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A Gaia DR2 search for dwarf galaxies towards Fermi-LAT sources: implications for annihilating dark matter

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ABSTRACT
We make the first attempt to find dwarf galaxies in eight Fermi-LAT extended, unassociated, source fields using Gaia DR2. After probing previously unexplored heliocentric distances of \( d < 20 \text{ kpc} \) with an extreme-deconvolution (XD) technique, we find no sign of a dwarf galaxy in any of these fields despite Gaia’s excellent astrometric accuracy. Our detection limits are estimated by applying the XD method to mock data, obtaining a conservative limit on the stellar mass of \( M_\ast < 10^4 \, M_\odot \) for \( d < 20 \text{ kpc} \). Such a low stellar mass implies either a low-mass subhalo or a massive stripped-down subhalo. We use an analytic model for stripped subhaloes to argue that, given the sizes and fluxes of the Fermi-LAT sources, we can reject the hypothesis that they owe to dark matter annihilation.

Key words: catalogues – astrometry – Galaxy: halo – Galaxy: structure – galaxies: dwarf – gamma-rays: general.

1 INTRODUCTION
In the current Λ cold dark matter (ΛCDM) cosmological model, dark matter (DM) is the dominant matter component of the Universe, comprising approximately 26.8 per cent of its total mass-energy (e.g. Planck Collaboration XIII 2016). It is required to explain the rotation curves of stars and gas in galaxies (e.g. Rubin, Ford & Thonnard 1980; Ohe et al. 2011; Battaglia, Helmi & Breddels 2013), rotation curves of stars and gas in galaxies (e.g. Rubin, Ford & Thonnard 1980; Ohe et al. 2011; Battaglia, Helmi & Breddels 2013), and the growth of large-scale structure (e.g. Springel, Frenk & White 2006; Baur et al. 2016), strong and weak lensing of galaxies and clusters (e.g. Clowe et al. 2006; Harvey et al. 2015), and the growth of large-scale structure (e.g. Springel, Frenk & White 2006; Baur et al. 2016), yet its nature remains elusive.

The latest observational evidence points to DM being a cold, collisionless, fluid (e.g. Clowe et al. 2006; Skordis et al. 2006; Dolson 2011; Baur et al. 2016; Read et al. 2017), indicative of a new, fundamental, particle not present in the standard model of particle physics (e.g. Bertone, Hooper & Silk 2005). Of the many candidate particles, one of the most well-motivated is a weakly interacting massive particle (WIMP), with a mass in the range \( 2 \lesssim m_\chi /\text{GeV} \lesssim 2000 \text{ GeV} \) (e.g. Jungman, Kamionkowski & Griest 1996). Depending on its mass and annihilation cross section, WIMP DM can annihilate or decay into standard model particles, including gamma rays (e.g. Silk & Bloemen 1987). This theorized property of DM has prompted the search for gamma-ray signals from astronomical targets with high DM content as an indirect detection method, using data from space- and ground-based gamma-ray telescopes, such as the Large Area Telescope (LAT), aboard the Fermi satellite, which maps the whole sky from about 30 MeV to > 500 GeV (e.g. Atwood et al. 2009), and the planned CTA array (e.g. Acharya et al. 2013). Dwarf spheroidal galaxies (dSphs) in the Milky Way represent a particularly clean target for gamma-ray emission due to DM annihilation because of their high mass-to-light ratios (e.g. Aaronson 1983; Pryor & Kormendy 1990; Mateo 1998; Charbonnier et al. 2011; Bonnivard et al. 2015; Klop et al. 2017) and relatively low gamma-ray background emission from astrophysical sources (e.g. Lake 1990; Evans, Ferrer & Sarkar 2004; Baltz et al. 2008; Winter et al. 2016). So far, the search for a DM gamma-ray annihilation signal from such systems has not yielded any significant detection in the frequency range probed by Fermi-LAT. However, it provides some of the most stringent constraints on the nature of DM particles in terms of their mass and annihilation cross-section (e.g. Albert et al. 2017; Calore, Serpico & Zaldivar 2018). This is beginning to challenge the WIMP paradigm.

