

1 Combined dark matter searches towards dwarf spheroidal 2 galaxies with Fermi-LAT, HAWC, H.E.S.S., MAGIC, and 3 VERITAS

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22 Cosmological and astrophysical observations suggest that 85% of the total matter of the Universe is made of Dark Matter (DM). However, its nature remains one of the most challenging and fundamental open questions of particle physics. Assuming particle DM, this exotic form of matter cannot consist of Standard Model (SM) particles. Many models have been developed to attempt unraveling the nature of DM such as Weakly Interacting Massive Particles (WIMPs), the most favored particle candidates. WIMP annihilations and decay could produce SM particles which in turn hadronize and decay to give SM secondaries such as high energy γ rays. In the framework of indirect DM search, observations of promising targets are used to search for signatures of DM annihilation. Among these, the dwarf spheroidal galaxies (dSphs) are commonly favored owing to their expected high DM content and negligible astrophysical background. In this work, we present the very first combination of 20 dSph observations, performed by the Fermi-LAT, HAWC, H.E.S.S., MAGIC, and VERITAS collaborations in order to maximize the sensitivity of DM searches and improve the current results. We use a joint maximum likelihood approach combining each experiment's individual analysis to derive more constraining upper limits on the WIMP DM self-annihilation cross-section as a function of DM particle mass. We present new DM constraints over the widest mass range ever reported, extending from 5 GeV to 100 TeV thanks to the combination of these five different γ -ray instruments.

1. Introduction

The nature of dark matter (DM) represents a fundamental question for the understanding of our Universe. Observational hints at cosmological and galaxy scales such as the discrepancy between the measured rotation curves of galaxies and their theoretical predictions, the formation of large structures, and the anisotropies of the Cosmic Microwave Background show that DM makes up about 85% of the total matter.

The search for DM has therefore become a priority in the scientific community where a collective effort has been made in indirect, direct, and collider searches in order to unravel its mystery. Its detection would also be a milestone in searches for Physics beyond the Standard Model (SM). In this talk, we focus on the indirect detection using the observations made by five gamma-ray experiments towards twenty dwarf spheroidal galaxies (dSphs). These dSphs represent one of the most promising targets for DM indirect searches due to their high DM content and their negligible astrophysical background [1]. They are all located at high Galactic latitude and no sign of very high energy emission has been detected so far in the dSphs' directions. Gamma rays have the advantage of being neutral and do not get deflected by magnetic fields. Thus, the regions of γ -ray production can be traced back from the incident direction. The observations are therefore performed based on this property where the telescopes are directly pointing to the sources.

This work represents a collective effort between three imaging atmospheric Cherenkov telescope (IACT) arrays H.E.S.S., MAGIC, and VERITAS, the water Cherenkov array HAWC, and the space-borne telescope *Fermi*-LAT, which agreed on sharing their data previously published individually. The goal of our study is to combine the individual upper limits published by each collaboration in order to optimize the statistics and increase the sensitivity to potential DM signals. The combination brings the novelty of extending the upper and lower boundaries of the energy range and the derivation of the upper limits on the DM annihilation cross-section over the widest DM particle mass range ever. In this work, each of the five collaborations performed the analysis of their own data sets using a common DM model to optimize the data handling at different energy, angular resolutions, and sensitive energy ranges of the various instruments. By following this procedure, we also avoid the need for sharing raw data and instrument response functions (IRFs) outside the collaborations. As no significant excess was detected from the selected sources, nor in their combination, we derive upper limits on the DM annihilation cross-section as a function of the DM particle mass by combining the likelihood functions of all dSphs and all experiments.

2. Experiments

2.1 Fermi-LAT

The *Fermi*-Large Area Telescope (*Fermi*-LAT) is the collaboration which operates the pair conversion Large Area Telescope (LAT) carried by the *Fermi* satellite orbiting the Earth at an altitude of 565 km since 2008. The telescope has a wide field of view covering about 20% of the sky and scans the whole sky every 3 hours in the energy range between ~ 20 MeV and 1 TeV. *Fermi*-LAT thus covers the lowest energy region of this study. Detailed descriptions of the detector and its performance can be found in [2].

