The discovery of Segue 2: a prototype of the population of satellites of satellites

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ABSTRACT
We announce the discovery of a new Milky Way satellite Segue 2 found in the data of the Sloan Extension for Galactic Understanding and Exploration (SEGUE). We followed this up with deeper imaging and spectroscopy on the Multiple Mirror Telescope (MMT). From this, we derive a luminosity of $M_v = -2.5$, a half-light radius of 34 pc and a systemic velocity of $\sim -40$ km s$^{-1}$. Our data also provide evidence for a stream around Segue 2 at a similar heliocentric velocity, and the SEGUE data show that it is also present in neighbouring fields. We resolve the velocity dispersion of Segue 2 as 3.4 km s$^{-1}$ and the possible stream as $\sim 7$ km s$^{-1}$. This object shows points of comparison with other recent discoveries, Segue 1, Boo II and Coma. We speculate that all four objects may be representatives of a population of satellites of satellites – survivors of accretion events that destroyed their larger but less dense parents. They are likely to have formed at redshifts $z > 10$ and are good candidates for fossils of the reionization epoch.

Key words: galaxies: dwarf – galaxies: individual: Segue 2 – Local Group.

1 INTRODUCTION
The idea that the outer parts of galactic haloes are built up from the merging and accretion of satellites is now well-established. The building blocks that contributed most to the Galactic halo have been broken down into streams of debris. Reconstructing the history is difficult as the progenitors have been disassembled and phase mixed. In cold dark matter cosmogonies, smaller haloes form earlier and are denser (Navarro, Frenk & White 1997). So, the entourage of the accreted progenitors, smaller satellites of the bigger satellites, may have survived against tidal destruction (see e.g. Diemand et al. 2008).

Amongst the recent discoveries of Milky Way satellites, there are objects whose properties are unlike conventional globular clusters or dwarf galaxies, such as Willman 1, Coma, Segue 1 and Boo II (Willman et al. 2005; Belokurov et al. 2007; Walsh, Jerjen & Willman 2007). They have half-light radii of $\sim 30–70$ pc and luminosities below $M_v = -3$. Willman 1 seems exceptional in that it is unconnected with any stream, but Coma, Segue 1 and Boo II all lie projected on the Sagittarius Stream, and have velocities consistent with Stream membership. Irrespective of whether they are dwarf galaxies or globular clusters, it seems reasonable to conclude that these three objects were once associated with the Sagittarius galaxy. Could they be the first examples of a population of satellites of satellites?

In this article, we report the discovery of a further object analogous to Coma, Segue 1 and Boo II. Using the recently available Sloan Extension for Galactic Understanding and Exploration (SEGUE) imaging, we have extended our ongoing survey of stellar overdensities in the outer Milky Way halo. We followed up the new object – called Segue 2 – with deep imaging and high-resolution spectroscopy and present its properties and possible genealogy here.

2 DATA AND DISCOVERY
The original Sloan Digital Sky Survey (SDSS) imaged most of the North Galactic Cap plus three stripes of data in the South Galactic Cap (Abazajian et al. 2009). The SEGUE survey (Yanny et al. 2009) is primarily spectroscopic, but complements the SDSS imaging data with 152 $\circ$5 wide stripes along constant Galactic longitude, spaced by approximately 20$^\circ$ around the sky. The stripes probe the Galaxy at a variety of longitudes, sampling the changing relative densities
Satellites of satellites

Figure 1. Location of Segue 2 marked by asterisk with respect to ‘the Field of Streams’ in SEGUE imaging. This is a stellar density plot of all stars with $20.0 < i < 22.5$ and $-1 < g - i < 0.6$. The magnitude range is divided into three equal-sized bins analogous to Belokurov et al. (2006a). Note that the Sagittarius Stream trailing arm is clearly visible crossing the equator at right ascensions $\alpha \sim 40^\circ$.

Figure 2. Leftmost two panels: SEGUE image of the $5 \times 5$ arcmin$^2$ field centred on Segue 2 and density of all objects classified as stars in a $30 \times 30$ arcmin$^2$ field. Note the bright saturated star and associated artefacts. The annuli are used in the construction of the CMDs. Rightmost three panels: CMD of the inner and outer regions, together with their Hess difference. There is a clear main-sequence turn-off, together with sparse RGB and BHB.

