

# ***Euclid*: Early Release Observations. A glance at free-floating newborn planets in the $\sigma$ Orionis cluster<sup>★</sup>**

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## **ABSTRACT**

We provide an early assessment of the imaging capabilities of the *Euclid* space mission to deeply probe nearby star-forming regions and associated very young open clusters, and in particular, to determine to which extent it can shed light into the newborn free-floating planet population. This paper focusses on a low-reddening region observed in just one *Euclid* pointing. The dust and gas has been cleared out from the region by the hot  $\sigma$  Orionis star. One late-M and six known spectroscopically confirmed L-type ultracool members in the  $\sigma$  Orionis cluster were used as benchmarks to provide a high-purity procedure to select new candidate members with *Euclid*. The exquisite angular resolution and depth delivered by the *Euclid* instruments allowed us to focus on bona fide point sources. A cleaned sample of  $\sigma$  Orionis cluster substellar members was produced, and the initial mass function (IMF) was estimated by combining *Euclid* and *Gaia* data. Our  $\sigma$  Orionis substellar IMF is consistent with a power-law distribution without a significant steepening at the planetary-mass end. No evidence of a low-mass cutoff is found down to the detection limit of this study at 4 Jupiter masses in the very young  $\sigma$  Orionis open cluster.

**Key words.** Surveys – Astronomical instrumentation, methods and techniques – open clusters and associations:  $\sigma$  Orionis – Techniques: photometric – Stars: imaging

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## **1. Introduction**

The nearest star-forming regions provide us with a natural laboratory to investigate the complex processes in detail that trans-

form molecular clouds into stellar- and substellar-mass objects. In particular, one of the long-standing questions is whether there is a low-mass cutoff in the IMF, which was originally defined by [Salpeter \(1955\)](#) as a single power-law function over the mass range from 10 down to 0.4 solar masses ( $M_{\odot}$ ). While the early computations of spherical collapse including dust-grain opacities found a minimum mass of  $0.1 M_{\odot}$  owing to opacity-limited fragmentation, that is, above the substellar-mass limit ([Silk 1977](#)), recent calculations predict that the minimum fragment could reach down to  $10^{-3} M_{\odot}$  ([Mondal & Chattopadhyay 2019](#)), which is well below the deuterium-burning mass limit. The thermonuclear fusion of deuterium,  ${}^2\text{H}(p,\gamma){}^3\text{He}$ , takes place at  $10^6$  K and can be strong in the early stages of evolution of objects with masses above 13 times the mass of Jupiter ( $1 M_{\text{J}} = 0.000955 M_{\odot}$ ) (see [Bodenheimer \(1966\)](#), [Stahler \(1988\)](#), and [Chabrier et al. \(2000\)](#)).

Deep observations of stellar nurseries, very young open clusters, and young stellar associations have been made to search for the predicted low-mass cutoff of the IMF, and it was reported that the IMF extends smoothly into the realm of planetary masses, reaches down to the deuterium limit and overlaps with the masses of exoplanets. Various names have been used to refer to these unexpected substellar-mass objects, such as brown dwarfs (BDs) of planetary mass, sub-brown dwarfs, cluster planets, nomadic worlds, free-floating planets (FFPs), rogue planets, and planetary-mass objects (PMOs). Collectively, substellar-mass objects are ultracool dwarfs (UCDs) with very cool effective temperatures, late spectral types, small sizes, and faint luminosities that cause them to appear to be a tiny minority among the myriad stars and galaxies in deep astronomical surveys, even though their numbers can be significant.

Free-floating planets appear to be ubiquitous and numerous because they have been identified by direct imaging and spectroscopy in many different stellar cradles. Some examples of these targets are the Chamaeleon I star-forming region ([Oasa et al. 1999](#); [Luhman et al. 2004](#)); the IC 348 and NGC 1333 clusters in Perseus ([Esplin & Luhman 2017](#); [Scholz et al. 2023](#)), the Ophiuchus star-forming region ([Chiang & Chen 2015](#); [Bouy et al. 2022](#)), the Orion nebula cluster ([Lucas & Roche 2000](#); [Lucas et al. 2001, 2006](#)), the Lynds 1630 molecular clouds ([Spezzi et al. 2015](#)), the  $\sigma$  Orionis ([Zapatero Osorio et al. 2000](#); [Lodieu et al. 2009](#)) and Collinder 69 ([Bayo et al. 2011](#)) young clusters in the Orion giant star formation complex, the Upper Sco OB association ([Lodieu et al. 2018, 2021](#); [Miret-Roig et al. 2022](#)), and the Taurus dark clouds ([Esplin & Luhman 2019](#)). PMOs have also been found as wide companions to stars and BDs ([Chauvin et al. 2005](#); [Gauza et al. 2015](#)), as members of young moving associations ([Zhang et al. 2021](#)), and as microlensing events towards the Galactic bulge ([Mróz et al. 2018](#); [Koshimoto et al. 2023](#); [Sumi et al. 2023](#)).

The existence of FFPs challenges models of star and planet formation. A variety of physical mechanisms have been proposed to explain the formation of substellar objects with masses well below the Jeans limit, the leading one being turbulent fragmentation ([Padoan & Nordlund 2004](#); [Hennebelle & Chabrier 2008](#)), but others, including gravitational collapse in filaments, ejection from proto-planetary discs, and photo-erosion ([Miret-Roig 2023](#)), have not been discarded as potential players.

The cosmology-driven requirements of the *Euclid* mission ([Laureijs et al. 2011](#)) and the performance of its VISible instrument (VIS; [Euclid Collaboration: Cropper et al. 2024](#)) and Near-Infrared Spectrometer and Photometer (NISP; [Euclid Collaboration: Jahnke et al. 2024](#)) are expected to enable a major leap in sensitivity gain and area coverage that will foster the advance of

many areas of legacy science in astrophysics ([Euclid Collaboration: Mellier et al. 2024](#)), including the detection of about one million UCDs over a large portion of the Milky Way ([Solano et al. 2021](#); [Martin et al. 2023](#)), with spectroscopic reconnaissance spectra for thousands of them ([Martín et al. 2021](#); [Zhang et al. 2024](#)). The *Euclid* reference observing sequence (ROS) is the main observation mode that is used for the wide and deep surveys. It is required to reach limiting AB magnitudes of 26.2 in the optical  $I_{\text{E}}$  band and of 24.5 in the near-infrared NISP bands over a wide area ([Euclid Collaboration: Scaramella et al. 2022](#)).

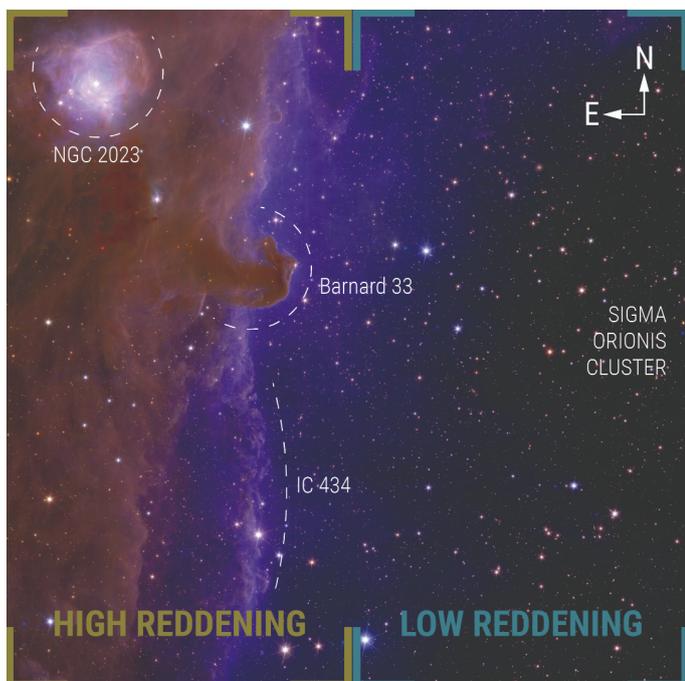
The *Euclid* Early Release Observations (ERO) programme has been designed to be a showcase of the potential for legacy science across a wide range of sky regions. It demonstrates that *Euclid* brings a unique combination of unprecedented sensitivity, wide-area coverage, and high spatial resolution to the investigation of diverse science topics. The first ERO papers include studies of very high redshift objects ([Weaver et al. 2024](#)), clusters of galaxies ([Atek et al. 2024](#); [Kluge et al. 2024](#); [Marleau et al. 2024](#); [Saifollahi et al. 2024](#)), nearby galaxies ([Hunt et al. 2024](#)), and galactic globular clusters ([Massari et al. 2024](#)).

