J-factor estimation of Draco, Sculptor and Ursa Minor dwarf spheroidal galaxies with the member/foreground mixture model

Shun-ichi Horigome, 1⋆ Kohei Hayashi, 2 Masahiro Ibe, 1, 2 Miho N. Ishigaki, 3 Shigeki Matsumoto 1 and Hajime Sugai 1

1 Kavli Institute for the Physics and Mathematics of the Universe (Kavli IPMU, WPI), The University of Tokyo, Chiba 277-8583, Japan
2 Institute for Cosmic Ray Research (ICRR), The University of Tokyo, Chiba 277-8583, Japan
3 Astronomical Institute, Tohoku University, Aoba-ku, Sendai 980-8578, Japan

Accepted XXX. Received YYY; in original form ZZZ

ABSTRACT
Dwarf spheroidal galaxies (dSphs) are promising targets of indirect detection experiments searching for dark matter (DM) at present universe. Toward robust prediction for the amount of signal flux originating in DM annihilation inside dSphs, a precise determination of DM distributions as well as J-factors of the dSphs is particularly important. In this work, we estimate those of Draco, Sculptor, and Ursa Minor dSphs by an improved statistical method in which both foreground stars and dSph member stars are simultaneously taken into account. We define the likelihood function of the method as the so-called conditional one to remove sampling bias of observed stellar data. This improved method enables us to estimate DM distributions and J-factors of the dSphs directly from observed stellar data contaminated by foreground stars without imposing stringent membership criteria on the measured quantities.

Key words: astroparticle physics – instrumentation: spectrographs – galaxies: kinematics and dynamics – dark matter – gamma-rays: galaxies.

1 INTRODUCTION
The existence of dark matter (DM) in our universe was strongly confirmed by various astrophysical observations such as dynamics of galaxy clusters (Zwicky 1933), rotation curves of galaxies (Rubin et al. 1978, 1980), and gravitational lensing (McLaughlin 1999; Bradac et al. 2006; Clowe et al. 2006). The global analysis of cosmic microwave background, large scale structure and supernovae observation data (Ade & others 2016) tells us that DM is responsible for a quarter of the total energy of the present universe; however the microscopic nature of DM is still unknown. Weakly interacting massive particle (WIMP) is an attractive DM candidate, which can naturally explain DM abundance observed today by the well-established freeze-out mechanism. In particular, WIMP with TeV scale mass is well-motivated from the viewpoint of new physics beyond the standard model of particle physics (Moroi & Randall 2000; Hisano et al. 2007; Bhattacharjee et al. 2014; Evans et al. 2014), and the WIMP is, in fact, intensively studied after the discovery of the Higgs boson at the Large Hadron Collider experiment.

The most promising way to detect the WIMP is the indirect detection searching for signal from DM rich region. Among various targets of the detection, dwarf spheroidal galaxies (dSphs) associated with the Milky Way are ideal ones, as they contain a large amount of DM with small astrophysical backgrounds (Cholis & Salucci 2012; Lefranc et al. 2016) and are located, at most, a few hundred kpc away from our solar system. In fact, the gamma-ray search from dSphs excluded a typical WIMP with the mass less than 100 GeV (Ackermann et al. 2015). The signal flux of the detection depends not only on the particle nature of DM but also on an astrophysical factor concerning the dSph, namely the J-factor:

\[
J(\Delta \Omega) = \left[ \int_{\Delta \Omega} d\Omega \int_{\text{l.o.s.}} dl \rho_{\text{DM}}^2(l, \Omega) \right].
\]

(1)

Here we define a DM density profile at a distance l and an angle \( \Omega \) by \( \rho_{\text{DM}}(l, \Omega) \), which is estimated by the comparison between the observed velocity dispersion curve of dSph member stars and the theoretical prediction on the dispersion curve from dSph stellar kinematics. It is, however, known that several uncertainties are associated with the estimation: spatially dependent anisotropy of the dispersion (Ullio & Valli 2016), non-spherical profile (Bonnivard et al.
In particular, it is necessary to take care of the foreground contamination even for the case of future observations yielding a larger amount of observational data, because the number of foreground stars contributing to the contamination increases along the amount of the data. Various methods are adopted in conventional analyses to remove contaminating stars such as simple sigma-clipping procedure (Coleman et al. 2005), membership selection based on the expectation-maximisation (EM) algorithm (Walker et al. 2009), and full Bayesian analysis with the foreground model of a single Gaussian component (Bonnivard et al. 2016). In (Ichikawa et al. 2017, 2018, hereafter KI), we have investigated the effect of the foreground contamination on the J-factor estimations of classical and ultra-faint dSphs. One of the goals of our papers was to develop observational strategies and analysis methods for future instruments such as the Prime Focus Spectrograph (PFS) mounted on the 8.2-m Subaru Telescope. PFS is the next-generation spectrograph of the SuMIRe project (Takada et al. 2014; Sugai et al. 2015; Tamura et al. 2016) with a large field of view (∼1.38 degree diameter) and about 2400 fibres, which allows us to observe not only member-like stars but also many foreground stars simultaneously. We have defined a likelihood function based on the mixture model of a dSph member component and three foreground components motivated by the fitting of the Besançon model (Robin et al. 2003). Using our constructed likelihood function, we have demonstrated that the likelihood function can successfully reproduce the input parameters of mock observational data thanks to large data sets yielded by the large field of view of PFS. By contrast, membership selection based on the EM algorithm can result in biased J-factor estimation when the intrinsic velocity dispersion is not flat. Moreover, the selection method sometimes suffers from the foreground contamination effect, because even a few contaminating stars located at the outer region of a dSph make us overestimate the velocity dispersion.

When we apply KI’s method to the actual data sets, we however need to treat spatial sampling biases of the observed data (Martínez et al. 2011), because the surface density of observed spectroscopic data is not equal to the actual surface density of a dSph due to the sampling. Therefore, in this work, we improve the mixture model likelihood developed in KI to deal with actual stellar data with the sampling biases. By using this improved likelihood function, we obtain the non-biased J-factors of Draco, Sculptor, and Ursa Minor dSphs robustly in terms of the foreground contamination.

The organisation of this paper is as follows: In Section 2, we describe our analysis method, which is separated into two parts, photometric and spectroscopic parts. We define likelihood functions for these two parts in Section 2.1 and 2.2, respectively. In Section 2.3, we discuss a sampling algorithm to obtain posterior probability density functions of model parameters as well as the J-factor. In Section 3.1, we introduce photometric and spectroscopic data sets for each dSph used in our analysis. In Section 3.2 and 3.3, we explain the pre-processing for the data introduced in the previous subsection. In Section 4, we show our results of parameter estimation and J-factor posteriors. In section 5, we discuss the results of our estimation. We summarise our discussion in Section 6.

2 METHODS

We first show the flowchart of our analysis method in Figure 1. Our method is mainly separated into two parts as follows:

(i) **Photometry:** We make use of up-to-date wide-field, multi-band, photometric samples which are available in the public data releases of Sloan Digital Sky Survey (Abolfathi et al. 2018), Pan-STARRS (Chambers et al. 2016), and Dark Energy Survey (Abbott et al. 2018). For each dSph, we impose a colour magnitude cut on the photometric samples to stand out member star candidates on data. With the use of these candidates, we select a suitable stellar density profile from two empirical spatial profiles shown in Eq. (5) by comparing their statistical evidence. We then estimate the half-light radius and the local membership probability at this radius.

