

## An improved $\pi K$ atom lifetime measurement

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### Abstract

This note describes details of analysis of data samples collected by DIRAC experiment on a Pt target in 2007 and Ni targets in 2008–2010 in order to estimate the lifetime of  $\pi K$  atoms. Experimental results consist of eight distinct data samples: both charge combinations ( $\pi^+ K^-$  and  $K^+ \pi^-$  atoms) obtained in different experimental conditions corresponding to each year of data taking. Estimations of systematic errors are presented. Taking into account both statistical and systematic uncertainties, the lifetime of  $\pi K$  atoms is estimated by the maximum likelihood method. The above sample comprises the total statistics, available for the analysis, thus the improvement over the previous estimation [1,3] of the  $\pi K$  atom lifetime is achieved.

## 1 Basic relations

The lifetime of  $A_{\pi K}$  in the ground state is related to  $a_0^- = \frac{1}{3} (a_0^{1/2} - a_0^{3/2})$  scattering length [4]:

$$\frac{1}{\tau} = \Gamma_{\pi K} \approx \Gamma(A_{\pi K} \rightarrow \pi^0 \overline{K^0}) = \Gamma(A_{K\pi} \rightarrow \pi^0 K^0) = 8\alpha^3 \mu_+^2 p^* (a_0^-)^2 (1 + \delta_K), \quad (1)$$

$$\delta_K = (4.0 \pm 2.2) \times 10^{-2}. \quad (2)$$

By using  $a_0^- m_{\pi^+} = 0.090 \pm 0.005$  [5], theory estimates the  $\pi K$  atom lifetime

$$\tau_{1S}^{\text{th}} = (3.5 \pm 0.4) \times 10^{-15} \text{ s}. \quad (3)$$

There is a one-to-one relation between the probability for  $\pi K$  atoms to break-up  $P_{\text{br}}$  in a thin foil and the lifetime  $\tau$  of  $\pi K$  atoms. In a foil of thickness  $s$  the probability of break-up is a function of an exotic atom lifetime and its momentum  $p$  in the laboratory frame  $P_{\text{br}} = P_{\text{br}}(\tau, p)$ . This relation has been calculated [6] as a solution of a system of kinetic equations. Cross sections in Born approximation have been used [7]. Thicknesses of all target foils, used in DIRAC, have been thoroughly measured [8]. Distributions  $P_{\text{br}}(\tau, p)$  have been integrated over the experimentally measured spectra  $dN/dp$  of Coulomb-correlated  $\pi K$  pairs with low relative momenta. The corresponding  $P_{\text{br}}(\tau)$  relations for Pt and Ni targets are shown in Fig. 1.

## 2 Experimental data

Experimental values  $P_{\text{br}}$  from ( $|Q_L|, Q_T$ )-,  $Q$ - and  $|Q_L|$ -analyses of statistics, collected on Pt and Ni targets, are presented in Tabs. 1–6. Performed analyses follow procedures described in articles [1,2]. Here we cite only results of fits of experimental distributions. An excessive number of digits is preserved to avoid round-off errors.

As statistics for each period of data taking is very limited, the Feldman–Cousins approach (Appendix A) has been adopted to obtain the best estimate  $\hat{\tau}$  of the lifetime and the corresponding confidence interval ( $1\sigma$  coverage).

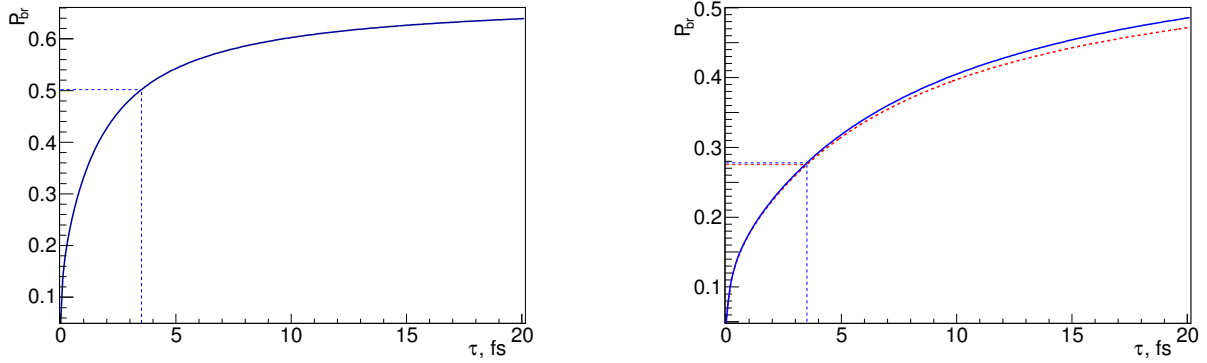


Figure 1: The probability of break-up as a function of  $\pi K$  atom lifetime in the ground state in the DIRAC experimental conditions. Left figure is for the  $25.7 \mu\text{m}$  thick Pt target. Right plots are for Ni targets of thicknesses  $98 \mu\text{m}$  (red dashed line) and  $108 \mu\text{m}$  (solid blue line). The theoretical prediction (3) is projected on axes.

