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Sezione di Firenze

Doing Space Weather of small scale ionospheric structures via tools from complex system theory

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Chicago, August 7-16, 2008





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*“...a non negligible feature
of the Sun-Earth forcing
and of the Geospace response
is **complexity**”*



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CONTENTS

- **Complexity** and the **complex ionosphere**.
- The complex evolution of **total electron content**.
- Information theory and **scintillation dynamics**.
- **Conclusions**.



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$$\sum_{i=1}^N \frac{|p_i|^2}{2m}$$



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- **Complexity** and the **complex ionosphere**.



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"A complex physical system is a classical composite system whose macroscopic quantities do not evolve smoothly and deterministically as the equilibrium statistical physics would predict"

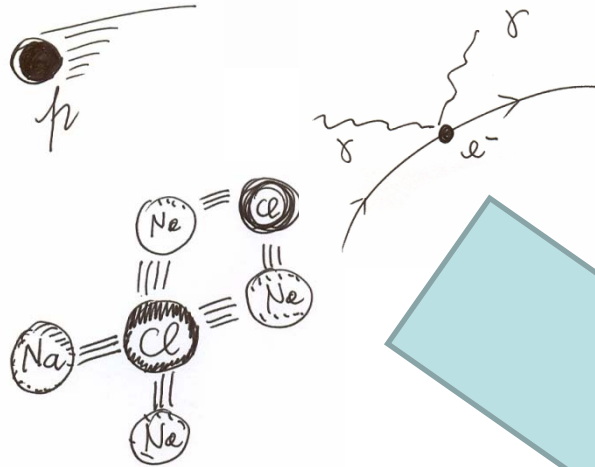


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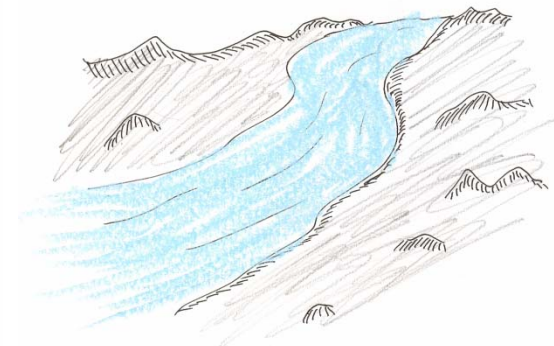
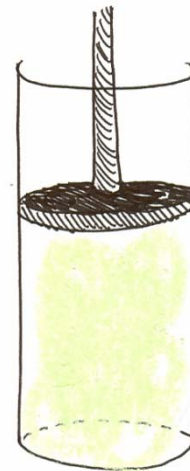


Origin of complexity...



...widely used in
“traditional” statistical
mechanics, but **very**
rarely satisfied in nature,
and in particular in the
helio-geophysical system!

Composite systems
can be “non complex”
only under **very**
strong hypotheses
(equilibrium, weak and
local interactions,
negligibility of
extreme events)...





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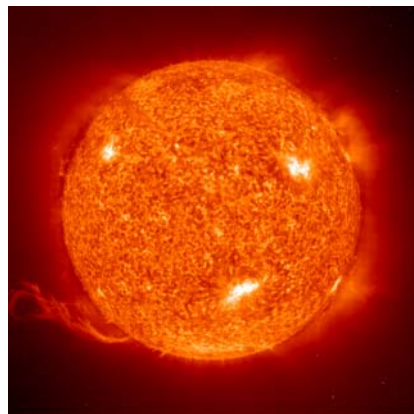


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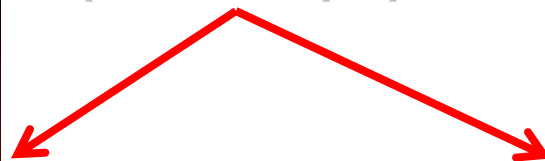


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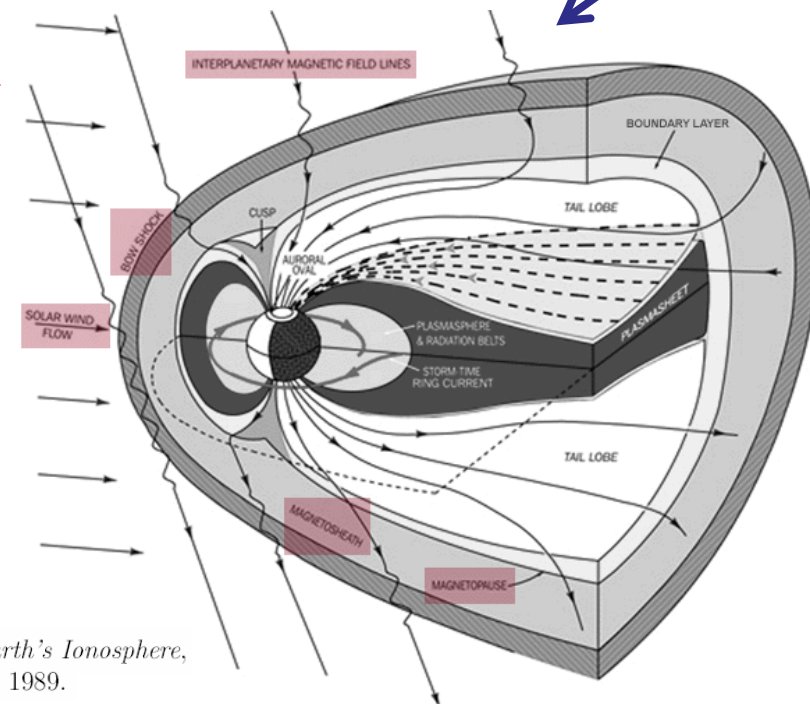
Failure of the “traditional” approach hypotheses yields (macroscopic) stochasticity, formation of hierarchical patterns, multi-scale dynamics



