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A statistical combination of ATLAS Run 2 searches for charginos and neutralinos at the LHC

The ATLAS Collaboration

Statistical combinations of searches for charginos and neutralinos using various decay channels are performed using 139 fb^{-1} of pp collision data at $\sqrt{s} = 13$ TeV with the ATLAS detector at the Large Hadron Collider. Searches targeting pure-wino chargino pair production, pure-wino chargino-neutralino production, or higgsino production decaying via Standard Model W, Z, or h bosons are combined to extend the mass reach to the produced SUSY particles by 30–100 GeV. The depth of the sensitivity of the original searches is also improved by the combinations, lowering the 95% CL cross-section upper limits by 15%–40%.

Supersymmetry [1–7] (SUSY) proposes a superpartner for every Standard Model (SM) particle, where the spin differs by one-half. It remains one of the more popular beyond the SM theories as it can provide solutions for the hierarchy problem, dark matter, and unification of the fundamental forces [8–11]. Naturalness arguments motivate some SUSY particles to be within reach of the LHC, namely the fermionic superpartners of the gauge and Higgs fields: the charginos $\tilde{\chi}^{\pm}_{1,2}$ and neutralinos $\tilde{\chi}^{0}_{1,2,3,4}$ [12, 13]. The lightest neutralino $\tilde{\chi}^{0}_{1}$ (or the gravitino $\tilde{G}$ in general gauge mediated (GGM) SUSY [14–16]) is stable in the R-Parity [17] conserving scenarios considered here and is an excellent dark matter candidate [18, 19]. In these scenarios, charginos and neutralinos are produced in pairs at the LHC and decay into the $\tilde{\chi}^{0}_{1}$ or $\tilde{G}$ via SM bosons (where the SM boson decays follow SM branching fractions), assuming other SUSY particles are too heavy to play a role. With the limits on strongly produced SUSY particle masses exceeding ~2 TeV [20], electroweakly produced SUSY particles may dominate LHC SUSY production. Small production cross-sections and decay modes with similar experimental signatures to SM processes make these some of the more challenging searches at the LHC.

The investigation of electroweakly produced SUSY particles by the ATLAS Collaboration [21–24] comprises searches with multiple final states targeting different production and intermediate decay modes. These searches are harmonized to allow for the statistical combination of the results, increasing the sensitivity to SUSY by broadening the mass reach and improving the cross-section reach. Combining results can be particularly powerful when the searches have different, but complementary, sensitivity to the same SUSY models. This letter focuses on the pair production of pure-wino or pure-higgsino next-to-lightest SUSY particles (NLSP) decaying into the lightest SUSY particle (LSP) via a SM boson. The Run 2 electroweak SUSY searches at ATLAS, corresponding to 139 fb^{-1} of pp LHC collision data at a center-of-mass energy of $\sqrt{s}$ = 13 TeV, are statistically combined for each SUSY scenario shown in Figure 1, as reported in Table 1. The CMS Collaboration have also performed statistical combinations of their electroweak SUSY searches, found in Ref. [25].

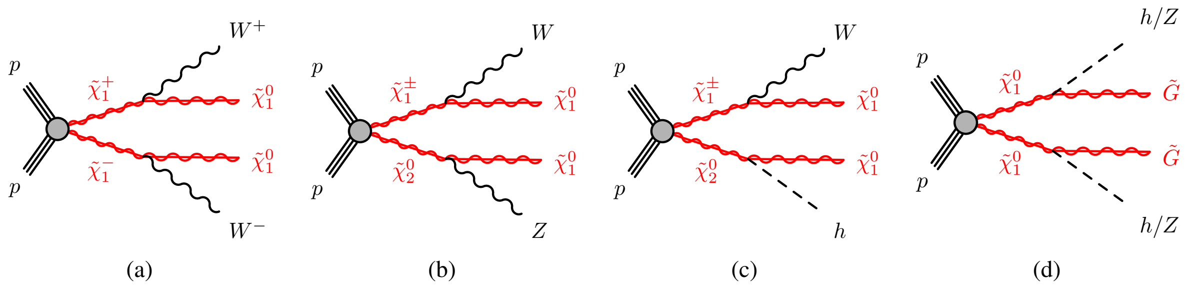

Figure 1: Diagrams of the processes in the simplified SUSY models considered in this letter: (a) wino chargino-pair production decaying via W bosons, (b) wino chargino–neutralino production decaying via W and Z bosons, (c) wino chargino–neutralino production decaying via W and h bosons, and (d) higgsino GGM scenarios. In (d) the $\tilde{\chi}^{0}_{1}$ may be produced via $\tilde{\chi}^{+}_{1}\tilde{\chi}^{-}_{1}$, $\tilde{\chi}^{\pm}_{1}\tilde{\chi}^{0}_{1,2}$, or $\tilde{\chi}^{0}_{1}\tilde{\chi}^{0}_{2}$ production. The grey blob represents all possible intermediate states. For these simplified models, all other SUSY particles are assumed to be heavy and decoupled.

To obtain the best sensitivity to a new physics signal through a statistical combination of the individual results, the searches used should be statistically independent and not overlap in their event selection for signal regions (SR) or control regions (CR). Overlap is avoided for the most part by requiring exclusive lepton multiplicity in any search selection, so that 0ℓ, 1ℓ, 2ℓ, 3ℓ, and 4ℓ searches (where $\ell = e, \mu$) are

Table 1: The electroweak SUSY production modes considered, along with the multiple decay modes and final states used for the statistical combination.

Production mode	Wino $\tilde{\chi}_1^+\tilde{\chi}_1^-$	Wino $\tilde{\chi}_1^\pm\tilde{\chi}_2^0$	Wino $\tilde{\chi}_1^\pm\tilde{\chi}_2^0$	Higgsino GGM $\tilde{\chi}_1^+\tilde{\chi}_1^-, \tilde{\chi}_1^\pm\tilde{\chi}_{1,2}^0, \tilde{\chi}_1^0\tilde{\chi}_2^0$
Decay mode	$\tilde{\chi}_1^\pm \to W^\pm\tilde{\chi}_1^0$	$\tilde{\chi}_1^\pm \to W^\pm\tilde{\chi}_1^0$ $\tilde{\chi}_2^0 \to Z\tilde{\chi}_1^0$	$\tilde{\chi}_1^\pm \to W^\pm\tilde{\chi}_1^0$ $\tilde{\chi}_2^0 \to h\tilde{\chi}_1^0$	$\tilde{\chi}_1^0 \to Z/h\tilde{G}$
Searches				
All Hadronic [26]	✓	✓	✓	✓
1L [27]	✓	✓		
1Lbb [28]			✓	
2L Compressed [29]		✓		
2L0J $\Delta m > m(W)$ [30]	✓			
2L0J $\Delta m \sim m(W)$ [31]	✓			
2L2J [32]		✓		✓
2τ [33]			✓	
3L [34]		✓	✓	
SS/3L [35]		✓	✓	
4L [36]				✓
Multi-b [37]				✓

statistically independent. To achieve this, the searches adopted common loose selection criteria[1] at the very start of each analysis, allowing the free use of any further criteria without overlapping with other lepton multiplicities. The *All Hadronic*, *Multi-b*, and *1L* searches found the veto of loose and low-p_T leptons detrimental to signal acceptance. To avoid this, a less stringent veto was adopted,[2] designed to reject events selected by 2ℓ or 3ℓ searches. The *2L Compressed* search used an even looser muon definition, however, the search selection is unique enough to result in orthogonality to the others used in a combination. The harmonization procedure was adopted early in the ATLAS Run 2 search programme and proved to be a keystone of this final combination effort.

The statistical independence of the searches is verified by inspecting the events selected by SRs and CRs in the data and in high statistics simulation of SUSY signals. Significant overlaps are observed between those with equal lepton multiplicity selections, e.g. the *All Hadronic* and *Multi-b* searches, and statistical combinations are not performed for those with > 10% overlap. In these cases, the search with the best expected sensitivity is used and each instance is discussed for the SUSY models in the following. Otherwise, all SRs used in the combination have zero overlap with other SRs and CRs, while a few CRs have a small ~1%–2% overlap with one another.