This ERO paper investigates the power of *Euclid* to probe deep into very young regions over a wide area, reaching detection limits capable of revealing the FFP population and searching for the predicted low-mass cutoff of the IMF. The paper is structured as follows. In Sect. 2, the general *Euclid* ERO project 2 (ERO02; P.I. Martín) is presented. Five *Euclid* pointings were obtained, and this work focuses on about half of the area that is covered by one of them. In Sect. 3, the particular region that is the focus of this work is described, and in Sect. 4 we discuss previously known substellar-mass objects in the  $\sigma$  Orionis cluster and present the cuts we used to select new FFP candidates. Section 5 describes the revised IMF of the  $\sigma$  Orionis cluster in the area covered by the *Euclid* observations and compares it with the field IMF low-mass tail. Finally, Sect. 6 summarises our results and provides future prospects.

## 2. The *Euclid* Early Release Observations project of nearby star-forming regions

This *Euclid* ERO programme has targeted nearby (distance  $\leq 400$  pc) star-forming regions and very young open clusters (age  $< 10$  Myr) to explore their faint ultracool populations, search for FFPs, and determine whether there is an IMF low-mass cutoff. The total project consists of five *Euclid* pointings. The targets were the NGC 1333 cluster in Perseus (incomplete dataset), Barnard 30, Barnard 33 (the Horsehead nebula, which also includes the NGC 2023 embedded cluster and part of the  $\sigma$  Orionis open cluster), the Messier 78 dark clouds in the Orion star formation complex, and a field containing several dark clouds in the Taurus region. In this paper, we focus on one of these targets, called the Horsehead field, and in particular, we focus on about half of the area, hereafter called the ERO-SOri field. The other regions covered by the *Euclid* ERO pointings will be the subject of future studies.

The *Euclid* observation of the ERO-SOri field took place on 2 October 2023. A full ROS with good guiding was obtained. The centre coordinates of each of the four *Euclid* exposures that make up the ROS were  $85^{\circ}150915$ ,  $-2^{\circ}613342$ ,  $85^{\circ}167068$ ,  $-2^{\circ}582078$ ,  $85^{\circ}166265$ ,  $-2^{\circ}551255$ , and  $85^{\circ}182417$ ,  $-2^{\circ}519991$ . The full field of view (FoV) of the ERO pointing presented here is displayed in Fig. 1 and covers an area of 0.58 square degrees. The FoV was chosen to avoid the blinding star  $\sigma$  Orionis and to include the Barnard 33 molecular cloud, the

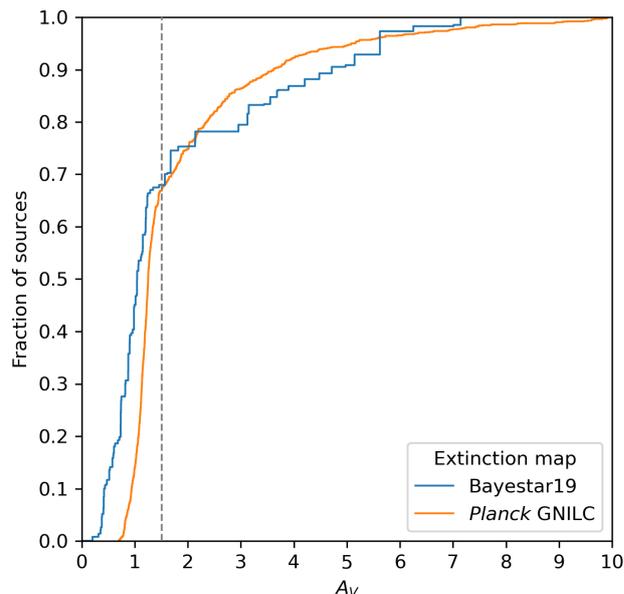


**Fig. 1.** Multi-colour mosaic of the *Euclid* pointing studied in this work. The area covers 0.58 square degrees. The dark neck of the Horsehead points towards the bright  $\sigma$  Orionis star that is located just outside the field of view. The bright nebular emission crossing the image is the IC 434 H II region, and the bright concentration in the upper left corner is NGC 2023. This paper focuses on the low-reddening part of the field of view that was cleared out by the hot  $\sigma$  Orionis star.

NGC 2023 cluster and reflection nebula, and the IC 434 H II region. The full *Euclid* ROS consisted of four dithered exposures in VIS and NISP using the nominal exposure times described in [Euclid Collaboration: Cropper et al. \(2024\)](#) and [Euclid Collaboration: Jahnke et al. \(2024\)](#), respectively. The dithering pattern was designed so that the gaps between the detectors can be covered when a stack of the four images is made. However, due to a failure in the implementation of the dithering during the science-verification phase, the pattern was not optimised, and there are some gaps in the mosaic of this ERO footprint. Furthermore, during the data processing, it was realised that about 5% of the FoV was covered by only one image and that cosmic rays could not be removed efficiently. After data reduction and image stacking, following the procedures described in [Cuillandre et al. \(2024\)](#), the data were validated and considered ready for scientific exploitation. In this work, the catalogues and images of the ERO public data release are used ([Euclid Early Release Observations 2024](#)). They do not include any spectroscopic data.

### 3. Region covered in the early release observation

The ERO pointing shown in Fig. 1 contains the complex region created by the interaction between the hot  $\sigma$  Orionis star and the Orion B giant molecular cloud (Lynds 1630). Extreme ultraviolet radiation from the O-type star  $\sigma$  Orionis creates a bright ionisation front that is known as the IC 434 H II region. A complicated pattern of bright and dark regions is clearly seen in fine detail in the *Euclid* mosaic (Fig. 1). The Horsehead nebula is projected in the foreground of the H II region at a distance of about 360 pc, and it points towards the ionising  $\sigma$  Orionis star that is in the background ([Bally et al. 2018](#)). Another ionisation source in the ERO-SOri FoV is the B-type star HD 37903, which illu-



**Fig. 2.** Cumulative distribution of interstellar reddening in the *Euclid* ERO region shown in Fig. 1. Two different methods of estimating the reddening are compared. About 70% of the FoV has a modest reddening of less than 1.7 mag in the visible. This reddening value is used in the reddening vectors shown in the colour-magnitude and colour-colour diagrams of the highly reddened region. This work focuses on the  $\sigma$  Orionis cluster, which is located in the low-reddening region of the FoV.

minates a reflection nebula and is associated with the embedded open cluster NGC 2023, which contains very young low-mass stars ([Depoy et al. 1990](#); [Mookerjee et al. 2009](#); [Kounkel et al. 2017](#)). As a consequence of the complex previous and ongoing star-formation processes, there are patches with significant interstellar reddening. The  $A_V$  extinction values for all the sources identified in this ERO pointing were calculated with two extinction maps from the literature: the generalised needlet internal linear combination map from [Planck Collaboration \(2016\)](#), which is a 2D extinction map, and the 3D extinction map Bayestar19 ([Green 2018](#); [Green et al. 2019](#)), for which we assumed a mean distance of 400 pc to the Orion star-forming region. Both extinction maps were queried with the `dustmap`<sup>1</sup> package. The cumulative distribution function of the  $A_V$  extinction of our sources is shown in Fig. 2. The two extinction maps agree quite well and show that about 70% of the sources in the FoV have  $A_V$  values between 0 and 1.7 mag. In the future, we plan to use more specific methods that take the extinction of the individual sources into account (e.g., [Olivares et al. 2021](#)).

### 4. *Euclid* view of the $\sigma$ Orionis substellar members

The *Euclid* footprint of the ERO pointing includes a portion of the well-known  $\sigma$  Orionis cluster, which has been a favourite hunting ground for very young substellar objects and FFPs for over two decades ([Zapatero Osorio et al. 2000](#); [Damian et al. 2023](#)). A review of the  $\sigma$  Orionis cluster properties was provided by [Walter et al. \(2008\)](#). A recent assessment of cluster membership using the *Gaia* third data release (DR3, [Gaia Col-](#)

<sup>1</sup> <https://dustmaps.readthedocs.io/en/latest/index.html>

laboration et al. 2023) has been carried out in a study of the young populations in the region (Žerjal et al. 2024). The ages of most  $\sigma$  Orionis cluster members are in the range from 1 Myr to 5 Myr (Zapatero Osorio et al. 2002). We adopted an age of  $(3 \pm 2)$  Myr and a distance of  $402.7 \pm 9.0$  pc (Žerjal et al. 2024) for the  $\sigma$  Orionis cluster. The deepest survey carried out to date in the search for FFPs belonging to  $\sigma$  Orionis was reported by Peña Ramírez et al. (2012) using ground-based telescopes.

#### 4.1. Definition of benchmarks for *Euclid* based on confirmed $\sigma$ Orionis substellar objects

We selected seven confirmed very cool members of the  $\sigma$  Orionis cluster with a ground-based low-resolution optical and near-infrared spectroscopic classification. Their names and coordinates are listed in Table A.1, together with the spectral types from the literature (Zapatero Osorio et al. 2000; Barrado y Navascués et al. 2001; Martín et al. 2001; Zapatero Osorio et al. 2017). The parameters of these seven benchmarks in the *Euclid* ERO catalogue are provided in Table A.2.