3 FOLLOW-UP

3.1 Imaging

Follow-up imaging of Segue 2 was carried out on 2007 October 7 using the Megacam imager (McLeod et al. 2006) on the Multiple Mirror Telescope (MMT). Megacam comprises 36 2048x4608 E2V CCDs. With 2x2 binning, pixels are 0.16 arcsec and each image is $24 \times 24$ arcmin$^2$ in size. Six 300-s exposure images in $r'$ and seven in $g'$ were collected with dithers of 100–200 pixels in each coordinate between frames. Frames were processed using SAO’s MEGARED package and combined using SWARP package in TERAPIX (Radovich et al. 2001). A final set of object catalogues was generated from the stacked images and objects were morphologically classified as stellar or non-stellar (or noise-like). The detected objects in each passband were then merged by positional coincidence (within 1 arcsec) to form a combined $g, r$ catalogue and photometrically calibrated on the SDSS system using stars in common.

Fig. 3 compares the original SEGUE data with the Megacam follow-up. From the CMDs, it is immediately clear that the Megacam data probe at least 2 mag deeper and reveal the main sequence of Segue 2. The algorithm of Martin, de Jong & Rix (2008) is applied to stars selected by the masks shown in the figure. Model isodensity contours, based on both the SEGUE and Megacam data, are shown in the lower panels. We see that the shallower SEGUE data yield a slightly more extended and elliptical light profile. The extracted structural parameters using the deeper Megacam data are listed in Table 1. There are possibly four BHB stars associated with Segue 2, which can be used to obtain a distance modulus $m - M = 17.7$ or 35 kpc. Using this, the half-light radius is $r_h = 34$ pc which is small compared to typical ultrafaint dwarf galaxies (Belokurov et al. 2007; Gilmore et al. 2007).

3.2 Spectroscopy

On 2008 October 22–23 and 26, we obtained high-resolution spectra of 352 targets around Segue 2 using three independent fibre configurations with the Hectochelle spectrograph at the MMT. The spatial overlap of the three pointings provided repeat observations of 58...
stars. For each configuration, the exposure time was $3 \times 1800\,s$. Binning the detector $2 \times 3$ (spectral $\times$ spatial) at readout, the Hectochelle spectra have resolution $R \gtrsim 2000$. Over the $1^\circ$ field, we targeted RGB candidates as faint as $i \sim 21.5$, as well as the handful of BHB candidates at $i \sim 18.5$. We extracted and calibrated spectra following the procedure described by Mateo, Olszewski & Walker (2008). The Hectochelle spectra span 5150–5300 Å, where RGBs and foreground dwarfs prominently exhibit the Mg-I/Mg-b triplet (MgT) absorption feature. For the RGB candidates, we measure velocity by cross-correlating each spectrum against a high signal-to-noise ratio template spectrum, built from co-added spectra of late-type radial velocity standards observed with Hectochelle. However, this template poorly resembles the spectrum of a BHB, in which high temperature suppresses Mg absorption and the only prominent absorption feature is the Fe triplet (MgT). For each BHB candidate, we measure the centroid of this feature and calculate velocity directly from the redshift. For all spectra, we also measure a composite magnesium index, $\Sigma$Mg, effectively a pseudo-equivalent width for the MgT (Walker et al. 2007). This quantity correlates with metallicity, temperature and surface gravity, and helps to separate members from foreground. We determine measurement errors for both velocity and $\Sigma$Mg using the bootstrap method described by Walker et al. (2009). Velocities and $\Sigma$Mg in the Segue 2 sample have mean (median) errors of $1.1\,(0.6)\,\text{km}\,\text{s}^{-1}$ and $0.20\,(0.17)\,\text{Å}$, respectively. The data set is given in Table 2, which lists the photometric and spectroscopic quantities. The last column gives our final verdict on membership, which is established in the next paragraphs.