Limits are set in SUSY simplified models [40–42] using a combined profile likelihood fit to the observed yields, the estimate of SM background yields, and the expected SUSY yields in the CRs and SRs. Systematic uncertainties are included as Gaussian-distributed nuisance parameters in the likelihood fit and can be correlated between CRs and SRs with common nuisance parameters. The fit parameters are determined by maximizing the product of the Poisson probability functions and the constraints for the nuisance parameters. The compatibility of a signal scenario with the data observation is assessed by accounting for the SUSY signal in all CRs and SRs scaled by a floating signal normalization factor. A signal scenario is excluded if the upper limit at 95% confidence level (CL) of the signal normalization factor obtained in the fit is smaller than that predicted by the cross-section of the scenario [43]. Signal cross-sections are calculated to

[1] Electrons must satisfy $p_T > 4.5$ GeV, $|\eta| < 2.47$, $|z_0 \sin\theta| < 0.5$ mm, and "LooseAndBLayerLLH" requirements [38]. Muons must satisfy $p_T > 3$ GeV, $|\eta| < 2.7$, $|z_0 \sin\theta| < 0.5$ mm, and "Medium" identification requirements [39].

[2] Events selected by 0ℓ and 1ℓ searches must have fewer than three leptons passing the common loose selection, and fewer than two satisfying $p_T > 8$ GeV.

next-to-leading order in the strong coupling constant, adding the resummation of soft gluon emission at next-to-leading-logarithmic accuracy (NLO+NLL) [44–48]. The nominal cross-section and the uncertainty are taken from an envelope of cross-section predictions using different parton distribution function sets and factorization and renormalization scales, as described in Ref. [49].

The statistical combination for each signal scenario is performed with the PYHF package [50], using inputs produced by the original search (typically using HistFitter [51]), or via the RECAST implementation of the search [52]. The inputs contain information about the yields and uncertainties in the SM background and signal in each CR and SR, as well as the observed data yields. Systematic uncertainties can be set as correlated between searches, where appropriate, by modifying the inputs to share nuisance parameters in the likelihood fit. Theory systematic uncertainties in the SM backgrounds and signal are treated as uncorrelated between searches since each search targets a different final state and parameter space. Experimental systematic uncertainties might be correlated if compatible uncertainty schemes are used by each search to be combined. However, this is not always possible because the searches to be combined span significant updates in particle reconstruction and identification methods, and the related calibrations, preventing the correlation of multiple sources between searches. Additionally, incompatible choices for jet systematic schemes were used in individual searches, preventing the correlation of jet energy scale and resolution uncertainties. Correlating only the allowed sources of experimental systematic uncertainties between searches is found to have a negligible impact on the results. In this letter, statistical combinations are performed with theory and experimental uncertainties uncorrelated between searches.

A simplified model of pure-wino chargino-pair production decaying into W bosons and the LSP 100% of the time ($\tilde{\chi}_1^+\tilde{\chi}_1^-$, $\tilde{\chi}_1^\pm \to W^\pm\tilde{\chi}_1^0$, as shown in Figure 1(a)) can produce final states of $\ell\nu\ell\nu\tilde{\chi}_1^0\tilde{\chi}_1^0$, $\ell\nu qq\tilde{\chi}_1^0\tilde{\chi}_1^0$, or $qqqq\tilde{\chi}_1^0\tilde{\chi}_1^0$. The fully leptonic final state was targeted in two searches: *2L0J* $\Delta m > m(W)$ for moderate NLSP-LSP mass splittings and *2L0J* $\Delta m \sim m(W)$ for smaller mass splittings. The two *2L0J* searches overlap in their selection, so the search with the lowest expected CL value is used in the statistical combination for each signal scenario. The semileptonic and fully hadronic final states were targeted by the *1L* and *All Hadronic* searches, respectively, both of which are statistically independent of one another and the *2L0J* searches. The original exclusion contours in the $m(\tilde{\chi}_1^\pm)$-$m(\tilde{\chi}_1^0)$ parameter space are shown in Figure 2(a), along with that obtained by the statistical combination of the searches. The combination of the search results closes the gaps left by the individual searches, and increases the sensitivity to high $\tilde{\chi}_1^0$ masses, where $\tilde{\chi}_1^0$ masses are excluded up to 150 GeV for a $\tilde{\chi}_1^\pm$ mass of 400–700 GeV. The combination is used to calculate the upper limit on the cross-section for these $\tilde{\chi}_1^+\tilde{\chi}_1^-$ simplified models, where the limits are improved by 20%–30% for $\tilde{\chi}_1^\pm$ masses of 400–800 GeV, compared to the individual searches. Improvements in the upper limit on the cross-section are particularly important for non-simplified SUSY models where the production cross-section and decay branching fractions may be lower than those in simplified models.[3]

A second simplified model is considered consisting of pure-wino, mass-degenerate chargino–neutralino pair production decaying into W or Z bosons and the LSP 100% of the time ($\tilde{\chi}_1^\pm\tilde{\chi}_2^0$, $\tilde{\chi}_1^\pm \to W^\pm\tilde{\chi}_1^0$, $\tilde{\chi}_2^0 \to Z\tilde{\chi}_1^0$, as shown in Figure 1(b)). Searches targeting the fully hadronic, semileptonic, and fully leptonic decays of the SM bosons are considered for a statistical combination, as listed in Table 1, where all searches are statistically independent and can be combined. The original exclusion contours in the $m(\tilde{\chi}_1^\pm/\tilde{\chi}_2^0)$-$m(\tilde{\chi}_1^0)$ parameter space are shown in Figure 2(b), along with that obtained by the statistical combination of the searches. The combination has little impact for small NLSP-LSP mass splittings, where the *2L Compressed* search is uniquely sensitive. However, at larger mass splittings, multiple searches have common sensitivity

[3] Non-simplified SUSY models typically describe mixed wino/higgsino/bino charginos and neutralinos.

and the combination is more effective. The exclusion contour is extended for high $m(\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0)$ by around 50 GeV, while the reach to $m(\tilde{\chi}_1^0)$ masses is extended by 40–100 GeV at $\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0$ masses around 550 GeV and 800 GeV. The upper limit on the cross-section for these simplified models is improved by 20%–40% for $\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0$ masses of 600–1000 GeV relative to respect to the individual searches alone.

A third simplified model is considered of pure-wino, mass-degenerate chargino–neutralino pair production decaying into W or Higgs bosons h and the LSP 100% of the time ($\tilde{\chi}_1^{\pm}\tilde{\chi}_2^0$, $\tilde{\chi}_1^{\pm} \to W^{\pm}\tilde{\chi}_1^0$, $\tilde{\chi}_2^0 \to h\tilde{\chi}_1^0$, as shown in Figure 1(c)). The *All Hadronic* and *1Lbb* searches target the $h \to bb$ decay and dominate the sensitivity to these models, while h decays resulting in leptons are targeted using the *SS/3L*, *3L*, and *2τ* searches and are sensitive to low mass NLSP production. The *SS/3L* and *3L* searches overlap in their selection, so the search with the lowest expected CL is considered for statistical combination with the other searches for each signal scenario. The original exclusion contours in the $m(\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0)$-$m(\tilde{\chi}_1^0)$ parameter space are shown in Figure 2(c), along with that obtained by the statistical combination of the searches. The combination smooths out the effects of the small observed deficit seen in the *All Hadronic* search and a small observed excess in the *1Lbb* search, with a stronger expected limit for the combination, but a weaker observed limit than the *All Hadronic* search. The exclusion contour is extended up to 30 GeV in $\tilde{\chi}_1^0$ masses for $\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0$ masses of 300–600 GeV. The combination improves the upper limit on the cross-section for these simplified models by 20%–30% for $\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0$ masses below 600 GeV compared to the individual searches alone.

