15] For a review, M. Fukugita and T. Yanagida, in *Physics and Astrophysics of Neutrinos*, edited by M. Fukugita and A. Suzuki (Springer-Verlag, Tokyo, 1994).
- [16] S. M. Bilenky and S. T. Petcov, Rev. Mod. Phys. **59**, 671 (1987).
- [17] S. Pakvasa, in *High Energy Physics—1980*, Proceedings of the 20th International Conference on High Energy Physics, Madison, Wisconsin, edited by L. Durand and L. Pondrom, AIP Conf. Proc. No. 68 (AIP, New York, 1981), Vol. 2, pp. 1164.
- [18] L.-L. Chau and W.-Y. Keung, Phys. Rev. Lett. **53**, 1802 (1984).
- [19] T. K. Kuo and J. Pantaleone, Phys. Lett. B **198**, 406 (1987).
- [20] S. Toshev, Phys. Lett. B **226**, 335 (1989).
- [21] V. Barger, K. Whisnant, and R. J. N. Phillips, Phys. Rev. Lett. **45**, 2084 (1980).
- [22] N. Cabibbo, Phys. Lett. **72B**, 333 (1978).
- [23] K. Nishikawa (private communication).
- [24] L. Wolfenstein, Phys. Rev. D **17**, 2369 (1978).
- [25] S. P. Mikheev and A. Yu. Smirnov, Sov. J. Nucl. Phys. **42**, 913 (1985).
- [26] H. Minakata, Report No. TMUP-HEL-9602 (unpublished).
- [27] J. R. Primack, J. Holtzman, A. Klypin, and D. O. Caldwell, Phys. Rev. Lett. **74**, 2160 (1995), and references therein.
- [28] M. Tanimoto, Phys. Rev. D (to be published).
- [29] J. Arafune and J. Sato (in preparation).
- [30] H. W. Zaglauer and K. H. Schwarzer, Z. Phys. C **40**, 273 (1988).