

Unravelling long-term behaviour in historic geophysical data sets

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Greenhouse high up?

- Model results, assuming doubling of CO₂ and CH₄:
- Stratopause cools by 8 K, stratosphere by 15 K.
(Brasseur & Hitchman, 1988)
- Mesosphere and thermosphere cool by 10 K and 50 K, respectively.
(Roble & Dickinson, 1989)
- F2-layer peak (hmF2) lowers by 15-20 km.
(Rishbeth, 1990)
- Riometer absorption decreases.
(Serafimov & Serafimova, 1992)
- Stratopause cools by 14 K, mesosphere by 8 K, thermosphere by 50 K.
(Akmaev & Fomichev, 1998)

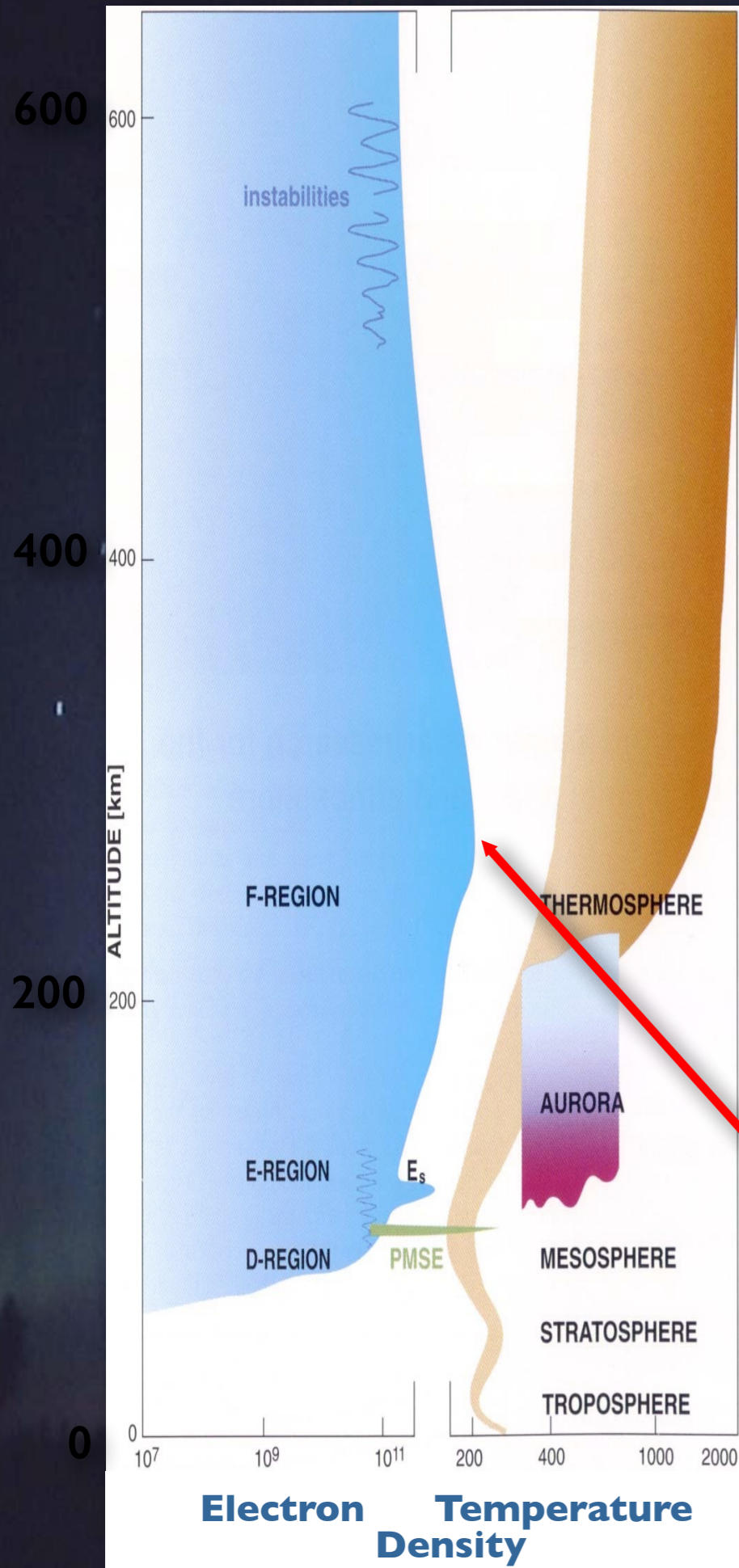
Greenhouse Cooling

Doubling of $[\text{CO}_2]$ and $[\text{CH}_4]$
cools

Mesosphere by 10 K and
Thermosphere by 50 K.

Atmosphere shrinks.

Layer of maximum electron
density *lowers* by 15-20 km.



Sodankylä Ionosonde

- Sodankylä ionosonde measurements began 1st August 1957.
- Until Nov 2005: 1 sounding per 30 min.
- Until Mar 2007: 1 sounding per 10 min.
- IPY (Apr '07-Mar '08): 1 sounding per minute.
- April 2008: we forgot to turn off IPY mode.
- Today: close to 5 million ionograms.
- High data quality:
first 800.000+ ionograms were analysed by
the very same person!



Empirical hmF2 Formulae

Shimazaki [1955]

$$hpF2 = \frac{1490}{M} - 176$$

Bilitza, Sheikh, Eyfrig [1979]

$$hmF2 = \frac{1490}{M - \Delta M} - 176$$

$$\Delta M = \frac{F1 \times F4}{x - F2} + F3$$

$$F1 = 0.00232 \times R + 0.222$$

$$F2 = 1.2 - 0.016 \exp(0.0239 \times R)$$

$$F3 = 0.00064 \times (R - 25)$$

$$F4 = 1 - \frac{R}{150} \exp\left(\frac{-\Phi^2}{1600}\right)$$

Bradley, Dudeney [1973], eq. (3)

$$hmF2 = a \times M^b$$

$$a = 1890 - \frac{355}{x - 1.4}$$

$$b = (2.5x - 3)^{-2.35} - 1.6$$

Dudeney [1974], eq. (56)

