

Figure 1: Distributions of the reconstructed *B* invariant mass in data in the four final BDT bins together with the projections of a background-only fit to the data, and, for illustrative purposes, a B_s^0 signal component corresponding to a branching fraction of $\mathcal{B}(B_s^0 \to \tau^{\pm} \mu^{\mp}) = 4.2 \times 10^{-5}$.



Figure 2: Distributions of the reconstructed *B* invariant mass in data in the four final BDT bins together with the projections of a background-only fit to the data and, for illustrative purposes, the B^0 signal component corresponding to a branching fraction of $\mathcal{B}(B^0 \to \tau^{\pm} \mu^{\mp}) = 1.4 \times 10^{-5}$.



Figure 3: Dalitz plane for $B_s^0 \to \tau^{\pm} (\to \pi^{\pm} \pi^{\mp} \pi^{\pm} \nu_{\tau}) \mu^{\mp}$ simulation and same-sign data candidates. The low $M_{\pi^+\pi^-}$ region (inside the red dashed line) is discarded in the preselection.



Figure 4: Isolation based BDT output distributions for $B_s^0 \to \tau^{\pm} \mu^{\mp}$ signal simulation and same-sign data candidates.



Figure 5: Distribution of the reconstructed B invariant mass of all reconstructed candidates from simulated background samples, normalised to the expected yields for a dataset corresponding to $3 \, \text{fb}^{-1}$. The vertical dashed lines show the boundaries of the fit region.



Figure 6: Distribution of the reconstructed B invariant mass for simulated background samples normalised to the expected yields for a dataset corresponding to 3 fb^{-1} . The full offline selection is applied. The vertical dashed lines show the boundaries of the fit region.



Figure 7: Distribution of the reconstructed *B* invariant mass for the peaking simulated sample $B_s^0 \to D_s^-(\mu^-\overline{\nu})\pi^+\pi^-\pi^+$, (left) for all reconstructed candidates and (right) after the full selection is applied. The expected yield for a dataset corresponding to an integrated luminosity of 3 fb⁻¹ is shown. The vertical dashed lines show the boundaries of the fit region.