Astronomical puzzle Cyg X-3 is a hidden Galactic ultraluminous X-ray source

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Abstract

How black holes consume and eject matter has been the subject of intense 177 studies for more than 60 years. The luminosity of these systems are often com-178 pared to the Eddington limit, the border at which the spherical accretion is 179 inhibited by the radiation pressure of photons it produces. The discovery of 180 ultraluminous X-ray sources (ULXs) showed that accretion can proceed even 181 when the apparent luminosity exceeds the Eddington limit [1]. High apparent 182 luminosity might be produced by the beaming of the incident radiation by a 183 thick collimated outflow or by a truly super-Eddington accretion flow. However, 184 possibilities to study these outflows in detail are limited, as ULXs are typi-185 cally found in distant galaxies. Using the Imaging X-ray Polarimetry Explorer 186

(IXPE) [2], we made the first measurement of X-ray polarization in Galactic X-187 ray binary Cyg X-3. The detection of high, $\approx 25\%$, nearly energy-independent 188 linear polarization, orthogonal to the direction of the radio ejections, unambigu-189 ously indicates the primary source is obscured and the observer on Earth only 190 sees reflected and scattered light. Modelling shows there is an optically thick 191 envelope with a narrow funnel around the primary X-ray source in the system. 192 We derive an upper limit on the opening angle of the funnel that implies a 193 lower limit on the beamed luminosity exceeding the Eddington value. We show 194 that Cvg X-3 is viewed as a ULX to an extragalactic observer located along 195 the axis of the funnel. Our findings reveal this unique persistent source as an 196 ideal laboratory for the study of the inner workings of ULX central engines. 197

198 **1 Main**

Cyg X-3 is one of the first sources discovered in the X-ray sky [3]. It is the brightest 199 X-ray binary in radio wavelengths [4, 5], with peak fluxes reaching ~ 10 Jy, and one 200 of the few X-ray binaries where γ -ray emission has been detected [6, 7]. Cyg X-3 201 is also exceptional from the point of view of population synthesis and evolutionary 202 studies [8, 9]. It is the only known Galactic source containing a compact object in a 203 binary orbit with a Wolf-Rayet (WR) star – an evolved massive star that ran out of its 204 hydrogen fuel [10, 11]; it is the progenitor of a double-degenerate system [9] that will 205 become a source of gravitational wave emission in the distant future. 206

The optical counterpart is not visible because of the high absorption along the line 207 of sight: the source is located in the Galactic plane at a distance $D = 7.4 \pm 1.1$ kpc 208 [12]. The system parameters have been constrained based on radio, X-ray and infrared 209 properties. Spatially resolved discrete radio ejections [13, 14] are aligned in the north-210 south direction. Moreover, the position angle of the intrinsic infrared polarization 211 (likely coming from scattering off the circumstellar disc [15]) agrees with the jet 212 position angle. The orbital period $P_{orb} = 4.8^{h}$ has been measured with high accuracy 213 based on the prominent X-ray and infrared (IR) flux modulations, as well as from the 214 periodic Doppler shifts of the X-ray and IR lines [16-19], and is known to increase 215 rapidly over time [20, 21]. The analysis of the Doppler shifts of X-ray lines [18] 216 imply an orbital inclination of $i = 38^{\circ} \pm 12^{\circ}$; this estimate depends on the assumed 217 mass of the WR star. The detection of the one-sided jet [22], which is thought to 218 be the Doppler-boosted approaching jet, suggests an angle to jet axis $i_1 < 14^\circ$. A 219 similar value, $i_1 = 10.5 \pm 4.2$, was inferred from observations of two-sided ejections 220 [14]. Recent analysis of the orbital photometric variations in X-rays and IR [23] gave 221 consistently small orbital inclination, $i \approx 30^{\circ}$. 222

The source swings between several X-ray spectral states, tightly linked to radio properties ([24] and Fig. A4 in Methods A). The source spends most of the time in the hard X-ray, quiescent radio state. The high-energy emission can be described by a power law with prominent fluorescent iron lines (Fig. A6 and Methods A). Occasionally, Cyg X-3 shows transitions to an ultrasoft spectral state, during which the spectrum is dominated by a blackbody peaking at a few keV. Transitions to this state

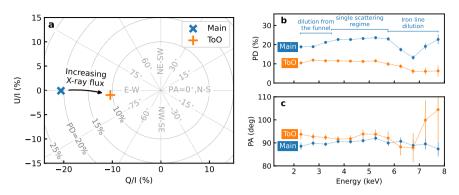


Fig. 1 Orbital-phase averaged polarization properties. (a) Normalized Stokes parameters Q/I-U/I for the Main and ToO observations. The energy dependence of the average PD (b) and PA (c).

are accompanied by major radio ejections, in which the highest observed radio fluxes
 are reached. The spectral transitions are thought to be related to changes of accretion
 geometry, however, the exact geometrical configuration and physical reasons behind
 the changes are not known.

Understanding the physical picture of the system is complicated by the diversity 233 of models that can explain the X-ray spectra: the quiescent-state spectra can be well 234 fitted with either (i) an intrinsically soft spectrum severely absorbed in the WR wind, 235 or (ii) with a hard spectrum coming from the hot medium located within the truncated 236 cold accretion disc (this model is often discussed in the context of other hard-state 237 sources), or (iii) with the equal contribution of the incident spectrum and the reflected 238 emission [25, 26]. The models invoke very different emission mechanisms and a wide 239 range of inherent luminosities and accretion rates, preventing us from identifying the 240 accretion-ejection mechanisms of this unusual binary. The astronomical puzzle called 241 Cyg X-3 [16] remained unsolved for over 50 years after its discovery, even though the 242 system is one of the best studied sources in the X-ray sky. 243

We report here on the first detection of the X-ray polarization from Cyg X-3. 244 Observations with the IXPE satellite allowed to pinpoint the accretion-ejection geom-245 etry of the source. The first IXPE observation (hereafter referred to as "Main") caught 246 the source in the hard X-ray (radio-quiescent) state and consisted of two runs, 14-247 19 October 2022 and 31 October–6 November 2022. We detect a high polarization 248 degree PD= $20.6 \pm 0.3\%$ in the 2–8 keV range (see Fig. 1a). The polarization angle 249 $PA = -89.9 \pm 0.4$ (that is determined by the direction of electric field oscillations, 250 measured from north through east on the sky) is orthogonal to the position angle 251 of the discrete radio ejections and the infrared and sub-mm polarization (Table A4). 252 The observed PD is constant over the 3.5–6 keV range, but decreases in the 6–8 keV 253 energy range, where the fluorescent Fe K α emission line dominates, and below 3 keV. 254

We performed spectro-polarimetric modelling (see Methods A.1) with a model similar to that used for ULXs [1]. The model consists of a dominant broken powerlaw component, a thermal component at low energies, and emission from the iron line complex near 6.4 keV. The break in the power-law component is seen at energies consistent with those seen in ULXs [1]. The thermal component is modelled as

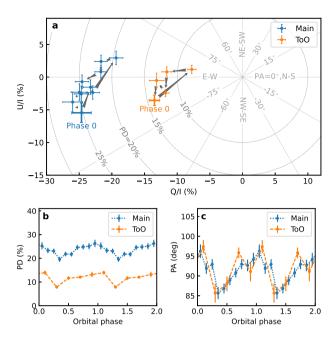


Fig. 2 Orbital phase-folded polarization properties. (a) Evolution of the normalized Stokes parameters Q/I-U/I. The dependence of the PD (b) and PA (c) on the orbital phase in the 3.5–6 keV energy range.

multi-temperature blackbody emission but interpreted (see below) as emission from the funnel, similar to the interpretation for ULXs. IXPE reveals that the power-law component is highly polarized with constant PD= $24.9 \pm 0.7\%$; this suggests that it is likely due to reflection. The thermal component has at most low polarization and the line emission is unpolarized.

We performed an orbital phase-resolved analysis of the polarimetric data using the 265 recent ephemeris ([21], see Methods A.1). We note large variations of the PA (Fig. 2). 266 The pattern is not consistent with the simple model of scattering off optically-thin 267 plasma [27], e.g. scattering off the wind of the WR star. In this case, the low inclination 268 of the system would lead to a sinusoidal variations of PA with two peaks per orbital 269 period (equivalent to a double loop in the normalized Stokes parameters Q/I-U/I270 plane). Furthermore, the PD of the primary X-rays reflected off the star is expected to 271 be <1%, due to the small solid angle subtended by the star as seen from the compact 272 object. For a higher solid angle of the scattering matter, namely if scattering proceeds 273 in the WR wind, a low PD is also expected, as in this case the scatterers are nearly 274 spherically symmetric. The high average PD, $\approx 25\%$, and its orientation relative to the 275 radio outflows suggest that the IXPE signal is dominated by the reflected component, 276 with minor to zero contribution of the primary continuum. This conclusion is bolstered 277 by our finding of a largely energy-independent polarization as the superposition of 278 comparable contributions of primary and reflected emission would lead to a strong 279 energy dependence of the PD. The observed broadband spectral energy distribution 280

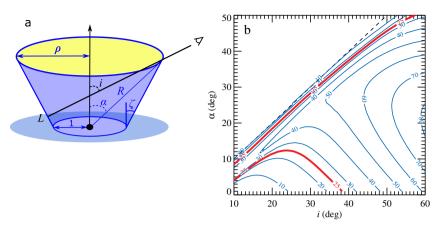


Fig. 3 Geometry of the funnel and its polarization properties. (a) Proposed geometry of the funnel with the emitting source marked by a black circle. (b) Contour plots of the constant PD for different observer inclinations *i* and opening angles of the funnel α . Red contour marks the observed polarization of 25%.

(SED) is also consistent with pure reflection of an intrinsically rather soft spectrum
 (see Methods A.2).