(ii) **Spectroscopy:** We compile the largest samples of stellar line-of-sight velocities which are available from references Walker et al. (2015), Walker et al. (2009), and Spencer et al. (2018). Before going to the spectroscopic analysis, we fix the number of independent components of foreground stars by comparing velocity distributions of the data set and of the Besançon model. Using photometric information (i.e., magnitude of each band) taken from the spectroscopic samples, we impose the same colour-magnitude cut on the spectroscopic samples to avoid sampling bias in terms of colour-magnitudes between the photometric and spectroscopic samples. After that, we estimate the DM halo parameters, and evaluate the posterior distribution of the J-factor based on the line-of-sight velocities. We use the posterior parameter distributions of the half-right radius and the local membership probability obtained from the photometric analysis as prior distributions of the spectroscopic analysis.

Here it is worth emphasising that imposing the same criteria on the colour-magnitude for both the photometry and the spectroscopic data means that the membership probability which is tightly fixed to be a specific value by the photometric analysis can be directly applied to the membership probability in the spectroscopic analysis. In addition, we also take the other uncertainty into account in our analysis, which is from the distance between dSph and our solar system. As shown in Appendix B, the value of the J-factor is scaled as $J_D \rightarrow J_D = k^{-3}J_D$ under the scaling of $D \rightarrow kD$ with $D$ being the distance, and hence it can cause a large uncertainty on the J-factor estimation. Note that this scaling of the J-factor is always held whenever we adopt the spherical Jean-analysis.

We explain each step of our analysis method in more details in the rest of this section assuming following conditions:

(i) The foreground stars are assumed to be uniformly distributed inside the celestial sphere around the region of interest (RoI).

(ii) The velocity distribution of the foreground stars is composed of, at most up to three components, which are
corresponding to the thin disk, thick disk, and halo components, respectively.

(iii) The velocity distribution of each foreground component mentioned above is described by a Gaussian distribution.

(iv) Spectroscopic samples are randomly selected, meaning the samples are selected without respect to their colour-magnitudes.

(v) Both the velocity distributions of the member stars and foreground stars do not depend on their colour-magnitudes.

Note again that the number of the components for foreground stars is fixed at the step of the model selection in the spectroscopic part.

2.1 Photometry

The purpose of this photometric part is to determine stellar ground stars is fixed at the step of the model selection in

Figure 1. Flow chart of our analysis method. See Section 2 for more details.

2.1.1 Likelihood function

The half-light radius of the stellar distribution of a dSph and the membership probability at this radius is estimated using the following setup of the likelihood function \( L_{\text{photo}} \) and prior \( \pi_{\text{photo}} \):

\[
L_{\text{photo}}(\Theta_{\text{photo}}) = \prod_i 2\pi R_i [s N_1 \Sigma_1(R_i) + (1-s) N_0 \Sigma_0(R_i)],
\]

\[
\pi_{\text{photo}}(\Theta_{\text{photo}}) : \text{flat}. \tag{2}
\]

Here, \( \Theta_{\text{photo}} \) is the parameter set of the photometry model (to be mentioned later) and \( R_i \) denotes the projected radius given by \( R_i = D \sin \theta_i \), where \( \theta_i \) is the separation angle of the \( i \)-th star from the centre of the dSph distant by \( D \) from the Earth. \( \Sigma_M(R) \) denotes the projected stellar profile of dSph member stars (\( M = 1 \)) and foreground stars (\( M = 0 \)). As stated above, we take \( \Sigma_0(R) \) = const. The normalisation factor \( N_M \) is given by the equation \( N_M = \left( \int_0^{R_{\text{photo}}} dR 2\pi \Sigma_M(R) \right)^{-1} \leq 1 \) for each \( \Sigma_M(R) \), where the integration is performed from the centre (\( R = 0 \)) to the maximum radius of the photometric stars denoted by \( R_{\text{photo}} \). See also Table 3.1. The coefficient \( s \) stands for the global membership probability of the dSph, which is given by the following formula:

\[
s = 1 + \frac{1}{\text{Odds}(R_{1/2})} \frac{N_1 \Sigma_1(R_{1/2})}{N_0 \Sigma_0(R_{1/2})} \tag{4}
\]

Here \( R_{1/2} \equiv D \sin \theta_{1/2} \) denotes the half-light-radius of the dSph with \( \theta_{1/2} \) being the corresponding separation angle, while Odds(\( R_{1/2} \)) is the odds of the membership at the half-light-radius. The odds is given by \( P(M = 1| R = R_{1/2})/P(M = 0| R = R_{1/2}) \), where \( P(M| R) \) is the local membership probability at a specific radius \( R \). Here, we note that the parameter \( D \) disappear in the photometric likelihood function because \( D \) does not depend on \( i \). As a result, the likelihood function \( L_{\text{photo}} \) has four independent parameters: \( \Theta_{\text{photo}} = \{ \alpha_0, \delta_0, \theta_{1/2}, \text{Odds}(R_{1/2}) \} \), where \( \alpha_0 \) and \( \delta_0 \) are the right ascension and declination of the centre of the dSph.

\[1\) In KI, the coefficient \( s \) is used as one of parameters of the likelihood function even in the spectroscopic analysis. The value of \( s \), however, depends on the maximum radius of the photometric samples. Furthermore, the area of the spectroscopic observation is usually not even a circle but a combination of some irregular ones, which complicates the calculation of the global membership probability. See Appendix A for more details.
2.1.2 Stellar model selection

We consider the following two empirical stellar profiles in our analysis; Plummer profile (Plummer 1911) and Exponential profile:

\[ \Sigma_1(R) = \begin{cases} 
\frac{1}{\pi R_{1/2}^2} \left[ 1 + \left( R/R_{1/2} \right)^2 \right]^{-2} & \text{Plummer profile} \\
\frac{1}{2\pi R_c^2} \exp(-R/R_c) & \text{Exponential profile}
\end{cases} \]

(5)

where \( R \) denotes the projected distance from the centre of a dSph, and \( R_c \) denotes the exponential radius scale, corresponding to \( R_{1/2} = 1.68R_c \). These two profiles can fit observed stellar profiles of the dSphs very well (Irwin & Hatzidimitriou 1995; Segall et al. 2007; Martin et al. 2008).

Those can be analytically de-projected into the three dimensional stellar number density \( v_1(r) \) as

\[ v_1(r) = \begin{cases} 
\frac{3}{4\pi R_{1/2}^3} \left[ 1 + \left( r/R_{1/2} \right)^2 \right]^{-5/2} & \text{Plummer profile} \\
\frac{1}{2\pi R_c^3} K_0(r/R_c) & \text{Exponential profile}
\end{cases} \]

(6)

where \( r \) denotes the distance from the centre of a dSph. \( K_0(x) \) is the modified Bessel function of the second kind.

Note also that the stellar number density is normalised to be \( \int dr \, 4\pi r^2 \, v_1(r) = 1 \), so as the projected one, namely \( \int dR \, 2\pi R \Sigma_1(R) = 1 \).

In our analysis, we select the most probable model among the two based on the Bayes factor, namely the ratio of statistical evidences. The statistical evidence of a specific model is defined by the integral of the likelihood function times the prior distribution \( \int d\Theta \, L(\Theta) \pi(\Theta) \), which corresponds to the mean likelihood value of the hypothesis for a given data set. Although the integration of \( \int d\Theta \, L(\Theta) \pi(\Theta) \) is difficult due to large dimensions of \( \Theta \), several techniques are developed to evaluate this integration. In this work, we use the Markov Chain Monte Carlo (MCMC) technique to evaluate statistical evidences, as discussed in Section 2.3.

