

HSC-XXL: Baryon budget of the 136 XXL groups and clusters[†]

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Abstract

We present our determination of the baryon budget for an X-ray-selected XXL sample of 136 galaxy groups and clusters spanning nearly two orders of magnitude in mass ($M_{500} \sim 10^{13} - 10^{15} M_{\odot}$) and the redshift range $0 \lesssim z \lesssim 1$. Our joint analysis is based on the combination of Hyper Suprime-Cam Subaru Strategic Program (HSC-SSP) weak-lensing mass measurements, XXL X-ray gas mass measurements, and HSC and Sloan Digital Sky Survey multiband photometry. We carry out a Bayesian analysis of multivariate mass-scaling relations of gas mass, galaxy stellar mass, stellar mass of brightest cluster galaxies (BCGs), and soft-band X-ray luminosity, by taking into account the intrinsic covariance between cluster properties, selection effect, weak-lensing mass calibration, and observational error covariance matrix. The mass-dependent slope of the gas mass–total mass (M_{500}) relation is found to be $1.29^{+0.16}_{-0.10}$, which is steeper than the self-similar prediction of unity, whereas the slope of the stellar mass–total mass relation is shallower than unity; $0.85^{+0.12}_{-0.09}$. The BCG stellar mass weakly depends on cluster mass with a slope of $0.49^{+0.11}_{-0.10}$. The baryon, gas mass, and stellar mass fractions as a function of M_{500} agree with the results from numerical simulations and previous observations. We successfully constrain the full intrinsic covariance of the baryonic contents. The BCG stellar mass shows the larger intrinsic scatter at a given halo total mass, followed in order by stellar mass and gas mass. We find a significant positive intrinsic correlation coefficient between total (and satellite) stellar mass and BCG stellar mass and no evidence for intrinsic correlation between gas mass and stellar mass. All the baryonic components show no redshift evolution.

Key words: galaxies: clusters: intracluster medium — galaxies: stellar content — gravitational lensing: weak — X-rays: galaxies: clusters

1 Introduction

Galaxy groups and clusters are self-gravitating objects with total mass between $\sim 10^{13} M_{\odot}$ and $\sim 10^{15} M_{\odot}$. They contain diffuse thin plasma, galaxies and dark matter. The diffuse gas, referred to as hot baryon, is observed by X-ray satellites or the Sunyaev–Zel’dovich (SZ) effect. The cold baryons reside mostly in galaxies, the stellar component of which can be observed by optical and/or (near)-infrared telescopes. Galaxies are mainly classified as central brightest cluster galaxies (BCGs) or satellite galaxies. Based on the hierarchical structure formation model, objects form via gravitational collapse of a large volume and thus collect baryons into their halo potentials. Therefore, in the absence of dissipation, the baryon mass fraction is expected to be close to the universal average, Ω_b/Ω_m , measured from cosmic microwave background (CMB) experiments

(e.g., White et al. 1993; Evrard 1997; Ettori 2003). Moreover, the cold and hot baryons affect each other through non-gravitational interactions such as star formation, cluster mergers, and energy feedback processes by active galactic nuclei (AGNs) and supernovae (SN).

Recent numerical simulations (e.g., McCarthy et al. 2011; Young et al. 2011; Planelles et al. 2013; Le Brun et al. 2014; Martizzi et al. 2014; Wu et al. 2015; Sembolini et al. 2016a; Barnes et al. 2017a; McCarthy et al. 2017; Farahi et al. 2018b, 2020; Henden et al. 2020) showed that the radiative processes convert gas to stars and significantly affect the evolution of the baryonic components. The details highly depend on AGN models and radiative codes (e.g., McCarthy et al. 2011; Le Brun et al. 2014; Sembolini et al. 2016b). In general, the star formation rate is more efficient in groups on the scale of $\sim 10^{13} M_{\odot}$ than in massive

clusters of $\sim 10^{15} M_{\odot}$. Furthermore, AGN feedback in groups is energetic enough to expel hot gas out from their relatively shallow gravitational potentials. It is expected that the baryon contents depend on the halo mass. Therefore, a cluster sample covering as wide a mass range as possible provides us with a unique opportunity to understand baryonic physics and its relationship with cluster properties.

The XXL Survey (Giles et al. 2016; Lieu et al. 2016; Pacaud et al. 2016; Pierre et al. 2016; Pompei et al. 2016; Adami et al. 2018; Guglielmo et al. 2018) is one of the largest observing programs undertaken by XMM-Newton, covering two distinct sky areas for a total of 50 square degrees down to a sensitivity of $6 \times 10^{-15} \text{ erg cm}^{-2} \text{ s}^{-1}$ for point-like sources ([0.5–2] keV band). Nearly 400 galaxy clusters and groups have been detected (Adami et al. 2018) over a wide range of nearly two orders of magnitude in mass (10^{13} – $10^{15} M_{\odot}$) up to $z \sim 2$. The XXL cluster sample is optimal (Eckert et al. 2016; Adami et al. 2018; Sereno et al. 2020; Umetsu et al. 2020; Willis et al. 2021) for studying the baryon budget of groups and clusters.

Eckert et al. (2016) investigated the gas mass fraction for 100 clusters and the stellar mass fraction for 34 clusters from the XXL first cluster catalog (DR1; Pacaud et al. 2016). Each cluster mass was estimated through their X-ray temperature, calibrated with weak-lensing masses for a subset of 38 clusters covered by the Canada–France–Hawaii Telescope Legacy Survey (CFHTLS; Lieu et al. 2016). They found that the total baryon fraction within r_{500} falls short of Ω_b/Ω_m by about a factor of two. Here, the subscript 500 denotes that the mean enclosed density is 500 times the critical density of the Universe at the cluster redshift.

The Hyper Suprime-Cam Subaru Strategic Program (HSC-SSP; Aihara et al. 2018a, 2018b, 2019; Bosch et al. 2018; Coupon et al. 2018; Furusawa et al. 2018; Huang et al. 2018a; Kawanomoto et al. 2018; Komiyama et al. 2018; Miyazaki et al. 2018b; Nishizawa et al. 2020) is an on-going wide-field optical imaging survey composed of three layers of different depths (Wide, Deep, and UltraDeep). The Wide layer is designed to obtain five-band (*grizy*) imaging over 1400 deg². The survey footprint significantly overlaps with the northern sky of the XXL Survey. The HSC-SSP Survey has excellent imaging quality ($\sim 0''.7$ seeing in the *i*-band) and reaches a depth of $r \lesssim 26$ ABmag, enabling the measurement of weak-lensing masses and photometry of the XXL clusters in the overlapped footprint.

Umetsu et al. (2020) measured weak-lensing masses for the 136 XXL clusters in the HSC-SSP survey footprint using the HSC-SSP shape catalog (see details in Mandelbaum et al. 2018a, 2018b). They found that the CFHTLS weak-lensing masses, M_{500} , are on average $34\% \pm 20\%$ higher than the HSC-SSP ones. Sereno et al. (2020) studied the multivariate scaling relations of X-ray luminosity,

temperature, gas mass, and hydrostatic mass for 118 XXL clusters. They measured the gas mass within an overdensity radius, r_{500}^{Eckert} , which is computed with an iterative procedure using the surface brightness profile and the f_g – M_{500} relation from Eckert et al. (2016). However, they used the HSC-SSP weak-lensing masses (M_{500}^{WL} ; Umetsu et al. 2020) and investigated the scaling relation between the gas mass $M_g(< r_{500}^{\text{Eckert}})$ and the weak-lensing mass $M_{500}^{\text{WL}}(< r_{500}^{\text{WL}})$ defined at different radii. Furthermore, Sereno et al. (2020) did not consider the mass of stellar components in the scaling relation analysis. Therefore, it is vitally important to measure the gas mass and the stellar mass using the same overdensity radius as the weak-lensing mass and investigate the gas mass, stellar mass, and total baryon mass fractions in a self-consistent manner.

This paper investigates the gas and stellar mass fractions of the 136 XXL clusters, which are consistently measured within the overdensity radii r_{500} determined by weak-lensing masses (Umetsu et al. 2020). We employ Bayesian forward modeling, following Sereno (2016) and Sereno et al. (2020), to study multivariate scaling relations. The error covariance matrix, including error correlation induced by the same apertures of the weak-lensing masses, is fully propagated into the scaling relation analysis. Our analysis considers both selection effect and weak-lensing mass calibration. Data analysis is described in section 2; results are presented in section 3, discussed in section 4, and summarized in section 5. The paper adopts cosmological parameters of $\Omega_{m,0} = 0.28$, $\Omega_{\Lambda,0} = 0.72$, and $H_0 = 70 \text{ km s}^{-1} \text{ Mpc}^{-1}$.

2 Data analysis

2.1 XXL cluster sample

The parent cluster sample consists of spectroscopically confirmed X-ray-selected systems of class C1 and C2 drawn from the XXL second data release (DR2) catalog (see details; Adami et al. 2018). The C1 class has a high purity rate (the fraction of false detections is $\sim 5\%$) with respect to spurious detections or blended point sources (Adami et al. 2018). The C2 class consists of fainter, hence less-well characterized, objects and allows up to 50% contamination by misclassified point sources. On average, the C2 clusters have lower masses than the C1 at fixed redshift. The C2 clusters used in this study are those clusters that could be spectroscopically confirmed by using currently available galaxy redshifts (from the literature and the XXL spectroscopic surveys). Hence, the C2 selection function is, strictly speaking, currently undefined. This paper uses the 83 C1 and 53 C2 spectroscopically confirmed clusters (for a total of 136 clusters) found in the region of overlap between

the HSC-SSP and XXL surveys (25 deg²). This is the same sample definition used in Umetsu et al. (2020). Umetsu et al. (2020) measured weak-lensing masses for the 136 XXL clusters using the HSC-SSP shape catalog (Mandelbaum et al. 2018a, 2018b). Only galaxies satisfying the full-color and full-depth criteria from the HSC galaxy catalogue were used for precise shape measurements and photometric redshift estimations. Background galaxies behind each cluster are securely selected by their photometric redshift probability distribution, following Medezinski et al. (2018). The weighted number density of background source galaxies is $n_{\text{gal}} \simeq 22.1 \text{ arcmin}^{-2}$. Masses are estimated from posterior probability distributions obtained assuming a Navarro–Frenk–White (hereafter, NFW) density profile (Navarro et al. 1996). The weak-lensing mass range covers from group scales $M_{500}^{\text{WL}} \sim 10^{13} M_{\odot}$ to cluster scales $\sim 6 \times 10^{14} M_{\odot}$. Including the upper bound of the weak-lensing mass uncertainties, the sample reaches $10^{15} M_{\odot}$. Since the weak-lensing (WL) mass measurement for a low-mass cluster of $\mathcal{O}(10^{13} M_{\odot})$ is noisy (with a median weak-lensing S/N of 1.1), Umetsu et al. (2020) validated the bias and scatter of the weak-lensing mass measurements as a function of true mass through numerical simulations and found a mild underestimation weakly depending on the halo mass. This study uses M_{500}^{WL} and r_{500}^{WL} measurements and weak-lensing mass calibration from Umetsu et al. (2020), which is described in sub-subsection 2.4.3. We use the XXL centers as cluster centers (Umetsu et al. 2020).

To summarize, we use the 136 XXL clusters with 83 C1 and 53 C2 clusters. The weak-lensing mass range is $M_{500}^{\text{WL}} \sim 10^{13} - 6 \times 10^{14} M_{\odot}$. The redshift range covers an interval from 0.031 to 1.033. The average and median redshifts for the entire, C1, and C2 samples are $\langle z_c \rangle = 0.38, 0.34, 0.45$ and $z_{c, \text{med}} = 0.30, 0.30, 0.43$, respectively.

2.2 Stellar mass estimation

We estimate the stellar masses, M_* , of red cluster member galaxies using the photometric data of the HSC-SSP Survey S19A (Aihara et al. 2019) and the Sloan Digital Sky Survey (SDSS DR16; Ahumada et al. 2020) as the supplementary photometric data. We first select red galaxies from the color–magnitude plane as a function of cluster redshift, following Nishizawa et al. (2018) and Okabe et al. (2019). We use the stellar population synthesis model of Bruzual and Charlot (2003) to estimate stellar masses from the Wide-layer depth *grizy*-band photometry at a given cluster redshift (z_c). We adopt a single instantaneous burst at the formation redshift $z = z_f$ (Oguri et al. 2018). We assume $z_f = 3$ and the Chabrier initial mass function (IMF Chabrier 2003). When we use the Salpeter IMF (Salpeter 1955), the

masses are higher by a factor of ~ 1.5 than those obtained with the Chabrier IMF (e.g., Pozzetti et al. 2007). We combine them with spectroscopically identified galaxies selected by a slice of $|z - z_c| < 0.01(1 + z_c)$ from public spectroscopic redshifts in the HSC-SSP Survey region (Coil et al. 2011; Skelton et al. 2014; Momcheva et al. 2016; Scodreggio et al. 2018; Aguado et al. 2019). The HSC-SSP photometric data of some bright galaxies, such as spectroscopically identified galaxies located in nearby clusters at $z \sim 0.1$, are too bright for the 8.2 m Subaru telescope to be saturated (Aihara et al. 2018b, 2019). Some of them are flagged as saturated. We use complementary SDSS photometry for the missing galaxies. Moreover, we visually inspect whether large bright galaxies are missing in the catalog and add them if their visual properties are similar to those of galaxies in the catalog. The number of additional galaxies is only about twenty in the whole cluster sample. We use `cmode1` magnitudes (Lupton et al. 2001) from the HSC-SSP (Bosch et al. 2018; Huang et al. 2018a) and SDSS photometric data (Abazajian et al. 2004), which is a linear-combination magnitude derived by the exponential and the de Vaucouleurs fits, and correct them with extinction. We confirm that the stellar masses estimated by the HSC and SDSS data agree with each other. The `cmode1` magnitude is a good total flux indicator to use as a universal magnitude for all types of objects (e.g., Lupton et al. 2001; Abazajian et al. 2004; Huang et al. 2018a; Bosch et al. 2018). However, it does not effectively include fluxes from the outer regions of massive galaxies, such as BCGs, where a diffuse intracluster light (ICL; e.g., Pillepich et al. 2018) is dominant and accounts for some fractions of the stellar mass (e.g., Huang et al. 2018b). We discuss this component in sub-subsection 4.1.5.

We then sum up stellar masses of galaxies within the projected, weak-lensing overdensity radii, r_{500}^{WL} , of individual clusters (Umetsu et al. 2020) from the XXL centers (Adami et al. 2018). We set the minimum stellar mass to be $10^{10} M_{\odot}$. Since the photometric data around bright stars are masked out, we correct the cylindrical, total stellar mass by the area fraction (F), which is the ratio of the bright-star-masked area to total area within the overdensity radius. We here assume that the galaxies are uniformly distributed. We next subtract the stellar components associated with the large-scale structure environment surrounding the targeting clusters and refer to them as the background component. The background component is estimated in an annulus between 2 and 4 Mpc to correct the projection effect; $M_*^{\text{cyl}} = \sum_i M_{*i}(r_i < r_{500}^{\text{WL}})F - \sum_i M_{*i}(2 \text{ Mpc} < r_i < 4 \text{ Mpc})F_b$, where i denotes the i th galaxy within each region and the background component is also estimated by taking into account bright star mask corrections (F_b). When we change the background annulus to 3–5 Mpc and 1.5–3.5 Mpc, the stellar masses change only by a few

percent. We convert the cylindrical stellar masses to the spherical stellar masses by a deprojection using the NFW profile. We assume that the stellar mass density profile is described by the best-fitting NFW mass density profile (Umetsu et al. 2020). In the deprojection method, we separate a central BCG from the satellite galaxies, where the central BCG is defined by the largest stellar mass galaxy within 200 kpc from the XXL centers. We multiply the cylindrical stellar mass of the satellite galaxies, $M_*^{\text{cyl}} - M_{\text{BCG}}$, by a conversion factor, D_{dpl} , which is obtained as the ratio between the spherical NFW mass within the measurement radius and an integration of the projected NFW profile out to the measurement radius. We use the concentration parameters for individual clusters in the computation of the conversion factor. The unweighted average of the concentration parameters is $\langle c_{500}^{\text{WL}} \rangle = 2.8 \pm 1.5$. When we change the concentration by ± 1 , D_{dpl} varies by only $\pm 5\%$. We then correct the obtained spherical stellar masses by a stellar mass function to consider the incompleteness of the stellar mass caused by the minimum cut of $10^{10} M_{\odot}$. We assume that the stellar mass function follows a Schechter luminosity function (Schechter 1976) and adopt the stellar mass function of quiescent galaxies from the COSMOS Survey (Muzzin et al. 2013). We find that the correction factor is $C \simeq 1$ and independent of cluster redshifts, and we use the single value $C = 1.0025$ for all the clusters. In short, the spherical mass estimate is described as

$$M_* = M_{\text{BCG}} + CD_{\text{dpl}}(M_*^{\text{cyl}} - M_{\text{BCG}}) = M_{\text{BCG}} + M_{\text{sat}}. \quad (1)$$

Here, M_{sat} is the spherical stellar mass of the satellite galaxies. We consider both the errors of the stellar mass of individual galaxies and the errors of weak-lensing overdensity radii. However, the errors due to weak-lensing overdensity radii ($\sigma_*^{\text{err, WL}}$) account for more than 90% of the total error budget (σ_*^{err}), and thus the other error sources $\{[(\sigma_*^{\text{err}})^2 - (\sigma_*^{\text{err, WL}})^2]^{1/2}\}$ are negligible.

2.3 Gas mass estimation

Gas masses within a fixed aperture of 500 kpc for all XXL clusters were published in DR2 (Adami et al. 2018). In the present analysis, we consider the gas mass measured within the weak-lensing overdensity radius (r_{500}^{WL}). Here we provide updated gas masses from the XMM-Newton survey data for the 136 XXL clusters with available WL masses from HSC (Umetsu et al. 2020). Following Adami et al. (2018), we reduce the XMM-Newton/EPIC data using XMMSAS v13.5 and extract count images from all the available pointings in the [0.5–2] keV band. We use exposure maps for each observation to take the vignetting effect into account. We use a large collection of filter-wheel-closed

data to extract models of the particle-induced background, and rescale the filter-wheel-closed data to match the count rates observed in the unexposed corners of each observation. To include all the available data, we create mosaic images by combining the count images, exposure maps, and background maps of all observations. To determine the gas masses, we follow the method presented in Eckert et al. (2020) and implemented in the public code `pyproffit`.¹ For each cluster, we extract a surface brightness profile by accumulating source counts within concentric annuli around the cluster center as determined from the XXL detection pipeline XAMIN (Faccioli et al. 2018). We detect X-ray point sources using the XXL pipeline and mask them. The missing area is corrected to compute a surface brightness profile. The same procedure is applied to the background maps to create a model background count profile.

We model the three-dimensional gas emissivity profile as a combination of a large number of basis functions (King profiles) to allow a wide variety of shapes. The emissivity profile is projected along the line of sight and convolved with the instrumental PSF to predict the source brightness in each annulus. The residual sky background is fitted jointly to the data. The total model (source + background) is fitted to the data using the Hamiltonian Monte Carlo code PyMC3 (Salvatier et al. 2016). For more details on the reconstruction method, we refer the reader to Eckert et al. (2020).

To compute the conversion between emissivity and count rate, we simulate an absorbed APEC model (Smith et al. 2001) using XSPEC. Gas temperatures are taken from the spectral analysis of Giles et al. (2016) and the plasma is assumed to have a universal metal abundance of $0.25 Z_{\odot}$ (Anders & Grevesse 1989). We then relate the norm of the APEC model to the simulated source count rate,

$$K_{\text{APEC}} = \frac{10^{-14}}{4\pi(1+z)^2 d_A^2} \int n_e n_H dV \quad (2)$$

with n_e and n_H the number density of electrons and ions, respectively. Finally, the gas mass within the WL overdensity radii, $M_g \equiv M_{\text{gas}, 500}$, is determined by integrating the reconstructed gas density profile within the weak-lensing r_{500} :

$$M_g = \int_0^{r_{500}^{\text{WL}}} 4\pi r^2 \rho_{\text{gas}}(r) dr, \quad (3)$$

where $\rho_{\text{gas}} = \mu m_p (n_e + n_H)$ is the gas mass density, $\mu = 0.6$ the mean molecular weight, and m_p the proton mass. To propagate the uncertainties to the gas mass, for each set of posterior parameter values we integrate M_g using equation (3) and randomize the value of the

¹ (<https://github.com/domeckert/pyproffit>).

overdensity radius according to the posterior r_{500}^{WL} distribution (see sub-subsection 2.4.1).

2.4 Multivariate scaling relations

We simultaneously estimate the multivariate scaling relations between weak-lensing mass (M_{500}^{WL}), X-ray luminosity (L_X), stellar mass (M_*), BCG mass (M_{BCG}), and gas mass (M_g) by a Bayesian framework considering both selection effect and regression dilution bias. The details are described in appendices 1 and 2. For the description of this approach see Sereno (2016) and Sereno et al. (2020). We use the natural logarithm (\ln) for observables and their intrinsic scatter. We adopt the Markov Chain Monte Carlo (MCMC) method. XXL candidate clusters are classified as C1 or C2 according to total count rate and core size to avoid contamination of point sources (Pacaud et al. 2006, 2016). The C1 selection can be assimilated to a surface brightness limit, while the C2 subsample used in this paper is unconstrained (subsection 2.1).

