

# Search for a doubly-charged $DDK$ bound state in $\Upsilon(1S, 2S)$ inclusive decays and via direct production in $e^+e^-$ collisions at $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$

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We report the results of a first search for a doubly-charged  $DDK$  bound state, denoted the  $R^{++}$ , in  $\Upsilon(1S)$  and  $\Upsilon(2S)$  inclusive decays and via direct production in  $e^+e^-$  collisions at  $\sqrt{s} = 10.520$ ,  $10.580$ , and  $10.867$  GeV. The search uses data accumulated with the Belle detector at the KEKB asymmetric-energy  $e^+e^-$  collider. No significant signals are observed in the  $D^+D_s^{*+}$  invariant-mass spectra of all studied modes. The 90% credibility level upper limits on their product branching fractions in  $\Upsilon(1S)$  and  $\Upsilon(2S)$  inclusive decays ( $\mathcal{B}(\Upsilon(1S,2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+D_s^{*+})$ ), and the product values of Born cross section and branching fraction in  $e^+e^-$  collisions ( $\sigma(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+D_s^{*+})$ ) at  $\sqrt{s} = 10.520$ ,  $10.580$ , and  $10.867$  GeV under

different assumptions of  $R^{++}$  masses varying from 4.13 to 4.17 GeV/ $c^2$ , and widths varying from 0 to 5 MeV are obtained.

## I. INTRODUCTION

In 2003, a narrow resonance near 2.32 GeV/ $c^2$ , the  $D_{s0}^*(2317)^+$ , was observed by BaBar [1] via its decay to  $D_s^+\pi^0$ . The  $D_{s0}^*(2317)^+$  was subsequently confirmed by CLEO [2] and Belle [3]. The observed low mass and narrow width of the  $D_{s0}^*(2317)^+$  strongly disfavor the interpretation of this state as a  $P$ -wave  $c\bar{s}$  state, both in potential model [4–9] and lattice Quantum Chromodynamics (QCD) [10, 11] descriptions. Inclusion of charge-conjugate decays is implicitly assumed throughout this analysis. Instead, it has been proposed as a possible candidate for a  $DK$  molecule [12–17], a  $(cq)(\bar{s}\bar{q})$  tetraquark state [18–20], or a mixture of a  $c\bar{s}$  state and tetraquark [21–28]. The absolute branching fraction of  $D_{s0}^*(2317)^+ \rightarrow D_s^+\pi^0$  was measured by BESIII to be  $1.00^{+0.00}_{-0.14} \pm 0.14$  [29]. This result indicates that the  $D_{s0}^*(2317)^+$  has a much smaller branching fraction to  $D_s^{*+}\gamma$  than to  $D_s^+\pi^0$ , and this agrees with the expectation of the conventional  $c\bar{s}$  state hypothesis [30] or the hadronic molecule picture of  $DK$  [31, 32]. There have been theoretical interpretations of the  $D_{s0}^*(2317)^+$  and  $D_{s1}(2460)^+$  as chiral partners, with production mechanisms related to the spontaneous breaking of chiral symmetry [33, 34].

By exchanging a kaon, a  $D^+D_{s0}^*(2317)^+$  molecular state can be formed with a binding energy of 5 – 15 MeV, regardless of whether the  $D_{s0}^*(2317)^+$  is treated as a  $c\bar{s}$  state or a  $DK$  molecule [35]. In Ref. [36], the authors studied the  $DDK$  system in a coupled-channel approach, where an isospin 1/2 state, denoted the  $R^{++}$ , is formed at 4140 MeV/ $c^2$  when the  $D_{s0}^*(2317)^+$  is generated from the  $DK$  subsystem. The  $R^{++}$  can be interpreted as a  $D^+D_{s0}^*(2317)^+$  molecule-like state with exotic properties: doubly-charged and doubly-charmed. Hereinafter we also refer to this predicted state as  $R^{++}$ .

An  $R^{++}$  with the properties described above would be able to decay via  $R^{++} \rightarrow D^+D_{s0}^*(2317)^+$ , where  $D_{s0}^*(2317)^+ \rightarrow D_s^+\pi^0$  is an isospin-violating process. The alternative processes are via triangle diagrams into  $R^{++} \rightarrow D^+D_s^{*+}$  and  $R^{++} \rightarrow D_s^+D^{*+}$  [36–38]. The mass of  $R^{++}$  is predicted to be in the range of 4.13 to 4.17 GeV/ $c^2$  [38]. The predicted partial decay width of  $R^{++} \rightarrow D^+D_s^{*+}$  is much larger than that of  $R^{++} \rightarrow D_s^+D^{*+}$ ; they are  $\Gamma(R^{++} \rightarrow D^+D_s^{*+}) = (2.30 - 2.49)$  MeV and  $\Gamma(R^{++} \rightarrow D_s^+D^{*+}) = (0.26 - 0.29)$  MeV [38], respectively.

The question whether  $QQ\bar{q}\bar{q}$  tetraquarks with two heavy quarks  $Q$  and two light antiquarks  $\bar{q}$  are stable

or unstable against decay into two  $Q\bar{q}$  mesons has a long history. It has been largely undecided, mainly due to a lack of experimental information about the strength of the interaction between two heavy quarks. The discovery of the doubly-charmed baryon  $\Xi_{cc}^{++}$  by LHCb [39] has provided the crucial experimental input [40, 41]. In Ref. [41], the authors predicted the existence of novel narrow doubly-heavy tetraquark states of the form  $QQ\bar{q}\bar{q}$  with the method based on the heavy-quark symmetry, and found that a doubly-charmed tetraquark with a mass of 4156 MeV/ $c^2$  and a  $J^P$  of  $1^+$  decaying into a final state of  $D^+D_s^{*+}$  can be formed. Thus the  $D^+D_s^{*+}$  final state is a good channel to search for such a tetraquark state.

In this paper, we search for a doubly-charged  $DDK$  bound state in the  $D^+D_s^{*+}$  final state in  $\Upsilon(1S)$  and  $\Upsilon(2S)$  inclusive decays, and via direct production in  $e^+e^-$  collisions at  $\sqrt{s} = 10.520, 10.580$ , and 10.867 GeV. We report a search for the  $R^{++}$  with masses varying from 4.13 to 4.17 GeV/ $c^2$  and widths varying from 0 to 5 MeV.

## II. THE DATA SAMPLE AND THE BELLE DETECTOR

This analysis utilizes  $(5.74 \pm 0.09)$  fb $^{-1}$  of data collected at the  $\Upsilon(1S)$  peak  $[(102 \pm 3)$  million  $\Upsilon(1S)$  events],  $(24.91 \pm 0.35)$  fb $^{-1}$  of data collected at the  $\Upsilon(2S)$  peak  $[(158 \pm 4)$  million  $\Upsilon(2S)$  events], a data sample of  $(89.5 \pm 1.3)$  fb $^{-1}$  collected at  $\sqrt{s} = 10.520$  GeV, a data sample of  $(711.0 \pm 10.0)$  fb $^{-1}$  collected at  $\sqrt{s} = 10.580$  GeV [ $\Upsilon(4S)$  peak], and a data sample of  $(121.4 \pm 1.7)$  fb $^{-1}$  collected at  $\sqrt{s} = 10.867$  GeV [ $\Upsilon(5S)$  peak]. All the data were collected with the Belle detector [42] operating at the KEKB asymmetric-energy  $e^+e^-$  collider [43]. The Belle detector is described in detail in Ref. [42]. It is a large-solid-angle magnetic spectrometer consisting of a silicon vertex detector, a 50-layer central drift chamber (CDC), an array of aerogel threshold Cherenkov counters (ACC), a barrel-like arrangement of time-of-flight scintillation counters (TOF), and an electromagnetic calorimeter comprising CsI(Tl) crystals (ECL) located inside a superconducting solenoid coil that provides a 1.5 T magnetic field. An iron flux return comprising resistive plate chambers (RPCs) placed outside the coil is instrumented to detect  $K_L^0$  mesons and to identify muons (KLM).

Monte Carlo (MC) signal samples are generated with EVTGEN [44] to determine signal shapes and efficiencies. Initial-state radiation (ISR) is taken into account by assuming that the cross sections follow a  $1/s$  dependence in  $e^+e^- \rightarrow R^{++} + \text{anything}$  reactions, where  $s$  is the center-of-mass energy squared. The mass of  $R^{++}$  is chosen from 4.13 to 4.17 GeV/ $c^2$  in steps of 2.5 MeV/ $c^2$ ,

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with a width varying from 0 to 5 MeV in steps of 1 MeV. These events are processed by a detector simulation based on GEANT3 [45].

Inclusive MC samples of  $\Upsilon(1S, 2S)$  decays,  $\Upsilon(4S) \rightarrow B^+B^-/B^0\bar{B}^0$ ,  $\Upsilon(5S) \rightarrow B_s^{(*)}\bar{B}_s^{(*)}$ , and  $e^+e^- \rightarrow q\bar{q}$  ( $q = u, d, s, c$ ) at  $\sqrt{s} = 10.520, 10.580$ , and  $10.867$  GeV corresponding to four times the integrated luminosity of data are used to study possible peaking backgrounds.

### III. COMMON EVENT SELECTION CRITERIA

For well-reconstructed charged tracks, except those from  $K_S^0 \rightarrow \pi^+\pi^-$  decays, the impact parameters perpendicular to and along the beam direction with respect to the nominal interaction point (IP) are required to be less than 0.5 cm and 2 cm, respectively, and the transverse momentum in the laboratory frame is required to be larger than 0.1 GeV/c. For the particle identification (PID) of a well-reconstructed charged track, information from different detector subsystems, including specific ionization in the CDC, time measurement in the TOF, and the response of the ACC, is combined to form a likelihood  $\mathcal{L}_i$  [46] for particle species  $i$ , where  $i = \pi$  or  $K$ . Tracks with  $R_K = \mathcal{L}_K/(\mathcal{L}_K + \mathcal{L}_\pi) < 0.4$  are identified as pions with an efficiency of 96%, while 5% of kaons are misidentified as pions; tracks with  $R_K > 0.6$  are identified as kaons with an efficiency of 95%, while 4% of pions are misidentified as kaons. Except for tracks from  $K_S^0$  decays, all charged tracks are required to be positively identified by the above procedures.

