

## Cluster Difference Imaging Photometric Survey. III. An Open Cluster With a 250 pc Halo

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### ABSTRACT

Recent analyses of the Gaia data have reported the existence of diffuse stellar populations surrounding nearby open clusters. The stars in these “halos” could have escaped from the cores of the cluster, or they could be remnants of a star formation complex that has since dispersed. They could also be field stars—false positives from overly aggressive clustering algorithms. In this study, we focus on a 250 pc halo reported around the  $\approx 120$  Myr open cluster NGC 2516. The classical tidal radius of the cluster is  $\sim \text{XX pc}$ . Using photometry from Gaia, rotation periods from TESS, and lithium measurements from Gaia-ESO and GALAH, we find that the halo of NGC 2516 is real and coeval with the core. Two in three kinematically selected halo members 25–250 pc from the cluster center show rotation periods consistent with a gyrochronological age of 120 Myr. Stars in the inner 25 pc show higher period detection rates than the halo (73% vs. 66%), but both vastly exceed our field star comparison sample ( $\text{XX } \%$ ). The rotation rate and lithium abundance are also anti-correlated at fixed stellar mass, as is the case with comparable clusters. This work expands the set of confirmed NGC 2516 members by a factor of  $\approx 2$ , and quantifies the degree to which Gaia-based analyses can identify dispersed stellar populations against a background of field star contaminants. We highlight implications for spectroscopic survey targeting, open cluster dispersal, and planet searches around young stars.

**Keywords:** stellar ages (1581), stellar associations (1582), open clusters (1160), stellar rotation (1629)

### 1. INTRODUCTION

In the traditional picture of star formation molecular clouds go gravitationally unstable, and collapse into little knots. The knots produce groups of stars close to each other. The resulting “open star clusters” are, as with any first-order guess, spherical.

How does the cluster evolve? The answer depends on the total stellar mass. The smallest 90% of star clusters disperse during the “embedded phase” (CITE Lada & Lada 03, Krumholz 19 ARAA). This is driven mostly by *process A* (CITE). The more massive clusters make it maybe 100 Myr. Maybe a bit longer. Their evaporation is thought to be driven by collisions with molecular clouds (CITE, Spitzer 1958, maybe Sec 7.2 of Ryden), and the galactic tide (CITE), and *process A*, and *process B*. Of course, the expected evaporation time should depend on factors including the mass of the cluster itself, and how many high-mass (O and B) stars form, since their winds [and maybe supernovae] clear out most of

the cloud, and the initial density of the gas cloud to begin with.

Assuming that the cluster achieves virial equilibrium, stellar fly-bys then conspire to segregate the stellar mass distribution within the cluster, evaporating the lowest mass stars soonest ( $2T+U=0$ ,  $U=-GM/r$ , assuming equipartition of the specific “thermal energy” per star, then  $kT = 0.5mv^2$  at lower masses requires higher velocities).

Identification of the stars that disperse into the galactic field is an important task for understanding the conditions under which stars and star clusters form, and for understanding how they subsequently evolve. For instance, how does the process of radial migration across the galactic disk affect cluster dispersal? Did the Sun form in an open cluster? If so, how massive was its cluster, and is there any hope at identifying the stars that formed near the Sun? Qualitatively, the dispersal of open clusters also provides perhaps the best test case for the concept of “chemical tagging”, aka. “galactic archaeology” (CITE). If you can’t chemically tag stars that are kinematically associated, why would you be able to do so once they’ve dispersed throughout the galactic disk?

Outside of the issue of star formation, identifying the remnant halos of open clusters is important for a separate project:

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that of discovering young transiting planets. Young transiting planets are hard to find because young stars are rare (CITE), and often reside in crowded regions of the sky (CITE). If the halos of nearby star clusters can be reliably identified, this could expand the census of nearby sub-Gyr stars by a factor of 2 or 3 (CITE). A fortuitous benefit of searching for planets in cluster environments is that issues with stellar crowding are also alleviated.

Recent clustering studies using Gaia have begun to report the identification of structures that could correspond to low-density halos of stars that may have evaporated from open clusters (e.g., Kounkel+19, Kounkel+20, Meingast+21). However, different clustering methods on the Gaia data tend to give different results (CITE: Hunt & Reffert 2020). Employing say Gaussian Mixture Modelling, or any analogous method that requires “clusters” to be ellipses in phase-space (position or velocity) unsurprisingly yields open clusters that are roughly elliptical. Some unsupervised clustering methods lead to comparable “roughly elliptical” results (Cantat-Gaudin et al. 2018, hereafter CG18). Other unsupervised methods such as HDBScan (e.g., (Kounkel & Covey 2019, hereafter KC19)) have been found to yield additional structures, particularly in lower density regions such as the Psc-Eri stream (CITE: Meingast+18, Curtis+19, Newton+21, but reword bc discovery didn’t use HDBScan), but also more generally around many open clusters (Kounkel & Covey 2019). Unsupervised approaches that incorporate physical constraints like imposing a maximum velocity dispersion on putative members yield similar results, potentially with higher purity (Meingast+21).

We’ve recently been making TESS light curves of age-dated stars across the sky, as part of a Cluster Difference Imaging Photometry Survey (CDIPS, CITE Bouma+19). Our analysis of Cycle 1 (Sectors 1-13) yielded light curves of 483,407 candidate cluster members in the Southern Ecliptic hemisphere, available on MAST<sup>1</sup>. Based on rotation periods, ≈25% appear to be bona fide cluster members.

As part of a broader project of identifying a large and clean sample of young stars for a transit search, we focus in this paper on a modest question: in just a single rich southern open cluster, is the cluster halo coeval with the core? The cluster we chose for this analysis was NGC 2516, since it is young ( $\sim 120$  Myr) and close ( $d \approx 400$  pc) enough to facilitate rotation measurements using TESS, and some degree of spectroscopic analysis. We want to know: is the halo real? To what extent can we use Gaia alone to reliably identify age-dated needles in the haystack of boring field stars? And more generally, what are the implications for the evolution of open clusters if they do have halos?

Section 2 presents the astrometric data from Gaia, and clarifies our usage of the terms “core” and “halo”. Section 3 age-dates the halo of NGC 2516, based on Gaia photometry (Section 3.1), TESS gyrochronology (Section 3.2), and lithium depletion (Section 3.3). In Section 4 we discuss the

implications of this analysis for NGC 2516 specifically and stellar spin-down and open cluster evolution generally. Section 5 gives our conclusions.

## 2. A 250 PC HALO AROUND A CORE?

### 2.1. *Gaia Astrometry*

**Emphasize that figure 1 does not clearly tell us whether or not the halo is really distinct from the field, by eye.**

We chose the stars to focus on based on previously reported memberships of NGC 2516, available in the literature. While a number of pre-Gaia catalogs were available, the purity and accuracy of the Gaia-derived results are expected to be the current state of the art. We therefore adopted what we viewed as the most interesting clustering samples to compare: those of Cantat-Gaudin et al. (2018) (CG18) and Kounkel & Covey (2019) (KC19)<sup>2</sup>. While we could have performed our own clustering analysis based on the Gaia data, such an effort would be replicating the work of these investigators. And why would our clustering methods be better than theirs? We opt instead to use their studies as starting points.

CG18 reported 1106 candidate members of NGC 2516, brighter than  $G = 18$  mag. Kounkel & Covey (2019) reported 3003 candidate members, and included stars up to  $\approx 1$  mag fainter. Each study used unsupervised clustering based on the second Gaia Data Release, detailed in Appendix A.