62 2.2 HAWC

63 The High-Altitude Water Cherenkov (HAWC) detector is a high-energy γ -ray telescope located at
 64 Sierra Negra, Mexico at 4100 m altitude and consists of an array consisting of 300 water Cherenkov
 65 detectors (WCD) covering an area of 22,000 m². The WCD are sensitive to γ -ray events of energies
 66 ranging from 300 GeV to a couple hundred TeV [3]. The experiment covers a field of view of 15%
 67 of the sky at all times.

68 2.3 H.E.S.S.

69 The High Energy Stereoscopic System (H.E.S.S.) experiment is an array consisting of five IACTs
 70 designed to detect brief and faint flashes of Cherenkov radiation generated by very high energy γ
 71 rays between ~ 30 GeV and ~ 100 TeV. The telescope array is located in central Namibia in the
 72 Khomas Highland region at 1,800 m above sea level [4] at 110 km south west of Windhoek. The
 73 four small telescopes are equipped with a 12 m reflector while the central one is 28 m. The array
 74 collects the γ rays within a field of view of 5°.

75 2.4 MAGIC

76 The Major Atmospheric Gamma-ray Imaging Cherenkov (MAGIC) telescope array consists of two
 77 telescopes of 17 m diameter reflector situated at the Roque de los Muchachos Observatory on the
 78 Canary Island of La Palma, Spain, 2,200 m above sea level. MAGIC is sensitive to very high energy
 79 γ -ray events above ~ 50 GeV [5] and is equipped with fast imaging cameras with a field of view of
 80 3.5°.

81 2.5 VERITAS

82 The Very Energetic Radiation Imaging Telescope Array System (VERITAS) is an array of four
 83 telescopes of 12 m reflector located at the Fred Lawrence Whipple Observatory in Southern
 84 Arizona. The telescope array is sensitive to a very high energetic band from ~ 85 GeV up to
 85 ~ 30 TeV whose events are recorded within a 3.5° field of view [6].

86 3. DM signal

87 The differential flux of γ rays from the self-annihilation of Majorana DM particles is given by:

$$\frac{d^2\Phi(\langle\sigma v\rangle, J)}{dEd\Omega} = \frac{1}{4\pi} \frac{\langle\sigma v\rangle}{2m_\chi^2} \sum_f \text{BR}_f \frac{dN_f}{dE} \times \frac{dJ}{d\Omega}. \quad (1)$$

88 The first term contains the mass m_χ of the DM particles in GeV and their annihilation cross-section
 89 averaged over the velocity distribution $\langle\sigma v\rangle$ in cm³s⁻¹. It also carries the differential spectrum
 90 dN_f/dE for a given annihilation channel f . Since we do not assume any specific particle physics
 91 model, each channel is treated individually where the branching ratio $\text{BR}_f = 100\%$. The second
 92 term, known as the astrophysical J factor, describes the amount of DM annihilations within a source
 93 or a region of the sky.

94 The differential J -factor is defined as the integral of the square of the DM density distribution ρ_{DM}
 95 along the line-of-sight (l.o.s.):

$$\frac{dJ}{d\Omega} = \int_{\text{l.o.s.}} \rho_{\text{DM}}^2(r(s, \theta)) ds, \quad (2)$$

96 where ρ_{DM} is assumed to be spherically symmetric for all considered dSphs and depends on the
 97 distance to the center of the source r . This distance can also be expressed in terms of the distance
 98 s from Earth along the line of sight, and the angular distance θ with respect to the center of the
 99 source, as $r(s, \theta) = (s^2 + d^2 - 2sd \cos \theta)^{1/2}$, where d is the distance between the Earth and the
 100 source. The J factor computation is usually performed through a Jeans analysis based on the
 101 spherical Jeans equations [7–10]. This technique relies on the spectroscopic data and assumes
 102 that the galaxies are in steady-state hydrodynamic equilibrium, have a spherical symmetry, and
 103 are non-rotating systems to reconstruct the galactic dynamics. In this work, we use the J factors
 104 produced by Geringer-Sameth *et al.* [8].