Fig. 4 shows correlations between the photometric and spectroscopic properties of stars within $2r_h$. The first panel shows the locations of stars targeted for follow-up on the CMD, together with the ridgelines of M92 ([Fe/H] = −2.24) and M13 ([Fe/H] = −1.65) from Clem, Vanden Berg & Stetson (2008). The second and third panels show $\Sigma$Mg and $v_{\text{HEL}}$ plotted against $i$-band magnitude, from which we will identify three classes of Segue 2 members, namely bright red clump giants (RCGs), fainter RGBs and BHBs, and two types of contaminants, Galactic foreground and possible tidal stream.

One population clearly stands out in the $\Sigma$Mg panel. Given the magnitude distributions, it is evident that the stars with higher $\Sigma$Mg are dwarfs in the Galactic thick disc. At a similar magnitude $i \sim 17.5$, there is only one other population with a tight $\Sigma$Mg distribution, namely the red clump stars of Segue 2 visible in the first panel. These form a narrow distribution in velocity space, suggesting that the systemic velocity is $\sim -40\,\text{km}\,\text{s}^{-1}$. Sample spectra of a Galactic dwarf and a RCG are shown in Fig. 5. That the dwarf has higher surface gravity and potentially higher metallicity than the RCGs, and hence has broader absorption features. The velocity signature is corroborated by the three BHBs, which all have velocities $\sim -40\,\text{km}\,\text{s}^{-1}$. Finally, we use the systemic velocity of Segue 2 with a range of $\pm 10\,\text{km}\,\text{s}^{-1}$ as a secondary cut, as shown by the vertical lines in the third panel. This gives further three candidate members (shown in yellow), which all lie redwards of the M92 ridgeline and are better described by more metal-rich templates like M13. An example of their spectra is illustrated in the fourth panel of Fig. 5. Unfortunately, the low signal-to-noise ratio does not allow the direct extraction of the metallicity for these stars. These three fainter giant stars may be representatives of a distinct population with low to intermediate $\Sigma$Mg, clearly visible in the second panel. The velocities of the stars in this population are offset from the thick disc, but roughly centred on Segue 2. The population is much more evident in Fig. 6, which shows all stars with measured velocities and $\Sigma$Mg within 45 arcmin. The velocity histogram along the rightmost vertical axis of the plot shows that the foreground consists of the expected thick disc and halo populations, together with an unknown component, perhaps a tidal stream. The stars in this prospective stream component (identified by a box in Fig. 6) extend over the entire field, and they are kinematically colder than the thick disc but significantly hotter than Segue 2.

The left-hand panel of Fig. 7 shows the SEGUE spectroscopic footprint around Segue 2. The right-hand panel shows the distributions of radial velocities corrected to the Galactic Standard of Rest are shown for each colour-coded field. The underlying smooth curves come from a simple model of the Galactic thick disc and halo represented as two Gaussians with means and dispersions of $(v) = 180, \sigma = 50\,\text{km}\,\text{s}^{-1}$ and $(v) = 0, \sigma = 100\,\text{km}\,\text{s}^{-1}$, respectively. We immediately note the presence of bumps or cold features in several fields. At low declination, the Sagittarius trailing arm is detected at $v_{\text{GSR}} \approx -120\,\text{km}\,\text{s}^{-1}$. At higher declinations, there are

Table 1. Properties of the Segue 2 Satellite.

| Property                          | Value                  |
|----------------------------------|------------------------|
| Coordinates (J2000)              | $\alpha = 02:19:16.6, \delta = 20:10:31$ |
| Coordinates (Galactic)           | $\ell = 149.4^\circ, b = -38.1^\circ$ |
| $v_{\odot}/\sigma$               | $-39.2 \pm 2.5, 3.4^{+2.3}_{-1.7}\,\text{km}\,\text{s}^{-1}$ |
| Position angle                   | $182^\circ \pm 17^\circ$ |
| Ellipticity                      | 0.15 $\pm$ 0.1        |
| $r_h$ (exponential)              | $3.4 \pm 0.2\,\text{arcmin}$ |
| $(m - M)_0$                      | $17.7 \pm 0.1\,\text{mag}$ |
| $M_{\text{bol},V}$               | $-2.5 \pm 0.3\,\text{mag}$ |
Table 2. Hectochelle spectroscopy of Segue 2. The coordinates, magnitude, heliocentric velocity and $\Sigma$Mg index are given. The last column is a membership flag, with $Y$ = member, on the bright part of the RGB (five stars), $N$ = no association with Segue 2, ? = possible member from the fainter region of the RGB (three stars), $B$ = BHB member (three stars) and $S$ = stream candidate (15 stars). The non-members are only given in the electronic version of the table (see Supporting Information).