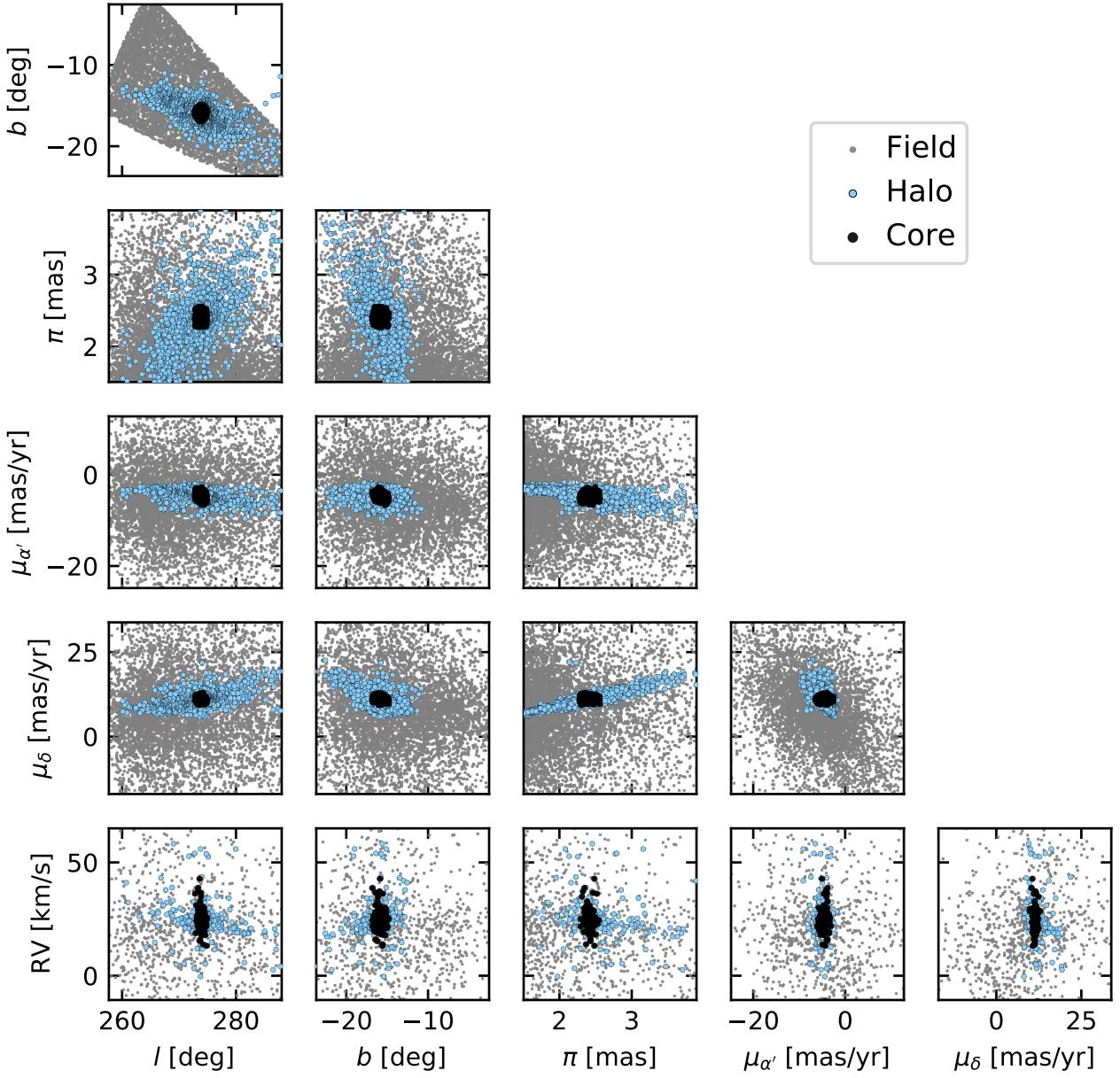
Figure 1 shows the cluster members reported by each study. The CG18 members are all within a few degrees of the cluster center, while the KC19 members span tens of degrees. In physical units, this corresponds to a size difference of XX pc versus YY pc. This difference is somewhat tautological, because CG18 did not extend their search for members out to tens of degrees from the cluster center, since their clustering algorithm relied on the contrast between cluster and field stars in the astrometric space of  $(\mu_{\alpha'}, \mu_{\delta}, \pi)$ . Nonetheless, the membership catalog of CG18 echoes that of many previous investigators (CITE, CITE, CITE), and is consistent with the general *visual* impression that one has when looking at NGC 2516 visually: it seems to be at most  $X^\circ$ , and not a big stream. This discrepancy begs the question. What is the true structure of NGC 2516? Are the core and halo truly coeval?

To answer these questions, we adopt the CG18 stars as candidate “core” members and the KC19 stars as candidate “halo” members. If a star is in both lists, it is a “core” member. 1091 of the 1106 core members are in both lists. This leaves 1912 candidate members in the halo. Concatenating the two lists yields 3,018 candidate members.

In this work, we also define a set of nearby field stars in the “neighborhood” of NGC 2516. Based on the observed distribution of halo members, we draw these stars randomly from

<sup>2</sup> A third sample was also recently reported by Meingast et al. (2021). Although the results of this study were made publicly available too late to be included in our analysis, 1577 of the 1860 Meingast et al. (2021) sources (85%) were included in the Kounkel & Covey (2019) sample. A complete set of NGC 2516 members could very well include some of the newly reported candidate members from Meingast et al. (2021).

<sup>1</sup> <https://archive.stsci.edu/hlsp/cdips>



**Figure 1.** Reported components of NGC 2516 in position and velocity space. The “core”, identified by Cantat-Gaudin et al. (2018) using Gaia DR2, is visually coincident with where you would think the cluster is if you looked at it through a pair of binoculars. The “halo” was identified by Kounkel & Covey (2019) using a less restrictive membership assignment algorithm (discussed in the appendices). The “field” is a set of randomly drawn and non-overlapping stars within a  $(\alpha, \delta, \pi)$  cone centered on the cluster.

the following “cube” in right ascension, declination, and parallax:

$$\alpha [\text{deg}] \in [108, 132], \quad (1)$$

$$\delta [\text{deg}] \in [-76, -45], \quad (2)$$

$$\pi [\text{mas}] \in [1.5, 4.0]. \quad (3)$$

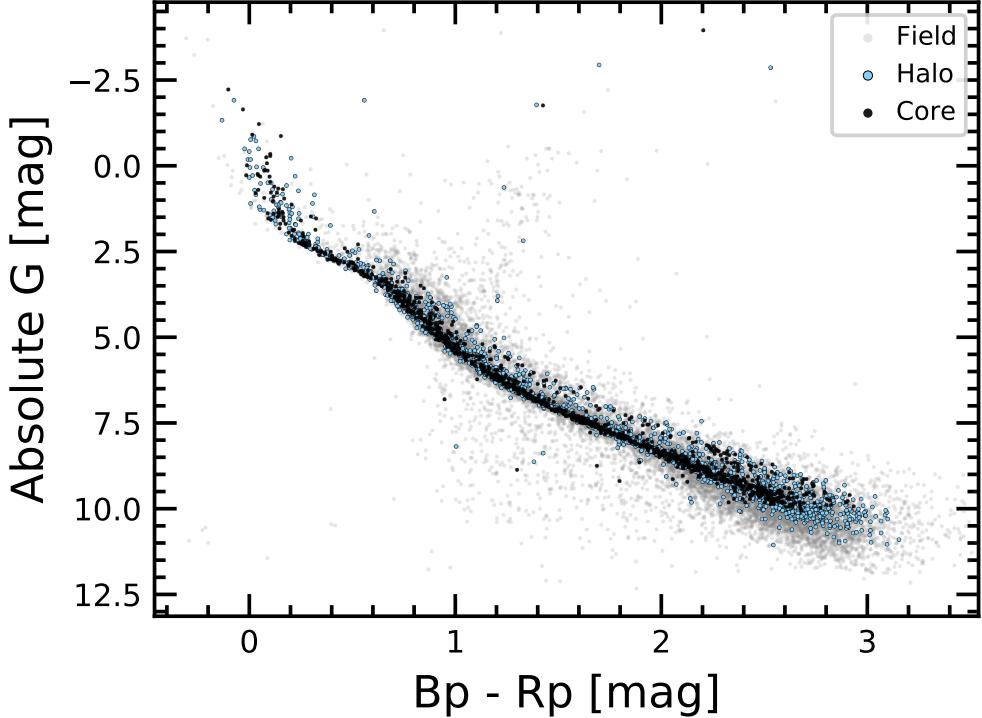
We imposed a magnitude limit of  $G = 19$  mag, and ran the queries using the `astroquery.gaia` module (CITE). We allowed the number of stars in the comparison sample to exceed that in the cluster sample by a factor of  $\approx 5$ , to ensure broad sampling of stellar masses and evolutionary states. We

also required the comparison sample to not overlap with the cluster sample, which led to the omission of 1.1% of the stars drawn over the volume noted above.