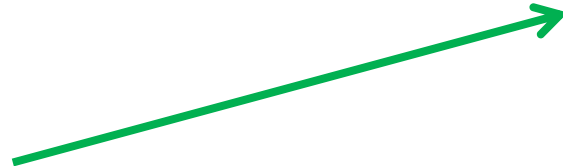
(macroscopic) stochasticity



patterns



multi-scale



M.C. Kelley, *The Earth's Ionosphere*,
Academic Press Inc., 1989.



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$$\sum_{i=1}^N$$

$$\frac{|p_i|^2}{2m}$$



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*Space Weather deals with
complex systems
that should be treated accordingly!*



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$$\sum_{i=1}^N \frac{|p_i|^2}{2m}$$



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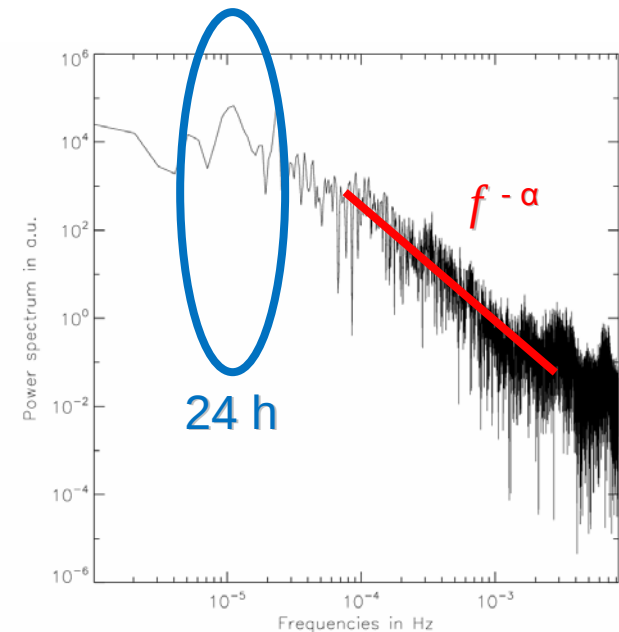
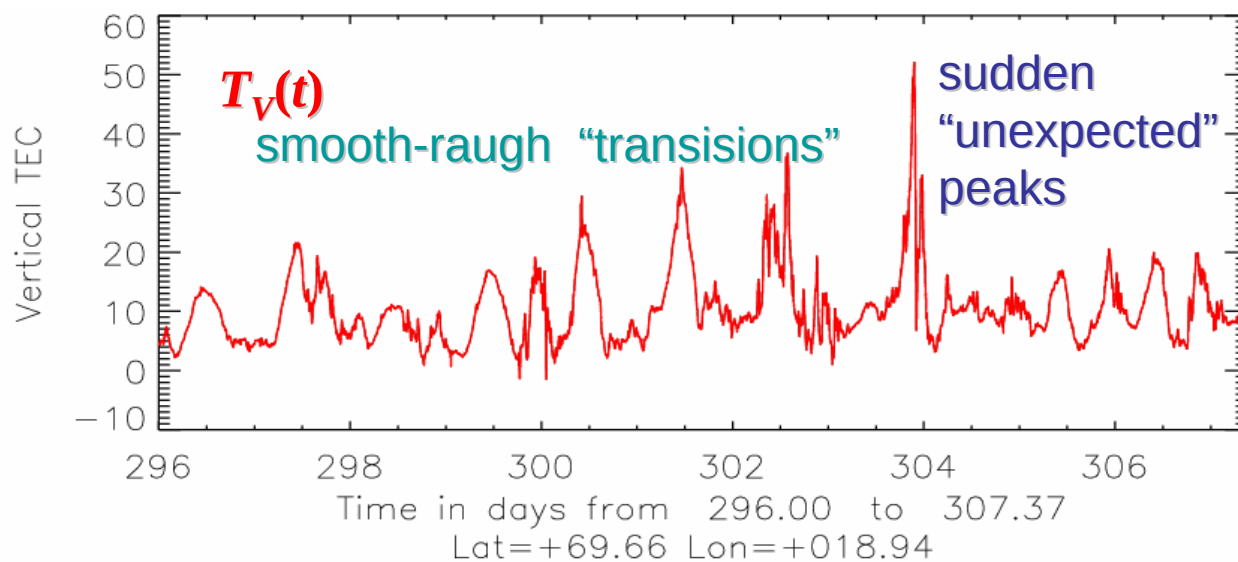
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Time evolution of the **vertical total electron content (TEC)** on the top of **GPS ground stations** (located in **Tromsø**, 69.66N, 18.94E and **Manaus**, 12.15N, 86.25W), days 296 to 308 of year 2003 (from October 23 to **November 3**), including the days of the “**2003 Halloween Storm**”.