An ECL cluster is taken as a photon candidate if it does not match the extrapolation of any charged track. The energy of the photon is required to be greater than 50 MeV.

The  $K_S^0$  candidates are first reconstructed from pairs of oppositely charged tracks, which are treated as pions, with a production vertex significantly separated from the average IP, then selected using an artificial neural network [47] based on two sets of input variables [48]. The  $\phi$  and  $\bar{K}^*(892)^0$  candidates are reconstructed using  $K^+K^-$  and  $K^-\pi^+$  decay modes, respectively. The invariant masses of the  $K_S^0$  and  $\phi$  candidates are required to be within 7 MeV/c<sup>2</sup> of the corresponding nominal masses (> 90% signal events are retained).

We reconstruct  $D^+$  mesons in the  $K^-\pi^+\pi^+$  and  $K_S^0(\rightarrow \pi^+\pi^-)\pi^+$  decay channels, and  $D_s^+$  mesons in the  $\phi\pi^+$  and  $\bar{K}^*(892)^0K^+$  decay channels. We perform vertex- and mass-constrained fits for  $D^+$  and  $D_s^+$  candidates, and require  $\chi_{\text{vertex}}^2/n.d.f. < 20$  (> 97% selection efficiency according to MC simulation). The selected  $D_s^+$  candidate is combined with a photon to form a  $D_s^{*+}$  candidate, and a mass-constrained fit is performed to improve its momentum resolution.

The signal mass windows for  $\bar{K}^*(892)^0$ ,  $D^+$ ,  $D_s^+$ , and  $D_s^{*+}$  candidates have been optimized by maximizing the Punzi parameter  $S/(3/2 + \sqrt{B})$  [49]. Here,  $S$  is the number of  $R^{++}$  signal events in the MC-simulated  $\Upsilon(2S) \rightarrow R^{++} + \text{anything}$  sample with the mass and width of  $R^{++}$  fixed at 4.13 GeV/c<sup>2</sup> and 2 MeV assuming  $\mathcal{B}(\Upsilon(2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+D_s^{*+}) = 10^{-4}$ , and  $B$  is the number of background events in the  $R^{++}$  signal window. The number of background events is obtained from the normalized  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands in the data requiring  $4.12 \text{ GeV}/c^2 \leq M_{D^+} \leq 4.14 \text{ GeV}/c^2$  as the  $R^{++}$  signal region (about  $3\sigma$  according to signal MC simulations). The optimized signal regions are  $|M_{K^-\pi^+} - m_{\bar{K}^*(892)^0}| < 60 \text{ MeV}/c^2$ ,  $|M_{K^-\pi^+\pi^+}/K_S^0\pi^+ - m_{D^+}| < 6 \text{ MeV}/c^2$ ,  $|M_{\phi\pi^+/\bar{K}^*(892)^0K^+} - m_{D_s^+}| < 6 \text{ MeV}/c^2$ , and  $|M_{\gamma D_s^+} - m_{D_s^{*+}}| < 9 \text{ MeV}/c^2$  for  $\bar{K}^*(892)^0$ ,  $D^+$ ,  $D_s^+$ , and  $D_s^{*+}$  candidates (> 80% signal events are retained for each intermediate state), respectively, where  $m_{\bar{K}^*(892)^0}$ ,  $m_{D_s^+}$ ,  $m_{D^+}$ , and  $m_{D_s^{*+}}$  are the nominal masses of  $\bar{K}^*(892)^0$ ,  $D_s^+$ ,  $D^+$ , and  $D_s^{*+}$  mesons [50]. For the process  $\Upsilon(1S) \rightarrow R^{++} + \text{anything}$  and  $e^+e^- \rightarrow R^{++} + \text{anything}$  at  $\sqrt{s} = 10.520, 10.580$ , and  $10.867$  GeV, the optimized signal regions of intermediate states are the same.

Finally, when the  $D^+$  and  $D_s^{*+}$  candidates are combined to form  $R^{++}$  candidates, all the combinations are preserved for further analysis. The fraction of events where multiple combinations are selected as  $R^{++}$  candidates is 14% in data, which is consistent with the MC simulation.

### IV. $\Upsilon(1S, 2S) \rightarrow R^{++} + \text{ANYTHING}$

In this section, we search for the doubly-charged  $DDK$  bound state in  $\Upsilon(1S)$  and  $\Upsilon(2S)$  inclusive decays. After applying the aforementioned common event selections, the invariant-mass distributions of the  $D_s^+$ ,  $D^+$ , and  $D_s^{*+}$  candidates from the  $\Upsilon(1S)$  and  $\Upsilon(2S)$  data samples are shown in Figs. 1 and 2, respectively, together with results of the fits described below. When drawing each distribution, the signal mass windows of other intermediate states are required. No clear  $D_s^+$ ,  $D^+$ , and  $D_s^{*+}$  signals are observed. In the fits, the  $D_s^+$  and  $D^+$  signal shapes are described by double-Gaussian functions, and the  $D_s^{*+}$  signal shape is described by a Novosibirsk function [51], where the values of parameters are fixed to those obtained from the fits to the corresponding signal MC distributions. The backgrounds are parametrized by first-order polynomial functions for  $D_s^+$  and  $D^+$ , and a second-order polynomial function for  $D_s^{*+}$ .

Figure 3 shows the scatter plots of  $M_{D_s^{*+}}$  versus  $M_{D^+}$  from  $\Upsilon(1S)$  and  $\Upsilon(2S)$  data samples, respectively. The central solid boxes show the signal regions of  $D^+$  and

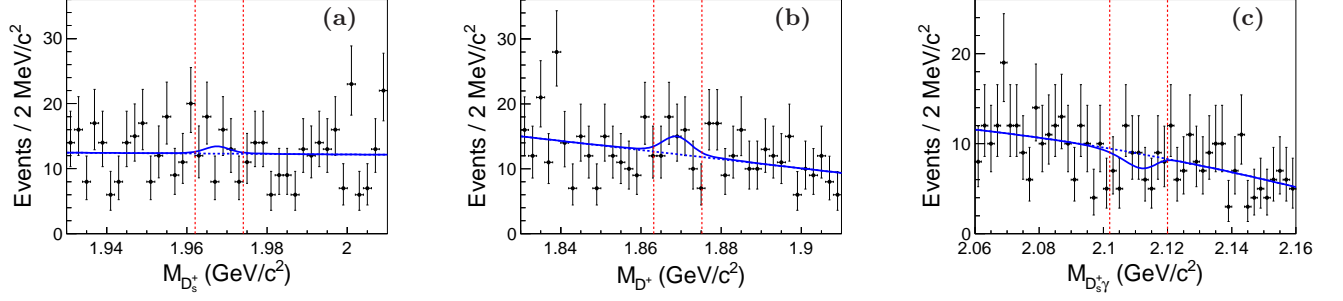


FIG. 1: The invariant-mass spectra of the (a)  $D_s^+$ , (b)  $D^+$ , and (c)  $D_s^{*+}$  candidates summed over four reconstructed modes from  $\Upsilon(1S)$  data. The points with error bars represent the data, the solid curves show the results of the best fits to the data, and the blue dashed curves are the fitted backgrounds. The red dashed lines show the required signal regions.

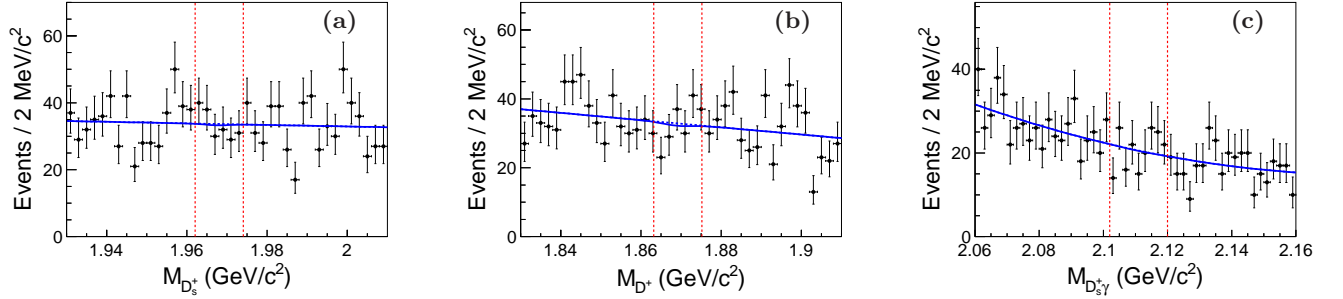


FIG. 2: The invariant-mass spectra of the (a)  $D_s^+$ , (b)  $D^+$ , and (c)  $D_s^{*+}$  candidates summed over four reconstructed modes from  $\Upsilon(2S)$  data. The points with error bars represent the data, the solid curves show the results of the best fits to the data, and the blue dashed curves are the fitted backgrounds. The red dashed lines show the required signal regions.

$D_s^{*+}$ . To check possible peaking backgrounds, the  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands are selected, represented by the blue dashed (the total number of sideband events is denoted as  $N_1$ ) and red dash-dotted boxes (the total number of sideband events is denoted as  $N_2$ ) in Fig. 3. The background contribution from the normalized  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands is estimated to be  $0.5 \times N_1 - 0.25 \times N_2$ .