### 3. AGE-DATING THE HALO OF NGC 2516

#### 3.1. HR Diagram from Gaia

The first check on whether this membership assignment is plausible was already performed by CG18, KC19, and more recently by Meingast et al. (2021). That check is to see whether the HR diagrams of the cluster members support the claim that they are coeval.



**Figure 2. HR diagram of NGC 2516, using Gaia EDR3 photometry.** The core (black) shows a clean sequence consistent with stars with a fixed age and metallicity, and varying mass. The halo (blue) is similar, though somewhat noisier. The faintest M dwarfs in the core and halo are brighter than in the field star comparison sample (gray), consistent with these stars having not yet reached the ZAMS.

Figure 2 presents similar results to what these investigators have already found. The core members of the cluster show a clean sequence consistent with stars with a fixed age and metallicity, and varying mass. The halo members show a roughly consistent main sequence, but with somewhat greater scatter. One possible explanation for this scatter is that the halo is more contaminated by field stars. Another possible explanation is differential reddening. The halo is reported to span  $20^\circ$  on-sky, and varies in position from about  $b = -12^\circ$  to  $b = -20^\circ$ , with the stars closest to the galactic plane also being further from the Sun by up to 200 pc (Figure 1). Empirical evidence for differential reddening is discussed further in Appendix C. A priori, both field star contamination and differential reddening could well play a role.

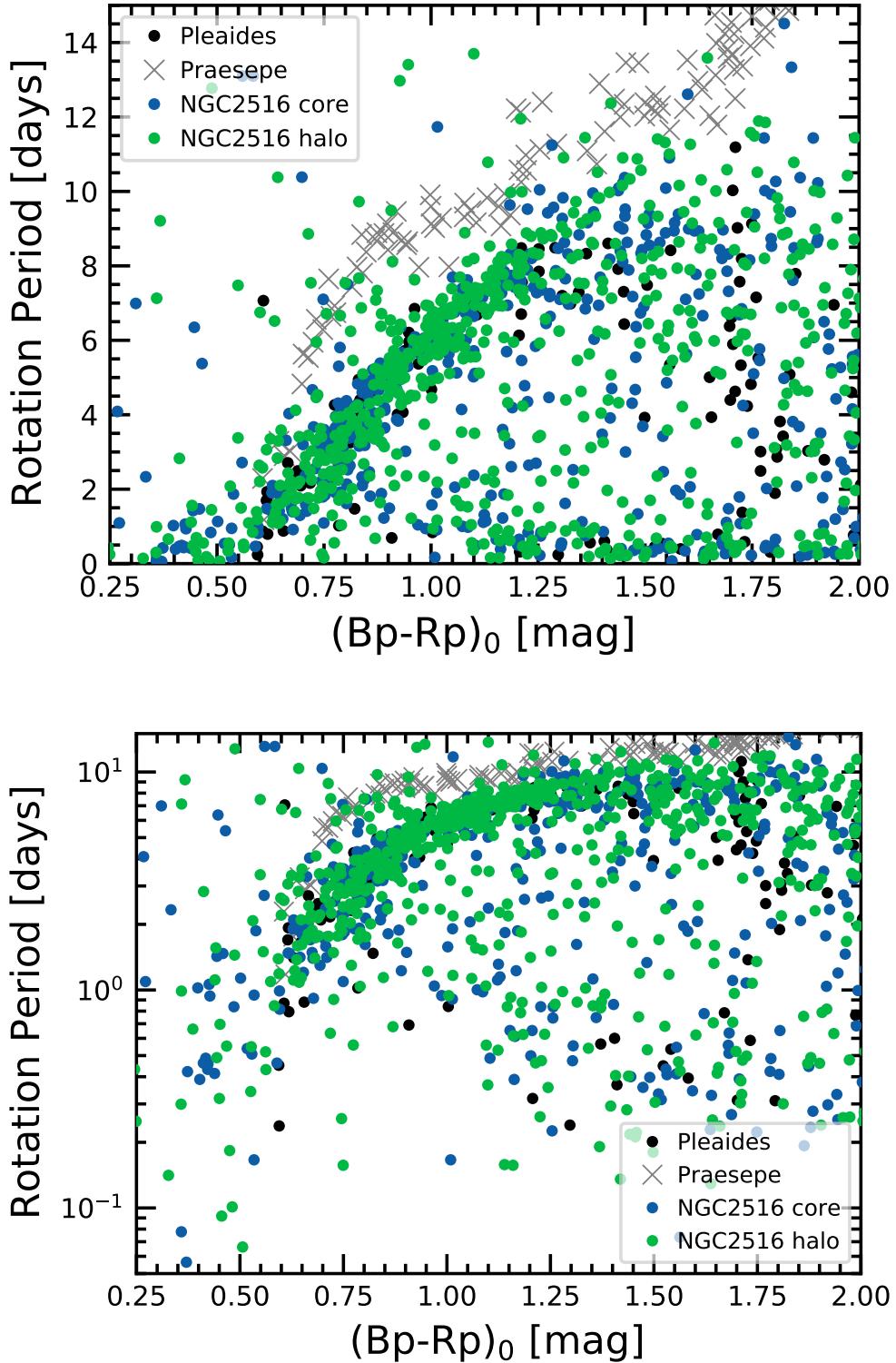
Comparing these HR diagrams to the PARSEC isochrone models, we find that X, Y, and Z. In particular, “the faintest M dwarfs in the core and halo are brighter than in the field star comparison sample, consistent with these stars having not yet reached the ZAMS.” This is consistent with the main-sequence turn-off being at  $Bp - Rp \approx 0.05$ , which implies an age of XXX. The resulting photometric age we calculate for the core is XXX. For the halo, the claimed age from photometry is YYY. Applying the same procedure to the field star comparison sample, we get an age of ZZZ.

### 3.2. Rotation from TESS

Duly motivated, we collected light curves from TESS photometry for YYYY of the ZZZZ cluster members.

First, we collected the XXXX Gaia DR2 source\_ids corresponding to the core and halo members. For each source, we first retrieved all available CDIPS light curves, on a per-sector basis. Then, we detrended the systematics in each sector individually, and stitched together the resulting light curves before searching for the periodicity. Some details regarding our detrending approach are discussed in Appendix B. After applying a detrending step aimed at removing systematic trends, we proceeded with a few small cleaning steps aimed at improving the purity of the rotation period measurements: we masked 0.7 days at the beginning and end of each spacecraft orbit, and ran a sliding standard-deviation rejection window over the light curve, which removed any outlying points within  $\pm 3 \times \text{MAD}$  of the median in each window.

We then measured the rotation period of the resulting light curve. We used the the aperture radius that, based on theoretical expectations, was expected to give the optimal balance between light from the target and background-light (CITE Sullivan15). This typically resulted in an aperture radius of either 1 or 1.5 pixels. To measure the periods, we used the periodogram implementations in astrobase, in particular the Stellingwerf PDM periodogram (CITE), along with the more traditional Lomb-Scargle (CITE). We recorded the top five periodogram peaks from each method, and their corresponding powers. Finally, as a check on crowding, we also recorded the number of stars within the aperture of equal



**Figure 3. The core and halo of NGC 2516 in the space of rotation period and Gaia color.** The *top* plot shows periods against a linear scale, while the *bottom* shows them against a logarithmic scale.

brightness to the target stars, and of brightness with 1.25 and 2.5 TESS magnitudes of the target star.