Usually, dSphs are identified in optical surveys and confirmed via deep photometric or spectroscopic follow-up (e.g. Belokurov et al.
2 DATA AND METHOD

We selected a region of the sky within 2° and 1° from our two primary targets of Fermi-LAT unassociated gamma-ray sources: 3FGL J2212.5+0703 ($l = 68.74$, $b = -38.57$) and 3FGL J1924.8+1034 ($l = 27.16$, $b = -12.17$), respectively. We also applied the same technique within 1° to the six extended unassociated gamma-ray sources in Fermi-LAT Collaboration & Biteau (2018), namely FHES J1501.0−6310 ($l = 316.95$, $b = -3.89$), FHES J1723.5−0501 ($l = 17.90$, $b = 16.96$), FHES J1741.6−3917 ($l = 350.73$, $b = -4.72$), FHES J2129.9+5833 ($l = 99.13$, $b = 5.33$), FHES J2208.4+6443 ($l = 106.62$, $b = 7.15$), and FHES J2304.0+5406 ($l = 107.50$, $b = -5.52$).

We downloaded all of the Gaia DR 2 stars in these regions from the Gaia archive site (https://gea.esac.esa.int/archive/) and Centre de Données astronomiques de Strasbourg (CDS). We employed two different strategies for finding a dSph galaxy depending on whether it is located at a distance farther than $d = 10$ kpc or not.

We used both spatial and proper motion information from Gaia DR2 to determine whether we can observe the stellar imprint of a dSph galaxy at the position of each Fermi-LAT unassociated, extended, gamma-ray source. For this purpose, we selected the stars around a radius of 2° and 1° centred on the position of 3FGL J2212.5+0703 and 3FGL J1924.8+1034, respectively. The smaller field of view for 3FGL J1924.8+1034 was chosen to reduce the contamination from the field stars at low Galactic latitude. The additional six fields in Fermi-LAT Collaboration & Biteau (2018) are also low Galactic latitude fields, and, therefore, we chose 1° field radius for these sources as well.

When searching for a dSph galaxy farther than $d = 10$ kpc away, we applied the same parallax filter used in Antoja et al. (2015), namely, we discard stars for which $\sigma_{\pi} > 0.1$ mas, where $\sigma_{\pi}$ represents the parallax and $\sigma_{\pi}$ the parallax uncertainty. This filter corresponds to eliminating stars located at a distance of less than 10 kpc within parallax uncertainties and aims to minimize contamination from foreground stars. After these quality cuts, we are left with 17 747 and 125 891 stars in the fields of 3FGL J2212.5+0703 and 3FGL J1924.8+1034, respectively. For the additional six fields, we obtain 467 082, 61 091, 670 424, 120 156, 82 638, and 115 848 stars in the fields of FHES J1501.0−6310, FHES J1723.5−0501, FHES J1741.6−3917, FHES J2129.9+5833, FHES J2208.4+6443, and FHES J2304.0+5406, respectively.

We then used an extreme-deconvolution (XD, Bovy, Hogg & Roweis 2011) Gaussian mixture model (XDGMM, Holoien, Marshall & Wechsler 2017) to perform density estimation on a four-dimensional data set comprising the stellar position in Galactic coordinates.
longitude and latitude, and the RA and Dec. proper motion measurements. Our aim is to detect a group of stars with similar proper motions that are also concentrated on the sky. As XD has been proven to be a powerful tool in estimating the noise-free underlying distributions of astrophysically relevant quantities (Hogg et al. 2005; Bovy, Hogg & Roweis 2009; Bovy et al. 2012), we have decided to use it for the current purpose. XD allows us to assume Gaussian errors in the Gaia DR2 proper motions and parallaxes (Hogg et al. 2005; Bovy et al. 2009, 2012) and also to take into account the correlation between the measurement of RA and Dec. proper motions. We do not take into account the measurement uncertainties in the stellar position or correlations between the positions and proper motions because the uncertainties in the position in the Gaia DR2 are very small. For this analysis, we applied a small constant uncertainty of 0.01 in the stellar positions for practical reasons, whose effect is small enough not to affect our results.