The values of the SPREAD\_MODEL parameter for the benchmarks in all the *Euclid* passbands deviate very little from zero, as expected for bona fide point sources. This parameter was developed as a star and galaxy classifier by the data-management pipeline of the Dark Energy Survey (Mohr et al. 2012), and it was shown to be a good discriminant for point sources in nearby young clusters and stellar associations (Bouy et al. 2013). The parameter was adopted as one of the main selection criteria to separate point sources from galaxies.

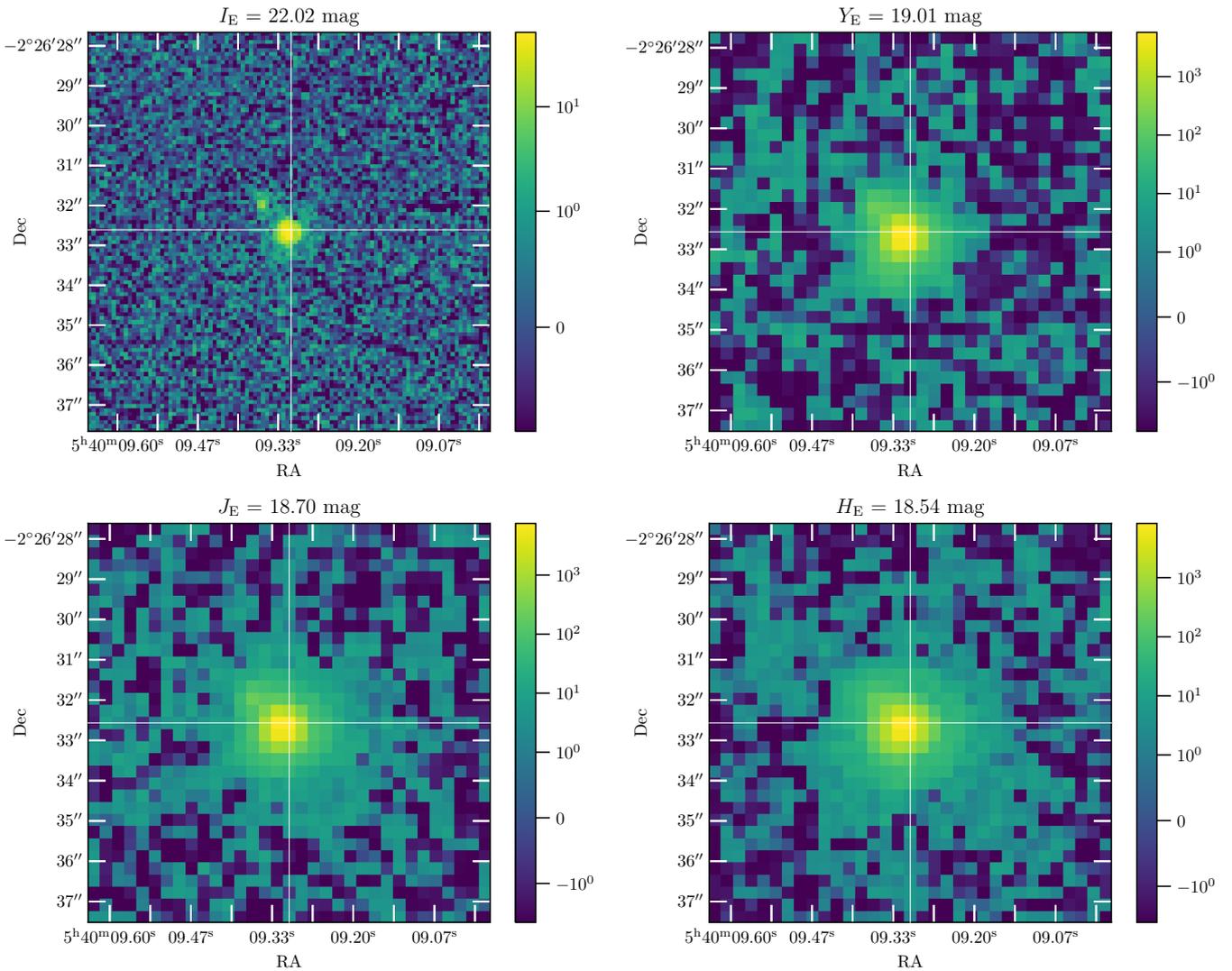
We note that two benchmarks, namely S Ori 52 and 60, have slightly higher FWHM\_IMAGE\_I values in the ERO catalogue than the other four benchmarks, suggesting that they might be binaries with an angular separation close to the limit of the spatial resolution of the VIS data. Moreover, a resolved faint visual companion was spotted close to S Ori 52 at position J054009.36–022631.93 in the VIS image (see Fig. 3). S Ori 52 has an optical spectral type of L0.5 and a mass of about  $15 M_J$  (Béjar et al. 2001). The candidate wide companion to S Ori 52 is 3.2 mag fainter in the  $I_E$  passband than the primary, the angular separation is  $0''.96$  (387 au at 403 pc), and the position angle is  $43^\circ.3$ . The pair is barely resolved in the NISP images because they have a lower spatial resolution than the VIS image. Using PSF photometry, the difference in magnitude in the  $J_E$  passband is 3.96. This difference is larger than in  $I_E$ , indicating that the companion has a slightly bluer  $I_E - J_E$  colour than the primary, and casting some doubt on the physical association of these two objects. The possibility that *Euclid* may have found two substellar binaries close to the angular resolution of the VIS images in a sample of only seven benchmarks in the  $\sigma$  Orionis cluster is interesting and deserves further scrutiny. A Hubble Space Telescope (HST) imaging survey of wide binaries (projected semi-major axes between 100 and 1000 au) among pre-main-sequence (PMS) stars in the Orion star-forming complex found a binary frequency of  $12.5^{+1.2}_{-0.8}\%$  (Kounkel et al. 2016), and recent work with the *James Webb* Space Telescope (JWST) suggested that substellar-mass binaries in the Trapezium cluster could be common (McCaughrean & Pearson 2023). On the other hand, no resolved binaries with separations  $> 20$  au were found in an imaging survey of 33 BDs in two young open clusters (ages in the range from 70 to 120 Myr) that was carried out with the HST (Martín et al. 2003).

#### 4.2. Contamination estimates and definition of selection cuts for the *Euclid* data

To assess the likelihood that the substellar object candidates are contaminated by background extragalactic objects and by foreground ultracool dwarfs, all the objects that were not saturated in the *Euclid* images and listed by Peña Ramírez et al. (2012) in the ERO-SOri FoV were visually inspected in the VIS and NISP images and were cross-correlated with the ESO VISTA Hemisphere Survey (VHS) catalogue (McMahon et al. 2021) to check for proper motions. The total proper motion of true cluster members is expected to be  $\leq 20$  mas per year and thus should not be measurable when comparing VHS and NISP data. A summary of the results of this contamination assessment is provided in Table A.3. Sources that are spatially resolved as extended objects in any of the *Euclid* passbands are considered as non-members. They have values of the FWHM and SPREAD\_MODEL parameters larger than those of the benchmarks. Sources that are detected to move by  $\geq 100$  mas from the VHS epoch to the *Euclid* epoch (baseline 14 years) are classified as non-members and are labelled as high proper motion. In particular, the *Euclid* VIS spatial resolution has been crucial to show that some of the very faint and red sources identified in Peña Ramírez et al. (2012) are likely to be galaxies. For the benchmarks, we confirmed that their coordinates match those from the VHS catalogue within 100 mas. As expected, the most frequent contamination comes from extended objects that are probably background galaxies (9/38 or 24%), particularly at the faint end of the sample. The ratio of extragalactic sources to ultracool dwarfs is expected to increase with increasing depth. It has recently been reported from JWST Near-Infrared Spectrograph spectroscopic follow-up of photometrically selected JWST Near-Infrared Camera compact sources that the ratio of extragalactic objects and ultracool dwarfs is 11/3 at depths fainter than those reached by the *Euclid* images (Langeroodi & Hjorth 2023).

The contamination by background extragalactic sources, the inhomogeneous interstellar extinction in star-forming regions, the possible presence of colour excesses owing to discs and accretion activity, and the low surface gravity and extreme youth of FFPs in Orion together make the selection of bona fide substellar objects quite challenging. The *Euclid* passbands are not specifically designed to distinguish FFPs from other types of objects. They are broader than the passbands commonly used in ground-based surveys because they include spectral regions that are affected by saturated telluric water absorption. The calibrations available for this ERO study are scarce. Improved calibrations are expected in the future when *Euclid* photometry and spectroscopy of benchmark ultracool dwarfs become available. We limited the scope of this work to present a high-purity approach to select objects using the *Euclid* ERO catalogue and images that is anchored in the properties of the benchmarks described in the previous section. The selection cuts adopted in this work are presented in Table A.4. To arrive at these selection cuts, we calculated the  $1\sigma$  dispersion around the mean of the values for the benchmark sources and added it to both extremes of the distribution.