Figure 4 shows the invariant-mass distributions of  $D^+D_s^{*+}$  in the  $\Upsilon(1S)$  and  $\Upsilon(2S)$  data samples, together with the backgrounds from the normalized  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands. There are no evident signals for  $R^{++}$  states at the expected masses. An unbinned extended maximum-likelihood fit repeated with  $M_{R^{++}}$  from 4.13 to 4.17  $\text{GeV}/c^2$  in steps of 2.5  $\text{MeV}/c^2$ , and  $\Gamma_{R^{++}}$  from 0 to 5 MeV in steps of 1 MeV is performed to the  $M_{D^+D_s^{*+}}$  distribution. The signal shapes of  $R^{++}$  are described by a Gaussian function ( $\Gamma_{R^{++}} = 0$ ) or Breit-Wigner (BW) functions convolved with Gaussian functions ( $\Gamma_{R^{++}} \neq 0$ ), where the parameters are fixed to those obtained from the fits to the corresponding MC simulated distributions. The mass resolution of the  $M_{D^+D_s^{*+}}$  is  $(1.7 \pm 0.1) \text{ MeV}/c^2$ . There are no peaking backgrounds found in the  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands or in the  $\Upsilon(1S, 2S)$  inclusive MC samples [52], so first-order polynomial functions with free parameters are taken as

background shapes. The fitted results with the  $R^{++}$  mass fixed at 4.14  $\text{GeV}/c^2$  and width fixed at 2 MeV are shown in Fig. 4 as an example. Assuming a Gaussian shape of the likelihoods, the local  $R^{++}$  significance is calculated using  $\sqrt{-2 \ln(\mathcal{L}_0/\mathcal{L}_{\max})}$ , where  $\mathcal{L}_0$  and  $\mathcal{L}_{\max}$  are the likelihoods of the fits without and with a signal component, respectively. The fitted  $R^{++}$  signal yields at typically assumed mass points with  $\Gamma_{R^{++}}$  fixed at values ranging from 0 to 5 MeV in steps of 1 MeV and the corresponding statistical significances are listed in Table I.

The branching fraction,  $\mathcal{B}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+D_s^{*+})$ , is calculated using

$$\frac{N^{\text{fit}}}{N_{\Upsilon(1S, 2S)} \times \sum_i \varepsilon_i \mathcal{B}_i},$$

where  $N^{\text{fit}}$  is the fitted number of signal events,  $N_{\Upsilon(1S)} = 1.02 \times 10^8$  and  $N_{\Upsilon(2S)} = 1.58 \times 10^8$  are the total numbers of  $\Upsilon(1S)$  and  $\Upsilon(2S)$  events, the index  $i$  runs for all final-state modes with  $\varepsilon_i$  being the corresponding efficiency and  $\mathcal{B}_i$  the product of all secondary branching fractions of the mode  $i$  [ $\mathcal{B}_1 = \mathcal{B}(D^+ \rightarrow K^+\pi^+\pi^+)\mathcal{B}(D_s^{*+} \rightarrow D_s^+\gamma)\mathcal{B}(D_s^+ \rightarrow \phi(\rightarrow K^+K^-)\pi^+)$ ,  $\mathcal{B}_2 = \mathcal{B}(D^+ \rightarrow K_S^0\pi^+)\mathcal{B}(K_S^0 \rightarrow \pi^+\pi^-)\mathcal{B}(D_s^{*+} \rightarrow D_s^+\gamma)\mathcal{B}(D_s^+ \rightarrow \phi(\rightarrow$

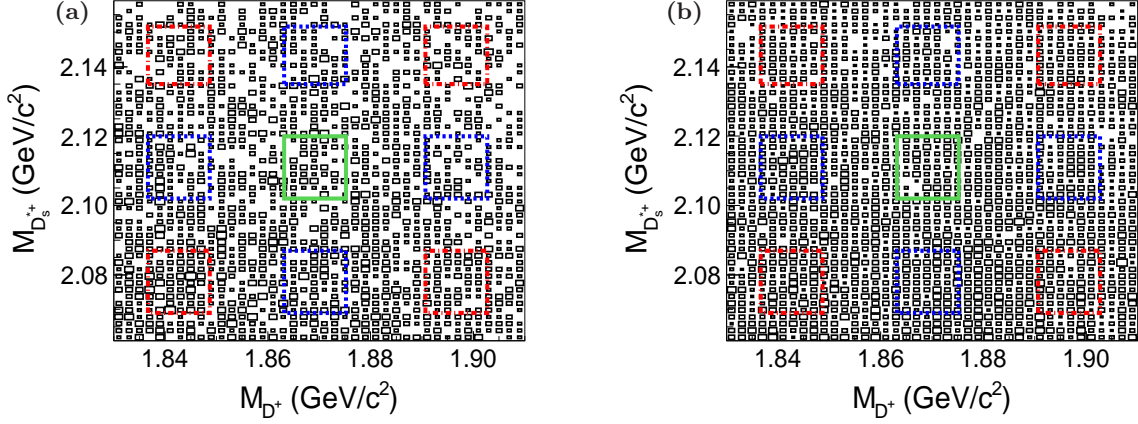


FIG. 3: The scatter plots of  $M_{D_s^{*+}}$  versus  $M_{D^+}$  from (a)  $\Upsilon(1S)$  and (b)  $\Upsilon(2S)$  data samples. The central solid boxes define the signal regions, and the red dash-dotted and blue dashed boxes show the  $M_{D^+}$  and  $M_{D_s^{*+}}$  sideband regions described in the text.

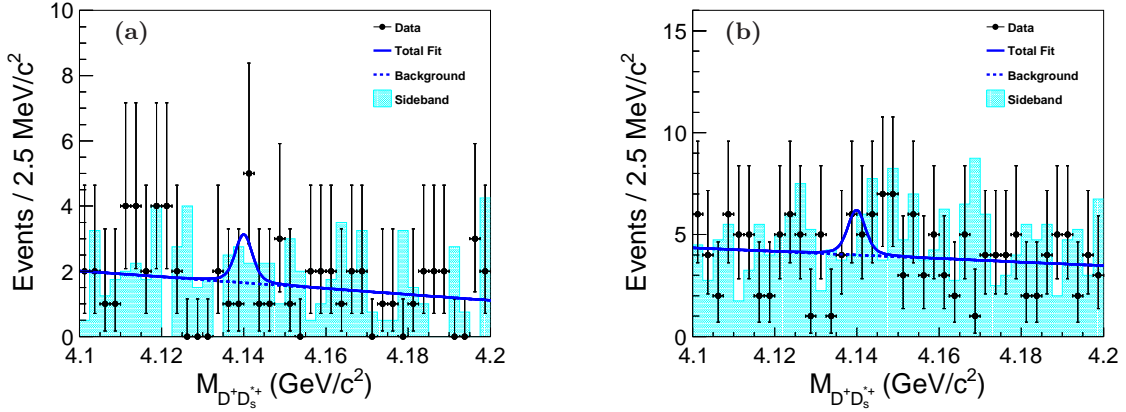


FIG. 4: The invariant-mass spectra of  $D^+ D_s^{*+}$  in the (a)  $\Upsilon(1S)$  and (b)  $\Upsilon(2S)$  data samples. The cyan shaded histograms are from the normalized  $M_{D^+}$  and  $M_{D_s^{*+}}$  sideband events. The blue solid curves show the fitted results with the  $R^{++}$  mass fixed at 4.14  $\text{GeV}/c^2$  and width fixed at 2 MeV, and the blue dashed curves are the fitted backgrounds.

$K^+ K^- \pi^+$ ),  $\mathcal{B}_3 = \mathcal{B}(D^+ \rightarrow K^- \pi^+ \pi^+) \mathcal{B}(D_s^{*+} \rightarrow D_s^+ \gamma) \mathcal{B}(D_s^+ \rightarrow \bar{K}^*(892)^0 (\rightarrow K^- \pi^+) K^+)$ ,  $\mathcal{B}_4 = \mathcal{B}(D^+ \rightarrow K_S^0 \pi^+) \mathcal{B}(K_S^0 \rightarrow \pi^+ \pi^-) \mathcal{B}(D_s^{*+} \rightarrow D_s^+ \gamma) \mathcal{B}(D_s^+ \rightarrow \bar{K}^*(892)^0 (\rightarrow K^- \pi^+) K^+)$ . The calculated values of  $\mathcal{B}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  at typically assumed mass points are listed in Table I.

Since the statistical significance in each case is less than  $3\sigma$ , Bayesian upper limits at the 90% credibility level (C.L.) on the numbers of signal events ( $N^{\text{UL}}$ ) assuming it follows a Poisson distribution with a uniform prior probability density function are determined by solving the equation  $\int_0^{N^{\text{UL}}} \mathcal{L}(x) dx / \int_0^{+\infty} \mathcal{L}(x) dx = 0.9$ , where  $x$  is the number of fitted signal events and  $\mathcal{L}(x)$  is the likelihood function in the fit to data. Taking into account the systematic uncertainties discussed below, the likelihood curve is convolved with a Gaussian

function whose width equals the corresponding total multiplicative systematic uncertainty. The calculated 90% C.L. upper limits on the numbers of signal events and the product branching fractions ( $\mathcal{B}^{\text{UL}}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$ ) in  $\Upsilon(1S)$  and  $\Upsilon(2S)$  inclusive decays at typically assumed mass points with width fixed at values ranging from 0 to 5 MeV are listed in Table I. The 90% C.L. upper limits on the product branching fractions for all hypothetical  $R^{++}$  masses with widths varying from 0 to 5 MeV are graphically shown in Fig. 5.