Fig. 1 shows an example of the XD method applied to a dSph galaxy of stellar mass of \( M = 5000 \, \text{M}_\odot \), a half-mass radius of \( r_h = 50 \, \text{pc} \), and moving at a velocity of \( V_{\text{gal}} = 50 \, \text{km s}^{-1} \) at a distance of \( d = 10 \, \text{kpc} \) in the search field of 3FGL J2212.5+0703. We constructed the background stars using GALAXIA (Sharma et al. 2011) in the field of 3FGL J2212.5+0703. The stellar catalogue, representative of a dSph galaxy, was made with SNAPDRAGONS (Hunt et al. 2015) assuming an age of 12 Gyr, a metallicity of \( Z_{\odot} = 0.01 \), and a Salpeter initial mass function. The dSph galaxy’s dynamical properties were modelled following a simple Plummer distribution with \( r_h = 50 \, \text{pc} \), and an isotropic velocity distribution with a dispersion of \( \sigma = 10 \, \text{km s}^{-1} \). We applied the expected Gaia DR2 uncertainties at https://www.cosmos.esa.int/web/gaia/dr2 to the data for both the dSph galaxy and field stars. In Fig. 1, we see that XD can find the modelled dSph galaxy in proper motion space. We found that an excessive number of components in the XD do not penalize the detection of the dSph (see also Anderson et al. 2017). However, it may result in overfitting the data. We find that using \( K = 25 \) components is a good model for most of the fields. However, for the low Galactic latitude fields, we additionally used \( K = 50 \) for the fields of 3FGL J1924.8+1034, FHES J1501.0−6310, and FHES J2304.0+5406 and \( K = 100 \) for the field of FHES J1741.6−3917. The numbers of components for each field are determined such as to recover a dSph with our conservative stellar mass limit, as discussed in Section 4.

For the search for a dSph galaxy located at distances \( d < 10 \, \text{kpc} \), we employed a different parallax cut. The parallax cut is dependent on distance, \( d_{\text{in}} \), as \( 1/(2d_{\text{in}}) < \pi < 1.0d_{\text{in}} \) and changes as we are probing a distance range between 1.0 and 10 kpc in increments of \( d_{\text{in}} \) of 1 kpc up to 5 kpc, and then 2 kpc up to 9 kpc. In addition, we applied a brighter magnitude cut for 17, 18, and 19 mag for \( d_{\text{in}} = 1, 2, \) and 3 kpc cases, respectively, to use only the stars with better parallax accuracy. A dSph in this distance range, whether completely disrupted or not, will likely only be recovered as a moving group with no discernible spatial overdensity, due to its large angular extent. However, we found that this does not penalize the XD search for a dSph. Hence, XD was applied to both proper motion and a spatial distribution as described above.

3 GAIA DR2 SEARCH FOR A DWARF GALAXY

We applied XD to the samples of stars with \( d < 10 \) and \( >10 \, \text{kpc} \), filtered as mentioned above, in the fields of 3FGL J2212.5+0703, 3FGL J1924.8+1034, FHES J1501.0+6310, FHES J1723.5+0501, FHES J1741.6+3917, FHES J2129.9+5833, FHES J2208.4+6443, and FHES J2304.0+5406. The intensive XD search undertaken after a careful visual inspection of all the fields using TOPOCAT (Taylor 2005) yielded no evidence for a dSph in any of these fields. In the next section, we provide our conservative detection limits for each field. In this section, we provide examples of some interesting cases that demonstrate the validity of our approach.

While we found no evidence for new dSphs in these Fermi-LAT fields, we did find overdensities of stars associated with known star clusters, demonstrating that the XD method can successfully find phase space structures in the Gaia DR2 data. Fig. 2 shows that XD can be used to successfully detect faint stars in the outskirts of NGC 7438 (\( l = 106\degree, b = −4.90 \)) which is at a distance of \( d = 1 \, \text{kpc} \) (Dias et al. 2002). Our detected proper motion is \( (\mu_{\alpha^*}, \mu_{\delta}) = (1.45, −0.72) \, \text{mas yr}^{-1} \).