2.2 Spectroscopy

The purpose of this part is to determine DM density profile and J-factor of a dSph using the results of the previous part as priors.

2.2.1 Foreground model selection

We assume up to three Gaussian components for the Milky Way contamination (the foreground contribution) as already mentioned, namely the thin disk, thick disk, and halo components. In the actual data sample, however, not all of those components are appreciable due to the contribution from a dSph. Hence, in order to determine the number of foreground components in advance, we refer the Besançon model\(^2\) (Robin et al. 2003). We first generate the mock stars according to the model, where the number of generated stars is determined so that it becomes compatible with the actual data. Then, we compare the statistical evidences of N-component foreground models (N=1,2,3) and adopt the most likely one.

2.2.2 Stellar velocity dispersion and DM density profile

DM density profiles of dSphs are estimated by comparing observed data of line-of-sight velocity dispersion with theoretical predictions. Assuming that dSphs are spherical and steady systems, dispersion curves of the dSphs are predicted by the following spherical Jeans equation (Binney & Tremaine 2008):

\[ \frac{1}{v_1(r)} \frac{\partial v_1(r) \sigma_1^2(r)}{\partial r} + 2\beta_{\text{ani}}(r) \sigma_1^2(r) = \frac{GM(r)}{r^2} \]

(7)

Here, \( G \) is the gravitational constant and \( M(r) \) is the enclosed mass within \( r \), which is given by \( M(r) = \int_0^r dr' 4\pi r'^2 \rho_{\text{DM}}(r') \). The case of a dSph due to the fact that the mass is dominated by DM contribution. The velocity dispersion of member stars are defined by \( \sigma_r \), \( \sigma_z \) and \( \sigma_\phi \) in general, which denote the dispersion along the radial, polar, and azimuthal directions, respectively. Now, we can take \( \sigma_\phi = \sigma_0 \) thanks to the spherical symmetry, while the anisotropy parameter \( \beta_{\text{ani}} \) is defined to be \( \beta_{\text{ani}} \equiv 1 - (\sigma_0^2 + \sigma_r^2)/(2\sigma_z^2) \).

We obtain the line-of-sight velocity dispersion \( \sigma^2_{\text{l.o.s.}}(R) \) of dSph member stars by solving the Jeans equation under the assumption of a constant anisotropy parameter \( \beta_{\text{ani}}(r) = \beta_{\text{ani}} \).

\[ \sigma^2_{\text{l.o.s.}}(R) = \frac{2}{\Sigma_1(R)} \int_R^\infty dr \left( 1 - \beta_{\text{ani}} \right) \frac{R^2}{r^2} v_1(r) \sigma_1^2(r) \sqrt{1 - R^2/r^2} , \]

(8)

where the velocity dispersion along the radial direction \( \sigma_r \) is

\[ \sigma_r^2(r) = \frac{1}{v_1(r)} \int_{r'}^{\infty} v_1(r') \left( \frac{r'}{r} \right)^2 \frac{GM(r')}{r'} dr'. \]

(9)

Here, we assume the generalised NFW halo profile (Hernquist 1990; Dehnen 1993; Zhao 1996) for the DM density profile,

\[ \rho_{\text{DM}}(r) = \rho_s (r / r_s)^{\gamma} (1 + (r / r_s)^{\alpha})^{(\beta - \gamma) / \alpha} , \]

(10)

where parameters \( \rho_s \) and \( r_s \) are the scale density and the scale radius of the DM density profile, respectively, while other parameters \( \alpha \), \( \beta \), and \( \gamma \) determine the shape of the profile. For instance, \( (\alpha, \beta, \gamma) = (1, 3, 1) \) gives the famous Navarro-Frenk-White (NFW) profile (Navarro et al. 1997), while \( (\alpha, \beta, \gamma) = (1.5, 3, 0) \) (approximately) gives the Burkert profile (Burkert 1995).

2.2.3 Likelihood function and prior

In KI, the likelihood function is defined by the mixture model of dSph member stars and foreground stars, as explicitly shown in Appendix A, which is based on the simultaneous probability density \( P(v,R) \) with \( v \) and \( R \) being the stellar line-of-sight velocity and the radius from the centre of the dSph, respectively. The likelihood function is indeed proved to successfully reproduce original input parameters by analysis using mock data, as was shown in KI.

To analyse actual observed data, however, we should...
consider the spatial sampling bias of observed stars (Martínez et al. 2011). We therefore use a improved likelihood function for spectroscopic samples based on the conditional probability \( P(v|R) = P(v, R) / \int dR P(v, R) \) rather than \( P(v, R) \) itself,

\[
L_{\text{spec}}(\Theta_{\text{spec}}) = \prod_i \left[ \frac{1 + \frac{1}{2} \Sigma_i(R_i/2)/\Sigma_i(R) / \Sigma_i(R_i/2)/\Sigma_i(R) }{1 + \frac{1}{2} \Sigma_i(R_i/2)/\Sigma_i(R) / \Sigma_i(R_i/2)/\Sigma_i(R) } \right].
\]

where \( G[v; \mu, \sigma] \) is the Gaussian function whose mean and standard deviation are given by \( \mu \) and \( \sigma \), respectively. Here, \( \sigma_c \) is the observational error of the \( i \)-th star. The mean velocity of member stars are denoted by \( v_1 \), while the velocity dispersion of the stars is \( \pi_1(R) \). On the other hand, \( \sigma_0, c \) and \( \pi_c \) denote the mean velocity, velocity dispersion and weight of the \( c \)-th foreground component, respectively, where the coefficients \( \pi_c \) are normalised to be \( \sum_c \pi_c = 1 \). At last, \( \omega_c \) denotes the local membership probability of stars at the radius \( R \) (see also Appendix A), which is given as follows:

\[
s(R) = \left[ 1 + \frac{1}{2} \Sigma_i(R_i/2)/\Sigma_i(R) / \Sigma_i(R_i/2)/\Sigma_i(R) \right].
\]

Parameters of the spectroscopic likelihood function are \( \Theta_{\text{spec}} = \Theta_{\text{photo}} \cup \{ \tau, \rho, \alpha, \beta, \gamma, \beta_{\text{ani}}, D, v_1 \} \cup C \{ \pi_c, v_0, c, \sigma_0, c \} \). Here, we should note that the number of independent parameters are \( |\Theta_{\text{spec}}| - 1 \) due to \( \sum_c \pi_c = 1 \); e.g. we have \( 4 + 8 + 3 \times 3 - 1 = 20 \) independent parameters for the three-component foreground model.