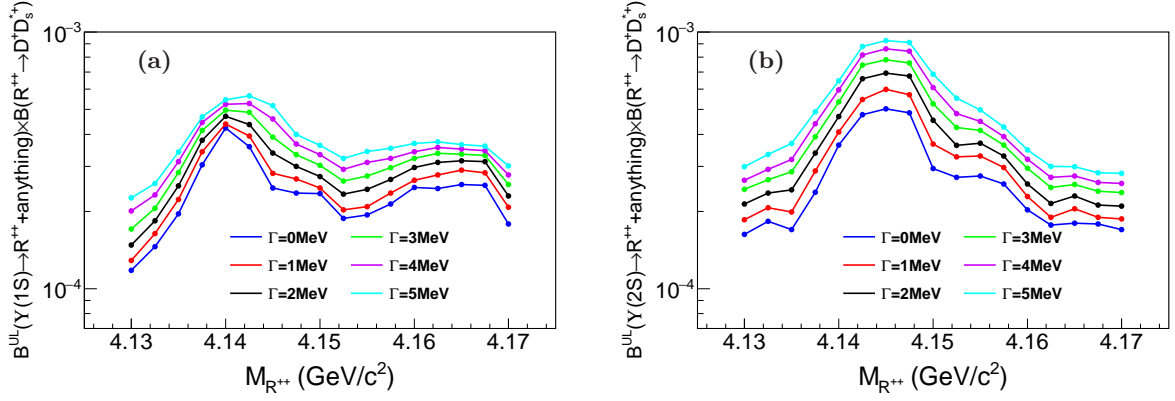


FIG. 5: The 90% C.L. upper limits on (a)  $\mathcal{B}(\Upsilon(1S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  and (b)  $\mathcal{B}(\Upsilon(2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  as a function of the assumed  $R^{++}$  masses with widths varying from 0 to 5 MeV in steps of 1 MeV.

#### V. $e^+e^- \rightarrow R^{++} + \text{ANYTHING}$ AT $\sqrt{s} = 10.520, 10.580, \text{ AND } 10.867 \text{ GeV}$

In this section, we search for the doubly-charged  $DDK$  bound state via direct production in  $e^+e^-$  collisions at  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$ . After the application of the selection criteria, the invariant-mass distributions of  $D_s^+$ ,  $D^+$ , and  $D_s^{*+}$  candidates from  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$  data samples are shown in Figs. 6, 7, and 8, respectively, together with results of the fits. When drawing each distribution, the signal mass windows of other intermediate states are required. Since the  $\sqrt{s}=10.520 \text{ GeV}$  data sample is below the  $B_{(s)}\bar{B}_{(s)}$  threshold, there are no  $D_s^+$ ,  $D^+$ , or  $D_s^{*+}$  candidates from the  $B_{(s)}\bar{B}_{(s)}$  decays, and due to the limited data-set size, no clear  $D_s^+$ ,  $D^+$ , or  $D_s^{*+}$  signals are observed in this data sample. In the  $\sqrt{s} = 10.580$  and  $10.867 \text{ GeV}$  data samples, evident  $D_s^+$  and  $D^+$  signals, and weak  $D_s^{*+}$  signals are seen. In the fits, the  $D_s^+$  and  $D^+$  signal shapes are described by double-Gaussian functions, and the  $D_s^{*+}$  signal shape is described by a Novosibirsk function [51], where the values of parameters are fixed to those obtained from fits to corresponding signal MC distributions. The backgrounds are parametrized by first-order polynomial functions for  $D_s^+$  and  $D^+$ , and a second-order polynomial function for  $D_s^{*+}$ .

The scatter plots of  $M_{D_s^{*+}}$  versus  $M_{D^+}$  from the  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$  data samples are shown in Figs. 9(a), (b), and (c), respectively. The central solid boxes show the  $D^+$  and  $D_s^{*+}$  signal regions, and the blue dashed and red dash-dotted boxes show the  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands. The background contribution from the normalized  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands is estimated using the same method as described in Sec. IV.

Figure 10 shows the invariant-mass distributions of

$D^+ D_s^{*+}$  from  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$  data samples, respectively, together with the backgrounds from the normalized  $M_{D^+}$  and  $M_{D_s^{*+}}$  sidebands. There are no significant signals for  $R^{++}$  states in any of the data samples. An unbinned extended maximum-likelihood fit is performed to the  $M_{D^+ D_s^{*+}}$  distribution in a way similar to the methods in Sec. IV. The fitted results with the  $M_{R^{++}}$  fixed at  $4.14 \text{ GeV}/c^2$  and  $\Gamma_{R^{++}}$  fixed at  $2 \text{ MeV}$  are shown in Fig. 10 as an example. The local  $R^{++}$  significance is calculated using the same method as described in Sec. IV. The fitted  $R^{++}$  signal yields at typically assumed mass points with  $\Gamma_{R^{++}}$  fixed at values ranging from 0 to 5 MeV in steps of 1 MeV and the corresponding statistical significances are listed in Table II.

The product of Born cross section and branching fraction  $\sigma(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  is calculated from the following formula:

$$\frac{N^{\text{fit}} \times |1 - \prod|^2}{\mathcal{L} \times \sum_i \varepsilon_i \mathcal{B}_i \times (1 + \delta)_{\text{ISR}}},$$

where  $N^{\text{fit}}$  is the number of fitted signal yields in data,  $|1 - \prod|^2$  is the vacuum polarization factor,  $\mathcal{L}$  is the integrated luminosity, the index  $i$  runs for all final-state modes with  $\varepsilon_i$  being the corresponding efficiency and  $\mathcal{B}_i$  the product of all secondary branching fractions of the mode  $i$ , and  $(1 + \delta)_{\text{ISR}}$  is the radiative correction factor. The radiative correction factors  $(1 + \delta)_{\text{ISR}}$  are 0.710, 0.710, and 0.707 calculated using formulae given in Ref. [53] for  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$ , respectively; the values of  $|1 - \prod|^2$  [54] are 0.931, 0.930, and 0.929 for  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$ . In the calculation of  $(1 + \delta)_{\text{ISR}}$ , we assume that the dependence of the cross section on  $s$  is  $1/s$ . The calculated values of  $\sigma(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  at  $\sqrt{s} = 10.520, 10.580, \text{ and } 10.867 \text{ GeV}$  under typical assumptions of  $R^{++}$  mass are



TABLE I: Summary of the 90% C.L. upper limits on the product branching fractions for  $\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}$  with  $R^{++} \rightarrow D^+ D_s^{*+}$  under typical assumptions of  $R^{++}$  mass ( $M_{R^{++}}$  in  $\text{GeV}/c^2$ ) and width ( $\Gamma_{R^{++}}$  in  $\text{MeV}$ ) as examples, where  $N^{\text{fit}}$  is the number of fitted signal events,  $N^{\text{UL}}$  is the 90% C.L. upper limit on the number of signal events taking into account systematic uncertainties,  $\Sigma(\sigma)$  is the local  $R^{++}$  significance,  $\Sigma_i(\epsilon_i \mathcal{B}_i)$  is the sum of product of the detection efficiency and the product of all secondary branching fractions for each reconstruction mode,  $\sigma_{\text{multi}}$  is the total multiplicative systematic uncertainty,  $\sigma_{\text{add}}$  is the additive systematic uncertainty,  $\mathcal{B}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  is the product branching fraction for  $\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}$  with  $R^{++} \rightarrow D^+ D_s^{*+}$ , and  $\mathcal{B}^{\text{UL}}(\mathcal{B}^{\text{UL}}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+}))$  is the 90% C.L. upper limit on the product branching fraction with systematic uncertainties included.

