



Data-driven algorithm for the decomposition and analysis of non-stationary spherical data sets

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Researchers have to handle spherical data sets in many research areas, like geophysical and astrophysical fields. We can think, for instance, of a planet's gravity maps, or our universe's cosmic microwave background. Since these data sets are non-stationary, it is better to study them through non-stationary techniques, and 'Fast Iterative Filtering' has proven to be an interesting and useful method to achieve this goal, in 1D or 2D cases [3]. However, some problems arise when we want to extend this method to handle spherical data, i.e. non-Euclidean settings, since FIF relies on convolutions that cannot be directly generalized from $\mathbb{R}^n$ to the sphere.

In this presentation, after introducing a continuous operator to filter signals defined on the sphere we analysed its discretisation through the Generalised Locally Toeplitz (GLT) sequences of matrices [2]. Using some properties from the GLT theory we show that it is possible to guarantee the convergence of FIF extended to the sphere [1].

In the second part of our presentation, we show a few examples of applications of this newly developed method to real-life geophysical signals and compare them with the ones produced using the classical spherical harmonics.

References

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- [2] C. Garoni and Stefano Serra-Capizzano, Generalized Locally Toeplitz Sequences: Theory and Applications. 2017. doi: <https://doi.org/10.1007/978-3-319-53679-8>.
- [3] A. Cicone and H. Zhou, "Multidimensional Iterative Filtering Method for the Decomposition of High-Dimensional Non-Stationary Signals," Numerical Mathematics: Theory, Methods and Applications, vol. 10, no. 2, pp. 278–298, May 2017, doi: <https://doi.org/10.4208/nmtma.2017.s05>.