(1' IGS data, after single-station solution “verticalization” by Luigi Ciruolo (IFAC-CNR))



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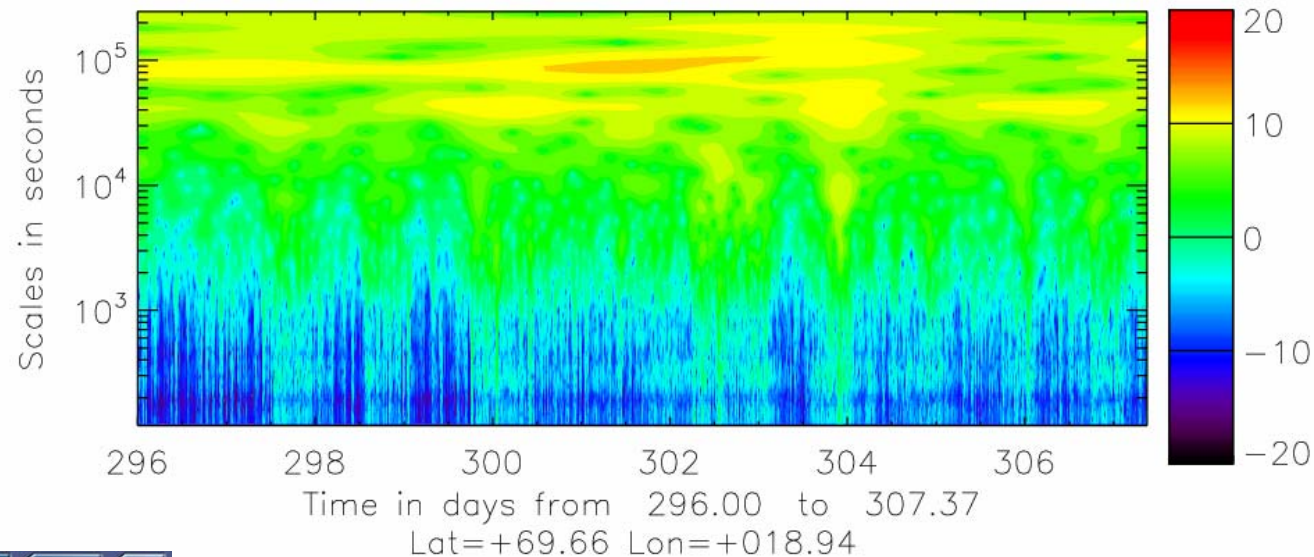
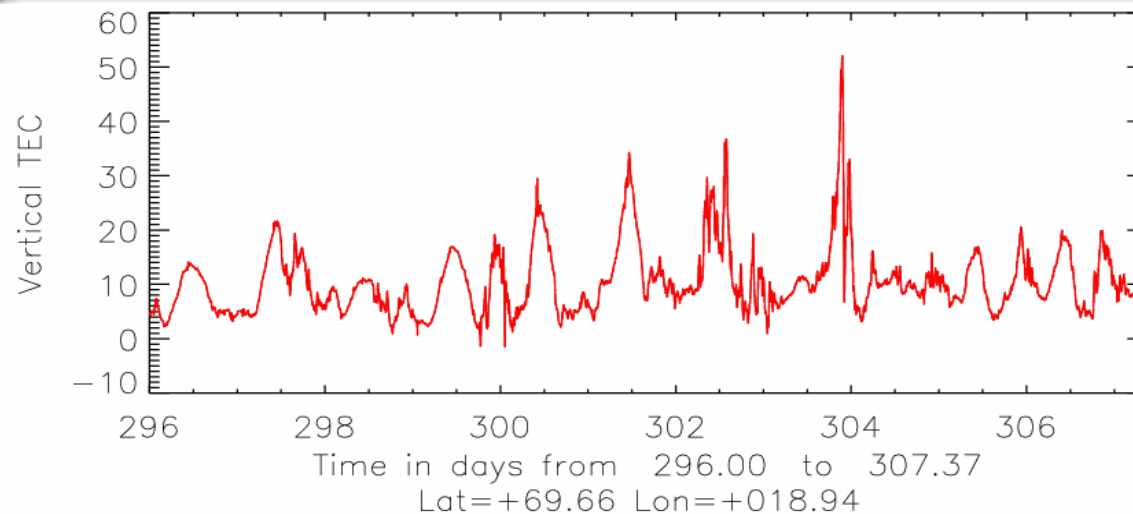
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$$\sum_{i=1}^N \frac{|p_i|^2}{2m}$$

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- Multi-scale analysis

Wavelet decomposition:
the peaks of TEC appear as enhancement of “power” distributed over many time scales (peaks have a fine structure).