The polarization of Cyg X-3 resembles closely that of the accreting supermassive 283 black hole in the Circinus galaxy which exhibits a PD of $28 \pm 7\%$ [28]. In this source, 284 the primary X-rays are believed to be obscured by a dusty torus with an inclination 285 exceeding that of the host galaxy, $i \sim 65^\circ$, so that the reflected emission dominates over 286 the direct emission in the IXPE band. This finding leads to an important implication 287 for the accretion geometry of Cyg X-3: as the observer at $i \sim 30^{\circ}$ [18, 22, 23] does 288 not see the primary X-ray source, we infer the presence of an optically thick medium 289 shaped as a funnel. For the Thomson scattering law, the observed PD translates to the 290 typical scattering angle $\approx 38^\circ$, which is close to the orbital inclination. Our modelling 291 indicates a very narrow funnel with a $\leq 16^{\circ}$ half-opening angle, see Fig. 3. 292

Optically thick and elevated envelopes are hallmarks of super-Eddington accre-293 tion rates [29, 30]. We can check this hypothesis by estimating the intrinsic X-ray 294 luminosity of Cyg X-3. Assuming that the observed radiation comes from the vis-295 ible inner part of the funnel, we can relate the reflected luminosity to the intrinsic 296 one through the reflection albedo and the solid angle of the visible part of the fun-297 nel (alternatively, the scattering can proceed in the WR wind right above the funnel, 298 but the resulting luminosities are the same, see more details in Methods A). We find 299 that the intrinsic luminosity exceeds the Eddington limit for a neutron star accretor 300 at opening angles $\alpha \approx 8^\circ$, while for $\alpha \approx 16^\circ$ this limit is exceeded even for a black 301 hole of 20 solar masses. Further, for the small opening angle of the funnel required by 302 polarimetric data, the apparent luminosity for an observer viewing down the funnel 303 is $L \gtrsim 5 \times 10^{39}$ erg s⁻¹ in 2–8 keV range, which puts Cyg X-3 in the class of ULX 304 sources. 305

With the aim to identify the properties of the accretion geometry that drive the soft-hard-state transitions, we performed an additional IXPE target of opportunity ("ToO" hereafter) observation as the source transitioned towards the soft state (as indicated by the X-ray and radio fluxes, see Methods A.2) on 25–29 December 2022.

The ToO revealed a twice lower, largely energy-independent PD=10.4 \pm 0.3% at 2– 310 8 keV (see orange symbols in Figs. 1-2). This suggests that we continue seeing the 311 reflected signal in this state, but the funnel parameters have changed, in particular, the 312 decreased polarization may suggest the reflection and reprocessing now operates in 313 some volume of matter around the funnel, rather than coming solely from its surface. 314 This is consistent with the outflow becoming more transparent. We expect that the 315 subsequent drop of the accretion rate will lead to a collapse of the funnel, revealing 316 the X-ray emission from the inner parts of the accretion disc, accompanied by the drop 317 of its polarization. In this scenario, the ultrasoft Cyg X-3 emission would correspond 318 to a lower accretion rate when compared to the hard X-ray/radio quiescent state, even 319 though the source appears brighter. Following our findings, the whole complex of 320 multiwavelength properties may need to be reconsidered in terms of the new physical 321 scenario. 322

The X-ray polarimetric data probe, for the first time, the accretion geometry in Cyg X-3, allowing to better understand the physical nature of the source. These data have revealed that this famous and long-studied Galactic source has been silently accreting in the super-Eddington regime. This discovery opens a new chapter in the study of this exceptional source, and establishes it as an analogue of distant ULXs. The geometry and dynamics of the accretion flow of supper-Eddington ULXs can now be studied in much greater detail using this bright and persistent Galactic counterpart.

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380 **Competing interest.** Authors declare that they have no competing interests.

Data availability. The IXPE, Nustar, INTEGRAL and Fermi data are freely avail able in the HEASARC IXPE Data Archive (https://heasarc.gsfc.nasa.gov). The
 multiwavelength data are available on request from the individual observatories.

Code availability. The analysis and simulation software IXPEOBSSIM developed by IXPE collaboration and its documentation is available publicly through the web-page https://ixpeobssim.readthedocs.io/en/latest/?badge=latest.494. XSPEC is distributed and maintained under the aegis of the HEASARC and can be downloaded as part of HEAsoft from http://heasarc.gsfc.nasa.gov/docs/software/lheasoft/download.html. MIR software package for SMA data: https://lweb.cfa.harvard.edu/~cqi/mircook. html.

391 Appendix A Methods

³⁹² A.1 X-ray polarization data and analysis

An attempt to detect the linear polarization of the X-rays from Cyg X-3 was made with the OSO-8 satellite [31], but the presence of other bright sources in the field of view prevented the authors to reach firm conclusions. IXPE [2] observed Cyg X-3

twice: the first and second observations were named "Main" and "ToO". The Main
observation was split in two observing periods close in time: the first started on
2022-10-14 01:26:33 UTC and ended on 2022-10-19 14:12:56 UTC, and the second
was carried out between 2022-10-31 12:50:08 UTC and 2022-11-06 08:42:21 UTC.
The ToO observation started on 2022-12-25 10:05:17 UTC and ended on 2022-1217:44:22 UTC. The livetime of the Main and ToO observation is ~538 ks and
~199 ks, respectively.

The analysis of the IXPE data was carried out similarly to other observations 403 (e.g., see [32]). Level 2 (processed) data were downloaded from the IXPE HEASARC 404 archive. These data consist of three photon lists, one for each of the IXPE telescopes, 405 and contain for each collected photon the time, position in the sky, as well as the 406 Stokes parameters of the single event. The arrival time of the photons were corrected 407 to the Solar system barycenter using the **barycorr** tool from the FTOOLS package. 408 included in HEASOFT version 6.31, using the Jet Propulsion Laboratory (JPL) Devel-409 opment Ephemeris (DE421) and the International Celestial Reference System (ICRS) 410 reference frame. 411

The source extraction region with a radius of 90 arcsec was centered on the source position. We *did not* attempt to extract the background from the remaining part of the field of view and subtract it from the source signal, because the background in the IXPE field of view for relatively bright sources like Cyg X-3 is relatively weak and is dominated by the contamination of the source photons which are focused in the outer wings of the mirror Half Power Diameter (HPD) [33]. Thus, removing the background in this case mostly removes several per cent of the source signal.

Polarization can be obtained from the IXPE photon list with two approaches. 419 The first is building the Stokes spectra I(E), O(E) and U(E), which are calculated 420 by summing the relevant Stokes parameter for all the events in a specific energy 421 bin. Such spectra can then be fitted with a forward-fitting software, associating for 422 each spectral component a certain polarization model [34]; in our case, we used 423 XSPEC version 12.13.0 [35]. The second approach relies on the use of IXPEOBSSIM 424 package [36], which calculates the Stokes parameters as the sum of the event values 425 in a certain energy, time or angular bin [37]. The latter approach does not assume 426 any underlying model. Data collected from the three IXPE telescopes were analysed 427 separately, applying the appropriate response matrices (unweighted, version 12, in our 428 case) which are available at the HEASARC CALDB and in the IXPEOBSSIM package. 429

It is well-known that the spectrum of Cyg X-3 has a wealth of spectral features, 430 which are also variable with time and orbital phase [19]. To model the average I, O431 and U spectra obtained by IXPE, we adopt a relatively simple and phenomenological 432 model with the aim of capturing the relation between the main spectral components 433 and their polarization, which is the scope of this paper. Our basic model comprises of 434 an absorbed broken power law, a gaussian, broad, line which represents the prominent 435 Iron complex at about 6.5 keV, and a thermal component described by the multi-436 temperature accretion disc. A constant polarization was associated to each of these 437 components; abundances are from [38]. In addition to these main components, we 438 added four gaussian lines, either in emission or in absorption, to account for the known 439 strongest spectral features of Cyg X-3 that are appreciated also in the IXPE spectra. 440

The energy of these lines is fixed at the value observed in the NICER spectrum (see 441 Figure A6) and their intrinsic width is also frozen to 0.15 keV. It is worth noting that 442 such features can be identified only in the I spectrum, whereas their contributions to 443 the Q and U spectra (and then to polarization) is not recognizable with the sensitivity 444 of the IXPE measurement; therefore, all of these components are assumed to be 445 completely unpolarized. As IXPE observed Cyg X-3 in a relatively bright state for 446 a long time, the large collected number of events made evident small systematic 447 difference among the three IXPE telescopes, again affecting significantly only the I 448 spectrum. To account for them, we introduced a Multiplicative Power Law (MPL) 110 cross-calibration function which reads $f \times E^{\gamma}$, similarly to what was done for the 450 black hole Cyg X-1 observed by IXPE [32]. The first IXPE telescope was taken as 451 a reference, and therefore for this detector we froze f = 1 and $\gamma = 0$. The complete 452 XSPEC model then reads TBABSX[POLCONSTXGAUSSIAN + POLCONSTXBKNPOWER + 453 POLCONSTXDISKBB + (GAUSSIAN + GAUSSIAN + GAUSSIAN + GAUSSIAN)]XMPL. 454

Spectro-polarimetric modelling for the Main and ToO observations is shown in 455 Figure A1 and model parameters are reported in Table A1. For both the Main and 456 ToO observations, the polarization of the prominent line associated to the complex 457 of neutral iron is unpolarized, to account for the large reduction of measured PD 458 at those energies. The broken power law is highly polarized, ~25% for the Main 459 observation and $\sim 12\%$ for the ToO, with a break at ~ 6 keV which is in line with other 460 ULXs [1]. The thermal component is not required in the spectral fitting alone, but 461 its nearly-unpolarized contribution is required to account for the measured decrease 462 of PD at lower energies observed in the Main observation. Such a decrease is not 463 observed during the ToO, and indeed the polarization of the thermal component 464 remains essentially not determined for this observation. 465

It is well known that Cyg X-3 exhibits a large modulation in flux with the orbital 466 phase of the binary system [20, 23]. To investigate possible variations in polarization, 467 we folded the IXPE observations of the source with the ephemeris in Table 2 (2nd 468 model) of [21]. Phase 0 identifies the superior conjunction of the system, in which the 469 compact object is behind the WR star. Data were grouped in 10 (5) phase bins for the 470 Main (ToO) observation and polarization was calculated with the IXPEOBSSIM/XPBIN 471 algorithm in three energy bands, 2–3.5, 3.5–6 and 6–8 keV. These were chosen to 472 highlight, in the energy range of IXPE, the contributions of the main spectral features 473 identified in the spectro-polarimetric modelling, which are: the thermal component 474 described by multi-temperature accretion disc at low energy, the broken power law at 475 intermediate energies, and the iron line complex in the highest energy bin. The phase-476 folded PD and PA are shown in Figure A2, and they show evident orbital variations. 477 PA variations are nearly sinusoidal with an amplitude of $\sim \pm 5^{\circ}$, in both the Main and 478 ToO observations, while PD variations are more irregular with an amplitude of a few 479 percent. The average PD measured in the ToO is a factor of two lower with respect to 480 the Main observation, and shows similar but not identical orbital profiles. 481

It is worth noting that, excluding variations due to orbital phase, polarization
remains stable over time. This is shown in Figure A3, where we compare the measured
polarization degree and angle in the total IXPE energy range, binned with time bins of
one period, with flux and hardness ratio variations during the IXPE Main observation.