We introduce Gaussian, flat, log-flat priors for these parameters: We consider Gaussian priors, \( \pi(\Theta_{\text{photo}}) = G[\Theta; \mu_{\text{photo}}, \sigma_{\Theta}] \) and \( \pi(D) = G[D; \mu_D, \sigma_D] \), for \( \Theta_{\text{photo}} \) and \( D \), respectively. Here \( \mu_D \) and \( \sigma_D \) is the median and the half of the 68% quantile of the posterior distribution obtained by the statistical analysis in the photometry part mentioned in the previous subsection, while \( \mu_D \) and \( \sigma_D \) are the observed distance and its error of a dSph taken from McCammonch (2012). For the DM halo parameters and the anisotropy parameter, we use the flat and log-flat priors over following ranges:

-4 ≤ \( \log_{10}(10^3 \text{pc}^{-1}) \) ≤ 4,

0 ≤ \( \log_{10}(\rho_0/[M_{\odot} \text{pc}^{-2}]) \) ≤ 5,

0.5 ≤ \( \alpha \) ≤ 3,

3 ≤ \( \beta \) ≤ 10,

0 ≤ \( \gamma \) ≤ 1.2,

-1 ≤ \( \log_{10}(1 - \beta_{\text{ani}}) \) < 1,

which are the same as those adopted in Geringer-Sameth et al. (2015). We impose the flat prior for \( v_1 \) over the following range:

\( -10^3 < v_1[\text{km s}^{-1}] < 10^3 \).

For the foreground spectroscopic parameters (\( \pi_c, v_0, c, \sigma_0, c \)), we impose flat priors over following ranges:

0 ≤ \( \pi_c \) ≤ 1 with \( \pi_1 > \pi_2 > \pi_3 \) (see also Section 2.3),

\( -10^4 \leq v_0, c /[\text{km s}^{-1}] \leq 10^4 \),

0 ≤ \( \sigma_0, c /[\text{km s}^{-1}] \leq 10^4 \).

2.3 Sampling algorithm

Our likelihood functions and posteriors have many parameters. In particular, the spectroscopic one has more than ten parameters. The Markov Chain Monte Carlo (MCMC) method is known to enable us to generate parameter samples whose distribution satisfies such a multidimensional function. For example, the Metropolis-Hastings algorithm (Metropolis et al. 1953; Hastings 1970) is known as a simple MCMC algorithm. It requires, however, the tuning of hyperparameters, such as the step width and correlation matrix of the random walk in the parameter space. In our study, we use more sophisticated MCMC sampler, the Affine Invariant Ensemble Sampler implemented by emcee (Foreman-Mackey et al. 2013), which provides us easy interfaces to make a MCMC code in Python without any hyperparameter tuning except for the step number and the number of walkers (parallelised MCMC sampler). We perform parameter samplings with \( O(10^6) \) steps using this sampler.

It is important to point out here that the spectroscopic likelihood function has a permutation symmetry which exchanges the foreground components with their parameters (mean, dispersion, and weight). Such a symmetry is known to cause the label-switching problem (Jasra et al. 2005) by the multi-modality of the likelihood function corresponding to the symmetry. Although an additional ordering condition (e.g. \( \pi_1 > \pi_2 > \pi_3, \mu_1 > \mu_2 > \mu_3 \) or \( \sigma_1 > \sigma_2 > \sigma_3 \)) can break the symmetry, these procedures yield accidental local maxima as by-products due to the hard cut of the parameter space. These local maxima trap a part of the MCMC samplers in low-likelihood regions and distort the shape of the posterior distribution functions. To resolve the problem, we impose the weight ordering condition \( \pi_1 > \pi_2 > \pi_3 \) as denoted above and remove MCMC samples trapped around local maxima having significantly small (by the factor of \( < 10^{-5} \)) posterior values.

To evaluate the statistical evidence of each model, we adopt the widely applicable Bayesian information criterion (WBIC) as an approximation of the (minus-log) evidence. The WBIC can be easily computed by MCMC samples and it is valid even for singular model such as Gaussian mixture model and our spectroscopic likelihood function (see Appendix C for more details). To evaluate the WBIC, we perform MCMC samplings with \( O(10^6) \) steps.

3 DATA

In this section, we discuss the sources of data sets used in our analysis for photometric and spectroscopic samples. We also explain the pre-processing of these data sets, which is also shown in Fig. 2.
3.1 Data sources

The sources of photometric and spectroscopic samples for each dSph are summarised in Table 1. **Photometry:** For Draco, Sculptor and Ursa Minor, we have referred to SDSS DR14 (Abolfathi et al. 2018), DES DR1 (Abbott et al. 2018) and Pan-STARRS DR1 (Chambers et al. 2016), respectively, to obtain the position (right ascension, declination) and the magnitudes ($g$, $r$, $i$, $z$ and $y$ bands) of stars. **Spectroscopy:** For Draco, we have used stellar-kinematic samples of MMT/Hectochelle observation (Walker et al. 2015), which provide positions and line-of-sight velocities of the stars. For Sculptor, we have referred to the result of Magelan/MMFS survey (Walker et al. 2009) to obtain the positions, line-of-sight velocities and $V$- and $I$-band magnitudes of the stars. For Ursa Minor, we have obtained the position and velocity data from the observation of MMT/Hectochelle telescope (Spencer et al. 2018).

We have used samples (stars) within the radius $R < R_{\text{photo}}$, where $R_{\text{photo}} = 1.0\,\text{deg}$, $2.5\,\text{deg}$ and $2.0\,\text{deg}$ for Draco, Sculptor and Ursa Minor, respectively. We have decided these radii to include both the outer-most likely member stars of each dSph and the foreground stars that are sufficient to carry out the multi-component analysis described in the previous section. Note also that the radii are specifically

---

Figure 2. Photometric and spectroscopic samples of Draco (top row), Sculptor (middle row) and Ursa Minor (bottom row). Grey and red dots on scatter plots correspond to the photometric and spectroscopic samples, respectively. **Left column:** Spacial distribution of stars in the equatorial coordinate system. **Centre column:** Colour-magnitude diagram (CMD) with corrections of the reddening. The magnitudes of the spectroscopic samples are obtained from the photometric samples through the catalogue matching. We use the stars in the black polygons for the CMD cut. Note that we use different colour-magnitude systems among the dSphs (SDSS $g$- and $i$-band for Draco, Johnson $V$- and $I$-band for Sculptor, Pan-STARRS $g$- and $i$-band for Ursa Minor, respectively). **Right column:** The histogram of the velocity distribution of the spectroscopic samples we have before the CMD cut (red points in left and centre columns).
optimised to ensure that the spatial and velocity distribution of the foreground stars can be assumed to be uniform.

3.2 Cross-matching among photometric & spectroscopic data

To determine the magnitudes of spectroscopic stars, we looked for the closest photometric star on the equatorial coordinates for each spectroscopic star and regard the two stars identical. If the spectroscopic star is located much away from the nearest photometric star (farther than 5′′), it is removed in the spectroscopic analyses.4

We note that our spectroscopic samples of Sculptor have the information of colour-magnitudes measured in the Johnson-Morgan system. In order to cross-check our identification, we have used conversion formula of the DES DR15 between the DES system and the SDSS system and that of Abbott et al. (2018); Drlica-Wagner et al. (2017) between the SDSS system and the Jonson-Morgan system. Then, we have confirmed the consistency between the original magnitudes of the spectroscopic samples and converted magnitudes of the corresponding photometric samples.

3.3 Colour-magnitude cut

When we estimate membership probabilities of different sample sets such as photometric and spectroscopic ones, we should keep in mind that the membership probability generally depends on the choice of colour-magnitude cuts because the colour-magnitudes of member stars are different from those of foreground stars. In order to guarantee the population of stars to be equal between the photometric and the spectroscopic samples, we impose the same cuts on the colour-magnitude diagram (CMD) in our analysis as shown in Fig. 2. The CMD cut for the Draco dSph is based on that of Walker et al. (2015), which includes red giants and horizontal branch stars. For the Sculptor and Ursa Minor dSphs, the magnitude of the maximum likelihood estimation or chi-square fittings of the samples in the frequentist statistics.