Table 1: Experimental  $P_{\text{br}}$  from  $(|Q_L|, Q_T)$ -analyses ( $Q_T < 4 \text{ MeV}/c$ ). Only statistical uncertainties are cited. The best estimate of the lifetime  $\hat{\tau}$  and the corresponding confidence interval ( $1\sigma$ ) are based on the Feldman–Cousins approach (see Appendix A).

Atom	Year	$s, \mu\text{m}$	$P_{\text{br}}$	$\hat{\tau}, \text{fs}$	FC( $1\sigma$ ), fs
$A_{\pi K}$	2007	Pt, 25.7	$0.2728 \pm 0.5613$		
$A_{\pi K}$	2008	Ni, 98	$0.4226 \pm 0.3751$	12.57	(0.06, $\infty$ )
$A_{\pi K}$	2009	Ni, 108	$0.3346 \pm 0.2381$	5.53	(0.16, 62.73)
$A_{\pi K}$	2010	Ni, 108	$0.2096 \pm 0.1992$	1.58	(0.01, 9.85)
$A_{K\pi}$	2007	Pt, 25.7	$1.4384 \pm 0.5851$		
$A_{K\pi}$	2008	Ni, 98	$0.4369 \pm 0.2237$	14.23	(1.76, $\infty$ )
$A_{K\pi}$	2009	Ni, 108	$0.1591 \pm 0.1458$	0.73	(0.02, 4.47)
$A_{K\pi}$	2010	Ni, 108	$0.3419 \pm 0.1599$	5.93	(1.07, 23.13)
$A_{K\pi} \& A_{\pi K}$	2007	Pt, 25.7	$0.8314 \pm 0.4051$	$\infty$	(1.98, $\infty$ )

For data obtained on the platinum target both  $\pi K$  pairs combinations ( $\pi^+ K^-$  and  $\pi^- K^+$ ) have been combined to provide the statistically meaningful best estimate  $\hat{\tau}$  and the confidence interval.

From analysis of results presented in Tabs. 1–6 one can formulate following conclusions. The two-dimensional  $(|Q_L|, Q_T)$ -analysis and the one-dimensional  $Q$ -analysis show good sensitivity towards the lifetime measurement, while the  $|Q_L|$ -analysis provides inferior results. Here we cite results from the  $|Q_L|$ -analysis for completeness, they will not be used in the overall analysis. Two type of cuts have been applied in the relative momentum  $Q$ -space in the plane perpendicular to the atom’s velocity: either cylindrical ( $Q_T < 4 \text{ MeV}/c$ ) or rectangular ( $|Q_X|, |Q_Y| < 4 \text{ MeV}/c$ ) one. Both cuts provide similar sensitivity and provide consistent results.

Sources of systematic errors in  $P_{\text{br}}$  are shown in Tabs. 7–8. While for Ni targets systematic uncertainty is small, for the Pt target it is of the same order of magnitude as the statistical one.

Table 2: Experimental  $P_{\text{br}}$  from  $Q$ -analyses ( $Q_T < 4 \text{ MeV}/c$ ). Abbreviations as in Tab. 1.

Atom	Year	$s, \mu\text{m}$	$P_{\text{br}}$	$\hat{\tau}, \text{fs}$	FC( $1\sigma$ ), fs
$A_{\pi K}$	2007	Pt, 25.7	$1.1931 \pm 1.2691$		
$A_{\pi K}$	2008	Ni, 98	$0.5294 \pm 0.3862$	$\infty$	(0.53, $\infty$ )
$A_{\pi K}$	2009	Ni, 108	$0.2917 \pm 0.2011$	3.84	(0.13, 20.63)
$A_{\pi K}$	2010	Ni, 108	$0.3259 \pm 0.2203$	5.11	(0.20, 39.24)
$A_{K\pi}$	2007	Pt, 25.7	$1.0945 \pm 0.5239$		
$A_{K\pi}$	2008	Ni, 98	$0.3205 \pm 0.2019$	5.26	(0.29, 38.61)
$A_{K\pi}$	2009	Ni, 108	$0.2298 \pm 0.1593$	2.12	(0.09, 8.82)
$A_{K\pi}$	2010	Ni, 108	$0.4086 \pm 0.1734$	10.07	(2.21, $\infty$ )
$A_{K\pi} \& A_{\pi K}$	2007	Pt, 25.7	$1.1089 \pm 0.4843$	$\infty$	(14.51, $\infty$ )

Table 3: Experimental  $P_{\text{br}}$  from  $|Q_L|$ -analyses ( $Q_T < 4 \text{ MeV}/c$ ). Abbreviations as in Tab. 1.