$M_{R^{++}}$	$\Gamma_{R^{++}}$	$N^{\text{fit}}$	$N^{\text{UL}}$	$\Sigma(\sigma)$	$\Sigma_i(\epsilon_i \mathcal{B}_i) (\times 10^{-5})$	$\sigma_{\text{multi}}(\%)$	$\sigma_{\text{add}}(\%)$	$\mathcal{B}(\times 10^{-5})$	$\mathcal{B}^{\text{UL}}(\times 10^{-5})$
4.13	0	$-4.2 \pm 3.7 / -2.6 \pm 2.7$	2.7 / 5.4	- / -	22.4/21.0	8.0/8.1	3.5 / 5.9	$-18.4 \pm 16.2 / -7.8 \pm 8.1$	11.8/16.3
4.13	1	$-4.0 \pm 3.9 / -3.3 \pm 3.3$	2.9 / 6.1	- / -	22.1/20.8	8.0/8.1	3.8 / 6.2	$-17.7 \pm 17.3 / -10.0 \pm 10.0$	12.9/18.6
4.13	2	$-4.1 \pm 4.3 / -3.9 \pm 3.8$	3.3 / 6.9	- / -	21.9/20.4	8.0/8.1	6.5 / 7.8	$-18.4 \pm 19.2 / -12.1 \pm 11.8$	14.8/21.4
4.13	3	$-4.5 \pm 4.8 / -4.5 \pm 4.3$	3.8 / 7.7	- / -	21.8/20.0	8.0/8.1	11.8 / 8.9	$-20.2 \pm 21.6 / -14.2 \pm 13.6$	17.1/24.4
4.13	4	$-4.8 \pm 5.2 / -5.1 \pm 4.9$	4.4 / 8.5	- / -	21.5/20.3	8.0/8.1	12.8 / 9.0	$-21.9 \pm 23.7 / -15.9 \pm 15.3$	20.1/26.5
4.13	5	$-5.2 \pm 5.8 / -5.8 \pm 5.6$	5.0 / 9.5	- / -	21.7/20.1	8.0/8.1	15.9 / 9.2	$-23.5 \pm 26.2 / -18.3 \pm 17.6$	22.6/29.9
4.14	0	$3.7 \pm 2.9 / 4.3 \pm 4.0$	9.7 / 12.0	1.6/1.2	22.5/20.9	8.0/8.1	7.6 / 8.6	$16.1 \pm 12.6 / 13.0 \pm 12.1$	42.3/36.3
4.14	1	$3.7 \pm 3.0 / 4.9 \pm 4.5$	9.9 / 13.4	1.5/1.2	22.1/20.8	8.0/8.1	7.9 / 9.7	$16.4 \pm 13.3 / 14.9 \pm 13.7$	43.9/40.8
4.14	2	$3.7 \pm 3.2 / 5.6 \pm 5.1$	10.5 / 15.2	1.3/1.2	21.9/20.5	8.0/8.1	9.8 / 12.2	$16.6 \pm 14.3 / 17.3 \pm 15.7$	47.0/46.9
4.14	3	$3.6 \pm 3.5 / 6.4 \pm 5.6$	11.0 / 17.0	1.2/1.3	21.7/20.1	8.0/8.1	12.0 / 13.5	$16.3 \pm 15.8 / 20.2 \pm 17.6$	49.7/53.5
4.14	4	$3.5 \pm 3.7 / 7.2 \pm 6.3$	11.5 / 19.0	1.0/1.3	21.5/20.2	8.0/8.1	14.7 / 14.7	$16.0 \pm 16.9 / 22.6 \pm 19.7$	52.4/59.5
4.14	5	$3.1 \pm 4.0 / 7.8 \pm 6.7$	12.0 / 20.5	0.8/1.3	21.6/20.1	8.0/8.1	15.8 / 15.8	$14.1 \pm 18.2 / 24.6 \pm 21.1$	54.5/64.6
4.15	0	$0.0 \pm 2.1 / 2.2 \pm 3.6$	5.4 / 9.7	- / 0.6	22.5/20.9	8.0/8.1	3.7 / 13.2	$0.0 \pm 9.2 / 6.7 \pm 10.9$	23.5/29.4
4.15	1	$-0.2 \pm 2.3 / 3.2 \pm 4.5$	5.6 / 12.0	- / 0.8	22.2/20.7	8.0/8.1	3.8 / 14.8	$-0.9 \pm 10.2 / 9.8 \pm 13.8$	24.7/36.7
4.15	2	$-0.3 \pm 2.6 / 4.7 \pm 5.2$	6.1 / 14.7	- / 1.0	21.8/20.5	8.0/8.1	5.2 / 13.3	$-1.3 \pm 11.7 / 14.5 \pm 16.1$	27.4/45.4
4.15	3	$-0.5 \pm 2.8 / 5.9 \pm 5.9$	6.7 / 16.8	- / 1.1	21.7/20.2	8.0/8.1	6.8 / 11.3	$-2.3 \pm 12.7 / 18.5 \pm 18.5$	30.3/52.6
4.15	4	$-0.7 \pm 3.1 / 7.5 \pm 6.4$	7.3 / 19.4	- / 1.3	21.5/20.2	8.0/8.1	9.0 / 9.3	$-3.2 \pm 14.1 / 23.5 \pm 20.1$	33.3/60.8
4.15	5	$-1.0 \pm 3.5 / 8.8 \pm 7.0$	7.9 / 21.8	- / 1.4	21.4/20.1	8.0/8.1	9.7 / 9.9	$-4.6 \pm 16.0 / 27.7 \pm 22.0$	36.2/68.6
4.16	0	$1.0 \pm 2.1 / -1.9 \pm 3.4$	5.7 / 6.7	0.5 / -	22.5/20.9	8.0/8.1	3.9 / 6.3	$4.4 \pm 9.2 / -5.8 \pm 10.3$	24.8/20.3
4.16	1	$0.9 \pm 2.3 / -1.6 \pm 3.8$	6.0 / 7.5	0.4 / -	22.2/20.7	8.0/8.1	5.2 / 5.6	$4.0 \pm 10.2 / -4.9 \pm 11.6$	26.5/22.9
4.16	2	$0.7 \pm 2.7 / -1.6 \pm 4.3$	6.6 / 8.3	0.3 / -	21.8/20.5	8.0/8.1	5.3 / 5.1	$3.1 \pm 12.1 / -4.9 \pm 13.3$	29.7/25.6
4.16	3	$0.6 \pm 3.0 / -1.5 \pm 4.8$	7.1 / 9.4	0.2 / -	21.6/20.2	8.0/8.1	6.2 / 5.6	$2.7 \pm 13.6 / -4.7 \pm 15.0$	32.2/29.5
4.16	4	$0.6 \pm 3.2 / -1.7 \pm 5.3$	7.5 / 10.2	0.2 / -	21.5/20.2	8.0/8.1	2.3 / 6.2	$2.7 \pm 14.6 / -5.3 \pm 16.6$	34.2/32.0
4.16	5	$0.5 \pm 3.5 / -1.7 \pm 5.7$	8.0 / 11.0	0.1 / -	21.3/20.0	8.0/8.1	3.1 / 5.8	$2.3 \pm 16.1 / -5.4 \pm 18.0$	36.8/34.8
4.17	0	$-2.9 \pm 2.0 / -2.1 \pm 2.8$	4.1 / 5.6	- / -	22.5/20.8	8.0/8.1	5.8 / 7.3	$-12.6 \pm 8.7 / -6.4 \pm 8.5$	17.9/17.0
4.17	1	$-2.4 \pm 2.2 / -2.6 \pm 3.2$	4.7 / 6.1	- / -	22.2/20.6	8.0/8.1	6.2 / 7.8	$-10.6 \pm 9.7 / -8.0 \pm 9.8$	20.8/18.7
4.17	2	$-2.5 \pm 2.5 / -3.2 \pm 3.7$	5.1 / 6.8	- / -	21.7/20.5	8.0/8.1	6.4 / 9.1	$-11.3 \pm 11.3 / -9.9 \pm 11.4$	23.0/21.0
4.17	3	$-2.3 \pm 2.8 / -3.9 \pm 4.4$	5.6 / 7.6	- / -	21.5/20.3	8.0/8.1	6.7 / 12.4	$-10.5 \pm 12.8 / -12.2 \pm 13.7$	25.5/23.7
4.17	4	$-2.4 \pm 3.1 / -4.4 \pm 4.8$	6.1 / 8.2	- / -	21.5/20.2	8.0/8.1	7.0 / 13.3	$-10.9 \pm 14.1 / -13.8 \pm 15.0$	27.8/25.7
4.17	5	$-2.6 \pm 3.3 / -5.0 \pm 5.4$	6.5 / 8.9	- / -	21.2/20.0	8.0/8.1	6.8 / 14.5	$-12.0 \pm 15.3 / -15.8 \pm 17.1$	30.1/28.2

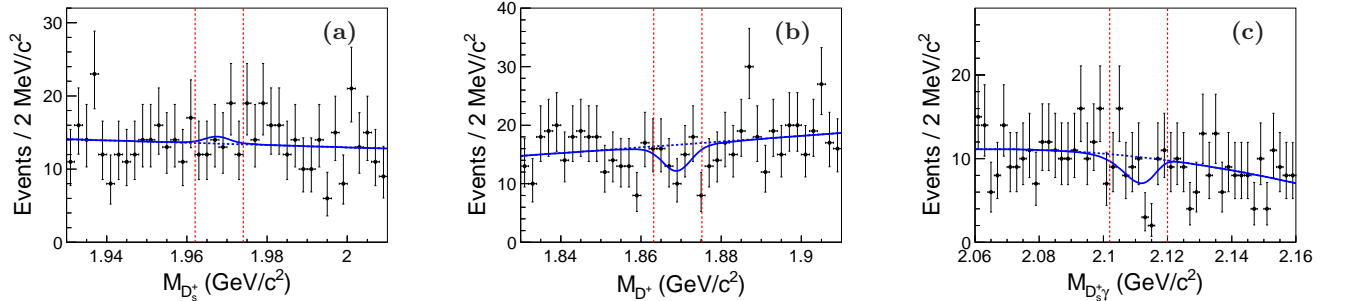


FIG. 6: The invariant-mass spectra of the (a)  $D_s^+$ , (b)  $D^+$ , and (c)  $D_s^{*+}$  candidates summed over four reconstructed modes from  $\sqrt{s} = 10.520$  GeV data. The points with error bars represent the data, the solid curves show the results of the best fits to the data, and the blue dashed curves are the fitted backgrounds. The red dashed lines show the required signal regions.

listed in Table II.

Since the statistical significance in each case is less than  $3\sigma$ , Bayesian upper limits at the 90% C.L. on  $N^{\text{UL}}$  are obtained using the same method as described in Sec. IV. The results for  $N^{\text{UL}}$  and product values of Born cross section and branching fraction ( $\sigma^{\text{UL}}(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$ ) in  $e^+e^-$  collisions at

$\sqrt{s} = 10.520$ ,  $10.580$ , and  $10.867$  GeV under typical assumptions of  $R^{++}$  mass with  $\Gamma_{R^{++}}$  fixed at values ranging from 0 to 5 MeV are listed in Table II. The 90% C.L. upper limits on the product values of the  $e^+e^- \rightarrow R^{++} + \text{anything}$  cross sections and the branching fraction of  $R^{++} \rightarrow D^+ D_s^{*+}$  at  $\sqrt{s} = 10.520$ ,  $10.580$ , and  $10.867$  GeV for all hypothetical  $R^{++}$  masses with widths varying from 0 to 5 MeV are shown in Figs. 11(a)–(c),

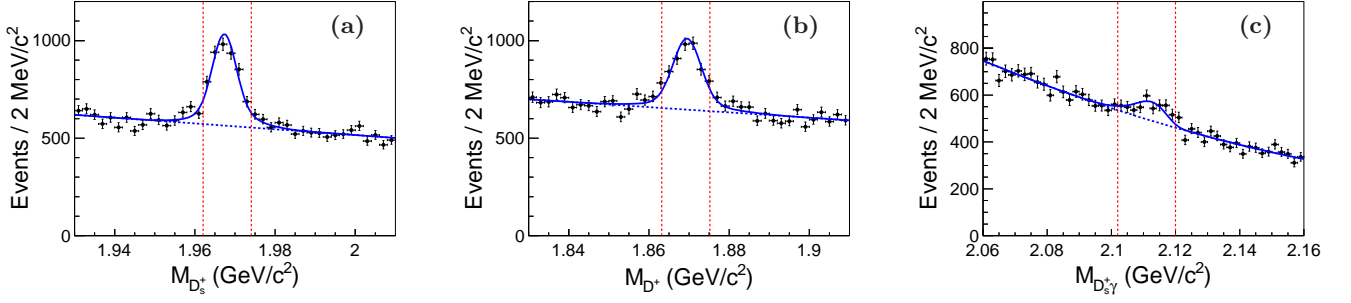


FIG. 7: The invariant-mass spectra of the (a)  $D_s^+$ , (b)  $D^+$ , and (c)  $D_s^{*+}$  candidates summed over four reconstructed modes from  $\sqrt{s} = 10.580$  GeV data. The points with error bars represent the data, the solid curves show the results of the best fits to the data, and the blue dashed curves are the fitted backgrounds. The red dashed lines show the required signal regions.