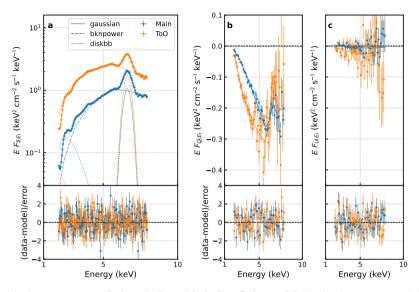


Fig. A1 Average spectropolarimetric data with the best-fitting model. The Stokes parameters I (a), Q (b) and U (c) (photon fluxes multiplied by energy) as a function of photon energy. Only the contribution of the main spectral components are shown in a for graphical clarity.

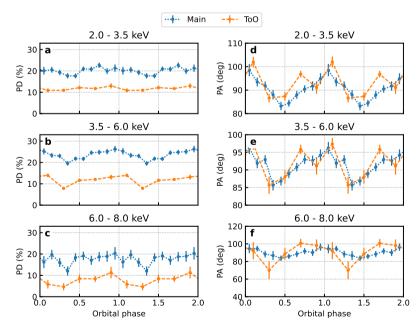


Fig. A2 Orbital phase dependence of polarization. The PD (a)–(c) and PA (d)–(f) in different energy bands (2–3.5 keV, a, d; 3.5–6 keV, b, e; 6–8 keV, c, f) for the Main (in blue) and ToO (in orange) observations are shown.

Table A1 Model parameters for the spectropolarimetric fit of the IXPE data only, for the Main and ToO observations. The model reads: TBABS×[POLCONST×GAUSSIAN + POLCONST×BKNPOWER + POLCONST×DISKBB + (GAUSSIAN + GAUSSIAN + GAUSSIAN + GAUSSIAN)]×MPL. Uncertainties are calculated with the XSPEC/ERROR command at 90% confidence level. A multplicative power law (MPL) function accounts for the mutual cross-calibration of the three IXPE telescopes; det1 is taken as reference. Negative (positive) values for the normalization of Gaussian components indicate absorption (emission) lines.

	Main	ToO
$N_{\rm H} (10^{22} {\rm ~cm^{-2}})$	$9.0^{+0.3}_{-2.8}$	$5.0^{+2.9}_{-0.4}$
Fe complex gauss. PD (%)	0^{+2}_{-0}	0^{+3}_{-0}
Fe complex gauss. PA (deg)	undefined	undefined
Fe complex gauss. line energy (keV)	6.60 ± 0.02	$6.60^{+0.04}_{-0.03}$
Fe complex gauss.line sigma (keV)	0.25 (frozen)	0.25 (frozen)
Fe complex gauss. line norm.	$0.0180^{+0.0006}_{-0.0009}$	$0.027^{+0.001}_{-0.001}$
Bknpower index 1	0.7(+0.15)	$1.48^{+0.40}_{-0.04}$
Bknpower break (keV)	5.74+0.17	$5.60^{+0.22}_{-0.08}$
Bknpower index 2	$2.9^{+0.3}$	$3.5^{+0.3}_{-0.2}$
Bknpower norm.	$0.15_{-0.02}^{+0.03}$	$1.27^{+1.36}_{-0.00}$
Bknpower PD (%)	$24.9^{+0.7}$	$11.8^{+0.5}_{-0.65}$
Bknpower PA (deg)	$90.7^{+0.6}$	$92.4^{+0.9}_{-1.0}$
Diskbb T_{in} (keV)	$0.37^{+0.06}_{-0.08}$	-1,0
Diskbb norm. (10^4)	$0.37^{+0.06}_{-0.08}$ 4^{+5}_{-4}	$0.27^{+0.04}_{-0.04}$ 5^{+7}_{-3}
Diskbb PD (%)	5^{+4}_{+1}	undefined
Diskbb PA (deg)	undefined	undefined
Gauss. line 1 energy (keV)	2.07 (frozen)	2.07 (frozen)
Gauss. line 1 sigma (keV)	0.15 (frozen)	0.15 (frozen)
Gauss. line 1 norm.	$-0.12^{+0.04}_{-0.02}$	$-0.092^{+0.009}_{-0.156}$
Gauss. line 2 energy (keV)	2.4 (frozen)	2.4 (frozen)
Gauss. line 2 sigma (keV)	0.15 (frozen)	0.15 (frozen)
Gauss. line 2 norm.	$-0.014^{+0.009}_{-0.006}$	0.0 (frozen)
Gauss. line 3 energy (keV)	2.8 (frozen)	2.8 (frozen)
Gauss. line 3 sigma (keV)	0.15 (frozen)	0.15 (frozen)
Gauss. line 3 norm.	$-0.015^{+0.006}_{-0.003}$	$-0.016^{+0.002}_{-0.008}$
Gauss. line 4 energy (keV)	3.95 (frozen)	3.95 (frozen)
Gauss. line 4 sigma (keV)	0.15 (frozen)	0.15 (frozen)
Gauss. line 4 norm.	$0.0021\substack{+0.0006\\-0.0007}$	$0.0035^{+0.0008}_{-0.0017}$
IXPE/det1 MPL γ	0.0 (frozen)	0.0 (frozen)
IXPE/det1 MPL f	1.0 (frozen)	1.0 (frozen)
IXPE/det2 MPL γ	0.029 ± 0.008	-0.008 ± 0.007
IXPE/det2 MPL f	0.998 ± 0.010	0.955 ± 0.009
IXPE/det3 MPL γ	-0.016 ± 0.008	-0.011 ± 0.007
IXPE/det3 MPL f	0.904 ± 0.009	0.911 ± 0.008
χ^2 /d.o.f.	800.6/718	810.2/719
Null probability (%)	1.7	1.0

While the latter are varying significantly, PD and PA varies around the average value essentially within statistical uncertainties. This suggests that the geometry which defines the high polarization observed for Cyg X-3 is stable with time and essentially unrelated to the ultimate mechanisms producing X-ray variability at superorbital timescales.

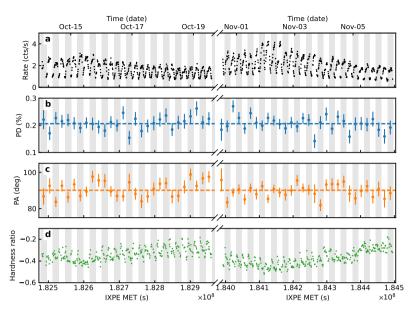


Fig. A3 Variation with time of flux and polarization for the IXPE Main observation. (a) The total rate in the 2–8 keV energy range, binned in time intervals of 500 s. The PD (b) and the PA (c) are averaged over one orbit, as defined by the ephemeris of [21]. Dashed horizontal lines are the average values. (d) The hardness ratio defined as the ratio of the difference in the IXPE count rates in the 4–8 and 2–4 keV energy bands to their sum in 1000 s time bins. Alternating vertical bands identify different orbits.

491 A.2 Multiwavelength observations

Cyg X-3 has been frequently observed over the past decades from radio through γ -492 rays. On long, weeks to months, time-scales, the source evolves through the sequence 493 of distinct X-ray and radio spectral states (see Fig. A4 and [24, 39]). The most frequent 494 state is the hard X-ray, radio quiescent state, which corresponds to the lowest observed 495 X-ray flux. We observed the source in this state during the Main IXPE run (Fig. A5). 496 The absorption within the binary is uncertain, hence different branches of spectral 497 models, corresponding to different geometries and dominant spectral components, 498 have been proposed [25, 26], including the models where the incident power-law-like 499 Comptonization spectrum is heavily absorbed or down-scattered in the stellar wind, 500 models with non-thermal Comptonization produced by a steep electron distribution 501 and models with the dominance of reflection component, in the geometry where 502 the reflector partially covers the primary X-ray source. The diversity of alternatives 503 prevented firm conclusions on the observed luminosity in this state, always found to be 504 of the order of 10^{38} erg s⁻¹, but precise numbers varying by a factor of 4–5, depending 505 on the model. At the same time, the uncertainty on the mass of the compact object 506 [18, 23, 40–42], along with its nature, a neutron star or a black hole, as well as the 507 chemical composition of the hydrogen-poor matter dragged from the WR companion 508 make the estimates of the Eddington luminosity likewise uncertain. It has therefore 509 been unclear what kind of accretion regime to expect in this state. 510

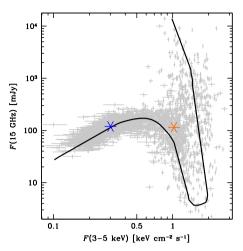


Fig. A4 Radio-X-ray evolution track from historical radio and X-ray observations. Blue and orange stars indicate the fluxes during the Main and ToO observations, respectively.

The source occasionally displays spectral transitions to the soft state, accompanied 511 by the increase of the soft X-ray luminosity and suppression of the radio emission. 512 Changes of spectral shape have been attributed to the changes of the accretion-ejection 513 geometry. The X-ray spectra of soft and ultrasoft states resemble thermal emission 514 of the multicolour accretion disc [29], typically seen at luminosities between the 515 Eddington limit and down to 10% of that. After the transition, the major radio flare may 516 happen, when the highest radio fluxes among all X-ray binaries can be reached [43, 44]. 517 The second IXPE run was triggered as a target of opportunity observation following 518 the increase of the soft X-ray and drop of the radio fluxes, when the source transited 519 to the suppressed radio state. IXPE caught the source after the radio recovered, in its 520 intermediate X-ray state, during the minor flaring radio episodes (Fig. A4 and [24]). 521 On shorter timescales, prominent orbital variability of X-ray, γ -ray, IR and radio 522 fluxes [23, 45–48], as well as X-ray and IR line shapes [17–19, 49] has been observed. 523 Our multiwavelength observations show orbital flux variations in all bands (Figs. A8– 524 A10). This variability is related to the movement of the compact object in an orbit with 525 the companion star and varying absorption along the line of sight. X-ray orbital profiles 526 are asymmetric, indicating presence of several absorbing components [23, 50], hence, 527 maximal absorption phase (phase of the minimal X-ray flux) does not necessarily 528 coincide with the phase of superior conjunction (compact object behind the WR 529 star). Recent study suggest that these phases are close, though, $\phi_{sc} = -0.066 \pm 0.006$ 530 [23]. In Fig. A6 we show the evolution of the lower-energy spectra observed with 531 NICER throughout the orbital phases during the October-November multiwavelength 532 campaign. Interestingly, we find that changes of spectra as a function of orbital phase 533 do not follow simple pattern of changing absorption, as in this case the spectral 534 shape is expected to change substantially. Instead, we mostly see variations of spectral 535 normalisation, which are more in line with changing of the characteristic reflection 536 angle [51]. 537

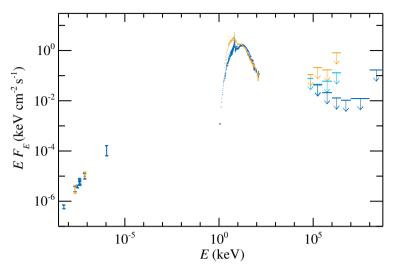


Fig. A5 Broadband spectral energy distribution of Cyg X-3. The SED for the Main (blue) and ToO (orange) observations are from the facilities described in the text.