$$hmF2 = \frac{1490(M \times F)}{M - \Delta M} - 176$$

$$\Delta M = \frac{0.253}{x - 1.215} - 0.012$$

$$(M \times F) = M \sqrt{\frac{0.0196M^2 + 1}{1.2967M^2 - 1}}$$

$$M = M(3000)F2$$

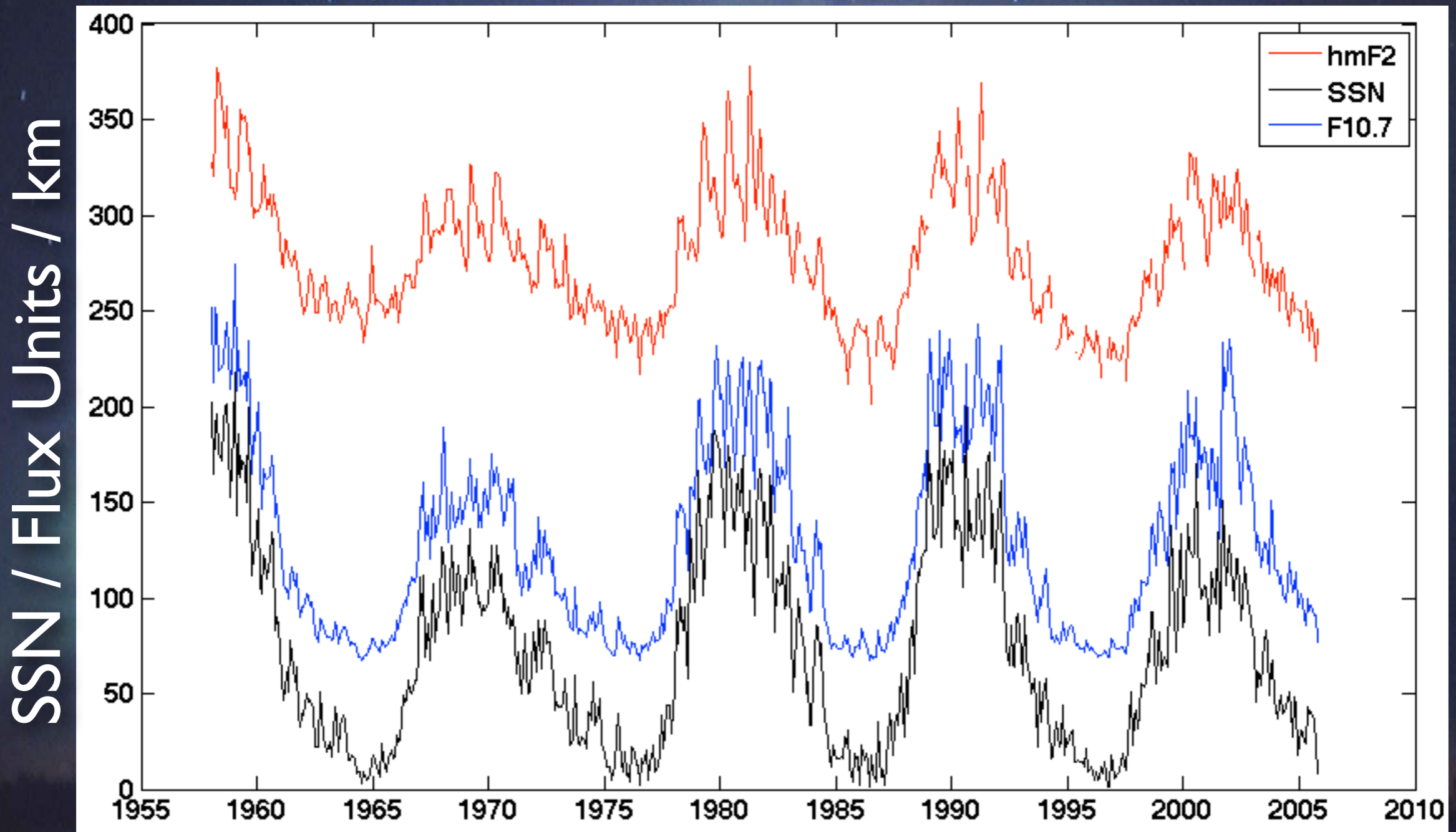
$$x = foF2 / foE$$

ΔM = Correction Term

Φ = Geomagnetic Latitude

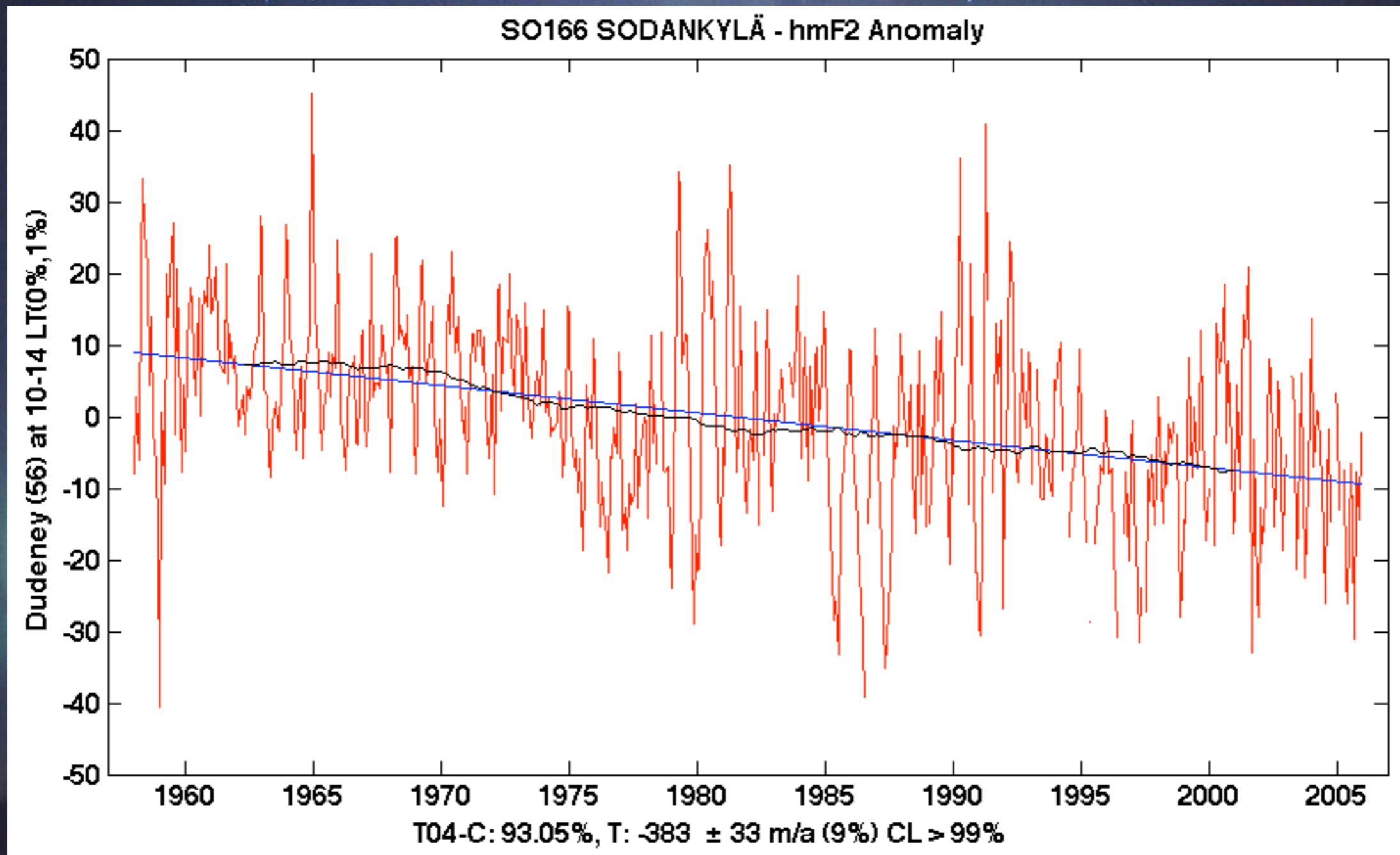
R = Sunspot Number

hmF2 & Solar Activity



Note: hmF2 computed using the empirical formula of Dudeney (eq. 56; 1974), which has been tested against true height at Sodankylä estimated during different periods of the time series using Titheridge's (1969) single-polynomial method.

Sodankylä hmF2 Trend

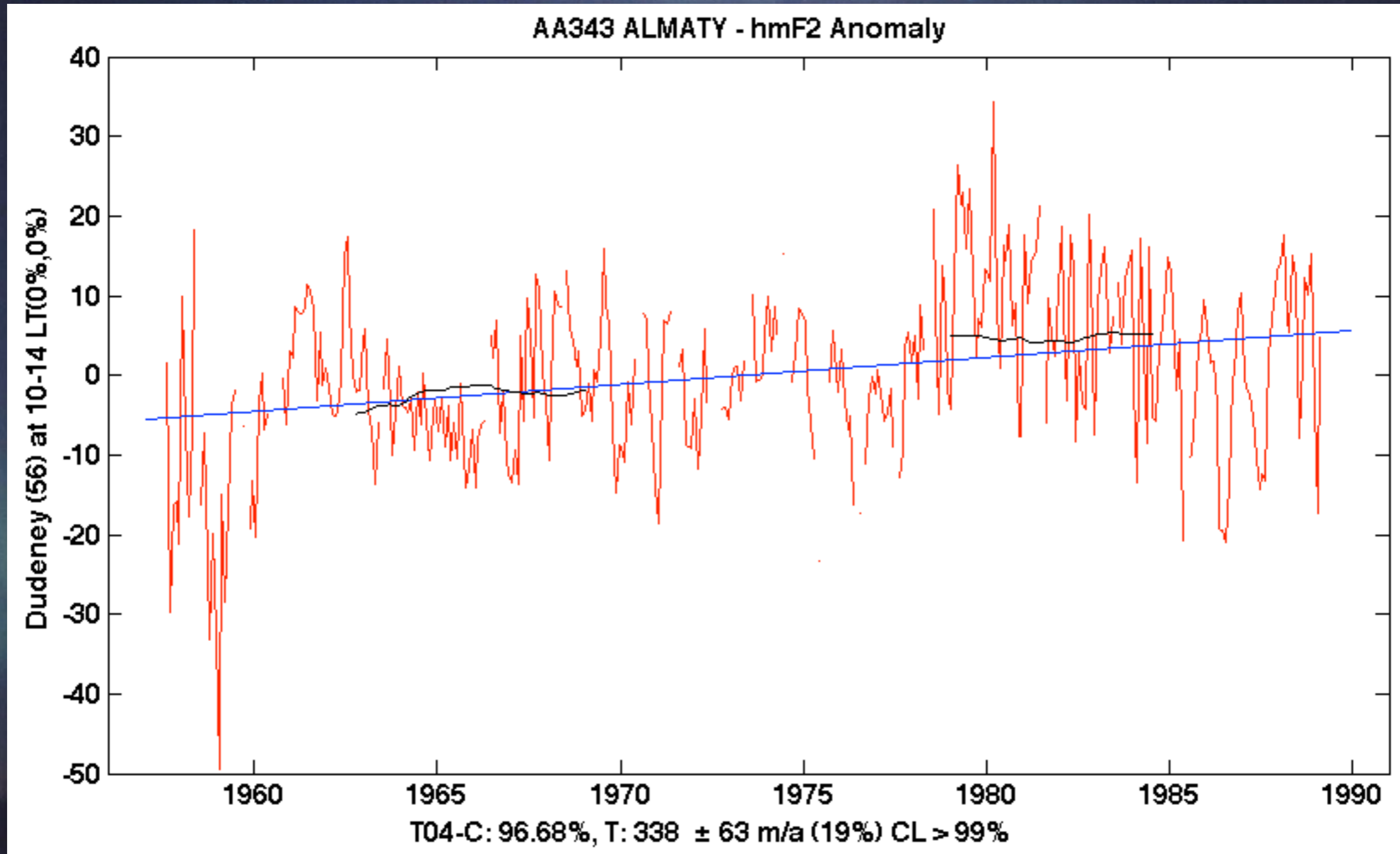


Conclusion

- The enhanced greenhouse effect is clearly visible in the ionosphere.