Figure 3 shows the resulting rotation periods. The points on this plot are the 1,276 light curves for which the peak Lomb Scargle periodogram period was below 15 days, the LS power exceeded 0.08, and at most one equal-brightness companion was within the aperture. These selection criteria are entirely heuristic. But splitting the sample into the “core” and the “halo”, they suggest that the halo is real.

The resulting gyrochronology age we find for the core is XXX. For the halo, the claimed age from gyrochronology is YYY. Applying the same procedure to the field star comparison sample, we get an age of ZZZ.

*Comparison sample*—To provide a basis for comparison, we also opted to search the “calibration” light curves ( $Rp < 13$ ) that were created as a part of the CDIPS project. Over the southern sky (Sectors 1-13 of TESS), this corresponded to a sample of 9,619,784 stars. Cross-matching these against 13,843 randomly drawn stars in the neighborhood of NGC 2516 yielded 2,212 unique stars, with 10,314 sector-specific TESS light curves.

### 3.2.1. Kinematics $\otimes$ Rotation

How far away from the core, in position and velocity space, does the halo actually extend? We can explore this by cross-matching the rotator sample against 3,018 Gaia DR2 kinematic candidate members.

Figure 4 shows the result. An important nuance in interpreting this plot is that we show only stars with  $0.5 < (Bp - Rp)_0 < 1.2$  for which our TESS pipeline successfully made detrended light curves. In other words—the base sample is the stars for which we could have plausibly detected a rotation period. Faint stars with  $Rp > 16$  were beyond our light curve selection limit, and crowded stars (*e.g.*, near saturated stars in the cluster center) do not appear. We selected the color limit above based on Figure 3, since the density of period detections seems to decrease once  $(Bp - Rp)_0 \gtrsim 1.25$ , *i.e.*, for spectral types later than  $\approx$ K4V. Our expectation is that completion effects become important for fainter stars. At the distance of NGC 2516, a K4V star has  $T \approx 14.5$ , for which our reductions of the TESS images yield a precision of  $\approx 7$  mmag per half-hour exposure (Bouma et al. 2019b). **The AMPLITUDES of the rotation signals are like 10-100 mmag (CITE REBULL 2020, FIGURE 10).**

Qualitatively, the fraction of kinematic members with TESS-detected rotation periods seems like it may increase with increasing distance from the halo core—both in position and in velocity space. To quantify this, we computed the relevant distances in physical coordinates. This entailed first transforming from  $(\alpha, \delta, \pi)$  to galactocentric  $(X, Y, Z)$  which we did assuming the AstroPy v4.0 coordinate standard (CITE). We then converted the on-sky proper motions to physical units by dividing by the distance of each star. We then computed the SEPARATIONS of all of these positions and 2d-velocities from the “median core member”, which was selected by taking CG18 members with member-

ship probability exceeding 70%. Again, we only considered stars for which we could have plausibly detected a rotation period — the same color and observability limits discussed above were also applied.

The results are shown in Figure 5. The halo extends to about 250 pc in physical space, and out to at least 10 of km/s in tangential velocity space. Meingast et al. (2021) by comparison required a physically motivated cut in tangential velocity space of 1.5 km per sec. This probably improves purity, but clearly doesn’t get everthing for completeness.

### 3.3. Lithium from Gaia-ESO and GALAH

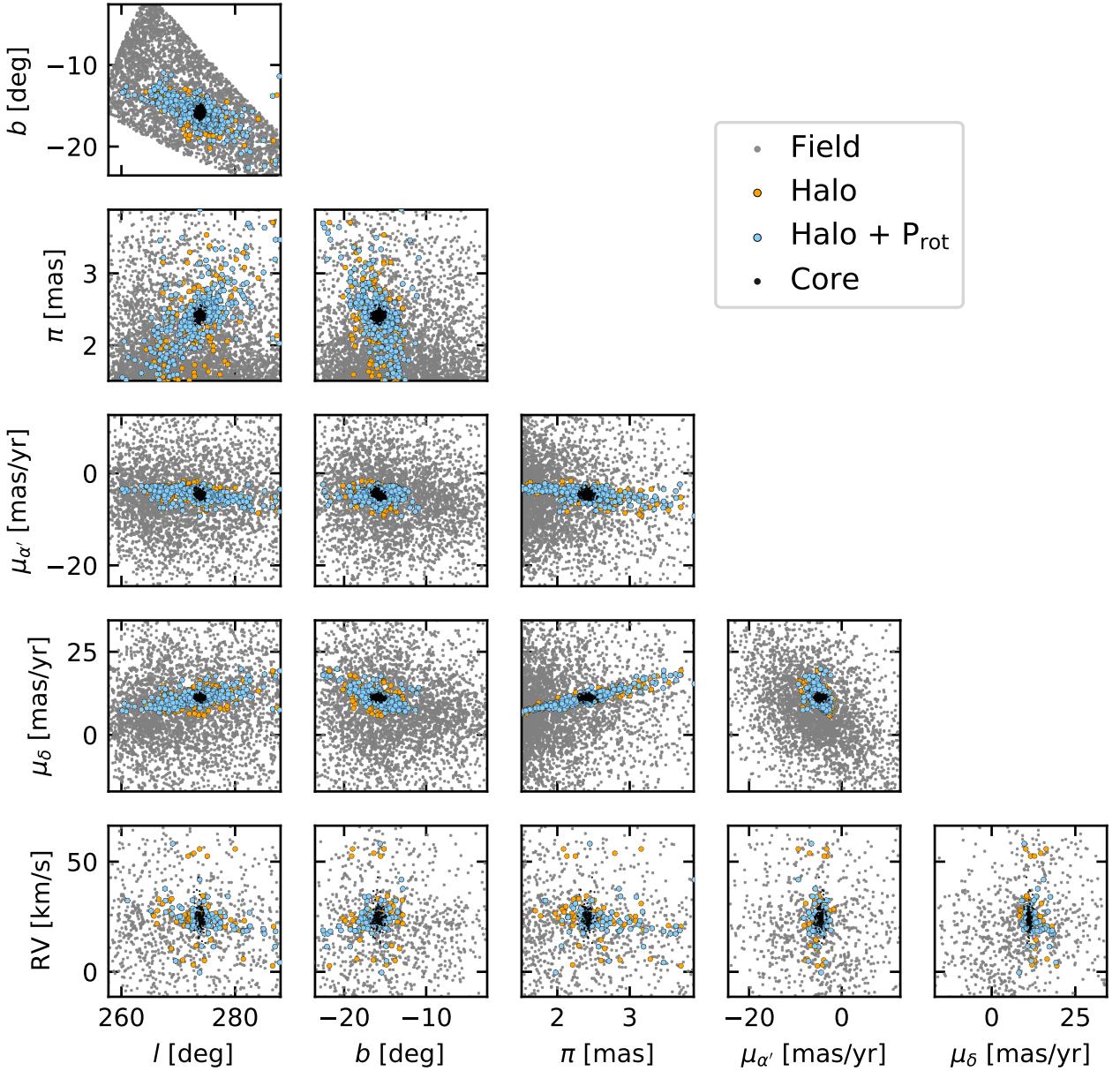
The third and final approach we took for age-dating the stellar population was using the lithium depletion technique (CITE, CITE, CITE).

Reviewing the literature, two spectroscopic datasets for NGC 2516 seemed particularly important: Gaia-ESO (Randich et al. 2018) and GALAH DR3 (Buder et al. 2020). The target selection and results from each survey were as follows.