At all phases, the energies 6–8 keV are dominated by the complex of the iron 538 emission lines (Fe K lines). It consists of the neutral iron, iron xxv and xxvi 539 [18, 19, 42]. Behaviour of these lines with the orbital phase varies, allowing to relate 540 the hydrogen-like iron with the compact object [18]. Analysis of the ratios of the for-541 bidden, resonance and intercombination lines indicates that these species are located 542 in a dense medium, which nevertheless has high ionization [19]. Interestingly, the 543 Chandra/HETGS spectrum of Cyg X-3 is so far the only fully resolved Fe K complex 544 in an astrophysical source [42]. 545

We performed broadband spectral modelling, for both Main and ToO runs, using 546 the data from NuSTAR and SRG/ART-XC instruments. We acknowledge a complex-547 ity of such modelling in light of the high-amplitude orbital variability. The small 548 statistical errors of spectra cause the average spectra to be non-representative, as the 549 orbital variations of flux and hardness alter the average spectral shape. For this rea-550 son we add 1% systematic errors to the data. While for the Main observation, we 551 find that a good fit can be obtained when summing up all spectra (i.e. the spectral 552 shape does not evolve substantially with the orbital phase), for the ToO observa-553 tion we found that we may only use spectra averaged over orbital phases 0.25-0.75, 554 i.e. close to the inferior, when the intrabinary absorption is smallest. Motivated 555 by the polarization properties, we consider the model where the 2-8 keV spec-556 trum is dominated by the reflection component. We fit the data with the model 557 REFLECTXSMEDGEX(DISKPBB+NTHCOMP)+GAUSSIAN+GAUSSIAN and set the parameter 558 $refl_refl_= -1$, which means that we do not take the contribution of the incident X-ray 559 emission into account in the resulting spectra. For the Main observation, we find that 560 only one gaussian is capable to describe the line around 6.5 keV and the thermal com-561 ponent in the incident spectrum is not needed, so we set its normalization to zero. We 562 get a good fit with $\chi^2/d.o.f. = 1.05$, see Fig. A7 and Table A2. 563

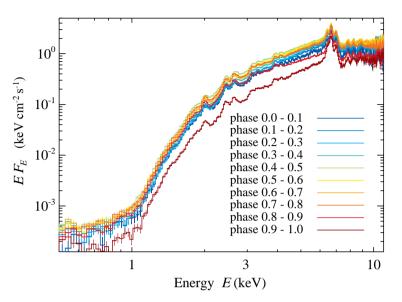


Fig. A6 X-ray SED of Cyg X-3 from NICER. Orbital phase-folded X-ray spectra are taken during November observations with NICER.

Physically, the model describes the reflection spectrum of the neutral matter, that 564 is produced by the continuum composed of the multicolour accretion disc and a 565 soft Comptonization continuum, which are similar to the soft spectra observed from 566 the ULXs [1]. The transition from the hard (radio-quiescent) to the intermediate 567 (minor flaring) state in this model is related to the changing shape of the intrinsic 568 continuum, which we nevertheless do not see directly, but only via its reflection. 569 In order to describe the spectra of the ToO observation, we need two lines around 570 ~ 6.5 keV and a softer incident X-ray spectrum, whose shape we model as sum of 571 the thermal component described by the multicolour disc and the soft power-law-572 like Comptonization continuum. We get a good fit with $\chi^2/d.o.f. = 1.04$. We find 573 that the spectra can also be fit with other models, including those where the primary 574 X-ray emission and reflection both substantially contribute to the X-ray continuum, 575 repeating the diversity of models presented in [26], and confirm that the polarimetric 576 information is vital to choose from variety of options. Finally, we note that no currently 577 available public model can account for the complex properties of the reflection in 578 the proposed scenario: we need a convolution model, as we use complex incident 579 spectrum, that considers a hydrogen-poor material and can self-consistently account 580 for the lines. 581

582 A.2.1 X-rays and gamma-rays

⁵⁸³ Cotemporaneous observations of Cyg X-3 during the Main run have been performed
 ⁵⁸⁴ with *NICER*. NICER is a soft X-ray instrument onboard the International Space
 ⁵⁸⁵ Station (ISS), launched in June 2017. It consists of 56 co-aligned concentrator X-ray
 ⁵⁸⁶ optics, each of which is paired with a single silicon drift detector. It is non-imaging,

The hidden ULX Cvg X-3

 Table A2
 Model parameters for the NuSTAR fit. The model reads:

 REFLECT×SMEDGE×(DISKPBB + NTHCOMP) + GAUSSIAN + GAUSSIAN. In the

 Main observation, two components have not been used (a gaussian around

 6.4 keV and an intrinsic multicolour disc component).

	Main	ToO	
reflect rel_refl	-1 (frozen)	-1 (frozen)	
reflect Redshift	0 (frozen)	0 (frozen)	
reflect abund	1 (frozen)	1 (frozen)	
reflect Feabund	0.76 ± 0.03	0.43 ± 0.02	
reflect cosIncl	0.26 ± 0.06	$0.05^{+0.002}_{-0.05}$	
smedge edgeE (keV)	8.70 ± 0.05	8.79 ± 0.03	
smedge MaxTau	0.42 ± 0.04	0.39 ± 0.03	
smedge index	-2.67 (frozen)	-2.67 (frozen)	
smedge width	$1.3^{+0.3}_{-0.2}$	0.59 ± 0.08	
diskpbb kT_{in} (keV)		0.99 ± 0.02	
diskpbb p	_	$0.50^{+0.03}_{-0.5}$	
diskpbb norm (10 ⁴)	-	$1.24^{+0.34}_{-0.14}$	
nthcomp Γ	2.70 ± 0.04	$3.10_{-0.04}^{+0.02}$	
nthcomp $kT_{\rm e}$ (keV)	51^{+31}_{-13}	$605_{-400}^{10^3}$	
nthcomp kT_{bb} (keV)	0.63 ± 0.02	$= kT_{in}$	
nthcomp inp_type 0/1	0 (frozen)	0 (frozen)	
nthcomp Redshift	0 (frozen)	0 (frozen)	
nthcomp norm	3.4 ± 0.5	5.4 ± 2.7	
gaussian LineE (keV)	6.524 ± 0.004	6.61 ± 0.03	
gaussian Sigma (keV)	0.212 ± 0.007	0.13 ± 0.02	
gaussian norm. (10^{-2})	1.09 ± 0.03	0.88 ± 0.15	
gaussian LineE (keV)	-	6.41 (frozen)	
gaussian Sigma (keV)	-	0.28 ± 0.06	
gaussian norm. (10^{-2})	-	1.0 ± 0.2	
χ^2 /d.o.f.	1038/989	920/885	

⁵⁸⁷ but offers large collecting area, and provides unmatched time resolution in the soft X⁵⁸⁸ ray bandpass, and sensitive across 0.2–12 keV. NICER provided monitoring during the
⁵⁸⁹ IXPE campaign, observing Cyg X-3 between MJD 59884 and 59887. The resulting
⁵⁹⁰ average and orbital-phase resolved spectra are shown in Figs. A5 and A6. NICER has
⁵⁹¹ good capabilities for timing studies. We checked for the presence of the short-term (of
⁵⁹² the order of seconds) variability, but did not find any significant intrinsic fluctuations
⁵⁹³ above the noise level. This is in line with previous findings [52].

Broadband X-ray spectral coverage of Cyg X-3 during the MAin and ToO runs 594 were performed with the Nuclear Spectroscopic Telescope Array (NuSTAR) obser-595 vatory. NuSTAR consists of two identical X-ray telescope modules, referred to as 596 FPMA and FPMB [53]. It provides X-ray imaging, spectroscopy and timing in the 597 energy range of 3–79 keV with an angular resolution of 18 arcsec (FWHM) and spec-598 tral resolution of 400 eV (FWHM) at 10 keV. We use two NuSTAR datasets: the first 599 one was carried out on 5 November 2022 (ObsIDs: 90802323004) with the on-source 600 exposure of ~ 16 ks (during Main observation) and the second one performed on 25 601 December 2022 (ObsIDs: 90801336002) with ~ 36 ks exposure (during ToO obser-602 vation). Both observations covered several orbital cycles of the system, which allowed 603 to perform phase-resolved spectroscopy. The NuSTAR data were processed with the 604 standard NuSTAR Data Analysis Software (nustardas 4May21 v2.1.1) provided under 605

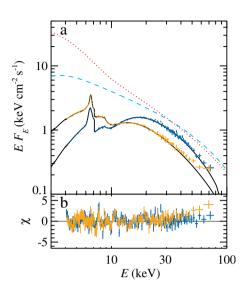


Fig. A7 Modelled broadband X-ray SED. (a) Spectral models of reflection-dominated spectra during Main and ToO observations (black solid lines), NuSTAR data from the Main observation (blue crosses) and ToO observation (orange crosses) and the corresponding intrinsic X-ray continua: Main (cyan dashed line) and ToO (red dotted line) needed to produce the observed reflection spectra. (b) The residuals of the models relative to the data in units of the errors.

Facility	Energy (keV)	MJD-59800	Average flux (keV cm ^{-2} s ^{-1})
IXPE	2–8	66–71, 83–89	0.96
		138-142	2.6
NICER	0.5-12	84-87	1.6
ART-XC	4-30	87	2.9
INTEGRAL	20-100	84-88	1.1
		138	0.9
NuSTAR	3-50	65-66	3.5
		138-139	6.0
AGILE	$10^{5} - 5 \times 10^{7}$	66-71, 83-89	< 0.033
		138-142	< 0.22
Fermi	$10^5 - 10^8$	62–73	$\lesssim 0.01$

Table A3 Summary of contemporaneous X-ray and γ -ray observations.

heasoft v6.29 with the caldb version 20201217. Circular 100 arcsec radius regions
were used for both source and background spectra extraction. The source region was
centered on the locations of Cyg X-3 and the background region was selected from
a sourceless region in the detector image. All obtained spectra were grouped to have
at least 25 counts per bin using the grppha tool. The final data analysis (timing and
spectral) was performed with the heasoft 6.29 software package.

