

1 Computational Fluctuation Analysis of ionosphere 2 plasma irregularities

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Abstract

9 In this work, in-situ E-F valley region irregularities are studied using
10 Detrended Fluctuation Analysis (DFA). Our analysis show that
11 the valley region's electron density fluctuations exhibit long-range correlation
12 with crossovers that is intrinsic to the data. The range of
13 scaling exponents acquired from DFA technique is compared with former
14 equivalent results obtained from PSD method. This comparison
15 show a wide range of spectral index variation with standard deviation
16 ($\sigma_m \gg 50\%$). This variation confirms the lack of universality class
17 and supports the non-homogeneous energy cascade in the equatorial
18 ionospheric irregularities.

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20 **Keywords:** Detrending Fluctuation Analysis; Equatorial ionospheric
21 plasma irregularities; E-F valley region irregularities.

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23 1. Introduction

24 The E-F valley region is still a less explored area of research compared
25 to F-layer given to the technical limitations in observing it; and is possible
26 using powerful incoherent scatter Radar and in-situ experiments. Various
27 studies are reported on the study of E-F valley region and also on correlation
28 of the valley-region irregularities with equatorial plasma instabilities in the
29 F-layer. (Vickrey et al., 1982,1984,Prakash 1999, Sinha et al.,1999, Patra et
30 al., 2002; Muralikrishna et al.,2003, Yokoyama et al., 2005; Li et al., 2011,
31 Kherani et al., 2012, Odriozola et al.,2017). Power Spectral Density (PSD)
32 has been a conventional method to study in-situ data. In this work, DFA
33 technique is applied to the E-F valley region electron density fluctuation
34 data. The paper is organized as follows: section 2 describes the in-situ data
35 along with the vertical electron density profile; DFA method and analysis is
36 presented in section 3 followed by the concluding remarks in section 4.

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2. Data

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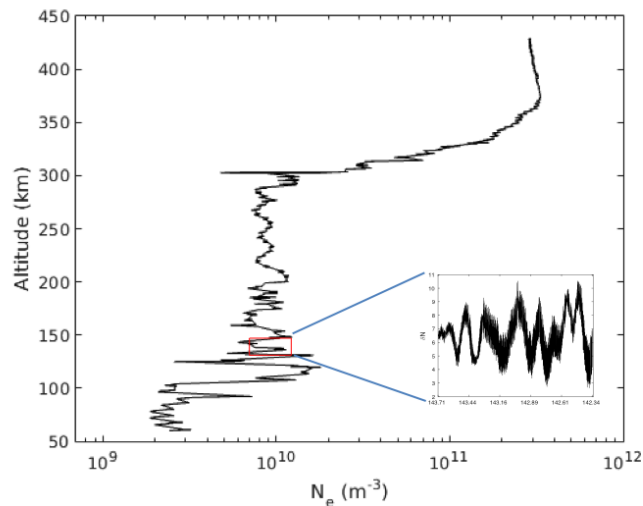
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A two-stage VS-30 Orion sounding rocket experiment launched from an equatorial rocket launching station, Alcântara (2.24°S, 44.4°W, dip latitude 5.5°S), on December 8, 2012 at 19:00 LT, under quite geomagnetic conditions. At the time of launch, ground based equipment detected conditions favorable for the generation of plasma bubbles in F-region. During the ~ 11 min flight, the vertical profile of electron densities are obtained from onboard Conical Langmuir Probe (CLP). Odriozola et al. [1] reported presence of several small and medium-scale plasma irregularities in the valley region (100 – 300 km) during both the ascent and descent, and were preeminent during the descent of the rocket. Figure 1 shows variations in the vertically distributed electron densities in the downleg (descent of the rocket) trajectory of the flight. The inset in Figure 1 shows the time series for the mean height of 143 km that is analyzed in the current work.



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Figure 1 - Downleg profile of the electron density fluctuations. The inset show the time series for the mean height of 143 km.