We approximately use the X-ray luminosity L_X in the [0.5–2] keV band as a simple selection function instead of the two parameters of the total count rate and core size, following Sereno et al. (2020). The DR2 catalog (Adami et al. 2018) includes X-ray flux within 60'' from the XXL centers and X-ray luminosity within r_{500} determined by a mass and temperature scaling relation based on a CFHTLenS shape catalog (Lieu et al. 2016). However, since the X-ray luminosities of 32 clusters out of 136 clusters are not publicly available, it does not meet the sample size of this paper. Furthermore, to avoid the systematics inherent in the mass scaling relation and WL mass measurement, we remeasure the total X-ray luminosity in the [0.5–2] keV. We first compute the maximum detection radius (r_{max}) of each source as the radius at which the reconstructed surface brightness is 10% of the locally determined background brightness. We then integrate the surface brightness within the corresponding circular area to measure the total count rate. Finally, we use XSPEC to compute the conversion between count rate and luminosity at the redshift of the source, assuming the source spectrum is described by an absorbed APEC model, and then we obtain the total luminosity L_X which is integrated within the maximum detection radius r_{max} . It is important here that the measurement of the X-ray luminosity does not use external information but X-ray data alone. The maximum radius r_{max} is positively correlated with r_{500}^{WL} and the scatter is 0.11 dex. When we remove 19 large-offset clusters which have r_{max} and r_{500}^{WL} that differ by more than twice as much as r_{500}^{WL} errors, we find that the results do not change significantly. This is caused by the lack of error correlation between r_{max} and r_{500}^{WL} . We approximately use $L_X E(z)^{-1}$ as expected from a self-similar

solution because the measurement radii sufficiently covers the X-ray dominated region, where $E(z) = [\Omega_{\text{m},0}(1+z)^3 + \Omega_{\Lambda,0}]^{1/2}$. We employ the minimum X-ray luminosity as the threshold in the regression analysis [equation (A2)]. Since the measurement radius of L_X is independent of the WL overdensity radius, there is no error correlation with other quantities. We introduce the natural logarithmic quantities for the observables in Bayesian inference, defined as

$$x = \ln \frac{M_{500}^{\text{WL}} E(z)}{10^{14} M_{\odot}}, \quad (4)$$

$$y = \left\{ \ln \frac{L_X E(z)^{-1}}{10^{43} \text{ erg s}^{-1}}, \ln \frac{M_* E(z)}{10^{12} M_{\odot}}, \ln \frac{M_{\text{BCG}} E(z)}{10^{12} M_{\odot}}, \ln \frac{M_g E(z)}{10^{12} M_{\odot}} \right\} \quad (5)$$

We assume the $E(z)$ dependence expected from the self-similar solution for all the observables. We refer to baryonic observables as $y = \{y_1, y_*, y_{\text{BCG}}, y_g\}$. We express the true values of their observed quantities as capital letters, X and Y . The observables and true variables are related by $p(x, y|X, Y) = \mathcal{N}(\{x, y\}|\{X, Y\}, \Sigma_{\text{err}})$, where \mathcal{N} and Σ_{err} denote a normal distribution and an observational error covariance matrix, respectively (appendix 1). We aim at measuring the linear regression with respect to the actual quantities of X and Y (sub-subsection 2.4.2). The observational errors of x and y are described by fractional errors $\sigma_x^{\text{err}} = \sigma_{\text{WL}}^{\text{err}}$ and $\sigma_y^{\text{err}} = \{\sigma_l^{\text{err}}, \sigma_*^{\text{err}}, \sigma_{\text{BCG}}^{\text{err}}, \sigma_g^{\text{err}}\}$. The diagonal elements in Σ_{err} are $\{(\sigma_x^{\text{err}})^2, (\sigma_y^{\text{err}})^2\}$. The details of the error covariance matrix are described in sub-subsection 2.4.1.

Redshift dependence in equation (4) can be obtained for self-similar evolution. Since the critical density $\rho_{\text{cr}}(z) \propto H(z)^2 \propto E(z)^2$ and the overdensity radius $r_{500} \propto c/H(z) \propto E(z)^{-1}$, the mass becomes $M_{500} \propto \rho_{\text{cr}}(z) r_{500}^3 \propto E(z)^{-1}$. Here, $H(z)$ is the Hubble parameter at given redshift and c is the light velocity. Thus, $M_{500} E(z)$ is independent of redshift. Assuming that the baryonic mass density is proportional to the critical density, that is, a constant baryon fraction against both mass and redshift, we similarly obtain $M_i E(z)$ where $i = \{*, \text{BCG}, g\}$. Since the soft-band X-ray luminosity is proportional to the square of the electron number density (n_e) in the volume, $L_X \propto n_e^2 [c/H(z)]^3 \propto E(z)$ where $n_e \propto \rho_{\text{cr}}(z)$. Therefore, $L_X E(z)^{-1}$ becomes constant against redshift. We show the result without the $E(z)$ dependence in appendix 5.

2.4.1 Observational error covariance matrix

The relationship between the actual (X and Y) and observed (x and y) quantities is expressed by a multivariate Gaussian distribution with an observational error covariance matrix, Σ_{err} . The diagonal elements of the error covariance matrix consists of the variance of the observational errors. The

error correlation in the off-diagonal elements of the error covariance matrix is expressed by the subscript combinations of $r_{i,j}^{\text{err}} \sigma_i^{\text{err}} \sigma_j^{\text{err}}$ between the i and j components, where $r_{i,j}^{\text{err}}$ is the error correlation coefficient with $i, j = \{\text{WL}, l, *, \text{BCG}, g\}$. The error correlation coefficient, $r_{i,j}^{\text{err}}$, describes an error propagation by the same measurement radii of the weak-lensing, stellar, and gas masses because the stellar and gas masses are computed within the spherical overdensity radii (r_{500}^{WL}) of the weak-lensing masses (Umetsu et al. 2020).

We first estimate the error correlation coefficient, $r_{\text{WL},*}^{\text{err}}$, between the weak-lensing mass and the stellar mass. Since member galaxies are sparsely distributed, the errors of the weak-lensing masses randomly affect the stellar mass estimations in the individual clusters and it is difficult to measure individual error correlations independently. We therefore use the same correlation coefficient, $r_{\text{WL},*}^{\text{err}}$, estimated by the whole sample of clusters. We randomly pick up the overdensity radius by drawing values according to the posterior distributions of weak-lensing overdensity radii for the individual clusters. We correspondingly measure stellar masses within the given radii and then evaluate the error correlation coefficient by combining all the clusters. The number of realizations is 1000 for each cluster. We find $r_{\text{WL},*}^{\text{err}} = 0.873$. The error correlation between M_{BCG} and M_* is negligible because the error of M_* is mainly due to the weak-lensing overdensity radii.

Since the gas mass density is smoothly distributed, we easily obtain the correlation coefficient of measurement error $r_{\text{WL},g}^{\text{err}}$ between the weak-lensing mass and the gas mass for individual clusters. We employ the same method as the estimation of $r_{\text{WL},*}^{\text{err}}$. The average correlation coefficient for the whole sample is $\langle r_{\text{WL},g}^{\text{err}} \rangle = 0.908$.

The measurement errors for the stellar mass and the gas mass are also correlated through the same overdensity radii. It is, however, difficult to measure $r_{*,g}^{\text{err}}$ for individual clusters because the sparse distribution of the member galaxies makes it difficult to estimate individual error correlation coefficients. We therefore estimate $r_{*,g}^{\text{err}}$ by a trigonometric formula (e.g., Rousseeuw & Molenberghs 1994) which is derived from the definition that the determinant of covariance matrix must be positive. The expected range of $r_{*,g}^{\text{err}}$ is $r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}} - \sqrt{1 - (r_{\text{WL},*}^{\text{err}})^2} \sqrt{1 - (r_{\text{WL},g}^{\text{err}})^2} \leq r_{*,g}^{\text{err}} \leq r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}} + \sqrt{1 - (r_{\text{WL},*}^{\text{err}})^2} \sqrt{1 - (r_{\text{WL},g}^{\text{err}})^2}$. When we uniformly and randomly pick up values within the ranges, the average result approximates mean value, $r_{*,g}^{\text{err}} = r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}}$. We therefore adopt the mean value, $r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}}$, for individual clusters to derive the regression parameters, and then incorporate the results with the lower and upper bounds of the trigonometric formula into the parameter errors. The average value for whole sample is $\langle r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}} \rangle = 0.793$. The lower and upper ranges of $r_{*,g}^{\text{err}}$

increase the measurement error of the intrinsic correlation coefficient between M_* and M_g by $\sim 100\%$, while the other parameters are insensitive. If we set $r_{*,g} = 0$, an acceptance ratio of the MCMC chain becomes close to zero and the parameters cannot be constrained because it does not satisfy the condition of the error correlation matrix.

2.4.2 Linear regression and intrinsic covariance

The linear regressions between the actual quantities (X and Y) and a true mass (Z) are described by

$$X_Z = \alpha_X + \beta_X Z, \quad (6)$$

$$Y_Z = \alpha + \beta Z, \quad (7)$$

where $Z = \ln [M_{500} E(z) / 10^{14} M_{\odot}]$ is the logarithmic value of the true mass, α_X and α are the normalizations, and β_X and β are the slopes of the mass dependence. We consider the intrinsic covariance matrix, Σ_{int} (Okabe et al. 2010), which describes the statistical properties of cluster baryonic components. The diagonal elements of the intrinsic covariance are specified by fractional scatter $\sigma_X^2 = \sigma_{\text{WL}}^2$ and $\sigma_Y^2 = \{\sigma_l^2, \sigma_*^2, \sigma_{\text{BCG}}^2, \sigma_g^2\}$. The intrinsic correlation coefficient in the off-diagonal elements is expressed as the correlation $r_{i,j}$ between the i and j components, where $i, j = \{l, *, \text{BCG}, g\}$. Since it is difficult to constrain the intrinsic correlation coefficient associated with the weak-lensing mass, we fix $r_{\text{WL},i} = 0$. We use flat prior for the parameters.

We also consider a single Gaussian distribution of $p(Z)$ as a parent population of Z in the Bayesian analysis in order to correct both regression dilution effect and selection effect (appendix 1). The parent population $p(Z)$ is simultaneously determined by the scaling relation between the total X-ray luminosity and the mass, where the X-ray luminosity is approximately the tracer of the cluster finder. It also can be determined by weak-lensing masses with the mass calibration, which is discussed in sub-subsection 4.1.2. Due to the cosmological dimming of X-ray emission, we expect that more massive clusters can be found at higher redshift (Sereni et al. 2020). We therefore introduce a redshift dependence of the parent population, $p(Z, z) = \mathcal{N}[\mu_Z(z), \sigma_Z(z)]$, of which the mean and standard deviation are described by

$$\mu_Z(z) = \mu_{Z,0} + \gamma_{\mu_Z} \ln E(z), \quad (8)$$

$$\sigma_Z(z) = \sigma_{Z,0} E(z)^{\gamma_{\sigma_Z}}, \quad (9)$$

where γ_{μ_Z} and γ_{σ_Z} are the redshift dependence of the mean and standard deviation, respectively. The parameters of $p(Z, z)$ are non-informative, hyper-parameters and

are simultaneously derived by the Bayesian analysis. Thus, the result of multivariate scaling relations is independent of the cluster number counts and of the cosmological parameters. We note that $\sigma_Z(z)$ is important to determine the slopes accurately by considering the regression dilution effect (appendices 1 and 2). Although we tried to fit using double Gaussian distributions of the Z distribution, we could not constrain the parameters of the second Gaussian component. Thus, the single $p(Z, z)$ is sufficient for this analysis. Other possibilities, including no-redshift evolution of $p(Z)$, will be discussed in sub-subsection 4.1.2.

2.4.3 Weak-lensing mass calibration

The parameters α_{WL} , β_{WL} , and σ_{WL} describe our weak-lensing mass calibration. Weak-lensing mass estimates for individual clusters are scattered from their true values because of their non-spherical halo shape, substructures, and surrounding large-scale structure (e.g., Hoekstra 2003; Becker & Kravtsov 2011; Oguri & Hamana 2011; Okabe et al. 2016; Umetsu 2020). Moreover, even when averaged over many clusters, their ensemble mass estimates can be biased, if the true mass profiles deviate from the assumed profile (e.g., Umetsu et al. 2020). Umetsu et al. (2020) validated their weak-lensing mass estimates for cluster and group scales using both cosmological numerical simulations (McCarthy et al. 2017, 2018) and analytical NFW models, and found that the weak lensing mass bias weakly depends on true masses. In our multivariate regression analysis, we consider the bias and the scatter between the weak-lensing mass, M_{500}^{WL} , and the true mass, M_{500} .

Umetsu et al. (2020) and Sereno et al. (2020) only accounted for the $\pm 5\%$ calibration uncertainty due primarily to observational systematics in their observable-mass scaling relations. In their mass forecasting for the $M_{500}-T_X$ relation, Umetsu et al. (2020) applied an additional constant mass-modeling bias correction of -11% evaluated at the mean mass scale of the XXL sample.

We characterize the mass dependence of the NFW weak-lensing mass estimates, or the $M_{500}^{\text{WL}}-M_{500}$ relation, using the results of Umetsu et al. (2020) based on synthetic weak-lensing observations of 639 cluster halos in the dark-matter-only run of BAHAMAS simulations (McCarthy et al. 2017). As shown in figure 1, the mass bias increases with true mass in the regime of low masses and it is nearly constant in the high-mass range ($M_{500} \gtrsim 10^{14} M_{\odot}/b$). This can be approximated with a tanh functional form. We fit the data with a functional form of $M_{500}^{\text{WL}}/M_{500} = a \tanh M_{500}/b + c$ and the intrinsic scatter of σ_{WL} . We find $a = 0.29 \pm 0.06$, $b = 1.57^{+0.97}_{-0.48}$, $c = 0.73^{+0.06}_{-0.06}$, and $\sigma_{\text{WL}} = 0.21 \pm 0.02$ (orange region in figure 1).

However, the mathematical formulation in the regression analysis (appendix 1) requires a power-law relation

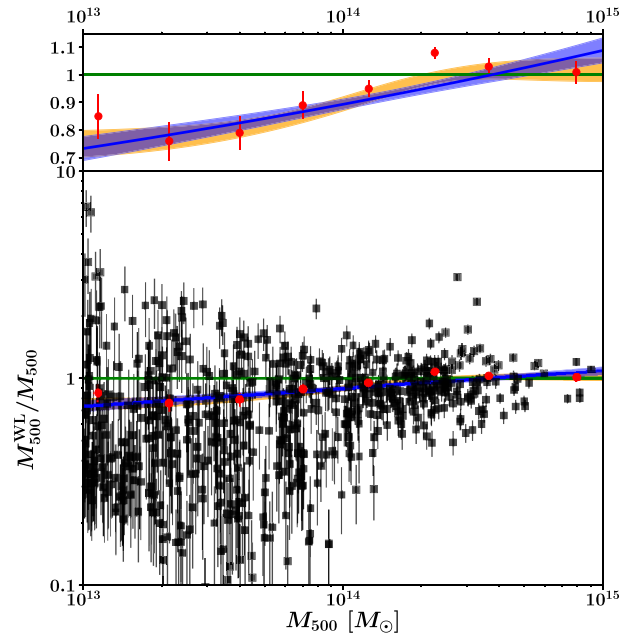


Fig. 1. Weak-lensing mass calibration. Red circles denote the the average mass bias at each mass bin from Umetsu et al. (2020). The solid blue line and regions denote the estimate and the 1σ uncertainty for the power-law relation ($\ln M_{500}^{\text{WL}} = \alpha_{\text{WL}} + \beta_{\text{WL}} \ln M_{500}$), respectively. The orange region is the 1σ uncertainty for the function of $M_{500}^{\text{WL}}/M_{500} = a \tanh M_{500}/b + c$. The green horizontal line expresses no bias. The black squares are the results of simulated clusters (Umetsu et al. 2020). The top and bottom panels display data and result on a linear scale and a logarithmic scale, respectively. The tanh form better describes the data. (Color online)

between the true mass and weak-lensing mass, or a linear relation between their logarithmic quantities. We here assume equation (6) and find $\alpha_{\text{WL}} = \ln(0.89 \pm 0.02)$, $\beta_{\text{WL}} = 1.09 \pm 0.02$, and $\sigma_{\text{WL}} = 0.21 \pm 0.02$ for the mean relationship between the weak-lensing mass and the true mass, as represented by the blue line in figure 1. This result agrees with that of the tanh function within the 1σ uncertainty at $M_{500} E(z) \lesssim 1.5 \times 10^{15} M_{\odot}$.

We use a trivariate Gaussian distribution of $\mathcal{N}_{3\text{D}}(\alpha_{\text{WL}}, \beta_{\text{WL}}, \ln \sigma_{\text{WL}})$ as a prior for the weak-lensing mass calibration. The covariance matrix in $\mathcal{N}_{3\text{D}}$ employs the error covariance matrix of the linear regression in the power-law mass calibration. Therefore, all the mass calibration uncertainties are propagated into the results. We discuss a case of the tanh function in sub-subsection 4.1.3.

3 Results

3.1 Normalization and slopes of scaling relations

The Bayesian framework straightforwardly derives the normalization, slopes, and intrinsic covariance of the multivariate scaling relations. The number of parameters is 25 including four hyper-parameters. We use biweight

Table 1. Resulting regression parameters of the scaling relations between the cluster quantities (M_{500}^{WL} , L_X , M_* , M_{BCG} , and M_g) and the true mass M_{500} for the 136 XXL clusters.*

	α	β	σ_{int}
$M_{500}^{\text{WL}}E(z)$	$-0.11^{+0.02}_{-0.02}^\dagger$	$1.08^{+0.02}_{-0.02}^\dagger$	$0.21^{+0.02}_{-0.02}^\dagger$
$L_X E(z)^{-1}$	$0.29^{+0.13}_{-0.13}$	$1.38^{+0.27}_{-0.18}$	$0.73^{+0.12}_{-0.14}$
$M_* E(z)$	$0.76^{+0.09}_{-0.08}$	$0.85^{+0.12}_{-0.09}$	$0.52^{+0.09}_{-0.06}$
$M_{\text{BCG}} E(z)$	$-0.92^{+0.08}_{-0.08}$	$0.49^{+0.11}_{-0.10}$	$0.70^{+0.06}_{-0.05}$
$M_g E(z)$	$1.95^{+0.08}_{-0.08}$	$1.29^{+0.16}_{-0.10}$	$0.39^{+0.08}_{-0.08}$

*The normalization, α , and the slope, β , are defined by the linear regressions [equation (A18)]. The intrinsic scatter at a fixed true mass is represented by σ_{int} .

†The results using a trivariate Gaussian prior as the WL mass calibration, as described in sub-subsection 2.4.3. The errors denote the 1σ uncertainty.

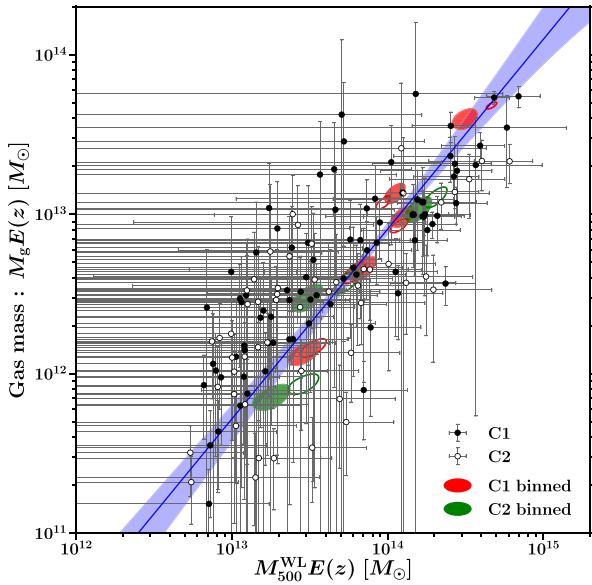


Fig. 2. Gas mass and weak-lensing mass relation. The solid blue line and region denote the estimate and the 1σ uncertainty for the scaling-relation baseline, respectively. The black and white circles are the C1 and C2 subsamples, respectively. The red and green ellipses represent the 68% confidence levels for the stacked quantities of the subsamples of the C1 and C2 clusters which are sorted by the X-ray luminosity, respectively. Filled and open ellipses are those weighted with the covariance matrix $\Sigma = \Sigma_{\text{err}} + \Sigma_{\text{int}}$ and Σ_{err} , respectively. The stacked quantities follow the resulting baseline well. (Color online)

estimates of marginalized posterior distributions as the parameter estimates.

The estimated normalizations and slopes for the L_X - M , M_g - M , M_* - M , and M_{BCG} - M relations are shown in table 1. The posterior distribution is shown in appendix 4 (figure 15). The slope of the X-ray luminosity, $1.38^{+0.27}_{-0.18}$, is 2.1σ higher than the prediction of the self-similar model ($\beta = 1$). Figures 2, 3, and 4 show the resulting

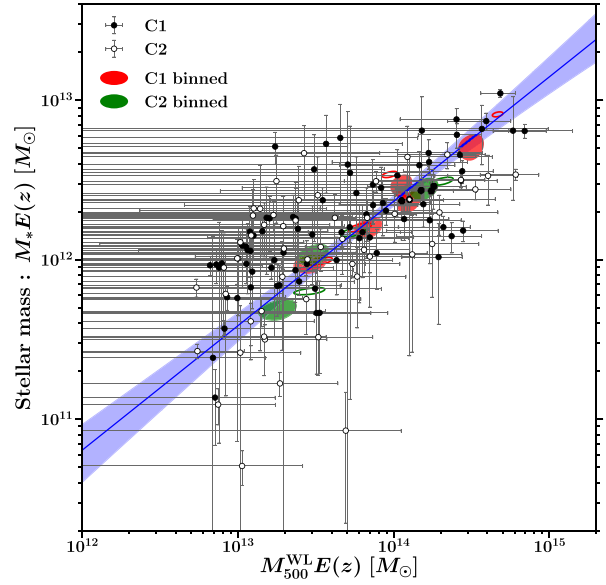


Fig. 3. Stellar mass and weak-lensing mass relation. The solid blue line and region denote the estimate and the 1σ uncertainty for the scaling-relation baseline, respectively. The black and white circles and the red and green ellipses have the same meaning as figure 2. (Color online)

scaling relations of the gas, stellar, and BCG masses with the weak-lensing masses (M_{500}^{WL} ; Umetsu et al. 2020), respectively. The scaling relations shown in the figures are described by $Y_Z = \alpha - (\beta/\beta_{\text{WL}})\alpha_{\text{WL}} + (\beta/\beta_{\text{WL}})X_Z$. For comparison, we also plot the direct observables and the stacked observables sorted by the X-ray luminosity. We did not fit using the stacked observables. We stack 18 clusters in each subsample in ascending order of the C1/C2 X-ray luminosity, and the numbers of the remaining C1 and C2 clusters in the highest luminosity subsamples are 11 and 17, respectively. Since the stacked quantities are sorted by the X-ray luminosity, the subsample grouping is independent of any observables in the x -axes of figures 2–4 or the y -axes of figures 3 and 4. The stacked quantities are computed by

$$\langle \mathbf{v} \rangle = \left[\sum_n (\Sigma_n)^{-1} \right]^{-1} \sum_n (\Sigma_n)^{-1} \mathbf{v}_n, \quad (10)$$

where $\mathbf{v} = \{x, y\}$, Σ is the error matrix, Σ_{err} , or the composition matrix of $\Sigma_{\text{err}} + \Sigma_{\text{int}}$ for \mathbf{v} , and n is the n th cluster. The mean observables, weighted with the error matrix, show some scatter around the scaling-relation baselines, which exhibit intrinsic scatter. Such a feature is visible especially in the M_{BCG} - M relation with the largest intrinsic scatter. We thus weight them with the composition matrix for comparison with the baselines shown in blue in figures 2–4, and find that the stacked quantities are in good agreement with the baselines. It also indicates the consistency of Bayesian inference among α , β , and Σ_{int} to explain the data.