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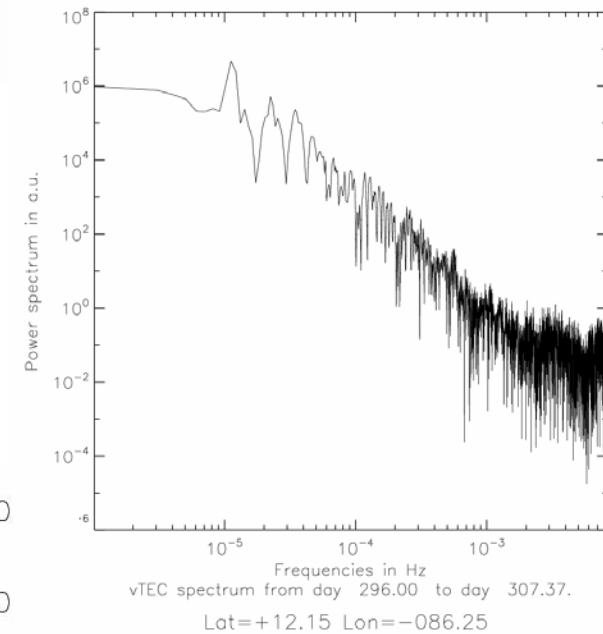
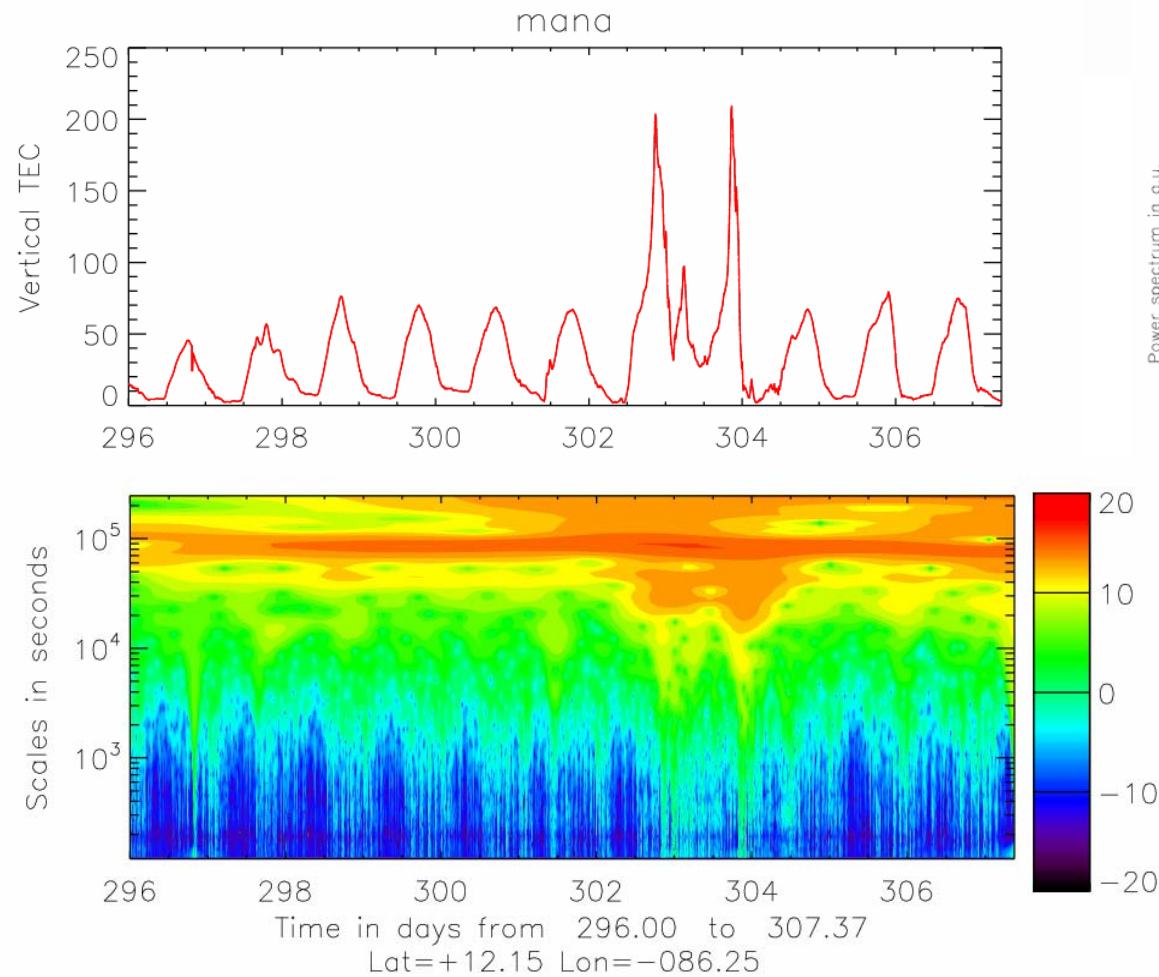
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$$\sum_{i=1}^N \frac{|p_i|^2}{2m} \left(\frac{d}{dt} \right)$$

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Manaus (12.15N, 86.25W)