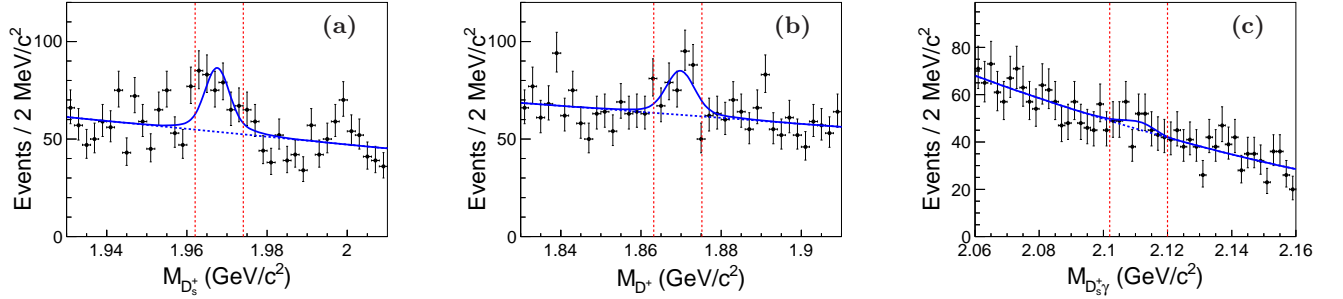


FIG. 8: The invariant-mass spectra of the (a)  $D_s^+$ , (b)  $D^+$ , and (c)  $D_s^{*+}$  candidates summed over four reconstructed modes from  $\sqrt{s} = 10.867$  GeV data. The points with error bars represent the data, the solid curves show the results of the best fits to the data, and the blue dashed curves are the fitted backgrounds. The red dashed lines show the required signal regions.

respectively.

## VI. SYSTEMATIC UNCERTAINTIES

The systematic uncertainties in the branching fraction and Born cross section measurements can be divided into two categories: multiplicative systematic uncertainties and additive systematic uncertainties.

The sources of multiplicative systematic uncertainties include detection-efficiency-related uncertainties, the statistical uncertainty of the MC efficiency, the modeling of MC event generation, branching fractions of intermediate states, energy dependence of the cross sections, the total numbers of  $\Upsilon(1S, 2S)$  events as well as the integrated luminosity.

The detection-efficiency-related uncertainties include those for tracking efficiency (0.35% per track), particle identification efficiency (1.8% per kaon, 1.0% per pion), as well as momentum-weighted  $K_S^0$  selection efficiency (2.2%) [55]. The photon reconstruction contributes 2.0% per photon, as determined from radiative Bhabha events. The above individual uncertainties from different reconstructed modes are added linearly, weighted by the

product of the detection efficiency and the product of all secondary branching fractions ( $\epsilon_i \times \mathcal{B}_i$ ). Assuming these uncertainties are independent and adding them in quadrature, the final uncertainty related to the reconstruction efficiency is 6.6%.

The MC statistical uncertainties are estimated using the yields of selected and generated events; these are 1.0% or less. We use the EVTGEN generator to generate the signal MC samples. By changing the recoil mass of the  $R^{++}$ , the efficiencies are changed by (1–3)%. To be conservative, we take 1% and 3% as the systematical uncertainties related to signal MC statistics and generation.

The relative uncertainties of branching fractions for  $D^+ \rightarrow K^-\pi^+\pi^+$ ,  $D^+ \rightarrow K_S^0\pi^+$ ,  $K_S^0 \rightarrow \pi^+\pi^-$ ,  $D_s^{*+} \rightarrow \gamma D_s^+$ ,  $D_s^+ \rightarrow \phi(\rightarrow K^+K^-)\pi^+$ , and  $D_s^+ \rightarrow \bar{K}^*(892)^0(\rightarrow K^-\pi^+)K^+$  are taken from Ref. [50] and summed in quadrature to obtain the total uncertainty of the branching fractions of the intermediate states for each reconstructed mode. The above individual uncertainties from different reconstructed modes are added linearly with a weighting factor of  $\epsilon_i \times \mathcal{B}_i$  to obtain 2.5% as the uncertainty due to the branching fractions of intermediate states.

TABLE II: Summary of the 90% C.L. upper limits on the product values of Born cross sections and the branching fractions for  $e^+e^- \rightarrow R^{++} + \text{anything}$  at  $\sqrt{s} = 10.520, 10.580$ , and  $10.867$  GeV with  $R^{++} \rightarrow D^+ D_s^{*+}$  under typical assumptions of  $R^{++}$  mass ( $M_{R^{++}}$  in GeV/ $c^2$ ) and width ( $\Gamma_{R^{++}}$  in MeV) as examples, where  $N^{\text{fit}}$  is the number of fitted signal events,  $N^{\text{UL}}$  is the 90% C.L. upper limit on the number of signal events taking into account systematic uncertainties,  $\Sigma(\sigma)$  is the local  $R^{++}$  significance,  $\Sigma_i(\epsilon_i \mathcal{B}_i)$  is the sum of product of the detection efficiency and the product of all secondary branching fractions for each reconstruction mode,  $\sigma_{\text{multi}}$  is the total multiplicative systematic uncertainty,  $\sigma_{\text{add}}$  is the additive systematic uncertainty,  $\sigma \times \mathcal{B}(\sigma(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+}))$  is the product value of Born cross section and branching fraction, and  $\sigma^{\text{UL}} \times \mathcal{B}(\sigma^{\text{UL}}(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+}))$  is the 90% C.L. upper limit on the product value of Born cross section and branching fraction with systematic uncertainties included.