Atom	Year	$s, \mu\text{m}$	$P_{\text{br}}$	$\hat{\tau}, \text{fs}$	FC( $1\sigma$ ), fs
$A_{\pi K}$	2007	Pt, 25.7	$0.8753 \pm 1.5913$		
$A_{\pi K}$	2008	Ni, 98	$0.5037 \pm 0.6185$	29.62	(0.00, $\infty$ )
$A_{\pi K}$	2009	Ni, 108	$0.4924 \pm 0.3669$	20.77	(0.33, $\infty$ )
$A_{\pi K}$	2010	Ni, 108	$-0.1265 \pm 0.1979$	0.00	(0.00, 0.09)
$A_{K\pi}$	2007	Pt, 25.7	$1.4155 \pm 0.9531$		
$A_{K\pi}$	2008	Ni, 98	$0.4131 \pm 0.3394$	11.49	(0.09, $\infty$ )
$A_{K\pi}$	2009	Ni, 108	$0.0406 \pm 0.2151$	0.00	(0.00, 2.82)
$A_{K\pi}$	2010	Ni, 108	$0.1510 \pm 0.2030$	0.60	(0.00, 6.54)
$A_{K\pi} \& A_{\pi K}$	2007	Pt, 25.7	$1.2729 \pm 0.8177$	$\infty$	(2.44, $\infty$ )

Table 4: Experimental  $P_{\text{br}}$  from  $(|Q_L|, Q_T)$ -analyses ( $|Q_X|, |Q_Y| < 4 \text{ MeV}/c$ ). Abbreviations as in Tab. 1.

Atom	Year	$s, \mu\text{m}$	$P_{\text{br}}$	$\hat{\tau}, \text{fs}$	FC( $1\sigma$ ), fs
$A_{\pi K}$	2007	Pt, 25.7	$0.9901 \pm 0.8588$		
$A_{\pi K}$	2008	Ni, 98	$0.4429 \pm 0.3757$	15.15	(0.08, $\infty$ )
$A_{\pi K}$	2009	Ni, 108	$0.3502 \pm 0.2309$	6.27	(0.29, $\infty$ )
$A_{\pi K}$	2010	Ni, 108	$0.1293 \pm 0.1714$	0.38	(0.00, 4.10)
$A_{K\pi}$	2007	Pt, 25.7	$3.3810 \pm 1.2488$		
$A_{K\pi}$	2008	Ni, 98	$0.4374 \pm 0.2124$	14.30	(2.04, $\infty$ )
$A_{K\pi}$	2009	Ni, 108	$0.1461 \pm 0.1372$	0.56	(0.00, 3.68)
$A_{K\pi}$	2010	Ni, 108	$0.3046 \pm 0.1430$	4.35	(0.75, 13.89)
$A_{K\pi} \& A_{\pi K}$	2007	Pt, 25.7	$1.7578 \pm 0.7076$	$\infty$	(1.00, $\infty$ )

Table 5: Experimental  $P_{\text{br}}$  from  $Q$ -analyses ( $|Q_X|, |Q_Y| < 4 \text{ MeV}/c$ ). Abbreviations as in Tab. 1.

Atom	Year	$s, \mu\text{m}$	$P_{\text{br}}$	$\hat{\tau}, \text{fs}$	FC( $1\sigma$ ), fs
$A_{\pi K}$	2007	Pt, 25.7	$2.8177 \pm 2.7831$		
$A_{\pi K}$	2008	Ni, 98	$0.5279 \pm 0.3746$	42.58	(0.66, $\infty$ )
$A_{\pi K}$	2009	Ni, 108	$0.3357 \pm 0.2053$	5.58	(0.37, 36.43)
$A_{\pi K}$	2010	Ni, 108	$0.2842 \pm 0.2029$	3.56	(0.10, 19.46)
$A_{K\pi}$	2007	Pt, 25.7	$1.4241 \pm 0.5735$		
$A_{K\pi}$	2008	Ni, 98	$0.3357 \pm 0.1965$	5.99	(0.48, 45.62)
$A_{K\pi}$	2009	Ni, 108	$0.2339 \pm 0.1548$	2.22	(0.10, 8.80)
$A_{K\pi}$	2010	Ni, 108	$0.3719 \pm 0.1561$	7.53	(1.75, 31.27)
$A_{K\pi} \& A_{\pi K}$	2007	Pt, 25.7	$1.4809 \pm 0.5617$	$\infty$	$\infty$

Table 6: Experimental  $P_{\text{br}}$  from  $|Q_L|$ -analyses ( $|Q_X|, |Q_Y| < 4 \text{ MeV}/c$ ). Abbreviations as in Tab. 1.