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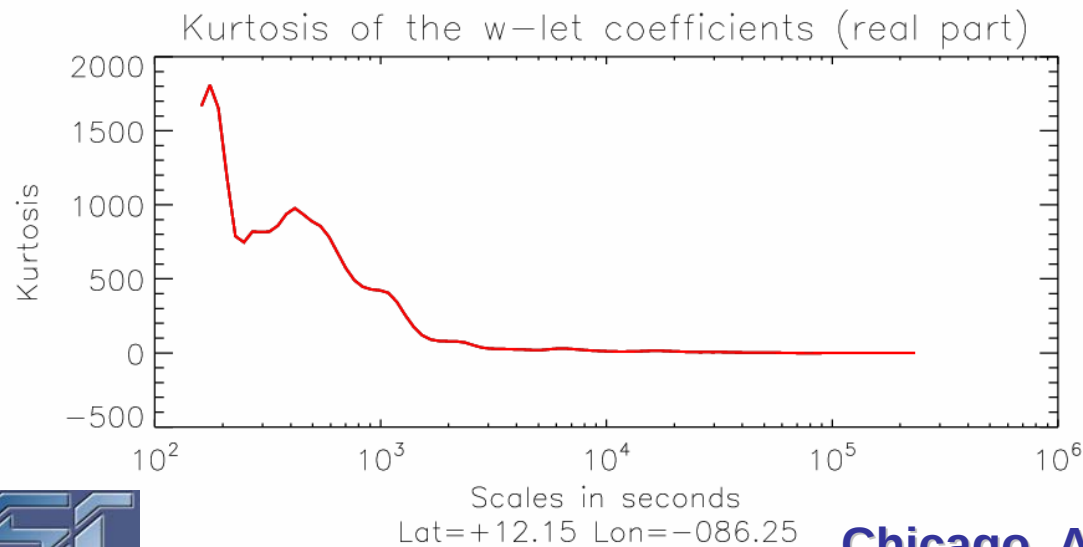
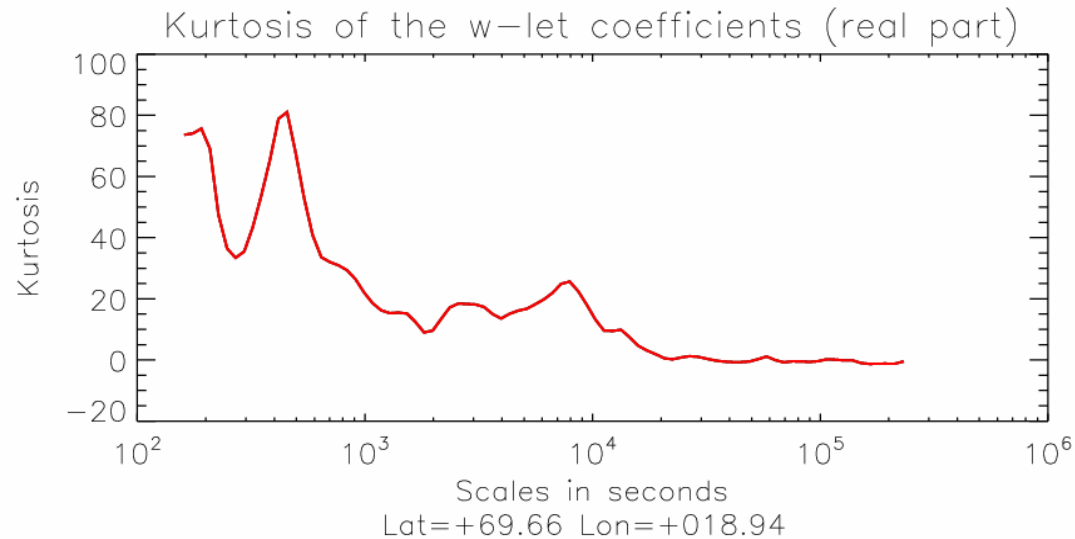
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$$\sum_{i=1}^N \frac{|p_i|^2}{2m}$$

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Multi-scale statistics of the TEC evolution: how does the PDF of TEC fluctuations vary with (time) scale?

Kurtosis of fluctuations: the TEC is intermittent. Extreme events grow more and more important for smaller and smaller time scales, but this “scale-covariance” depends on location (hence, on local geophysics).



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LIMITATIONS, COMMENTS AND DEVELOPMENTS

- **Strong statistical basis is necessary:** it will be crucial to elaborate systematically TEC data from **all the possible different locations**, for a whole solar cycle and under very **different helio-geophysical conditions**.
- **Verticalization procedure:** the single-station solution *à la Ciruolo* used here could have some **mapping function problems in the Equatorial region**, even if the **fine scale structure** should not be affected by those problems.
- **Multi-scale statistics and Space Weather:** since we are interested in the **most irregular configurations**, we must find the relationship between the appearance of the **intermittency in the TEC** and the helio-geophysical conditions.



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*Crucial point: the geospace **reacts**
with a **certain delay** to the S-E forcing,
which depends on the forcing
and on the geospace conditions...*

Dynamical analysis tools are needed!



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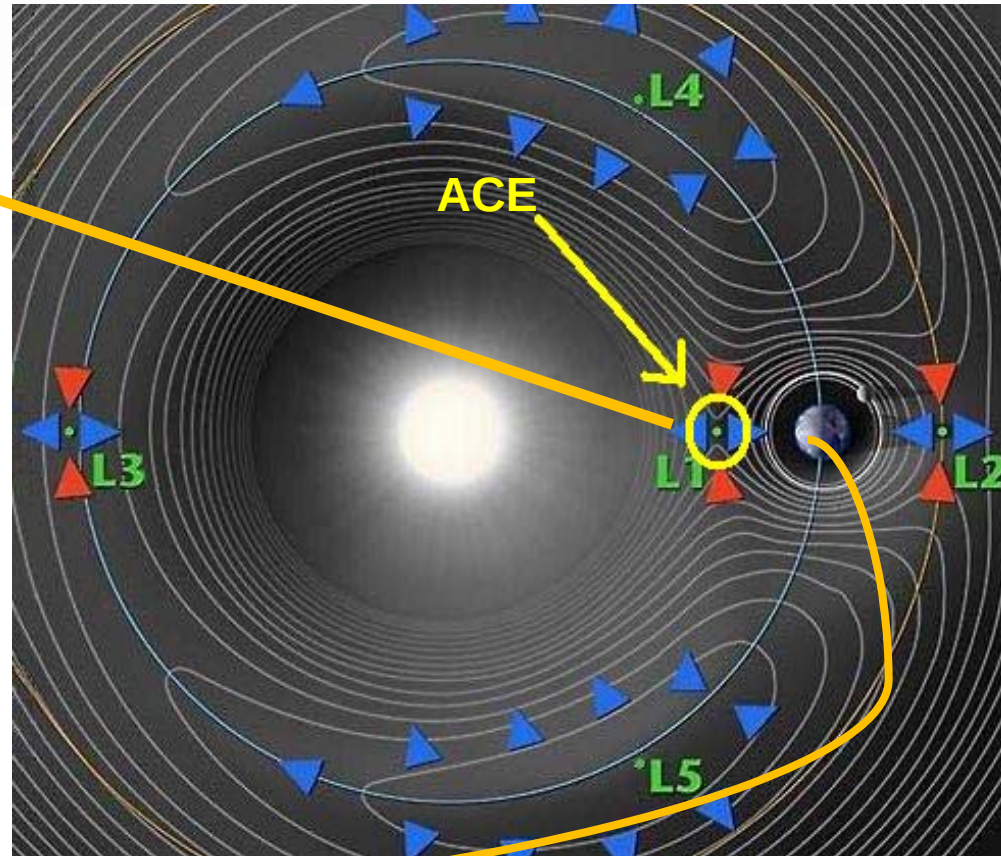
$$B_z(t), \quad N_i(t)$$