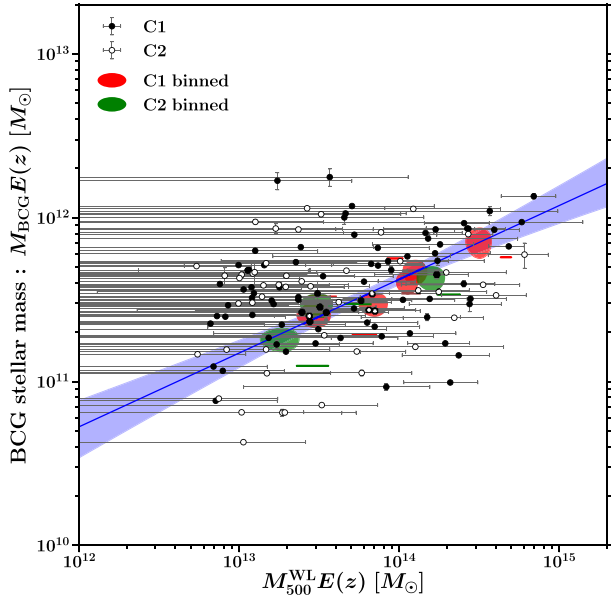


Fig. 4. BCG mass and weak-lensing mass relation. The solid blue line and region denote the estimate and the 1σ uncertainty for the scaling-relation baseline, respectively. The black and white circles and the red and green ellipses have the same meaning as figure 2. Since the measurement errors of the BCG mass are much smaller than those of the WL masses, the shapes of the stacked quantities weighted with Σ_{err} become lines along the x -axis. (Color online)

We find that the slopes in the M_g - M_{500} and M_* - M_{500} relations are $1.29^{+0.16}_{-0.10}$ and $0.85^{+0.12}_{-0.09}$ steeper and shallower than the self-similar predictions ($\beta = 1$), respectively. The significance levels of the deviations from unity are $\sim 3\sigma$ and 1.5σ , respectively. We find a shallower slope, $\beta_{\text{BCG}} = 0.49^{+0.11}_{-0.10}$, in the M_{BCG} - M_{500} relation, which indicates that the BCG stellar mass has only a weak dependence on the halo mass.

3.2 Parent population

The resulting regression parameters for the parent population are $\mu_{Z,0} = -1.02^{+0.20}_{-0.20}$, $\gamma_{\mu Z} = 3.53^{+0.68}_{-0.62}$, $\sigma_{Z,0} = 1.21^{+0.26}_{-0.24}$, and $\gamma_{\sigma Z} = -2.38^{+0.82}_{-1.00}$. The mean mass and the standard deviation of the parent population increases and decreases with increasing redshift, respectively. Thus, the more massive clusters at higher redshifts are discovered by the XXL Survey, as expected due to the X-ray dimming effect. The mass distributions at lower redshift are broader than those at higher redshift, indicating that it is easier to find clusters from a broad mass range at lower redshift.

3.3 Baryon fractions

We convert the resulting scaling relations to the baryon, gas, and stellar fractions as a function of the true halo mass (M_{500}) not the weak-lensing mass (M_{500}^{WL}), $f_i =$

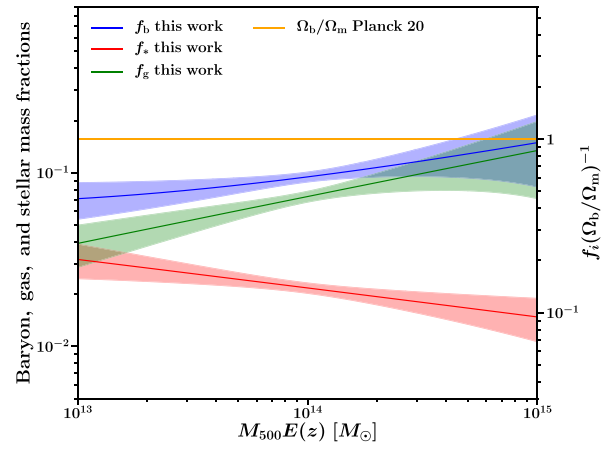


Fig. 5. Baryon (blue), gas (green), and stellar (red) mass fractions as a function of the halo mass. The shade regions are the 1σ uncertainty. The orange horizontal line is Ω_b/Ω_m (Planck Collaboration 2020). (Color online)

$M_i(< r_{500})/M_{500}(< r_{500})$, where $i = \{b, g, *\}$ and r_{500} is the overdensity radius of the true mass. Since the baselines, $Y_Z(< r_{500}^{\text{WL}})$, are computed by using $M_g(< r_{500}^{\text{WL}})$ and $M_*(< r_{500}^{\text{WL}})$ measured within the WL overdensity radii r_{500}^{WL} , we convert to those measured within r_{500} . The details are described in appendix 3. The aperture correction depends on the baryonic mass density slope, the mass calibration, and the true mass [equation (A16)]. As for the stellar mass profile, we assumed that the stellar mass density profile follows the dark matter profile with the average concentration parameter ($c_{500}^{\text{WL}} = 2.8$ (subsection 2.2)). We assumed the King model of the electron number density follows $n_e \propto r^{-3\beta}$ with $\beta = 2/3$ outside gas cores (subsection 2.3). The stellar mass normalization with the aperture correction becomes ~ 1.05 , ~ 1.02 , and ~ 0.99 times that without the correction at $M_{500}E(z) \sim 10^{13} M_\odot$, $\sim 10^{14} M_\odot$, and $\sim 10^{15} M_\odot$, respectively. As for the gas mass, the aperture correction changes the normalization by ~ 1.09 , ~ 1.04 , and ~ 0.97 times at $M_{500}E(z) \sim 10^{13} M_\odot$, $\sim 10^{14} M_\odot$, and $\sim 10^{15} M_\odot$, respectively. Figure 5 shows the resulting baryon, gas and stellar fractions. Since the power-law mass calibration is validated in the true-mass range of $10^{13} M_\odot \lesssim M_{500}E(z) \lesssim 10^{15} M_\odot$, the lower and upper bounds of the x -axis in figure 5 are set to be $10^{13} M_\odot$ and $10^{15} M_\odot$, respectively. This fully covers the true mass population at $0 \lesssim z \lesssim 1$. We do not show the observables in the same figure because the quantity in the x -axis is not the weak-lensing mass but the true mass. Although the true masses can be statistically calculated by the mean relationship of the weak-lensing mass calibration [equation (6)] and its intrinsic scatter, an actual weak-lensing mass bias or true mass for each cluster is unclear.

The uncertainties in figure 5 fully take into account the error covariance matrix of the linear regressions. The gas mass fraction, $f_g = M_g(< r_{500})/M_{500}$, increases

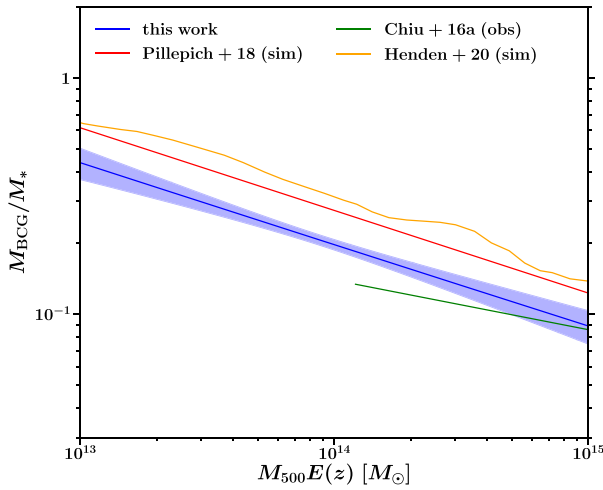


Fig. 6. BCG mass to total stellar mass ratio as a function of halo mass. The solid red and orange lines are the simulations of Pillepich et al. (2018) and Henden et al. (2020), respectively. We recompute M_{BCG}/M_* from the M_*-M and $M_{\text{BCG}}-M$ lines (Chiu et al. 2016a), shown as the solid green line. (Color online)

as the halo mass increases, reaching 90% of $\Omega_b/\Omega_m = 0.1564 \pm 0.0016$ (Planck Collaboration 2020) at $M_{500}E(z) \sim 10^{15} M_\odot$. In contrast, the stellar mass fraction, $f_* = M_*(< r_{500}) / M_{500}$, decreases as the halo mass increases. These trends are the same as the slope deviations from unity in the scaling relations (subsection 3.1).

The total baryon mass fraction, $f_b = f_g + f_*$, is $\sim 50\%$ of Ω_b/Ω_m at $M_{500}E(z) \sim 10^{13} M_\odot$, $\sim 60\%$ at $\sim 10^{14} M_\odot$, and $\sim 100\%$ at $\sim 10^{15} M_\odot$. The mass-dependent slope of f_b on group scales of $\lesssim 10^{14} M_\odot$ is less steep than that on massive clusters of $\gtrsim 5 \times 10^{14} M_\odot$.

When we use the Salpeter IMF, the baryon and stellar mass fractions at $\sim 10^{13} M_\odot$ are ~ 1.2 and ~ 1.5 times higher than those derived by the Chabrier IMF, respectively. At $\sim 10^{14} M_\odot$, the baryon fraction increases only by ~ 1.1 times. The overall trends do not significantly change as a result of the choice of IMF.

3.4 BCG mass to total stellar mass ratio

We compute the BCG stellar mass to total stellar mass ratio as a function of the true mass (figure 6) from the $M_{\text{BCG}}-M$ and M_*-M relations. Since the BCG stellar mass measurement is independent of the weak-lensing overdensity radius, it is independent of the aperture correction. Since the errors of the linear regressions are correlated with each other, the error covariance matrix is taken into account to compute the errors of the ratio. The fraction of the BCG in the total mass is at most $\sim 10\%$ at $M_{500}E(z) \sim 10^{15} M_\odot$ and $\sim 20\%$ at $\sim 10^{14} M_\odot$. However, the fraction at $\sim 10^{13} M_\odot$ accounts for $\sim 45\%$. Therefore, the BCG is a more dominant component of the stellar mass components on a group scale.

Table 2. Intrinsic covariance for the 136 XXL clusters (L_X , M_* , M_{BCG} , and M_g).*

	$L_X E(z)^{-1}$	$M_* E(z)$	$M_{\text{BCG}} E(z)$	$M_g E(z)$
$L_X E(z)^{-1}$	$0.73^{+0.12}_{-0.14}$	$0.07^{+0.14}_{-0.09}$	$0.08^{+0.10}_{-0.08}$	$0.28^{+0.12}_{-0.14}$
$M_* E(z)$	$0.20^{+0.23}_{-0.28}$	$0.52^{+0.09}_{-0.06}$	$0.24^{+0.07}_{-0.06}$	$0.04^{+0.10}_{-0.05}$
$M_{\text{BCG}} E(z)$	$0.18^{+0.14}_{-0.19}$	$0.67^{+0.06}_{-0.09}$	$0.70^{+0.06}_{-0.05}$	$0.03^{+0.06}_{-0.05}$
$M_g E(z)$	>0.97	$0.24^{+0.31}_{-0.33}$	$0.16^{+0.17}_{-0.22}$	$0.39^{+0.08}_{-0.08}$

*The diagonal elements, the lower triangle elements, and the upper triangle elements represent express the intrinsic scatter ($\sigma_{\ln Y_i}$), a pair correlation coefficient (r_{ij}), and an off-diagonal element of the intrinsic covariance ($r_{i,j} \sigma_{\ln Y_i} \sigma_{\ln Y_j}$), respectively. The errors and the lower bound denote the 1σ uncertainty and the 1σ lower limit, respectively.

3.5 Intrinsic covariance of baryon contents

Another important property of the multivariate scaling relations is the intrinsic covariance. Table 2 describes the resulting intrinsic covariance (see also table 1). The diagonal element, the lower off-diagonal element, and the upper off-diagonal element are intrinsic scatter, a pair correlation coefficient, and an off-diagonal element of the intrinsic covariance at fixed cluster mass, respectively. The posterior distribution is shown in appendix 4 (figure 16).

The intrinsic scatter in gas mass is $\sigma_g = 0.39^{+0.08}_{-0.08}$, corresponding to ~ 0.17 dex. The intrinsic scatter in the stellar mass, $\sigma_* = 0.52^{+0.09}_{-0.06} \sim 0.23$ dex, is larger than σ_g . The intrinsic scatter of the BCG mass is $\sigma_{\text{BCG}} = 0.70^{+0.06}_{-0.05} \sim 0.30$ dex. The largest intrinsic scatter is in BCG stellar mass, followed in order by stellar mass and gas mass; $\sigma_g < \sigma_* < \sigma_{\text{BCG}}$. The scatter trend is visually confirmed in figures 2–4. The error-covariance-weighted means for the subsamples binned by the X-ray luminosity show some scatter in the scaling-relations (figures 2–4). Comparisons of numerical simulations and other observations are discussed in section 4.

We find strong intrinsic correlation coefficients between stellar mass and BCG mass and between X-ray luminosity and gas mass; $r_{*,\text{BCG}} = 0.70^{+0.06}_{-0.05}$ and $r_{l,g} > 0.97$. Other intrinsic correlation coefficients agree with no correlation within the errors; $r_{*,g} = 0.24^{+0.31}_{-0.33}$, and $r_{\text{BCG},g} = 0.16^{+0.17}_{-0.22}$. We also explored the possibility that a spurious positive or negative correlation could be caused by a finite sampling size. We assess an accidental probability that 136 random pairs give the observed intrinsic correlation coefficient, following Okabe et al. (2010). The accidental probability, $\mathcal{P}(r \geq |r_{i,j}|)$, is specifically defined as follows; the correlation coefficient of the two random variables in a sample of 136 drawings is higher than the absolute value of the intrinsic correlation coefficient. This corresponds to a probability of the null hypothesis that the two variables do not correlate with each other. The resulting maximum p -values are $\mathcal{P}(r \geq |r_{*,\text{BCG}}|) \sim \mathcal{O}(10^{-13})$, $\mathcal{P}(r \geq |r_{*,g}|) \sim 3 \times 10^{-1}$,

$\mathcal{P}(r \geq |r_{\text{BCG,g}}|) \sim 4 \times 10^{-1}$, and $\mathcal{P}(r \geq |r_{1,g}|) \sim 0$. respectively. We therefore reject a possibility of the accidental correlation between M_{BCG} and M_* and between L_X and M_g .

We also study the intrinsic correlation coefficient between BCG stellar mass and satellite galaxy mass defined by $M_{\text{sat}} = M_* - M_{\text{BCG}}$. The intrinsic correlation coefficient, $r_{\text{sat,BCG}} = 0.51^{+0.10}_{-0.16}$, is significant. We find that the intrinsic correlation coefficient between M_{sat} and M_g is consistent with no correlation; $r_{\text{sat,g}} = 0.43^{+0.30}_{-0.59}$.

3.6 C1 and C2 subsamples

Our sample comprises 83 C1 and 53 C2 clusters from the XXL DR2 sample (Adami et al. 2018). We here split the whole sample into the C1 and C2 subsamples. Since the mean luminosity for the C2 sample is lower than that for the C1 sample (Adami et al. 2018), we set the maximum threshold in L_X as the highest X-ray luminosity among the C2 sample in the Bayesian analysis. Even when we remove the upper bound of the X-ray luminosity, the results do not significantly change. The resulting regression parameters for the C1 and C2 subsamples are shown at the top of table 3. The baryon fractions for the whole sample agree with those for the C1 and C2 samples (figure 7), except for the low-mass end of the M_g - M relation. The gas fractions between the whole sample and the C1 sample and between the whole sample and the C2 sample differ by $\sim 1.1\sigma$ and $\sim 1.5\sigma$ at $10^{13} M_\odot$, respectively. This small discrepancy is caused by the steeper C1 and C2 slopes of the M_g - M relation. When we fix the unconstrained intrinsic scatter, σ_g , for the C1 and C2 samples with $\sigma_g = 0.39$ obtained by the whole sample, we find that they agree within 1σ . The determination of the slopes is associated with the intrinsic scatter.

The intrinsic covariances for the two subsamples are similar to those for the whole sample of clusters (top part of table 4). In particular, we recover in both subsamples the order of the intrinsic scatters ($\sigma_g < \sigma_* < \sigma_{\text{BCG}}$) and positive correlation coefficients $r_{*,\text{BCG}}$ and $r_{1,g}$. The intrinsic scatter of the total and BCG stellar components in the C2 sample is larger than that in the C1 sample. The differences of σ_* and σ_{BCG} are at 3.3σ and 4.1σ levels, respectively.

3.7 Subsample with central radio sources

We split the sample into clusters with and without central radio sources associated with AGN. We search for central radio sources within $60''$ from the BCGs using the Faint Images of the Radio Sky at Twenty-centimeters (FIRST) (White et al. 1997) and TIFR GMRT Sky Survey (TGSS) (Intema et al. 2017) surveys. We find central radio sources in 34 clusters. The fraction of central radio sources is 0.25 and almost constant over the redshift. Average fractions to include radio sources within $60''$ from random

Table 3. Best-fitting scaling relations for the 83 C1 clusters, the 53 C2 clusters, the 102 non-radio-AGN (NR) clusters, and the 34 radio-AGN (R) clusters.*

		α	β
C1	$M_{500}^{\text{WL}} E(z)$	$-0.11^{+0.02}_{-0.02} \dagger$	$1.09^{+0.02}_{-0.02} \dagger$
	$L_X E(z)^{-1}$	$0.30^{+0.18}_{-0.18}$	$1.73^{+0.34}_{-0.47}$
	$M_* E(z)$	$0.78^{+0.11}_{-0.09}$	$0.89^{+0.14}_{-0.13}$
	$M_{\text{BCG}} E(z)$	$-0.93^{+0.09}_{-0.10}$	$0.53^{+0.13}_{-0.13}$
	$M_g E(z)$	$1.97^{+0.10}_{-0.10}$	$1.48^{+0.20}_{-0.25}$
C2	$M_{500}^{\text{WL}} E(z)$	$-0.11^{+0.02}_{-0.02} \dagger$	$1.08^{+0.02}_{-0.02} \dagger$
	$L_X E(z)^{-1}$	$0.11^{+0.28}_{-0.23}$	$1.65^{+0.34}_{-0.23}$
	$M_* E(z)$	$0.60^{+0.17}_{-0.15}$	$0.92^{+0.19}_{-0.14}$
	$M_{\text{BCG}} E(z)$	$-1.02^{+0.17}_{-0.16}$	$0.53^{+0.18}_{-0.15}$
	$M_g E(z)$	$1.87^{+0.16}_{-0.14}$	$1.50^{+0.23}_{-0.15}$
NR	$M_{500}^{\text{WL}} E(z)$	$-0.11^{+0.02}_{-0.02} \dagger$	$1.09^{+0.02}_{-0.02} \dagger$
	$L_X E(z)^{-1}$	$0.32^{+0.18}_{-0.16}$	$1.48^{+0.32}_{-0.23}$
	$M_* E(z)$	$0.75^{+0.10}_{-0.09}$	$0.91^{+0.13}_{-0.10}$
	$M_{\text{BCG}} E(z)$	$-0.92^{+0.10}_{-0.10}$	$0.54^{+0.14}_{-0.12}$
	$M_g E(z)$	$1.96^{+0.11}_{-0.10}$	$1.37^{+0.20}_{-0.14}$
R	$M_{500}^{\text{WL}} E(z)$	$-0.11^{+0.02}_{-0.02} \dagger$	$1.09^{+0.02}_{-0.02} \dagger$
	$L_X E(z)^{-1}$	$0.03^{+0.26}_{-0.31}$	$1.71^{+0.43}_{-0.39}$
	$M_* E(z)$	$0.72^{+0.14}_{-0.15}$	$0.87^{+0.25}_{-0.20}$
	$M_{\text{BCG}} E(z)$	$-0.92^{+0.11}_{-0.12}$	$0.38^{+0.19}_{-0.17}$
	$M_g E(z)$	$1.88^{+0.14}_{-0.17}$	$1.42^{+0.26}_{-0.21}$

*The normalization, α , and the slope, β , are defined by the linear regressions [equations (6) and (7)].

†The results using a trivariate Gaussian prior as the WL mass calibration, as described in sub-subsection 2.4.3. NR and R expresses “non-radio-AGN” and “radio-AGN,” respectively. The errors denote the 1σ uncertainty.