$e^+e^- \rightarrow R^{++} + \text{anything}$ at $\sqrt{s} = 10.520/10.580/10.867$ GeV, $R^{++} \rightarrow D^+ D_s^{*+}$														
$M_{R^{++}}$	$\Gamma_{R^{++}}$	$N^{\text{fit}}$		$N^{\text{UL}}$	$\Sigma(\sigma)$	$\Sigma_i(\epsilon_i \mathcal{B}_i) (\times 10^{-5})$	$\sigma_{\text{multi}}(\%)$	$\sigma_{\text{add}}(\%)$	$\sigma \times \mathcal{B} \text{ (fb)}$			$\sigma^{\text{UL}} \times \mathcal{B} \text{ (fb)}$		
4.13	0	1.4 $\pm$ 2.3	/-24.6 $\pm$ 17.8/	0.4 $\pm$ 5.2	6.6 / 22.6 / 11.2	0.7/ - / 0.1	22.4/18.9/20.4	7.9	6.7 / 8.7 / 6.7	91.6 $\pm$ 150.4	/-239.8 $\pm$ 173.5/	21.2 $\pm$ 275.9	431.7/	220.3 / 594.2
4.13	1	1.3 $\pm$ 2.5	/-25.5 $\pm$ 19.9/	0.4 $\pm$ 5.9	7.1 / 25.6 / 12.4	0.5/ - / 0.1	22.2/18.8/19.7	7.9	8.3 / 9.2 / 6.3	85.8 $\pm$ 165.0	/-249.9 $\pm$ 195.0/	22.0 $\pm$ 324.2	468.6/	250.9 / 681.3
4.13	2	1.0 $\pm$ 2.9	/-27.0 $\pm$ 22.9/	0.1 $\pm$ 6.7	7.8 / 30.1 / 14.2	0.4/ - / 0.1	22.1/18.7/19.9	7.9	11.8/ 9.9 / 6.5	66.3 $\pm$ 192.3	/-266.0 $\pm$ 225.6/	5.4 $\pm$ 364.4	517.1/	296.5 / 772.3
4.13	3	0.8 $\pm$ 3.1	/-27.7 $\pm$ 26.8/	-0.2 $\pm$ 7.7	8.3 / 36.6 / 15.6	0.3/ - / -	21.8/18.5/20.0	7.9	12.9/11.2/ 6.9	53.8 $\pm$ 208.3	/-275.8 $\pm$ 266.9/	-10.8 $\pm$ 416.7	557.8/	364.5 / 844.3
4.13	4	0.7 $\pm$ 3.4	/-27.5 $\pm$ 30.0/	-0.5 $\pm$ 8.5	8.9 / 42.6 / 17.1	0.2/ - / -	21.5/18.7/19.4	7.9	14.2/13.5/ 7.3	47.7 $\pm$ 231.7	/-270.9 $\pm$ 295.6/	-27.9 $\pm$ 474.2	606.5/	419.7 / 954.1
4.13	5	0.3 $\pm$ 3.7	/-27.5 $\pm$ 32.8/	-0.7 $\pm$ 9.5	9.4 / 47.8 / 18.8	0.1/ - / -	21.4/18.5/19.1	7.9	15.7/13.8/ 7.9	20.5 $\pm$ 253.3	/-273.9 $\pm$ 326.6/	-39.7 $\pm$ 538.4	643.6/	476.0 / 1065.4
4.14	0	-3.5 $\pm$ 1.2/	30.8 $\pm$ 18.3 /	-4.7 $\pm$ 4.1	3.1 / 58.6 / 6.5	- / 1.7/ -	22.4/18.8/20.3	7.9	10.5/ 8.7 / 15.9	-228.9 $\pm$ 78.5 /	301.8 $\pm$ 179.3 /	-250.6 $\pm$ 218.6	202.8/	574.2 / 346.6
4.14	1	-4.0 $\pm$ 1.3/	37.4 $\pm$ 21.4 /	-7.1 $\pm$ 4.8	3.3 / 68.8 / 7.1	- / 1.8/ -	22.2/18.7/19.8	7.9	11.8/ 6.8 / 10.2	-264.0 $\pm$ 85.8 /	368.5 $\pm$ 210.8 /	-388.1 $\pm$ 262.4	217.8/	677.8 / 388.1
4.14	2	-4.6 $\pm$ 1.5/	43.3 $\pm$ 24.2 /	-8.9 $\pm$ 7.0	3.6 / 78.1 / 7.9	- / 1.8/ -	22.0/18.7/19.9	7.9	12.2/ 7.6 / 8.9	-306.3 $\pm$ 99.9 /	426.6 $\pm$ 238.4 /	-484.1 $\pm$ 380.7	239.7/	769.4 / 429.7
4.14	3	-5.2 $\pm$ 1.7/	49.0 $\pm$ 27.2 /	-10.9 $\pm$ 6.5	4.0 / 87.4 / 8.8	- / 1.8/ -	21.8/18.4/19.9	7.9	13.5/ 9.2 / 7.9	-349.5 $\pm$ 114.3/	490.6 $\pm$ 272.3 /	-592.9 $\pm$ 353.5	268.8/	875.1 / 478.6
4.14	4	-6.1 $\pm$ 1.9/	54.6 $\pm$ 30.4 /	-12.5 $\pm$ 7.4	4.4 / 97.2 / 9.7	- / 1.8/ -	21.5/18.5/19.4	7.9	12.9/10.5/ 6.5	-415.7 $\pm$ 129.5/	543.7 $\pm$ 302.7 /	-697.4 $\pm$ 412.9	299.8/	967.9 / 541.2
4.14	5	-6.6 $\pm$ 2.2/	58.7 $\pm$ 32.9 /	-13.2 $\pm$ 7.9	4.8 / 104.7/10.9	- / 1.8/ -	21.4/18.3/19.2	7.9	13.2/11.8/ 6.1	-451.9 $\pm$ 150.6/	590.9 $\pm$ 331.2 /	-744.1 $\pm$ 445.4	328.6/	1054.0/ 614.5
4.15	0	0.2 $\pm$ 2.3 /	2.2 $\pm$ 17.5 /	-0.9 $\pm$ 5.3	6.3 / 37.0 / 10.4	0.1/0.1/ -	22.4/18.8/20.3	7.9	6.7 / 10.0/ 7.4	13.1 $\pm$ 150.4 /	21.6 $\pm$ 171.5 /	-48.0 $\pm$ 282.6	412.1/	362.6 / 554.5
4.15	1	0.4 $\pm$ 2.6 /	1.8 $\pm$ 19.9 /	-0.4 $\pm$ 6.0	6.8 / 41.7 / 11.7	0.1/0.1/ -	22.3/18.6/19.8	7.9	7.5 / 11.4/ 6.8	26.3 $\pm$ 170.8 /	17.8 $\pm$ 197.1 /	-21.9 $\pm$ 328.0	446.8/	413.0 / 639.6
4.15	2	0.5 $\pm$ 2.9 /	4.3 $\pm$ 23.3 /	0.1 $\pm$ 6.9	7.6 / 51.1 / 13.3	0.2/0.1/0.1	21.9/18.6/19.9	7.9	9.3 / 12.3/ 5.3	33.4 $\pm$ 194.0 /	42.6 $\pm$ 230.8 /	5.4 $\pm$ 375.3	508.4/	506.1 / 723.4
4.15	3	0.6 $\pm$ 3.3 /	7.0 $\pm$ 26.3 /	0.7 $\pm$ 7.8	8.4 / 59.0 / 15.2	0.2/0.1/0.1	21.8/18.4/19.8	7.9	11.9/13.5/ 5.1	40.3 $\pm$ 221.8 /	70.1 $\pm$ 263.3 /	38.3 $\pm$ 426.4	564.5/	590.7 / 830.9
4.15	4	0.6 $\pm$ 3.5 /	11.3 $\pm$ 29.4 /	0.9 $\pm$ 8.5	9.1 / 67.8 / 16.5	0.2/0.5/0.1	21.5/18.4/19.5	7.9	13.4/13.8/ 4.8	40.9 $\pm$ 238.5 /	113.8 $\pm$ 294.4 /	50.0 $\pm$ 471.8	620.1/	678.8 / 915.9
4.15	5	0.7 $\pm$ 3.9 /	15.4 $\pm$ 32.0 /	1.7 $\pm$ 9.4	9.9 / 74.0 / 18.5	0.2/0.5/0.2	21.4/18.1/19.3	7.9	15.3/14.7/ 5.2	47.9 $\pm$ 267.0 /	156.7 $\pm$ 325.7 /	95.3 $\pm$ 527.2	677.8/	753.2 / 1037.5
4.16	0	0.4 $\pm$ 2.6 /	9.1 $\pm$ 17.9 /	2.5 $\pm$ 5.5	7.2 / 40.1 / 12.4	0.2/0.5/0.5	22.4/18.7/20.2	7.9	10.2/14.8/11.6	26.2 $\pm$ 170.1 /	89.7 $\pm$ 176.3 /	134.0 $\pm$ 294.7	470.9/	395.1 / 664.4
4.16	1	1.1 $\pm$ 3.1 /	10.3 $\pm$ 20.3 /	4.3 $\pm$ 6.4	8.4 / 45.6 / 15.1	0.4/0.5/0.7	22.3/18.5/19.9	7.9	9.7 / 13.7/10.5	72.3 $\pm$ 203.7 /	102.6 $\pm$ 202.2 /	233.9 $\pm$ 348.1	551.9/	454.1 / 821.3
4.16	2	1.9 $\pm$ 3.5 /	12.7 $\pm$ 23.9 /	6.2 $\pm$ 7.5	9.7 / 53.8 / 18.0	0.6/0.5/0.9	21.8/18.6/19.9	7.9	11.4/14.5/ 9.7	127.7 $\pm$ 235.2 /	125.8 $\pm$ 236.7 /	337.2 $\pm$ 407.9	651.9/	532.9 / 979.0
4.16	3	2.7 $\pm$ 3.9 /	14.3 $\pm$ 26.8 /	9.1 $\pm$ 8.6	11.0/ 59.8 / 21.8	0.7/0.5/1.1	21.8/18.3/19.8	7.9	12.5/15.3/10.4	181.5 $\pm$ 262.1 /	144.0 $\pm$ 269.8 /	497.5 $\pm$ 470.1	739.3/	602.0 / 1191.7
4.16	4	3.3 $\pm$ 4.3 /	14.3 $\pm$ 29.0 /	11.5 $\pm$ 9.6	12.2/ 64.2 / 25.1	0.8/0.5/1.3	21.4/18.2/19.5	7.9	13.2/15.9/12.3	225.9 $\pm$ 294.4 /	144.8 $\pm$ 293.5 /	638.3 $\pm$ 532.9	835.2/	649.9 / 1393.2
4.16	5	3.5 $\pm$ 4.5 /	18.1 $\pm$ 32.5 /	13.1 $\pm$ 10.3	12.8/ 73.5 / 28.5	0.8/0.6/1.3	21.3/17.9/19.4	7.9	13.1/16.3/13.2	240.7 $\pm$ 209.5 /	186.3 $\pm$ 334.5 /	730.9 $\pm$ 574.7	880.4/	756.5 / 1590.1
4.17	0	-2.2 $\pm$ 1.3/-	16.0 $\pm$ 17.2/	1.7 $\pm$ 5.3	3.4 / 22.1 / 11.3	- / - / 0.3	22.4/18.6/20.1	7.9	8.5 / 11.9/10.8	-143.9 $\pm$ 85.0 /	-158.5 $\pm$ 170.4/	91.5 $\pm$ 285.4	222.4/	218.9 / 608.5
4.17	1	-2.7 $\pm$ 1.5/-	20.9 $\pm$ 20.0/	1.4 $\pm$ 5.9	3.8 / 24.5 / 12.1	- / - / 0.2	22.4/18.4/20.0	7.9	6.7 / 10.8/12.7	-176.6 $\pm$ 98.1 /	-209.3 $\pm$ 200.2/	75.8 $\pm$ 319.3	248.5/	245.3 / 654.8
4.17	2	-3.3 $\pm$ 1.8/-	27.1 $\pm$ 22.9/	1.3 $\pm$ 6.7	4.3 / 26.8 / 13.5	- / - / 0.2	21.7/18.6/19.9	7.9	5.8 / 12.4/13.5	-222.8 $\pm$ 121.5/-	-268.4 $\pm$ 226.8/	70.7 $\pm$ 364.4	290.3/	265.4 / 734.3
4.17	3	-3.8 $\pm$ 2.1/-	33.1 $\pm$ 25.9/	1.1 $\pm$ 7.5	4.7 / 29.1 / 14.8	- / - / 0.1	21.7/18.2/19.7	7.9	4.1 / 13.2/14.9	-256.6 $\pm$ 141.8/-	-335.1 $\pm$ 262.2/	60.4 $\pm$ 412.1	317.3/	294.6 / 813.2
4.17	4	-4.2 $\pm$ 2.5/-	37.3 $\pm$ 28.3/	1.0 $\pm$ 8.5	5.1 / 31.1 / 16.2	- / - / 0.1	21.4/18.0/19.5	7.9	3.3 / 13.9/16.1	-287.5 $\pm$ 171.2/-	-381.8 $\pm$ 289.6/	55.5 $\pm$ 471.8	349.2/	318.3 / 899.2
4.17	5	-4.6 $\pm$ 2.8/-	43.5 $\pm$ 31.6/	1.1 $\pm$ 9.3	5.5 / 33.8 / 17.8	- / - / 0.1	21.3/17.7/19.5	7.9	2.3 / 15.8/16.4	-316.4 $\pm$ 192.6/-	-452.8 $\pm$ 328.9/	61.1 $\pm$ 516.2	378.3/	351.8 / 988.0