We also noticed that there is part of a globular cluster, NGC 6636, in the field of FHES J1723.5−6051. These stars are also clearly identified with the XD, and we found the proper motion of \( (\mu_{\alpha^*}, \mu_{\delta}) = (−0.35, −5.14) \, \text{mas yr}^{-1} \) for NGC 6636. The XD identified Ruprecht 112 (\( d = 1.76 \, \text{kpc} \)) in the field of FHES J1501.0−6310, when we set \( d_{\text{in}} = 2 \, \text{kpc} \) and also \( d_{\text{in}} = 3 \, \text{kpc} \). Because fainter stars with lower parallax accuracy tend to be found at a higher distance (e.g. Luri et al. 2018), our method detects the stellar system when we use a larger \( d_{\text{in}} \) than the distance of the stellar system. We found \( (\mu_{\alpha^*}, \mu_{\delta}) = (−4.43, −4.23) \, \text{mas yr}^{-1} \) for Ruprecht 112. Finally, Trumpler 29 (\( d = 0.76 \, \text{kpc} \)) is identified in the FHES J1741.6−43917 field. We obtain a proper motion of \( (\mu_{\alpha^*}, \mu_{\delta}) = (0.49, −2.30) \, \text{mas yr}^{-1} \) for Trumpler 29. All the above distances to the open clusters are from the catalogue of Dias et al. (2002). Note that our proper motions identified with the XD are different from those in Dias et al. (2002). This is likely due to the improved astrometric accuracy of the Gaia data; we will explore this further in future work.

4 MOCK DATA ANALYSIS: DETECTION LIMITS FOR DWARFS IN GAIA DR2

In this section, we estimate the detection limits for the XD method applied to the Gaia DR2 data. We first estimate our detection limit using mock data as described in Section 2 for one of our primary
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Figure 2. A detection of an open cluster – NGC 7438 – in the field of FHES J2304.0+5406. The left-hand panel shows the data after filtering with $d_{\text{in}} = 1\ kpc$, i.e. $0.5 < \sigma_\mu (\text{mas}) < 1$. The right-hand panel shows the detected Gaussian models with the XD method. The middle panel presents the distribution sampled from the detected models. The open cluster is marked by a small circle around ($\mu_\alpha^*, \mu_\delta$) = (1.45, -0.72) mas yr$^{-1}$ in the right-hand panel.

Figure 3. The detectability of a mock dSph galaxy as a function of its mass, distance, and velocity using the XD method applied to the 3FGL J2212.5+0703 field. The left-hand, middle, and right-hand panels show results for a velocity of 20, 50, and 100 km s$^{-1}$, respectively. Solid circles (crosses) represent the parameters for which a dSph can (cannot) be found in the mock data with the XD.

5 DARK MATTER INTERPRETATION OF THE Fermi-LAT UNASSOCIATED, EXTENDED SOURCES

It was pointed out that the gamma-ray signatures from our primary two Fermi-LAT unassociated sources 3FGL J2212.5+0703 and 3FGL J1924+1034 were consistent with DM annihilation into a $b\bar{b}$ final state with masses around tens of GeV (Bertoni et al. 2016; Xia et al. 2017). Since the mass of and distances to these objects...
were unknown, degeneracies between them and the annihilation cross section remained.

For 3FGL J2212.5+0703, the radius that contains 68 per cent of the total gamma-ray photons is found to be $\sigma = 0.25$ (Bertoni et al. 2016); for 3FGL J1924+1034, it is $\sigma = 0.15$. If the density profile of the DM subhalo is well approximated by the Navarro–Frenk–White profile, characterized by the scale radius $r_s$ and characteristic density $\rho_c$ (Navarro, Frenk & White 1997), $\sim 70$ per cent of the total annihilation happens within $0.5r_s$. Therefore, we assume $\theta_s \equiv r_s/\sigma \simeq 0.5 (0.3)$ for 3FGL J2212.5+0703 (3FGL J1924+1034).