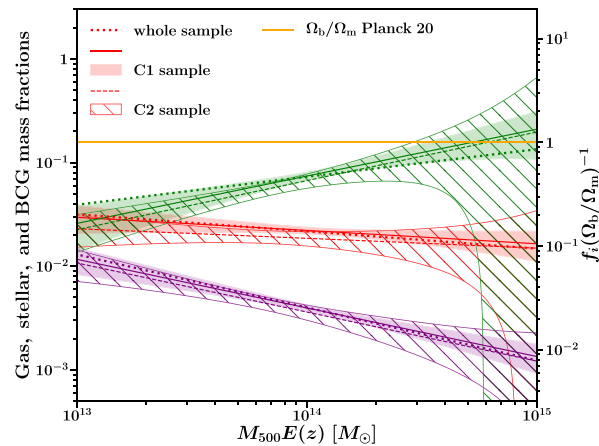


Fig. 7. Gas (green), total stellar (red), and BCG (magenta) mass fractions as a function of halo mass. The solid, dashed, and dotted lines denote the Bayesian estimation for the C1 clusters, the C2 clusters, and the whole sample, respectively. The filled and hatched regions denote the 1σ uncertainties for the 83 C1 clusters and the 53 C2 clusters, respectively. (Color online)

Table 4. Intrinsic covariance for the 83 C1 clusters, the 53 C2 clusters, the 102 non-radio-AGN (NR) clusters, and the 34 radio-AGN (R) clusters.*

		$L_X E(z)^{-1}$	$M_* E(z)$	$M_{\text{BCG}} E(z)$	$M_g E(z)$
C1	$L_X E(z)^{-1}$	$0.38^{+0.33}_{-0.17}$	$-0.02^{+0.08}_{-0.03}$	$0.01^{+0.06}_{-0.04}$	$0.06^{+0.18}_{-0.04}$
	$M_* E(z)$	$-0.15^{+0.47}_{-0.39}$	$0.36^{+0.09}_{-0.06}$	$0.06^{+0.04}_{-0.03}$	$-0.01^{+0.07}_{-0.03}$
	$M_{\text{BCG}} E(z)$	$0.04^{+0.22}_{-0.29}$	$0.31^{+0.14}_{-0.17}$	$0.54^{+0.05}_{-0.05}$	$-0.01^{+0.04}_{-0.03}$
	$M_g E(z)$	>0.82	$-0.12^{+0.61}_{-0.47}$	$-0.13^{+0.30}_{-0.34}$	<0.38
C2	$L_X E(z)^{-1}$	$0.25^{+0.13}_{-0.08}$	$-0.05^{+0.06}_{-0.06}$	$-0.04^{+0.08}_{-0.08}$	$0.03^{+0.03}_{-0.02}$
	$M_* E(z)$	$-0.31^{+0.40}_{-0.33}$	$0.66^{+0.08}_{-0.09}$	$0.44^{+0.11}_{-0.11}$	$-0.01^{+0.06}_{-0.05}$
	$M_{\text{BCG}} E(z)$	$-0.22^{+0.38}_{-0.34}$	$0.78^{+0.06}_{-0.09}$	$0.87^{+0.07}_{-0.08}$	$-0.01^{+0.07}_{-0.07}$
	$M_g E(z)$	$0.71^{+0.17}_{-0.43}$	$-0.06^{+0.50}_{-0.43}$	$-0.06^{+0.48}_{-0.44}$	<0.21
NR	$L_X E(z)^{-1}$	$0.70^{+0.17}_{-0.27}$	$0.02^{+0.15}_{-0.09}$	$0.07^{+0.12}_{-0.10}$	$0.25^{+0.17}_{-0.16}$
	$M_* E(z)$	$0.07^{+0.32}_{-0.35}$	$0.49^{+0.10}_{-0.07}$	$0.25^{+0.08}_{-0.07}$	$0.02^{+0.11}_{-0.06}$
	$M_{\text{BCG}} E(z)$	$0.16^{+0.17}_{-0.22}$	$0.68^{+0.07}_{-0.13}$	$0.74^{+0.07}_{-0.06}$	$0.03^{+0.08}_{-0.06}$
	$M_g E(z)$	>0.95	$0.11^{+0.40}_{-0.44}$	$0.12^{+0.20}_{-0.26}$	$0.38^{+0.11}_{-0.17}$
R	$L_X E(z)^{-1}$	$0.31^{+0.21}_{-0.12}$	$-0.01^{+0.07}_{-0.06}$	$-0.02^{+0.07}_{-0.06}$	$0.04^{+0.05}_{-0.02}$
	$M_* E(z)$	$-0.04^{+0.37}_{-0.43}$	$0.50^{+0.11}_{-0.09}$	$0.13^{+0.08}_{-0.06}$	$-0.00^{+0.05}_{-0.04}$
	$M_{\text{BCG}} E(z)$	$-0.13^{+0.37}_{-0.37}$	$0.53^{+0.13}_{-0.20}$	$0.53^{+0.09}_{-0.07}$	$-0.03^{+0.04}_{-0.03}$
	$M_g E(z)$	$0.83^{+0.11}_{-0.33}$	$-0.02^{+0.49}_{-0.43}$	$-0.27^{+0.42}_{-0.34}$	$0.17^{+0.09}_{-0.03}$

*Each column is the same as in table 2.

positions and random galaxies the z -band magnitudes of which are brighter than 20 ABmag are only 0.04 and 0.09, respectively. It is difficult to identify whether radio sources are associated with cluster members or not because of their extended distribution and a lack of their redshifts. A visual inspection of radio sources and optical distribution suggests that a contamination of radio overlapped at different redshifts is small. Even when we exclude two clusters with central radio sources that have a possibility of being overlapped with point sources at $z \sim 1-1.5$, we find consistent results.

We repeat the Bayesian analysis for the two subsamples with and without central AGNs. We refer to the former and latter samples as radio-AGN (R) clusters and non-radio-AGN (NR) clusters, respectively. The resulting regression parameters for the 34 radio-AGN clusters are similar to those of the 102 non-radio-AGN clusters (bottom part of table 3). Since the errors are large, it is difficult to discriminate between the two subsamples, as shown in figure 8. The intrinsic covariance between the baryon components for the two subsamples are similar to those for the whole sample of clusters (bottom part of table 4).

3.8 Redshift evolution

We next investigate the redshift evolution of the baryon budget. We here define the observables independent of redshifts, as follows:

$$x = \ln \frac{M_{500}^{\text{WL}}}{10^{14} M_{\odot}} \quad (11)$$

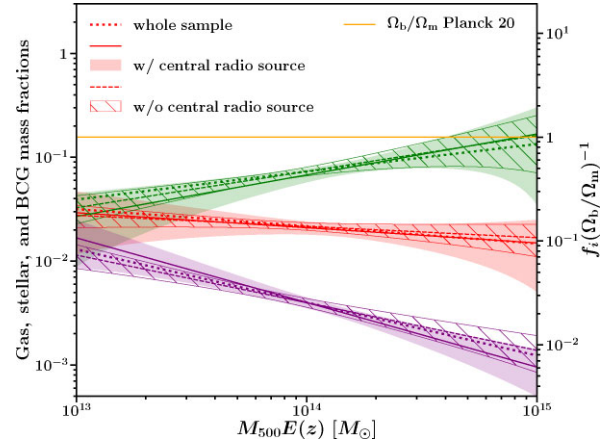


Fig. 8. Gas (green), total stellar (red), and BCG (magenta) mass fractions as a function of halo mass. The solid, dashed, and dotted lines denote the Bayesian estimation for the 34 radio-AGN clusters, the 102 non-radio-AGN clusters, and the whole sample, respectively. The filled and hatched regions denote the 1σ uncertainties for the 34 radio-AGN clusters and the 102 non-radio-AGN clusters, respectively. (Color online)

$$y = \left\{ \ln \frac{L_X}{10^{43} \text{ erg s}^{-1}}, \ln \frac{M_*}{10^{12} M_{\odot}}, \ln \frac{M_{\text{BCG}}}{10^{12} M_{\odot}}, \ln \frac{M_g}{10^{12} M_{\odot}} \right\}. \quad (12)$$

We assume the following redshift dependence of the scaling relations,

$$Y_Z = \alpha + \beta Z + \gamma \ln \left[\frac{E(z)}{E(0.3)} \right], \quad (13)$$

Table 5. Regression parameters of the scaling relations with redshift evolution.*

	α	β	γ
M_{500}^{WL}	$-0.11^{+0.02}_{-0.02}\dagger$	$1.08^{+0.02}_{-0.02}\dagger$	[0]
L_X	$0.33^{+0.14}_{-0.13}$	$1.28^{+0.22}_{-0.17}$	[2]
M_*	$0.75^{+0.13}_{-0.13}$	$0.80^{+0.11}_{-0.11}$	$-0.25^{+0.57}_{-0.49}$
M_{BCG}	$-1.03^{+0.15}_{-0.15}$	$0.41^{+0.11}_{-0.10}$	$-0.06^{+0.55}_{-0.54}$
M_g	$1.92^{+0.10}_{-0.10}$	$1.23^{+0.13}_{-0.10}$	$0.39^{+0.33}_{-0.32}$

*The normalization, α , the slope, β , and the redshift evolution, γ , as a function of the true mass are defined by the linear regression [equation (13)]. The square bracket denotes the fixed value.

†Results using a trivariate Gaussian prior as the WL mass calibration, as described in sub-subsection 2.4.3. The errors denote the 1σ uncertainty.

with $Z = \log(M_{500}/10^{14} M_\odot)$. We repeat the Bayesian analysis for the multivariate scaling relations. We assume that the redshift dependence of the L_X - M relation follows a self-similar solution with $\gamma_l = 2$ in equation (13) to infer the redshift-dependent parent population $p(Z, z)$. Table 5 summarizes the resulting regression parameters. The resulting normalization and mass-dependent slopes are in good agreement with those for the self-similar redshift evolution (table 1). We find no redshift evolution in the M_* - M , M_{BCG} - M , and M_g - M relations which agrees well with the self-similar redshift evolution $\gamma = 0$.

4 Discussion

4.1 Systematics

We recall the method of the multivariate-scaling-relations analysis of the baryon components. We set the vectors of baryons in y , weak-lensing mass in x (subsection 2.4), and the error covariance matrix (sub-subsection 2.4.1). The weak-lensing mass and true mass are statistically related through a power-law relation with intrinsic scatter based on a prior motivated by numerical simulations (sub-subsection 2.4.3). Our Bayesian method (sub-subsection 2.4.2) simultaneously computes the linear regression parameters (α and β), the intrinsic covariance (Σ_{int}), and the parent population of the true mass [$p(Z, z)$]. In the regression analysis, it is vitally important to control regression dilution effect and selection effect (see details in appendix 1). The two effects are simultaneously calibrated by the estimated parameters of the assumed parent population (sub-subsection 2.4.2 and appendix 1). The shape of the parent population depends on the weak-lensing mass distribution as well as the X-ray luminosity which is used as an approximated tracer of our cluster finder. This subsection discusses possible sources of systematics in the Bayesian regression analysis.

4.1.1 Performance of Bayesian analysis

We assess the reliability of our Bayesian analysis using mock simulations computed with the error matrix similar to the observational one (see details in appendix 1). We define a multiplicative error and an additive error in the relation $\theta_{\text{output}} = m \times \theta_{\text{input}} + c$, where θ_{input} and θ_{output} are the input and the output parameters. The resulting multiplicative and additive errors in the simulation of $p(Z, z)$ are $\langle m \rangle = 0.989 \pm 0.018$ and $\langle c \rangle = -0.004 \pm 0.011$ averaged over all the parameters, indicating that our code recovers the input parameters well. The uncertainties for the estimated parameters of the multivariate scaling relations are larger than the accuracy of the recovery of the input parameters. In the case of the large measurement errors of the weak-lensing masses, it is important to consider the error correlations carefully and fully. If larger errors of two observables are not correlated, it is difficult to constrain the intrinsic covariance (figure 14 in appendix 1). The stacked observables sorted by X-ray luminosities and inverse-weighted with $\Sigma_{\text{err}} + \Sigma_{\text{int}}$ (figures 2–4; subsection 3.1) are in good agreement with the baselines described by α and β , which ensures the consistency between the independent regression parameters to represent the data.

4.1.2 Parent population

We employed the Gaussian distribution for the parent population, $p(Z, z)$, for the logarithm of the true mass. This functional formulae differs from the XXL X-ray luminosity function (Pacaud et al. 2016; Adami et al. 2018; Valotti et al. 2018). We infer the shape parameters [$\mu_Z(z)$ and $\sigma_Z(z)$] of $p(Z, z)$ by the hierarchical Bayesian modelling, which keeps a flexibility to describe approximately an unknown parent population or a halo mass function of Tinker et al. (2008). It effectively corrects both the regression dilution effect and the selection bias (see appendices 1 and 2). Furthermore, our results are not affected by cluster mass function or the tension in σ_8 measurements between the Planck early universe experiment and nearby universe observations (Pratt et al. 2019). We emphasize that the purpose to introduce $p(Z, z)$ is not to constrain cosmological parameters or to determine the mass function accurately, but to correct the above two effects in the analysis of the multivariate scaling relations (appendices 1 and 2).

The XXL selection function behind the XXL cluster catalog uses the actual surface brightness profile, namely, core radius and total count-rate, to avoid contamination by X-ray point sources (Pacaud et al. 2016; Adami et al. 2018; Valotti et al. 2018). The total X-ray luminosity is computed by integrating the X-ray surface brightness distribution. We can easily infer $\sigma_Z(z)$ and $\mu_Z(z)$ through the L_X - M relation, which is sufficient to constrain the regression parameters of the baryon contents for the

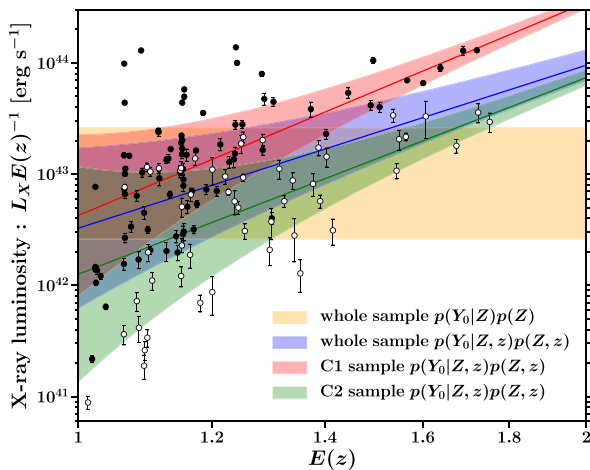


Fig. 9. X-ray luminosity versus $E(z)$. Black and white circles are the C1 and C2 clusters, respectively. The colored regions denote the standard deviation ranges of the X-ray luminosity population expected by the resulting parent population of true mass $p(Z)$. The solid lines are the mean of the X-ray luminosity population. The orange area is the redshift-independent case of $p(Y_0|Z, z)p(Z, z)$. Blue, red, and green colors are the whole, C1, and C2 samples with the redshift-dependent case of $p(Y_0|Z, z)p(Z, z)$. (Color online)

current sample, as seen in figures 2–4 and appendix 1. To measure the $p(Z, z)$ distribution accurately, we could use multiple Gaussian distributions with different weights. However, when we used the double Gaussian distribution, we were not able to constrain the parameters of the second Gaussian distribution (sub-subsection 2.4.2). Therefore, the single Gaussian is sufficient to describe the multivariate scaling relations for the current sample. With a larger sample of clusters and/or small measurement errors of the weak-lensing masses, we would require a more sophisticated model, such as the cluster mass function combined with the XXL selection function.

Since the X-ray selection is affected by cosmological dimming and the selected cluster masses depend on the redshift, we introduced the redshift-dependent mean $\mu_Z(z)$ and standard deviation $\sigma_Z(z)$ of $p(Z, z)$ as hyper-parameters. Figure 9 shows the resulting X-ray luminosity population as a function of $E(z)$ which is computed by $p(Y_0|Z, z)p(Z, z)$. The resulting models of the X-ray luminosity population estimated by the true mass distributions of $p(Z, z)$ agree with the data distribution. The resulting models indicate that the XXL cluster catalog covers a wide range of X-ray luminosities at low redshifts and comprises only the most X-ray luminous clusters at high redshifts. The X-ray luminosity population for the C1 clusters is shifted to a higher value compared to that for the C2 clusters. The whole X-ray luminosity population is distributed around the intermediate position between the two C1 and C2 X-ray populations.

As an alternative modelling, we here assume a redshift-independent Gaussian distribution $p(Z) = \mathcal{N}(\mu_Z, \sigma_Z)$ in the Bayesian analysis, where the mean (μ_Z) and standard deviation (σ_Z) are free parameters independent of the redshift. We refer it to as no- z . We compare the models using Akaike’s information criterion (AIC) and Bayesian information criterion (BIC). The AIC and BIC are defined by $AIC = 2N_{\text{para}} - 2\ln p_{\text{max}}$ and $BIC = N_{\text{para}} \ln N_{\text{data}} - 2\ln p_{\text{max}}$, respectively. Here N_{para} is the number of parameters, N_{data} is the number of data points, and p_{max} is the maximum value of the posterior probability [equation (A2)]. The first terms in both the AIC and BIC describe a penalty of over-fitting by increasing the number of parameters in the model. The AIC, derived by relative entropy, measures relative loss among given different models. A low AIC value means that a model is considered to be closer to the truth. The BIC is derived by the framework of Bayesian theory to maximize the posterior probability of a model given the data. In other words, a model with the lowest BIC is preferred to be the truth. The AIC and BIC are based on different motivations and thus they provide complementary information. When we compare with two models, the model with the lower value is preferred. The difference between the models are significant according to both the AIC and BIC, $\Delta AIC = AIC_{\text{no-}z} - AIC = +43$ and $\Delta BIC = BIC_{\text{no-}z} - BIC = +35$. The orange region in figure 9 does not match with the data distribution. Therefore, the redshift-dependent parent population is preferable.

We next assume a second-order redshift dependence for $\mu_Z(z) = \mu_{Z,0} + \gamma_{\mu_Z} \ln E(z) + \gamma_{\mu_Z,2} [\ln E(z)]^2$ and $\ln \sigma_Z(z) = \ln \sigma_{Z,0} + \gamma_{\sigma_Z} \ln E(z) + \gamma_{\sigma_Z,2} [\ln E(z)]^2$. The result does not significantly change and, thus, the resulting AIC and BIC become larger (worse) than those of our main result due to the penalty from the increased number of parameters; $\Delta AIC = +3$ and $\Delta BIC = +13$. The first-order dependence is sufficient to describe the data.

The code could in principle estimate the $\mu_Z(z)$ and $\sigma_Z(z)$ parameters without a correction for the Malmquist bias. We perform the Bayesian analysis using a subset of $y = \{y_*, y_{\text{BCG}}, y_g\}$ in order to understand the impact of the tracer of cluster finders in the multivariate scaling relation analysis. The resulting $[\sigma_Z(z)]^2$ becomes higher by $\sim 7\%$, and consequently the mass-dependent slopes, β , become shallower by $\sim 5\%$ in β_* , $\sim 7\%$ in β_{BCG} , and $\sim 5\%$ in β_g . This change is caused by the relationship between the variance in the parent population and the slope [equation (A13)], which is described in appendix 2. Change in the normalization is less than 1%. Although the overall results do not change, the simultaneous treatment of the X-ray luminosity approximately related to the cluster finding can more properly estimate the parent population in the computation of the multivariate scaling relations.

4.1.3 Systematics by weak-lensing mass calibration

In the limit of low S/N weak-lensing signals, the errors of the weak-lensing masses are mainly caused by the number of background galaxies, rather than intrinsic halo properties of the halo non-sphericity, subhalos, and its surrounding large-scale structure. Indeed, Umetsu et al. (2020) have shown that the measurement errors using synthetic weak-lensing data of the analytic NFW model are comparable to those using cosmological simulations. We independently introduced the bias and scatter in weak-lensing mass measurement based on dark-matter-only simulations (Umetsu et al. 2020). Higher-mass halos tend to have less spherical structure because they are the most recent forming systems and thus growth of halos may not have yet erased the information about initial condition and formation process. (e.g., Jing & Suto 2002; Allgood et al. 2006). The abundance of subhalos in high-mass halos is larger than in low-mass halos. Therefore, the weak-lensing mass calibration inherent in the intrinsic halo properties depends on cluster masses (Umetsu et al. 2020).

Since it is difficult to calibrate weak-lensing masses for individual clusters in response to their own properties, we employed the statistical approach of the weak-lensing mass calibration [equation (6)]. The overdensity radii are accordingly changed from the weak-lensing overdensity radii by the weak-lensing mass calibration. We adapted the weak-lensing overdensity radius as the measurement radius for the gas mass and the stellar mass because the individual true masses are not clarified. Since the weak-lensing overdensity radii are only $-6\% \pm 4\%$ smaller than those of the true mass, it is negligible compared to the statistical errors.

In subsection 3.3, we estimated how much the gas mass and the stellar mass are changed by the aperture correction which is caused by the difference in the measurement radii of r_{500}^{WL} and r_{500} . Since the mass bias becomes larger with decreasing the true mass (figure 1), the aperture correction makes the stellar mass and the gas mass 5% and 9% higher at $M_{500}E(z) \sim 10^{13} M_{\odot}$, respectively. In contrast, the aperture correction at the high-mass end of $\sim 10^{15}$ is less than a few percent.

When we fix the estimated values of α_{WL} , β_{WL} , and σ_{WL} of the weak-lensing mass calibration ignoring their uncertainties, the measurement errors of the gas mass scaling relation at $M_{500}E(z) \sim 10^{15} M_{\odot}$ and the intrinsic correlation coefficient are reduced by 10%–30%, while the other errors are not significantly changed. When we remove the prior of σ_{WL} , we obtain $\sigma_{\text{WL}} = 0.14_{-0.06}^{+0.09}$, which is consistent with the mass calibration determined by the 639 simulated clusters.

We also investigate the multivariate scaling relation with the mass calibration with the tanh function (subsection 2.4.3). In that case, we replace M_{500}^{WL} by the

calibrated mass, M_{500}^{calib} , in the X quantity and treat $X = Z$ with a fixed $\sigma_X = \sigma_{\text{WL}}$. The resulting regression parameters are consistent with those of our main result (table 1) within 1σ errors. When we scale the y_* and y_g observables by $\delta y \simeq \delta x$ according to the mass calibration, the result does not change significantly.

We fix the intrinsic correlation coefficients of $r_{\text{WL},i} = 0$ in the analysis. When we treat them as free parameters, the fitting results are almost the same. Therefore, an over-fitting by increasing the number of free parameters occurs. A penalty of the over-fitting increases the information criterion, especially $\Delta\text{BIC} = +17$. We thus prevent over-fitting by fixing the correlations in the analysis.