| Target     | $\alpha_{2000}$ (hh:mm:ss) | $\delta_{2000}$ (dd:mm:ss) | $R$ (arcmin) | $g$ (mag) | $i$ (mag) | $V_{helio}$ (km s$^{-1}$) | $\Sigma$Mg (Å) | Member? |
|------------|-----------------------------|----------------------------|--------------|-----------|-----------|--------------------------|----------------|---------|
| Seg2-003   | 02:19:18.49                 | +20:10:22.0                | 0.6          | 18.76     | 18.82     | −40.3 ± 5.0              | 3.53           | B       |
| Seg2-006   | 02:19:24.29                 | +20:10:16.7                | 1.8          | 18.95     | 17.80     | −42.3 ± 1.0              | 3.53           | Y       |
| Seg2-007   | 02:19:20.87                 | +20:07:54.1                | 2.2          | 21.40     | 20.33     | −31.4 ± 2.1              | 3.53           | ?       |
| Seg2-011   | 02:19:07.58                 | +20:12:20.9                | 2.7          | 18.84     | 18.75     | −40.9 ± 5.0              | 3.53           | B       |
| Seg2-016   | 02:19:29.32                 | +20:09:31.9                | 2.9          | 21.25     | 20.25     | −39.2 ± 3.1              | 3.53           | ?       |
| Seg2-021   | 02:19:09.97                 | +20:12:54.0                | 3.4          | 20.94     | 19.96     | −40.3 ± 2.2              | 3.53           | ?       |
| Seg2-023   | 02:19:04.93                 | +20:07:15.4                | 3.9          | 19.98     | 18.88     | −37.3 ± 3.5              | 3.53           | Y       |
| Seg2-024   | 02:19:00.04                 | +20:09:45.8                | 4.0          | 19.60     | 18.49     | −41.2 ± 1.0              | 3.53           | Y       |
| Seg2-029   | 02:19:34.67                 | +20:11:44.3                | 4.5          | 19.26     | 19.47     | −43.2 ± 5.0              | 3.53           | B       |
| Seg2-033   | 02:19:22.71                 | +20:04:43.4                | 5.4          | 19.55     | 18.51     | −34.0 ± 1.2              | 3.53           | Y       |
| Seg2-056   | 02:19:04.48                 | +20:02:18.5                | 8.2          | 19.64     | 18.73     | −30.3 ± 1.4              | 3.53           | S       |
| Seg2-063   | 02:19:04.38                 | +20:18:37.4                | 9.2          | 18.58     | 17.68     | −45.7 ± 0.6              | 3.53           | S       |
| Seg2-064   | 02:19:55.34                 | +20:07:49.2                | 9.2          | 19.17     | 18.17     | −40.2 ± 1.7              | 3.53           | Y       |
| Seg2-069   | 02:18:36.75                 | +20:12:17.9                | 9.7          | 19.65     | 18.62     | −47.6 ± 0.8              | 3.53           | Y       |
| Seg2-130   | 02:18:45.77                 | +20:25:16.1                | 17.0         | 18.76     | 17.86     | −45.0 ± 0.7              | 3.53           | S       |
| Seg2-178   | 02:18:53.98                 | +20:27:21.3                | 20.1         | 20.21     | 19.06     | −32.8 ± 0.9              | 3.53           | S       |
| Seg2-185   | 02:20:32.90                 | +20:20:00.7                | 20.5         | 19.30     | 18.43     | −55.6 ± 0.8              | 3.53           | S       |
| Seg2-188   | 02:20:37.22                 | +20:18:15.6                | 20.6         | 21.00     | 20.21     | −35.3 ± 2.2              | 3.53           | S       |
| Seg2-208   | 02:18:34.17                 | +20:29:21.7                | 21.9         | 21.13     | 20.33     | −43.9 ± 1.7              | 3.53           | S       |
| Seg2-231   | 02:19:37.26                 | +19:57:08.5                | 22.2         | 20.34     | 19.38     | −39.2 ± 1.0              | 3.53           | S       |
| Seg2-232   | 02:17:45.64                 | +20:02:04.6                | 22.8         | 19.45     | 18.42     | −45.3 ± 0.7              | 3.53           | S       |
| Seg2-238   | 02:17:41.27                 | +20:15:31.4                | 23.1         | 19.91     | 18.80     | −53.3 ± 0.7              | 3.53           | S       |
| Seg2-240   | 02:19:48.64                 | +20:38:38.7                | 29.6         | 19.95     | 18.93     | −46.6 ± 0.8              | 3.53           | S       |