The Mikhail Pavlinsky ART-XC telescope carried out one observation of Cyg X-3 on 4 November 2022 (MJD 59887) simultaneously with IXPE, with the 86 ks net exposure. ART-XC is a grazing incidence focusing X-ray telescope on board the

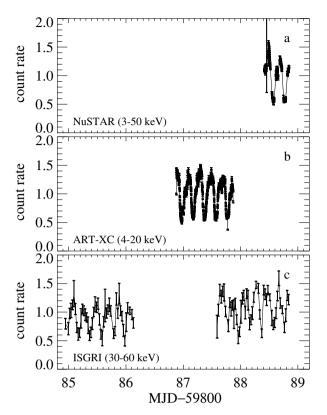


Fig. A8 X-ray light curves of Cyg X-3. X-ray count rates normalized to the average during the Main observation obtained by three X-ray telescopes: NuSTAR, SRG/ART-XC and INTEGRAL/ISGRI.

Spectrum-Rontgen-Gamma observatory (SRG, [54]). The telescope includes seven 615 independent modules and provides imaging, timing and spectroscopy in the 4-30 keV 616 energy range with the total effective area of $\sim 450 \text{ cm}^2$ at 6 keV, angular resolution 617 of 45 arcsec, energy resolution of 1.4 keV at 6 keV and timing resolution of 23μ s 618 [55]. ART-XC data were processed with the analysis software ARTPRODUCTSv1.0 619 and the CALDB (calibration data base) version 20220908. The ART-XC observation 620 was performed approximately one day before the first NuSTAR observation (Main), 621 therefore spectral parameters measured by ART-XC are close to the ones determined 622 from NuSTAR data (see Table A2) with the flux of $\sim 4.6 \times 10^{-9}$ erg cm⁻² s⁻¹ in the 623 4-30 keV energy band. 624

INTEGRAL observed Cyg X-3 simultaneously with IXPE two times: the first 625 observation lasted from 2022-11-01 21:11 to 2022-11-05 20:23 UT; the second obser-626 vation lasted from 2022-12-25 02:37 to 2022-12-25 14:53 UT. Our data analysis is 627 focused on ISGRI, the low energy part of the IBIS telescope [56, 57]. The INTE-628 GRAL data were reduced using the latest release of the standard On-line Scientific 629 Analysis (OSA, version 11.2), distributed by the INTEGRAL Science Data Centre 630 (ISDC, [58]) through the multi-messenger online data analysis platform (MMODA, 631 [59]). The ISGRI spectra were extracted in the range 30–150 keV with a response 632

matrix with 16 standard channels. The spectra of the first and the second observations were fitted with a simple power law with photon index of 3.6 ± 0.1 and 3.4 ± 0.1 , respectively. The fluxes in the range 20–100 keV are 1.7×10^{-9} and 1.4×10^{-9} erg cm⁻² s⁻¹, respectively.

The Fermi/LAT data on Cyg X-3 was collected during MJD 59862-59873 in 0.1-637 500 GeV energy band. Fermi is located at a low-Earth orbit with 90 min period and 638 normally operates in survey mode, which allows the instrument to cover the whole 639 sky in approximately 3 h (see full details of the instrumentation in [6]). The standard 640 binned likelihood analysis [60] was performed with the latest available Fermitools 641 v.2.0.8 software. The analysis was carried out using the latest Pass 8 reprocessed 642 data (P8R3) [61] for the SOURCE event class (maximum zenith angle 90°) taken 643 at the region centred at Cyg X-3 coordinates. The analysis is based on fitting of the 644 spatial/spectral model the the 14°-radius region around the source. The model of the 645 region included all sources from the 4FGL DR3 catalogue [62], as well as components 646 for isotropic and galactic diffuse emissions given by the standard spatial and spectral 647 templates iso_P8R3_SOURCE_V3_v1.txt and gll_iem_v07.fits. 648

The spectral template for each 4FGL source present in the model was selected 649 according to the catalogue. The normalisations of the spectra of all sources, as well as 650 the normalisations of the Galactic diffuse and isotropic backgrounds, were assumed to 651 be free parameters during the fit. We note also that Cyg X-3 is present in 4FGL cata-652 logue as 4FGL J2032.6+4053 point-like source with the log-parabola-type spectrum. 653 Following the recommendation of the Fermi-LAT collaboration, we performed the 654 analysis with enabled energy dispersion handling. To minimise the potential effects 655 from the sources present beyond the considered region of interest, we additionally 656 included into the model all the 4FGL sources up to 10° beyond this radius, with all the 657 spectral parameters fixed to the catalogue values. The results of the described analy-658 sis performed in relatively narrow energy bins are shown in Fig. A5. The source was 659 not detected in any of the selected energy bins with the higher than 2σ significance 660 (test-statistic 4.0). The shown upper limits correspond to 95% false-chance proba-661 bility and were calculated with the help of IntegralUpperLimit python module, 662 provided within Fermitools. 663

Cyg X-3 was also observed in the γ -rays with Astrorivelatore Gamma ad Immagini 664 LEggero (AGILE). AGILE satellite [63] is a space mission of the Italian Space Agency 665 (ASI) devoted to X-ray and γ -ray astrophysics, operating since 2007 in a low Earth 666 equatorial orbit. AGILE in its spinning observation mode performs a monitoring 667 of about 80% of the entire sky with its imaging detectors every 7 mins. The data 668 collected with the γ -ray imager (GRID, 30 MeV–50 GeV), has been analysed over the 669 periods of MJD 59866-59871, 59883-59889 (Main) and MJD 59938-59942. The 670 data analysis was carried out using the last available AGILE-GRID software package 671 (Build 25), FM3.119 calibrated filter, H0025 response matrices, and consolidated 672 archive (ASDCSTDk) from the AGILE Data Center at SSDC [64]. We applied South 673 Atlantic Anomaly event cuts and 80° Earth albedo filtering, by taking into account only 674 incoming gamma-ray events with an off-axis angle lower than 60° . Flux determination 675 was calculated using the AGILE multi-source likelihood analysis (MSLA) software 676 [65] based on the Test Statistic (TS) method [60]. We performed the MSLA for Cyg 677

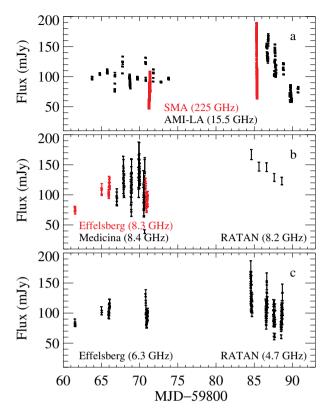


Fig. A9 Radio and sub-mm light curves of Cyg X-3. The light curves of the source around the dates of Main observation as obtained with various telescopes. Note high intraday variations of the radio flux caused by the orbital variability.

X-3 by including, as background sources, the 3 nearby pulsars of the Cygnus region 678 (PSR J2021+3651, PSR J2021+4026 and PSR J2032+4127), which are known to be 679 persistent and intense γ -ray emitters, located at angular distances smaller than 5° 680 from the source. For the background sources, we assumed the long-term integration 681 spectra, as reported in the 2AGL Catalog [66]. We modeled the γ -ray spectrum for 682 Cyg X-3 with a simple power law with a standard 2.0 photon index. The source was 683 in the quiescent and intermediate state during the time of IXPE observations, hence 684 no prominent γ -ray activity has been detected. The full-band AGILE-GRID upper 685 limits are given in Table A3 and are consistent with the Fermi/LAT limits. Spectral 686 ULs (50 MeV-3 GeV) are shown in Fig. A5. 687

688 A.2.2 Radio and submillimeter

Monitoring of Cyg X-3 at radio wavelengths contemporaneous with IXPE was performed using Large Array of the Arcminute MicroKelvin Imager (AMI-LA), RATAN-600, Medicina, Effelsberg, upgraded Giant Metrewave Radio Telescope

Telescope	Date MJD-59800	Frequency (GHz)	Average flux (mJy)	Variance (mJy)	PD %	PA (deg)
SMA	71	225	76	36	2.84 ± 1.14	-28 ± 11.5
	85	225	86	35	2.21 ± 0.44	-6.0 ± 5.8
AMI-LA	63-90	15.5	106	27		
	137-139	15.5	126	24		
Medicina	66-70	8.4	118	26		
Effelsberg	61-70	8.3	99	16		
Effelsberg	61-70	6.3	99	12		
RATAN	84-88	8.2	142	15		
		4.7	106	24		
	138	4.7	107	36		
uGMRT	85-86	1.2	81	14		

Table A4 Summary of radio and sub-millimeter observations. IXPE observations were performed on MJD 59866–59871, 59883–59889 and 59938–59942.

⁶⁹² (uGMRT) and Submillimeter Array (SMA) telescopes. This coverage allowed to iden⁶⁹³ tify the state of the source, produce the broadband spectrum and make constraints
⁶⁹⁴ on the PA at longer wavelengths. Summary of these observations can be found in
⁶⁹⁵ Table A4 and in Figs. A9 and A10.

Cyg X-3 was observed at 15.5 GHz with the AMI-LA [67, 68] during the IXPE 696 observing campaigns. The AMI-LA consists of eight 13-m antennas, which measure 697 one polarization (Stokes I + Q), over a wide bandwidth of 12 to 18 GHz in 8 broad 698 channels. The observations were usually ~ 1 -hr long, with some longer observations, 699 up to ~ 6 hr, from Nov 3rd to 6th. Each observation consisted of 10-min scans on 700 Cyg X-3, interleaved with short observations of a nearby compact calibrator source 701 J2052+3635, which was used to apply phase corrections, and monitor the sensitivity of 702 the telescope. The data were processed using standard procedures: (i) to automatically 703 eliminate bad data due to various technical problems and interference; (ii) manually 704 edit remaining interference (which included the end channels, which were more prone 705 to interference), and periods of heavy rain; (iii) use the interleaved observations 706 of J2052+3635 provided the initial phase calibration of each antenna in the array 707 throughout each observation, (iv) set the overall flux density scale by comparison with 708 daily observations of the standard calibrator source 3C 286, together with the "rain 709 gauge" measurements made during the observations to correct for varying atmospheric 710 conditions [67]. Flux densities at 15.5 GHz were derived for 10-min averages, from 711 the central 6 broad frequency channels (i.e. covering 13.6-17.4 GHz). The resulting 712 light-curves are shown in Fig. A9a. 713

To monitor Cyg X-3 we triggered a Target-of-Opportunity program with the 32-m 714 Medicina radio telescope in order to follow the evolution of the radio emission during 715 the IXPE observations. We carried out observations at the central frequency of 8.4 716 GHz (X-band) with the Total Power continuum backend on 14–18 October 2022. Each 717 session lasted 5 h per day in order to track the fast flux density variations even during 718 the quiescent state. We performed On-The-Fly cross-scans and maps along the Right 719 Ascension and Declination directions, setting a bandwidth of 230 MHz to avoid the 720 strongest radio frequency interference (RFI). Scans were performed along a length of 721

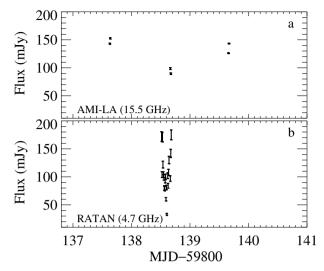


Fig. A10 Radio light curves during the ToO observation. Orbital variability is clearly present, but the average fluxes are slightly higher as compared to the Main observation.