The ERO-SOri photometric catalogue was filtered using the cuts provided in Table A.4. The number of objects left after each step and the percentage with respect to the original sample are also given in the table. The percentage of sources detected in the  $J_E$  band in the whole FoV is 76.83% of the total number of sources in the ERO catalogue. Sources not detected in the  $J_E$  band were excluded from this work because young substellar objects are expected to be much brighter in the  $J_E$  band than

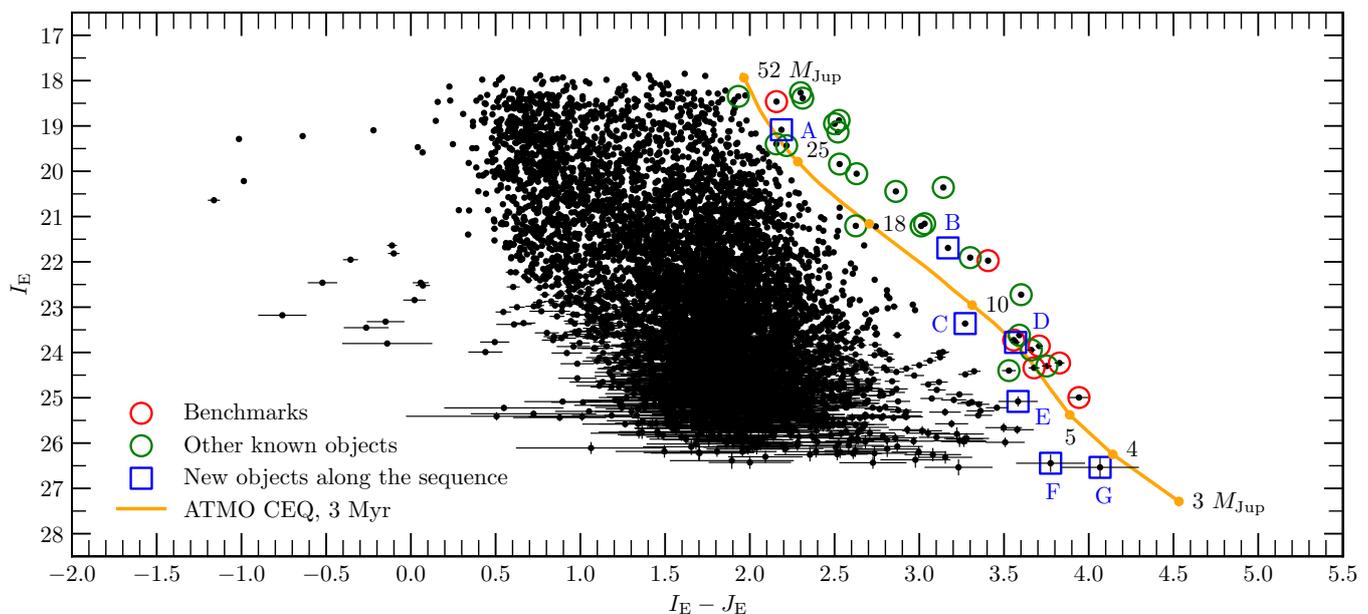


**Fig. 3.** Mosaic of *Euclid* images centred on the benchmark object S Ori 52 in the four different photometric passbands. A clearly resolved visual companion is visible in the VIS image.

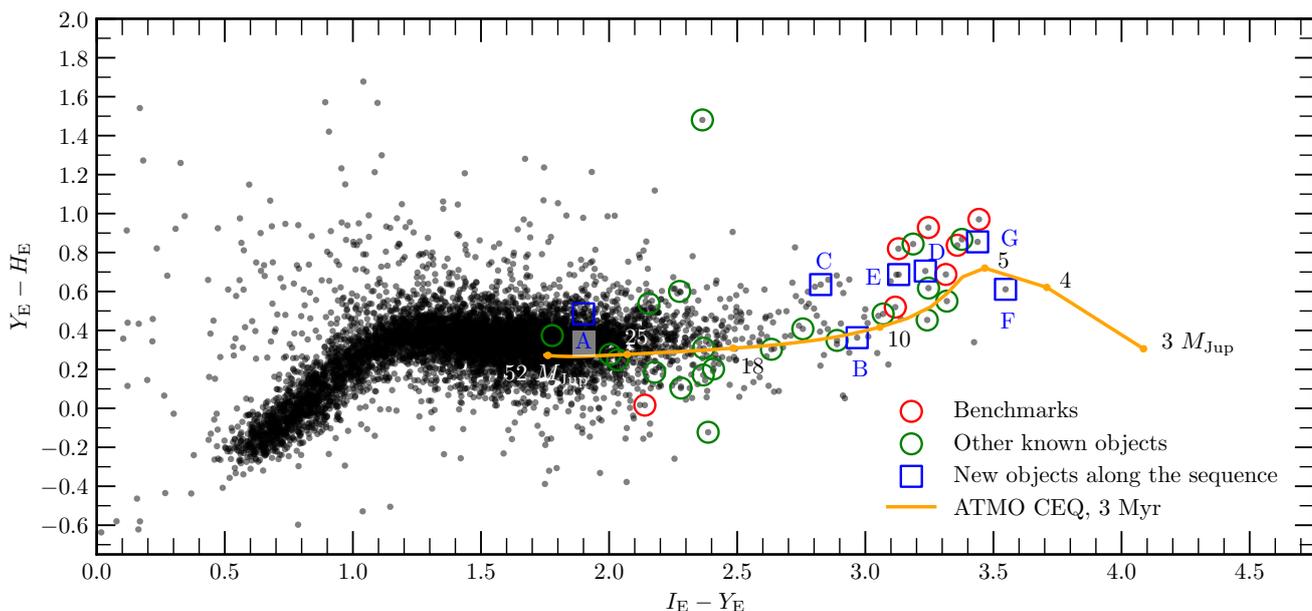
in the  $I_E$  band. The CLASS\_STAR classifier was found to be redundant with the SPREAD\_MODEL parameter, and the latter was chosen because the values for the benchmarks are more stable. The FoV was divided into two regions separated by a constant RA value of  $85^\circ.1875$ . We call the low-reddening and dark-background part the  $\sigma$  Orionis region ( $RA < 85^\circ.1875$ ) and the high-reddening and bright-background part the Horsehead region. We compared the distribution of SPREAD\_MODEL\_J between these two parts of the FoV and found that it is narrower in the  $\sigma$  Orionis region than in the Horsehead region (Fig. B.1). This is likely due to the influence of a brighter background on the Horsehead side owing to light that is reflected in the nebulosity. Thus, we consider that the cuts defined in this work are valid only for regions with low interstellar background and negligible extinction. For the regions affected by high sky background, it will be important to obtain a new sample of substellar benchmarks using the *Euclid* NISP spectra and to consider the effects of variable background on the PSF of the sources.

#### 4.3. Selection of new substellar member candidates in the $\sigma$ Orionis cluster with *Euclid* data

After applying all the selection cuts defined above, only 2% of the sources in the initial catalogue remained. They are plotted in the  $I_E$  versus  $I_E - J_E$  colour-magnitude diagram (CMD) following the approach of previous searches for substellar objects in the  $\sigma$  Orionis region (Peña Ramírez et al. 2012), and were compared with the 3-Myr isochrone provided by the ATMO models of Phillips et al. (2020), which were transformed into the *Euclid* photometric system for this work. These models were tested using the dynamic lithium-boundary method for brown dwarf binaries with dynamical masses and were found to fit the observational data better than other sets of models in the literature (Martín et al. 2022). The *Euclid* data and the CEQ (equilibrium chemistry) ATMO 3-Myr isochrone are shown in the CMD displayed in Fig. 4. The benchmarks clearly define the  $\sigma$  Orionis sequence, and other objects in the *Euclid* data that appear to follow this cluster sequence were identified previously as photometric candidate members (Peña Ramírez et al. 2012). Their *Euclid* coordinates and photometry are provided in Table A.5. Seven new objects were found to be located close to the cluster sequence



**Fig. 4.**  $I_E$  vs.  $I_E - J_E$  colour-magnitude diagram for the  $\sigma$  Orionis part of the FoV. The black points are all the *Euclid* sources that remain after applying all the cuts. Benchmark objects are denoted with red circles. New objects near the cluster sequence are denoted with blue squares and labelled with capital letters. Known sources other than the benchmarks in the  $\sigma$  Orionis cluster are denoted with green circles. An ATMO CEQ isochrone (see Phillips et al. 2020) for an age of 3 Myr and a distance of 402.74 pc is shown. Theoretical masses are labelled on the isochrone.