A fourth simplified model of pure-Higgsino production is considered ($\tilde{\chi}_1^{+}\tilde{\chi}_1^{-}$ / $\tilde{\chi}_1^{\pm}\tilde{\chi}_1^0$ / $\tilde{\chi}_1^{\pm}\tilde{\chi}_2^0$ / $\tilde{\chi}_1^0\tilde{\chi}_2^0$), the higgsino GGM scenarios, as shown in Figure 1(d). The $\tilde{\chi}_2^0$ and $\tilde{\chi}_1^{\pm}$ masses are set 1 GeV above the $\tilde{\chi}_1^0$ mass to ensure prompt decays. The $\tilde{\chi}_2^0$ and $\tilde{\chi}_1^{\pm}$ decay into $\tilde{\chi}_1^0$ via off-shell W or Z bosons, which in turn decay into unimportant, low momentum (< 1 GeV) final states. The $\tilde{\chi}_1^0$ decays into an LSP $\tilde{G}$, either with a Z boson or a h boson. The higgsino GGM scenarios are parameterized by the mass of the higgsinos and the branching fraction of the $\tilde{\chi}_1^0$ decay. These signal scenarios are targeted by the *4L*, *2L2J*, and *All Hadronic* searches selecting leptonic or hadronic decays of the Z boson, and by the *Multi-b* search selecting $h \to bb$ decays. The *All Hadronic* and *Multi-b* searches overlap in their selection, so the search with the lowest expected CL is used in the statistical combination. The original exclusion contours in the $m(\tilde{\chi}_1^{\pm}/\tilde{\chi}_2^0/\tilde{\chi}_1^0)$-$\mathcal{B}(\tilde{\chi}_1^0 \to h\tilde{G})$ parameter space are shown in Figure 2(d), along with that obtained by the statistical combination of the searches. Full coverage of the $\tilde{\chi}_1^0$ branching ratio possibilities is obtained by the individual searches and the combination extends the exclusion by around 60 GeV for high mass higgsino production. The upper limit on the cross-section for these simplified models is improved by 15%–40% for $\mathcal{B}(\tilde{\chi}_1^0 \to h\tilde{G}) < 80\%$ compared to the individual searches alone.

Statistical combinations of the Run 2 ATLAS electroweak SUSY searches targeting chargino/neutralino production are performed. Four simplified SUSY models are studied: pure-wino $\tilde{\chi}_1^{+}\tilde{\chi}_1^{-}$ production decaying via W bosons, pure-wino $\tilde{\chi}_1^{\pm}\tilde{\chi}_2^0$ production decaying via W and Z bosons, pure-wino $\tilde{\chi}_1^{\pm}\tilde{\chi}_2^0$ production decaying via W and h bosons, and higgsino GGM scenarios. The combinations extend the sensitivity to SUSY production up to 100 GeV in NLSP or LSP masses, and the sensitivity to SUSY production cross-sections is increased by up to 40%.

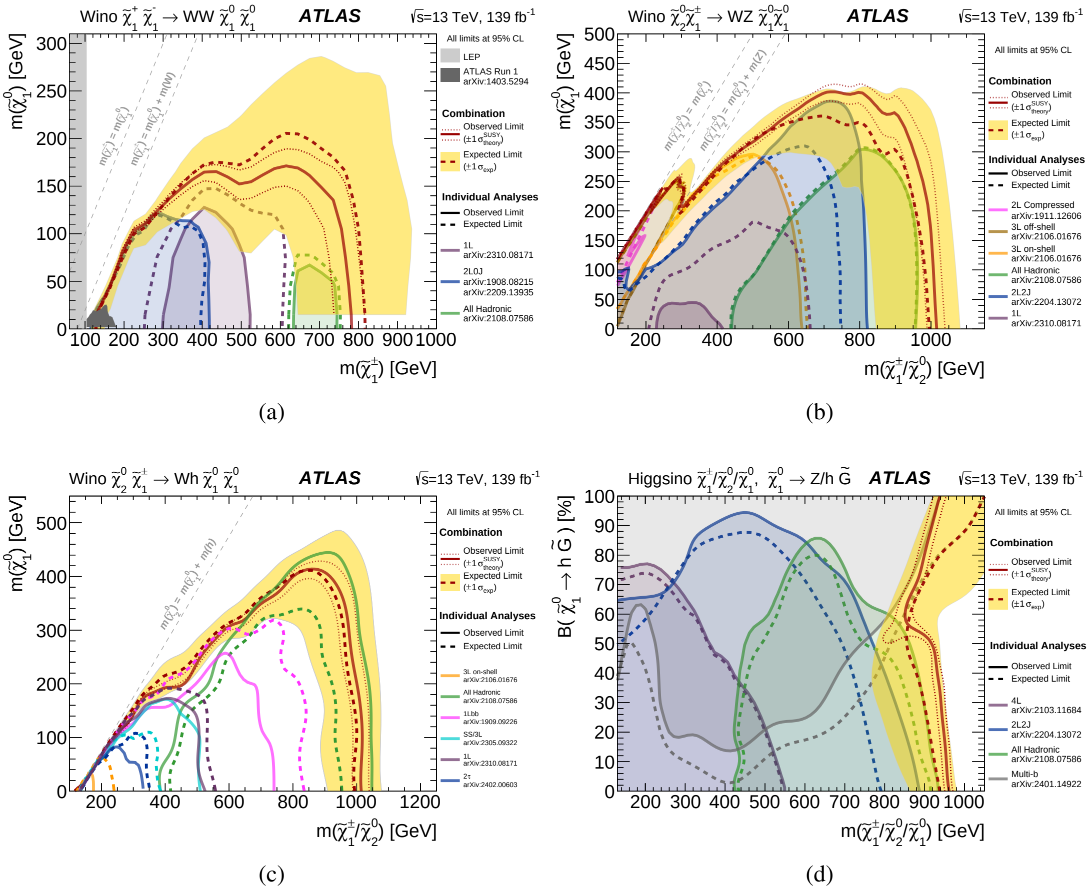

Figure 2: The expected (dashed) and observed (solid) 95% CL exclusion limits on (a) chargino-pair production decaying via W bosons, (b) chargino–neutralino production decaying via W and Z bosons, (c) chargino–neutralino production decaying via W and h bosons, (d) higgsino GGM scenarios. The limits are set using a statistical combination of searches targeting each SUSY scenario. Limits obtained by individual searches are overlaid.