4.1.4 Systematics by error correlation

Since the member galaxies are sparsely distributed, we adopted a single error correlation coefficient $r_{\text{WL},*}^{\text{err}}$ computed over the whole sample. Intrinsic covariance might be affected by this treatment. We therefore assess how much the intrinsic covariance is changed by our choice of $r_{\text{WL},*}^{\text{err}}$. We first pick a uniform random number from a range of $[r_{\text{WL},*}^{\text{err}} - 0.1, r_{\text{WL},*}^{\text{err}} + 0.1]$ for each cluster and we find that the resulting intrinsic covariance is consistent with our reference results (table 2). Therefore, our treatment does not significantly impact the results. Next, we use $r_{\text{WL},*}^{\text{err}} = -0.5, 0, 0.5$, which are lower than 0.873 (sub-subsection 2.4.1), and we find that all the results of $r_{*,g}$ become negative or have no correlation, in contrast to our positive result (table 2), and the uncertainties for $r_{\text{BCG},*}$ and $r_{*,g}$ become larger by 2.2 and 1.6 times, respectively. The other parameters are not significantly affected by the assumption. The change of $r_{*,g}$ is caused by $r_{*,g}^{\text{err}} = r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}}$. Therefore, an improper treatment can give rise to spurious anti-correlation between gas mass and stellar mass.

4.1.5 Blue galaxies and the intracluster light

We counted the total stellar masses of the red galaxies selected by the color–magnitude planes using the XXL centers and redshifts. In general, cluster members are composed of red and blue galaxies which are distributed in the inner and outer regions, respectively (e.g., Whitmore et al. 1993; De Propriis et al. 2004; Nishizawa et al. 2018). Red galaxies would be the dominant component of the cold baryon within r_{500} which is roughly half of the virial radius. As for blue galaxies distributed at outer radii, there is the possibility of an over-subtraction of background component. We estimate how much stellar mass is changed when including blue galaxies. We first select galaxies from the MIZUKI photometric redshift catalog (Tanaka 2015; Tanaka et al. 2018; Aihara et al. 2019; Nishizawa et al. 2020) with criterion of $|z_{\text{ph}} - z_c| < 0.05(1 + z_c)$ and $M_* > 10^{10} M_{\odot}$,

where z_{ph} is a photometric redshift. We pick up galaxies which are not identified in the red galaxy catalog but in the photometric catalog and refer them to as blue galaxies. When we include blue galaxies, the total stellar masses for individual clusters are changed by $15\% \pm 17\%$. We repeat the Bayesian analysis for the red and blue galaxies and obtain $\alpha_* = 0.70^{+0.09}_{-0.08}$, $\beta_* = 0.81^{+0.13}_{-0.10}$, and $\sigma_* = 0.49^{+0.10}_{-0.06}$. The baseline for the red and blue galaxies agrees with that for the red galaxies within the uncertainties (table 1). The intrinsic correlation coefficients ($r_{*,\text{BCG}} = 0.57^{+0.08}_{-0.10}$ and $r_{*,g} = 0.29^{+0.34}_{-0.26}$) are not significantly changed, either.

The tidal stripping of stars from interacting galaxies and the merger of small galaxies with central brightest cluster galaxies make a diffuse ICL. In particular, an extended low-surface brightness envelope forms around the central galaxies. However, it is very difficult to detect such a weak excess of the ICL component observationally from the image background because of over-subtraction. The HSC-SSP data is currently not adequate for the study of the ICL. Since we adopted the `cmodel` magnitude, we did not include the ICL component. Huang et al. (2018b) have studied how much the `cmodel` photometry underestimates stellar masses for massive galaxies at $z < 0.5$. They evaluated a difference between stellar masses estimated by the `cmodel` magnitude and surface mass density profiles out to 100 kpc without imaging stacking. The stellar mass within 100 kpc corresponds to the total stellar mass because a 100 kpc aperture covers 5–10 times of effective radii. Huang et al. (2018b) found that a median M_* with the `cmodel` magnitudes underestimate the stellar masses only for massive galaxies ($M_* > 10^{11.6} M_\odot \sim 4 \times 10^{11} M_\odot$) by ~ 0.1 – 0.15 dex. Based on their results, we expect that the total stellar + ICL masses within 100 kpc aperture around massive galaxies like BCGs would be ~ 1.3 – 1.4 times higher than our `cmodel` estimates.

4.2 Baryon budget

This subsection is focused on the discussion of our measurements of baryon budgets of the clusters.

4.2.1 Baryon fractions

We found that the gas and stellar mass fractions increase and decrease with increasing halo mass (figure 5; subsections 3.1 and 3.3), respectively. This trend can be explained by a halo mass dependence of the star formation efficiency. The star formation efficiency in low-mass clusters and groups is expected to be higher than that in high-mass clusters. In addition, tidal interactions among galaxies and the removal of the gas reservoir of galaxies by ram-pressure are more inefficient in low-mass clusters than in high-mass ones. Therefore, a larger fraction of the gas in low-mass

clusters is consumed to form stars through cooling, while galaxy formation tends to be inhibited in high-mass clusters.

AGN feedback is also important to determine the baryon budget, because it heats the surrounding gas and suppresses star formation and more or less modifies radial distribution of gas, especially in low-mass clusters. Some AGNs especially in central galaxies are energetic enough to expel the gas material of stars out from the relatively shallow potential well of the low-mass clusters. The expelled gas in low-mass clusters is difficult to re-accrete. Since the star formation activity does not change the total baryon fraction because of the mass conservation (e.g., Kravtsov et al. 2005), the total baryon fraction without AGN feedback is expected to be constant against the halo mass. However, the gas redistribution by AGN feedback could change halo mass dependence on the baryon and gas mass fractions. Therefore, the degree of balance between star formation and all the AGN activities throughout the entire cluster history controls the mass dependence of the baryon contents. The result that the total baryon fraction reaches to the cosmic mean baryon fraction Ω_b/Ω_m at high-mass halos of $10^{15} M_\odot$ indicates that the high-mass halos are like a closed box in which the total baryon is confined. On the other hand, since $f_b \sim 0.5(\Omega_b/\Omega_m)$ at low-mass clusters of $\sim 10^{13} M_\odot$, the low-mass halos are likely to be an open box in which baryons are not conserved. This is probably caused by AGN feedback.

We investigated the baryon fractions for the clusters which currently host radio AGN activity and those for the other clusters (figure 8; subsection 3.7). We do not find a significant difference of the baryon fraction in response to the current AGN activity. In general, AGN activity is a transient phenomenon, whereas gas ejection from the potential well depends on the total integrated non-gravitational energy. This implies that the cumulative quantities such as the gas and stellar masses are insensitive to the current AGN activity. However, a larger sample is essential to constrain the parameters further.

We also found good agreement of the baryon fractions between the C1 and C2 clusters (figure 7), though the likelihood function of the XXL selection for the C1 class is different from that of the C2 class. This is promising for XXL X-ray cluster counts analyses of cosmological parameters.

4.2.2 Intrinsic covariance in baryon content

Clusters move around the baselines in the scaling relations due to mass accretion, mergers, cooling, and AGN feedback. Since the baryonic evolution is an order of sound-crossing time, their positions in the scaling relations instantly change. Their statistical properties are observed as intrinsic covariance. If all the baryons were confined within the halo (closed box), the intrinsic correlation coefficient

between the gas mass and the stellar mass is expected to be negative because of $\delta f_b = 0 = \delta f_g + \delta f_*$. As we mentioned above, the anti-correlation appears only for the case of the improper treatment of the error covariance matrix. We found no evidence that the intrinsic correlation coefficient between gas mass and stellar mass in the whole sample is correlated or anti-correlated. It is generally very difficult to accept the null hypothesis that the true correlation is zero under a finite uncertainty. With the N sample, the constraint has to satisfy with $|r_{*,g}| \lesssim 0.168(N/136)^{-1/2}$ so that the p -value of the null hypothesis can be higher than 5%. The required uncertainty is about half of the current constraint. However, the margin of the error includes the null correlation. Our result does not contradict the open-box scenario suggested by the total baryon fraction (sub-subsection 4.2.1).

The $M_{\text{BCG}}-M_{500}$ relation showed the largest intrinsic scatter and a weak-mass dependence, which implies a presence of another factor besides the halo mass in the BCG mass growth. We found significant correlations between M_* and M_{BCG} and between M_{sat} and M_{BCG} (subsection 3.5), qualitatively suggesting that the BCGs co-evolve with the satellite galaxies.

Intrinsic correlation between soft-band L_X and M_g is close to unity, which is naturally explained by the X-ray emissivity.

The C2 clusters have larger intrinsic scatter of total and BCG stellar masses than the C1 clusters. The discrepancies for the former and latter cases are 3.3σ and 4.1σ , respectively. Since the C2 class has lower X-ray luminosity (lower masses), the stellar properties in low X-ray clusters are likely to be more diverse from cluster to cluster.

4.3 Comparison of numerical simulations

Recent cosmological hydrodynamic simulations (e.g., McCarthy et al. 2011, 2017; Young et al. 2011; Planelles et al. 2013; Le Brun et al. 2014; Martizzi et al. 2014; Wu et al. 2015; Sembolini et al. 2016a; Barnes et al. 2017a; Farahi et al. 2018b, 2020; Henden et al. 2020) studied stellar mass and gas distributions in clusters and/or groups. The simulations include the effect of cooling, AGN feedback, star formation, and SN feedback which are compared with the results of non-radiative simulations. Since gas distributions are radially modified by AGN feedback, the scaling relations depends on overdensity radius (e.g., Young et al. 2011; Farahi et al. 2018b). Thus, when we compare numerical simulation with observations, it is important to choose the same overdensity as observations (i.e., $\Delta = 500$). Results of numerical simulations depend

on the different AGN models (e.g., McCarthy et al. 2011; Le Brun et al. 2014; Sembolini et al. 2016b).

4.3.1 Scaling relations and mass-dependent slopes

We compare our results with some of the simulations in figures 10. Simulation results are rescaled to $z = 0.3$, close to the median redshift of the XXL clusters, assuming self-similar evolution. We find that our normalization and slope in M_g-M and M_*-M relations broadly agree with those of numerical simulations over two orders of magnitude in mass.

We compare the slopes in the scaling relations at $\Delta = 500$ (figure 11). The slopes of some numerical simulations depend on the halo mass. For instance, Farahi (2020) showed that the slopes of the gas mass and stellar mass scaling relations at massive clusters ($M_{500} \sim 10^{15} M_\odot$) are close to unity and become steeper and shallower with decreasing mass, respectively. We therefore estimate the average value and scatter with a weight of the resulting parent population $p(Z, z)$ to compare fairly with their values in our mass range. We use the results that are as close as possible to our median redshift and consider the redshift dependence of $p(Z, z)$. The gas mass slopes of numerical simulations (Young et al. 2011; Planelles et al. 2013; Wu et al. 2015; Barnes et al. 2017a; Truong et al. 2018; Farahi et al. 2018b, 2020; Henden et al. 2020) are higher than predicted by the self-similar model ($\beta = 1$). Some simulations are slightly steeper than the self-similar expectation ($1 < \beta_g < 1.1$) while others have a clear higher slope ($\beta_g \gtrsim 1.2$). The simulation results are not converged. Our results agree with the former case (e.g., Young et al. 2011; Barnes et al. 2017b; Farahi et al. 2018b). The slopes of the stellar to total mass relation (Wu et al. 2015; Farahi et al. 2018b, 2020; Pillepich et al. 2018; Henden et al. 2020) are less than unity and agree with our results. The steep gas slope and the shallow stellar slope are consistent with the physical interpretation that the star formation efficiency is higher in low-mass systems than in high-mass ones (sub-subsection 4.2.1).

The $M_{\text{BCG}}-M$ relation was studied in several numerical simulations (e.g., Le Brun et al. 2014; Cooper et al. 2015; Pillepich et al. 2018; Farahi et al. 2020; Henden et al. 2020). The evolution of BCGs depends on both star formation efficiency and AGN feedback. In addition, since the BCG is located near cluster center, galaxy-galaxy mergers are an important process for its fast growth. Using the UniverseMachine simulation (Behroozi et al. 2019), Bradshaw et al. (2020) showed the shallow slope and large intrinsic scatter in the $M_{\text{BCG}}-M_{200}$ relation. It is explained in that M_{BCG} is a function of not only halo mass but also halo formation time.

We compare the BCG-total mass slope with numerical simulations at $\Delta = 500$. The BCG mass slopes

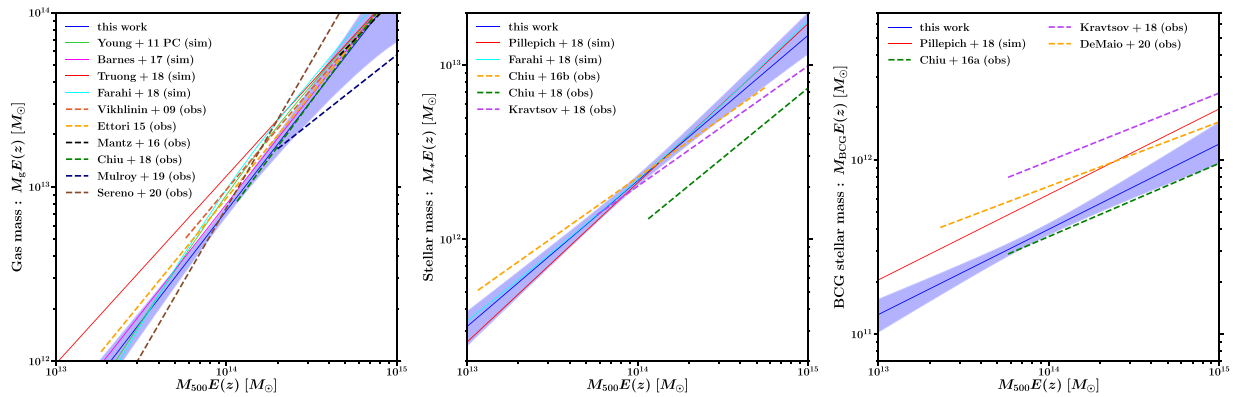


Fig. 10. Comparison of numerical simulations and observations in literature. From left to right: the gas, stellar, and BCG mass scaling relations. The solid blue line and regions denote the estimate and the 1σ uncertainty, respectively. Our results and numerical simulations denote the true masses in the all panels, while the masses for the previous observations, except for Sereno et al. (2020), do not (mass proxies, lensing masses or hydrostatic masses). In the left-hand panel, the solid green, magenta, red, and light-blue lines are simulations (Young et al. 2011; Barnes et al. 2017b; Truong et al. 2018; Farahi et al. 2018a), and the dashed orange, yellow, black, green, dark-blue, and brown lines are previous observations (Vikhlinin et al. 2009; Ettori 2015; Mantz et al. 2016; Chiu et al. 2018; Mulroy et al. 2019; Sereno et al. 2020), respectively. The line lengths of the observations denote their mass ranges. In the middle panel, the solid red and light-blue lines and the dashed yellow, green, magenta lines are simulations (Pillepich et al. 2018; Farahi et al. 2018a) and previous observations (Chiu et al. 2016b, 2018; Kravtsov et al. 2018), respectively. In the right-hand panel, the solid red line and the dashed green, magenta, and yellow lines are a simulation (Pillepich et al. 2018) and observations (Chiu et al. 2016a; Kravtsov et al. 2018; DeMaio et al. 2020), respectively. (Color online)

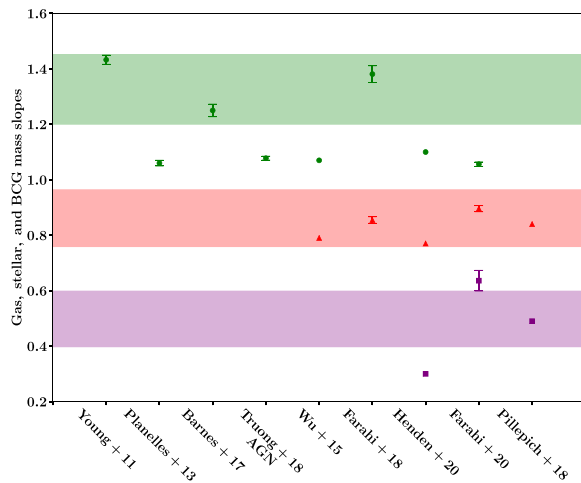


Fig. 11. Comparison of mass-dependent slopes β with those of numerical simulations (Young et al. 2011; Planelles et al. 2013; Barnes et al. 2017b; Truong et al. 2018; Wu et al. 2015; Farahi et al. 2018b; Henden et al. 2020; Farahi et al. 2020; Pillepich et al. 2018). Green, red, and magenta colour regions denote the 1σ uncertainties of gas, stellar, and BCG mass slopes, respectively. (Color online)

(Pillepich et al. 2018; Farahi et al. 2020; Henden et al. 2020) are much shallower than those of the M_* - M and M_g - M relations. We use stellar mass within a three-dimensional aperture of 30 kpc (Pillepich et al. 2018) for a comparison. Although the BCG slopes show a diversity, they are similar to ours (figure 11). We compare with Pillepich et al. (2018) because the other two simulations do not show the normalization. They showed that the normalization of the BCG

mass depends on the three-dimensional aperture size. The normalization with 100 kpc radius is about twice larger than that with 30 kpc. This is caused by the ICL component at the BCG outskirts. They also mentioned that the ICL stellar mass outside 30 kpc accounts for $\sim 40\%$ of the total stellar mass of central galaxies and their surrounding ICL at $M_{200} \sim 10^{13} M_\odot$ and $\sim 80\%$ at $M_{200} \sim 10^{15} M_\odot$. We here compare with the normalization measured with 30 kpc radius which is the minimum radius discussed in Pillepich et al. (2018) and covers the measurement regions of the *cmodel* magnitude. The normalization of the BCG mass to total stellar mass ratio of the numerical simulations (figure 6; see also figure 10) is constantly offset from our baseline by ~ 1.4 times. We found that our BCG stellar mass estimates agree with those estimated by the CFHT photometry (Lavoie et al. 2016), as shown in sub-subsection 4.4.2. When we multiply the BCG mass by 1.3 because of the underestimation of the *cmodel* magnitude (Huang et al. 2018b, and sub-subsection 4.1.5), the discrepancy is improved. However, if we accordingly change the aperture size to 100 kpc, a factor 2–3 discrepancy between the observations and the simulation still remains. We leave it for future work to understand the normalization offset.

4.3.2 Intrinsic covariance in scaling relations

Intrinsic covariance is one of benchmarks in understanding cluster evolution. Farahi et al. (2018b) computed how slope, normalization, and intrinsic scatter change by a halo mass, using both BAHAMAS (McCarthy et al. 2017) and MACSIS (Barnes et al. 2017b) simulations. We weight

their intrinsic scatters by $p(Z, z)$ to derive representative values for our sample and obtain $\langle\sigma_g\rangle = 0.20 \pm 0.02$ and $\langle\sigma_*\rangle = 0.24 \pm 0.02$ at $z = 0.5$, where the errors are the 1σ range over our mass range. Farahi et al. (2020) obtained the intrinsic scatter of $\sigma_g = 0.065 \pm 0.003$, $\sigma_* = 0.098 \pm 0.004$, and $\sigma_{\text{BCG}} = 0.333 \pm 0.015$ using IllustrisTNG simulations (Pillepich et al. 2018). There is a discrepancy between different numerical simulations. Although their scatter is somewhat lower than our results, the ascending order of intrinsic scatter of each baryon component is the same as our results: $\sigma_g < \sigma_* < \sigma_{\text{BCG}}$.

Some numerical simulations (e.g., Wu et al. 2015; Farahi et al. 2018b, 2020) showed that intrinsic correlation coefficient $r_{*,g}$ at a fixed total mass is negative. Wu et al. (2015) showed a strong negative rank correlation $r_{*,g} = -0.69$ between the deviations of the gas and stellar mass fractions from their baselines, although their definition is different from ours. The negative correlation appears in a wide overdensity range $\Delta = 2500\text{--}10$. They proposed a closed-box scenario where the intrinsic correlation coefficient $r_{*,g}$ is anti-correlated. Farahi et al. (2018b) also found that intrinsic correlation coefficient changes with the halo mass M_{500} . The intrinsic correlation at $z = 0.5$ is nearly zero at $M_{500} \sim 10^{13} M_\odot$, and it is negative at $\gtrsim 10^{14} M_\odot$. They proposed that non-correlation at $\sim 10^{13} M_\odot$ is caused by an open baryon box scenario in which the total baryon in low-mass clusters is not conserved by AGN feedback and proposed the closed-box scenario for the negative correlation for high-mass clusters. We recompute $r_{*,g}$ at M_{500} from figure 5 in Farahi et al. (2018b) with a weight of $p(Z, z)$ and obtain $\langle r_{*,g} \rangle = -0.21 \pm 0.05$, where the second quantity is the 1σ range. Farahi et al. (2020) also found a similar result, -0.255 ± 0.074 , measured at M_{200} . The probability of accidental correlations from 136 random pairs to realize the simulated result is $\mathcal{O}(10^{-4})$. Although we do not find such a negative correlation, a difference between their and our results is only 1.4σ with our uncertainty.

Anbajagane et al. (2020) found a positive intrinsic correlation between central galaxy and total stellar masses at M_{200} . The intrinsic correlation coefficient weighted with $p(Z, z)$, $\langle r_{*,\text{BCG}} \rangle = 0.44 \pm 0.07$, 0.44 ± 0.04 , 0.64 ± 0.01 and 0.40 ± 0.05 , varies according to the simulation schemes. Farahi et al. (2020) found $r_{*,\text{BCG}} = 0.273 \pm 0.052$ at M_{200} . Although the overdensity definitions are different, numerical simulations and our observation suggest that the mass growths of the total stellar mass and the BCG mass are correlated.

4.3.3 Redshift evolution

Henden et al. (2020) investigated a redshift evolution in scaling relations. They found that the gas mass and the stellar mass at fixed halo mass increases and decreases with increasing redshift as $M_g \propto$

$(1+z)^{0.41 \pm 0.14}$ and $M_* \propto (1+z)^{-0.51 \pm 0.08}$, respectively, and the BCG mass weakly depends on the redshift $M_{\text{BCG}} \propto (1+z)^{-0.15 \pm 0.10}$. They concluded that the gas redshift evolution is attributed to the effectiveness of gas expulsion by AGN feedback with decreasing redshift. Le Brun et al. (2017) also found that the gas mass evolves with redshift as $M_g \propto E(z)^{0.576 \pm 0.066}$. On the other hand, Planelles et al. (2013) showed that redshift evolution for f_g and f_* are negligible. Truong et al. (2018) investigated a redshift evolution in X-ray scaling relations and they did not find a significant redshift evolution in the $M\text{--}M_g$ relation. Redshift evolution differs by different numerical simulations. Since our measurement errors of γ_g and γ_* are large, we cannot discriminate differences between numerical simulations.