In the spectroscopic analysis, the WBIC test for the foreground model selection shows that only two foreground components based on the Besançon model are sufficient to fit foreground star distributions of the dSph candidates (Draco, Ursa Minor and Sculptor). This is partially because the foreground stars belonging to the thin disk component have much different colour-magnitude properties from those of the member stars, and thus our cut on the colour-magnitude diagram can remove the thin disk stars. Hence, we use the two components model in the spectroscopic analysis.6

| dSph      | Photometry       | R_{\text{photo}} [deg] | Spectroscopy | r_{\text{max}} [pc] |
|-----------|------------------|------------------------|--------------|---------------------|
| Draco     | SDSS DR14        | 1.0                    | MMT/Hectochelle (Walker et al. 2015) | 1866 |
| Sculptor  | DES DR1          | 2.5                    | Magellan/MMFS (Walker et al. 2009)   | 2673 |
| Ursa Minor| Pan-STARRS DR1    | 2.0                    | MMT/Hectochelle (Spencer et al. 2018) | 1580 |

Table 1. Photometric and spectroscopic data, where r_{\text{max}} is the radius of the outermost star Geringer-Sameth et al. (2015). See Section 3.1 for more details.

4 It is worth notifying that the foreground model selection has the CMD cut dependence as well as the membership probability, because each foreground component has its typical magnitudes and velocity distribution. The model selection procedure therefore should be repeated each time in future analyses whenever we use a different sample set with a different CMD cut.
Figure 3. Result of fitting for Draco (left), Sculptor (centre) and Ursa Minor (right) dSphs in the photometric analysis. The grey histograms in the panels show the normalised surface density profile of photometric stars. On the other hand, the coloured lines in the panels show the number density $\Sigma (R)$ times $2\pi R$ of member stars (blue), foreground stars (orange) and all stars (green), respectively, based on the maximum a posteriori (MAP) parameters, which are identical to those obtained by maximum likelihood estimation because we are using flat priors for the photometric parameters $\Theta_{\text{photo}}$ in our analysis.

| dSph          | $v, \Sigma$ | $\log_{10}(J(0.5))/[\text{GeV}^2\text{cm}^{-5}]$ |
|---------------|-------------|---------------------------------|
| Draco         | Plummer     | $18.96_{-0.17}^{+0.21}$          |
| Sculptor      | Plummer     | $18.53_{-0.11}^{+0.12}$          |
| Ursa Minor    | Plummer     | $18.78_{-0.13}^{+0.17}$          |

Table 2. Result of $J$-factor estimation. The median value of the posterior probability density function is shown for each dSph. Lower and upper errors correspond to the 16th and 84th percentiles.

We consider implication of our result presented in the previous section, and discuss the impact of the contamination effect on $J$-factor estimation. First, we discuss the advantage or our mixture model to estimate proper DM density distributions as well as $J$-factors of dSphs. Next, we compare our $J$-factor estimation with those of other studies, and figure out common features among them. Finally, we address characteristics of the $J$-factor for each dSph.

5 DISCUSSION

We consider implication of our result presented in the previous section, and discuss the impact of the contamination effect on $J$-factor estimation. First, we discuss the advantage or our mixture model to estimate proper DM density distributions as well as $J$-factors of dSphs. Next, we compare our $J$-factor estimation with those of other studies, and figure out common features among them. Finally, we address characteristics of the $J$-factor for each dSph.

5.1 Common features

The result in Fig. 5 suggests the importance of properly taking an uncertainty from membership probability into account. It shows that line-of-sight velocity dispersion predicted by our method has a large uncertainty at the outer region, where the most observed stars are indeed from foreground stars. In terms of the Bayesian statistical estimation, data points at the region have more importance than those at regions with many data points. In the conventional analysis, many foreground stars at the outer region are likely to be misidentified as "member" stars even if we impose a rigorous membership selection. Hence, parameter estimation based on the membership selection is often affected by the sampling of the stars in the bins. Dashed lines denote the median values of the estimated velocity dispersion, while green and yellow bands are Bayesian credible intervals of 68% and 95%, respectively. We also show maximum a posteriori (MAP) lines by red line as an analogy of the maximum likelihood estimation.

We show our result of $J$-factor estimation in Table 2 and Fig. 6 as numbers and posterior probability density functions, respectively. Here, the value of the $J$-factor for each dSph is obtained by integrating the factor within 0.5 deg solid angle, which is nothing but the standard choice of the $J$-factor estimation (Ackermann et al. 2015). Note also that we take the radius of the outermost star shown in Table 3.1, which is given by Geringer-Sameth et al. (2015) as a truncation radius of the $J$-factor estimation to make the estimation the most conservative for the indirect dark matter detection.\footnote{See Fig. E1 for the impact of the truncation choice on $J$-factor values.}

We compare our result to those of other studies in Fig. 7 adopting different methods to treat the contamination effect. Dots and error bars in the figure denote median values and 68 percent (1$\sigma$) Bayesian credible intervals of the posterior probability densities. Our result is shown by the black bars. The red, green and blue bars show results of Hayashi et al. (2016); Bonnivard et al. (2015); Geringer-Sameth et al. (2015), respectively, where they adopted the membership selection based on the EM algorithm to remove contaminated stars: Hayashi et al. (2016) considered axisymmetric stellar and DM distributions assuming the generalised NFW profile. In Bonnivard et al. (2015), generalised stellar and DM density distributions are assumed with partially taking the uncertainties of dSph triaxiality into account. Geringer-Sameth et al. (2015) performed similar analysis to ours except the treatment of the contamination effect. The yellow bars are from Ackermann et al. (2015), where the NFW profile is assumed. Authors also assumed a linear relationship among the total luminosity, maximum circular velocity and radius corresponding to the maximum circular velocity, as inferred by Martinez (2015). We summarise these five studies in Table 3.

Finally, Figures 8, D3 and D4 show various correlations between the estimated the $J$-factor and the model parameters $\Theta_{\text{spec}}$ for Draco, Sculptor and Ursa Minor dSphs, respectively.
**Figure 4.** Posterior probability density and correlation matrix for Draco parameters. The upper right triangle corresponds to photometric parameters $\Theta_{\text{photo}}$ as well as a spectroscopic parameter $D$, while the lower left triangle corresponds to the spectroscopic ones $\Theta_{\text{spec}}$ except $D$. For illustration, we convert the velocity dispersion parameters $\sigma_i$ into $\log_{10}\sigma_i$, odds parameter $\text{Odds}(R_{1/2})$ into $\text{logit}_{1} \equiv \ln(\text{Odds}(R_{1/2}))$ and $\pi_i$ into $\text{logit}_{0,i} \equiv \ln(\pi_i/(1-\pi_i))$.