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Shapiro [17a], A. Sharma [36], A.S. Sharma [164], P. Sharma [80], S. Sharma [48], P.B. Shatalov [37], K. Shaw [146], S.M. Shaw [101], A. Shcherbakova [37], Q. Shen [62c,5], D.J. Sheppard [142], P. Sherwood [96], L. Shi [96], X. Shi [14a], C.O. Shimmin [172], J.D. Shinner [95], I.P.J. Shipsey [126], S. Shirabe [56,h], M. Shiyakova [38,u], J. Shlomi [169], M.J. Shochet [39], J. Shojaii [105], D.R. Shope [125], B. Shrestha [120], S. Shrestha [119,aj], E.M. Shrif [33g], M.J. Shroff [165], P. Sicho [131], A.M. Sickles [162], E. Sideras Haddad [33g], A. Sidoti [23b], F. Siegert [50], Dj. Sijacki [15], F. Sili [90], J.M. Silva [20], M.V. Silva Oliveira [29], S.B. Silverstein [47a], S. Simion[66], R. Simoniello [36], E.L. Simpson [59], H. Simpson [146], L.R. Simpson [106], N.D. Simpson[98], S. Simsek [82], S. Sindhu [55], P. Sinervo [155], S. Singh [155], S. Sinha [48], S. Sinha [101], M. Sioli [23b,23a], I. Siral [36], E. Sitnikova [48], S.Yu. Sivoklokov [37,*], J. Sjölin [47a,47b], A. Skaf [55], E. Skorda [20], P. Skubic [120], M. Slawinska [87], V. Smakhtin[169], B.H. Smart [134], J. Smiesko [36], S.Yu. Smirnov [37], Y. Smirnov [37], L.N. Smirnova [37,a], O. Smirnova [98], A.C. Smith [41], E.A. Smith [39], H.A. Smith [126], J.L. Smith [92], R. Smith[143], M. Smizanska [91], K. Smolek [132], A.A. Snesarev [37], S.R. Snider [155], H.L. Snoek [114], S. Snyder [29], R. Sobie [165,w], A. Soffer [151], C.A. Solans Sanchez [36], E.Yu. Soldatov [37], U. Soldevila [163], A.A. Solodkov [37], S. Solomon [26], A. Soloshenko [38], K. Solovieva [54], O.V. Solovyanov [40], V. Solovyev [37], P. Sommer [36], A. Sonay [13], W.Y. Song [156b], J.M. Sonneveld [114], A. Sopczak [132], A.L. Sopio [96], F. Sopkova [28b], I.R. Sotarriva Alvarez [154], V. Sothilingam[63a], O.J. Soto Sandoval [137c,137b], S. Sottocornola [68], R. Soualah [116b], Z. Soumaimi [35e], D. South [48], N. Soybelman [169], S. Spagnolo [70a,70b], M. Spalla [110], D. Sperlich [54], G. Spigo [36], S. Spinali [91], D.P. Spiteri [59], M. Spousta [133], E.J. Staats [34], A. Stabile [71a,71b], R. Stamen [63a], A. Stampekis [20], M. Standke [24], E. Stanecka [87], M.V. Stange [50], B. Stanislaus [17a], M.M. Stanitzki [48], B. Stapf [48], E.A. Starchenko [37], G.H. Stark [136], J. Stark [102,aa], D.M. Starko[156b], P. Staroba [131], P. Starovoitov [63a], S. Stärz [104], R. Staszewski [87], G. Stavropoulos [46], J. Steentoft [161], P. Steinberg [29], B. Stelzer [142,156a], H.J. Stelzer [129], O. Stelzer-Chilton [156a], H. Stenzel [58], T.J. Stevenson [146], G.A. Stewart [36], J.R. Stewart [121], M.C. Stockton [36], G. Stoicea [27b], M. Stolarski [130a], S. Stonjek [110], A. Straessner [50], J. Strandberg [144], S. Strandberg [47a,47b], M. Stratmann [171], M. Strauss [120], T. Strebler [102], P. Strizenec [28b], R. Ströhmer [166], D.M. Strom [123], R. Stroynowski [44], A. Strubig [47a,47b], S.A. Stucci [29], B. Stugu [16], J. Stupak [120], N.A. Styles [48], D. Su [143], S. Su [62a], W. Su [62d], X. Su [62a,66], K. Sugizaki [153], V.V. Sulin [37], M.J. Sullivan [92], D.M.S. Sultan [78a,78b], L. Sultanaliyeva [37], S. Sultansoy [3b], T. Sumida [88], S. Sun [106], S. Sun [170], O. Sunneborn Gudnadottir [161], N. Sur [102], M.R. Sutton [146], H. Suzuki [157], M. Svatos [131], M. Swiatlowski [156a], T. Swirski [166], I. Sykora [28a], M. Sykora [133], T. Sykora [133], D. Ta [100],

K. Tackmann[48,t], A. Taffard[160], R. Tafirout[156a], J.S. Tafoya Vargas[66], E.P. Takeva[52], Y. Takubo[84], M. Talby[102], A.A. Talyshev[37], K.C. Tam[64b], N.M. Tamir[151], A. Tanaka[153], J. Tanaka[153], R. Tanaka[66], M. Tanasini[57b,57a], Z. Tao[164], S. Tapia Araya[137f], S. Tapprogge[100], A. Tarek Abouelfadl Mohamed[107], S. Tarem[150], K. Tariq[14a], G. Tarna[102,27b], G.F. Tartarelli[71a], P. Tas[133], M. Tasevsky[131], E. Tassi[43b,43a], A.C. Tate[162], G. Tateno[153], Y. Tayalati[35e,v], G.N. Taylor[105], W. Taylor[156b], A.S. Tee[170], R. Teixeira De Lima[143], P. Teixeira-Dias[95], J.J. Teoh[155], K. Terashi[153], J. Terron[99], S. Terzo[13], M. Testa[53], R.J. Teuscher[155,w], A. Thaler[79], O. Theiner[56], N. Themistokleous[52], T. Theveneaux-Pelzer[102], O. Thielmann[171], D.W. Thomas[95], J.P. Thomas[20], E.A. Thompson[17a], P.D. Thompson[20], E. Thomson[128], Y. Tian[55], V. Tikhomirov[37,a], Yu.A. Tikhonov[37], S. Timoshenko[37], D. Timoshyn[133], E.X.L. Ting[1], P. Tipton[172], S.H. Tlou[33g], A. Tnourji[40], K. Todome[154], S. Todorova-Nova[133], S. Todt[50], M. Togawa[84], J. Tojo[89], S. Tokár[28a], K. Tokushuku[84], O. Toldaiev[68], R. Tombs[32], M. Tomoto[84,111], L. Tompkins[143,n], K.W. Topolnicki[86b], E. Torrence[123], H. Torres[102,aa], E. Torró Pastor[163], M. Toscani[30], C. Tosciri[39], M. Tost[11], D.R. Tovey[139], A. Traeet[16], I.S. Trandafir[27b], T. Trefzger[166], A. Tricoli[29], I.M. Trigger[156a], S. Trincaz-Duvoid[127], D.A. Trischuk[26], B. Trocmé[60], C. Troncon[71a], L. Truong[33c], M. Trzebinski[87], A. Trzupek[87], F. Tsai[145], M. Tsai[106], A. Tsiamis[152,e], P.V. Tsiareshka[37], S. Tsigaridas[156a], A. Tsirigotis[152,r], V. Tsiskaridze[155], E.G. Tskhadadze[149a], M. Tsopoulou[152,e], Y. Tsujikawa[88], I.I. Tsukerman[37], V. Tsulaia[17a], S. Tsuno[84], K. Tsuri[118], D. Tsybychev[145], Y. Tu[64b], A. Tudorache[27b], V. Tudorache[27b], A.N. Tuna[61], S. Turchikhin[57b,57a], I. Turk Cakir[3a], R. Turra[71a], T. Turtuvshin[38,x], P.M. Tuts[41], S. Tzamarias[152,e], P. Tzanis[10], E. Tzovara[100], F. Ukegawa[157], P.A. Ulloa Poblete[137c,137b], E.N. Umaka[29], G. Unal[36], M. Unal[11], A. Undrus[29], G. Unel[160], J. Urban[28b], P. Urquijo[105], P. Urrejola[137a], G. Usai[8], R. Ushioda[154], M. Usman[108], Z. Uysal[21b], V. Vacek[132], B. Vachon[104], K.O.H. Vadla[125], T. Vafeiadis[36], A. Vaitkus[96], C. Valderanis[109], E. Valdes Santurio[47a,47b], M. Valente[156a], S. Valentinetti[23b,23a], A. Valero[163], E. Valiente Moreno[163], A. Vallier[102,aa], J.A. Valls Ferrer[163], D.R. Van Arneman[114], T.R. Van Daalen[138], A. Van Der Graaf[49], P. Van Gemmeren[6], M. Van Rijnbach[125,36], S. Van Stroud[96], I. Van Vulpen[114], M. Vanadia[76a,76b], W. Vandelli[36], M. Vandenbroucke[135], E.R. Vandewall[121], D. Vannicola[151], L. Vannoli[57b,57a], R. Vari[75a], E.W. Varnes[7], C. Varni[17b], T. Varol[148], D. Varouchas[66], L. Varriale[163], K.E. Varvell[147], M.E. Vasile[27b], L. Vaslin[84], G.A. Vasquez[165], A. Vasyukov[38], F. Vazeille[40], T. Vazquez Schroeder[36], J. Veatch[31], V. Vecchio[101], M.J. Veen[103], I. Veliscek[126], L.M. Veloce[155], F. Veloso[130a,130c], S. Veneziano[75a], A. Ventura[70a,70b], S. Ventura Gonzalez[135], A. Verbytskyi[110], M. Verducci[74a,74b], C. Vergis[24], M. Verissimo De Araujo[83b], W. Verkerke[114], J.C. Vermeulen[114], C. Vernieri[143], M. Vessella[103], M.C. Vetterli[142,af], A. Vgenopoulos[152,e], N. Viaux Maira[137f], T. Vickey[139], O.E. Vickey Boeriu[139], G.H.A. Viehhauser[126], L. Vigani[63b], M. Villa[23b,23a], M. Villaplana Perez[163], E.M. Villhauer[52], E. Vilucchi[53], M.G. Vincter[34], G.S. Virdee[20], A. Vishwakarma[52], A. Visibile[114], C. Vittori[36], I. Vivarelli[146], E. Voevodina[110], F. Vogel[109], J.C. Voigt[50], P. Vokac[132], Yu. Volkotrub[86a], J. Von Ahnen[48], E. Von Toerne[24], B. Vormwald[36], V. Vorobel[133], K. Vorobev[37], M. Vos[163], K. Voss[141], J.H. Vossebeld[92], M. Vozak[114], L. Vozdecky[94], N. Vranjes[15], M. Vranjes Milosavljevic[15], M. Vreeswijk[114], R. Vuillermet[36], O. Vujinovic[100], I. Vukotic[39], S. Wada[157], C. Wagner[103], J.M. Wagner[17a], W. Wagner[171], S. Wahdan[171], H. Wahlberg[90], M. Wakida[111], J. Walder[134], R. Walker[109], W. Walkowiak[141], A. Wall[128], T. Wamorkar[6], A.Z. Wang[136], C. Wang[100], C. Wang[62c], H. Wang[17a], J. Wang[64a], R.-J. Wang[100], R. Wang[61], R. Wang[6], S.M. Wang[148], S. Wang[62b], T. Wang[62a], W.T. Wang[80], W. Wang[14a], X. Wang[14c],