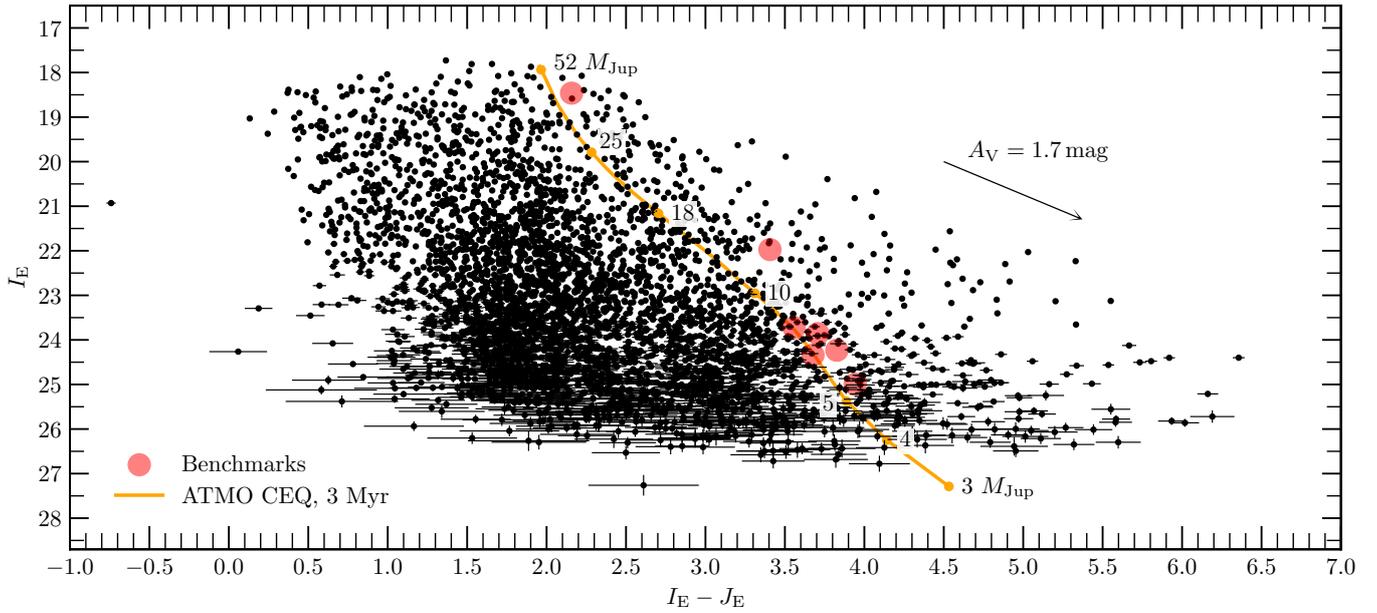


**Fig. 5.**  $I_E - Y_E$  vs.  $Y_E - H_E$  colour-colour diagram for the same region as in the previous figure ( $\sigma$  Orionis). All the symbols remain the same.

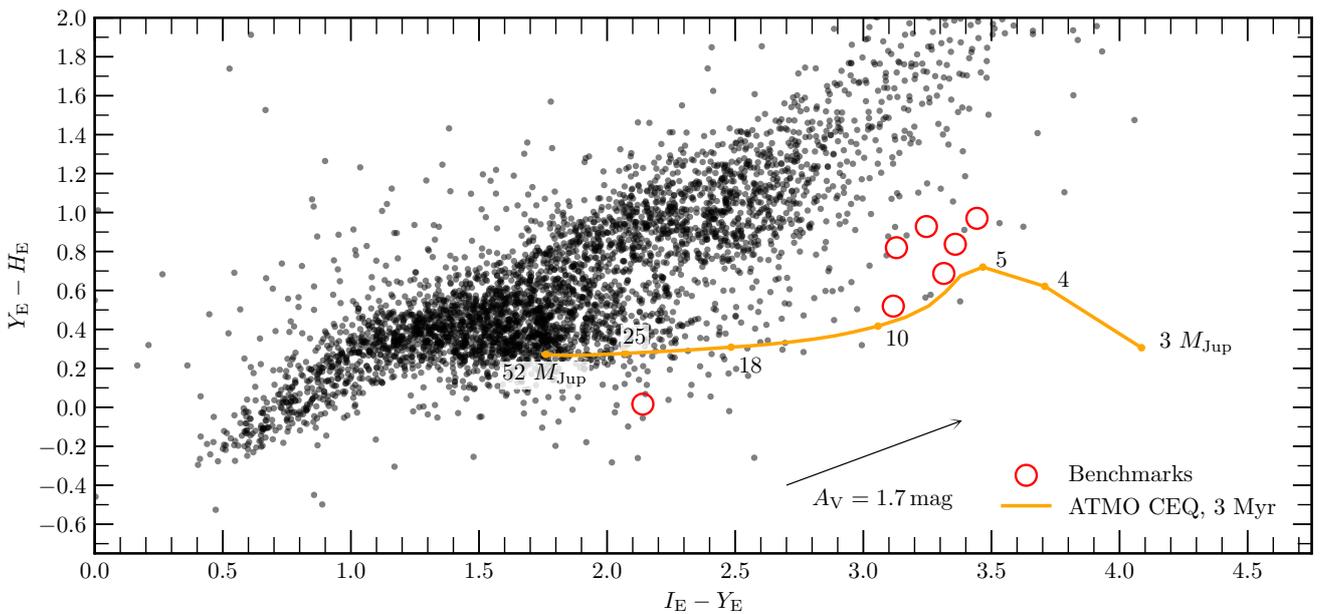
and are well separated from the cloud of background sources, including two very faint objects that extend the sequence to fainter magnitudes than previous surveys. The three brightest objects in the NISP  $J_E$  band were retrieved in the VHS catalogue, and their coordinates were found to agree within 100 mas. This means that they do not have a high proper motion. The coordinates and photometry of these seven new *Euclid* objects of interest identified in the  $\sigma$  Orionis cluster sequence are given in Table A.6.

Further examination of the cluster sequence, its degree of agreement with the ATMO isochrone, and the location of new

candidate members was made in the colour-colour diagram shown in Fig. 5. The coolest benchmarks define a well-separated locus away from the cloud of contaminating sources. The behaviour of the benchmarks is qualitatively fairly well reproduced by the isochrone, although quantitatively, the fit could be improved because the isochrone does not reach as large a  $Y_E - H_E$  colour as observed. The blueing of the isochrone in the  $Y_E - H_E$  colour beyond  $I_E - Y_E \geq 3.5$  is an effect of the appearance of methane in the transition from L- to T-type spectra. The new sources with codes D, E, and G fall within the L-type benchmark



**Fig. 6.**  $I_E$  vs.  $I_E - J_E$  colour-magnitude diagram for the Horsehead part of the FoV (not  $\sigma$  Orionis). The  $\sigma$  Orionis benchmarks are denoted with red circles. A reddening vector is shown as an arrow.



**Fig. 7.**  $I_E - Y_E$  vs.  $Y_E - H_E$  colour-colour diagram for the Horsehead part of the FoV (not  $\sigma$  Orionis). The  $\sigma$  Orionis benchmarks are denoted with red circles. A reddening vector is shown as an arrow.

locus, making them strong FFP candidates. Source F is slightly bluer in  $Y_E - H_E$  than the faintest benchmark, and it is also closer to the isochrone, suggesting that it might be the first L/T transition FFP identified in the  $\sigma$  Orionis cluster. Confirmation of these tentative assessments requires spectroscopy.

To determine the effects of reddening in the selection of substellar candidates, the same cuts as applied to the  $\sigma$  Orionis region were also applied to the Horsehead regions. The CMD and colour-colour diagrams are shown in Figs. 6 and 7, respectively. The separation between the cluster sequence defined by the benchmarks and the cloud of sources is no longer well de-

fined in the CMD, and the locus of benchmarks in the colour-colour diagram is not well isolated. This example shows that it is difficult to select substellar candidates in regions with high interstellar reddening. Future work will address this issue.