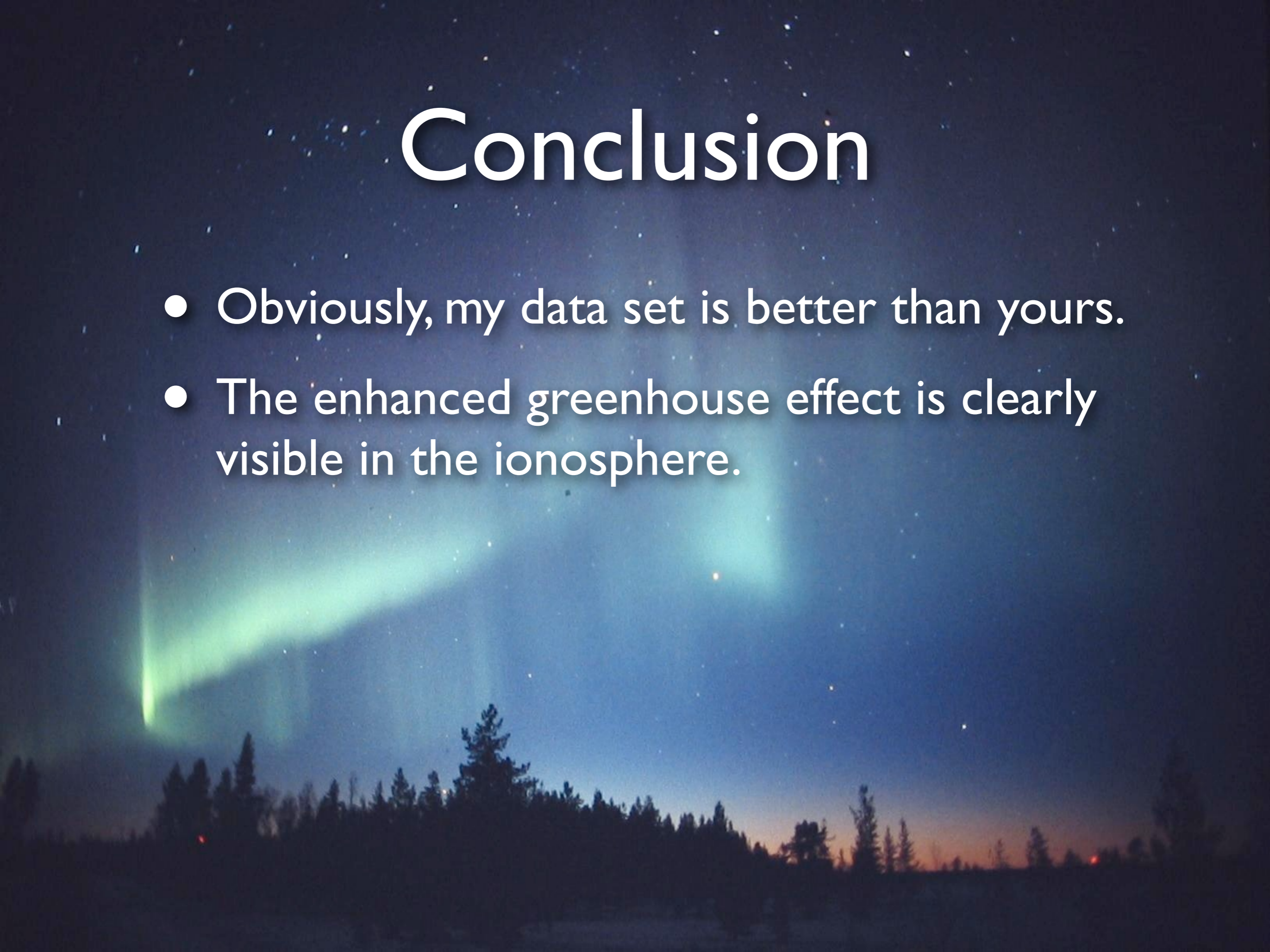


Almaty hmF2

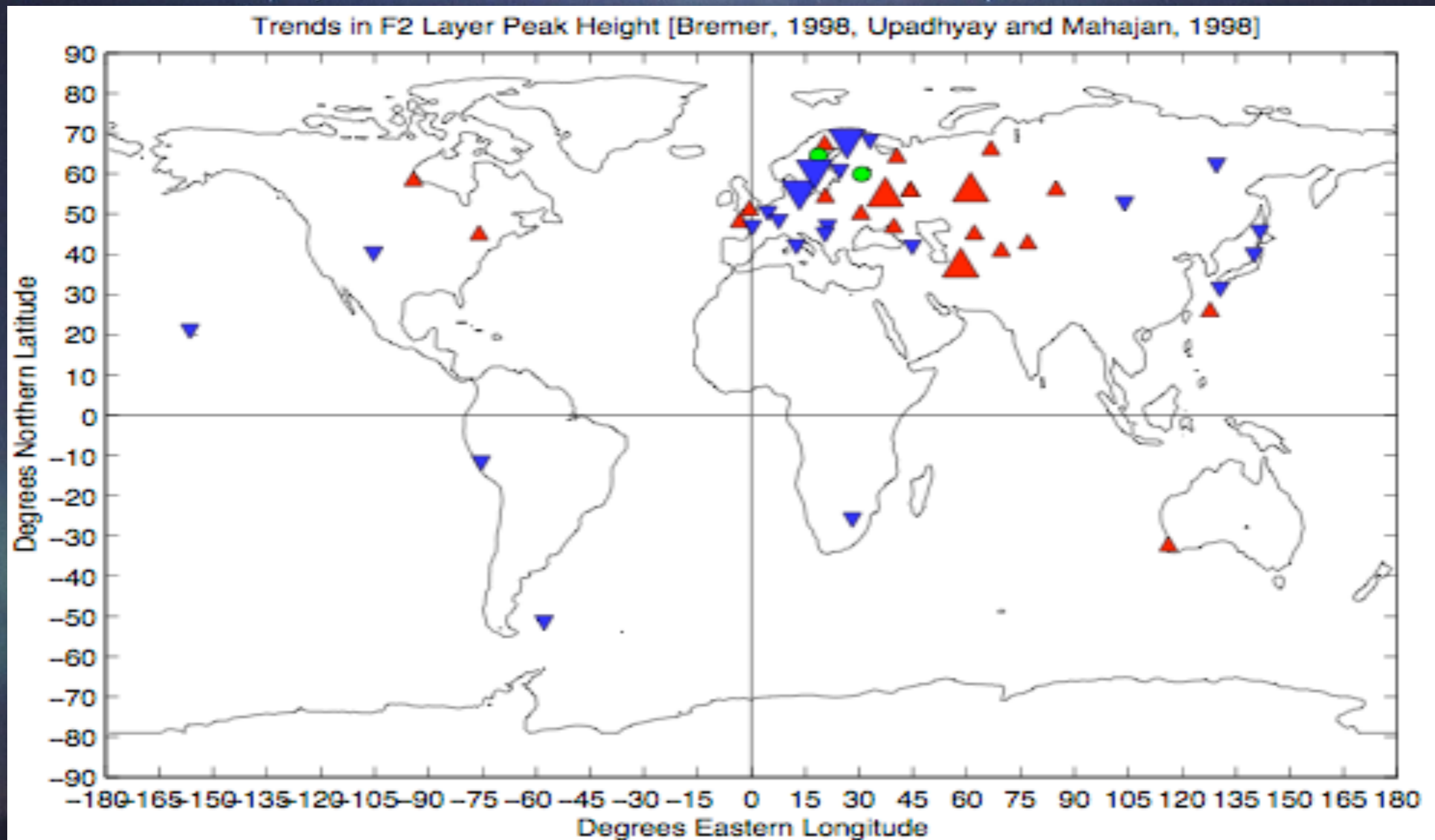


Conclusion

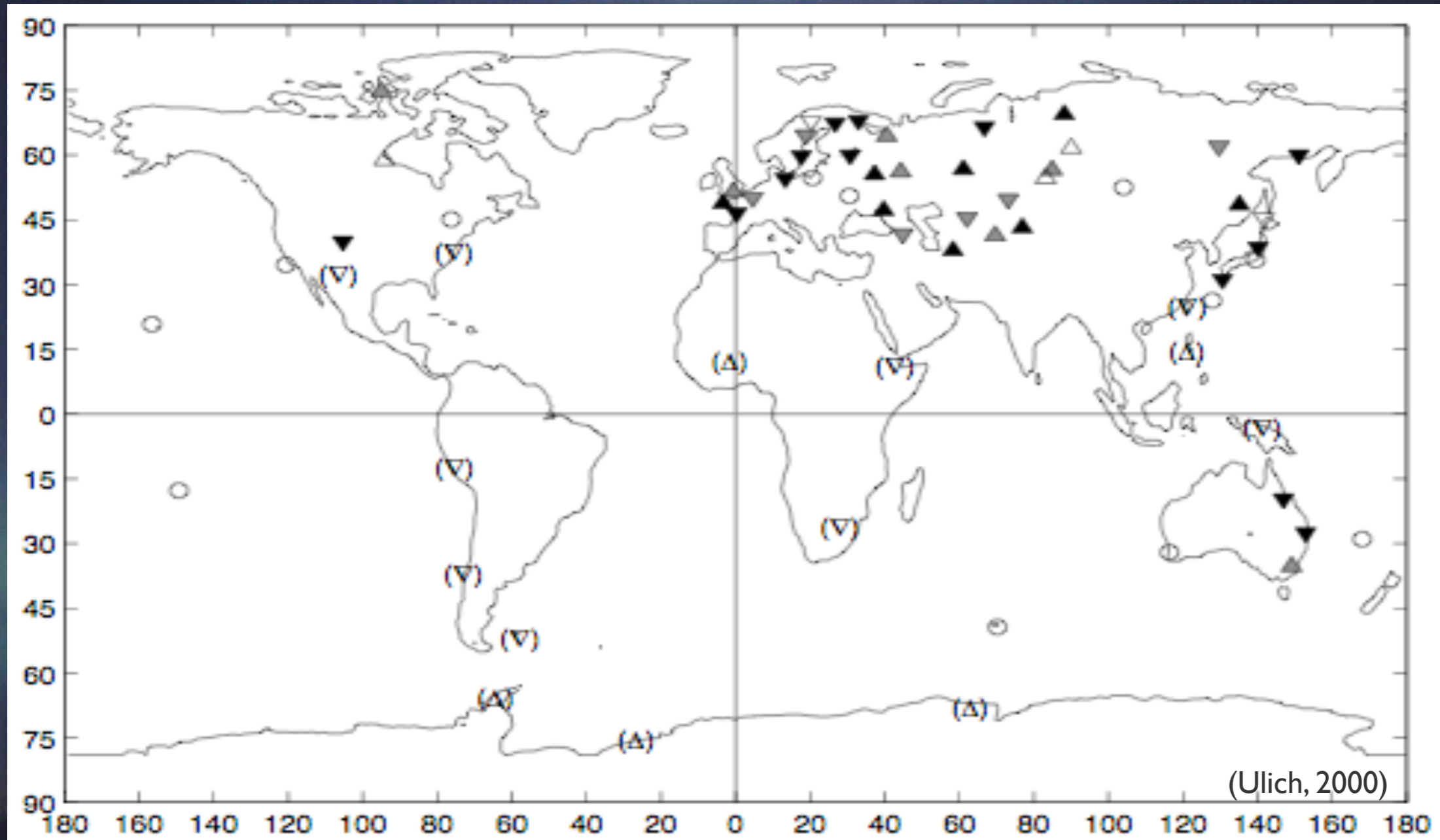
- Obviously, my data set is better than yours.