This is based on the assumption that the tidal stripping is not too strong such that the tidal truncation radius is still larger than the scale radius, $r_t > r_s$, which is shown to be the case below.

To constrain the possibility that the Fermi-LAT sources we study in this paper owe to DM annihilation, we need to obtain a robust upper bound on the pre-infall halo mass, $M_{200}$, of dSphs with $M_* < 10^9 M_\odot$ and $d < 20 \text{kpc}$ that lie below our detection threshold. This is because, at a fixed observed gamma-ray flux, the most massive, dense, haloes minimize the inferred annihilation cross section. This then maximizes the chance of consistency with the null detection from the known dSphs with $d > 20 \text{kpc}$.

Unfortunately, a satellite galaxy with $M_* < 10^5 M_\odot$ is likely to have lost any tight relation between $M_*$ and its pre-infall $M_{200}$ (Gatto et al. 2013; Ural et al. 2015; Read et al. 2017). However, we can estimate an upper bound on $M_{200}$ by comparison with the surviving ‘classical’ dSphs, and via cosmological simulations of Milky Way-mass haloes (e.g. Diemand, Kuhlen & Madau 2007). For the former, estimates of $M_{200}$ for classical dSphs like Draco and Ursa Minor with purely old stellar populations lie in the range $M_{200} = (2–5) \times 10^8 M_\odot$ (Read & Erkal 2018, in preparation). However, to be consistent with our detection threshold, these ‘classical’ dSphs would have to lose over 90 per cent of their stellar mass (McConnachie 2012). The tidal stripping and shocking required to achieve this would lower their central DM densities by up to a factor of $\sim 10$ (e.g. Read et al. 2006), significantly reducing the gamma-ray flux from DM annihilation. Indeed, a search for surviving subhaloes in the Via Lactea II simulation (Diemand et al. 2007) yielded only one subhalo with a pre-infall mass $M_{200} > 10^9 M_\odot$ inside $d < 20 \text{kpc}$, a subhalo with $M_{200} = 1.1 \times 10^9 M_\odot$. Given the above arguments, we place a conservative upper bound on the pre-infall halo mass of $M_{200} < 10^9 M_\odot$ for surviving dSphs with $M_* < 10^9 M_\odot$ and $d < 20 \text{kpc}$. We consider this to be a strict upper bound since it does not account for subhalo depletion by the Milky Way disc (e.g. D’Onghia et al. 2010).

Armed with an upper bound $M_{200}$, we now consider the effects of tidal mass-loss due to the orbit of this subhalo around the Milky Way. We model this by using the analytic prescription in Bartels & Ando (2015) and Hiroshima, Ando & Ishiyama (2018), assuming a $10^{12} M_\odot$ host halo for the Milky Way.

We first consider pre-infall subhalo masses of $(0.8–1.2) \times 10^9 M_\odot$ in order to model an example case, which is well below the upper limit from our non-detection of a dSph, but is chosen to illustrate our methodology. For a reference value of distance, we adopt $d = 10 \text{kpc}$. In Fig. 4, we show the probability density function (PDF) of the subhalo mass after tidal stripping, $P(m)$ (top left-hand panel), and of the ratio of tidal truncation radius and the scale radius, $r_t/r_s$ (top right-hand panel). Although the subhalo can lose significant fraction of its mass due to the tidal effect, its truncation radius $r_t$ is kept larger than the scale radius $r_s$. This is because we also take into account evolution of $r_s$ and $\rho_c$ (Peñarrubia et al. 2010), which compensates that of $r_t$. In the bottom left-hand panel of Fig. 4, we show PDF of the angle size corresponding to the scale radius, $P(\theta_s)$ (middle). We see that for this case, the gamma-ray source extension of $\sigma = 0.25$ (3FGL J2212.5+0703; vertical red line) can be consistent with a pre-infall mass of $M_{200} = 10^9 M_\odot$.