| Work                        | Symmetry            | $v_1, \Sigma_t$ | $P_{\text{DM}}$       | $\beta_{\text{ani}}$ | FG contami. |
|-----------------------------|---------------------|------------------|------------------------|-----------------------|-------------|
| Our study                   | Spherical           |                  | $\text{Plummer/exp.}$ | $\text{Generalised NFW}$ | Constant    |
| Hayashi et al. (2016)       | Axisymmetric        | $\text{Plummer}$ | $\text{Generalised NFW}$ | Constant                 | $P_{\text{M cut}}$ |
| Geringer-Sameth et al. (2015)| Spherical           | $\text{Plummer}$ | $\text{Generalised NFW}$ | Constant                 | $P_{\text{M cut}}$ |
| Bonnivard et al. (2015)     | Spherical (triaxial)| $\text{Generalised NFW}$ | $\text{Generalised Einasto}$ | $\text{Baes & Van Hese (2007)}$ | $P_{\text{M cut}}$ |
| Ackermann et al. (2015)      | Spherical           |                  | $\text{NFW}$          | -                      | Hierarchical modeling |

Table 3. Comparison of analysis methods in Fig. 7. Note that the stellar and anisotropy models of Ackermann et al. (2015) are not specified in the table because they adopt the Bayesian hierarchical modelling, where the Jeans equation appears as an integrated form without explicit dependence on stellar and anisotropy models. We also note that Bonnivard et al. (2015) takes the uncertainty coming from the triaxiality into account to estimate $J$-factor uncertainties.
contamination effect, and it induces an additional systematical uncertainty. In contrast, the mixture model can deal with this uncertainty by the statistical analysis in a straightforward way, because the model includes the contamination effect in the definition of the likelihood function.

On the other hand, Figs. 8, D3 and D4 show that estimated J-factors are correlated with the distance parameter D. The correlation between the J-factor and the distance D is fitted by the linear regression, $\log_{10}(J/\text{GeV}^2\text{cm}^{-5}) = a \log_{10}(D/\text{pc}) + b$, with regression coefficients being $a = -3.23$ and $b = 34.73$. As discussed in Appendix B, the coefficient $a$ takes a value of $a = 3$, where the small difference from the exact expectation ($a = 3$) comes from other uncertainties such as the contamination effect. Indeed, the coefficient is closer to the expected value for the Sculptor case ($a = -2.93$) due to a lower contamination ($\log_{10}(1 - \beta_{\text{ini}}) \sim 4.2$ or $s_{R_{12}} \sim 0.99$). The uncertainty of the distance between dSph and solar system causes a non-negligible uncertainty on J-factor estimation, especially for the case of dSph with low contamination such as Sculptor.

Figs. 8, D3 and D4 also show that the J-factor can be correlated with the DM profile parameter $\gamma$ (inner slope). It indicates that the analysis adopting the generalised NFW profile (or some other analyses that allow the DM profile having an enough freedom to change the inner slope) is important rather than analyses with the profile having a fixed inner slope from the first beginning.

Fig. 7 shows that J-factors obtained in our analysis are more or less consistent with those obtained by other studies, however their means and errors are slightly different from our result. These differences can be used to discuss validity of assumptions made in each study. For instance, the error bars of Hayashi et al. (2016) are larger than other studies, and it suggests that the uncertainty from the axisymmetry of dSph is underestimated by assuming the sphericity of dSph. Indeed, (log-)Bayes factors compiled by Hayashi et al. (2016) take large values ($>10$), which is larger than those obtained by analyses assuming the sphericity.

### 5.2 Draco

The value of the J-factor for the Draco dSph reported by Geringer-Sameth et al. (2015) is slightly smaller than ours, and it must be from the contamination effect, because their analysis is almost the same as ours except the treatment of the contamination (and some prior setups). Indeed, in contrast with the fact that our "member" stars in Fig. 5 are located within $R \lesssim 500$ pc, their "member" stars shown in Figure 1 of Geringer-Sameth et al. (2015) are distributed as far as $R \sim 1000$ pc. The stars and their velocity dispersion with a somewhat suppressed value at the outer region are expected to be from the flattening bias of their EM algorithm. This suppressed dispersion profile is then fitted by a more radial anisotropy.\(^8\) The suppressed profile, on the other hand, also requires a more concentrated DM profile (smaller $r_s$ with $\rho(r)$ being enough large at the inner region). As a result, the J-factor in their analysis is predicted to be smaller than what we have obtained. Geringer-Sameth et al. (2015) reported less J-factor error than ours, and this is partially because they utilise information of metallicity for the stellar membership calculation.

\(^8\) Geringer-Sameth et al. (2015) reported $-\log_{10}(1 - \beta_{\text{ini}}) = 0.54^{+0.27}_{-0.29}$, while our result is more isotropic, $-\log_{10}(1 - \beta_{\text{ini}}) = 0.06^{+0.16}_{-0.14}$.

---

\[ \text{Figure 5. Comparison between observed and estimated velocity dispersion of the member stars for Draco (left), Sculptor (centre) and Ursa Minor (right). Blue points are observed dispersion with error bars obtained by a bootstrap sampling. Dashed lines denote the median values of the estimated dispersion associated with Bayesian credible intervals of 68% and 95% shown by green and yellow bands. Maximum a posteriori (MAP) lines are also shown by red lines.} \]
**Figure 7.** Comparison among various $J$-factor estimations. Our result is shown by the black dots error bars. We also show results estimated by other studies (Geringer-Sameth et al. 2015; Bonnivard et al. 2015; Ackermann et al. 2015) with blue, green and yellow ones, respectively. For the red ones, we present our (previous) result obtained by performing a more generalised fitting (adopting the generalised NFW profile) than the original one in Hayashi et al. (2016).

**Figure 8.** Correlation between the $J$-factor PDF and various model parameters for Draco dSph.

### 5.3 Sculptor

The value of the $J$-factor for Sculptor dSph is not sizeably different from each other. This is because the contamination rate of the Sculptor is quite small as mentioned in Section 5.1, and the $P_M$ cut procedure works very well. Figure 7 also shows that the error bar of Geringer-Sameth et al. (2015) is smaller than ours, which is partially because they imposed additional kinematical and cosmological constraints on DM profiles, namely, the criteria on truncation radius and central density. It is also worth notifying that the $J$-factor
of Sculptor is significantly dependent on its distance to the solar system due to the low contamination uncertainty, as mentioned in Section 5.1. This strong correlation suggests that the major uncertainty of the J-factor is from the uncertainty of the distance D, and it means that further study of the distance determination is required to obtain a more precise J-factor for the Sculptor dSphs.

5.4 Ursa Minor

In contrast to the Draco case, Geringer-Sameth et al. (2015) obtained a slightly larger value of the J-factor than ours.9 This fact is expected to be from the contamination as in the case of the Draco, though it affects the dispersion profile in a different way. Our dispersion profile has its maximum at $R \approx 1000$ pc, while the maximum of their profile is at $R \approx 200$ pc. The maximum at smaller R in their analysis requires more compact DM profile (smaller $r_\text{c}$ and larger $\rho_s$) than ours. On the other hand, the compact DM profile also induces the increase of the profile at inner region, and it must be compensated by more tangential anisotropy.10 As a result, the J-factor value of Geringer-Sameth et al. (2015) becomes larger than our result. Here, it is worth noticing that the compact DM profile contributes to the J-factor values conversely compared to the Draco case. This difference comes from the fact that the flattened dispersion profile of the Draco requires the compact DM profile and radial anisotropy, while that of the Sculptor requires the compact DM profile and tangential anisotropy. Moreover, we obtained less J-factor error than what Geringer-Sameth et al. (2015) reported, and this is partially because our estimate of $r_\text{s}$ is larger than the truncation radius of the J-factor, so that the uncertainty of the DM profile does not contribute the J-factor uncertainty so much.