Gaia-ESO selected *cluster candidates* to be observed with the GIRAFFE and UVES spectrographs based on previously reported literature members and publicly available optical and NIR photometry. This target selection approach included many stars in the spatial proximity of previously known members. Since the possible existence of the NGC 2516 halo was not known at the time of targetting, very few “halo” stars are in their ultimate sample. For NGC 2516, Randich et al. (2018) ultimately reported stellar parameters (including lithium equivalent widths and metallicities) for 796 candidate members. Cross-matching against our kinematic list of 3,018 candidate members by position and imposing a  $0.^{\circ}5$  maximum separation limit yields 492 kinematic members for which a Gaia-ESO spectrum was acquired and stellar parameters were reported. 15 of these (all with  $(Bp - Rp)_0 > 2.0$ ) are spurious matches based on the Gaia color and GES effective temperature, and we remove them. This yields 477 stars, of which 436 are in the core, and 41 are in the halo. This ratio is primarily caused by the Gaia-ESO targetting selection function.

The GALAH DR3 target selection process is discussed in detail by Buder et al. (2020). The most relevant aspects for our projects are that the “main” survey targeted  $12.0 < V < 14.0$  stars at  $\delta < +10^{\circ}$ , provided they were at least ten degrees from the galactic plane. The survey is spatially inhomogeneous<sup>3</sup>. Special targetting for stars in the TESS southern continuous viewing zone, and for known open cluster members was also performed. We identified the candidate NGC 2516 members for which spectra had been obtained by searching the GALAH\_DR3\_main\_allstar\_v1 catalog, after excluding stars with the stellar parameter bit flags 1, 2, 3. This excludes spectra with unreliable broadening, low S/N, and unreliable wavelength solutions (see Table 6

<sup>3</sup> See the footprint at <https://www.galah-survey.org/news/announcing-galah-dr3>



**Figure 4.** Gaia-based components of NGC 2516 in position and velocity space, cross-matched against the rotators.

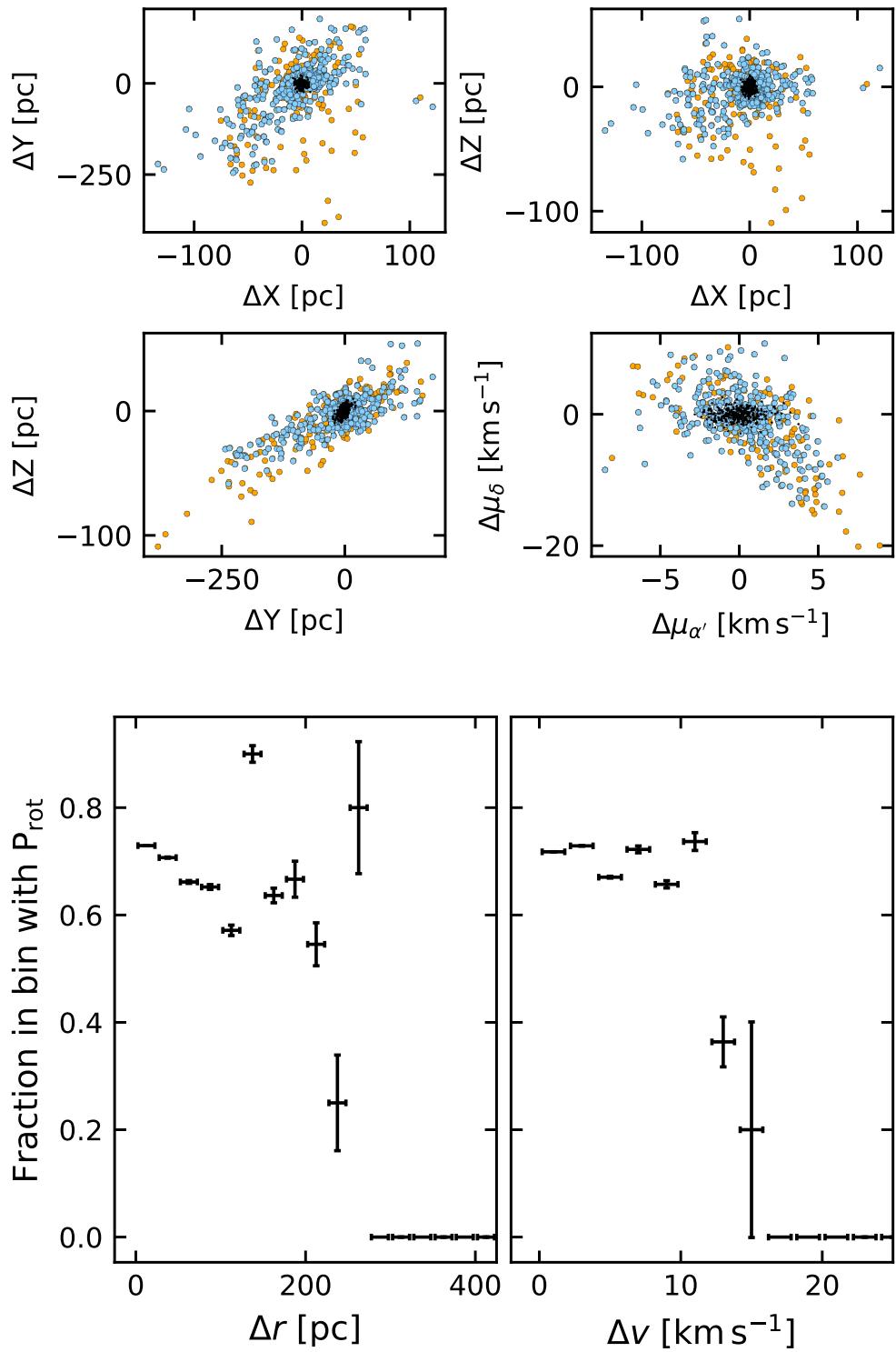
of Buder et al. 2020). Since our main focus is measuring equivalent widths for the Li 6708 Å line, these were the most relevant bit flags for our purpose. Of our 3,018 candidate NGC 2516 members, 106 had spectra in GALAH DR3. 51 were in the “core”; 55 were in the “halo”.

We downloaded the GALAH DR3 spectra for all 106 entries by doing PROCESS X. We then measured the lithium equivalent widths using PROCESS Y. We then concatenated the GALAH DR3 and Gaia-ESO results together.