The gamma-ray flux from DM annihilation (assuming that DM is made of Majorana fermions) is calculated as

$$F_{\gamma} = \frac{(\sigma v) N_{\gamma, \text{ann}}}{2m_{\chi}^2} \frac{1}{4\pi d^2} \int dV \rho_s^2(r),$$

where $m_{\chi}$ is the DM particle mass, $(\sigma v)$ is the annihilation cross section, $N_{\gamma, \text{ann}}$ is the number of gamma-ray photons emitted per annihilation, and $\rho_s(r)$ is the DM density profile of the subhalo.¹ For a representative calculation, we adopt $m_{\chi} = 25 \text{GeV}$, $(\sigma v) = 2 \times 10^{-26} \text{cm}^2 \text{s}^{-1}$ (e.g. Steigman, Dasgupta & Beacom 2012), and $N_{\gamma, \text{ann}} = 3.7$ that is for $E_{\gamma} > 1 \text{GeV}$ in the case of annihilation into a $b\bar{b}$ final state. The bottom panel of Fig. 4 shows the PDF of the gamma-ray flux $F_{\gamma}$ corresponding to this example case of $M_{200} = 10^9 M_\odot$ and $d = 10 \text{kpc}$. It shows that for this case in which one can explain the source extension well, the mean gamma-ray flux above $1 \text{GeV}$ will be $\sim 4 \times 10^{-12} \text{cm}^{-2} \text{s}^{-1}$, which is smaller than the observed flux of $1.24 \times 10^{-9} \text{cm}^{-2} \text{s}^{-1}$ for 3FGL J2212.5+0703 (Bertoni et al. 2016) by more than two orders of magnitude. This means that in order to explain the gamma-ray signal from 3FGL J2212.5+0703 in terms of DM annihilation, with a subhalo of this mass and distance, the annihilation cross section needs to be larger by more than two orders of magnitude than the canonical value $(\sigma v) = 2 \times 10^{-26} \text{cm}^2 \text{s}^{-1}$ adopted here as well as in Bertoni et al. (2016). Such a large cross section has already been excluded from the analysis of the known dSphs in the Milky Way (Albert et al. 2017) at high significance, even when systematic uncertainties are taken into account (Calore et al. 2018). This illustrates how we can combine our Gaia DR2 dSph detection limits with DM annihilation constraints from the known Milky Way dSphs to constrain or rule out a DM annihilation interpretation of the unassociated Fermi-LAT sources.

In Fig. 5, we show the upper limits on the angular extension $\theta_s$ (top panel) and on the gamma-ray flux (bottom panel) as a function of the dSph distance for the subhalo masses of $10^9$, $10^8$, and $10^7 M_\odot$ (solid blue lines, from the bottom to top, respectively). (Recall that the upper limit on pre-infall mass is $M_{200} = 10^7 M_\odot$.) For the case of $M_{200} = 10^9 M_\odot$, we also show the $1\sigma$ uncertainty in the modelling that owes primarily to the uncertain history of tidal mass stripping (blue band).

We note that we also checked these results using a simple approach that does not account for tidal stripping and is based on the concentration parametrization from Moliné et al. (2017). We find a good agreement between the two different approaches within our quoted uncertainties. The differences come from the fact that small changes of internal profiles such as $r_t$ and $\rho_c$ (e.g. Peñarrubia et al. 2010) have been taken into account for the former approach based on Bartels & Ando (2015) and Hiroshima et al. (2018), but not in the latter.

Fig. 6 shows the $1\sigma$ and $2\sigma$ contours in the plane, $(\theta_s, F_{\gamma})$, for pre-infall masses $M_{200} = 10^9$ and $10^8 M_\odot$ and distances $d = 3$ and $10 \text{kpc}$. For the cases of 3FGL J2212.5+0703 (star; Bertoni et al. 2016) and

¹Strictly speaking, equation (1) is valid only if the source extension is small, $\theta_s \ll 1$. For smaller distances or larger masses, one has to implement the line-of-sight integral to compute the gamma-ray intensity and integrate it over the solid angle to obtain the flux. However, the observed extensions of the Fermi unassociated sources are at most $O(1)^\circ$, and hence, in order to explain the observed features in terms of DM annihilation, using equation (1) instead of the more accurate line-of-sight integral is well justified.