- The enhanced greenhouse effect is clearly visible in the ionosphere.



hmF2 Trends



Global hmF2 Trends



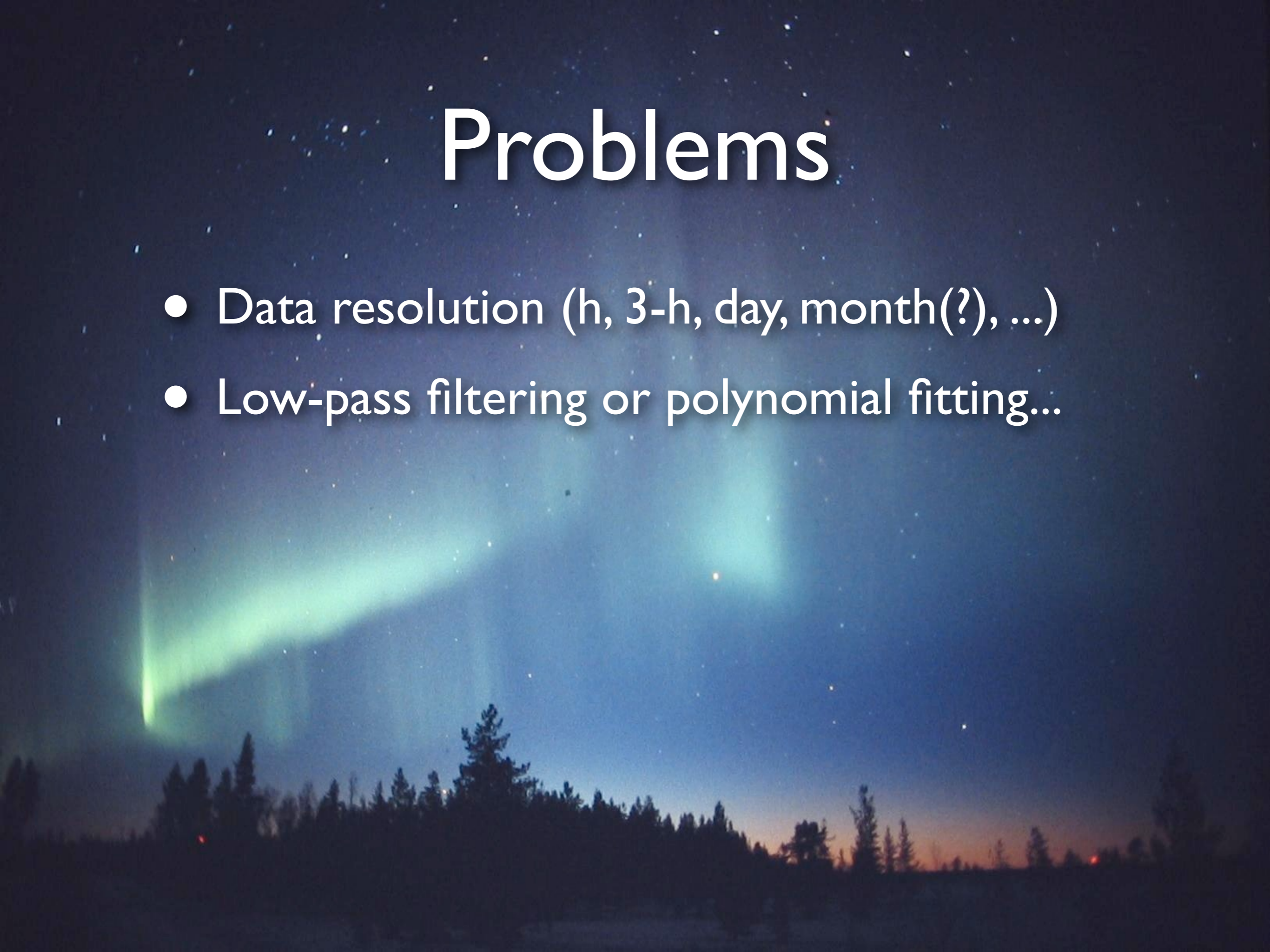
Conclusion

- What the ... ???