Atom	Year	$s, \mu\text{m}$	$P_{\text{br}}$	$\hat{\tau}, \text{fs}$	FC( $1\sigma$ ), fs
$A_{\pi K}$	2007	Pt, 25.7	$1.3066 \pm 2.1868$		
$A_{\pi K}$	2008	Ni, 98	$0.6911 \pm 0.7339$	$\infty$	(0.00, $\infty$ )
$A_{\pi K}$	2009	Ni, 108	$0.7869 \pm 0.4624$	$\infty$	(5.03, $\infty$ )
$A_{\pi K}$	2010	Ni, 108	$-0.2863 \pm 0.1820$	0.00	?
$A_{K\pi}$	2007	Pt, 25.7	$2.3988 \pm 1.4466$		
$A_{K\pi}$	2008	Ni, 98	$0.4977 \pm 0.3735$	27.22	(0.34, $\infty$ )
$A_{K\pi}$	2009	Ni, 108	$0.0374 \pm 0.2262$	0.00	(0.00, 3.05)
$A_{K\pi}$	2010	Ni, 108	$0.1969 \pm 0.2220$	1.35	(0.00, 10.94)
$A_{K\pi} \& A_{\pi K}$	2007	Pt, 25.7	$2.0663 \pm 1.2065$	$\infty$	$\infty$

Table 7: Sources of systematic errors in  $P_{\text{br}}$  on Ni targets

	Type of analysis	$Q$	$ Q_L $	$( Q_L , Q_T)$
$\sigma_{\Lambda}^{\text{syst}}$	Uncertainty in $\Lambda$ width correction	0.0006	0.0013	0.0006
$\sigma_{MS}^{\text{syst}}$	Uncertainty of multiple scattering in a Ni target	0.0051	0.0006	0.0036
$\sigma_{SFD}^{\text{syst}}$	Accuracy of SFD simulation	0.0002	0.0001	0.0003
$\sigma_{FS}^{\text{syst}}$	Correction of the Coulomb correlation function on finite size production region	0.0001	0.0000	0.0000
$\sigma_s^{\text{syst}}$	Uncertainty in $\pi K$ pair lab. momentum spectrum	0.0052	0.0031	0.0050
$\sigma_{bg}^{\text{syst}}$	Uncertainty in the laboratory momentum spectrum of background pairs	0.0011	0.0010	0.0011
$\sigma_{cs}^{\text{syst}}$	Uncertainty in the $P_{\text{br}}(\tau)$ relation	0.005	0.005	0.005
	Total	0.0089	0.0062	0.0080

Table 8: Sources of systematic errors in  $P_{\text{br}}$  on the Pt target

	Type of analysis	$Q$	$ Q_L $	$( Q_L , Q_T)$
$\sigma_{\Lambda}^{\text{syst}}$	Uncertainty in $\Lambda$ width correction	0.011	0.099	0.0732
$\sigma_{MS}^{\text{syst}}$	Uncertainty of multiple scattering in the Pt target	0.0087	0.0086	0.0141
$\sigma_{SFD}^{\text{syst}}$	Accuracy of SFD simulation	0.	0.	0.
$\sigma_{FS}^{\text{syst}}$	Correction of the Coulomb correlation function on finite size production region	0.0001	0.0002	0.0002
$\sigma_s^{\text{syst}}$	Uncertainty in $\pi K$ pair lab. momentum spectrum	0.089	0.27	0.25
$\sigma_{bg}^{\text{syst}}$	Uncertainty in the laboratory momentum spectrum of background pairs	0.22	0.068	0.21
$\sigma_{cs}^{\text{syst}}$	Uncertainty in the $P_{\text{br}}(\tau)$ relation	0.005	0.005	0.005
	Total	0.24	0.29	0.34