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Figure 4. PDFs of post-infall subhalo mass (top left-hand panel), ratio of tidal truncation radius and scale radius, $r_t/r_s$ (top right-hand panel), the angle corresponding to the scale radius of the subhalo (bottom left-hand panel), and the gamma-ray flux, $F_\gamma$, assuming $m_\chi = 25 \text{ GeV}$ and $\langle \sigma v \rangle = 2 \times 10^{-26} \text{ cm}^3 \text{s}^{-1}$ (bottom right-hand panel). In this example, the pre-infall halo mass is $M_{200} = 10^9 M_\odot$ and the distance to the subhalo is $d = 10 \text{kpc}$. The scale radius and flux inferred from the Fermi-LAT gamma-ray distribution for 3FGL J2212.5+0703 ($\theta_s = 0.5^\circ$) are shown as vertical red dotted lines on the middle and bottom panels for comparison.

3FGL J1924.8-1034 (circle; Xia et al. 2017), the measured signals are incompatible with a DM annihilation interpretation, even for haloes at the pre-infall halo mass upper bound of $M_{200} = 10^9 M_\odot$. We note that recently Fermi-LAT Collaboration & Biteau (2018) reported that the gamma-ray signals from both 3FGL J2212.5+0703 and 3FGL J1924.8-1034 are better explained by two point sources rather than a single extended source. Our results here are consistent with this finding, excluding the hypothesis of DM annihilation from a subhalo within $d < 20 \text{kpc}$.

Fermi-LAT Collaboration & Biteau (2018) found six additional unassociated extended sources. In this work, we analysed all of them and found no signature of a dSph galaxy in any of these fields. Among them, FHES J1723.5 − 0501, FHES J1741.6 − 3917, and FHES J2304.0+5406 were found to have an energy spectrum harder than $E^{-2}$, as is expected from DM annihilation. In Fig. 6, we also show measured values of ($\theta_s, F_\gamma$) for these six Fermi-LAT unassociated sources. As can be seen, none of these unassociated sources is compatible with DM annihilation within our $2\sigma$ contours, unless the pre-infall mass of the subhalo is close to the upper limit, $10^9 M_\odot$, and it is located around $d = 3 \text{kpc}$. Such a massive pre-infall halo is very unlikely to be found so close to the Sun – especially when accounting for subhalo depletion by the disc (see the discussion on this, above). Since the annihilation cross section $\langle \sigma v \rangle = 2 \times 10^{-26} \text{cm}^3 \text{s}^{-1}$ adopted here is already in tension with other data analyses (e.g. Albert et al. 2017) for 25 GeV WIMPs, possibilities with lighter ($< 10^9 M_\odot$) haloes are excluded.

Finally, we discuss a few caveats, all of which we believe make our conclusion, above, stronger. Firstly, the discussions up to this point have been based on the assumption that the subhalo only experienced tidal stripping due to gravitational potential of the spherical host halo. However, subhaloes orbiting within $d < 20 \text{kpc}$ are likely on eccentric orbits and will additionally experience tidal shocks that can lower their central density by up to a factor of $\sim 10$ (e.g. Read et al. 2006). Furthermore, we have not taken into account the effect of the Milky Way disc that depletes the number of substructures within $20–30 \text{kpc}$ by a factor of $\sim 2$ (D’Onghia et al. 2010). Including such effects will lower the gamma-ray flux for a given pre-infall $M_{200}$ requiring us to further increase the annihilation cross section, further exasperating the tension with the constraints from the known Milky Way dSphs. Finally, we have only considered subhaloes within $d < 20 \text{kpc}$. Lighter subhaloes at larger distances than this would be too faint to be consistent with the observed fluxes unless they have large annihilation cross sections at odd with the constraints from the known dSphs in the Milky Way. Massive subhaloes with $M_{200} > 10^9 M_\odot$ at larger distances would have a readily detectable stellar counterpart, and then a DM annihilation signal from the known dSphs in the Milky Way should be already detected (see the discussion, above). Hence, this can
Infall halo masses: $10^{7} M_{\odot}$ at 3 kpc (lower dotted), $10^{9} M_{\odot}$ at 3 kpc (upper dotted). Measured values for the eight Fermi-LAT sources studied here can have a DM annihilation origin.