 0.7° at a velocity of 2.4° /min at 8.4 GHz, with a sampling time of 40 ms. Data were 722 calibrated through repeated cross-scans centered on NGC 7027 at different elevations. 723 This calibrator has the advantage to be very close in elevation to the target. We 724 extrapolated the calibrator flux density according to [69]. The calibration procedure 725 included the corrections for the frequency-dependent gain curves, in addition to the 726 compensations for the pointing offset measured on each scan. The data analysis was 727 performed with the Single-Dish-Imager, a software designed to perform automated 728 baseline subtraction, radio interference rejection and calibration [70]. We estimate 729 the final accuracy of our measurements to be $\sim 8\%$ at 8.4 GHz. The resulting light 730 curve is presented in Fig. A9b. 731

Observations of Cyg X-3 were performed with the 100-m Effelsberg dish on 2022 732 Oct 9, 13, 14, and 18 with the S45mm-receiver and the spectropolarimeter backend. 733 Acquisitions were performed over two bands, 5.4–7.2 ($f_{center} = 6.3 \text{ GHz}$) and in two 734 subbands of the second band 7.6-8.2 & 8.4-9.0 GHz ($f_{center} = 8.3$ GHz). These 735 frequency ranges (especially the omission of the center part of the second band) were 736 chosen to avoid RFI. We measured the flux density with the cross-scans-method, doing 737 several subscans in azimuth and elevation (12 in the case of Cyg X-3). All subscans 738 were corrected for pointing offsets and averaged. After that the atmospheric absorption 739 and the loss of sensitivity due to gravitational deformation of the dish were corrected 740 (both effects are rather small). The final calibration was done via suitable flux density 741 calibrators (i.e. 3C 286 and NGC 7027). For the polarization, instrumental effects 742 were corrected by a Müller matrix method. A number of calibrators were observed 743 before and after the actual observations of Cyg X-3, to determine the various effects 744 properly. No polarization was detected in the Effelsberg data meaning that the level of 745 polarization must be lower than 5%. The resulting light-curves are shown in Fig A9b 746 and c. 747

Cyg X-3 was monitored at 4.7 and 8.2 GHz on a daily basis at the North sector of 749 RATAN-600 telescope using the uncooled tuned receiver in the total power radiometer 749 mode [71]. This mode allows to perform sensitive observations, with precision being 750 limited by the presence of an RFI. Typical accuracy of 5% for fluxes near 100 mJy 751 has been reached during the contemporaneous observations with IXPE. The main 752 parameters of the antenna (effective area and beam size) were calibrated with the 753 source NGC 7027. Observations of NGC 7027 have in the multi-azimuthal mode gave 754 flux density of 5.38 Jy at 4.7 GHz, in agreement with the standards [69]. Additional 755 intraday observations of Cyg X-3 at 4.7 and 8.2 GHz were carried out with the 756 "Southern sector and Flat mirror" configuration. The increased field of view $(\pm 30^\circ, as)$ 757 compared to the observations with the North Sector) in this configuration allowed to 758 follow the source longer. For discrete antenna configurations (with step 2°) we carried 759 out 31 measurements, taken every 10 minutes. The resulting light-curves at 4.7 and 8.2 760 GHz are shown in Fig. A9b and c for the Main run, and in Fig. A10b for the ToO run. 761

Observations of Cyg X-3 during the Main IXPE observation with uGMRT were 762 performed following the Director's Discretionary Time (DDT) requested. Due to 763 scheduling constraints, the observations were only granted on 2 and 3 November for 764 \sim 5 h each, i.e. a full orbit. Observations were performed at Band 5 (1–1.4 GHz) using 765 a correlation bandwidth of 400 MHz and 2048 frequency channels. The observing 766 strategy featured cross-scans on the source interleaved with calibrators for phasing 767 and flux references. The absolute flux density scale is tied to the Perley-Butler 2017 768 scale. The CAPTURE pipeline [72] was used to analyse the GMRT data. The error 769 on the total flux density of the source includes the error on the Gaussian fit and the 770 absolute flux density error of 10% added in quadrature. 771

Cygnus X-3 was observed by the SMA located on Maunakea in Hawaii on 19 772 October 2022 and 2 November 2022. The SMA observations use two orthogonally 773 polarized receivers, tuned to the same frequency range in the full polarization mode. 774 These receivers are inherently linearly polarized but are converted to circular using 775 the quarter-wave plates of the SMA polarimeter [73]. The lower sideband (LSB) 776 and upper sideband (USB) covered 209-221 and 229-241 GHz, respectively. Each 777 sideband was divided into six chunks, with a bandwidth of 2 GHz, and a fixed 778 channel width of 140 kHz. The SMA data were calibrated with the MIR software 779 package.Instrumental polarization was calibrated independently for USB and LSB 780 and removed from the data. The polarized intensity, PA and PD were derived from 781 the Stokes I, Q, and U visibilities. MWC 349 A and BL Lac were used for both flux 782 and polarization calibration and Neptune was used for flux calibration. Observations 783 on 19 October were done with four antennas and a median 225 GHz opacity of ~ 0.2 784 while those on 2 November were obtained with seven antennas and a median opacity 785 of ~ 0.1 . Due to the low level of polarization the overall polarization measurements 786 are of low statistical significance, especially for the 19 October observation. For the 787 19 October observation it was necessary to exclude 1 of the four antenna and in the 788 Nov. 2nd observation data after UT 9.2 was excluded due to significant increase in 789 phase instability as a result of weather conditions. The overall flux uncertainty in an 790 absolute sense is $\sim 5\%$ of the continuum flux value. The values shown in Table A4 791

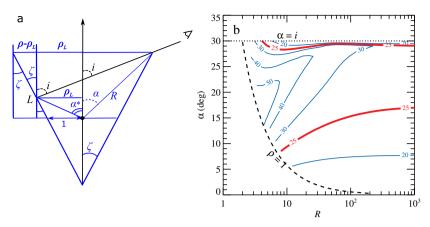


Fig. A11 Detailed geometry of the reflecting funnel and its polarimetric characteristics. (a) Geometry of the funnel is shown with *L* being the lowest visible point for the given inclination *i*, and the angle α^* is its colatitude. (b) The contour plots of constant PD (in %) for the fixed observer inclination ($i = 30^\circ$), as function of the model parameters (α , *R*). The region above $\alpha = i$ is not allowed because the central source would be visible. The region below $\rho = 1$ curve (i.e. $R = 1/\sin \alpha$) corresponds to a wind converging towards the axis, which is not possible. Red contours show the allowed model parameters.

are averages over the entire observation of that day. Light curves of the total intensity
 (Stokes *I*) for the two days are shown in Fig A9a.

794 A.3 Modelling

795 A.3.1 Analytical modelling of the funnel

At high accretion rates, the accretion disc possesses a critical point, the spherization 796 radius, at which the matter can leave the disc pushed by radiation pressure forces 797 [29, 30]. It forms an axially symmetric outflow with an empty funnel around the disc 798 axis. Radiation emitted by the accretion disc cannot escape freely, but is collimated 799 by the funnel walls. As a result an observer looking along the funnel will see strongly 800 amplified emission. On the other hand, an observer located at a large inclination 801 angle to the axis sees the photosphere that is situated at a significant distance from 802 the central source, which depends on the mass loss rate that in turn depends on the 803 accretion rate. Such an observer can see radiation scattered and reflected from the 804 funnel walls at high elevations, where the matter is mostly neutral. 805

We approximate the funnel geometry by the truncated cone (see Fig. 3a), which has two main parameters: R, the distance to the X-ray photosphere, where the optical depth becomes comparable to unity, scaled to the inner radius of the outflow in the accretion disc plane, and the angle α at which the upper boundary of the funnel is seen from the primary X-ray source. Unpolarized radiation emitted by the central source (which is the inner accretion disc and the collimated radiation from the inner part of the funnel) is impinging on the wall higher up in the funnel. The probability for photons to be reflected is proportional to the energy-dependent single-scattering albedo λ_E , which is the ratio of the scattering opacity to the total (scattering and photo-electric) opacity. Because in the IXPE range $\lambda_E \ll 1$, the reflected radiation is dominated by single-scattered photons. This radiation is polarized with the PD for Thomson scattering (valid in the IXPE range) being dependent on the cosine of the scattering angle μ as

$$P(\mu) = \frac{1 - \mu^2}{1 + \mu^2}.$$
 (A1)

The PA of this radiation, which we denote as χ_0 , lies perpendicular to the scattering plane. The intensity of reflected radiation is proportional to the phase function $\frac{3}{4}(1 + \mu^2)$ and the ratio $\eta_0/(\eta + \eta_0)$ (page 146 in [74]), where η_0 is the cosine of the angle between the local normal to the funnel wall and the incoming radiation beam, while η is the cosine of the angle between direction to the observer and the normal. Thus the Stokes parameters of the reflected radiation are

$$\begin{pmatrix} I_E \\ Q_E \\ U_E \\ 0 \end{pmatrix} = \lambda_E \frac{3}{4} (1+\mu^2) \frac{L_E}{4\pi r^2} \begin{pmatrix} 1 \\ P\cos 2\chi_0 \\ P\sin 2\chi_0 \end{pmatrix} \frac{\eta_0}{\eta+\eta_0},$$
 (A2)

where L_E is the luminosity of the central object and r is the distance from the centre to the element of the funnel. Integrating this expression over the visible surface of the funnel, we get the observed flux and the corresponding Stokes parameters. We see that all Stokes parameters in the single-scattering approximation are proportional to λ_E and therefore the PD of the total radiation is energy-independent.