4.4 Comparison of observations

Gas and stellar masses in clusters were measured by various previous papers and projects (e.g., Lin et al. 2003, 2004, 2012, 2017; Okabe et al. 2010; Gonzalez et al. 2013; Laganá et al. 2013; Chiu et al. 2016b, 2018; Eckert et al. 2016; Zhang et al. 2016; Kravtsov et al. 2018; Mulroy et al. 2019; Farahi et al. 2019; Sereno et al. 2020). Since each study adopted a different approach (table 6), it is important to discuss differences in cluster sample, cluster mass measurement, and fitting procedure.

First, nowadays selection effects are more and more important. A cluster catalog can be constructed from optical (e.g., Oguri 2014; Rykoff et al. 2014; Rozo et al. 2016; Oguri et al. 2018; Maturi et al. 2019), X-ray (e.g., Böhringer et al. 2004; Piffaretti et al. 2011; Adami et al. 2018), thermal SZ effect (e.g., Planck Collaboration 2014; Bleem et al. 2021; Hilton et al. 2021), or weak-lensing observations (e.g., Miyazaki et al. 2007, 2018a; Oguri et al. 2021). The Malmquist bias should be properly treated in fitting. Redshift ranges also vary with surveys. After all considerations, further differences could depend on intrinsic selection effects inherent in cluster astrophysics and/or different observational techniques.

Secondly, cluster mass measurements are one of the important sources of systematic errors. To date, hydrostatic equilibrium mass, weak-lensing mass, or mass derived through scaling relations with mass proxies are used in the literature. A deviation from hydrostatic equilibrium, a lensing mass bias, or intrinsic scatter in scaling relations (e.g., Pratt et al. 2019) should be considered in fitting methods (e.g., Sereno 2016).

Thirdly, when the gas mass and stellar mass are measured within the same overdensity radii of the mass measurement, an error correlation between baryonic observables and mass should be considered in fitting (e.g., Okabe et al. 2010).

Table 6. Summary of baryon fraction studies in literature and this study.[†]

	Clusters	Size	Mass	Typical mass	Mass	Contents	Selection	$p(Z)$	Aperture	Σ_{int}
	(1)	(2)	(3)	[M_{\odot}]	bias	(6)	effect	(8)	Σ_{err}	(10)
This work	X(XXL)	136	WL	$\sim 10^{14}$	Yes	$M_{\text{g}}/M_{*}/M_{\text{BCG}}$	Yes	G	Yes	Full
Sereno et al. (2020)	X(XXL)	118	WL	$\sim 10^{14}$	Yes	M_{g}^{\ddagger}	Yes	G	—	Full
Eckert et al. (2016)	X(XXL)	95	Proxy	$\sim 10^{14}$	No	M_{g}	Yes	K	No	Diag
Mantz et al. (2016)	X(RASS)	27	WL	$\sim 8 \times 10^{14}$	Yes	M_{g}^{\ddagger}	Yes	Mass	No [§]	Partial
Mulroy et al. (2019)	X(RASS)	41	WL	$\sim 6 \times 10^{14}$	Yes	M_{g}^{\ddagger}	Yes	Mass	Yes	Full
Farahi et al. (2019)	X(RASS)	41	WL	$\sim 6 \times 10^{14}$	Yes	M_{g}^{\ddagger}	Yes	Mass	Yes	Full
Vikhlinin et al. (2009)	X(RASS)	85	Proxy	$\sim 3 \times 10^{14}$	No	M_{g}	Yes	Mass	No	Diag
Chiu et al. (2016a)	SZ(SPT)	54	Proxy	$\sim 6 \times 10^{14}$	No	$M_{\text{g}}/M_{*}/M_{\text{BCG}}$	No	No	No	Diag
Chiu et al. (2018)	SZ(SPT)	91	Proxy	$\sim 5 \times 10^{14}$	No	M_{g}/M_{*}	Yes	Mass	No	Diag
Chiu et al. (2016b)	X(BCS)	46	Proxy	$\sim 8 \times 10^{13}$	No	M_{*}	Yes	Mass	No	Diag
Gonzalez et al. (2013)	Opt(R)	15	Proxy	$\sim 2 \times 10^{14}$	No	M_{g}/M_{*}	No	No	No	Diag
Ettori (2015)	X(R)	59	HE	$\sim 3 \times 10^{14}$	No	M_{g}	No	No	Yes	Diag
Kravtsov et al. (2018)	Opt(R)	9	Proxy	$\sim 5 \times 10^{14}$	No	M_{*}/M_{BCG}	No	No	No	Diag
Lavoie et al. (2016)	X(XXL)	85	Proxy	$\sim 2 \times 10^{14}$	No	M_{BCG}	No	No	No	No
DeMaio et al. (2020)	Mix(R)	23	Proxy/WL	$\sim 10^{14}$	No	M_{BCG}	No	No	No	No

[†](1) Cluster finders. “X,” “SZ,” “Opt,” and “Mix” represent X-ray, SZ, optical, and mixed (X/SZ/Opt) clusters, respectively. Parentheses are samples defined by the XXL Survey, the ROSAT All-Sky Survey(RASS), XMM-Newton-Blanco Cosmology Survey (BCS), South Pole Telescope(SPT), or random sample (R), respectively. (2) Sample size. (3) Cluster mass measurement. “WL,” “HE,” and “Proxy” represent weak-lensing mass, hydrostatic equilibrium mass, and mass estimated by scaling relations, respectively. (4) Typical mass in unit of M_{\odot} . The mass ranges are shown in figures 10 and 12. (5) Correction of mass bias in linear regression. (6) Scaling relation components (gas mass, total stellar mass, and BCG stellar mass). Some papers include other observables in multivariate scaling relations, which is denoted by the “ \ddagger ” footnote mark. (7) Consideration of selection effect in linear regression. (8) Consideration of the parent population. “G,” “K,” and “mass” represent Gaussian distribution, multiple Gaussian distributions using the Bayesian regression code of Kelly (2007), and mass function, respectively. (9) Aperture-induced error correlation between observable and measured mass. “ \S ” denotes a different approach. (10) Intrinsic covariance matrix for baryonic components, Σ_{int} ; “Full,” “Diag,” and “Partial” denote the full matrix, the diagonal terms, and the matrix including fixed elements, respectively.

4.4.1 Gas and stellar mass fractions

The left-hand and middle panels of figure 10 compare our results with the $M_{\text{g}}-M$ and $M_{*}-M$ relations from literature. Most of the previous papers analyzed several tens of clusters. Table 6 summarizes mass measurements and fitting method. In figure 10, we use the Chabrier IMF for a comparison of stellar masses. The x range of each line explicitly describes the mass range of each sample ($M_{500} \gtrsim 10^{14} M_{\odot}$). We multiply the best-fitting lines from the literature by $E(z)$ when the literature uses M_{g} and M_{500} instead of $M_{\text{g}}E(z)$ and $M_{500}E(z)$. Approaches used in the previous papers can differ from ours. Nevertheless, the scaling relations broadly agree with our results. We stress the uniqueness of this study: the large sample of the 136 clusters with nearly two orders of magnitude in mass including low-mass clusters of $\mathcal{O}(10^{13} M_{\odot})$ and our Bayesian analysis method that fully considers the error covariance matrix, the selection effect, and the weak-lensing mass calibration.

We compare our $M_{\text{g}}-M$ relation with the previous XXL papers (Eckert et al. 2016; Sereno et al. 2020). Eckert et al. (2016) studied the gas mass fraction for the 100 XXL brightest cluster sample (Pacaud et al. 2016). They used a temperature as mass proxy calibrated with a mass and temperature scaling relation based on a CFHTLenS (Heymans et al. 2012; Erben et al. 2013; Lieu et al. 2016). We have

updated weak-lensing masses to the HSC-SSP shape catalog (Mandelbaum et al. 2018a; Umetsu et al. 2020). Since overdensity radii are also changed, we accordingly re-estimate gas mass and properly propagate the errors of weak-lensing mass in the scaling relation analysis. We also correct for the weak-lensing mass calibration (Umetsu et al. 2020). In the end, our main result of the $M_{\text{g}}-M$ relation is about 30% higher than that of Eckert et al. (2016) at $M_{500} \sim 10^{14} M_{\odot}$. This point was already discussed in Sereno et al. (2020). Sereno et al. (2020) carried out the Bayesian analysis for the 118 XXL subset clusters using the HSC-SSP weak-lensing mass (Umetsu et al. 2020) and the gas mass measured within different radius. Their measurement radius is computed by an iterative procedure using the surface brightness profile and the $f_{\text{g}}-M_{500}$ relation from Eckert et al. (2016). Their gas mass slope, 1.55 ± 0.30 , is consistent with ours within errors, although their line in figure 10 seems to be steeper. More conservatively, we repeat the regression analysis for the 118 clusters used in Sereno et al. (2020) and find $\alpha_{\text{g}} = 1.96_{-0.08}^{+0.07}$ and $\beta = 1.14_{-0.10}^{+0.12}$. The difference in the slope is 1.4σ , where σ is the error from Sereno et al. (2020). The normalization of Sereno et al. (2020) is $\sim 4_{-4}^{+1}$ times higher than ours at $M_{500}E(z) = 10^{15} M_{\odot}$ and $\sim 0.4_{-0.1}^{+0.6}$ times ours at $10^{13} M_{\odot}$. The gas mass fraction of Sereno et al. (2020) becomes higher than the cosmic baryon fraction

Ω_b/Ω_m at $M_{500} \gtrsim 4 \times 10^{14} M_\odot$, while our result is lower at $M_{500} \lesssim 10^{15} M_\odot$. The two measurements are marginally consistent within the large error of Sereno et al. (2020).

We compare with gas mass scaling relations from Weighing the Giants (WtG; Mantz et al. 2016) and the Local Cluster Substructure Survey (LoCuSS; Mulroy et al. 2019). The two surveys select their cluster samples from ROSAT All Sky Survey catalogues (RASS; Ebeling et al. 1998, 2000; Böhringer et al. 2004) and comprise some of the most massive clusters ($M_{500} \sim 4 \times 10^{14} M_\odot$). The redshift ranges for WtG and LoCuSS are redshifts $0 < z < 0.5$ and $0.15 < z < 0.3$, respectively. They carried out analyses of multivariate scaling relations based on individual weak-lensing masses, taking into account both selection effect and cluster mass function. We cannot find an explicit description about an aperture-induced error correlation between two baryonic observables (sub-subsection 2.4.1; e.g., $r_{*,g}^{\text{err}}$).

For WtG, the result of Mantz et al. (2016) is similar to ours. However, their slope using cluster data is $\beta_g = 1.00 \pm 0.01$. Their measurement error seems to be extremely small. Their slope is $\sim 3\sigma$ lower than ours, where σ is our measurement error.

For LoCuSS, Mulroy et al. (2019) gives a shallower slope $\beta_g = 0.7 \pm 0.1$, which is a $\sim 6\sigma$ difference from ours. When they applied the Bayesian code of Kelly (2007) to a single M_g - M scaling relation, the slope $\beta_g = 0.99^{+0.13}_{-0.14}$ becomes consistent with the slope of WtG. Therefore, the shallow gas mass slope of their main result might be related to their fitting code. When we adopt the result of Kelly (2007) for Mulroy et al. (2019), the gas mass slopes for massive clusters are close to unity. Numerical simulations (Farahi et al. 2018b, see also sub-subsection 4.3.1) pointed out that the gas mass slope for very massive clusters $\sim 10^{15} M_\odot$ is close to unity and becomes steeper with decreasing mass. The difference of slopes between ours and WtG/LoCuSS can be ascribed to the difference of halo mass. Since the two papers (Mantz et al. 2016; Mulroy et al. 2019) did not include stellar masses in their analyses, we cannot make a comparison with them.

We next make a comparison using the stellar mass fractions from literature. The XMM-Newton-Blanco Cosmology Survey (XMM-BCS; Chiu et al. 2016b) estimated the M_* - M_{500} relation for a sample of 46 clusters based on masses estimated through a scaling relation and found a shallow slope, $M_* \propto M_{500}^{0.69 \pm 0.15} (1+z)^{-0.04 \pm 0.47}$, with negligible redshift evolution. Lin et al. (2017) studied the M_* - M_{200} relation for optically selected clusters (CAMIRA; Oguri et al. 2018) using HSC-SSP data and found that the relation for the optical clusters is similar to that of X-ray selected clusters (Lin et al. 2012). Gonzalez et al. (2013) studied gas mass and stellar mass fraction of optical Abell clusters (Abell et al. 1989) in the local Universe, with a

hydrostatic-mass-based scaling relation. Their photometry includes ICL, but their stellar mass fraction is about half of ours. Chiu et al. (2018) studied baryon budget in 91 SZ clusters ($0.2 < z < 1.25$) selected by the South Pole telescope (SPT) using M_{500} masses obtained through a scaling relation and found $M_* \propto M_{500}^{0.80 \pm 0.12} (1+z)^{0.05 \pm 0.27}$ (see also figure 10). Their stellar mass slope agrees with ours, though the normalization of their stellar mass fraction is about 70% lower than ours. Decker et al. (2019) studied stellar mass fraction for massive ($M_{500} \gtrsim 2 \times 10^{14} M_\odot$) and high-redshift ($z \gtrsim 0.93$) clusters selected by an infrared survey, the Massive and Distant Clusters of the WISE Survey (MaDCoWS), and the SPT Survey. Their stellar mass fraction is consistent with optically-selected clusters (Gonzalez et al. 2013), and thus is lower than ours. They also found that the difference of averaged stellar mass fraction between infrared- and SZ-selected samples is not significant.

The right-hand panel of figure 12 shows the gas and stellar mass fractions of the SZ (Chiu et al. 2018) and optically selected clusters (Gonzalez et al. 2013) for a comparison of different cluster finders (table 6). Their mass ranges are higher than $\sim 10^{14} M_\odot$. The gas mass fraction in the SZ and optically selected clusters are similar to ours. We re-scale the stellar mass fraction of Gonzalez et al. (2013) which used the Salpeter IMF by the Chabrier IMF. Although they include the component of the ICL, the stellar mass fraction for the optical clusters is lower than those in the XXL and SPT clusters. The gas mass fractions are similar to each other irrespective of the cluster finding methods, while the stellar mass fractions are slightly different.

4.4.2 $M_{\text{BCG}}-M$ relation

Literature results (Chiu et al. 2016a; Lavoie et al. 2016; Kravtsov et al. 2018; DeMaio et al. 2020) show that the mass-dependence slope in the $M_{\text{BCG}}-M_{500}$ relation is $\beta_* \sim 0.4-0.6$. Analyses can differ by methodology: mass measurements, photometric measurements, inclusion or exclusion of the ICL. Nevertheless, the previous studies are comparable to our result within a factor 2–3 (figure 10). Other papers (Lidman et al. 2012; Bellstedt et al. 2016; Zhang et al. 2016; Lin et al. 2017; Erfanianfar et al. 2019) using M_{200} also reported such a shallow slope.

Chiu et al. (2016a) measured the M_* - M relation without the ICL component. Both the slope, 0.42 ± 0.07 , and the normalization are similar to ours.

DeMaio et al. (2020) measured the BCG stellar masses including the ICL component for 42 galaxy groups and clusters at $z = 0.05-1.75$, using Hubble Space Telescope (HST) data. The slope, 0.37 ± 0.05 , is similar to ours, while the normalization is $\sim 1.2-1.8$ times higher than ours at $10^{15} M_\odot$ and $2 \times 10^{13} M_\odot$. They also found

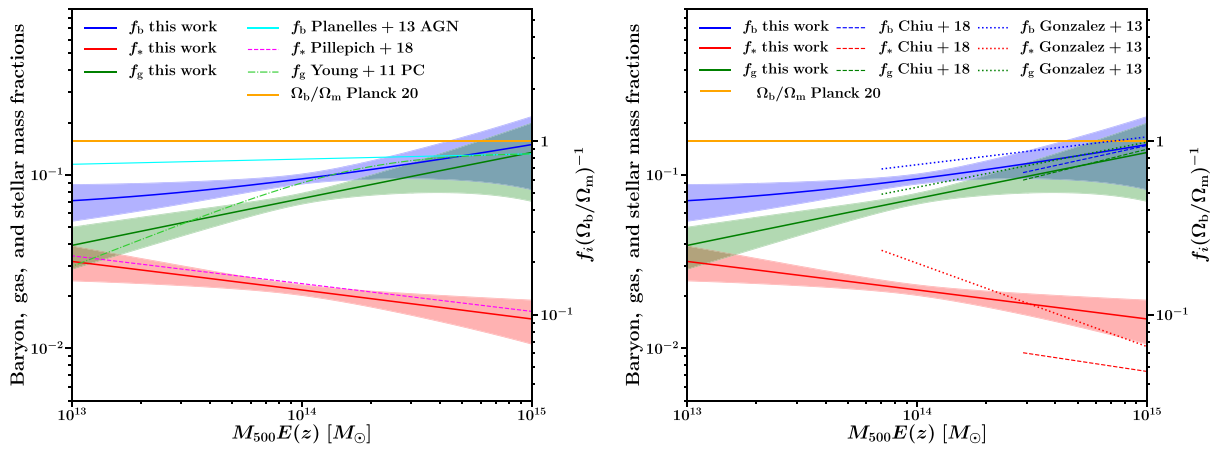


Fig. 12. Comparisons of numerical simulations (left) and previous observational studies (right). The solid blue, red, and green lines are f_b , f_* , and f_g of this work, respectively. The orange horizontal line is Ω_b/Ω_m (Planck Collaboration 2020). In the left-hand panel, the solid light-blue, dashed magenta, and long-dashed light-green lines are f_b (Planelles et al. 2013), f_* (Pillepich et al. 2018), and f_g (Young et al. 2011), respectively. In the right-hand panel, the dashed blue, red, and green lines are f_b , f_* , and f_g for the SPT clusters (Chiu et al. 2018). The dotted blue, red, and green lines are f_b , f_* , and f_g for the Abell clusters (Gonzalez et al. 2013). (Color online)

that the stellar envelope masses at $10 < r < 100$ kpc are $\sim 50\%$ – 80% of the stellar masses within $r < 100$ kpc at $M_{500} \sim 2 \times 10^{13}$ – $10^{15} M_\odot$. The normalization offset would be partially due to the ICL component.

Kravtsov et al. (2018) studied the $M_{\text{BCG}}-M$ relation for nine nearby clusters at $z \lesssim 0.1$, using the SDSS DR8. They measured light profiles using raw images in order to account for the ICL component at the BCG outskirts and convert the stellar mass using the mass and light relation. The best-fitting baseline for the nine clusters is shown by the magenta dashed line in the right-hand panel of figure 10. Their slope, 0.39 ± 0.17 , is similar to ours, while their normalization is about twice as high as ours. We compute the BCG masses for their clusters using the same data and find the weighted geometric mean ratio, $\langle M_{\text{BCG}}^{\text{our}}/M_{\text{BCG}}^{\text{K}} \rangle = 0.42 \pm 0.01$. When we use the SDSS DR16, $\langle M_{\text{BCG}}^{\text{our}}/M_{\text{BCG}}^{\text{K}} \rangle = 0.53 \pm 0.02$. The discrepancy between the normalization can be explained by a difference of treatment of the ICL component. Kravtsov et al. (2018) have also pointed out that their r -band luminosities are twice or more higher than those estimates by the `cmodel` magnitude, which is consistent with our comparison.

Lavoie et al. (2016) investigated the $M_{\text{BCG}}-M$ relation for the XXL 100 brightest cluster sample (Pacaud et al. 2016) using the scaling-relation-based masses and found a steep slope $\beta_{\text{BCG}} = 1/(0.84 \pm 0.09) = 1.19_{-0.12}^{+0.14}$. This disagrees with our result and the aforementioned papers. We found that our BCG identifications are the same as theirs in the common 35 clusters and the average relationship of the BCG masses with the Salpeter IMF is $M_{\text{BCG}}^{\text{Lavoie}} = (1.09 \pm 0.07) M_{\text{BCG}}$. Therefore, the discrepancy is likely caused by the different fitting methods. Since they used the BCG mass as the x quantity and ignored their

measurement error at each fitting run, their underestimation of the slope ($1/\beta_{\text{BCG}} = 0.84$) in their fitting method could be caused by the regression dilution effect (appendices 1 and 2). We also mention that the χ^2 minimization using the likelihood function without the determinant term is not adequate for scaling relation analysis because the determinant [equation (A2)] includes the parameters of the slopes and intrinsic scatter and one cannot ignore it (see details; Okabe et al. 2010). We carried out their χ^2 minimization method that they randomly pick up values from the normal distribution with a mean of the observables and a standard deviation of the measurement errors, and then confirmed to recover their steep slope. When we treat the measurement errors and the regression dilution effect in our code properly, we find $\beta_{\text{BCG}} = 0.72_{-0.17}^{+0.24}$ for their sample. The value is still steeper but does not conflict with our result.

Ricci et al. (2018) studied the luminosity function of 142 XXL selected clusters and found by the χ^2 minimization that the median BCG magnitude is brighter with both redshift and richness. The median BCG luminosity is proportional to $(1+z)^{1.12 \pm 0.28}$ and $\lambda^{0.24 \pm 0.08}$, recomputed from table 4 of Ricci et al. (2018), where λ is the cluster richness. Although it is difficult to make a fair comparison with our results because the observables are not the same, the shallow slope of mass dependence is similar to our results and a difference of redshift evolution is only $\sim 2\sigma$.