105 4. Joint likelihood analysis

106 4.1 Dataset

107 Twenty classical and ultrafaint dwarf spheroidal galaxies are selected for the combination. All
 108 were observed by one or more instruments and previously published by individual collaborations.
 109 Table 1 presents the list of dwarf galaxies used this project and the experiments with which they
 110 were observed.

111 4.2 Combination principle

112 Our search for DM is carried out using a technique of maximum likelihood in which the profile
 113 likelihood ratio λ is a function of the annihilation cross-section $\langle \sigma v \rangle$, *i.e.* the parameter of interest,
 114 and reads as:

$$\lambda(\langle \sigma v \rangle | \mathcal{D}_{\text{dSphs}}) = \frac{\mathcal{L}(\langle \sigma v \rangle; \hat{\boldsymbol{\nu}} | \mathcal{D}_{\text{dSphs}})}{\mathcal{L}(\widehat{\langle \sigma v \rangle}; \hat{\boldsymbol{\nu}} | \mathcal{D}_{\text{dSphs}})}, \quad (3)$$

115 where $\mathcal{D}_{\text{dSphs}}$ is the dataset, $\boldsymbol{\nu}$ represents the nuisance parameters, $\widehat{\langle \sigma v \rangle}$ and $\hat{\boldsymbol{\nu}}$ are the values
 116 that maximize \mathcal{L} globally, and $\hat{\boldsymbol{\nu}}$ the values that maximize \mathcal{L} for a given value of $\langle \sigma v \rangle$. The
 117 joint likelihood function \mathcal{L} describing all measurements is the product of the individual likelihood
 118 functions of all instruments and all dSphs and is given by:

$$\mathcal{L}(\langle \sigma v \rangle; \boldsymbol{\nu} | \mathcal{D}_{\text{dSphs}}) = \prod_{l=1}^{N_{\text{dSphs}}} \mathcal{L}_{\text{dSph},l}(\langle \sigma v \rangle; J_l, \boldsymbol{\nu}_l | \mathcal{D}_{l,\text{measured}}) \times \mathcal{J}_l(J_l | J_{l,\text{obs}}, \sigma_{\log J_l}). \quad (4)$$

119 The quantity $N_{\text{dSphs}} = 20$ is the total number of dSphs; $\mathcal{D}_{l,\text{measured}}$ is the dataset from gamma-ray
 120 observations for the l -th dSph; $\boldsymbol{\nu}_l$ is the set of nuisance parameters associated to the l -th dSph,
 121 excluding J_l ; and J_l is the total J factor of the l -th dSph, whose value can be found in Tab. 1 ;