### 3 Lifetime estimation based on all data periods

Estimation of  $\pi K$  atom lifetime in the ground state has been performed by the maximum likelihood method according to [9]:

$$L(\tau) = \exp(-U^T G^{-1} U/2), \quad (4)$$

where  $U_i = m_i - P_{\text{br},i}(\tau)$  is a vector of differences between measured values of break-up  $m_i$  and corresponding theoretical functions  $P_{\text{br},i}(\tau)$  for a data sample  $i$ .  $G$  is the error matrix on  $U$ , which includes both statistical  $\sigma_i$  and systematic uncertainties:

$$G_{ij} = \delta_{ij} \left( \sigma_i^2 + (\sigma_{i,\text{global}}^{\text{syst}})^2 \right) + (1 - \delta_{ij}) \delta_{i,\text{Ni}} (\sigma_{i,\text{global}}^{\text{syst}})^2 + (\sigma_{cs}^{\text{syst}})^2, \quad (5)$$

$$(\sigma_{i,\text{global}}^{\text{syst}})^2 = (\sigma_{\Lambda}^{\text{syst}})^2 + (\sigma_{ms}^{\text{syst}})^2 + (\sigma_{SFD}^{\text{syst}})^2 + (\sigma_{fs}^{\text{syst}})^2 + (\sigma_s^{\text{syst}})^2 + (\sigma_{bg}^{\text{syst}})^2. \quad (6)$$

Only the term  $\sigma_{cs}^{\text{syst}}$ , corresponding to uncertainty in the  $P_{\text{br}}(\tau)$  relation, is considered as correlated between Ni and Pt targets (this is a conservative approach, which overestimates this error). All other systematic uncertainties are uncorrelated between data samples, collected on Ni and Pt targets. At the same time systematic uncertainties for all data samples from Ni targets are correlated.

Likelihood functions for  $(|Q_L|, Q_T)$ - and  $(Q)$ -analyses are shown in Fig. 2. Summary of results for both type of analysis and different cuts in  $Q$ -space is presented in Tab. 9. Usage of Pt data samples doesn't significantly improve the final result. As the magnitude of the systematic error on Pt is about the statistical uncertainty, taking into account systematic errors changes the relative weights of Pt and Ni data samples, thus shifts the best estimate  $\hat{\tau}_{\text{tot}}$  with respect to  $\hat{\tau}_{\text{stat}}$ .

#### 3.1 Lifetime from combined $(|Q_L|, Q_T)$ -analyses

From  $(|Q_L|, Q_T)$ -analyses with  $Q_T < 4 \text{ MeV}/c$  if one combines both charge combinations ( $\pi^+ K^-$  and  $\pi^- K^+$ ) and uses all statistics collected in 2007–2010, the following best estimates for  $\pi K$  atoms lifetime are obtained

$$\hat{\tau}_{\text{stat}} = 3.96^{+3.49}_{-2.12} \Big|_{\text{stat}} \text{ fs}, \quad (7)$$

$$\hat{\tau}_{\text{tot}} = 3.79^{+3.48}_{-2.12} \Big|_{\text{tot}} \text{ fs}. \quad (8)$$

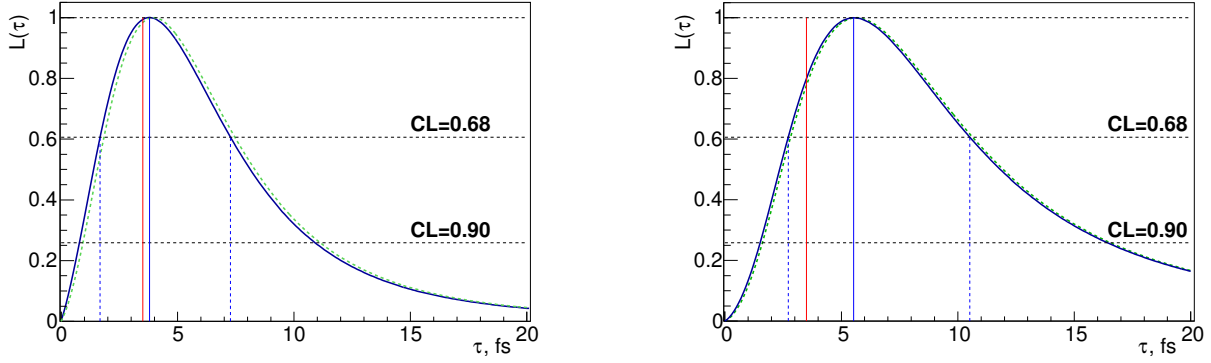


Figure 2: Likelihood functions  $L(\tau)$  for  $(|Q_L|, Q_T)$  (left) and  $(Q)$  (right) analyses with  $Q_T < 4 \text{ MeV}/c$ . The likelihood function, which takes into account both statistical and systematic errors, is shown by a dashed green line, only statistical uncertainties — by a solid blue line. Vertical blue lines show the best estimate  $\hat{\tau}_{\text{tot}}$  and the corresponding confidence interval. The vertical red line indicates the theoretical prediction (3).