Figure 4. Left-hand panel: CMD of all stars (black dots) within 2$r_s$, with objects followed-up spectroscopically circled. Filled circles denote stars with valid velocities and $\Sigma$Mg, colour-coded so that grey shows the foreground population, red shows red clump giants, blue shows BHBs and orange shows subgiants in Segue 2. The M92 ridgeline (including the BHB) is overplotted together with the M13 ridgeline for comparison. Middle: the distribution of $\Sigma$Mg values, showing clean separation between dwarfs in the thick disc (high $\Sigma$Mg) and giants in Segue 2 at bright magnitudes. The vertical solid line marks the boundary adopted here. Note that at fainter magnitudes, there is a population of stars with intermediate $\Sigma$Mg and velocities similar to the systemic velocity of Segue 2. Right-hand panel: heliocentric radial velocities of all stars with good spectra. The characteristic velocities associated with the halo and thick disc at this location are enclosed by vertical dashed lines, together with solid lines showing the systemic velocity of Segue 2 plus or minus 10 km s$^{-1}$.

significant deviations from the smooth curves at velocities $v_{LSR} \approx 40$ km s$^{-1}$, which is close to the systemic velocity of Segue 2.

More speculatively, we suggest that the stream-like overdensity seen in the MMT data in the box is part of the same structure as the features seen in the velocity histograms in the higher declination (lower Galactic latitude) SEGUE fields. This could be confirmed with distance estimates to the structures. There are many possibilities as to the nature of this overdensity. First, it could be...
Figure 5. Examples of spectra of thick disc contaminant (top), together with three members of Segue 2, a RCG (upper middle), a BHB (lower middle) and a faint RGB (bottom).

Figure 6. Heliocentric radial velocity versus elliptical radius (left-hand panel) and $\Sigma$Mg (right-hand panel). All the stars with measured $\Sigma$Mg are shown as black dots, whilst stars satisfying $\Sigma$Mg $<$ 0.7 are circled. The stars at larger radii are coloured as members but not used in the calculations of physical properties because their membership is uncertain. The extent of Segue 2 is illustrated by the vertical lines showing $r_h$ and $2r_h$. The open circled stars do not appear to be kinematically associated with Segue 2. The structural parameters inferred from the photometry are consistent with the spectroscopic and kinematic signal. Note that the velocity histogram on the extreme right reveals a substantial population of stars with $-60 < v_{HEL} < -30$ km s$^{-1}$ that cannot be attributed to either thick disc or halo.

part of the Sagittarius Stream, which lies in the same area of the sky. However, the bulk of the Sagittarius debris lies at a lower declination (see Fig. 1). Another possibility is the Monoceros ring (Yanny et al. 2003), visible in the SDSS data at the same Galactic longitude but positive latitude. However, the kinematic feature in the SEGUE fields seems too localized and is limited to latitudes $-30^\circ < b < -20^\circ$. Finally, Majewski et al. (2004) reported the detection of an extended structure – perhaps a segment of tidal debris – a few degrees away from these fields as part of their survey of the Andromeda galaxy. Irrespective of which possibility is correct, our hypothesis is that Segue 2 is embedded in a tidal stream.
4 PHYSICAL PROPERTIES AND STELLAR POPULATION