X. Wang [162], X. Wang [62c], Y. Wang [62d], Y. Wang [14c], Z. Wang [106], Z. Wang [62d,51,62c], Z. Wang [106], A. Warburton [104], R.J. Ward [20], N. Warrack [59], A.T. Watson [20], H. Watson [59], M.F. Watson [20], E. Watton [59,134], G. Watts [138], B.M. Waugh [96], C. Weber [29], H.A. Weber [18], M.S. Weber [19], S.M. Weber [63a], C. Wei [62a], Y. Wei [126], A.R. Weidberg [126], E.J. Weik [117], J. Weingarten [49], M. Weirich [100], C. Weiser [54], C.J. Wells [48], T. Wenaus [29], B. Wendland [49], T. Wengler [36], N.S. Wenke[110], N. Wermes [24], M. Wessels [63a], A.M. Wharton [91], A.S. White [61], A. White [8], M.J. White [1], D. Whiteson [160], L. Wickremasinghe [124], W. Wiedenmann [170], C. Wiel [50], M. Wielers [134], C. Wiglesworth [42], D.J. Wilbern[120], H.G. Wilkens [36], D.M. Williams [41], H.H. Williams[128], S. Williams [32], S. Willocq [103], B.J. Wilson [101], P.J. Windischhofer [39], F.I. Winkel [30], F. Winklmeier [123], B.T. Winter [54], J.K. Winter [101], M. Wittgen[143], M. Wobisch [97], Z. Wolffs [114], J. Wollrath[160], M.W. Wolter [87], H. Wolters [130a,130c], A.F. Wongel [48], E.L. Woodward [41], S.D. Worm [48], B.K. Wosiek [87], K.W. Woźniak [87], S. Wozniewski [55], K. Wraight [59], C. Wu [20], J. Wu [14a,14e], M. Wu [64a], M. Wu [113], S.L. Wu [170], X. Wu [56], Y. Wu [62a], Z. Wu [135], J. Wuerzinger [110,ad], T.R. Wyatt [101], B.M. Wynne [52], S. Xella [42], L. Xia [14c], M. Xia [14b], J. Xiang [64c], M. Xie [62a], X. Xie [62a], S. Xin [14a,14e], A. Xiong [123], J. Xiong [17a], D. Xu [14a], H. Xu [62a], L. Xu [62a], R. Xu [128], T. Xu [106], Y. Xu [14b], Z. Xu [52], Z. Xu[14c], B. Yabsley [147], S. Yacoob [33a], Y. Yamaguchi [154], E. Yamashita [153], H. Yamauchi [157], T. Yamazaki [17a], Y. Yamazaki [85], J. Yan[62c], S. Yan [126], Z. Yan [25], H.J. Yang [62c,62d], H.T. Yang [62a], S. Yang [62a], T. Yang [64c], X. Yang [36], X. Yang [14a], Y. Yang [44], Y. Yang[62a], Z. Yang [62a], W-M. Yao [17a], Y.C. Yap [48], H. Ye [14c], H. Ye [55], J. Ye [14a], S. Ye [29], X. Ye [62a], Y. Yeh [96], I. Yeletskikh [38], B.K. Yeo [17b], M.R. Yexley [96], P. Yin [41], K. Yorita [168], S. Younas [27b], C.J.S. Young [36], C. Young [143], C. Yu [14a,14e,ah], Y. Yu [62a], M. Yuan [106], R. Yuan [62b], L. Yue [96], M. Zaazoua [62a], B. Zabinski [87], E. Zaid[52], Z.K. Zak [87], T. Zakareishvili [149b], N. Zakharchuk [34], S. Zambito [56], J.A. Zamora Saa [137d,137b], J. Zang [153], D. Zanzi [54], O. Zaplatilek [132], C. Zeitnitz [171], H. Zeng [14a], J.C. Zeng [162], D.T. Zenger Jr [26], O. Zenin [37], T. Ženiš [28a], S. Zenz [94], S. Zerradi [35a], D. Zerwas [66], M. Zhai [14a,14e], D.F. Zhang [139], J. Zhang [62b], J. Zhang [6], K. Zhang [14a,14e], L. Zhang [14c], P. Zhang [14a,14e], R. Zhang [170], S. Zhang [106], S. Zhang [44], T. Zhang [153], X. Zhang [62c], X. Zhang [62b], Y. Zhang [62c,5], Y. Zhang [96], Y. Zhang [14c], Z. Zhang [17a], Z. Zhang [66], H. Zhao [138], T. Zhao [62b], Y. Zhao [136], Z. Zhao [62a], A. Zhemchugov [38], J. Zheng [14c], K. Zheng [162], X. Zheng [62a], Z. Zheng [143], D. Zhong [162], B. Zhou [106], H. Zhou [7], N. Zhou [62c], Y. Zhou[7], C.G. Zhu [62b], J. Zhu [106], Y. Zhu [62c], Y. Zhu [62a], X. Zhuang [14a], K. Zhukov [37], V. Zhulanov [37], N.I. Zimine [38], J. Zinsser [63b], M. Ziolkowski [141], L. Živković [15], A. Zoccoli [23b,23a], K. Zoch [61], T.G. Zorbas [139], O. Zormpa [46], W. Zou [41], L. Zwalinski [36].

[1]Department of Physics, University of Adelaide, Adelaide; Australia.
[2]Department of Physics, University of Alberta, Edmonton AB; Canada.
[3] [(a)]Department of Physics, Ankara University, Ankara;[(b)]Division of Physics, TOBB University of Economics and Technology, Ankara; Türkiye.
[4]LAPP, Université Savoie Mont Blanc, CNRS/IN2P3, Annecy; France.
[5]APC, Université Paris Cité, CNRS/IN2P3, Paris; France.
[6]High Energy Physics Division, Argonne National Laboratory, Argonne IL; United States of America.
[7]Department of Physics, University of Arizona, Tucson AZ; United States of America.
[8]Department of Physics, University of Texas at Arlington, Arlington TX; United States of America.
[9]Physics Department, National and Kapodistrian University of Athens, Athens; Greece.
[10]Physics Department, National Technical University of Athens, Zografou; Greece.
[11]Department of Physics, University of Texas at Austin, Austin TX; United States of America.