Source name	Experiments	Distance (kpc)	$\log_{10} J$ $\log_{10}(\text{GeV}^2 \text{cm}^{-5} \text{sr})$
Bootes I	<i>Fermi</i> -LAT, HAWC, VERITAS	66	$18.24^{+0.40}_{-0.37}$
Canes Venatici I	<i>Fermi</i> -LAT	218	$17.44^{+0.37}_{-0.28}$
Canes Venatici II	<i>Fermi</i> -LAT, HAWC	160	$17.65^{+0.45}_{-0.43}$
Carina	<i>Fermi</i> -LAT, H.E.S.S.	105	$17.92^{+0.19}_{-0.11}$
Coma Berenices	<i>Fermi</i> -LAT, HAWC, H.E.S.S., MAGIC	44	$19.02^{+0.37}_{-0.41}$
Draco	<i>Fermi</i> -LAT, HAWC, MAGIC, VERITAS	76	$19.05^{+0.22}_{-0.21}$
Fornax	<i>Fermi</i> -LAT, H.E.S.S.	147	$17.84^{+0.11}_{-0.06}$
Hercules	<i>Fermi</i> -LAT, HAWC	132	$16.86^{+0.74}_{-0.68}$
Leo I	<i>Fermi</i> -LAT, HAWC	254	$17.84^{+0.20}_{-0.16}$
Leo II	<i>Fermi</i> -LAT, HAWC	233	$17.97^{+0.20}_{-0.18}$
Leo IV	<i>Fermi</i> -LAT, HAWC	154	$16.32^{+1.06}_{-1.70}$
Leo T	<i>Fermi</i> -LAT	417	$17.11^{+0.44}_{-0.39}$
Leo V	<i>Fermi</i> -LAT	178	$16.37^{+0.94}_{-0.87}$
Sculptor	<i>Fermi</i> -LAT, H.E.S.S.	86	$18.57^{+0.07}_{-0.05}$
Segue I	<i>Fermi</i> -LAT, HAWC, MAGIC, VERITAS	23	$19.36^{+0.32}_{-0.35}$
Segue II	<i>Fermi</i> -LAT	35	$16.21^{+1.06}_{-0.98}$
Sextans	<i>Fermi</i> -LAT, HAWC	86	$17.92^{+0.35}_{-0.29}$
Ursa Major I	<i>Fermi</i> -LAT, HAWC	97	$17.87^{+0.56}_{-0.33}$
Ursa Major II	<i>Fermi</i> -LAT, HAWC, MAGIC	32	$19.42^{+0.44}_{-0.42}$
Ursa Minor	<i>Fermi</i> -LAT, VERITAS	76	$18.95^{+0.26}_{-0.18}$

Table 1: Summary of the relevant properties of the dSphs included in the combination of *Fermi*-LAT, HAWC, H.E.S.S., MAGIC, and VERITAS likelihood functions. The list of the observed dwarf galaxies is presented in column 1 with the instruments that performed the observations in column 2. Their heliocentric distance and J factor with their estimated $\pm 1\sigma$ uncertainties are listed in columns 3 and 4 respectively. The J factors are given for a source extension truncated at the outermost observed star with their estimated $\pm 1\sigma$ uncertainties.

122 $\log_{10} J_{l,\text{obs}}$ and $\sigma_{\log J_l}$ are obtained from the fit (see Jeans analysis in Sec. 3) of a log-normal function
123 of $J_{l,\text{obs}}$ to the posterior distribution of J_l [11].

124 4.3 Shared data format

125 In order to perform the combination of the observations, a table of test statistic (TS) values is
126 provided by each experiment for the annihilation channels, $b\bar{b}$ and $\tau^+\tau^-$, for each set of m_χ and
127 $\langle\sigma v\rangle$. All collaborations agreed on 63 DM masses ranging from 10 GeV to 100 TeV for all
128 continuum channels following the mass spacing of [12] to avoid an interpolation. The $\langle\sigma v\rangle$ range
129 is defined between $10^{-28} \text{cm}^3 \text{s}^{-1}$ and $10^{-18} \text{cm}^3 \text{s}^{-1}$ and is logarithmically spaced in 1001 values.

130 4.4 Statistical uncertainty bands

131 The 68% (1σ) and 95% (2σ) containment bands are derived by individual experiments by perform-
132 ing 300 Poisson realizations of the background events. Each collaboration provides the results of
133 their statistical uncertainties in the same format as for the nominal values which are then combined
134 following the same procedure as the combination of the nominal upper limits.