To calculate the total luminosity of Segue 2, we use the transformation from $g$ and $r$ bands to $V$ band given by Lupton.¹ Our efficiency for $i$ brighter than 18.5 is nearly unity (as judged from Fig. 4). Summing the flux of these bright giants, together with the BHBs, gives 16.3 mag. Using a broad CMD mask within 3 half-light radii, and subtracting the foreground beyond 5 half-light radii, we find that the flux of the fainter RGBs and MS is 16.4 mag. The missing flux for the lower part of the MS is estimated using the luminosity function of M92 as 0.2 mag. So, the final absolute magnitude is $M_V = -2.5$. The error is crudely estimated as follows. If we are missing two RGB stars (e.g. stars at larger radii), then the uncertainty is <0.2 mag. A further ~0.1 mag uncertainty comes from experimentation with the background subtraction. So, including the uncertainty on the distance modulus, we believe the total uncertainty is no more than 0.3 mag at worst. Note the crucial role played by the spectroscopic follow-up here. If we had estimated the luminosity without excising non-members, we would have obtained $M_V = -3.6$, which is an overestimate by more than a magnitude.

Assuming Segue 2 has a Gaussian velocity distribution, we measure its velocity dispersion using a maximum-likelihood method. Specifically, we evaluate the marginal likelihood obtained after integrating the usual Gaussian likelihood over all mean velocities [see equations 1 and 2 of Kleyna et al. (2004)]. We find the velocity dispersion that maximizes this likelihood and determine the boundaries that enclose 68 and 95 per cent of the area under the likelihood curve. For the five bright RCGs (marked in red in Fig. 6), we measure a velocity dispersion $\sigma_{V_0} = 3.4^{+1.7}_{-2.5} \times 10^3$ km s$^{-1}$. This result is not strongly sensitive to our membership criteria – if we include the three fainter candidates (orange points in the figures) passing our initial velocity and magnesium cuts we obtain $\sigma_{V_0} = 3.6^{+1.7}_{-1.0} \times 10^3$ km s$^{-1}$.

¹ See http://www.sdss.org/DR5/algorithms/sdssUBVRITTransform.html

Our analysis indicates that we resolve the central velocity dispersion of Segue 2, ruling out zero with more than 99 per cent confidence. Adopting the idealized assumptions of spherical symmetry, dynamical equilibrium and ‘mass follows light’, implicit in the formula $M = 850 \sigma^4_{V_0}$ (Illingworth 1976; Simon & Geha 2007), the velocity dispersion of the five bright RCG members implies a dynamical mass of $M = 5.5 \times 10^5 \times 10^5 M_{\odot}$, and a mass-to-light ratio of $M/L_V = 650 \pm 1300 (\pm 6200) [M/L_V]_{\odot}$. We can also estimate the kinematic properties of the stream from 15 prospective stream members satisfying $-60 \leq V \leq -20$ km s$^{-1}$ and $0.9 \leq \Delta g / \Delta V < 1.45$ shown as a box in Fig. 6. The mean velocity of the stream is $-45.1 \pm 0.1 \pm 0.2$ km s$^{-1}$ with 1σ (2σ) errors. This is obtained by marginalizing over the dispersion. It is offset by ~5 km s$^{-1}$ from the systemic velocity of Segue 2. The velocity dispersion of the stream is $7.1^{+1.8}_{-1.2}(\pm 4.2)$ km s$^{-1}$.