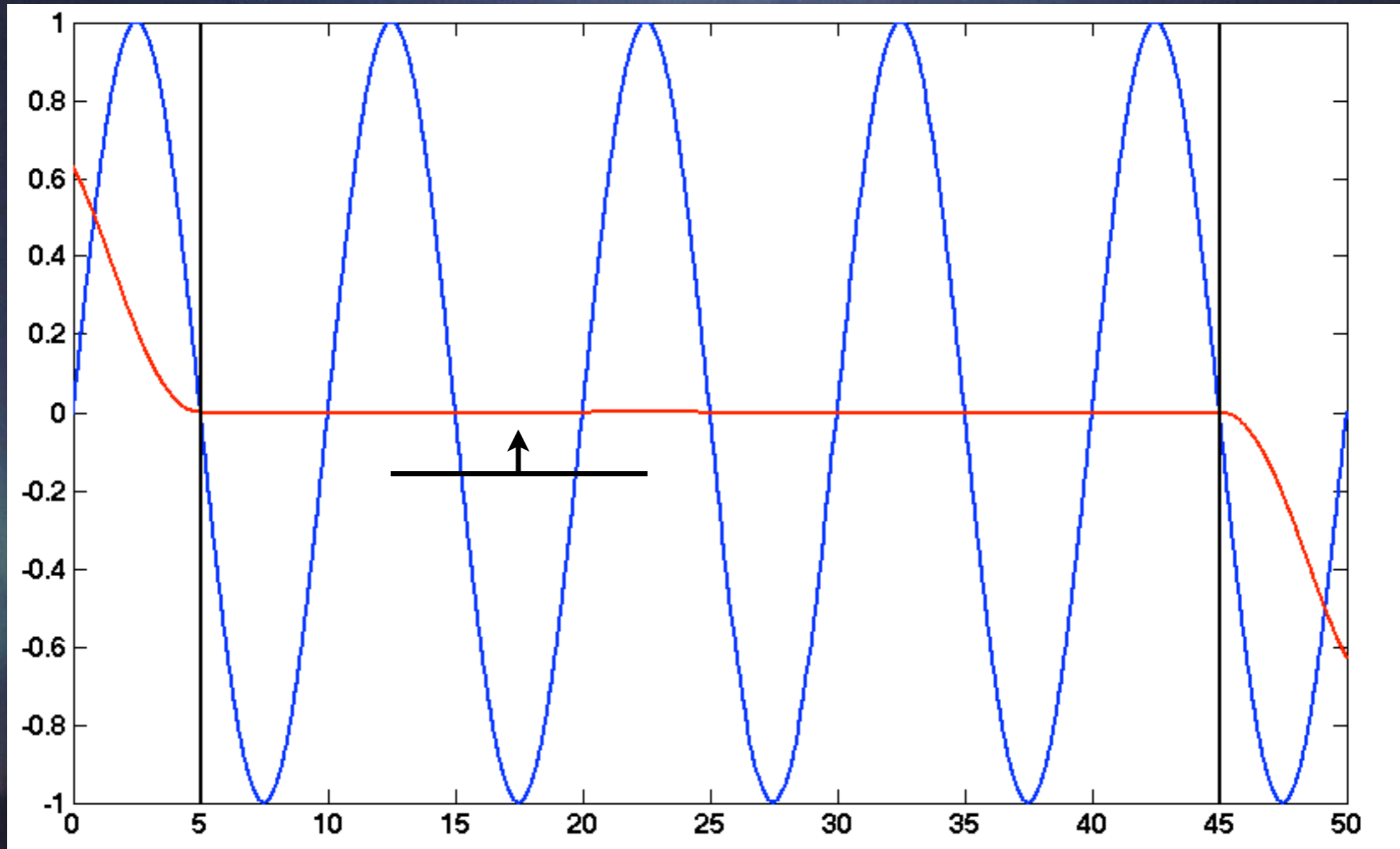


Problems

- Data resolution (h, 3-h, day, month(?), ...)
- Low-pass filtering or polynomial fitting...



Running Mean Filter





Images: Thomas Ulich featuring participants of International Incoherent Scatter Radar School 2016, Sodankylä, Finland.



Average: $N=1$ (first frame of 25 fps film)



Average: $N=2$



Average: $N=4$



Average: N=8



Average: N=16



Average: N=32



Average: N=64



Average: N=128



Average: $N=256$



Average: $N=512$



Average: $N=1024 \approx 41s$



Photo: 30s exposure, f/11, ISO250.



Same film with background (average $N=1024$) subtracted.



Average: N=1 (first frame of 25 fps film)

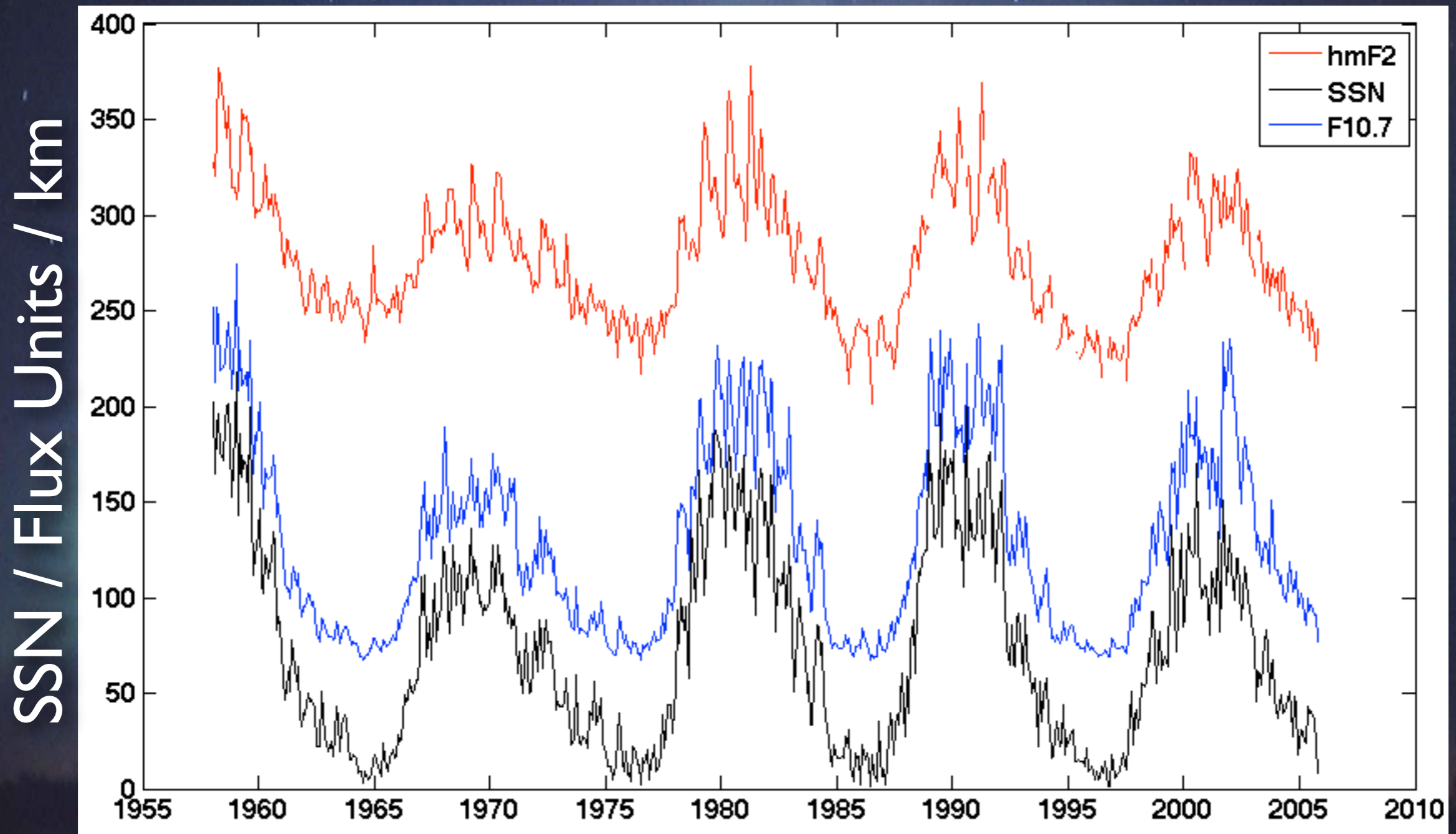


Photo: fast sweep, 41s.

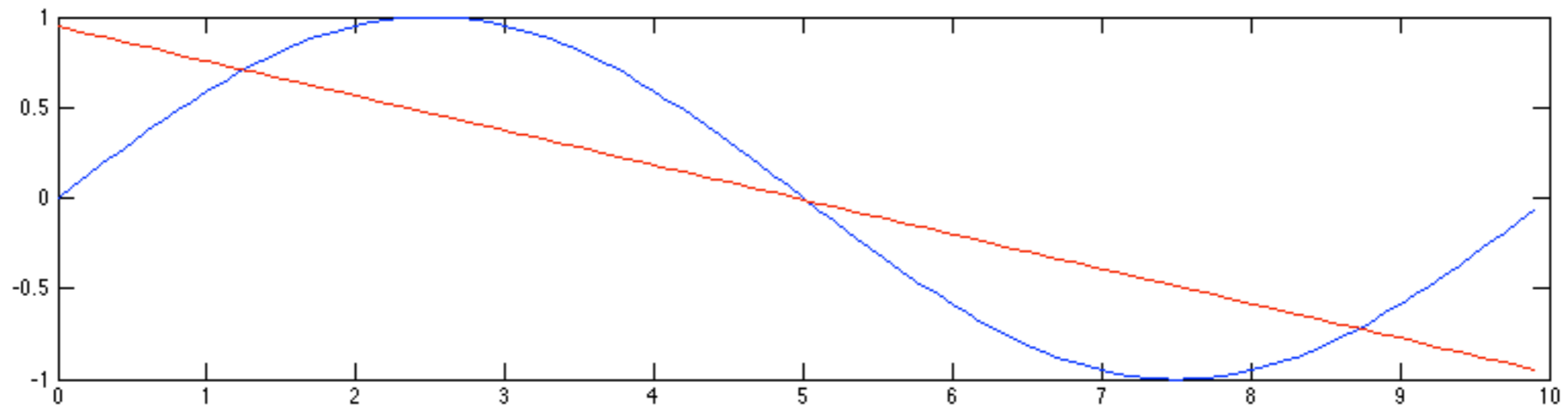
Problems

- Data resolution (h, 3-h, day, month(?), ...)
- Low-pass filtering or polynomial fitting...
- Removal of underlying (cyclic) variability:
 - Choice of proxy (sinusoid, SSN, Group SSN, F10.7 (adj./obs.), Ly- α , Mg II, E10.7, ...)
 - Resolution of proxy: compatibility with data