A natural condition for the primary source to be obscured is $i > \alpha$. In Fig. 3b we 811 show the contours of constant PD as a functions of α and i, for a chosen R = 10. 812 Two branches of solutions are possible for $i \leq 40^{\circ}$: the lower branch with a narrow 813 funnel $\alpha \sim 10^{\circ}$, and upper branch with $\alpha \approx i$, where the observer looks almost along 814 the funnel walls. We note tightly-packed contours near this branch, indicating that 815 any small, a few degrees, variations of the opening angle would cause changes in the 816 observed PD by tens of per cent. In contrast, the time dependence of the observed PD, 817 averaged over orbital phase, is consistent with constant, with the standard deviation 818 of 2.5% (see Fig. A3). 819

In Fig. A11b we show the dependence of PD parameters α and R, for the fixed $i = 30^{\circ}$. We see the same two branches of a possible solution corresponding to PD=25% and consider only the lower one for the aforementioned reason. The part of the diagram below $R = 1/\sin \alpha$ is forbidden, because it corresponds to $\rho < 1$, i.e. a converging towards the axis outflow. For the observed PD, the minimum possible size of the photosphere is R = 8, which corresponds to $\alpha = 8^{\circ}$. At a larger R, the required α increases, saturating at $\approx 17^{\circ}$.

The computed PDs in Figs. 3b and A11b correspond to the case when polarization is produced solely at the inner surface of the funnel, which can be realised for a very high Thomson optical depth. These conditions can be applicable to the Main observation. Changes of polarization properties in the ToO observation can be caused by the reduction of the Thomson optical depth of the funnel. In this case, we expect to see scattered radiation from some volume around the funnel walls, rather than solely from its inner surface. This leads to the increased role of photons scattered at

small angles, hence reduction of the net polarization. Alternatively, the scattering may 834 proceed right above the funnel, in the optically thin WR wind. Our estimates of the 835 Thomson optical depth from the mass loss rate and wind velocity, assuming hydrogen-836 poor material [23] give $\tau_{T,WR} \sim 0.1 - 0.5$. For small optical depth, $\tau_{T,WR} \approx 0.1$, the 837 spectrum of the scattered radiation closely resembles that of the incident continuum. 838 However, the observed spectral shapes do not correspond to the spectra of any other 830 accreting source. For larger $\tau_{T,WR} \sim 1$, on the other hand, the effect of multiple 840 scattering tends to decrease the PD at higher energies within IXPE range, which is not 841 observed. Thus, to be consistent with the data, this scenario requires tight constraints 842 $\tau_{\rm T WR} \approx 0.3 - 0.5$, which might be hard to realise. Our calculations show that the 843 resulting PD in this scenario is nearly independent of the funnel angle α at any 844 inclination $i > \alpha$, hence this case cannot be accounted for the change of PD between 845 Main and ToO observations. If we consider this scenario for the ToO observation, 846 then the observed PD $\approx 12^{\circ}$ translates to the inclination $i \approx 27^{\circ}$ according to Eq. (A1). 847

An important property of the observed X-ray polarization is its prominent orbital 848 phase-dependent variations (Fig. 2). Interestingly, the polarization is mostly "mis-840 aligned" from the East-West direction (i.e., from the orbital plane) during the phases 850 of inferior and superior conjunctions, when the left-right directions (that give non-851 zero contributions to the Stokes U) are expected to be symmetric in the simple picture 852 with the cone-shaped funnel pointing in the direction of the orbital axis. In the pro-853 posed scenario, the outflow from the compact object is expected to collide with the 854 wind of the WR star, resulting in an asymmetry of the funnel and its surrounding. 855

We first considered geometries where the funnel is shaped as an oblique, truncated 856 cone and also modelled a situation where the funnel axis is not aligned with the orbital 857 axis. In both cases, the orbital variations arise from the asymmetry of the funnel itself. 858 The first model does not reproduce the strength of the signal in Stokes U because for 850 a narrow funnel, most of the reflected photons that reach the observer are scattered 860 at nearly the same angle, even for the additional part of funnel surface producing 861 geometrical asymmetry. The second case is reminiscent to the rotating vector model, 862 which has tight relation between the PD and PA variations. In order to reproduce the 863 phase shift between the observed PD and PA variations, we find that the funnel should 864 be inclined in the direction of movement in the orbit. On the contrary, the funnel 865 moving through the stellar wind is expected to be tilted in the direction opposite to 866 its velocity vector. Hence, we conclude that the variations in U are not caused by the 867 asymmetric shape of the funnel itself. 868

Accretion geometry of Cvg X-3 and other high-mass X-ray binaries contains a 869 common component, the bow shock produced by the movement of the compact object 870 through the wind of the companion. The outflow from the compact object is expected 871 to collide with the wind of the WR star, producing an enhanced density region. 872 Presence of the bow shock in Cyg X-3 has been exploited to explain orbital changes 873 of X-ray and IR fluxes [23]. We suggest that the high-amplitude orbital variability 874 of PA seen both during the Main and ToO observations is produced thanks to the 875 scattering of the scattered and reprocessed radiation of funnel walls from the inner 876 surface of the bow shock. In contrast to the beamed X-ray emission escaping along 877 the funnel, the reflected and reprocessed light of the funnel walls is more isotropic. A 878

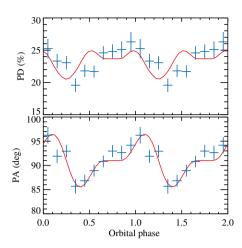


Fig. A12 Modelling orbital variations of the PD and PA. The blue crosses show the PD and PA for the Main observation in the 3.5–6 keV band and the red curve is the model of the reflection from a bow shock.

fraction η_{bow} of the funnel radiation is scattered by the bow shock. We approximate its 879 surface by a cylindrical sector parameterised by the angular extent ϕ_{cyl} , the azimuth 880 of its centre at phase 0 (superior conjunction) relative to the line connecting the stars 881 $\phi_{\rm cen}$, and by the height-to-radius ratio of the cylinder $H_{\rm cyl}/\rho_{\rm cyl}$. In this combined 882 geometry with the funnel and the bow shock, the average polarization comes from 883 the radiation reflected from the funnel (described by the parameters α and R) and the 884 orbital variability arises from the scattering of mostly isotropic radiation off the inner 885 surface of the bow shock (with parameters η_{bow} , ϕ_{cyl} and $H_{\text{cyl}}/\rho_{\text{cyl}}$). In Fig. A12 we 886 show an example of description of orbital variations for parameters $\alpha = 10^{\circ}$, R = 50, 887 $H_{cyl}/\rho_{cyl} = 1$, $\phi_{cyl} = 220^\circ$, $\phi_{cen} = 90^\circ$ (at superior conjunction, the centre is located 888 to the left of the line connecting the stars) and $\eta_{\text{bow}} = 0.09$. We see, however, that the 889 model does not reproduce the shape of PD exactly, and attribute this to the simplicity 890 of the assumed bow shock geometry. 891

For our parameter $\phi_{cen} = 90^{\circ}$, the bow shock is located at maximal angular distances from the plane formed by the observer, the WR star and the compact object at conjunction phases. In other words, we expect the PA to be maximal/minimal at the conjunctions and cross its average value, ~ 90°, close to quadratures. From the fact that PA is maximal in the first orbital bin, we deduce that the Cyg X-3 system rotates in the counterclockwise direction.

A.3.2 Monte-Carlo modelling of the funnel

To consider the effects of finite optical depth and dependence of the resulting polarization on geometry, we ran Monte-Carlo (MC) simulations using the code STOKES version 2.07 [75, 76]. The code traces polarization of photons propagating in media, taking into account the effects of photoelectric absorption and Compton downscattering. Both continuum and line emission are considered. Our goal is to identify the parameter space for which the average observed polarization can be reproduced. The geometries reminiscent of the super-Eddington outflow that STOKES allows for are:

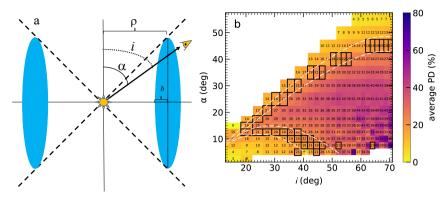


Fig. A13 Results of Monte-Carlo simulations. (a) The geometry of the reflector (elliptical torus in blue) and main parameters of the funnel explored by the Monte-Carlo modelling. **(b)** The simulated 2–8 keV PD versus observer's inclination and half-opening angle of the torus for $b = \rho/4$, $\tau_e = 7$ and $N_{\rm H} = 10^{25}$ cm⁻² (the same display as in Fig. 3 for the analytical model). The black rectangles and white dashed lines mark the approximate estimate of the reprocessed funnel component from the data, i.e. PD = 21 ± 3 %.

⁹⁰⁶ (i) elliptical torus and (ii) wedge-shaped torus. We choose the first option of elliptical ⁹⁰⁷ torus (see Fig. A13a for a geometry sketch), which should be more distinct from the ⁹⁰⁸ cone-shaped outflow that we described in previous section. The profile of the torus is ⁹⁰⁹ parameterised through the cylindrical distance ρ , the grazing angle α that corresponds ⁹¹⁰ the opening angle of the funnel in the cone geometry, and the minor axis *b*. Only the ⁹¹¹ ratios of distances affect polarization properties. The point-like source located at the ⁹¹² center of the coordinate system illuminates the axially symmetric scattering region.

The densities and atomic properties within the equatorial scattering region are 913 homogeneous; column density along the scatterer is a function of observer inclination 914 and is proportional to the length of the scattering region. We assume solar abundance 915 from [77] with $A_{\rm Fe} = 1.0$. The main parameters of the medium that control polarization 916 properties are the hydrogen number density, expressed through the column density 917 $N_{\rm H}$, and the number density of free electrons in the medium (related to ionization), 918 defined through the electron-scattering Thomson optical depth τ_e . We show the results 919 for the unpolarized primary radiation, but tested various cases of polarized primary 920 emission. The same holds for the primary spectral distribution, which we fix as a 921 power law with the photon index $\Gamma = 2$ for simplicity. 922

As an example, in Fig. A13b we show the 2-8 keV integrated PD as a function of 923 the observer inclination *i* and the ellipse grazing angle α for the case $N_{\rm H} = 10^{25} \,{\rm cm}^{-2}$ 924 and $\tau_e = 7$, corresponding to the partially ionized case with nearly equal number 925 densities of hydrogen and free electrons. The white dashed curves represent contours 926 corresponding to the PD $\approx 21 \pm 3\%$ in the 2–8 keV range, where the lower and upper 927 limits correspond to the characteristic uncertainties of the simulations. Cells with PD 928 that falls in the correct range are also highlighted with black rectangles. We find that 929 the contours form the same topology in the (i, α) space as for the analytical model 930 and give similar, within uncertainties, allowed combinations of (i, α) . We explored 931 the parameter space with various aspect ratios, and compared the multiple-scattering 932 to single-scattering cases. In all cases, we have been able to obtain a general pattern 933

of two solutions, similar to the two branches in Fig. 3b. At 3.5–6 keV we obtained almost no difference between the single-scattering and multiple-scattering cases, as in these energies the single-scattering albedo is low.