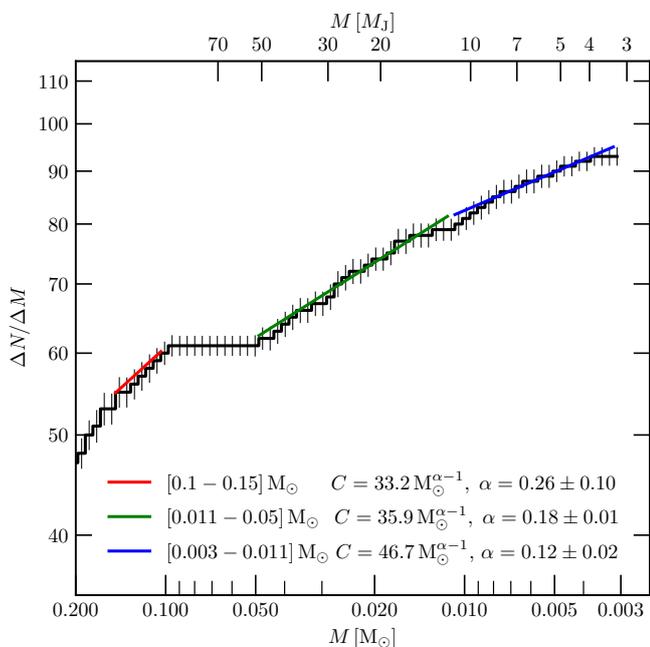
To search for binaries, we show in Fig. B.2 the FWHM values (in pixels) versus aperture magnitudes measured in the VIS images for all the objects under study (benchmarks, confirmed candidates in the cluster sequence, and new discoveries). In addition to the two binary candidates among the benchmarks, one more candidate is found among the confirmed objects and another among the new objects that were found with *Euclid*. The

object labelled G could be the first  $\sigma$  Orionis counterpart to the Jupiter-mass binary candidates reported in the Trapezium cluster (McCaughrean & Pearson 2023), but it needs confirmation with higher spatial resolution images that might be provided by HST optical or JWST near-infrared imaging observations.

## 5. *Euclid* substellar initial mass function of the $\sigma$ Orionis cluster

Our results are used here to revise the very low mass IMF of the  $\sigma$  Orionis cluster and try to extend it deeper into the planetary-mass regime. The *Gaia* sample covers the domain of very low mass stars and *Euclid* provides a continuation into the substellar-mass regime, reaching down to about  $4 M_J$ .

The mass-luminosity relation from the 3 Myr ATMO CEQ models was used for the substellar domain. The PAdova and TRieste Stellar Evolution Code (PARSEC) models (Bressan et al. 2012; Pastorelli et al. 2020) were used for the stellar domain. The IMF of the  $\sigma$  Orionis cluster using the *Gaia*-DR3 membership study by Žerjal et al. (2024), combined with the results of this work, is displayed in Fig. 8. Our results are consistent with a multi-power-law distribution for the IMF.



**Fig. 8.** Combined very low mass *Euclid-Gaia* IMF of the  $\sigma$  Orionis cluster with linear fits in three different mass regions.

A comprehensive study of the IMF within a distance of 20 pc from the Sun has reported a change in the slope in the substellar domain (Kirkpatrick et al. 2024). The authors claimed that the solar vicinity IMF can be expressed as  $dN/dM = C M^{-\alpha}$  with four different values of the power-law exponent for different mass intervals. In particular, we are concerned with the low-mass tail of the IMF, where the slope estimated by Kirkpatrick et al. (2024) steepens from a value of  $\alpha = 0.25$  in the mass range  $0.05 M_{\odot} < M < 0.22 M_{\odot}$  to  $\alpha = 0.60$  in the mass range  $0.01 M_{\odot} < M < 0.05 M_{\odot}$ .

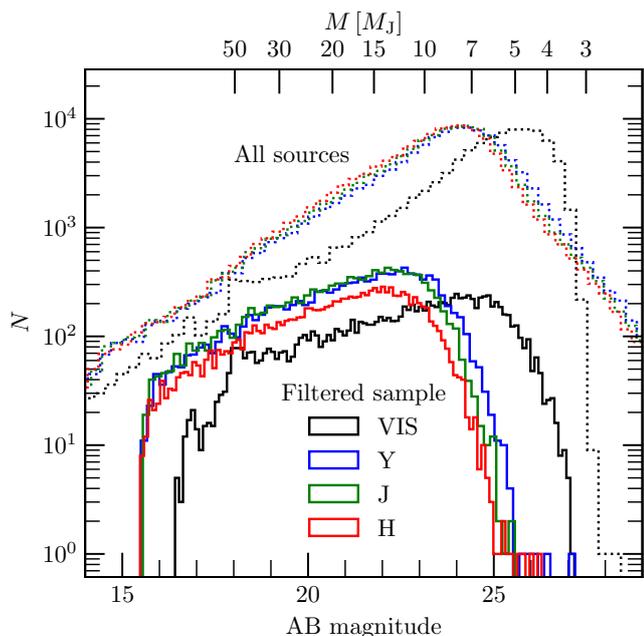
We identified three different mass regimes here: the very low mass stellar domain from 0.15 to  $0.1 M_{\odot}$  with  $\alpha = 0.26 \pm 0.10$ , the brown dwarf domain from 0.1 to  $0.011 M_{\odot}$  with  $\alpha = 0.18 \pm 0.01$ , and the planetary-mass domain from 0.011 to  $0.003 M_{\odot}$  with  $\alpha =$

$0.12 \pm 0.02$ . These values were obtained with the linear fits that are shown in Fig. 8. We excluded from the fits the mass range between  $0.1 M_{\odot}$  and  $0.05 M_{\odot}$  because these objects are too faint to be complete for *Gaia* and too bright for *Euclid*. The error bars quoted for the IMF slopes were estimated by simulations of the effects of age, distance, and photometric uncertainties.

Our  $\sigma$  Orionis IMF results are consistent with the field in the very low mass stellar regime and extend deeper into the substellar regime than the field IMF. We do not confirm a steepening of the substellar IMF at the planetary-mass end. The slope of our IMF in the substellar regime is shallower than that reported in the previous study of the  $\sigma$  Orionis cluster by Peña Ramírez et al. (2012) and also shallower than the IMF study of the solar vicinity by Kirkpatrick et al. (2024), but it is unclear if the difference is significant because there are uncertainties that have not been included in this study. The error bars quoted in our IMF determination only take the internal uncertainty into account when the data were fit with power laws. The comparisons between different substellar IMFs are affected by low number statistics and other uncertainties (e.g. unresolved binaries and mass determination using evolutionary models), particularly at the planetary-mass end. The census of directly imaged FFPs must be increased significantly to investigate the possibility of substellar IMF variations in different environments that could be an indication of specific formation pathways in the planetary-mass domain. These results demonstrate that *Euclid* can play a significant role in the detailed study of the low-mass shape of the IMF, and particularly in shedding light on the formation mechanisms of FFPs. Detailed theoretical models developed by different groups have indicated that the shape of the IMF is a useful indicator of the dominant mode of star formation in a given region (Adams & Fatuzzo 1996; Chabrier 2005; Thies et al. 2015), and that a multi-power-law IMF could arise from the interplay between the mass- and time-dependence of exponential growth in a distribution of accreting protostars (Essex et al. 2020).

The photometric completeness of the *Euclid* substellar IMF of the  $\sigma$  Orionis cluster was assessed using the source number count distribution shown in Fig. 9. Before any filtering of the catalogue, the depth reached with the VIS instrument indicated that the *Euclid* survey provides a complete detection of objects down to a VIS magnitude of about 27 and to NISP magnitudes of about 25. These values are consistent with the  $5\sigma$  values provided by the ERO study of extragalactic fields (Atek et al. 2024). This photometric depth corresponds to  $4 M_J$  for the age and distance of the  $\sigma$  Orionis cluster; but after all the filtering needed to select bona fide point sources, the number of objects retained in VIS started to decline at a VIS magnitude of 25, corresponding to masses of about  $6 M_J$ . From these considerations, we estimate that the *Euclid* substellar IMF completeness limit of this work is located at  $6 M_J$ , and the detection limit is at  $4 M_J$  for the  $\sigma$  Orionis cluster.

The substellar IMF presented here does not take the likely presence of unresolved binaries in our sample into account. To assess the impact of unresolved binaries in our study, we generated random simulations of binaries with a frequency of 20% of equal-mass systems. In the Pleiades cluster, the substellar binary frequency with a semimajor axis in the range 7 to 12 au and mass ratios higher than 0.7 was estimated to be up to 20% in a survey carried out with the HST (Martín et al. 2003). A population of binaries in the  $\sigma$  Orionis cluster like this would remain unresolved with *Euclid*. We recalculated the IMF for each random simulation of unresolved binaries. The average IMF resulting from ten simulations is shown in Fig. B.3. The main effect is that the slopes of the linear fits become steeper because there are



**Fig. 9.** Number counts of *Euclid* sources in the catalogue of the  $\sigma$  Orionis region before and after filtering. The correspondence between VIS magnitudes and masses has been made using the ATMO 3 Myr isochrone.

more substellar objects in the sample and their masses tend to be lower than the unresolved binary system masses.

We note that both the photometric incompleteness of the sample after filtering and the effects of unresolved binaries together contribute to our underestimating of the number of FFPs in our study, particularly at the low-mass end below  $6 M_J$ . We therefore consider our conclusion to be solid that there is no evidence for an IMF cutoff down to the detection limit of this study at  $4 M_J$ .