[12]Institute of Physics, Azerbaijan Academy of Sciences, Baku; Azerbaijan.
[13]Institut de Física d'Altes Energies (IFAE), Barcelona Institute of Science and Technology, Barcelona; Spain.
[14] [(a)]Institute of High Energy Physics, Chinese Academy of Sciences, Beijing;[(b)]Physics Department, Tsinghua University, Beijing;[(c)]Department of Physics, Nanjing University, Nanjing;[(d)]School of Science, Shenzhen Campus of Sun Yat-sen University;[(e)]University of Chinese Academy of Science (UCAS), Beijing; China.
[15]Institute of Physics, University of Belgrade, Belgrade; Serbia.
[16]Department for Physics and Technology, University of Bergen, Bergen; Norway.
[17] [(a)]Physics Division, Lawrence Berkeley National Laboratory, Berkeley CA;[(b)]University of California, Berkeley CA; United States of America.
[18]Institut für Physik, Humboldt Universität zu Berlin, Berlin; Germany.
[19]Albert Einstein Center for Fundamental Physics and Laboratory for High Energy Physics, University of Bern, Bern; Switzerland.
[20]School of Physics and Astronomy, University of Birmingham, Birmingham; United Kingdom.
[21] [(a)]Department of Physics, Bogazici University, Istanbul;[(b)]Department of Physics Engineering, Gaziantep University, Gaziantep;[(c)]Department of Physics, Istanbul University, Istanbul; Türkiye.
[22] [(a)]Facultad de Ciencias y Centro de Investigaciónes, Universidad Antonio Nariño, Bogotá;[(b)]Departamento de Física, Universidad Nacional de Colombia, Bogotá; Colombia.
[23] [(a)]Dipartimento di Fisica e Astronomia A. Righi, Università di Bologna, Bologna;[(b)]INFN Sezione di Bologna; Italy.
[24]Physikalisches Institut, Universität Bonn, Bonn; Germany.
[25]Department of Physics, Boston University, Boston MA; United States of America.
[26]Department of Physics, Brandeis University, Waltham MA; United States of America.
[27] [(a)]Transilvania University of Brasov, Brasov;[(b)]Horia Hulubei National Institute of Physics and Nuclear Engineering, Bucharest;[(c)]Department of Physics, Alexandru Ioan Cuza University of Iasi, Iasi;[(d)]National Institute for Research and Development of Isotopic and Molecular Technologies, Physics Department, Cluj-Napoca;[(e)]National University of Science and Technology Politechnica, Bucharest;[(f)]West University in Timisoara, Timisoara;[(g)]Faculty of Physics, University of Bucharest, Bucharest; Romania.
[28] [(a)]Faculty of Mathematics, Physics and Informatics, Comenius University, Bratislava;[(b)]Department of Subnuclear Physics, Institute of Experimental Physics of the Slovak Academy of Sciences, Kosice; Slovak Republic.
[29]Physics Department, Brookhaven National Laboratory, Upton NY; United States of America.
[30]Universidad de Buenos Aires, Facultad de Ciencias Exactas y Naturales, Departamento de Física, y CONICET, Instituto de Física de Buenos Aires (IFIBA), Buenos Aires; Argentina.
[31]California State University, CA; United States of America.
[32]Cavendish Laboratory, University of Cambridge, Cambridge; United Kingdom.
[33] [(a)]Department of Physics, University of Cape Town, Cape Town;[(b)]iThemba Labs, Western Cape;[(c)]Department of Mechanical Engineering Science, University of Johannesburg, Johannesburg;[(d)]National Institute of Physics, University of the Philippines Diliman (Philippines);[(e)]University of South Africa, Department of Physics, Pretoria;[(f)]University of Zululand, KwaDlangezwa;[(g)]School of Physics, University of the Witwatersrand, Johannesburg; South Africa.
[34]Department of Physics, Carleton University, Ottawa ON; Canada.
[35] [(a)]Faculté des Sciences Ain Chock, Université Hassan II de Casablanca;[(b)]Faculté des Sciences, Université Ibn-Tofail, Kénitra;[(c)]Faculté des Sciences Semlalia, Université Cadi Ayyad, LPHEA-Marrakech;[(d)]LPMR, Faculté des Sciences, Université Mohamed Premier, Oujda;[(e)]Faculté des sciences, Université Mohammed V, Rabat;[(f)]Institute of Applied Physics, Mohammed VI Polytechnic

University, Ben Guerir; Morocco.
[36]CERN, Geneva; Switzerland.
[37]Affiliated with an institute covered by a cooperation agreement with CERN.
[38]Affiliated with an international laboratory covered by a cooperation agreement with CERN.
[39]Enrico Fermi Institute, University of Chicago, Chicago IL; United States of America.
[40]LPC, Université Clermont Auvergne, CNRS/IN2P3, Clermont-Ferrand; France.
[41]Nevis Laboratory, Columbia University, Irvington NY; United States of America.
[42]Niels Bohr Institute, University of Copenhagen, Copenhagen; Denmark.
[43][(a)]Dipartimento di Fisica, Università della Calabria, Rende;[(b)]INFN Gruppo Collegato di Cosenza, Laboratori Nazionali di Frascati; Italy.
[44]Physics Department, Southern Methodist University, Dallas TX; United States of America.
[45]Physics Department, University of Texas at Dallas, Richardson TX; United States of America.
[46]National Centre for Scientific Research "Demokritos", Agia Paraskevi; Greece.
[47][(a)]Department of Physics, Stockholm University;[(b)]Oskar Klein Centre, Stockholm; Sweden.
[48]Deutsches Elektronen-Synchrotron DESY, Hamburg and Zeuthen; Germany.
[49]Fakultät Physik , Technische Universität Dortmund, Dortmund; Germany.
[50]Institut für Kern- und Teilchenphysik, Technische Universität Dresden, Dresden; Germany.
[51]Department of Physics, Duke University, Durham NC; United States of America.
[52]SUPA - School of Physics and Astronomy, University of Edinburgh, Edinburgh; United Kingdom.
[53]INFN e Laboratori Nazionali di Frascati, Frascati; Italy.
[54]Physikalisches Institut, Albert-Ludwigs-Universität Freiburg, Freiburg; Germany.
[55]II. Physikalisches Institut, Georg-August-Universität Göttingen, Göttingen; Germany.
[56]Département de Physique Nucléaire et Corpusculaire, Université de Genève, Genève; Switzerland.
[57][(a)]Dipartimento di Fisica, Università di Genova, Genova;[(b)]INFN Sezione di Genova; Italy.
[58]II. Physikalisches Institut, Justus-Liebig-Universität Giessen, Giessen; Germany.
[59]SUPA - School of Physics and Astronomy, University of Glasgow, Glasgow; United Kingdom.
[60]LPSC, Université Grenoble Alpes, CNRS/IN2P3, Grenoble INP, Grenoble; France.
[61]Laboratory for Particle Physics and Cosmology, Harvard University, Cambridge MA; United States of America.
[62][(a)]Department of Modern Physics and State Key Laboratory of Particle Detection and Electronics, University of Science and Technology of China, Hefei;[(b)]Institute of Frontier and Interdisciplinary Science and Key Laboratory of Particle Physics and Particle Irradiation (MOE), Shandong University, Qingdao;[(c)]School of Physics and Astronomy, Shanghai Jiao Tong University, Key Laboratory for Particle Astrophysics and Cosmology (MOE), SKLPPC, Shanghai;[(d)]Tsung-Dao Lee Institute, Shanghai;[(e)]School of Physics and Microelectronics, Zhengzhou University; China.
[63][(a)]Kirchhoff-Institut für Physik, Ruprecht-Karls-Universität Heidelberg, Heidelberg;[(b)]Physikalisches Institut, Ruprecht-Karls-Universität Heidelberg, Heidelberg; Germany.
[64][(a)]Department of Physics, Chinese University of Hong Kong, Shatin, N.T., Hong Kong;[(b)]Department of Physics, University of Hong Kong, Hong Kong;[(c)]Department of Physics and Institute for Advanced Study, Hong Kong University of Science and Technology, Clear Water Bay, Kowloon, Hong Kong; China.
[65]Department of Physics, National Tsing Hua University, Hsinchu; Taiwan.
[66]IJCLab, Université Paris-Saclay, CNRS/IN2P3, 91405, Orsay; France.
[67]Centro Nacional de Microelectrónica (IMB-CNM-CSIC), Barcelona; Spain.
[68]Department of Physics, Indiana University, Bloomington IN; United States of America.
[69][(a)]INFN Gruppo Collegato di Udine, Sezione di Trieste, Udine;[(b)]ICTP, Trieste;[(c)]Dipartimento Politecnico di Ingegneria e Architettura, Università di Udine, Udine; Italy.
[70][(a)]INFN Sezione di Lecce;[(b)]Dipartimento di Matematica e Fisica, Università del Salento, Lecce; Italy.