For the brightest members of Segue 2 (the BHB and RCG stars), the signal-to-noise ratio of the spectra is good enough to estimate metallicity, as illustrated in Fig. 8. This was done by directly comparing the average continuum normalized spectrum of the three BHB spectra satisfying $18.0 < g < 19.0$ and the average of the five best RCG spectra satisfying $18.0 < g < 19.2$, with a grid of model atmosphere spectra [see Walker et al. (2009) for further details]. Using the relationship log$_{10}(T_{eff}) = 3.877 - 0.26(g - r)$ (Ivezić et al. 2006), the average colour $(g - r) = 0.53$ of the five RCG members implies $T_{eff} = 5500$ K for these stars, while for the BHB stars the average colour $(g - r) = 0.22$ implies $T_{eff} = 8600$ K. Anchoring the $T_{eff}$ for the spectral fit tightens constraints on gravity and metallicity, giving log $g = 2.5 \pm 0.5$ and [Fe/H] $= -2.0 \pm 0.25$ for the averaged BHB stars and log $g = 2.5 \pm 0.5$ and [Fe/H] $= -2.0 \pm 0.25$ for the averaged RCG stars. For the latter, each had sufficiently strong Mg and Fe lines and continuum signal-to-noise ratio to model individually. In all cases, the best-fitting model spectrum satisfied $2.0 \leq \log g \leq 3.0$; $5000 \leq T_{eff} \leq 5500$ K and $-2.5 \leq [\text{Fe/H}] \leq -2.0$ corroborating their categorization as RCG stars. These colours, magnitudes, surface gravities and effective temperatures are all fully consistent with the BHB and RCG stars being at a common distance (see e.g. Gray 2005, p. 57).
A search in the high Galactic latitude ($|b| > 20^\circ$) area covered by SEGUE imaging has revealed another new satellite. Segue 2 has a half-light radius of $\sim 30$ pc and an absolute magnitude of $M_V = -2.5$. The photometry and spectroscopy suggest that the metallicity [Fe/H] $\sim -2$. Segue 2 is similar in structure, size, luminosity and velocity dispersion to three other recent discoveries, namely Segue 1, Boo II and Coma.

The latter three are likely to be embedded in the Sagittarius Stream. For example, Coma is superposed on the edge of the Stream and is at a distance that suggests association with the old leading (C) arm of the Sagittarius. Niederste-Ostholt et al. (2009) show that Segue 1 stars are indistinguishable from the Sagittarius Stream, both photometrically and kinematically. It is natural to conclude that Segue 1 was once a satellite of the Sagittarius galaxy. Koch et al. (2009) have shown that Boo II lies close to the young leading (A) and old trailing (B) arms of the Sagittarius, and has similar kinematics.

There is indirect evidence that our new discovery Segue 2 is also immersed in a stream. To begin with, it lies on the edge of the Sagittarius Stream, as seen by the SEGUE survey. Kinematically, there is a cold stream-like component in both our follow-up spectroscopy and the SEGUE spectroscopy of nearby fields.

We speculate that all four objects are possibly satellites of satellites, remnants from the disruption of larger galaxies in the Milky Way halo. Under the simple assumption of an isothermal halo, the current circular velocity of Segue 2 is $v_{\text{circ}} \sim 5 \, \text{km s}^{-1}$. The original $v_{\text{circ}}$ before the tiny dwarf accreted on to the Milky Way halo as part of a parent subgroup might have been close to 10–15 km s$^{-1}$ (a reduction by a factor of 2–3 is expected as a result of tidal shocks; see Mayer et al. 2007). Initial halo masses corresponding to such circular velocities are below $10^7 \, M_\odot$. With such low masses, these satellites of satellites are likely to have formed before reionization, at $z > 10$, since afterwards gas would have been photoevaporated owing to heating by the cosmic ionizing background (Barkana & Loeb 1999). Such an early formation epoch would naturally imply a high central density and a resulting resilience to tidal disruption of their inner core. The inner, surviving core of the object is what we may be witnessing in these four objects. These, and not the more luminous, ordinary dwarf spheroidal satellites of the Milky Way and M31, are good candidates for being fossils of the reionization epoch (Diemand, Kuhlen & Madau 2007). Accounting properly for their origin in the context of the formation of the Local Group is crucial in order to correctly interpret the discrepancy between the observed luminosity function of satellites and the predicted sub-structure mass function. Satellites of satellites are only resolved in the most recent dark matter cosmological simulations of the Milky Way halo (Diemand et al. 2008), but not yet in more realistic fully hydrodynamical simulations that account for the various mechanisms to which baryons are subjected. Being able to identify satellites of satellites in cosmological hydrodynamical simulations will thus be a crucial step for interpreting new observations such as those presented here.

5 CONCLUSIONS

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**SUPPORTING INFORMATION**

Additional Supporting Information may be found in the online version of this article.

**Table 2.** Hectochelle spectroscopy of Segue 2.

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