6 CONCLUSIONS

We have estimated the J-factors of Draco, Sculptor and Ursa Minor dSphs, which are known to be promising targets for the indirect DM detection utilising various gamma-ray observations. We have adopted a mixture model for member and foreground star distributions based on a conditional likelihood function for a given projected distance from the dSph centre, which is obtained by improving the likelihood function proposed in KI and useful to remove sampling bias that we often suffer in spectroscopic observation.

We introduced a new parameter Odds($R_{1/2}$) concerning the membership ratio, which allows us to have a well-determined prior function of the parameter from photometric observation. J-factors obtained in our analysis are consistent with those of previous studies, but we saw some small differences among the studies at the same time, which is in particular apparent for higher-contaminated dSphs such as Draco and Ursa Minor. Moreover, we found that the uncertainty of the distance measurement gives a sizeable uncertainty on J-factor estimation in some cases. It is thus important to determine the distance accurately to estimate J-factor precisely.

Spectroscopic observation with a large field of view in the near future such as the Prime Focus Spectrograph (PFS) will enable us to observe thousands of stars simultaneously and to estimate J-factors for various dSphs more precisely. Proper treatment of the foreground contamination hence becomes more and more important, for the number of contaminated foreground stars increases in the data set. In particular, we can expect that the method developed in this paper will be a powerful tool to estimate J-factors of ultra-faints dSphs in near future, as they suffer the contamination more seriously.

ACKNOWLEDGEMENTS

We would like to give special thanks to Koji Ichikawa for his recent researches, as well as the kindness to give us his old computational resources. This research made use of Astropy,11 a community-developed core Python package for Astronomy (Robitaille et al. 2013; Price-Whelan et al. 2018). This work was supported by JSPS KAKENHI Grant Numbers, 18H04359 & 18J00277 for KH, 15H05889 & 16H03991 & 18H05542 for MI, 17K14249 for MNI, 19H05810 & 16H02176 for SM, 17H02878 for MI & SM, and 18J21186 for SH. Finally, Kavli IPMU is supported by World Premier International Research Centre Initiative (WPI), MEXT, Japan.

REFERENCES

Abbott T. M. C., et al., 2018, ApJS, 239, 18
Abolfathi B., et al., 2018, ApJS, 235, 42
Ackermann M., et al., 2015, Phys. Rev. Lett., 115, 231301
Ade P. A. R., others 2016, A&A, 594, A13
Baes M., Van Hese E., 2007, A&A, 471, 419
Bhattacharjee B., Ibe M., Ichikawa K., Matsumoto S., Nishiyama K., 2014, J. High Energy Phys., 2014, 80
Binney J., Tremaine S., 2008, Galactic Dynamics: Second Edition. Princeton Univ. Press, Princeton, NJ
Bonnivard V., et al., 2015, MNRAS, 453, 849
Bonnivard V., Maurin D., Walker M. G., 2016, MNRAS, 462, 223
Bradac M., et al., 2006, ApJ, 652, 937
Burkert A., 1995, ApJ, 447, 10
Chambers K. C., et al., 2016
Cholis I., Salucci P., 2012, Phys. Rev. D, 86, 023528
Clowe D., Bradac M., Gonzalez A. H., Markevitch M., Randall S. W., Jones C., Zaritsky D., 2006, ApJ, 648, L109
Coleman M. G., Da Costa G. S., Bland-Hawthorn J., 2005, AJ, 130, 1065
Dehnen W., 1993, MNRAS, 265, 250
Drlica-Wagner A., et al., 2017, 10.3847/1538-4365/aab4f5

9 Bonnivard et al. (2015) also obtained a significantly larger J-factor than ours. This is because that they adopted a larger truncation radius than the outermost radius, which is motivated from the tidal radius of the Ursa Minor.

10 Indeed, Geringer-Sameth et al. (2015) obtained tangential anisotropy, $-\log_{10}(1 - \beta_{\text{ani}}) = -0.47^{+0.25}_{-0.32}$, and compact DM profile, $\log_{10}(\rho_s/M_\odot \, pc^3) = -0.50^{+0.64}_{-0.46}$ & $\log_{10}(r_s/pc) = 2.60^{+0.46}_{-0.38}$ while we obtained less tangential anisotropy, $-\log_{10}(1 - \beta_{\text{ani}}) = -0.20^{+0.18}_{-0.24}$ and more diluted DM profile, $\log_{10}(\rho_s/M_\odot \, pc^3) = -1.55^{+0.69}_{-1.27}$ & $\log_{10}(r_s/pc) = 3.42^{+0.91}_{-0.50}$.

11 http://www.astropy.org
APPENDIX A: IMPROVING KI17 LIKELIHOOD

We derive our likelihood function from that of KI in which the likelihood function for the spectroscopic data $\mathcal{L}$ is defined as follows:

$$\mathcal{L} = \prod_i \left[ s f_i(v_i, R_i) + (1 - s) f_0(v_i, R_i) \right].$$

This is based on the probability density function $p(v, R) \equiv \prod_i \sum_{M_i=1,0} p(M_i|v_i, R_i|M_i)$, where $p(M = 1) = s$ and $p(v, R|\mathcal{M}) = f_M(v, R)$.

In order to obtain a likelihood which is free from sampling bias, we use the conditional probability $p(v|R)$ instead of $p(v, R)$ as a new likelihood function as follows:

$$p(v|R) \equiv \prod_i \sum_{M_i=1,0} p(M_i|R_i)p(v_i|R_i|M_i).$$

where the local membership probability $s(R)$ is given by the formula,

$$s(R) \equiv p(M = 1|R) = \frac{p(M = 1)}{\sum_M p(M) \int dv p(v, R|M)}.$$

Here, it is worth pointing out that the integral $\int dv f_M(v, R)$ is proportional to the projected stellar density function $\Sigma_M(R)$ when $\int dv = \int_{v_{-\infty}}^{v_{+\infty}} dv$, because we assume that the distribution function $f_M(v, R)$ has the velocity dependence only through the Gaussian function, whose integral is given by

$$\int_{v_{-\infty}}^{v_{+\infty}} dv \mathcal{G}(v; \nu, \sigma^2 M) = 1.$$  

In this case, $\mathcal{G}$ is simplified as

$$\int dv \mathcal{G}(v; \nu, \sigma^2 M) = 1.$$  

We summarise definitions of the probabilities in Table A1.

| Notation | Description |
|----------|-------------|
| $p(v, R)$ | Simultaneous probability to find a star at the radius $R$ and at the velocity $v$. |
| $p(v, R|M)$ | The same as above but for member stars ($M = 1$) and foreground stars ($M = 0$). |
| $p(R|M)$ | Normalised stellar density profile for member and foreground stars ($\int dR p(R|M) = 1$). |
| $p(R|M)$ | Local membership probability at radius $R$. |
| $p(R)$ | Global membership probability. It depends on the CMD cut criteria and ROI selections. |

### Table A1: Probabilities and probability density functions used in our likelihood function. Note that we always put random variables on the left-hand-side of the bracket, $(|)$, while conditions are put on the right-hand-side.
follows:

\[ s(R) = \left[ 1 + \frac{1}{\text{Odds}(R)} \right]^{-1} \]

(A5)

where the ratio \( \text{Odds}(R) \) is always one in our analysis, because we have assumed uniform stellar density for foreground stars. Then, the local odds \( \text{Odds}(R) \) is given as follows:

\[
\text{Odds}(R) = \frac{p(M = 1 | R = R_{1/2})}{p(M = 0 | R = R_{1/2})} = \frac{s}{1 - s} \int \frac{dv f_{i}(v,R_{1/2})}{dv f_{0}(v,R_{1/2})} .
\]