[71(a)]INFN Sezione di Milano;[(b)]Dipartimento di Fisica, Università di Milano, Milano; Italy.
[72(a)]INFN Sezione di Napoli;[(b)]Dipartimento di Fisica, Università di Napoli, Napoli; Italy.
[73(a)]INFN Sezione di Pavia;[(b)]Dipartimento di Fisica, Università di Pavia, Pavia; Italy.
[74(a)]INFN Sezione di Pisa;[(b)]Dipartimento di Fisica E. Fermi, Università di Pisa, Pisa; Italy.
[75(a)]INFN Sezione di Roma;[(b)]Dipartimento di Fisica, Sapienza Università di Roma, Roma; Italy.
[76(a)]INFN Sezione di Roma Tor Vergata;[(b)]Dipartimento di Fisica, Università di Roma Tor Vergata, Roma; Italy.
[77(a)]INFN Sezione di Roma Tre;[(b)]Dipartimento di Matematica e Fisica, Università Roma Tre, Roma; Italy.
[78(a)]INFN-TIFPA;[(b)]Università degli Studi di Trento, Trento; Italy.
[79]Universität Innsbruck, Department of Astro and Particle Physics, Innsbruck; Austria.
[80]University of Iowa, Iowa City IA; United States of America.
[81]Department of Physics and Astronomy, Iowa State University, Ames IA; United States of America.
[82]Istinye University, Sariyer, Istanbul; Türkiye.
[83(a)]Departamento de Engenharia Elétrica, Universidade Federal de Juiz de Fora (UFJF), Juiz de Fora;[(b)]Universidade Federal do Rio De Janeiro COPPE/EE/IF, Rio de Janeiro;[(c)]Instituto de Física, Universidade de São Paulo, São Paulo;[(d)]Rio de Janeiro State University, Rio de Janeiro; Brazil.
[84]KEK, High Energy Accelerator Research Organization, Tsukuba; Japan.
[85]Graduate School of Science, Kobe University, Kobe; Japan.
[86(a)]AGH University of Krakow, Faculty of Physics and Applied Computer Science, Krakow;[(b)]Marian Smoluchowski Institute of Physics, Jagiellonian University, Krakow; Poland.
[87]Institute of Nuclear Physics Polish Academy of Sciences, Krakow; Poland.
[88]Faculty of Science, Kyoto University, Kyoto; Japan.
[89]Research Center for Advanced Particle Physics and Department of Physics, Kyushu University, Fukuoka ; Japan.
[90]Instituto de Física La Plata, Universidad Nacional de La Plata and CONICET, La Plata; Argentina.
[91]Physics Department, Lancaster University, Lancaster; United Kingdom.
[92]Oliver Lodge Laboratory, University of Liverpool, Liverpool; United Kingdom.
[93]Department of Experimental Particle Physics, Jožef Stefan Institute and Department of Physics, University of Ljubljana, Ljubljana; Slovenia.
[94]School of Physics and Astronomy, Queen Mary University of London, London; United Kingdom.
[95]Department of Physics, Royal Holloway University of London, Egham; United Kingdom.
[96]Department of Physics and Astronomy, University College London, London; United Kingdom.
[97]Louisiana Tech University, Ruston LA; United States of America.
[98]Fysiska institutionen, Lunds universitet, Lund; Sweden.
[99]Departamento de Física Teorica C-15 and CIAFF, Universidad Autónoma de Madrid, Madrid; Spain.
[100]Institut für Physik, Universität Mainz, Mainz; Germany.
[101]School of Physics and Astronomy, University of Manchester, Manchester; United Kingdom.
[102]CPPM, Aix-Marseille Université, CNRS/IN2P3, Marseille; France.
[103]Department of Physics, University of Massachusetts, Amherst MA; United States of America.
[104]Department of Physics, McGill University, Montreal QC; Canada.
[105]School of Physics, University of Melbourne, Victoria; Australia.
[106]Department of Physics, University of Michigan, Ann Arbor MI; United States of America.
[107]Department of Physics and Astronomy, Michigan State University, East Lansing MI; United States of America.
[108]Group of Particle Physics, University of Montreal, Montreal QC; Canada.
[109]Fakultät für Physik, Ludwig-Maximilians-Universität München, München; Germany.

[110]Max-Planck-Institut für Physik (Werner-Heisenberg-Institut), München; Germany.
[111]Graduate School of Science and Kobayashi-Maskawa Institute, Nagoya University, Nagoya; Japan.
[112]Department of Physics and Astronomy, University of New Mexico, Albuquerque NM; United States of America.
[113]Institute for Mathematics, Astrophysics and Particle Physics, Radboud University/Nikhef, Nijmegen; Netherlands.
[114]Nikhef National Institute for Subatomic Physics and University of Amsterdam, Amsterdam; Netherlands.
[115]Department of Physics, Northern Illinois University, DeKalb IL; United States of America.
[116][(a)]New York University Abu Dhabi, Abu Dhabi;[(b)]University of Sharjah, Sharjah; United Arab Emirates.
[117]Department of Physics, New York University, New York NY; United States of America.
[118]Ochanomizu University, Otsuka, Bunkyo-ku, Tokyo; Japan.
[119]Ohio State University, Columbus OH; United States of America.
[120]Homer L. Dodge Department of Physics and Astronomy, University of Oklahoma, Norman OK; United States of America.
[121]Department of Physics, Oklahoma State University, Stillwater OK; United States of America.
[122]Palacký University, Joint Laboratory of Optics, Olomouc; Czech Republic.
[123]Institute for Fundamental Science, University of Oregon, Eugene, OR; United States of America.
[124]Graduate School of Science, Osaka University, Osaka; Japan.
[125]Department of Physics, University of Oslo, Oslo; Norway.
[126]Department of Physics, Oxford University, Oxford; United Kingdom.
[127]LPNHE, Sorbonne Université, Université Paris Cité, CNRS/IN2P3, Paris; France.
[128]Department of Physics, University of Pennsylvania, Philadelphia PA; United States of America.
[129]Department of Physics and Astronomy, University of Pittsburgh, Pittsburgh PA; United States of America.
[130][(a)]Laboratório de Instrumentação e Física Experimental de Partículas - LIP, Lisboa;[(b)]Departamento de Física, Faculdade de Ciências, Universidade de Lisboa, Lisboa;[(c)]Departamento de Física, Universidade de Coimbra, Coimbra;[(d)]Centro de Física Nuclear da Universidade de Lisboa, Lisboa;[(e)]Departamento de Física, Universidade do Minho, Braga;[(f)]Departamento de Física Teórica y del Cosmos, Universidad de Granada, Granada (Spain);[(g)]Departamento de Física, Instituto Superior Técnico, Universidade de Lisboa, Lisboa; Portugal.
[131]Institute of Physics of the Czech Academy of Sciences, Prague; Czech Republic.
[132]Czech Technical University in Prague, Prague; Czech Republic.
[133]Charles University, Faculty of Mathematics and Physics, Prague; Czech Republic.
[134]Particle Physics Department, Rutherford Appleton Laboratory, Didcot; United Kingdom.
[135]IRFU, CEA, Université Paris-Saclay, Gif-sur-Yvette; France.
[136]Santa Cruz Institute for Particle Physics, University of California Santa Cruz, Santa Cruz CA; United States of America.
[137][(a)]Departamento de Física, Pontificia Universidad Católica de Chile, Santiago;[(b)]Millennium Institute for Subatomic physics at high energy frontier (SAPHIR), Santiago;[(c)]Instituto de Investigación Multidisciplinario en Ciencia y Tecnología, y Departamento de Física, Universidad de La Serena;[(d)]Universidad Andres Bello, Department of Physics, Santiago;[(e)]Instituto de Alta Investigación, Universidad de Tarapacá, Arica;[(f)]Departamento de Física, Universidad Técnica Federico Santa María, Valparaíso; Chile.
[138]Department of Physics, University of Washington, Seattle WA; United States of America.
[139]Department of Physics and Astronomy, University of Sheffield, Sheffield; United Kingdom.