## 6. Final remarks: Impact of *Euclid* on the study of free-floating planets in star-forming regions

This work is a showcase of the power of the *Euclid* mission to provide the area and depth required to explore the very low mass population, including FFPs of nearby star-forming regions and very young open clusters. In particular, for the well-known  $\sigma$  Orionis cluster, we showed that the sensitivity of the *Euclid* images is capable of probing down to FFPs that could have masses as low as  $4 M_J$  according to theoretical models (for 3 Myr ages) and at a distance of 400 pc. This potential could be compromised by severe contamination from numerous background extragalactic sources if we were not to use stringent selection procedures. Using the *Euclid* data for seven benchmark objects in  $\sigma$  Orionis, we developed a high-purity method to filter out the contamination. This method is valid for regions of low reddening, but it needs additional work to be generalised to regions with any reddening. We note that the *Euclid* NISP spectra will likely play an important role in this effort. The ERO images, catalogues, and spectra processed with the official pipeline are planned to be released in March 2025 and they will enable a reassessment of the results presented here. Furthermore, deeper observations of another region in Orion will be made available to the community. Additionally multi-epoch observations with *Euclid* during the lifetime of the mission, possibly filling gaps

in the cosmological surveys, can enable the study of proper motions and photometric variability that are useful probes for the study of the low-mass population in star-forming regions.

This paper is a showcase of the potential of *Euclid* to explore nearby star-forming regions. The observations presented here provide a first glimpse of the power of *Euclid* to shed light on the long-standing question of the putative low-mass cutoff of the IMF predicted a long time ago by the theory of opacity-limited fragmentation and collapse of molecular clouds. Our IMF for the  $\sigma$  Orionis open cluster extends previous studies to lower planetary masses and suggests that there is no indication that the predicted cutoff at the low-mass end is near the *Euclid* detection limit. Another open question that could be addressed in the future with *Euclid* is the degree of universality of the IMF slope in the planetary-mass regime when comparing different young open clusters, star-forming regions and the field. This work demonstrated the great potential of *Euclid* to determine the substellar IMF down to the FFP regime in nearby star-forming regions and very young open clusters, and it also paves the way to overcome the difficulties associated with the study of very young regions with deep and wide optical and near-infrared space-based imaging observations.

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**Appendix A: Tables****Table A.1.** Benchmark  $\sigma$  Orionis cluster members observed with *Euclid*.

Nickname	RA [hh mm ss.ss]	Dec [deg mm ss.s]	Spectral type
S Ori 28	05 39 23.19	−02 46 55.8	M5.5
S Ori 52	05 40 09.20	−02 26 32.0	L0.5
S Ori 60	05 39 37.50	−02 30 42.0	L2.0
S Ori 62	05 39 42.05	−02 30 31.6	L4.0
S Ori 054017	05 40 17.34	−02 36 22.6	L3.5
S Ori 054000	05 40 00.04	−02 40 33.1	L2.0
S Ori 054037	05 40 37.82	−02 40 01.1	L4.5

**Table A.2.** *Euclid* parameters for  $\sigma$  Orionis benchmark objects. FWHM values are given in pixels.

Parameter	Object						
	S Ori 28	S Ori 52	S Ori 60	S Ori 62	S Ori 054017	S Ori 054000	S Ori 054037
SPREAD_MODEL_I	$1.20 \times 10^{-3}$	$-7.20 \times 10^{-4}$	$3.14 \times 10^{-4}$	$-7.06 \times 10^{-4}$	$2.94 \times 10^{-3}$	$1.82 \times 10^{-3}$	$1.40 \times 10^{-3}$
SPREAD_MODEL_Y	$1.24 \times 10^{-2}$	$6.25 \times 10^{-3}$	$6.96 \times 10^{-6}$	$6.61 \times 10^{-3}$	$7.24 \times 10^{-3}$	$1.48 \times 10^{-4}$	$-2.75 \times 10^{-4}$
SPREAD_MODEL_J	$9.24 \times 10^{-3}$	$3.37 \times 10^{-4}$	$-1.59 \times 10^{-3}$	$-2.14 \times 10^{-3}$	$-5.83 \times 10^{-3}$	$-1.59 \times 10^{-4}$	$-3.76 \times 10^{-3}$
SPREAD_MODEL_H	$6.80 \times 10^{-3}$	$3.26 \times 10^{-3}$	$3.74 \times 10^{-3}$	$5.47 \times 10^{-3}$	$-1.23 \times 10^{-3}$	$-4.61 \times 10^{-3}$	$1.10 \times 10^{-2}$
CLASS_STAR_I	0.98	1	0.81	0.86	0.68	0.76	0.75
CLASS_STAR_Y	0.99	1	1	0.92	0.98	0.98	1
CLASS_STAR_J	1	1	1	0.98	0.98	0.98	0.98
CLASS_STAR_H	1	1	1	0.94	0.98	0.98	0.97
FWHM_IMAGE_I	1.69	2.46	2.39	1.51	1.73	1.69	1.65
FWHM_IMAGE_Y	1.44	1.52	0.78	1.78	1.61	1.59	1.42
FWHM_IMAGE_J	1.83	1.54	0.8	1.46	1.29	1.66	1.37
FWHM_IMAGE_H	1.79	1.56	1.69	1.89	1.64	1.4	1.56
MAG_AUTO_I	18.4631	21.9735	23.7263	23.8577	24.9944	24.2328	24.3397
MAGERR_AUTO_I	0.0005	0.0048	0.023	0.0206	0.0537	0.0268	0.0305
MAG_AUTO_Y	16.3237	18.8565	20.597	20.5435	21.5509	20.8739	21.0935
MAGERR_AUTO_Y	0.001	0.0035	0.012	0.0118	0.0305	0.0215	0.0193
MAG_AUTO_J	16.3058	18.5677	20.1688	20.1503	21.0523	20.4058	20.6629
MAGERR_AUTO_J	0.0008	0.0023	0.0068	0.007	0.0162	0.0119	0.0111
MAG_AUTO_H	16.3073	18.3369	19.7774	19.8562	20.5806	20.0368	20.1653
MAGERR_AUTO_H	0.0008	0.002	0.0051	0.0055	0.0121	0.0089	0.0075
ELLIPTICITY_I	0.048	0.100	0.243	0.049	0.045	0.106	0.028
ELLIPTICITY_J	0.017	0.049	0.023	0.04	0.07	0.107	0.062

**Table A.3.** *Euclid*-based assessment of previously identified candidate members of the  $\sigma$  Orionis cluster and very red sources in the region.

Name	RA	Dec	Comment
	[hh mm ss.ss]	[deg mm ss.s]	
S Ori 69	05 39 18.05	-02 28 54.1	extended
S Ori J053923-021235	05 39 23.28	-02 12 35.0	extended
S Ori J053929-024636	05 39 29.36	-02 46 37.1	high proper motion
S Ori 57	05 39 47.05	-02 25 24.5	high proper motion
S Ori J053956-025315	05 39 56.81	-02 53 14.6	extended
S Ori J054004-025332	05 40 04.48	-02 53 31.9	extended
PBZ2012 J054011-025639	05 40 11.62	-02 56 39.4	high proper motion
S Ori J054014-025146	05 40 14.23	-02 51 46.3	extended
PBZ2012 J054024-024444	05 40 24.32	-02 44 44.3	extended
PBZ2012 J054025-024259	05 40 25.39	-02 42 59.7	extended
PBZ2012 J054026-023100	05 40 26.44	-02 31 00.8	high proper motion
PBZ2012 J054028-025116	05 40 27.99	-02 51 16.7	extended
PBZ2012 J054038-022806	05 40 38.42	-02 28 06.6	extended

**Table A.4.** *Euclid* point-source selection criteria applied in this work. The cut in right ascension, RA, divides the area into two parts: the high-reddening region (RA < 85°1875); and the low reddening region (RA ≥ 85°1875).