⁹³⁷ A.4 Intrinsic and apparent luminosity estimates

Using analytical model described above, we can compute the luminosity escaping in the direction along the funnel axis L_{ULX} from the observed flux. We assume that the primary X-ray source within the funnel is isotropic and produces luminosity L_X . In this case, the luminosity escaping in a given solid angle is proportional to this solid angle, $L_{\Omega} \propto \Omega$. Three distinct sites of contribute to total X-ray luminosity: the funnel opening, where the fraction proportional to the solid angle of the funnel escapes, the reprocessing cite seen to the observer (region between point L and upper boundary of the funnel in Fig. A11) and the lower layers of the funnel (between point L and the disc plane). The contribution of the latter luminosity may come in the form of a soft reprocessed X-ray radiation and is not well visible in our data. The contribution of the former two can be related to the intrinsic X-ray luminosity:

$$L_{\rm ULX} = \frac{2\pi}{\Omega_{\rm ULX}} L_{\rm X},\tag{A3}$$

where $\Omega_{\text{ULX}} = 2\pi(1 - \cos \alpha)$ is the solid angle of the funnel opening as seen from the primary X-ray source. The observer receives the flux F_{obs} , which is emitted by (reflected from) the visible part of the inner surface of the funnel (geometry in Fig. A11). The luminosity intercepted by this part can be expressed through the luminosity of the primary X-ray source as

$$L_{\rm refl} = \frac{\Omega_{\rm refl}}{\Omega_{\rm ULX}} a L_{\rm X},\tag{A4}$$

where *a* is the scattering albedo and Ω_{refl} is the characteristic solid angle of the reflecting surface (that is the observer is able to see), as viewed from the primary X-ray source. The reflected luminosity produces the observed flux we detect, hence $F_{\text{obs}} = L_{\text{refl}}/(4\pi D^2)$. Combining the terms, we can get the expression for the luminosity escaping along the funnel:

$$L_{\rm ULX} = \frac{2\pi}{\Omega_{\rm refl}} \frac{4\pi D^2 F_{\rm obs}}{a}.$$
 (A5)

The solid angle of the reflecting surface can be expressed as

$$\frac{\Omega_{\text{refl}}}{2\pi} = \cos \alpha - \cos \alpha^*,\tag{A6}$$

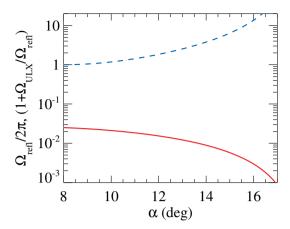


Fig. A14 Reflection and amplification factors. Dependence of the solid angle of the reflecting surface (red solid curve) and the factor determining the intrinsic luminosity (blue dashed curve) on angle α .

where α^* corresponds to the angle at which the lowest interior part of the funnel is seen to an observer (Fig. A11). This angle is related to the funnel opening angle ζ as

$$\tan \alpha^* = \frac{\tan \zeta}{1 - 1/\rho_{\rm L}},\tag{A7}$$

 ρ_{\min} is the radius of the funnel at point *L*, in units of inner radii of the outflow. It can be expressed through the model parameter α , the cylindrical radius of the funnel outer boundary $\rho = R \sin \alpha$ and the observer inclination *i* as

$$\frac{1}{\rho_{\rm L}} = \frac{1}{\rho} \frac{\tan i + \tan \zeta}{\tan i - \tan \zeta}.$$
 (A8)

The opening angle is in turn related to the model parameter α as

$$\tan \zeta = (1 - 1/\rho) \tan \alpha. \tag{A9}$$

Substituting Eq. (A8) and (A9) into Eq. (A7) and expressing $\cos \alpha^*$, we can find $\Omega_{\text{refl}}/2\pi$ as a function of parameters ρ , α and *i*. Further, for the given observed polarization we can relate α and *R* (see red contour in Fig. A11), which makes $\Omega_{\text{refl}}/2\pi$ only a function of α . In Fig. A14 (solid red line) we show that, for all combinations (α, R) which give the observed polarization, we find $\Omega_{\text{refl}}/2\pi \leq 2 \times 10^{-2}$.

We take the observed flux before accounting for the absorption in the WR wind and along the line of sight in the Galaxy as a lower limit on $F_{obs} = 1.53 \times 10^{-9}$ erg cm⁻² s⁻¹. Albedo is a function of energy, abundance and viewing angle [78]. Motivated by our spectral fitting (Fig. A7) we take the value $a \sim 0.1$ as a conservative approximation. Inserting the numbers into Eq. (A5), we get a lower limit on the luminosity seen along the funnel in the 2–8 keV range, $L_{ULX} \approx 5 \times 10^{39}$ erg s⁻¹.

To estimate the intrinsic X-ray luminosity, we need to take into account several additional factors. First, the observed fluxes have to be corrected for absorption. For

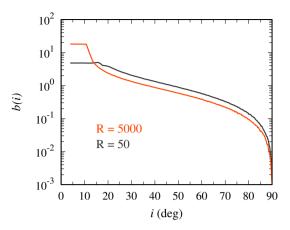


Fig. A15 Beaming factor dependence on inclination. The dependence of the beaming factor b on the inclination angle i for the case of the funnel of opening angle $\zeta = 10^{\circ}$. The black and red curves correspond to the different heights of the funnel R = 50 and 5000, respectively. In both cases, the strongest beaming is expected within the opening angle on the funnel, and the beaming factor drops down to zero at $i = 90^{\circ}$.

our spectropolarimetric modelling, the unabsorbed flux in IXPE band is $F_{\text{unabs}} = 2.6 \times 10^{-9}$ erg cm⁻² s⁻¹. Further, we need to take into account the bolometric luminosity correction, f_{bol} . For the soft intrinsic X-ray spectra we obtain in our spectral fitting (Fig. A7), we estimate this factor $f_{\text{bol}} \sim 2 - 3$. Finally, we can slightly relax the assumption of the minimal *R* and consider the range of luminosities for different α . The intrinsic bolometric X-ray luminosity can be expressed through the unabsorbed X-ray flux as

$$L_{\rm X,bol} = \frac{4\pi D^2 f_{\rm bol} F_{\rm unabs}}{a} \left(1 + \frac{\Omega_{\rm ULX}}{\Omega_{\rm refl}}\right) \approx 5 \times 10^{38} \left(1 + \frac{1 - \cos\zeta}{\Omega_{\rm refl}/2\pi}\right) \text{erg s}^{-1}.$$
 (A10)

In Fig. A14 (blue dashed line) we show the dependence of the amplification factor 949 $(1 + \Omega_{\rm ULX}/\Omega_{\rm refl})$ on the angle α . The obtained luminosity can be compared to the 950 Eddington accretion rate for He (given that the source shows hydrogen-poor properties 951 [17]) $L_{\rm Edd, He} = 2.6 \times 10^{38} (M_X/M_{\odot})$ erg s⁻¹ (where M_X is the mass of the compact 952 object and M_{\odot} is the solar mass). We obtain that for small funnel angles, $\alpha \approx 8^{\circ}$, the 953 intrinsic bolometric X-ray luminosity exceeds the Eddington limit only for a compact 954 object with low mass, $M_X/M_{\odot} \lesssim 2$, suggesting its neutron star origin. For a slightly 955 higher $\alpha \approx 16^\circ$, the observed limit exceed the Eddington limit even for $M_X/M_\odot \approx 20$, 956 which corresponds to the heaviest Galactic black hole mass measured today [79]. 957 Interestingly, for the case when scattering proceeds in the optically thin wind above 958 the funnel, but the factor in brackets should be replaced with $1/\tau_{T,WR} \approx 2 - 10$, which 959 does not affect the final estimate of intrinsic luminosity. 960

If the source is surrounded by the envelope with narrow funnel, the primary luminosity will be beamed in the direction along its axis. From the obtained geometry,

we can directly get the geometrical amplification (beaming) factor,

$$b = \frac{1}{1 - \cos \zeta} \gtrsim 65. \tag{A11}$$

The beaming is expected to vary with the opening angle and can ultimately depend 961 on the mass accretion rate [80]. More precise estimates of the beaming factor can be 962 obtained using proper calculations of the photons interactions with the funnel walls 963 [81]. We performed Monte-Carlo simulations of multiple reflection and reprocessing 964 events within the funnel and find (see Fig. A15) that a substantial fraction of photons 965 leave the system outside of the solid angle $\Omega_{\rm III,X}$, i.e. that the beaming factor is 966 reduced, as compared to the simple geometrical estimate in Eq. (A11). The magnitude 967 of reduction, in turn, depends on the height of the funnel: larger number of photons 968 leave the system outside of Ω_{ULX} for larger R. The estimate in Eq. (A11) corresponds 969 to the limiting case of infinitely large R (even $b \approx 20$ requires $R \approx 90$ for $\zeta = 10^{\circ}$). 970 We can now estimate the effective temperature of radiation reprocessed by the walls 971 and detectable by a distant observer. The local effective temperature of the funnel 972 wall is determined by the total absorbed X-ray energy flux. The apparent luminosity 973 in a given direction $b(i)L_X$ is emitted by the part of the funnel of the projected area 974 $\pi \rho^2 \cos i$ that is visible to a distant observer. Thus we can estimate the surface effective 975 temperature as: 976

$$T_{\text{funnel}} \simeq \left[\frac{(1-a)b(i)L_{\text{X}}}{4\pi\sigma_{\text{SB}}\cos i} \frac{1}{R^{2}\sin^{2}\alpha} \right]^{1/4}$$
(A12)

$$\approx 0.3 \left(\frac{b(i)L_{\text{X}}}{10^{39}\,\text{erg}\,\text{s}^{-1}} \right)^{1/4} \left(\frac{R}{10^{8}\,\text{cm}} \right)^{-1/2} \left(\frac{1}{\cos i \sin^{2}\alpha} \right)^{1/4} \text{ keV}.$$

Interestingly, the obtained radiation-supported funnel temperature structure has the
same radial scaling relation as expected in ULXs [30], and the characteristic values
are in line with the temperatures of the thermal components observed in ULX sources
[1]. This indicates that the soft thermal component we see in the IXPE data agrees
with the radiation of the funnel walls.

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