4.4.3 Intrinsic covariance

Farahi et al. (2019) found an anti-correlation between intrinsic scatter of the gas mass and the K -band luminosity of galaxies from 41 LoCuSS clusters of average mass $M_{500} \sim 4 \times 10^{14} M_\odot$. The pairwise correlation coefficient

is $-0.56_{-0.28}^{+0.36}$. We did not find a significant negative correlation coefficient at $M_{500} \gtrsim 10^{13} M_{\odot}$. We compute the probability of accidental anti-correlation for their 41 clusters and find $\mathcal{P}(r \geq |r_{*,g}|) < 0.2$, which is not significant. We compute the probability of accidentally realizing their correlation coefficient using our 136 clusters, and obtain $< 2 \times 10^{-2}$. However, we do not find such a negative correlation. Since we cannot rule out a possibility that the intrinsic correlation depends on halo mass, we need a larger sample of clusters for a more precise measurement.

To our knowledge, the positive correlation coefficients between the BCG and total stellar mass and between the stellar mass of BCG and satellite galaxies (subsection 3.5) have not been reported in previous observational studies.

5 Summary

We carried out Bayesian analysis for the multivariate scaling relations of the baryonic components of the 136 XXL groups and clusters over a wide range of nearly two orders of magnitude in mass at $0 \lesssim z \lesssim 1$. We combined the HSC-SSP weak-lensing mass measurements (Umetsu et al. 2020), the XXL X-ray gas measurements, and the HSC-SSP and SDSS photometry. Bayesian regression simultaneously and consistently takes into account weak-lensing mass calibration, selection effect, error covariance matrix, and intrinsic covariance. The analysis constrains the slopes, normalizations, and intrinsic covariance among the baryonic component masses well. Our method models the parent population together with the scaling relations. Thanks to this modeling, we can correct for the selection effect and the regression dilution effect. The method does not deal with cosmological inference and it is not affected by uncertainties in the estimation of, e.g., σ_8 .

The slope of the gas mass and cluster mass scaling relation is $1.29_{-0.10}^{+0.16}$ steeper than predicted by the self-similar model ($\beta = 1$), while the slope of the stellar mass is $0.85_{-0.09}^{+0.12}$ shallower (table 1; figures 5 and 11; subsection 3.1). As shown in figure 5 and subsection 3.3, the gas mass fraction increases from $f_g(\Omega_b/\Omega_m)^{-1} \sim 0.3$ at $M_{500}E(z) \sim 10^{13} M_{\odot}$ to ~ 0.9 at $\sim 10^{15} M_{\odot}$. The stellar mass fraction decreases from $f_*(\Omega_b/\Omega_m)^{-1} \sim 0.2$ at $M_{500}E(z) \sim 10^{13} M_{\odot}$ to ~ 0.1 at $\sim 10^{15} M_{\odot}$. Accordingly, the total baryon fraction increases $f_b(\Omega_b/\Omega_m)^{-1} \sim 0.5$ at $M_{500}E(z) \sim 10^{13} M_{\odot}$ to ~ 0.6 at $\sim 10^{14} M_{\odot}$ and ~ 1.0 at $\sim 10^{15} M_{\odot}$. The low baryon fraction implies that clusters in our mass range are likely to be open-box systems. The baryon, gas mass, and stellar mass fractions as a function of M_{500} agree with previous numerical simulations and some previous observations (figure 12; sub-subsections 4.3.1 and 4.4.1). Our analysis can differ from previous works for the treatment of the aperture radius and the mass calibration. The slope of

the BCG stellar mass is $0.49_{-0.10}^{+0.11}$ shallower than the other two slopes, indicating a weak-mass dependence (table 1; subsection 3.1). We do not find significant evidence of redshift evolution in the scaling relations (table 5; subsection 3.8) because of their large errors.

The intrinsic scatter is ranked as $\sigma_g < \sigma_* < \sigma_{\text{BCG}}$, as numerical simulations (Pillepich et al. 2018; Farahi et al. 2018b). We found a positive intrinsic correlation coefficient between stellar mass and BCG stellar mass (table 2; subsection 3.5), which is statistically significant, in agreement with numerical simulations (Anbajagane et al. 2020; Farahi et al. 2020). The intrinsic correlation between gas and stellar mass shows no positive nor negative correlation (table 2; subsection 3.5), but the statistical significance is marginal.

We do not find a significant difference between the clusters with and without central radio sources (table 3; figure 8; subsection 3.6). This implies that the cumulative quantities such as the gas and stellar masses are insensitive to the current radio AGN activity. The intrinsic scatter of the total and BCG stellar masses in the C2 clusters with lower mass is larger than that of the C1 clusters with higher mass (table 4).

This paper comprises the largest sample of X-ray selected clusters over a wide range of nearly two orders of magnitude in mass. Studies of the mass-dependence of the intrinsic covariance and the local slope are out of the scope of this work and they could be achieved with the final sample of the XXL clusters with the XXL selection function depending on the cosmological parameters. Studies on subsamples divided by mergers (e.g., Okabe et al. 2019, 2021) will also be done. Analyses of optically selected (e.g., Oguri 2014; Rykoff et al. 2014; Rozo et al. 2016; Oguri et al. 2018; Maturi et al. 2019), SZ-selected, (e.g., Planck Collaboration 2014; Bleem et al. 2021; Hilton et al. 2021) and shear-selected (e.g., Miyazaki et al. 2018a; Oguri et al. 2021) clusters with sample sizes of more than 100 are essential to understand the selection effect of cluster finders on baryonic physics.

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XXL is an international project based around an XMM Very Large Programme surveying two 25 deg² extragalactic fields at a depth of $\sim 6 \times 10^{-15}$ erg cm⁻² s⁻¹ in the [0.5–2] keV band for point-like sources. The XXL website is <http://irfu.cea.fr/xxl>. Multi-band information and spectroscopic follow-up of the X-ray sources are obtained through a number of survey programmes, summarised at (<http://xxlmultiwave.pbworks.com/>).

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Appendix 1 Linear regression for multivariate scaling relations

Let us consider an observed dataset $\{x_n, y_n\}_{n=1}^N$, composed of $D + 1$ variables for N sampled clusters, where $\mathbf{y} = \{y_0, y_1, \dots, y_D\}$. The true variables of

$\{X_n, Y_n\}_{n=1}^N$ ($\mathbf{Y} = \{Y_0, Y_1, \dots, Y_D\}$) for the n th cluster sample are related to the observables by $p(x_n, y_n | X, Y_n) = \mathcal{N}(\{x_n, y_n\} | \{X_n, Y_n\}, \Sigma_{\text{err},n})$ with Gaussian error covariance matrix, Σ_{err} . In cluster scaling relation studies, the x value can be a logarithm on the weak-lensing, hydrostatic mass, or mass estimates from a scaling relation. They are affected by scatter and/or bias from the true mass because of some observational systematics (e.g., Zhang et al. 2010; Becker & Kravtsov 2011; Hamana et al. 2012; Okabe & Smith 2016; Pratt et al. 2019; Umetsu et al. 2020). Following Sereno (2016), we introduce the latent variable Z as the true mass (see also Mulroy et al. 2019; Farahi et al. 2019). The linear regression equation between $\{X, Y\}$ and Z is expressed by $X_Z = \alpha_X + \beta_X Z$ and $Y_Z = \alpha + \beta Z$, respectively. Given the intrinsic covariance matrix (Σ_{int} , e.g., Okabe et al. 2010), the conditional probability, $p(X_n, Y_n | Z_n, \theta)$, is a multivariate normal density distribution of $p(X_n, Y_n | Z_n, \theta) = \mathcal{N}(\{X_n, Y_n\} | \{\alpha_X + \beta_X Z_n, \alpha + \beta Z_n\}, \Sigma_{\text{int}})$, where θ denotes the parameters of the distribution. The element of the intrinsic covariance matrix is specified by

$$\Sigma_{\text{int}} = \begin{pmatrix} \sigma_X^2 & r_{XY_i} \sigma_X \sigma_{Y_i} & r_{XY_j} \sigma_X \sigma_{Y_j} \\ r_{XY_i} \sigma_X \sigma_{Y_i} & \sigma_{Y_i}^2 & r_{Y_i Y_j} \sigma_{Y_i} \sigma_{Y_j} \\ r_{XY_j} \sigma_X \sigma_{Y_j} & r_{Y_i Y_j} \sigma_{Y_i} \sigma_{Y_j} & \sigma_{Y_j}^2 \end{pmatrix} \quad (\text{A1})$$

where σ_X and σ_{Y_i} are the intrinsic scatter and r_{XY_i} and $r_{Y_i Y_j}$ are the intrinsic correlation coefficients between X and Y_i and between Y_i and Y_j , respectively. All the elements in the intrinsic covariance should satisfy the condition of covariance correlation matrix: all the eigenvalues are positive. Since the intrinsic scatter is a positive quantity, we use logarithmic quantities, $\ln \sigma_X$ and $\ln \sigma_{Y_i}$, in actual computations to avoid boundary artifacts at zero.

Linear regression of multi-wavelength datasets from a survey must take into account two systematic effects. First, the slopes can be underestimated by the measurement errors of the x value, so-called, the regression dilution effect (Akritas & Bershady 1996; Kelly 2007; Sereno 2016). Secondly, selection effects, e.g., Malmquist bias, affects sample selected above an observational threshold (e.g., Mantz et al. 2010, 2016; Sereno 2016; Mantz 2019; Mulroy et al. 2019). We follow the mathematical formulation of Sereno (2016) to overcome the above two problems. We introduce the parent population, $p(Z|\theta)$, assuming the Gaussian distribution, $\mathcal{N}(\mu_Z, \sigma_Z)$, where μ_Z and σ_Z are hyperparameters. In a generalized case, the parent population can be the summation of multiple Gaussian distributions: $p(Z|\theta) = \sum_i \pi_i \mathcal{N}(\mu_{Z,i}, \sigma_{Z,i})$, where π_i is the normalization satisfying with $\sum_i \pi_i = 1$. The standard deviation, σ_Z , effectively corrects for the regression dilution effect (Akritas & Bershady 1996; Kelly 2007; Sereno 2016). The total parameters are $\theta = \alpha, \beta, \Sigma_{\text{int}}, \mu_Z, \sigma_Z$. The selection

bias is modelled by truncating the probability distribution with the threshold of $y_{\text{th},0,n}$ on a tracer y_0 for cluster finders, where the subscript n denotes the n th cluster. The Bayesian chain rule gives the likelihood function of the D -dimensional scaling relations, as follows:

$$p(x, y|\theta) = \frac{\prod_n \int_{-\infty}^{\infty} dX_n \int_{-\infty}^{\infty} d^D Y_n \int_{-\infty}^{\infty} dZ_n p(x_n, y_n | X_n, Y_n) p(X_n, Y_n | Z_n, \theta) p(Z_n | \theta)}{\prod_n \int_{y_{\text{th},0,n}}^{\infty} dy_{0,n} \int_{-\infty}^{\infty} dx_n \int_{-\infty}^{\infty} d^{D-1} y_n \int_{-\infty}^{\infty} dX_n \int_{-\infty}^{\infty} d^D Y_n \int_{-\infty}^{\infty} dZ_n p(x_n, y_n | X_n, Y_n) p(X_n, Y_n | Z_n, \theta) p(Z_n | \theta)}, \quad (\text{A2})$$

where n denotes the n th cluster, $d^{D-1} y_n = dy_{n,1} dy_{n,2} \cdots dy_{n,D}$, and $d^D Y_n = dY_{n,0} dY_{n,1} \cdots dY_{n,D}$. Given Bayes' theorem, a conditional probability given the observables is expressed by $p(\theta|x, y) \propto p(x, y|\theta)p(\theta)$ where $p(\theta)$ is the prior distribution of the parameters. The method takes into account the intrinsic covariance between cluster properties (Σ_{int}), selection effect (σ_Z , μ_Z , $y_{\text{th},0}$), weak-lensing mass calibration (α_X , β_X , σ_X), and observational error covariance matrix (Σ_{err}), for the purpose of the analysis of the multivariate scaling relations.

We adopt the MCMC method and a biweight estimate of the posterior distributions. We use a flat prior $[-10^4, 10^4]$ on $\theta = \alpha$, each parameter of the intrinsic covariance of Σ_{int} [equation (A1)], and μ_Z . We employ a Student's t_1 distribution with one degree of freedom on β so that slope angles become uniformly distributed. A non-informative prior distribution on the variance of the parent distribution, σ_Z^2 , follows a scaled inverse χ^2 distribution as a conjugate prior, satisfying that posterior distributions have the same probability distribution family as the prior distribution.

When we consider redshift evolution in linear regression and $p(Z)$, the linear regression forms $\alpha_X + \beta_X Z + \gamma_X \ln E(z)$ and $\alpha + \beta Z + \gamma \ln E(z)$ and the parameters of $p(Z, z)$ are described by $\mu_Z(z) = \mu_{Z,0} + \gamma_{\mu_Z} \ln E(z)$ and

$\ln \sigma_Z(z) = \ln \sigma_{Z,0} + \gamma_{\sigma_Z} \ln E(z)$. Since we assume no error in cluster redshifts, the regression dilution effect disappears. The prior of redshift-dependent slopes, γ , is a Student's t_1 distribution with one degree of freedom.

There is also a practical problem of numerical errors in computing the inverse of the composition matrix of the intrinsic covariance and the measurement errors. As aforementioned, all the parameters in the intrinsic covariance and the composition matrix should satisfy the condition of the covariance correlation matrix. We compute the eigenvalues of the two matrices by the parameters randomly and independently proposed in each step. If there is at least one negative eigenvalue, we re-propose new parameters. Otherwise, the inverse matrix calculation has large numerical errors especially in higher dimensions, giving poorly-constrained posterior distributions.

Figure 13 demonstrates the regression dilution effect and the selection effect in 1D scaling relations from mock simulations including errors and intrinsic scatter. The left-hand panel uses data independent of any selection processes and the right-hand panel uses a sample catalog selected from a

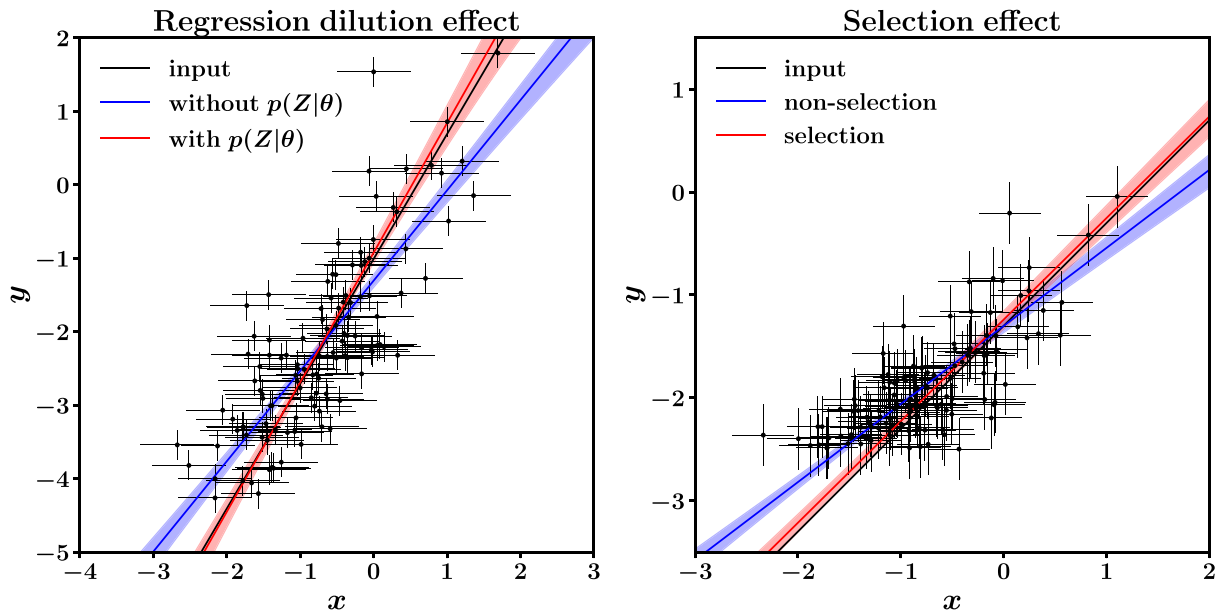


Fig. 13. Regression dilution effect (left) and selection effect (right) of the mock simulations. The solid black lines denote the input scaling relations. The solid red lines and transparent regions are the estimate and the 1σ uncertainty by our code. The solid blue lines and transparent regions are the estimate and the 1σ uncertainty without a consideration of the regression dilution effect or the selection effect. When we improperly treat these effects, the slopes are underestimated. The data in the right-hand panel is selected above the threshold of $y = -2.5$. (Color online)

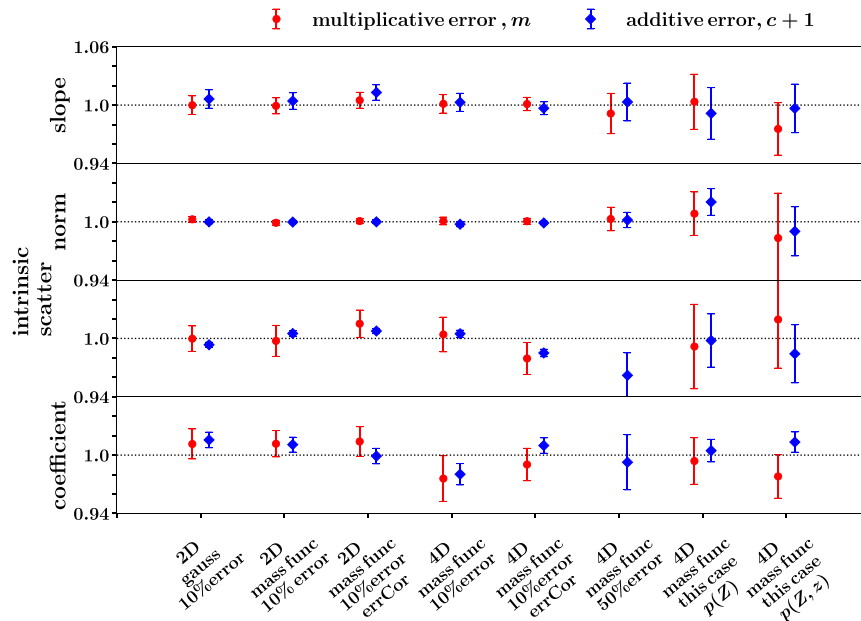


Fig. 14. Performance of our Bayesian code of slope, normalization, intrinsic scatter and intrinsic correlation coefficient (from top to bottom). A multiplicative error (m ; red circles) and an additive error (c ; blue diamonds) are specified in an equation $\theta_{\text{output}} = m \times \theta_{\text{input}} + c$. Each error size corresponds to the error per a parameter. We consider 2D and 4D scaling relations with a combination of 10% and 50% measurement errors in $\{x, y\}$ and two parent populations. The parent population of samples is assumed to be either a halo mass function (Tinker et al. 2008) at $z = 0.3$ or Gaussian distribution. Each subset compiles 500 simulations. One simulation is composed of ~ 100 clusters. The sample clusters are drawn through a tracer y_0 . Input parameters of scaling relations are uniformly distributed in $\alpha = [0, 1]$, $\beta = [0.3, 1.7]$, $\sigma_{\text{int}} = [0.05, 0.4]$, and $r = [-0.8, 0.8]$. The code can constrain slope and normalization well, irrespective of parent distribution. The intrinsic scatter and correlation coefficient can be constrained when the measurement errors are smaller than intrinsic scatter. In the opposite case, neither intrinsic scatter nor the correlation coefficient is constrained with a large 1σ uncertainty. When we employ the measurement error matrix similar to this study [$p(Z)$ and $p(Z, z)$], the input parameters are recovered. (Color online)

mass function through a mass-observable scaling relation with the truncated threshold on the y -quantity. The code recovers the input parameters well, while the computation without $p(Z|\theta)$ (regression dilution effect) or with $y_{\text{th},0,r} \rightarrow -\infty$ (selection effect) underestimates the slopes.

We further assess the performance of the newly developed code using eight mock simulations, each of which is composed of 500 realizations. The first six simulations use a 2D or 4D scaling relation with different setup parameters. Individual measurement errors in $\{x, y\}$ are randomly assigned from $\sigma^{\text{err}} = [0.05, 0.2]$ or $\sigma^{\text{err}} = [0.4, 0.6]$, we refer them to as 10% and 50%, respectively. We assumed two cases with the error correlation $r^{\text{err}} = 0$ or $r^{\text{err}} = [-1, 1]$. Each cluster is drawn through a tracer y_0 from a parent population of Gaussian distribution or a halo mass function of Tinker et al. (2008) at $z = 0.3$. Each parameter combination are referred in the x label of figure 14. We simulate ~ 100 clusters per run, corresponding to the case of this study. In each simulation, the input parameters of the scaling relations are randomly drawn from a uniform distribution

in $\alpha_Y = [0, 1]$, $\beta_Y = [0.3, 1.7]$, $\sigma_Y = [0.05, 0.4]$, and $r_Y = [-0.8, 0.8]$, respectively. The range of intrinsic scatter, σ_Y , is lower than 50% measurement error, and higher than or comparable to 10% error. We fix external mass calibration parameters; $\alpha_X = 0$, $\beta_X = 1$, $\sigma_X = 0.1$, and $r_{X,i} = 0$.

We quantify the performance of our code by $\theta_{\text{output}} = m \times \theta_{\text{input}} + c$, where θ_{input} is the input parameter, θ_{output} is the output parameter, m is a multiplicative error, and c is an additive error. The results are shown in figure 14. The code can constrain both slope and normalization, irrespective of the parent distribution. While intrinsic scatter and correlation coefficients are constrained well when the measurement errors are smaller than intrinsic scatter, they cannot be constrained when the measurement errors are larger than intrinsic scatter.