hmF2 & Solar Activity



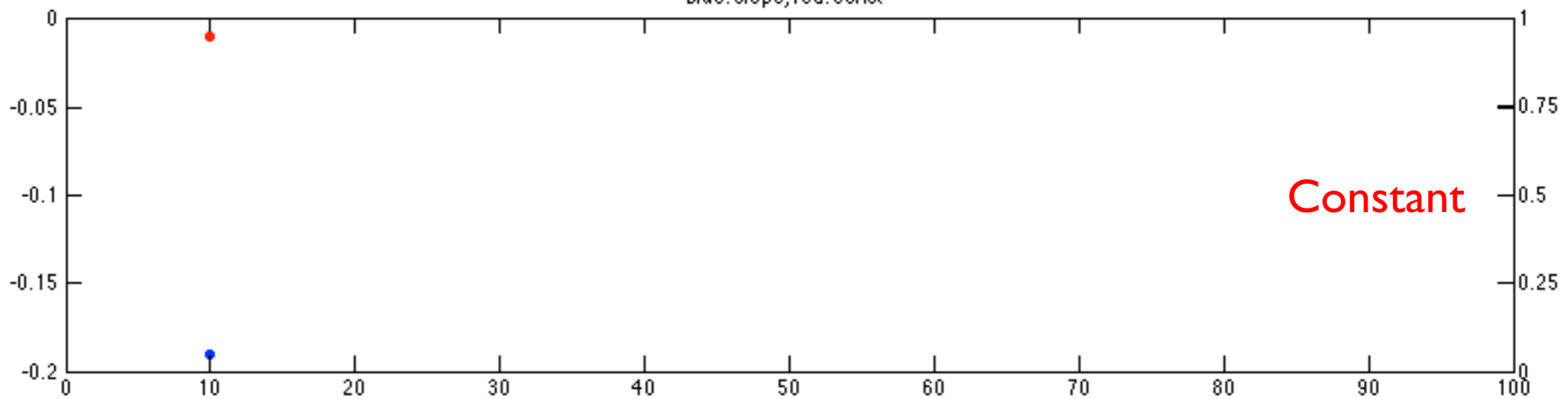
Ringing



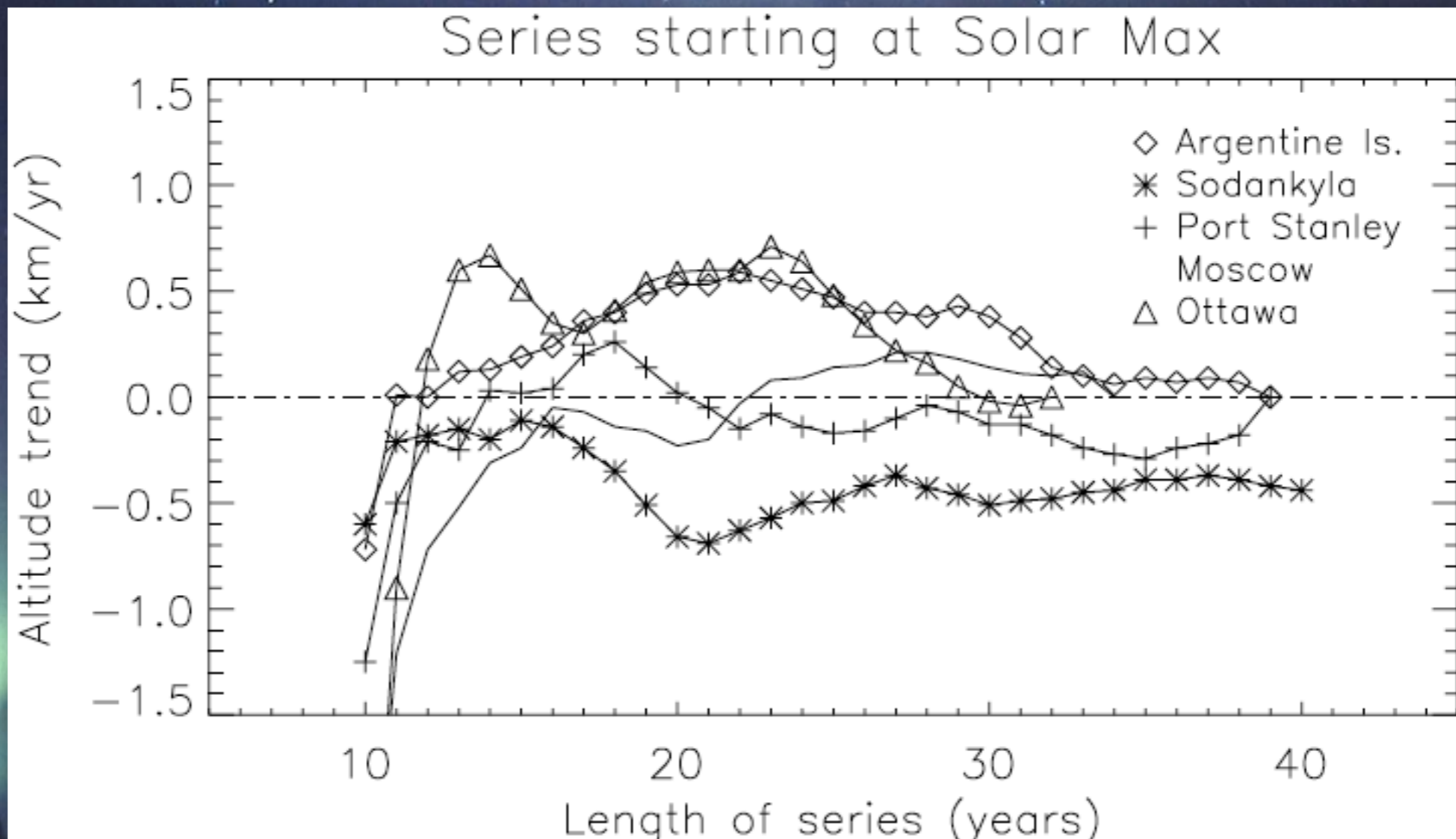
blue: slope; red: const

Trend

Constant



Ringings



The ringing idea was first introduced by Jarvis et al., 2002. The plots shown here are from a follow-up paper by Clilverd et al., 2003.

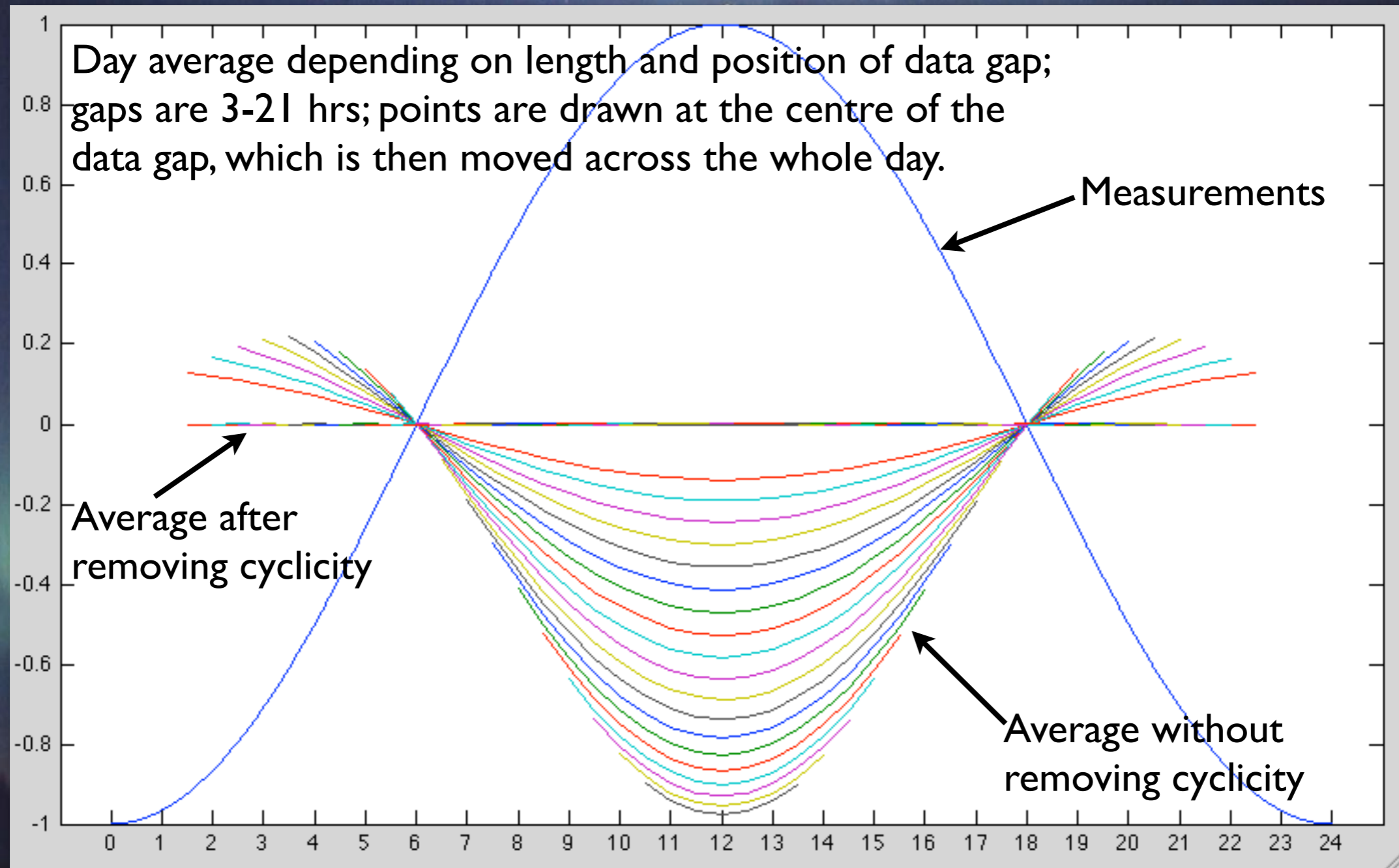
Problems

- Data resolution (h, 3-h, day, month(?), ...)
- Low-pass filtering or polynomial fitting...
- Removal of underlying (cyclic) variability: ...
- Data gaps