Cut No.	Criteria	High-reddening region		Low-reddening region	
		Count after cut	% of catalogue	Count after cut	% of catalogue
1	ra_J_E Cut	124 249	38.04	126 693	38.79
2	-0.011 < SPREAD_MODEL_J_E < 0.014	70 558	21.60	47 630	14.58
3	0.472 < FWHM_IMAGE_J_E < 2.158	24 174	7.40	14 932	4.57
4	0 < ELLIPTICITY_J_E < 0.138	17 423	5.33	10 742	3.29
5	-0.01 < SPREAD_MODEL_H_E < 0.016	14 574	4.81	7944	2.97
6	1.238 < FWHM_IMAGE_H_E < 2.052	12 262	3.87	7018	2.50
7	-0.005 < SPREAD_MODEL_Y_E < 0.017	11 550	3.62	6603	2.30
8	0.461 < FWHM_IMAGE_Y_E < 2.099	10 768	3.34	6208	2.03
9	Drop 99 in any I_E mag	9450	2.89	4663	1.43
10	-0.002 < SPREAD_MODEL_I_E < 0.004	6819	2.09	3445	1.05
11	1.127 < FWHM_IMAGE_I_E < 2.843	6614	2.03	3293	1.01

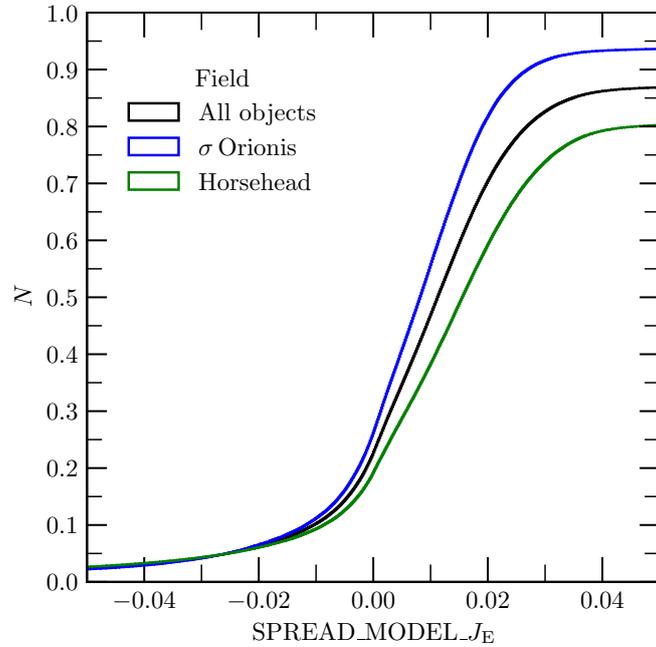
**Table A.5.** *Euclid* photometry of previously known non-benchmark objects in the  $\sigma$  Orionis cluster sequence.

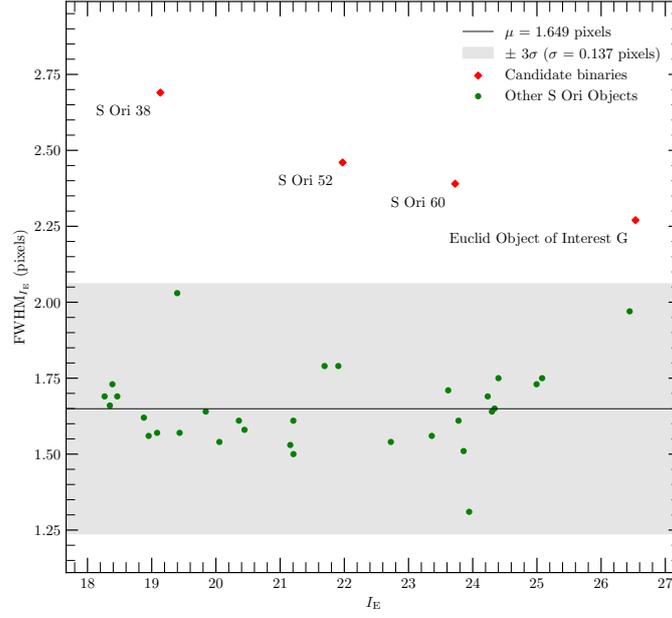
RA (J2000)	Dec (J2000)	$I_E$	$\sigma(I_E)$	$Y_E$	$\sigma(Y_E)$	$J_E$	$\sigma(J_E)$	$H_E$	$\sigma(H_E)$
84°847 645	-2°682 660	20.445	0.002	17.812	0.002	17.583	0.001	17.508	0.001
84°872 332	-2°777 320	21.207	0.003	18.451	0.003	18.196	0.002	18.043	0.002
84°885 072	-2°872 183	24.299	0.027	20.923	0.016	20.547	0.009	20.055	0.006
84°943 614	-2°406 478	21.158	0.003	18.269	0.003	18.127	0.002	17.920	0.002
84°989 081	-2°835 013	23.618	0.016	20.300	0.011	20.028	0.007	19.749	0.006
85°028 991	-2°601 451	22.725	0.008	19.478	0.005	19.124	0.003	18.861	0.003
85°032 282	-2°376 239	23.945	0.022	20.758	0.017	20.284	0.009	19.915	0.007
85°076 609	-2°385 794	20.358	0.002	17.994	0.003	17.216	0.001	16.513	0.001
85°048 215	-2°859 726	24.400	0.039	21.159	0.017	20.872	0.011	20.705	0.010
84°919 110	-2°653 550	18.348	0.001	16.570	0.001	16.416	0.001	16.196	0.001
84°893 058	-2°646 380	18.266	0.001	15.986	0.001	15.967	0.001	15.882	0.001
84°815 680	-2°640 655	18.387	0.001	16.209	0.002	16.075	0.001	16.024	0.001
84°861 922	-2°615 620	18.952	0.001	16.585	0.001	16.452	0.001	16.414	0.001
85°018 897	-2°611 691	18.877	0.001	16.491	0.001	16.351	0.001	16.613	0.001
85°074 216	-2°448 392	19.842	0.002	17.473	0.002	17.312	0.001	17.164	0.001
85°142 016	-2°434 096	20.055	0.002	17.779	0.002	17.424	0.001	17.179	0.001
84°813 607	-2°364 092	19.135	0.001	16.728	0.002	16.615	0.002	16.525	0.002
84°808 099	-2°272 735	21.907	0.005	18.837	0.007	18.606	0.005	18.353	0.004

## Appendix B: Additional figures

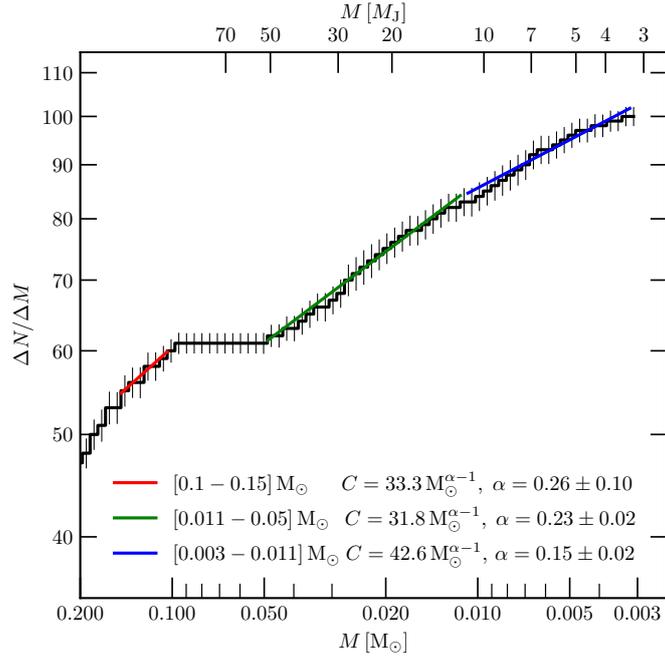
**Table A.6.** *Euclid* objects of interest in the  $\sigma$  Orionis region.

Code	RA (J2000)	Dec (J2000)	$I_E$	$\sigma(I_E)$	$Y_E$	$\sigma(Y_E)$	$J_E$	$\sigma(J_E)$	$H_E$	$\sigma(H_E)$
A	85°162 830	-2°292 707	19.084	0.001	17.184	0.002	16.898	0.001	16.699	0.001
B	84°807 391	-2°529 354	21.692	0.007	18.724	0.006	18.523	0.004	18.361	0.004
C	85°036 499	-2°714 769	23.362	0.019	20.536	0.014	20.091	0.007	19.901	0.007
D	85°119 119	-2°851 646	23.779	0.025	20.545	0.011	20.211	0.007	19.840	0.005
E	84°892 801	-2°981 698	25.081	0.110	21.951	0.067	21.499	0.037	21.264	0.030
F	85°146 780	-2°918 538	26.444	0.194	22.897	0.095	22.670	0.061	22.286	0.042
G	84°818 225	-2°395 095	26.536	0.221	23.098	0.134	22.469	0.062	22.243	0.051

**Fig. B.1.** Cumulative distribution of spread model values for the *Euclid*  $J_E$  band. The distribution of values in the low-reddening part corresponding to the  $\sigma$  Orionis cluster is sharper than in the high-reddening part.



**Fig. B.2.** *Euclid* VIS FWHM (in pixels) versus  $I_E$  apparent magnitude for objects confirmed by *Euclid* to be in the  $\sigma$  Orionis cluster sequence. Both the FWHM and  $I_E$  photometry values come from the ERO catalogue. Four objects were found to have FWHM values larger than the mean value of cluster members (more than  $3\sigma$  significance) and hence are considered as possible binaries that deserve further scrutiny. Two of them are benchmark objects, namely (S Ori 52 and S Ori 60), one is a known object (S Ori 38), and the faintest one is a new discovery (*Euclid* object of interest G).



**Fig. B.3.** Unresolved binary-corrected very low mass *Euclid-Gaia* IMF of the  $\sigma$  Orionis cluster with linear fits in three different mass regions. A 20% unresolved binary frequency of equal mass binaries has been assumed in the simulations.