Table 9: Estimations of  $\pi K$  atom lifetime

Analysis	Cuts	Period	Stat. only, fs	Total, fs
$( Q_L , Q_T)$	$Q_T < 4 \text{ MeV}/c$	Pt 2007 & Ni 2008–2010	$3.96^{+3.49}_{-2.12}$	$3.79^{+3.48}_{-2.12}$
$( Q_L , Q_T)$	$Q_T < 4 \text{ MeV}/c$	Ni 2008–2010	$3.52^{+3.40}_{-2.10}$	$3.52^{+3.42}_{-2.11}$
$( Q_L , Q_T)$	$ Q_x ,  Q_y  < 4 \text{ MeV}/c$	Pt 2007 & Ni 2008–2010	$3.16^{+2.67}_{-1.73}$	$2.89^{+2.63}_{-1.70}$
$( Q_L , Q_T)$	$ Q_x ,  Q_y  < 4 \text{ MeV}/c$	Ni 2008–2010	$2.66^{+2.56}_{-1.66}$	$2.66^{+2.58}_{-1.66}$
$Q$	$Q_T < 4 \text{ MeV}/c$	Pt 2007 & Ni 2008–2010	$5.64^{+4.99}_{-2.82}$	$5.53^{+4.98}_{-2.81}$
$Q$	$Q_T < 4 \text{ MeV}/c$	Ni 2008–2010	$5.07^{+4.73}_{-2.74}$	$5.07^{+4.77}_{-2.75}$
$Q$	$ Q_x ,  Q_y  < 4 \text{ MeV}/c$	Pt 2007 & Ni 2008–2010	$5.62^{+4.65}_{-2.71}$	$5.60^{+4.68}_{-2.72}$
$Q$	$ Q_x ,  Q_y  < 4 \text{ MeV}/c$	Ni 2008–2010	$4.98^{+4.37}_{-2.60}$	$4.98^{+4.41}_{-2.62}$

The measured  $\pi K$  atom lifetime (Eq. 8) corresponds through the relation (1) (see Fig. 3) to the following value of the  $\pi K$  scattering length  $a_0^-$ :

$$|a_0^-| m_{\pi^+} = 0.087^{+0.044}_{-0.024} |_{\text{tot}}. \quad (9)$$

### 3.2 Lifetime from combined $Q$ -analyses

As a main result from combined  $Q$ -analyses we use the same cut  $Q_T < 4 \text{ MeV}/c$  as in 2-dimensional analysis (3.1). The following best estimates for  $\pi K$  atoms lifetime are obtained, based on all statistics collected in 2007–2010 for both charge combinations ( $\pi^+ K^-$  and  $\pi^- K^+$ ):

$$\hat{\tau}_{\text{stat}} = 5.64^{+4.99}_{-2.82} |_{\text{stat}} \text{ fs}, \quad (10)$$

$$\hat{\tau}_{\text{tot}} = 5.53^{+4.98}_{-2.81} |_{\text{tot}} \text{ fs}. \quad (11)$$