Link the features of the Sun-Earth forcing with those of the irregular ionosphere

Putting together **Solar-Wind** time series...

...and a time series describing **GPS phase scintillation**.

$$\sigma_\phi(t)$$





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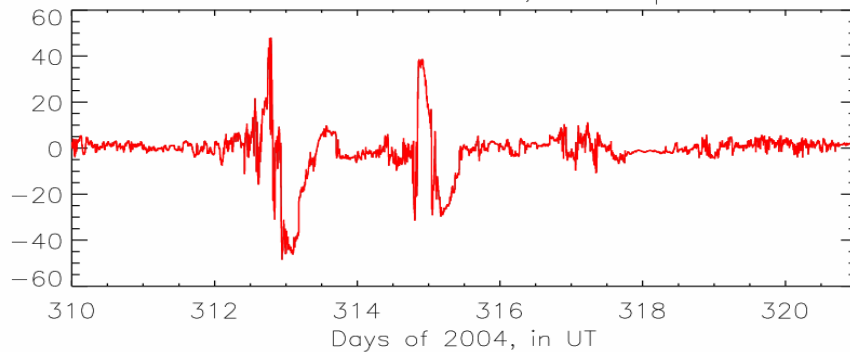


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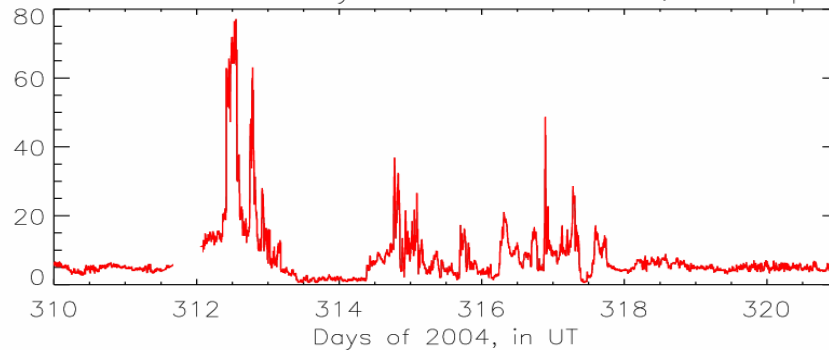
Solar Wind time series: the z component of the IMF and the ion density, as measured by the satellite ACE (data source: <http://spidr.ngdc.noaa.gov/spidr/>).

Period considered: from November 5 to November 15 of 2004.