[140]Department of Physics, Shinshu University, Nagano; Japan.
[141]Department Physik, Universität Siegen, Siegen; Germany.
[142]Department of Physics, Simon Fraser University, Burnaby BC; Canada.
[143]SLAC National Accelerator Laboratory, Stanford CA; United States of America.
[144]Department of Physics, Royal Institute of Technology, Stockholm; Sweden.
[145]Departments of Physics and Astronomy, Stony Brook University, Stony Brook NY; United States of America.
[146]Department of Physics and Astronomy, University of Sussex, Brighton; United Kingdom.
[147]School of Physics, University of Sydney, Sydney; Australia.
[148]Institute of Physics, Academia Sinica, Taipei; Taiwan.
[149(a)]E. Andronikashvili Institute of Physics, Iv. Javakhishvili Tbilisi State University, Tbilisi;[(b)]High Energy Physics Institute, Tbilisi State University, Tbilisi;[(c)]University of Georgia, Tbilisi; Georgia.
[150]Department of Physics, Technion, Israel Institute of Technology, Haifa; Israel.
[151]Raymond and Beverly Sackler School of Physics and Astronomy, Tel Aviv University, Tel Aviv; Israel.
[152]Department of Physics, Aristotle University of Thessaloniki, Thessaloniki; Greece.
[153]International Center for Elementary Particle Physics and Department of Physics, University of Tokyo, Tokyo; Japan.
[154]Department of Physics, Tokyo Institute of Technology, Tokyo; Japan.
[155]Department of Physics, University of Toronto, Toronto ON; Canada.
[156(a)]TRIUMF, Vancouver BC;[(b)]Department of Physics and Astronomy, York University, Toronto ON; Canada.
[157]Division of Physics and Tomonaga Center for the History of the Universe, Faculty of Pure and Applied Sciences, University of Tsukuba, Tsukuba; Japan.
[158]Department of Physics and Astronomy, Tufts University, Medford MA; United States of America.
[159]United Arab Emirates University, Al Ain; United Arab Emirates.
[160]Department of Physics and Astronomy, University of California Irvine, Irvine CA; United States of America.
[161]Department of Physics and Astronomy, University of Uppsala, Uppsala; Sweden.
[162]Department of Physics, University of Illinois, Urbana IL; United States of America.
[163]Instituto de Física Corpuscular (IFIC), Centro Mixto Universidad de Valencia - CSIC, Valencia; Spain.
[164]Department of Physics, University of British Columbia, Vancouver BC; Canada.
[165]Department of Physics and Astronomy, University of Victoria, Victoria BC; Canada.
[166]Fakultät für Physik und Astronomie, Julius-Maximilians-Universität Würzburg, Würzburg; Germany.
[167]Department of Physics, University of Warwick, Coventry; United Kingdom.
[168]Waseda University, Tokyo; Japan.
[169]Department of Particle Physics and Astrophysics, Weizmann Institute of Science, Rehovot; Israel.
[170]Department of Physics, University of Wisconsin, Madison WI; United States of America.
[171]Fakultät für Mathematik und Naturwissenschaften, Fachgruppe Physik, Bergische Universität Wuppertal, Wuppertal; Germany.
[172]Department of Physics, Yale University, New Haven CT; United States of America.
[a] Also Affiliated with an institute covered by a cooperation agreement with CERN.
[b] Also at An-Najah National University, Nablus; Palestine.
[c] Also at Borough of Manhattan Community College, City University of New York, New York NY; United States of America.
[d] Also at Center for High Energy Physics, Peking University; China.
[e] Also at Center for Interdisciplinary Research and Innovation (CIRI-AUTH), Thessaloniki; Greece.
[f] Also at Centro Studi e Ricerche Enrico Fermi; Italy.

[g] Also at CERN, Geneva; Switzerland.
[h] Also at Département de Physique Nucléaire et Corpusculaire, Université de Genève, Genève; Switzerland.
[i] Also at Departament de Fisica de la Universitat Autonoma de Barcelona, Barcelona; Spain.
[j] Also at Department of Financial and Management Engineering, University of the Aegean, Chios; Greece.
[k] Also at Department of Physics, Ben Gurion University of the Negev, Beer Sheva; Israel.
[l] Also at Department of Physics, California State University, Sacramento; United States of America.
[m] Also at Department of Physics, King's College London, London; United Kingdom.
[n] Also at Department of Physics, Stanford University, Stanford CA; United States of America.
[o] Also at Department of Physics, University of Fribourg, Fribourg; Switzerland.
[p] Also at Department of Physics, University of Thessaly; Greece.
[q] Also at Department of Physics, Westmont College, Santa Barbara; United States of America.
[r] Also at Hellenic Open University, Patras; Greece.
[s] Also at Institucio Catalana de Recerca i Estudis Avancats, ICREA, Barcelona; Spain.
[t] Also at Institut für Experimentalphysik, Universität Hamburg, Hamburg; Germany.
[u] Also at Institute for Nuclear Research and Nuclear Energy (INRNE) of the Bulgarian Academy of Sciences, Sofia; Bulgaria.
[v] Also at Institute of Applied Physics, Mohammed VI Polytechnic University, Ben Guerir; Morocco.
[w] Also at Institute of Particle Physics (IPP); Canada.
[x] Also at Institute of Physics and Technology, Mongolian Academy of Sciences, Ulaanbaatar; Mongolia.
[y] Also at Institute of Physics, Azerbaijan Academy of Sciences, Baku; Azerbaijan.
[z] Also at Institute of Theoretical Physics, Ilia State University, Tbilisi; Georgia.
[aa] Also at L2IT, Université de Toulouse, CNRS/IN2P3, UPS, Toulouse; France.
[ab] Also at Lawrence Livermore National Laboratory, Livermore; United States of America.
[ac] Also at National Institute of Physics, University of the Philippines Diliman (Philippines); Philippines.
[ad] Also at Technical University of Munich, Munich; Germany.
[ae] Also at The Collaborative Innovation Center of Quantum Matter (CICQM), Beijing; China.
[af] Also at TRIUMF, Vancouver BC; Canada.
[ag] Also at Università di Napoli Parthenope, Napoli; Italy.
[ah] Also at University of Chinese Academy of Sciences (UCAS), Beijing; China.
[ai] Also at University of Colorado Boulder, Department of Physics, Colorado; United States of America.
[aj] Also at Washington College, Chestertown, MD; United States of America.
[ak] Also at Yeditepe University, Physics Department, Istanbul; Türkiye.
[*] Deceased