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3. Methodology

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Detrended Fluctuation Analysis (DFA) proposed by Peng et al. [2] is a potential method that could render insights into the statistical properties of the turbulence phenomena. Originally proposed to detect long-range

60 correlations in DNA sequences and in data influenced by trends, DFA is
 61 widely used in many branches of sciences like medicine, physics, finance and
 62 social sciences to understand complexity of the systems through its scaling
 63 exponent that characterizes fractal dynamics of the system [3].

64 The robustness of DFA can be owed to some of its interesting features
 65 for instance, (1) Coronado & Carpena [4] investigated the influence of the
 66 length of a time series in quantifying the correlation behavior. The compar-
 67 ison study revealed that DFA is practically unaffected by the length of the
 68 time series contrary to that observed from the results of Hurst analysis or
 69 autocorrelation analysis. (2) another interesting feature is reported by Chen
 70 et al. [5] who alter the time series by excluding parts of it, stitching the rest
 71 and subjecting it to the DFA. The study revealed that even with the re-
 72 moval of 50% of the time series, the scaling behavior of positively correlated
 73 signals is unaltered implying that the time series need not be continuous.
 74 (3) Kiyono [6] showed that equivalence relation between the PSD exponent,
 75 β and the DFA exponent, α given by $\beta \equiv 2\alpha - 1$ is valid for higher order
 76 DFA analysis subjected to the constraint $0 < \alpha < m + 1$ where m is order
 77 of detrending polynomial in DFA method.

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 79 Detrended Fluctuation Analysis technique applied to a time series, y , of
 80 length N consists of :

- 81 • obtain cumulative sum of the mean subtracted time series followed by
 82 dividing it into non-overlapping segments, S , referred to as scales.
- 83 • Detrend these segments using linear least squares or higher order (m)
 84 and calculate the variance. Depending on the detrending order, m , of
 85 the polynomial used, the analyses are referred to as DFAM.
- 86 • Average the RMS over the segments to get the fluctuation function,
 87 $F(S)$.

$$F(S) = \sqrt{\frac{1}{N} \sum_{k=1}^N [y(k) - y_s(k)]^2} \quad (1)$$

- 88 • Linear fit to the fluctuation function profile yields the scaling exponent
 89 (α).

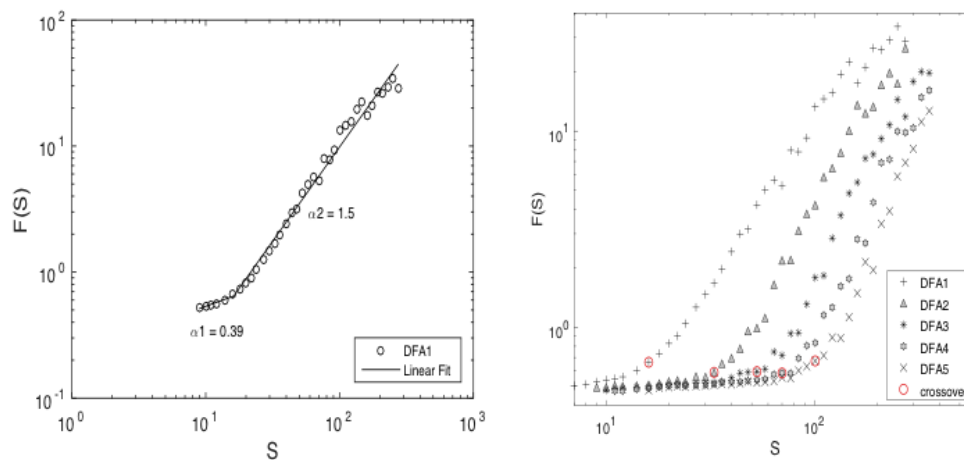
90 The time series corresponding to the mean height of 143 km is subjected
 91 to DFA analysis. Scales are varied from 4 to $N/4$ with a factor of $2^{\frac{1}{8}}$, where
 92 N is the length of time series [7]. The fluctuation function computed from
 93 DFA is plotted as a function of scales on a log-log scale. The fluctuation

94 function exhibits long-range correlation with a crossover. Crossover refers
 95 to a change in the scaling exponent for different scale ranges and it usually
 96 arises due to change in the correlation properties over different spatial or
 97 temporal scales, or from trends in the data. The exponents, α_1 & α_2 , are
 98 obtained from the linear fit to the $F(S)$, where α_1 refers to smaller scales
 99 while α_2 refers to the larger scales. In our analysis we found $\alpha_1 = 0.39$ and
 100 $\alpha_2 = 1.5$.