IMF measured on ACE, z component

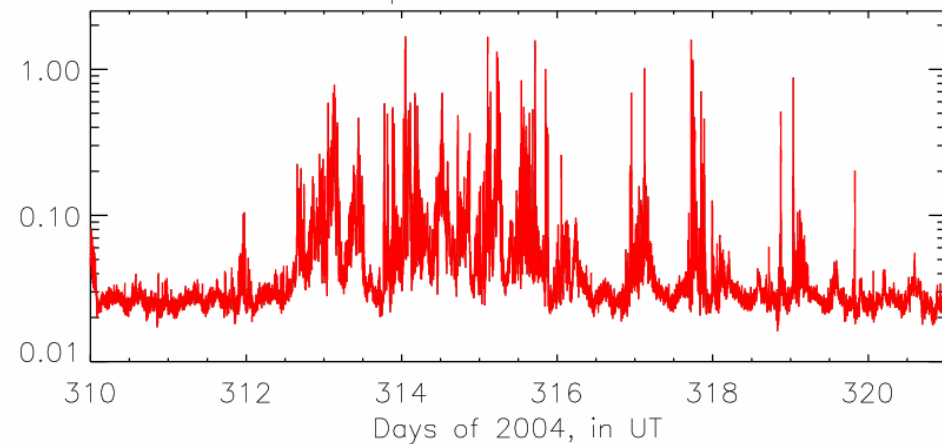


Solar Wind ion density measured on ACE, z component



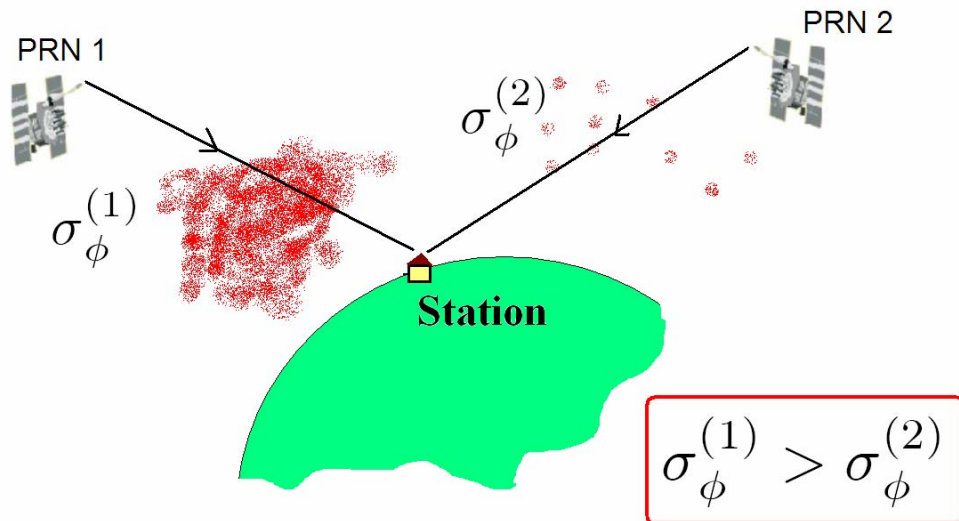
GPS scintillation data collected with a GSV4004, produced by GPS Silicon Valley, maintained in Tromsø by the University of Bath (UK).

Effective phase scintillation index



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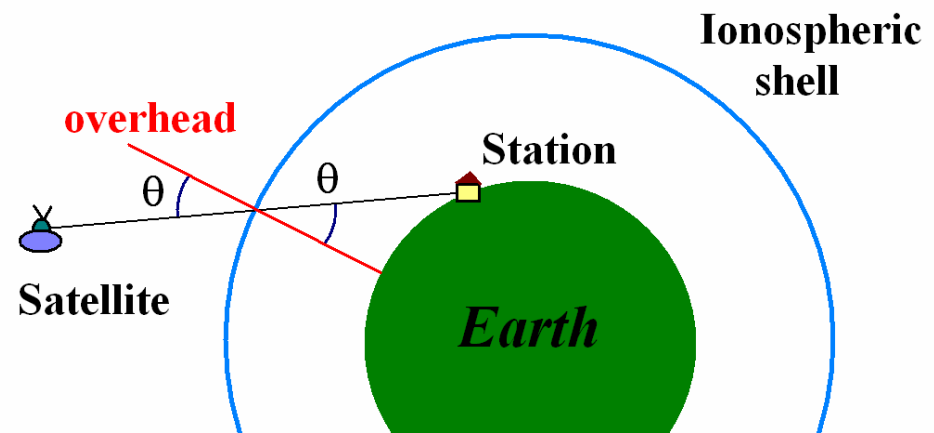




Due to the **patchy nature of radio scintillation**, scintillation indices do not describe the “state of scintillation” on the top of a location, but just **along the radio link raypath**.

Definition of an **effective scintillation index** on the top of a station:

$$\sigma_{\phi}(t) = \sqrt{\sum_{i=1}^{N(t)} \frac{\cos \vartheta(t)}{N(t)} \left(\sigma_{\phi}^{(i)}(t) \right)^2}$$



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What response delay of the effective phase scintillation index should be expected to the evolution of the B_z or of the N_i as measured at the position of ACE?

Information theory applied to dynamical systems: given two processes described by the time series $X(t)$ and $Y(t)$, the **time-delayed mutual information** $M(X, Y; \tau)$ indicates how strongly $Y(t+\tau)$ is “dependent” on the value of $X(t)$:

$$M(X, Y; \tau) = \int_{C_X} dX \int_{C_Y} dY p(X(t), Y(t+\tau)) \log \frac{p(X(t), Y(t+\tau))}{p(X(t)) p(Y(t+\tau))}$$