5. Results and discussion

No significant DM signal has been observed by any of the five instruments. We therefore present the results of the combined upper limits at 95% C.L. on the DM annihilation cross-section $\langle\sigma v\rangle$ in the case of two annihilation channels, $b\bar{b}$ and $\tau^+\tau^-$, using all the data collected towards the twenty dSphs. We note that we selected these hadronic and leptonic channels as the follow up of our previous results presented at ICRC 2019 [13]. We set our upper limits by solving $\text{TS} = -2 \ln \lambda(\langle\sigma v\rangle)$ for $\langle\sigma v\rangle$, with $\text{TS} = 2.71$. The value 2.71 represents the 95% confidence level of a one-sided distribution assuming the test statistics behaves like a χ^2 distribution with one degree of freedom. The combination is performed using two independent public analysis software packages, gLike [14] and Lk1Combiner [15], that provide compatible results. The combined upper limits are presented in Fig. 1 and are given with their 68% (1σ) and 95% (2σ) containment bands. These limits (solid black lines) are expected to be close to the median limit (dashed black lines) as no signal is present. We obtain upper limits within the 2σ expected bands for the two annihilation channels $b\bar{b}$ and $\tau^+\tau^-$. The individual limits produced by each experiment are also indicated in the figures as a comparison to our new combined results. Below ~ 500 GeV, the DM limits are largely dominated by the *Fermi-LAT* experiment. Between ~ 500 GeV to ~ 10 TeV, *Fermi-LAT* continues to dominate for the hadronic DM channel then above ~ 10 TeV, the IACTs (H.E.S.S., MAGIC, and VERITAS) and HAWC take over. In the case of the leptonic channel, both the IACTs and HAWC contribute significantly to the DM limit from ~ 1 TeV to ~ 100 TeV.

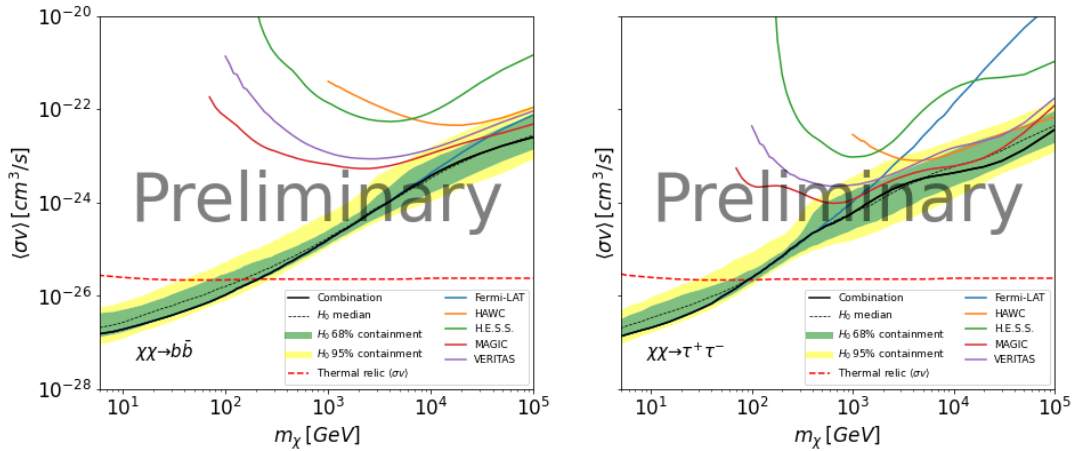


Figure 1: Upper limits at 95% confidence level on $\langle\sigma v\rangle$ as a function of the DM mass for the annihilation channels $b\bar{b}$ (left) and $\tau^+\tau^-$ (right), using the set of J factors from Ref. [8]. The black solid line represents the observed combined limit, the black dashed line is the median of the null hypothesis corresponding to the expected limit, while the green and yellow bands show the 68% and 95% containment bands. Combined upper limits for each individual detector are also indicated as solid, colored lines.

We observe that the combined DM constraints from all five telescopes are 2 to 3 times stronger than any individual telescope for multi-TeV DM. The selection of multiple targets increases statistics used to probe these sources and allows us to derive upper limits spanning the largest mass range of any WIMP DM search. We note that these limits depend on the choice of the annihilation channels and are driven by the objects with the highest J factors that can be observed. The ultrafaint dSphs, containing a few tens of bright stars only, can be subject to large systematic uncertainties

160 for the determination of their J -factors such as Segue I. The derivation of upper limits through 6
161 additional annihilation channels is currently in progress, with 5 other continuum channels and the
162 monoenergetic channel $\gamma\gamma$. A further analysis using a second J factor set derived by [7, 10] is also
163 yet to come in order to study the systematics induced by the choice of J factor.

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