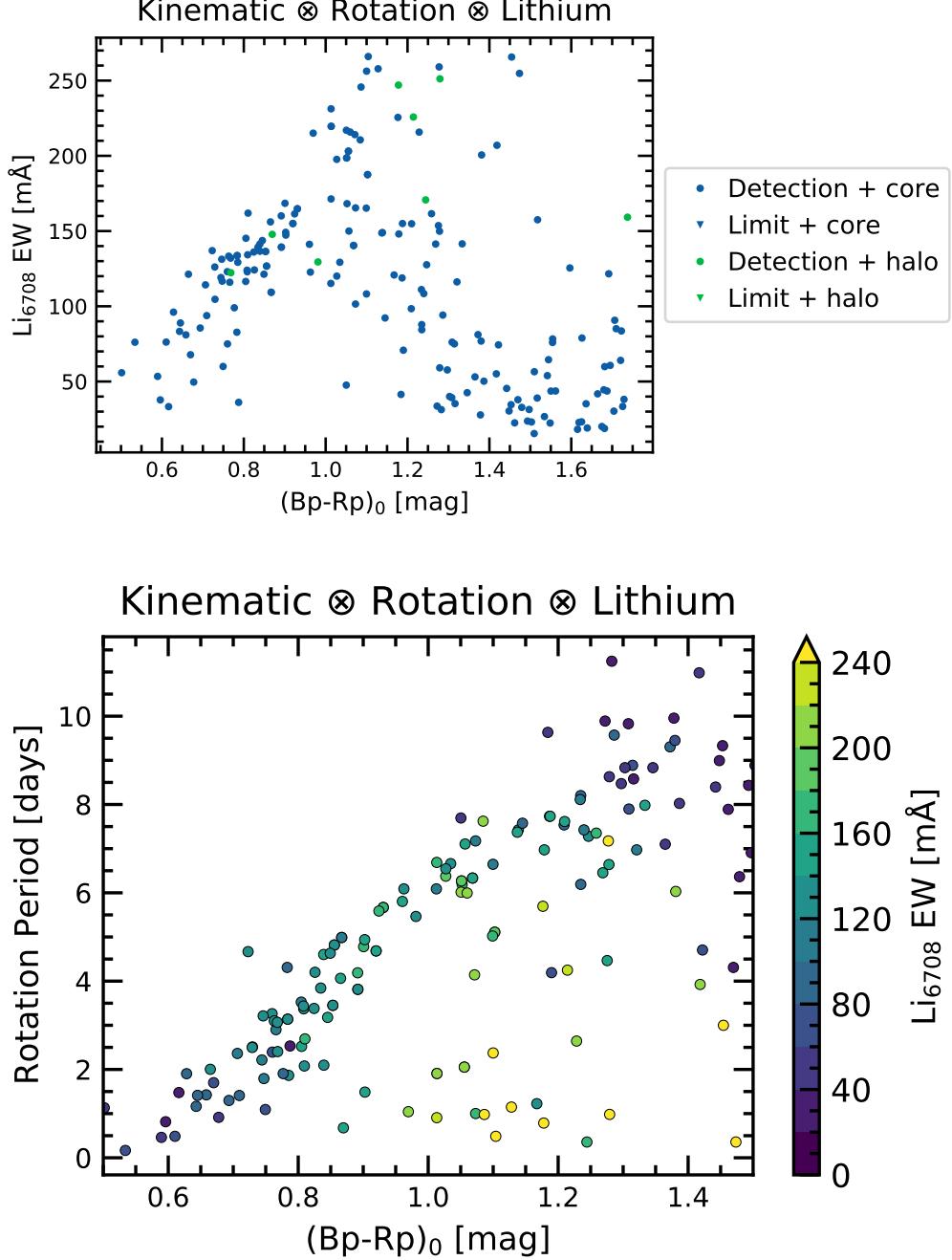
Figure 6 shows the results. At fixed stellar mass (and age), the rapid rotators tend to show elevated lithium equivalent widths. This effect is mostly apparent in the K dwarfs. Similar trends in the Pleiades were noted nearly three decades ago by Soderblom et al. (1993). More recent studies have

found comparable results in the Pleiades, the Psc-Eri stream, and M 35 (Bouvier et al. 2018; Arancibia et al. 2020; Jeffries et al. 2020). The fact that we see the same trend across the core and halo of NGC 2516a) supports the conclusion that the halo is coeval with the core, and  $b$ ) suggests that the lithium-rotation correlation is not explained by environmental effects such as the density of the cluster during its embedded phase, but is instead tied to physical processes acting on all low-mass pre-main sequence stars.

Both internal and external processes have been suggested to explain the lithium-rotation trend (CITE see the recent review by Bouvier+20). One explanation based in the stellar interior could be that the convective mixing efficiency is anticorrelated with the surface rotation (e.g., CITE Siess +



**Figure 5. Gaia-based components of NGC 2516 in position and velocity space, cross-matched against the rotators, but now in physical units.** Top: relevant projections. Bottom: binned versus 3d position and 2d velocity difference. Bins have width 25 pc in position, and 2.0  $\text{km s}^{-1}$  in velocity.



**Figure 6.** Lithium equivalent widths in NGC 2516, plotted against extinction-corrected color (*top*), and the combination of rotation period and extinction-corrected color (*bottom*).

Livio 1997, Baraffe+2017). Another possibility could be that stronger magnetic fields in the star’s interior inhibit convection (READ e.g., Ventura+98, Chabrier+07, Somers + Pinsonneault 2014). An external process that might also be important is the effect of star-disk magnetic locking during the PMS phase (CITE: magnetic braking). Longer disk lifetimes would lead to the star’s outer convective zone being locked for longer while the radiative core contracts. The resulting differential rotation and rotational mixing could drive

the lithium depletion (CITE: Bouvier 08, Eggenberger+12). We have no preference between these possibilities—we simply note that the NGC 2516 sample could be another helpful data point in distinguishing them.

## 4. DISCUSSION

### 4.1. How did the halo form?

“The stars in these halos could have escaped from the cores of the cluster, or they could be remnants of a larger and lower-

density star formation complex that has since dispersed.” Another possibility is *triggered star formation*.

#### 4.2. Are the “very slow rotators” bona fide members?

Unsure. They are not isotropically distributed around the cluster... so either triggered star formation (CITE, CITE), or they’re actually field stars.

#### 4.3. What is the contamination fraction in the halo? Does it change vs. location?

#### 4.4. Mass differences between center and outer reaches?

#### 4.5. Fast and blue rotators: are we going faster than other clusters?

### 5. CONCLUSION

We analyzed X, Y, Z. Our main results are as follows.

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**Software:** astrobase ([Bhatti et al. 2018](#)), astropy ([Astropy Collaboration et al. 2018](#)), astroquery ([Ginsburg et al. 2018](#)), cdips-pipeline ([Bhatti et al. 2019](#)), corner ([Foreman-Mackey 2016](#)), IPython ([Pérez & Granger 2007](#)), matplotlib ([Hunter 2007](#)), numpy ([Walt et al. 2011](#)), pandas ([McKinney 2010](#)), scipy ([Jones et al. 2001](#)), wotan ([Hippke et al. 2019](#)).

**Facilities:** Astrometry: Gaia ([Gaia Collaboration et al. 2016, 2018](#)). Imaging: Second Generation Digitized Sky Survey, SOAR (HRCam; [Tokovinin 2018](#)). Spectroscopy: CTIO1.5m (CHIRON; [Tokovinin et al. 2013](#)), Photometry: TESS ([Ricker et al. 2015](#)).

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## APPENDIX

### A. CLUSTERING METHOD DETAILS

[CG18](#) applied a procedure that yielded what we call “the core”. Their procedure was to first query a Gaia DR2 cone around the previously reported RA and dec of the cluster, and within  $\pm 0.5$  mas of its previously reported distance. The outer radius of their cone was either  $r_2$  from MWSC (CITE Kharchenko 2013), or twice the “cluster radius” listed by DAML/Dias (CITE). No proper motion cut was applied. They then applied an unsupervised classification scheme called UPMASK to  $G < 18$  mag stars within this cone (CITE). The steps of UPMASK are first to perform a k-means clustering in the “astrometric space”  $(\mu_{\alpha'}, \mu_{\delta}, \pi)$ . Then, a “veto” step is applied to assess whether the groups of stars output from the k-means clustering are or are not more concentrated than a random distribution. This is implemented by “comparing the total branch length of the minimum spanning tree connecting the stars with the expected branch length for a random uniform distribution covering the investigated field of view”. “To turn this yes/no flag to a membership probability, [Cantat-Gaudin et al. \(2018\)](#) then redraw new values of  $(\mu_{\alpha'}, \mu_{\delta}, \pi)$  for each source based on the listed value, uncertainty, and covariance. After a certain number of redrawings, the final probability is the frequency with which a given star passes the veto”. In the case of NGC 2516, this yielded a reported “ $\approx 50$ ” within which half of the cluster members were found to be within  $0.496^\circ$ . When we selected candidate NGC 2516 members from the results of [CG18](#), we opted to include all candidate members with reported membership probability exceeding 10%. While this seems *a priori* low, our results (**SECTION XXX**) show that this “membership probabiltiy” severely underestimates the purity of the [CG18](#) sample for NGC 2516. Their false positive rate across the sample is more like 1-5%.