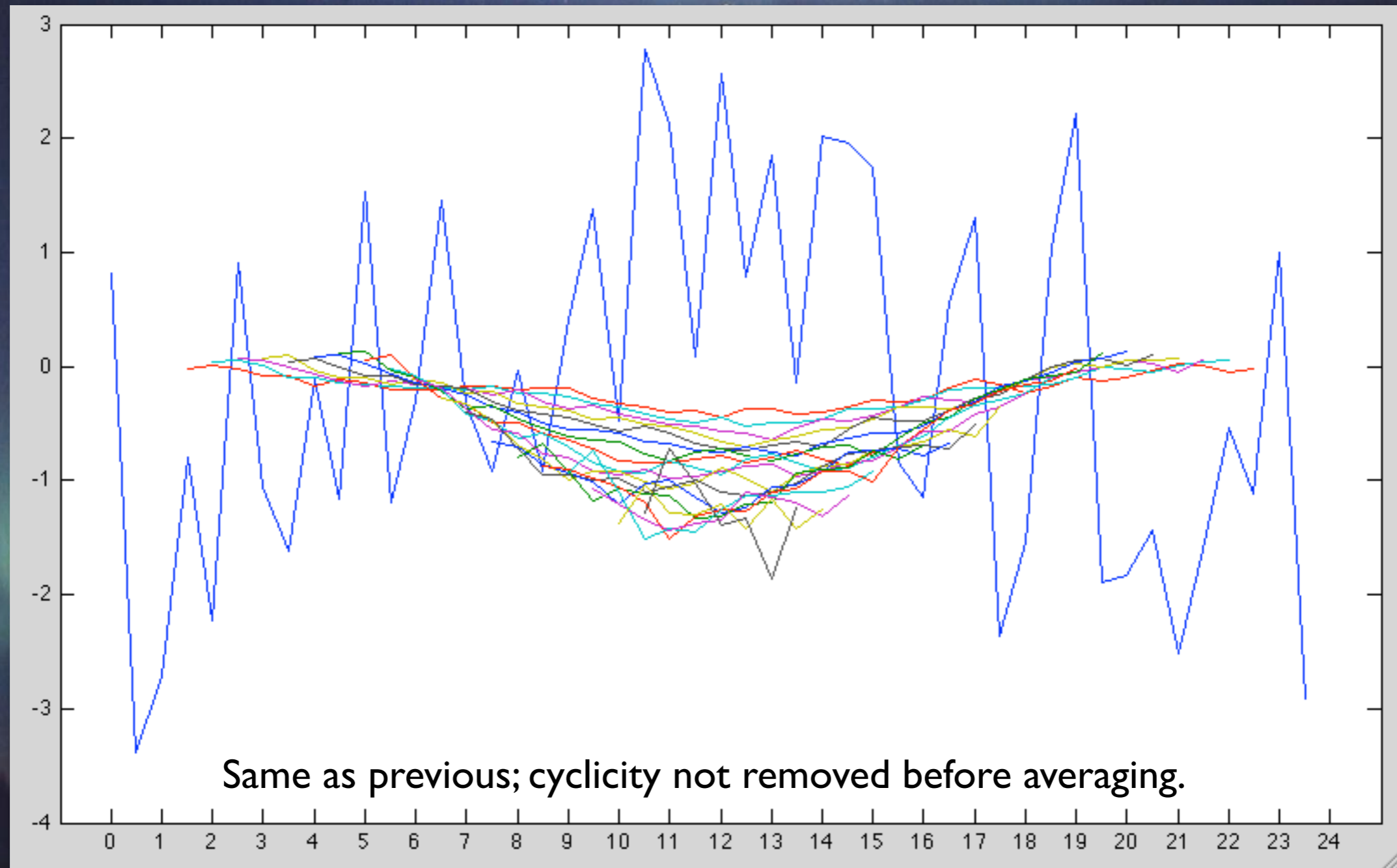
Example: Data Gaps



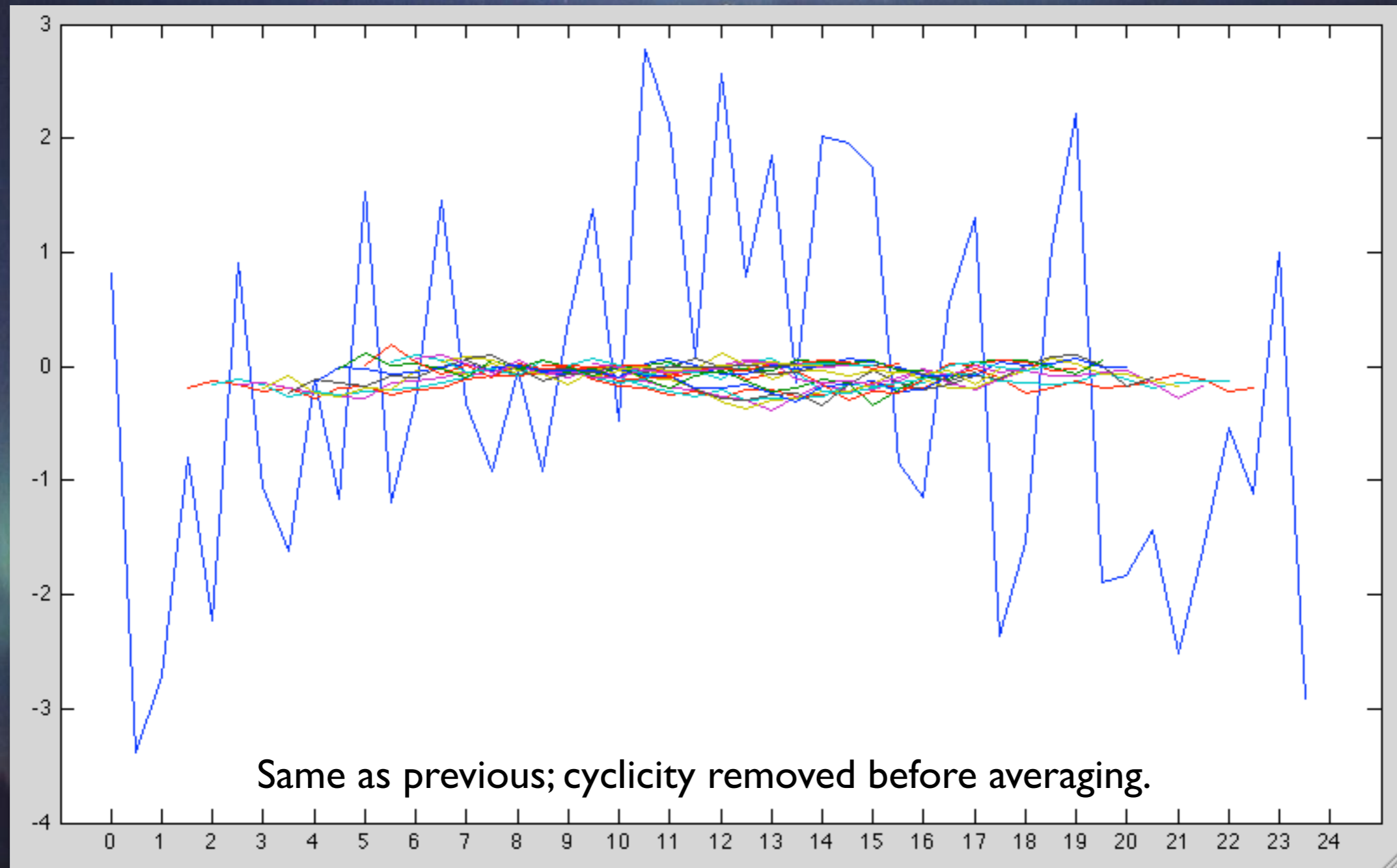
Data Gaps



Data Gaps



Data Gaps



Problems

- Data resolution (h, 3-h, day, month(?), ...)
- Low-pass filtering or polynomial fitting...
- Removal of underlying (cyclic) variability: ...
- Data gaps
- Measurement errors
- Mathematics of trend detection
 - stepwise or multi-parameter fit
 - error propagation