101 In order to be sure that the obtained crossover is intrinsic to the data
 102 and not an artifact, we investigated the time series with higher order DFAs,
 103 i.e. of the order 1 – 5. For this investigation, we have used the methodology
 104 prescribed by Kantelhardt et al. [8] to identify false crossovers. Artificial
 105 crossover exhibits similar characteristic length with identical scaling. Figure
 106 2 presents analysis for downleg time series corresponding to the mean height
 107 of 143 km with DFA 1st order to 5th order. It can be observed that as
 108 the order of detrending increases, crossover point moves towards the larger
 109 scales and have different scaling exponents. In addition, the exponents are
 110 not increasing with the increasing order of DFA. This investigation confirms
 111 that obtained crossover is an intrinsic property of the electron density data
 112 in the E-F valley region.

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117 **Figure 2** - DFA analysis: left panel show the fluctuation function as a
 118 function of scales for the chosen time series with linear fit and the right

119 panel show the similar profile for different orders
 120 [$DFA1, DFA2, \dots, DFA5$] with crossovers indicated by red open circles.

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 122 Using computed DFA exponent in our analysis, PSD exponent, β , is
 123 calculated using the equivalence relationship and then variation around its
 124 mean is determined by calculating standard deviation $\sigma_m\%$ which affirms
 125 that underlying mechanism for instabilities differ from K41 homogeneous
 126 turbulence as accepted deviation is $\sigma_m \leq 2\%$ [9]. Table 1 summarizes the
 127 variations in the β exponent obtained from previous equivalent studies and
 128 compares with the present work. All studies reported in Table 1 are based on
 129 electron density data obtained through rocket experiment. Wide variations
 130 of the scaling exponent from the K41 theory are observed implying that the
 131 ionospheric plasma instabilities are non-homogeneous.

Table 1: Comparison among PSD spectral indices (β) found in previous equivalent studies and for β obtained here from DFA technique. All results measured using rockets are related to electronic density measurements during the experiment.

Date and Time	Spacecraft	Altitude (km)	β -range	$\langle\beta\rangle$	σ_m	References
31/10/1986, 03:00 UT	Rocket	100 to 220	-1.54 to -3.30	-2.42	88%	[10]
15/01/2007, 16:43 UT	Rocket	- to 127	-1.60 to -2.70	-2.15	55%	[11]
29/01/2008, 15:49 UT	Rocket	- to 117	-2.00 to -3.50	-2.75	75%	[12]
08/12/2012, 22:00 UT	Rocket	70 to 317	-0.98 to -2.14	-1.56	58%	This paper

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133 4. Concluding Remark

134 In this work, in-situ E-F valley region irregularities are studied using
 135 DFA technique for the mean height of 143 km. Our analysis show that
 136 the valley region electron density fluctuations exhibit long-range correlation
 137 with crossovers that is intrinsic to the data. Crossover reveals the different
 138 fractal scaling exponent. This may implies that two different mechanism
 139 are responsible for the irregularities in this ionospheric region yielding dif-
 140 ferent scaling exponents. Existence of crossover may support the finding
 141 of two or three different slopes obtained with the Power Spectral Density
 142 (PSD) method. PSD exponent β is computed using equivalence relation
 143 from DFA exponent α for the current data and compared with earlier sim-
 144 ilar experiments. We found deviations in β , $\sigma_m \gg 50\%$. Above finding
 145 implies that the ionospheric plasma instabilities are non-homogeneous and

146 our result confirms the result of previous finding of Fornari et al. [13] that
147 these findings are not due to biased in any analytical method.

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