[KC19](#) applied a different unsupervised clustering method to the 5-dimensional Gaia DR2 data (omitting radial velocities, due to their sparsity). Their selection function (see their Section 2) yielded  $\approx 2 \times 10^7$  stars, mostly within  $\approx 1$  kpc and typically with  $G < 18$  mag. Their clustering algorithm, which was run on this entire stellar sample, was the “hierarchical density-based spatial clustering of applications with noise” (HDBSCAN, CITE McInnes17). The classical DBSCAN algorithm “identifies clusters as overdensities in a multi-dimensional space in which the number of sources exceeds the required minimum number of points within a neighborhood of a particular linking length  $\epsilon$ . HDBSCAN does not depend on  $\epsilon$ ; instead it condenses the minimum spanning tree by pruning off the nodes that do not meet the minimum number of sources in a cluster and reanalyzing the nodes that do. Depending on the chosen algorithm, it would then either find the most persistent structure (through the excess of mass method), or return clusters as the leaves of the tree (which results in somewhat more homogeneous clusters). In both cases it is more effective at finding structures of varying densities in a given data set than DBSCAN.” “The two main parameters that control HDBSCAN are the number of sources in a cluster and the number of samples. The former is the parameter that rejects groupings that are too small; the latter sets the threshold of how conservative the algorithm is in its considerations of the background noise (even if the resulting noisy groupings do meet the minimum cluster size). By default, the sample size is set to the same value as the cluster size, but it is possible to adjust them separately.” Regarding membership probabilities, [KC19](#) did not report continuous membership probabilities, instead opting for the binary “member” or “not”.

### B. DETRENDING DETAILS

In “detrending” for our general variability search, our goal was to preserve astrophysical variability, while removing systematic variability. One particular concern for the TESS light curves is systematic variability at the timescale of the 14-day satellite orbit, mostly induced by scattered light from the Earth and Moon.

We therefore turned to the principal components (i.e., the eigenvectors) calculated following the procedure described by [Bouma et al. \(2019a\)](#). In brief, these vectors are computed using a set of “trend stars” selected from across each CCD according to ad-hoc heuristics that (hopefully) lead them to be dominated by *systematic* variability (Sec 3.7.2).

The principal component vectors, also referred to as the eigenvectors, are rank-ordered by the degree of variance that they predict in the training set (of “trend stars”).

We then posit that any given target star’s light curve is described as a linear combination of the eigenvectors. Optionally, we also considered the inclusion of additional systematic vectors that could affect the light curve, such as the CCD temperature, the flux level measured in the background annulus, and the centroid positions of the stars on the CCDs. These can be treated as additional “features” in the linear model.

To determine the coefficients of the linear model after the full set of eigenvectors (plus optionally “sytematic” vectors) had been assembled, we explored two possible methods: ordinary least squares, and ridge regression. Ridge regression is the same as ordinary least squares, except it includes an L2 norm with a regularization coefficient. The regularization coefficient that best applied for any given target light curve was solved for using a cross-validation grid search, using `sklearn.linear_modelRidgeCV` (CITE).

Each target light curve was mean-subtracted and normalized by its standard deviation, as were the eigenvectors. The linear problem was then solved numerically, and the light curve was reconstructed by re-adding the original mean, and re-multiplying by the standard deviation to ensure that the variance of the light curve did not change.

We found that the choice of using ordinary least squares versus ridge regression did not seem to significantly affect the resulting light curves. In other words, the inclusion (or lack thereof) of a regularization term did not strongly alter the best-fitting coefficients. In the spirit of “KISS”, we opted to use ordinary least squares.

A few other choices seemed to be more important:

- *To smooth, or to not smooth the eigenvectors.* Ideally, the eigenvectors should be smooth in time. They should not contain residuals from *e.g.*, eclipsing binaries that snuck their way into the template set, and they should also not be intrinsically noisier than the target star. If either of these is the case (and we found that it sometimes was), it can induce extra variability into the PCA “detrended” light curves. To address this problem, we opted to smooth the eigenvectors using a time-windowed filter (with a “biweight” weight scheme, implemented in `wotan` by Hippke et al. (2019); window length 1 day, eval 6). One issue with this is that systematic sharp features (captured *e.g.*, in “spike vectors”) no longer are captured, so they end up in the “PCA detrended” light curves. They can then be filtered out (*e.g.*, using rolling outlier rejection), and we prefer this approach to having systematic features being *injected* by the PCA detrending.
- *How many eigenvectors to use.* A larger number always leads to greater whitening. In Bouma et al. (2019a), we performed a Factor Analysis cross-validation to determine the number of eigenvectors to use. The typical number adopted based on this analysis was 10–15. While this approach should in theory prevent over-fitting, in our experience, for stellar rotation it still often lead to distorts the signals, especially for rotation signals with small amplitudes and periodicities of  $\gtrsim 3$  days. (Shorter signals typically are not distorted, since the eigenvectors do not contain the high-frequency content that leads to the distortions). For the present analysis, we therefore impose the maximum number of eigenvectors to be 5.
- *Which supplementary systematics vectors to use.* We considered using the BGV, CCDTEMP, XIC, YIC, and BGV vectors, packaged with the CDIPS light curves. We found that the background value measured in an annulus centered on the aperture, BGV, tended to produce the best independent information from the PCA eigenvectors, and so we adopted it as our only “supplementary” trend vector. We opted to not smooth it (in hopes that it would provide direct complement to the smoothed PCA vectors; 1 sharp vector containing literally the background information, plus 5 smooth vectors).

For every “target star”, we then decorrelated the raw (image-subtracted and background-subtracted) light curve using a linear model with ordinary least squares.

### C. DIFFERENTIAL REDDENING

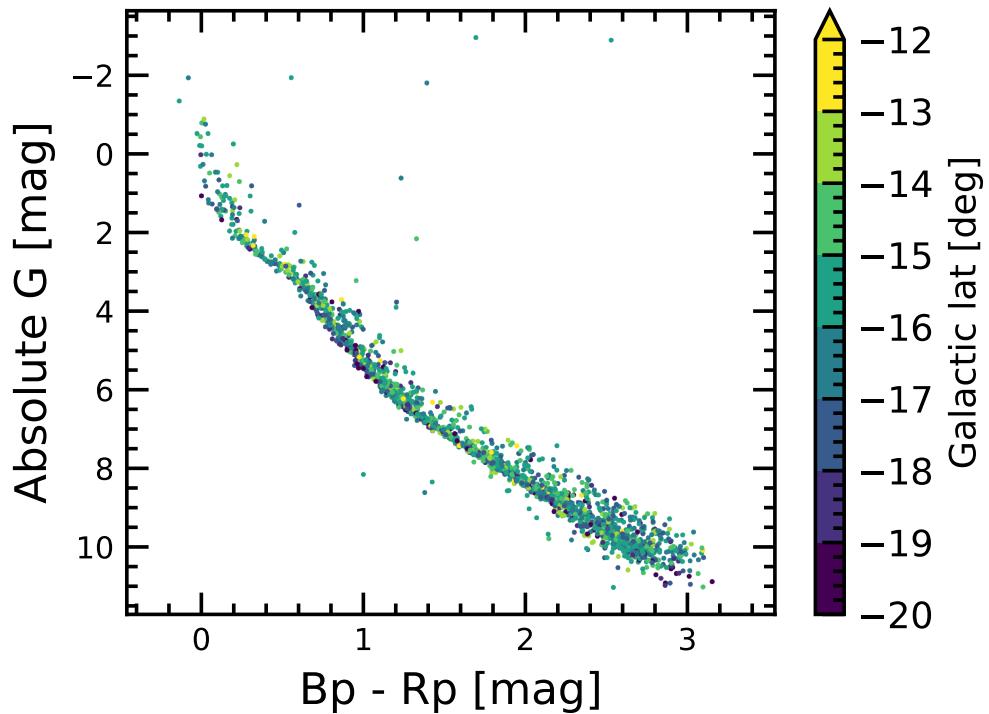
Figure 7.