We choose the parameters for the last two simulations to be similar to measurement errors of this study; $\sigma_x^{\text{err}} = [0.75, 1.25]$, $\sigma_{y_0}^{\text{err}} = 0.1$, $\sigma_{y_1}^{\text{err}} = [0.2, 0.7]$, $\sigma_{y_2}^{\text{err}} = 0.02$, and $\sigma_{y_3}^{\text{err}} = [0.4, 1]$. The error correlation coefficients are set to be $r_{x,y_1}^{\text{err}} = 0.85$, $r_{x,y_3}^{\text{err}} = 0.95$, and $r_{y_1,y_3}^{\text{err}} = [0.64, 0.97]$, and the others are fixed to zero. The input parameters of the scaling relations are randomly

drawn from a uniform distribution in $\alpha = [0, 1]$, $\beta = [0.3, 1.7]$, $\sigma_{\text{int}} = [0.4, 0.8]$, and $r_{\text{int}} = [-0.8, 0.8]$, respectively. The intrinsic scatter is larger than that employed in the first six simulations. We fix $\alpha_X = \ln 0.89$, $\beta_X = 1.09$, $\sigma_X = 0.21$, and $r_{X,Y} = 0$. As for the parent population, we adopt the two cases of no-redshift dependence $p(Z)$ and redshift dependence $p(Z, z)$. In the latter case, the random redshift is uniformly distributed in $z = [0.1, 1]$ and the mass function is computed at the given redshift. Then, the sample is constructed with a selection cut similar to the observation (figure 9). Although the measurement errors for the x quantity are large, the input parameters, including intrinsic scatter and correlation coefficients, are recovered because the error correlations are all taken into account.

Appendix 2 Regression dilution effect

We briefly explain the regression dilution effect (e.g., Akritas & Bershadsky 1996). We first consider the two true variables of $\{X_n, Y_n\}$ for the n th cluster of the sample size N , where we assume $\alpha_X = 0$, $\beta_X = 1$, and $\sigma_X = 0$, and thus $p(X) = p(Z)$. We assume that the two variables follow a simple linear regression, specified by

$$Y_n = \alpha_Y + \beta_Y X_n + \varepsilon_n, \quad (\text{A3})$$

where ε_n is a random variable drawn from the intrinsic scatter $\mathcal{N}(0, \sigma_Y)$ of the parameter Y .

The regression parameters, α_Y and β_Y , are described by the first- and second-order moments of equation (A3):

$$\alpha_Y = E(Y_n) - \beta_Y E(X_n) = \mu_Y - \beta_Y \mu_X, \quad (\text{A4})$$

$$\beta_Y = \frac{(1/N) \sum_n (X_n - \mu_X)(Y_n - \mu_Y)}{(1/N) \sum_n (X_n - \mu_X)^2} = \frac{\sigma_{XY}}{\sigma_X^2}, \quad (\text{A5})$$

where $\mu_X = E(X_n)$ and $\mu_Y = E(Y_n)$ are the average quantities, σ_X^2 is a variance of the parent population $p(X)$, and σ_{XY} is the covariance of the bivariate X and Y distribution.

We next consider a measurement error model on X ,

$$Y_n = \alpha + \beta x_n + \varepsilon_n \quad (\text{A6})$$

$$x_n = X_n + \eta_n, \quad (\text{A7})$$

where x_n is the observed quantity and η_n is the measurement error drawn from $\mathcal{N}(0, \sigma_x^{\text{err}})$, irrespective of X_n . The regression parameters become

$$\beta = \frac{(1/N) \sum_n [x_n - E(x_n)](Y_n - \mu_Y)}{(1/N) \sum_n [x_n - E(x_n)]^2},$$

$$\begin{aligned} &= \frac{(1/N) \sum_n (X_n + \eta_n - \mu_X)(Y_n - \mu_Y)}{(1/N) \sum_n (X_n + \eta_n - \mu_X)^2}, \\ &= \frac{(1/N) \sum_n (X_n - \mu_X)^2 \beta_Y}{(1/N) \sum_n (X_n - \mu_X)^2 + (\sigma_x^{\text{err}})^2}, \\ &= \frac{\sigma_X^2}{\sigma_X^2 + (\sigma_x^{\text{err}})^2} \beta_Y, \end{aligned} \quad (\text{A8})$$

$$\begin{aligned} \alpha &= \mu_Y - \frac{\sigma_X^2}{\sigma_X^2 + (\sigma_x^{\text{err}})^2} \beta_Y \mu_X, \\ &= \alpha_Y + \left[1 - \frac{\sigma_X^2}{\sigma_X^2 + (\sigma_x^{\text{err}})^2} \right] \beta_Y \mu_X \end{aligned} \quad (\text{A9})$$

If the sample size is infinite ($\sigma_X \rightarrow \infty$), the regression parameters, α and β , coincide with α_X and β_X , respectively. However, in the case of the finite sample size, the slope directly estimated by the observables is underestimated by $[1 + (\sigma_x^{\text{err}})^2 / \sigma_X^2]^{-1}$. When we consider the measurement error and the variance of the parent population in the regression analysis, we correct the measured value, β , by $[1 + (\sigma_x^{\text{err}})^2 / \sigma_X^2]$. The Bayesian forward modeling enables us to recover β_Y directly.

We next introduce the observed quantity y_n , as follows:

$$y_n = \alpha' + \beta' x_n + \varepsilon_n, \quad (\text{A10})$$

$$x_n = X_n + \eta_n, \quad (\text{A11})$$

$$y_n = Y_n + \xi_n, \quad (\text{A12})$$

where ξ_n is the measurement error of y_n . The slope parameter becomes

$$\begin{aligned} \beta' &= \frac{(1/N) \sum_n [x_n - E(x_n)][y_n - E(y_n)]}{(1/N) \sum_n [x_n - E(x_n)]^2}, \\ &= \frac{(1/N) \sum_n (X_n + \eta_n - \mu_X)(Y_n + \xi_n - \mu_Y)}{(1/N) \sum_n (X_n + \eta_n - \mu_X)^2}, \\ &= \frac{(1/N) \sum_n (X_n - \mu_X)(Y_n - \mu_Y) + (1/N) \sum_n \eta_n \xi_n}{(1/N) \sum_n (X_n - \mu_X)^2 + (1/N) \sum_n \eta_n^2}, \\ &= \frac{(1/N) \sum_n (X_n - \mu_X)^2 \beta_Y + \sigma_{xy}^{\text{err}}}{(1/N) \sum_n (X_n - \mu_X)^2 + (\sigma_x^{\text{err}})^2}, \\ &= \frac{\sigma_X^2}{\sigma_X^2 + (\sigma_x^{\text{err}})^2} \beta_Y + \frac{\sigma_{xy}^{\text{err}}}{\sigma_X^2 + (\sigma_x^{\text{err}})^2}, \end{aligned} \quad (\text{A13})$$

where σ_{xy}^{err} is the error correlation between the x and y quantities. If there is no error correlation ($\sigma_{xy}^{\text{err}} = 0$), equation (A13) coincides with equation (A8) and thus the regression dilution effect depends on the error of the x quantity. If the errors are correlated, it is important to implement the error covariance matrix in the regression analysis [equation (A2)].

As described above, σ_x^{err} in the finite sample gives rise to the regression dilution effect, while σ_y^{err} does not, as long as it is not correlated with σ_x^{err} . Therefore, it is vitally important to infer σ_x^2 and μ_x to estimate the regression coefficient parameters accurately. Here, we do not assume any specific distributions of the X quantity, but require only σ_x^2 and μ_x . In our case, they correspond to σ_Z^2 and μ_Z of the logarithm distribution of the true mass. Hence, we do not necessarily need a full description of $p(Z)$ but effective estimations of σ_x and μ in the regression analysis. In other words, the introduction of μ_Z and σ_Z in our scaling relation analysis is neither for cosmological purposes nor for an accurate measurement of the mass function. This paper assumes the Gaussian distribution, $\mathcal{N}(\mu_Z, \sigma_Z)$, to correct for the regression dilution effect. The Gaussian distribution enables a fast computation. They are determined as hyper-parameters to respond flexibly to an unknown population distribution (appendix 1).

Appendix 3 Aperture correction

In the above regression analysis, we use the Y quantities measured within the observed overdensity radii, r^X , and obtain the scaling relation of $Y_Z = Y_Z(< r^X) = \alpha + \beta Z$. When we study the correlation between the true mass and the observables measured within the true mass overdensity, r^Z , we convert $Y_Z(< r^X)$ into $Y_Z(< r^Z)$. The original baseline, $Y_Z(< r^X)$, can be expanded in series up to the first order of a radius deviation, δr^Z , as follows:

$$Y_Z(< r^X) = Y_Z(< r^Z) + \frac{\partial Y_Z(< r^Z)}{\partial r^Z} \delta r^Z. \quad (\text{A14})$$

The new baseline is thus specified by

$$\begin{aligned} Y_Z(< r^Z) &= Y_Z(< r^X) - \frac{\partial Y_Z(< r^Z)}{\partial r^Z} \delta r^Z \\ &= \alpha + \delta Y_Z + \beta Z, \end{aligned} \quad (\text{A15})$$

where δY_Z is the aperture correction term in the scaling relation of interest. We consider the logarithmic quantity, $Y_i \propto \ln \mathcal{O}_i$ and $Z \propto \ln M(< r^Z)$, where \mathcal{O}_i and M are the observable and the true mass, respectively. Assuming that the averaged density profile for the observable, \mathcal{O}_i , follows a power law distribution $\rho_i \propto r^{-p}$, we find $\delta Y_Z = -(3 - p)(\delta r^Z / r^Z) = -(1 - p/3)\delta M(< r^Z) / M(< r^Z)$. We recall the mass calibration relation between the observed mass and the true mass, $X = \alpha_X + \beta_X Z$, and then obtain $\delta M(< r^Z) / M(< r^Z) = e^{\alpha_X + (\beta_X - 1)Z} - 1$. In short, the aperture correction term becomes

$$\delta Y_Z = \left(1 - \frac{p}{3}\right) \{1 - \exp[\alpha_X + (\beta_X - 1)Z]\}. \quad (\text{A16})$$

The normalization, $\alpha + \delta Y_Z$, in the scaling relation [equation (A15)] slightly changes as a function of the true mass.

Appendix 4 Posterior distribution

It is worth showing the posterior distributions of our main result (tables 1 and 2). Due to the page size limit, we split the 25 parameters into two figures for normalization and slopes (figure 15) and intrinsic covariance (figure 16) for the $r_{*,g}^{\text{err}} = r_{\text{WL},*}^{\text{err}} r_{\text{WL},g}^{\text{err}}$ case. Black solid curves represent the trivariate Gaussian distribution prior for the weak-lensing mass calibration (sub-subsection 2.4.3).

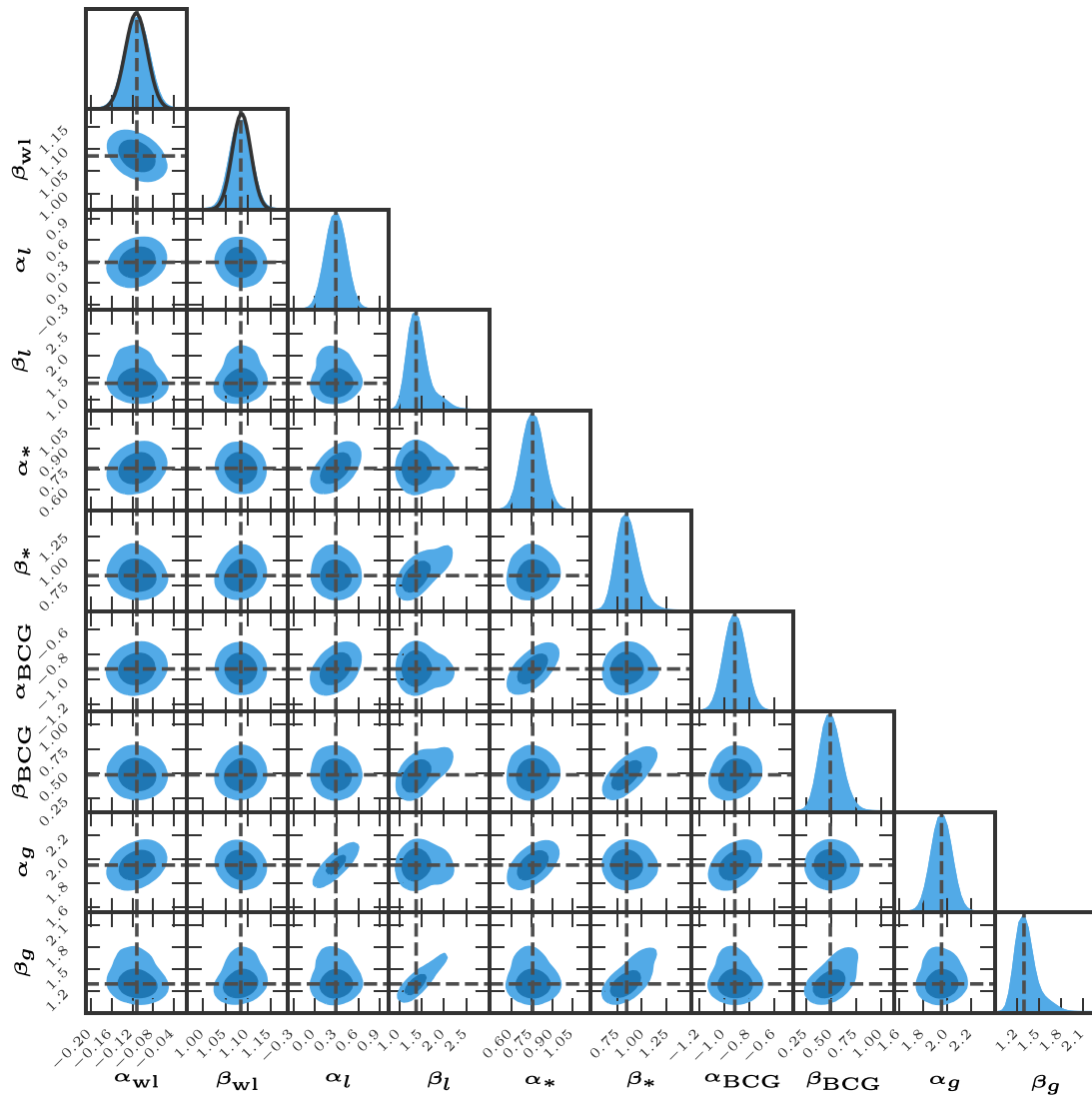


Fig. 15. Posterior distributions of the normalization, α , and slope, β , parameters. Dark and light blue regions in the two-dimensional parameter planes denote 1σ and 2σ uncertainty, respectively. Black solid curves are the priors of the weak-lensing mass calibration of α_{WL} and β_{WL} (sub-subsection 2.4.3). Black dashed lines are the resulting values. (Color online)

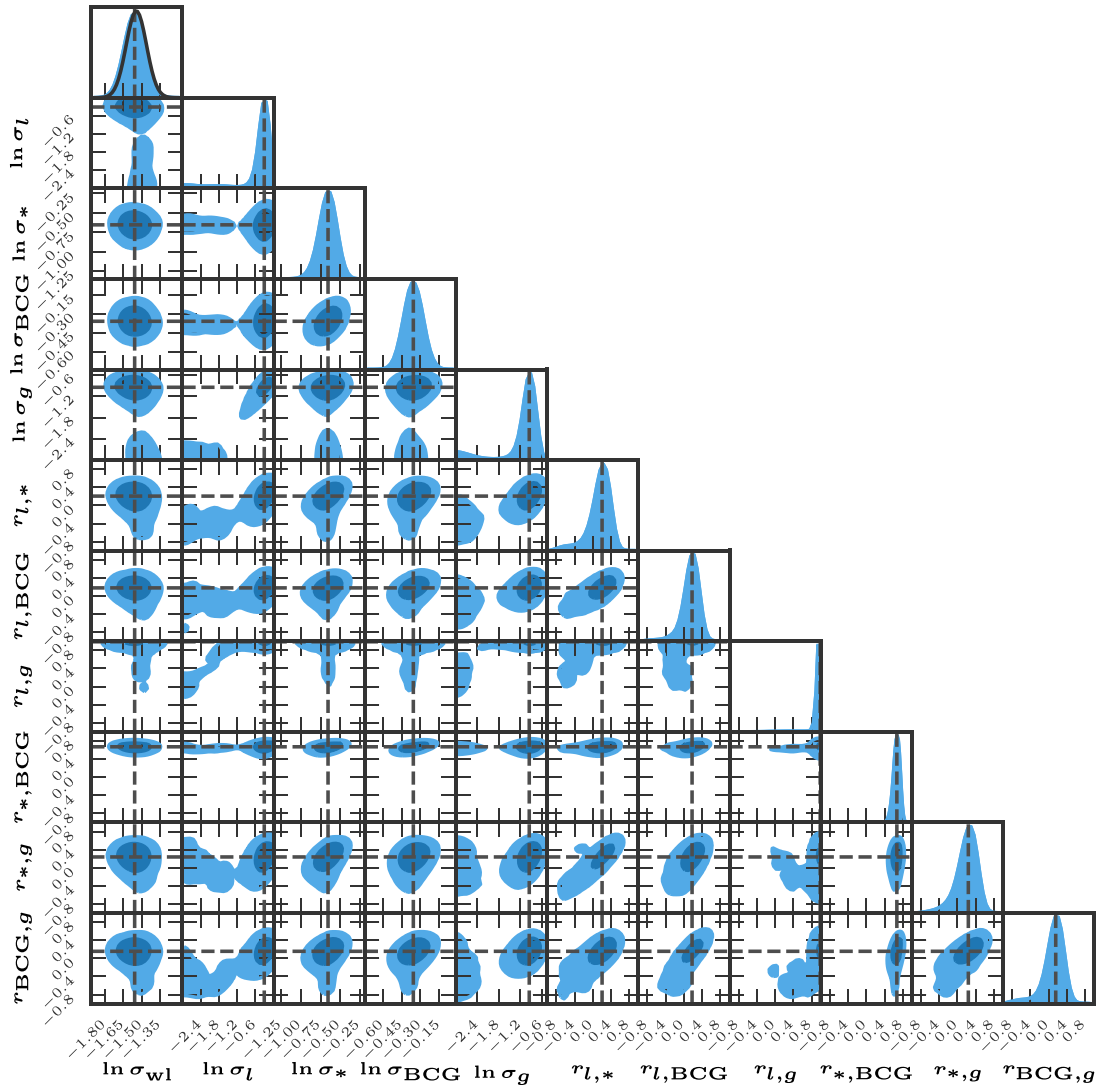


Fig. 16. Posterior distributions of the intrinsic covariance of the scaling relations. Dark and light blue regions in the two-dimensional parameter planes denote 1σ and 2σ uncertainty, respectively. The black solid curve is the priors of the weak-lensing mass calibration of $\ln \sigma_{\text{WL}}$ (sub-subsection 2.4.3). Black dashed lines are the resulting values. (Color online)

Appendix 5 Scaling relations without the $E(z)$ correction

In some numerical simulations (e.g., Le Brun et al. 2014; Martizzi et al. 2014; Wu et al. 2015; Barnes et al. 2017a; McCarthy et al. 2017; Farahi et al. 2018b, 2020) and observational papers (e.g., Lin et al. 2003, 2004; Gonzalez et al. 2013; Laganá et al. 2013), they investigated the scaling relations without the $E(z)$ correction. It is useful to show the results assuming no redshift evolution. We define the observables independent of redshifts as in equation (11). The form of scaling relations is similar to

equation (13) except for redshift-dependent slopes:

$$x = \ln \frac{M_{500}^{\text{WL}}}{10^{14} M_{\odot}}, \quad (\text{A17})$$

$$y = \left\{ \ln \frac{L_X}{10^{43} \text{ erg s}^{-1}}, \ln \frac{M_*}{10^{12} M_{\odot}}, \ln \frac{M_{\text{BCG}}}{10^{12} M_{\odot}}, \ln \frac{M_{\text{g}}}{10^{12} M_{\odot}} \right\},$$

$$Y_Z = \alpha + \beta Z. \quad (\text{A18})$$

Table 7. Resulting regression parameters of the scaling relations between the cluster quantities (M_{500}^{WL} , L_X , M_* , M_{BCG} , and M_g) and the true mass M_{500} for the 136 XXL clusters without the $E(z)$ correction.[†]

	α	β	σ_{int}
M_{500}^{WL}	$-0.11^{+0.02}_{-0.02}$	$1.08^{+0.02}_{-0.02}$	$0.21^{+0.02}_{-0.02}$
L_X	$0.72^{+0.14}_{-0.43}$	$1.39^{+0.19}_{-0.18}$	$0.79^{+0.10}_{-0.15}$
M_*	$0.68^{+0.15}_{-0.07}$	$0.76^{+0.12}_{-0.08}$	$0.53^{+0.08}_{-0.06}$
M_{BCG}	$-1.07^{+0.18}_{-0.08}$	$0.39^{+0.13}_{-0.08}$	$0.70^{+0.05}_{-0.05}$
M_g	$2.02^{+0.08}_{-0.10}$	$1.28^{+0.12}_{-0.09}$	$1.28^{+0.12}_{-0.09}$

[†]The normalization, α , and the slope, β , are defined by the linear regressions [equation (A18)]. The intrinsic scatter at a fixed true mass is represented by σ_{int} .

[‡]The results using a trivariate Gaussian prior as the WL mass calibration, as described in sub-subsection 2.4.3. The errors denote the 1σ uncertainty.

Table 8. Intrinsic covariance for the 136 XXL clusters (L_X , M_* , M_{BCG} , and M_g) without the $E(z)$ correction.[†]

	L_X	M_*	M_{BCG}	M_g
L_X	$0.79^{+0.10}_{-0.15}$	$0.08^{+0.12}_{-0.09}$	$0.10^{+0.09}_{-0.08}$	$0.30^{+0.10}_{-0.10}$
M_*	$0.20^{+0.22}_{-0.22}$	$0.53^{+0.08}_{-0.06}$	$0.25^{+0.06}_{-0.06}$	$0.05^{+0.09}_{-0.06}$
M_{BCG}	$0.18^{+0.13}_{-0.14}$	$0.68^{+0.06}_{-0.10}$	$0.70^{+0.05}_{-0.05}$	$0.04^{+0.05}_{-0.04}$
M_g	$0.98^{+0.01}_{-0.02}$	$0.27^{+0.28}_{-0.31}$	$0.17^{+0.15}_{-0.18}$	$0.38^{+0.08}_{-0.07}$

[†]Each column is the same as in table 2.

Here, we assume that the scaling relations do not evolve with redshift ($\gamma = 0$); however, we employ the redshift-dependent mean $\mu_z(z)$ and standard deviation $\sigma_z(z)$ of parent population $p(Z, z)$ because the sample selection depends on redshift (sub-subsection 4.1.2 and figure 9). With this set-up, we repeat the Bayesian analysis for scaling relations. The results are shown in tables 7 and 8.

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