(A7)

Hence, we adopt \( \text{Odds}(R_{1/2}) \) as an alternative parameter of \( s \). The advantage of this parametrization is that we can define the membership probability of a specific dSph without sampling bias, allowing us to utilise several data sets from different observations, for example, the photometry data and the spectroscopy data in this work.\(^{14} \)

APPENDIX B: DISTANCE DEPENDENCE OF J-FACTOR

J-factor depends strongly on the distance to a dSph. Ullio & Valli (2016) shows that, for a given distance \( D \), a spherical dSph with the DM density profile \( \rho_{DM}(r) \) has the following dependence:

\[ J_{D} \approx \frac{4\pi}{D^{2}} \int_{0}^{r_{max}} dr r^{2} \rho_{DM}(r) . \]

(B1)

The DM density profile \( \rho_{DM}(r) \) also depends implicitly on \( D \) due to the invariance of the observed line-of-sight velocity dispersion \( \sigma_{3}^{2}(R) \) (\( \Theta \)-parameters). Namely, for a distance \( D' = kD \), a observed radius of a star \( R \) is also scaled by the factor \( k \) because of \( R = \theta D \), and the re-scaled line-of-sight velocity dispersion \( \sigma_{3}^{2}(R') \) with different parameters \( \Theta' \) and \( D' \) and a radius \( R' = kR \) must be equal to the original one as \( \sigma_{3}^{2}(R) = \sigma_{3}^{2}(R') \).

\[ \Theta = \{ \rho_{\ast}, r_{\ast}, R_{1/2}, D \} , \]

(B2)

\[ \Theta' = \{ \rho'_{\ast}, r'_{\ast}, R'_{1/2}, D' \} = \{ k^{-2} \rho_{\ast}, kr_{\ast}, kR_{1/2}, kD \} . \]

(B3)

This relationship can be confirmed as follows: The stellar number densities and the DM density profile are in general defined as

\[ \Sigma_{1}(R) = R_{c}^{-2} f_{1}(R/R_{c}) , \]

(B4)

\[ v_{1}(r) = R_{c}^{-3} f_{2}(r/R_{c}) , \]

(B5)

\[ \rho_{DM}(r) = \rho_{s} f_{3}(r/r_{s}) , \]

(B6)

\[ M(r) = \rho_{s} r^{3} f_{3}(r/r_{s}) . \]

(B7)

Substituting them into equations (8) and (9) leads to

\[ \sigma_{\Theta}^{2}(R') = \frac{2}{k^{-2} \Sigma_{1}(R)} \int_{0}^{r_{max}} \frac{dr}{\sqrt{1 - (kR)'^{2}}} \left( 1 - \beta_{\text{ani}} (kR)^{2} \right) \]

\[ \times \int_{r}^{r_{max}} k^{-3} v_{1}(r') \frac{r'^{3} \rho_{DM}(k r')}{k r'^{2}} \, dr' \]  

(B8)

\[ = \frac{2}{k^{-2} \Sigma_{1}(R)} \int_{0}^{r_{max}} \frac{dr}{\sqrt{1 - (kR)'^{2}}} \left( 1 - \beta_{\text{ani}} R'^{2} \right) \]

\[ \times \int_{r}^{r_{max}} k^{-3} v_{1}(r') \frac{r'^{3} \rho_{DM}(k r')}{k r'^{2}} \, dr' \]  

(B9)

It means that our likelihood function has a degeneracy, and we obtain the J-factor for a different input distance \( D' = kD \) as

\[ J_{D'} \approx \frac{4\pi}{k^{2}D'^{2}} \int_{0}^{r_{max}} dr r^{2} \rho_{DM}(k r) \]

\[ \approx \frac{4\pi}{k^{2}D'^{2}} \int_{0}^{r_{max}} dr k^{2} r^{2} k^{-2} \rho_{DM}(k r) \]

\[ = k^{-3} J_{D} . \]

(B11)

(B12)

As a result, estimation on the J-factor is non-negligibly affected by the uncertainty of the distances \( D \). For instance, ten per cent error of the distance \( k = 1.0^{+0.1}_{-0.0.1} \) gives the result in Eq. (10) of \( J_{D'} = (\log_{10} J_{D})^{0.12} \)

APPENDIX C: WIDELY APPLICABLE BAYESIAN INFORMATION CRITERION

Due to the difficulty of the multidimensional integration appeared for the statistical evidence, several approximations for the evidence have been developed. The Bayesian Information Criteria (BIC) (Schwarz 1978) is a well-known approximation, but it is valid only for Gaussian-like posterior probabilities. The Widely applicable Bayesian Information Criteria (WBIC) (Watanabe 2012) is a more generic and easily computable approximation, which is defined by

\[ \text{WBIC} \approx \int d\Theta \left( -\frac{1}{2} \mathcal{L}(\Theta) \right) \mathcal{L}(\Theta)^{\frac{1}{2}} \pi(\Theta) . \]

(C1)

Here \( \beta \) is called the inverse temperature, with is given by \( \beta = 1/\ln N \) with \( N \) being the number of samples. We can easily calculate the WBIC by MCMC sampling of \( -\mathcal{L}(\Theta) \pi(\Theta) \). The WBIC gives a good approximation of the minus log-evidence (or the free energy in the statistics) even for singular statistical models, such as the Gaussian Mixture Model (GMM). Our spectroscopic likelihood function contains the GMM, namely the foreground model, hence we adopt the WBIC to approximate the evidence.

APPENDIX D: PDFS OF SCULP TOR AND URS A MINOR

Here, we show the result of parameter estimation for Sculptor and Ursa Minor: Figs. D1 and D2 are posterior PDFs, while Figs. D3 and D4 are correlations between their J-factors and other parameters.
Figure D1. Posterior probability density and correlation matrix for the Sculptor. Multimodal distribution that we can see on the PDF is due to the fact that the contamination level of the dSph is very low (logit$_1$ $\sim$ 4.2 or $s_{R_{1/2}}$ $\sim$ 0.99), so that the model cannot resolve foreground stars into two Gaussian distributions.

APPENDIX E: TRUNCATION

Dependence of the truncation radius $R_{\text{Trunc}}$ on the value of the J-factor for each dSph (Draco, Sculptor, Ursa Minor) is shown in Fig. E1. The radius that we used in our analysis is shown as a vertical dotted line. It can be seen that the value of the J-factor is not very sensitive to the choice of the truncation radius if it is large enough.

This paper has been typeset from a TeX/LaTeX file prepared by the author.
Figure D2. Posterior probability density and correlation matrix for the Ursa Minor.
Figure D3. $J$-factor PDFs of the Sculptor dSph with respect to some other parameters.

Figure D4. $J$-factor PDFs of the Ursa Minor dSph with respect to some other parameters.
Figure E1. The value of the $J$-factor as a function of the truncation radius $R_{\text{trunc}}$. Blue, orange, and green lines are the median values of $J$-factor for Draco, Sculptor and Ursa Minor dSphs, respectively. On the other hand, the shaded area with the same colour code corresponds to the 68% percentile of the Bayesian credible interval. Vertical dotted lines are the truncation radii that we used in our analysis, and exactly the same as those shown in Table 3.1.