### D. ROTATION $\otimes$ RUWE

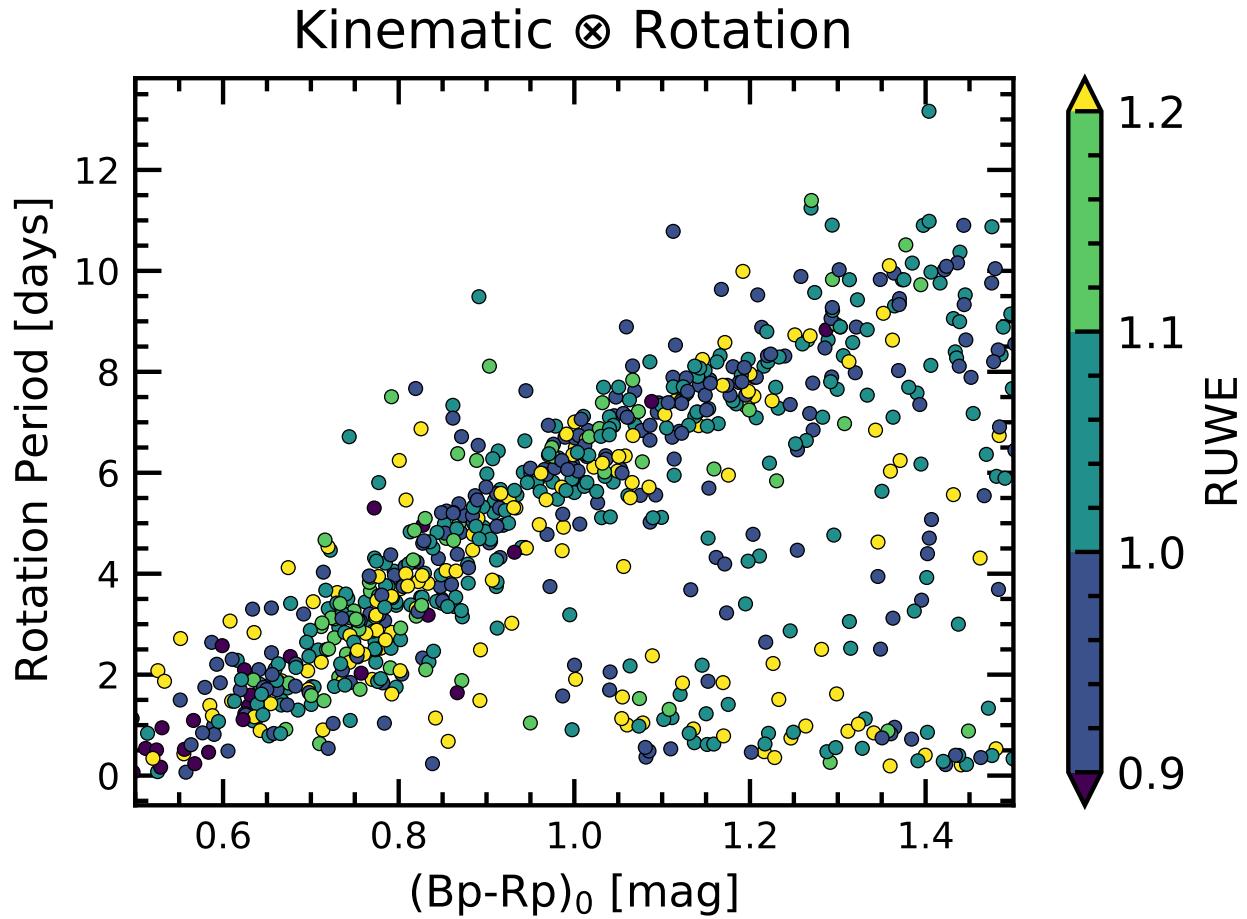
Figure 8.

### E. KINEMATICS $\otimes$ ROTATION IN EDR3

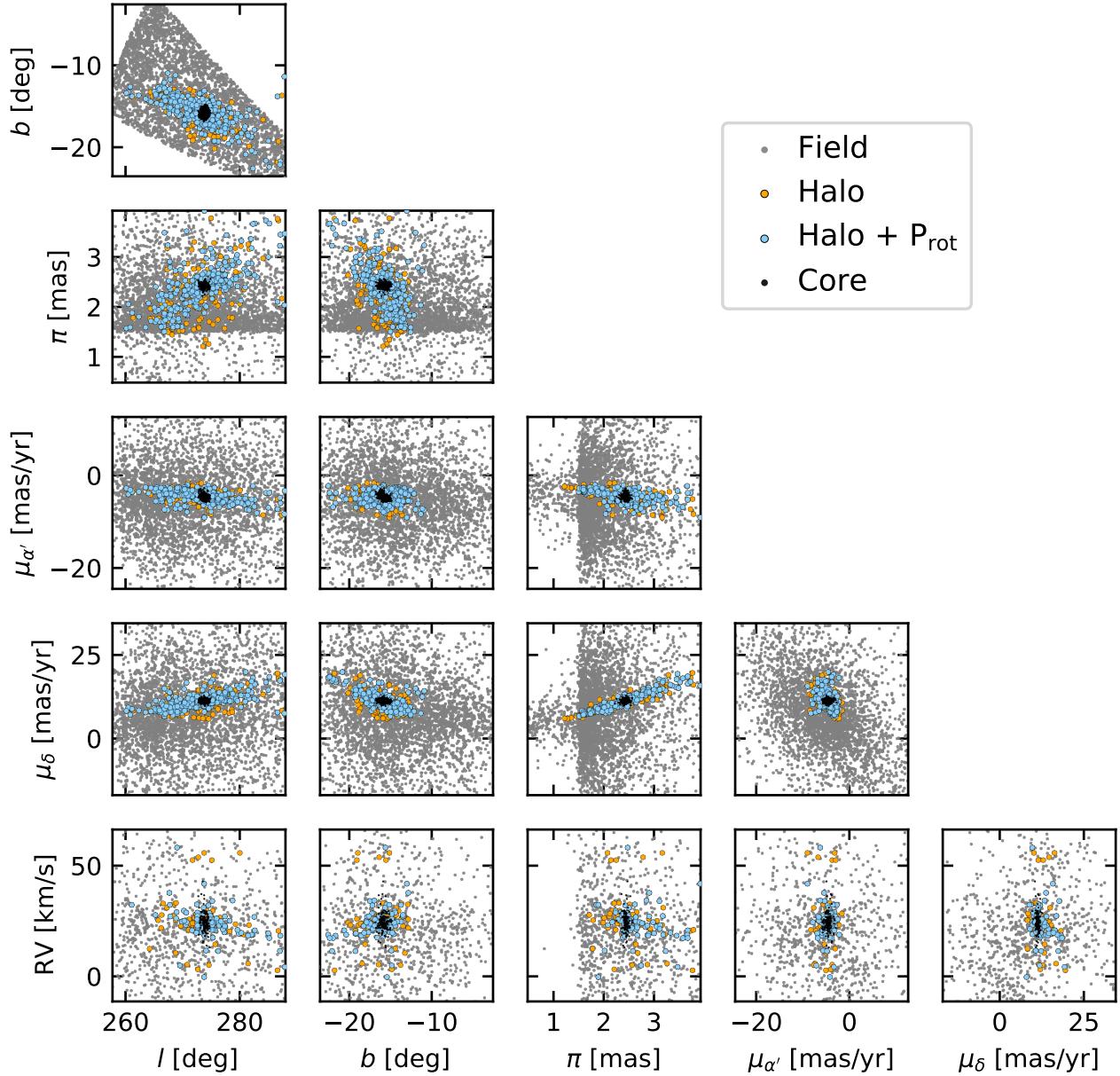
How did we do? Figure 9 lets us check with a more precise astrometric solution.



**Figure 7. HR diagram of NGC 2516, using Gaia EDR3 photometry.** Bottom: Reported members of the halo, as a function of galactic latitude. Can the additional scatter in the halo be understood through differential reddening? **Maybe.**



**Figure 8. Rotation versus color, colored by RUWE.** Looks like on the slow sequence, there's more yellow at the bottom?



**Figure 9.** Gaia-based components of NGC 2516 in position and velocity space, cross-matched against the rotators. Analog of Figure 4, but showing EDR3 kinematics.