$$M(B_z(t), \sigma_\phi(t+\tau)) \quad M(N_i(t), \sigma_\phi(t+\tau))$$



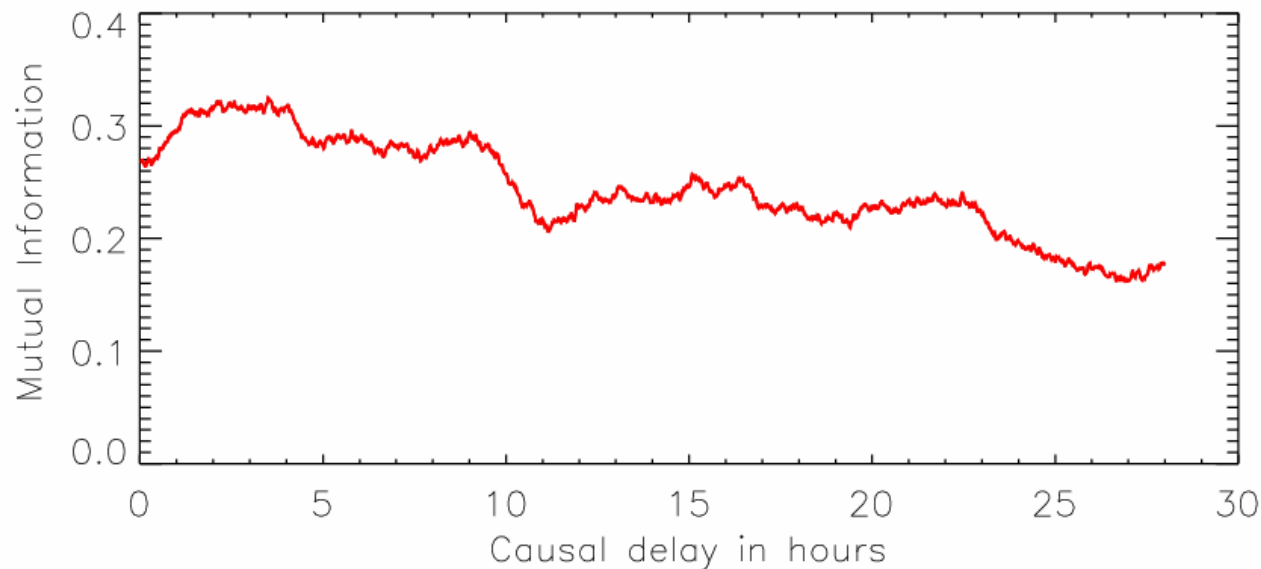


*$M(X, Y; \tau)$ may give indications
on the interaction times,
but not establish the whole
nature of the interaction*



B_z delayed mutual information with phase scintillation: the maximum response of σ_ϕ to the IMF z-component takes place between 1 and 5 hours, with another peak at 8 hours delay.

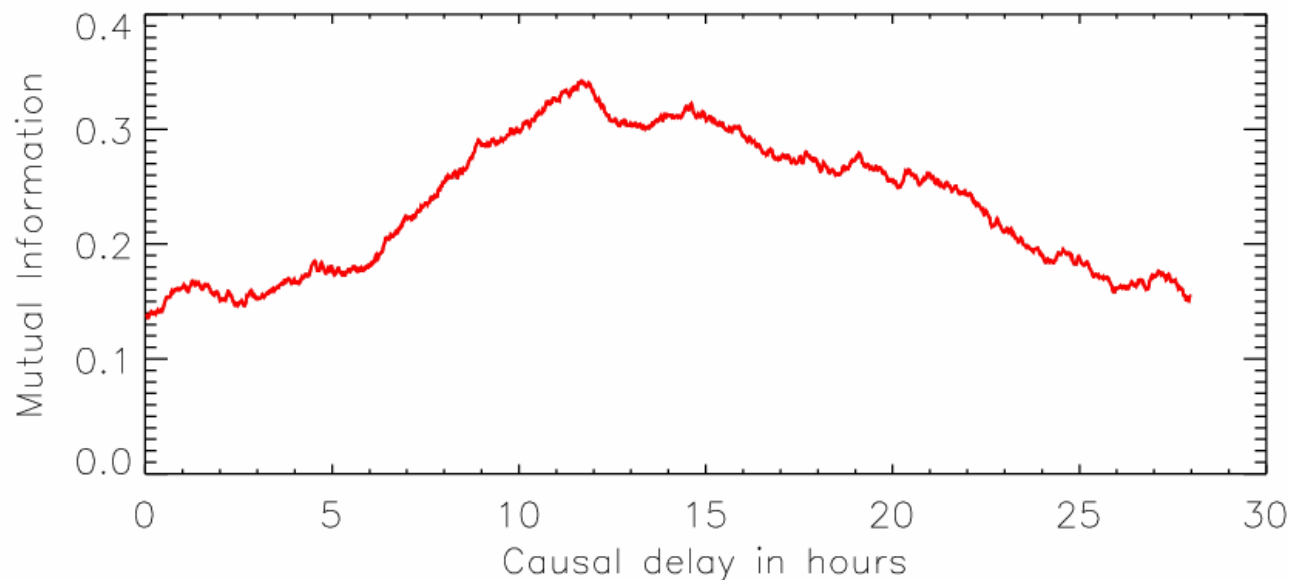
$$M(B_z(t), \sigma_\phi(t + \tau))$$





N_i delayed mutual information with phase scintillation: the **maximum response of σ_ϕ to the Solar Wind ion density takes place with a delay of 11-12 hours**, while a smaller maximum appears after **15 hours**.

$$M(N_i(t), \sigma_\phi(t + \tau))$$





LIMITATIONS, COMMENTS AND DEVELOPMENTS

- Mutual information may give an indication of the delay between processes, but **consistent theoretical models** of the forcing are necessary to make predictions: **what really happens to σ_ϕ at $t + \tau$ after what happens at t in the solar wind?**
- **Probabilities are all calculated by “histogramming”,** hence assuming the time statistics to coincide with the ensemble statistics. This is correct **only for stationary time series**, which is not the case in stormy situations.
- **Strong statistical basis is necessary:** it will be crucial to collect and elaborate scintillation data from many different locations, for a whole solar cycle and under very different helio-geophysical conditions.





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- **Space Weather** could take great advantage from complexity science tools: the **geospace** is an **intrinsically complex structure** forced by a **turbulent agent** (the Sun) via an **intrinsically complex chain of mechanisms**.
- **Multi-scale analysis, phase space exploration, information theory** are all well based tools, theoretically, but need **giant well assorted collections of data**, which is the real challenge.
- **Dynamical interpretation**: this mathematics gives lots of “values”, that remain speechless if one does not interpret them dynamically.
- **Galileo's approach**: learn how to **disentangle different effects of different causes** asking the **right question** to Nature, avoiding confusing mix up of things.



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**A special thanks goes to Dr
Nathan Smith (University of Bath)
for very useful discussions!**

**THANK YOU ALL
FOR YOUR KIND ATTENTION!**



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$$\sum_{i=1}^N$$

$$\frac{|p_i|^2}{2m}$$



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