Thus the  $\pi K$  scattering length  $a_0^-$  from  $Q$ -analyses is

$$|a_0^-| m_{\pi^+} = 0.072^{+0.031}_{-0.020} |_{\text{tot}}. \quad (12)$$

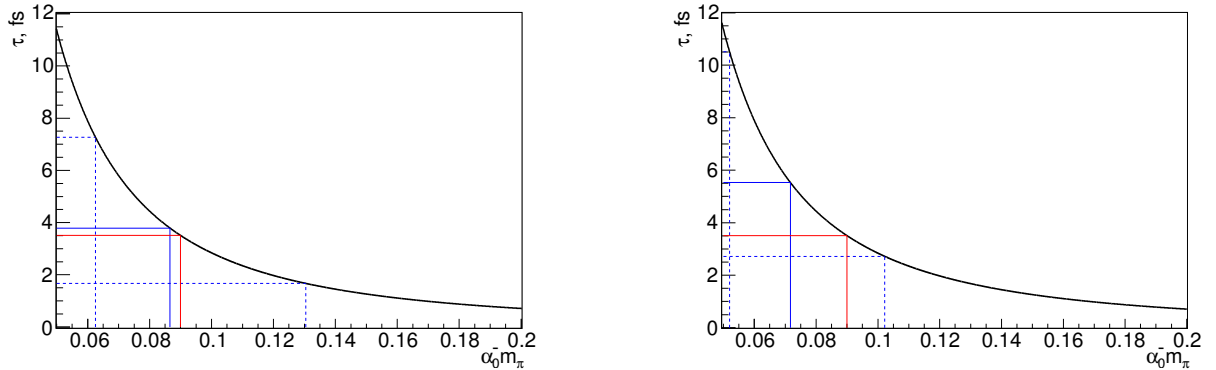


Figure 3: Dependence of  $A_{\pi K}$  lifetime in the ground state  $\tau_{1S}$  on  $\alpha_0^-$ . Experimental results (blue lines) are compared to the theoretical prediction (red lines). ( $|Q_L|, Q_T$ )-analysis (left) and ( $Q$ )-analysis (right).

## A Feldman–Cousins approach to estimate confidence intervals for $\pi K$ atom lifetime from measurements by DIRAC

DIRAC experiment performed a series of lifetime measurements of double exotic  $\pi K$ -atoms. These atoms are rarely produced in proton-nuclei collisions at 24 GeV/c. Corresponding experimental statistics are very limited, thus special attention should be paid to calculate either double-sided or one-sided interval estimates with proper coverage. We apply a unified approach by G. Feldman and R. Cousins [10] to construct confidence intervals on measurements of  $\pi K$ -atom’s lifetime by DIRAC.

Analysis of a  $\pi K$  data sample results in a *measurement*  $m$  of the break-up probability  $p$ . The probability density function is assumed to be a normal distribution with a known standard deviation  $\sigma$ :

$$f(m|p, \sigma) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(m-p)^2}{2\sigma^2}\right). \quad (13)$$

Value of  $m$  is unbound in the analysis. In fact a *true value* of break-up probability  $p_{\text{true}}$  is limited:  $p_{\text{true}} \in (0; p_{\text{as}})$ , where  $p_{\text{as}}$  is an asymptotic break-up probability for non-decaying atoms. Thus we enforce a *best estimate* of break-up probability  $p_{\text{best}}$  to be within the allowed range

$$p_{\text{best}} = \min(\max(0, m), p_{\text{as}}). \quad (14)$$

An *acceptance interval*  $(m_{\text{min}}, m_{\text{max}})$  is selected to provide a *confidence level*

$$CL = \int_{m_{\text{min}}}^{m_{\text{max}}} f(m|p) dm = \frac{1}{2} \left( \operatorname{erf} \left\{ \frac{m_{\text{max}} - p}{\sigma\sqrt{2}} \right\} - \operatorname{erf} \left\{ \frac{m_{\text{min}} - p}{\sigma\sqrt{2}} \right\} \right). \quad (15)$$

Then a *confidence interval*  $(p_{\text{low}}, p_{\text{up}})$  is a union of all values of  $p$ , for which the acceptance interval  $(m_{\text{min}}, m_{\text{max}})$  includes a particular measurement  $m_0$ . This construction has an ambiguity in the way to select an acceptance interval for a particular  $p$ , thus an ambiguity in the definition of a confidence interval. We choose Feldman-Cousins approach [10] to fix a confidence interval  $(p_{\text{low}}, p_{\text{up}})$  in a unique way.

The probability density function (Eq. 13) at the most-probable estimate (Eq. 14) reads

$$f(m|p_{\text{best}}) = \begin{cases} \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{m^2}{2\sigma^2}\right) & \text{if } m < 0, \\ \frac{1}{\sigma\sqrt{2\pi}} & \text{if } m \in [0, p_{\text{as}}], \\ \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{p_{\text{as}} - m}{2\sigma^2}\right) & \text{if } m > p_{\text{as}}. \end{cases} \quad (16a)$$

$$\frac{1}{\sigma\sqrt{2\pi}} & \text{if } m \in [0, p_{\text{as}}], \quad (16b)$$

$$\frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{p_{\text{as}} - m}{2\sigma^2}\right) & \text{if } m > p_{\text{as}}. \quad (16c)$$