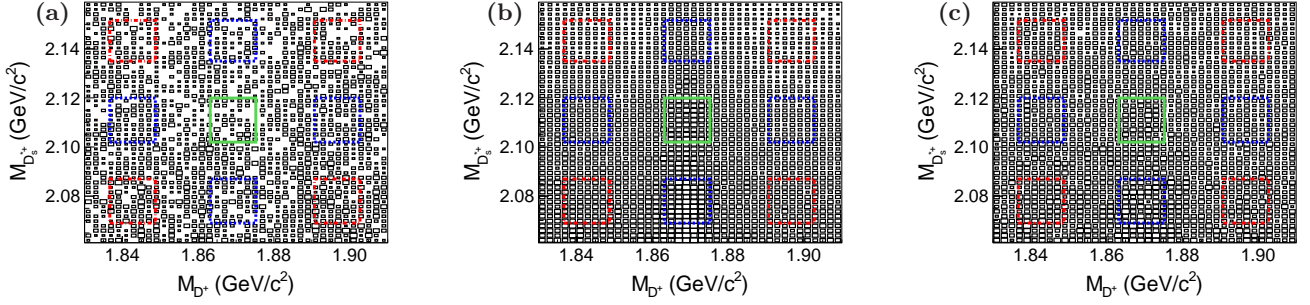


FIG. 9: The scatter plots of  $M_{D_s^{*+}}$  versus  $M_{D^{*+}}$  from (a)  $\sqrt{s} = 10.520$  GeV, (b)  $\sqrt{s} = 10.580$  GeV, and (c)  $\sqrt{s} = 10.867$  GeV data samples. The central solid boxes define the signal regions, and the red dash-dotted and blue dashed boxes show the  $M_{D^{*+}}$  and  $M_{D_s^{*+}}$  sideband regions described in the text.

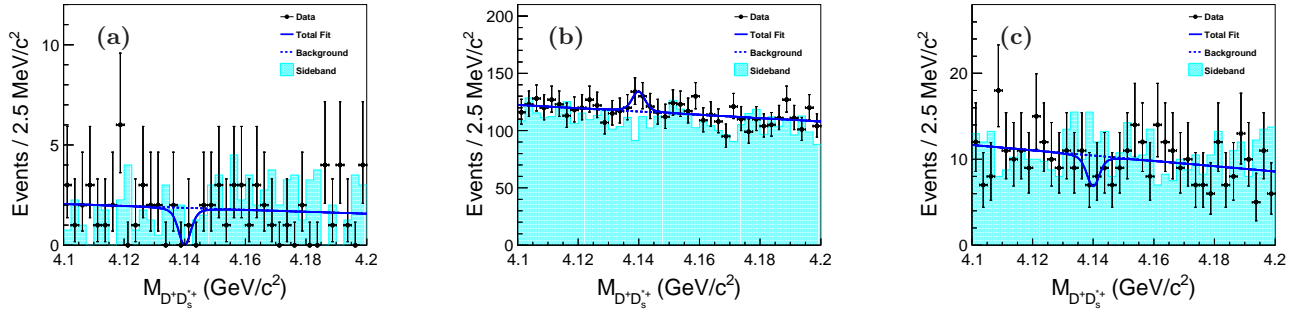


FIG. 10: The invariant-mass spectra of the  $D^+ D_s^{*+}$  from  $e^+e^-$  annihilations at (a)  $\sqrt{s} = 10.520$  GeV, (b)  $\sqrt{s} = 10.580$  GeV, and (c)  $\sqrt{s} = 10.867$  GeV data samples. The cyan shaded histograms are from the normalized  $M_{D^{*+}}$  and  $M_{D_s^{*+}}$  sideband events. The blue solid curves show the fitted results with the  $R^{++}$  mass fixed at  $4.14 \text{ GeV}/c^2$  and width fixed at  $2 \text{ MeV}$ , and the blue dashed curves are the fitted backgrounds.

Changing the  $s$  dependence of the cross sections of  $e^+e^- \rightarrow R^{++} + \text{anything}$  from  $1/s$  to  $1/s^4$ , the radiative correction factors  $(1 + \delta)_{\text{ISR}}$  become 0.712, 0.711, and 0.709 for  $\sqrt{s} = 10.520$ , 10.580, and 10.867 GeV, respectively. The differences are less than 0.3%. Thus, the systematic uncertainty related to the radiative correction factors is negligible with respect to the other sources.

The uncertainties on the total numbers of  $\Upsilon(1S)$  and  $\Upsilon(2S)$  events are 2.0% and 2.3%, respectively, which are mainly due to imperfect simulations of the charged track multiplicity distributions from inclusive hadronic MC events. The total luminosity is determined to 1.4% precision using wide-angle Bhabha scattering events.

Additive systematic uncertainties due to the mass resolution and fit are considered as follows. The uncertainty due to the mass resolution is studied by using the control sample of  $B^0 \rightarrow D^- D_s^{*+}$ ; the difference in mass resolution between MC simulation and data is around 10%. Thus, the uncertainty due to the mass resolution is estimated by enlarging the mass resolution by 10% when fitting the  $D^+ D_s^{*+}$  invariant-mass distributions. To estimate the uncertainties

associated with the fit, the order of the background polynomial is changed from first to second or third and the range of the fit is changed by  $\pm 30 \text{ MeV}/c^2$ .

The upper limits on the branching fraction and Born cross section at the 90% C.L. are determined and the systematic uncertainties are taken into account in two steps. First, when we study the additive systematic uncertainties described above, we take the most conservative upper limit at the 90% C.L. on the number of  $R^{++}$  signal yields. The differences between the most conservative upper limits and the nominal fits are in the range of 2.3% – 16.4% (see Tables I and II for detailed values), depending on the center-of-mass energy, the mass and width of the  $R^{++}$  state. Then, to take into account the multiplicative systematic uncertainties, the likelihood with the most conservative upper limit is convolved with a Gaussian function whose width is the corresponding total multiplicative systematic uncertainty.

The sources of uncertainties are assumed independent, and the total multiplicative systematic uncertainties are obtained by adding all uncertainties in quadrature. The total multiplicative systematic uncertainties are listed in

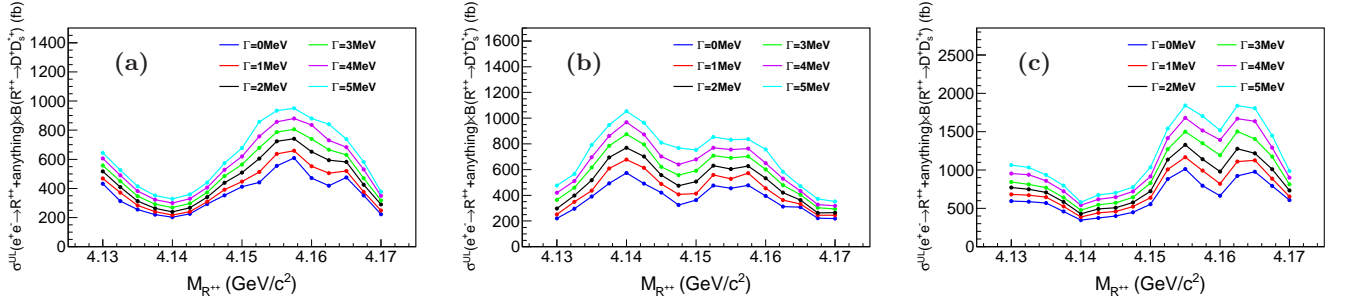


FIG. 11: The 90% C.L. upper limits on the product values of the  $e^+e^- \rightarrow R^{++} + \text{anything}$  cross sections and the branching fraction of  $R^{++} \rightarrow D^+ D_s^{*+}$  at (a)  $\sqrt{s} = 10.520$  GeV, (b)  $\sqrt{s} = 10.580$  GeV, and (c)  $\sqrt{s} = 10.867$  GeV as a function of the assumed  $R^{++}$  masses with widths varying from 0 to 5 MeV in steps of 1 MeV.

Tables I and II for the measurements of  $\mathcal{B}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  and  $\sigma(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  at  $\sqrt{s} = 10.520$ , 10.580, and 10.867 GeV, respectively.

## VII. CONCLUSION

In summary, using the data samples of 102 million  $\Upsilon(1S)$  events, and 158 million  $\Upsilon(2S)$  events, as well as  $89.45 \text{ fb}^{-1}$ ,  $711 \text{ fb}^{-1}$ , and  $121.06 \text{ fb}^{-1}$  collected at  $\sqrt{s} = 10.520$ , 10.580, and 10.867 GeV, we search for the doubly-charged  $DDK$  bound state decaying to  $D^+ D_s^{*+}$ , referred to as  $R^{++}$ , both in  $\Upsilon(1S, 2S)$  inclusive decays and in  $e^+e^-$  annihilations. No evident signals are observed in all studied reactions. We determine the 90% C.L. upper limits on  $\mathcal{B}(\Upsilon(1S, 2S) \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  and  $\sigma(e^+e^- \rightarrow R^{++} + \text{anything}) \times \mathcal{B}(R^{++} \rightarrow D^+ D_s^{*+})$  at  $\sqrt{s} = 10.520$ , 10.580, and 10.867 GeV under different assumptions of  $R^{++}$  masses varying from 4.13 to 4.17  $\text{GeV}/c^2$  in steps of 2.5  $\text{MeV}/c^2$  and widths varying from 0 to 5 MeV in steps of 1 MeV.

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