**6 SUMMARY**

Using the new second data release of the *Gaia* mission, we have made the first attempt to find a dSph towards eight Fermi-LAT extended unassociated source fields. Our goal was to link the gamma-ray emission, already detected by Fermi-LAT, to a possible optical counterpart within the framework of annihilating DM. *Gaia*'s superb astrometric accuracy provides a new window for searching for dSphs in the inner Galactic halo ($d < 20$ kpc) based on the proper motion and parallax of stars (Antoja et al. 2015). We applied an advanced statistical method, the extreme-deconvolution (XD, Bovy et al. 2011) Gaussian mixture model (XDGMM, Holoien et al. 2017), to properly take into account the uncertainties and correlations in proper motion space. Unfortunately, we found no detection indicative of a signature of a dSph galaxy in any of these fields placed within the *Gaia* data. We then estimated the detection limits for a dSph galaxy by applying XD to mock data. We obtained a conservative limit on the stellar mass of any undetected dSph of $M_{*} < 10^{4} M_{\odot}$ for $d < 20$ kpc. We showed that this corresponds to an upper limit on the pre-infall halo mass of $M_{200} < 10^{9} M_{\odot}$.

Using an analytical model of subhalo mass stripping that has been calibrated against numerical simulation results, combined with current limits on the DM annihilation cross section from known Milky Way dSphs, we estimated the gamma-ray flux and source size as a function of pre-infall halo mass for all eight Fermi-LAT sources. We concluded that our model rejects the possibility of a DM annihilation scenario for the two sources: 3FGL J2212.5+0703 (Bertoni et al. 2016) and 3FGL J1924.8−1034 (Xia et al. 2017) if the pre-infall DM halo mass is less than $M_{200} < 10^{9} M_{\odot}$ at distance of $d < 20$ kpc, as constrained by our work. If the subhalo is farther away than 20 kpc, then its DM halo has to be larger than $M_{200} = 10^{9} M_{\odot}$. Such a dSph would have a clear stellar counterpart that should have been detected in the existing photometric data in these fields. Furthermore, if there were a dSph at $d > 20$ kpc with a mass similar to the dSphs already discovered, then we would expect to see also a DM annihilation signal from the known dSphs in the Milky Way. Hence, we conclude that a DM origin for these two sources is rejected.

We then applied our model and dSph constraints to the six Fermi-LAT extended unassociated sources recently found in Fermi-LAT Collaboration & Biteau (2018). We concluded that these too are unlikely to have a DM origin. We could only explain them as coming from DM annihilation if they owe to a DM subhalo with a pre-infall halo mass $M_{200} = 10^{9} M_{\odot}$ and a distance less than $d = 3$ kpc. We are unable to find any such subhalo in the *VIA LACTEA* cosmological simulation. When accounting for the unmodelled effects of tidal stripping and shocking by the Milky Way stellar disc, such subhaloes become even rarer. We conclude, therefore, that none of the unassociated, extended, Fermi-LAT sources found to date is likely to have a DM annihilation origin.

Our work represents the first attempt to search for stellar counterparts to Fermi-LAT extended sources that could owe to DM annihilation. The XD method was able to find known star clusters in the fields studied, demonstrating its efficacy. But we were unable to find evidence for any new dSphs in these fields. In future work, we will perform a similar search for stellar counterparts along the line of sight to all Fermi-LAT unassociated sources, including point-like objects.
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