We construct a ratio

$$R(m|p) = \frac{f(m|p)}{f(m|p_{\text{best}})} = \begin{cases} \exp\left(-\frac{p^2 - 2mp}{2\sigma^2}\right) & \text{if } m < 0, \\ \exp\left(-\frac{(m - p)^2}{2\sigma^2}\right) & \text{if } m \in [0, p_{\text{as}}], \\ \exp\left(-\frac{(p_{\text{as}} - p)(2m - p - p_{\text{as}})}{2\sigma^2}\right) & \text{if } m > p_{\text{as}}. \end{cases} \quad (17a)$$

$$\exp\left(-\frac{(m - p)^2}{2\sigma^2}\right) & \text{if } m \in [0, p_{\text{as}}], \quad (17b)$$

$$\exp\left(-\frac{(p_{\text{as}} - p)(2m - p - p_{\text{as}})}{2\sigma^2}\right) & \text{if } m > p_{\text{as}}. \quad (17c)$$

$$\max_m R(m|p) = \begin{cases} \exp\left(-\frac{p^2}{2\sigma^2}\right) & \text{at } m \rightarrow 0 \text{ if } m < 0, \\ 1 & \text{at } m = p \text{ if } m \in [0, p_{\text{as}}], \\ \exp\left(-\frac{(p - p_{\text{as}})^2}{2\sigma^2}\right) & \text{at } m \rightarrow p_{\text{as}} \text{ if } m > p_{\text{as}}. \end{cases} \quad (18a)$$

$$1 & \text{at } m = p \text{ if } m \in [0, p_{\text{as}}], \quad (18b)$$

$$\exp\left(-\frac{(p - p_{\text{as}})^2}{2\sigma^2}\right) & \text{at } m \rightarrow p_{\text{as}} \text{ if } m > p_{\text{as}}. \quad (18c)$$

The ratio  $R$  determines the order for a measurement  $m$  to enter into an interval  $(m_{\text{min}}, m_{\text{max}})$ : measurements with higher  $R$  are preferred when a confidence interval is expanded around  $m = p_{\text{best}}$  to fulfill a selected confidence level (Eq. 15).

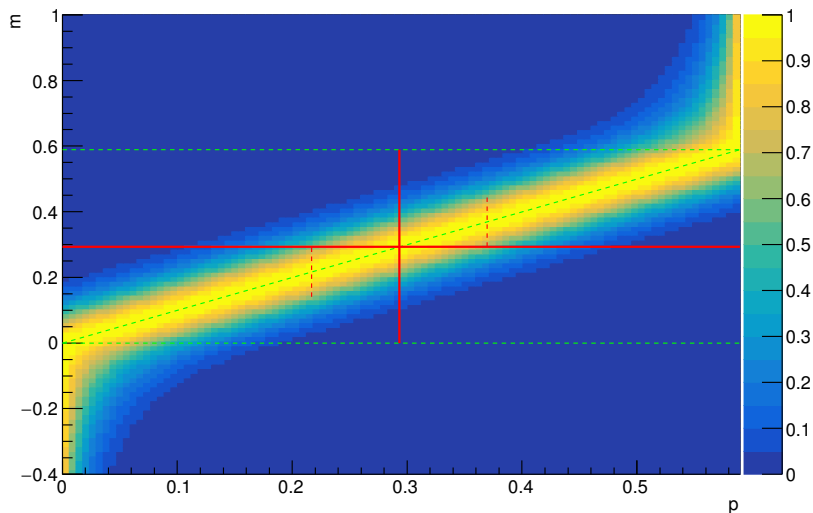


Figure 4: Ratio  $R(m|p)$  with sufficiently small  $\sigma$ . Dotted green lines are for  $m = 0$ ,  $m = p_{\text{as}}$  and  $m = p$ . Measurement  $m_0$  and corresponding  $p_{\text{best}}$  are shown by solid red lines. Dotted red lines correspond to optimal integration paths in Eq. (19) and (20).



For a particular measurement  $m_0$  construction of a confidence interval is reduced to a solution of two system of equations with respect to an interval  $(p_{\text{low}}, p_{\text{up}})$ :

$$\begin{cases} CL = \int_{m_{\text{min}}}^{m_0} f(m|p_{\text{low}})dm, \\ R(m_{\text{min}}|p_{\text{low}}) = R(m_0|p_{\text{low}}); \end{cases} \quad (19)$$

$$\begin{cases} CL = \int_{m_0}^{m_{\text{max}}} f(m|p_{\text{up}})dm, \\ R(m_{\text{max}}|p_{\text{up}}) = R(m_0|p_{\text{up}}). \end{cases} \quad (20)$$

As long as integration limits  $m_{\text{min}}$  and  $m_{\text{max}}$  are within the interval  $[0, p_{\text{as}}]$ , Feldman-Cousins approach is equivalent to a symmetric confidence interval construction with

$$(1 - CL)/2 = \int_{-\infty}^{m_{\text{min}}} f(m|p)dm = \int_{m_{\text{max}}}^{\infty} f(m|p)dm. \quad (21)$$

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