Making models

- Base functions of the model(s) are, e.g.:

$$\begin{aligned} m_i = & \varepsilon_i && \rightarrow \text{measurement errors} \\ & + x_1 && \rightarrow \text{constant} \\ & + x_2 t_i && \rightarrow \text{sampling times} \\ & + x_3 F_{10.7}(t_i) && \rightarrow \text{solar activity} \\ & + x_4 A_p(t_i) && \rightarrow \text{geomagnetic activity} \\ & + x_5 \sin(2\pi t_i) \\ & + x_6 \cos(2\pi t_i) && \rightarrow \text{annual variation} \\ & + x_7 \sin(4\pi t_i) \\ & + x_8 \cos(4\pi t_i) && \rightarrow \text{semi-annual variation} \\ & + \dots \end{aligned}$$

Modelling the data

The ionospheric property of interest is function of time and a number of other parameters. The model of the data is therefore

$$m(t) = \mathcal{F}(t, x_1, \dots, x_M)$$

where

$$\mathcal{F}(t, x_1, \dots, x_M) = \sum_{i=1}^M x_i f_i(t)$$

The actual measurements m_i observed at time t_i are equal to the model plus some measurement error ε_i

$$m_i = \mathcal{F}(t_i, x_1, \dots, x_M) + \varepsilon_i$$

Inverse problem I

This can be expressed as a matrix equation. Usually there are many more data points than unknowns x_i and the problem is over-determined:

$$\begin{pmatrix} m_1 \\ m_2 \\ \vdots \\ m_N \end{pmatrix} = \begin{pmatrix} f_1(t_1) & f_2(t_1) & \cdots & f_M(t_1) \\ f_1(t_2) & f_2(t_2) & \cdots & f_M(t_2) \\ \vdots & \vdots & \ddots & \vdots \\ f_1(t_N) & f_2(t_N) & \cdots & f_M(t_N) \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_M \end{pmatrix} + \begin{pmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \vdots \\ \varepsilon_N \end{pmatrix}$$

In other words:

$$\mathbf{m} = \mathbf{A} \cdot \mathbf{x} + \boldsymbol{\varepsilon}$$

Inverse problem II

Measurements and theory are weighted by the measurement errors:

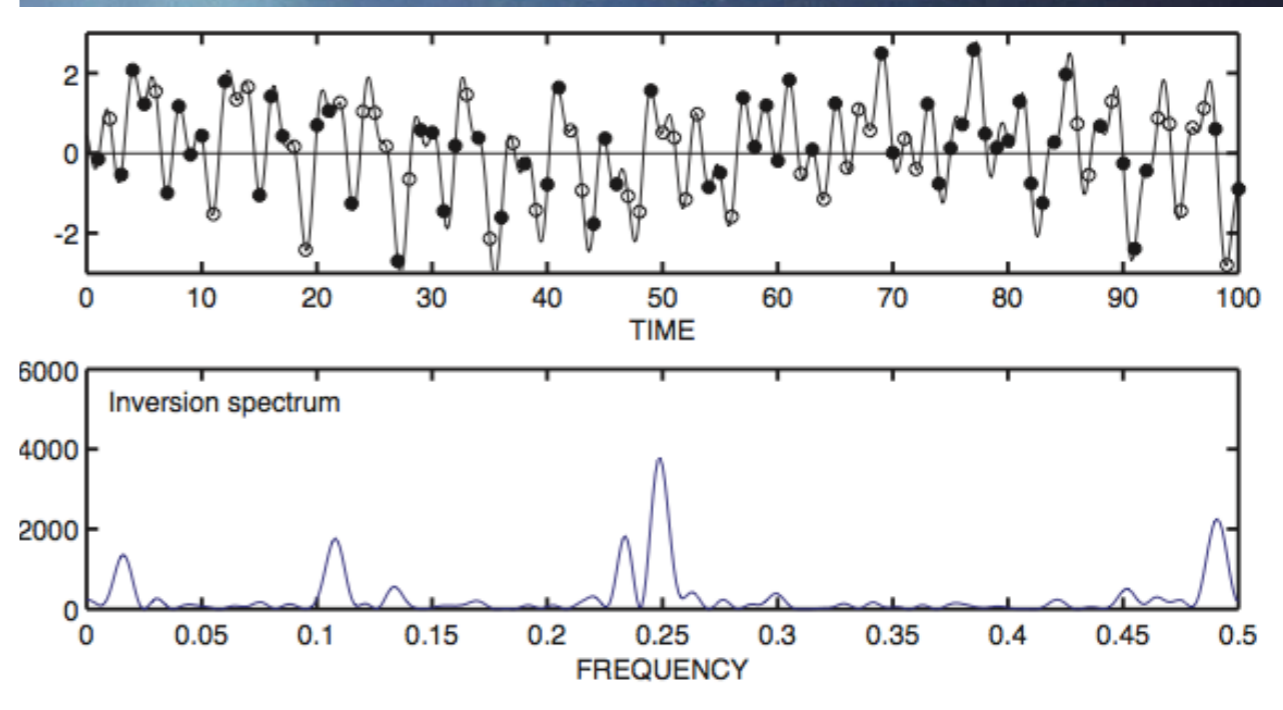
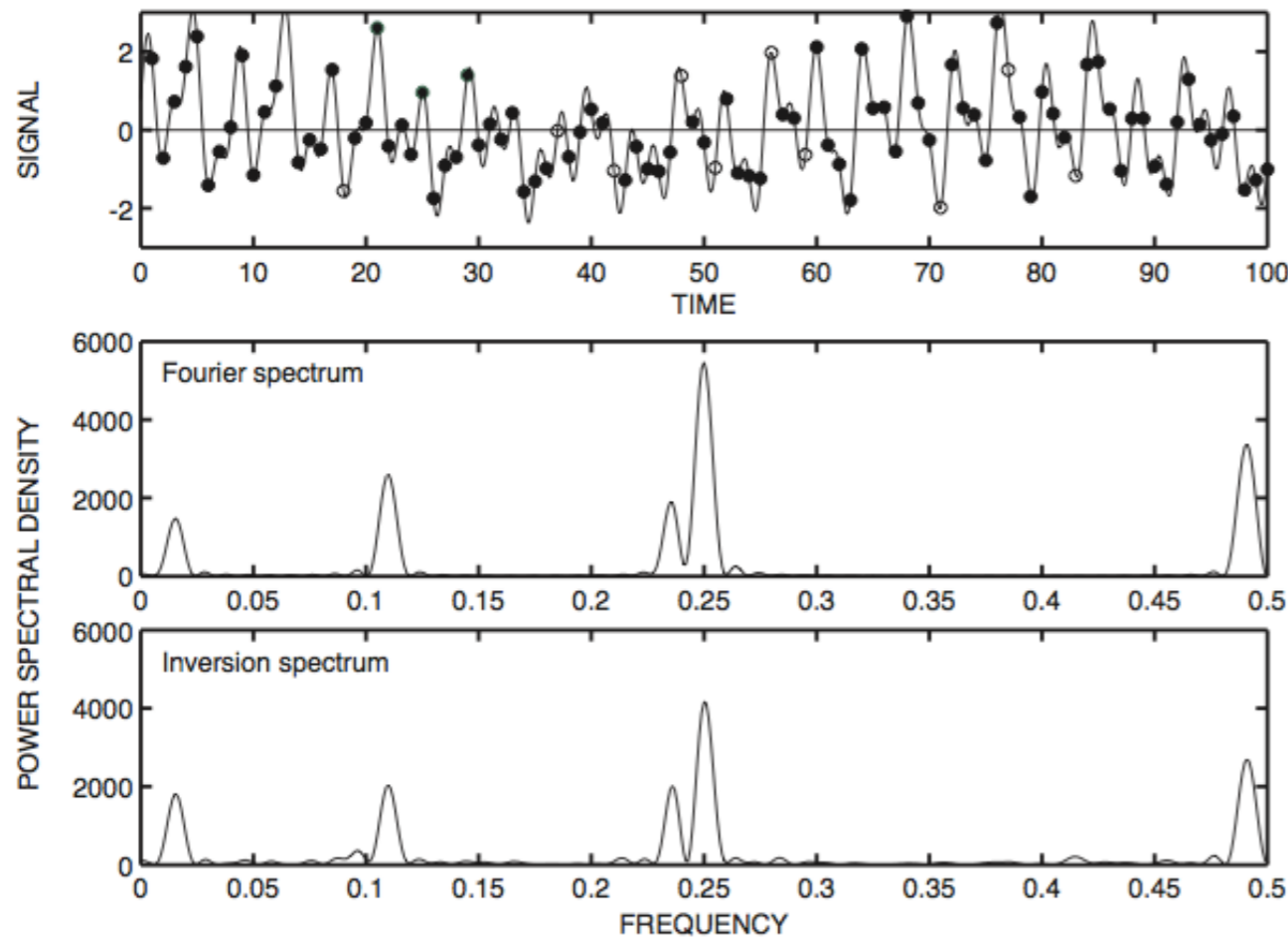
$$B_{ij} := \frac{A_{ij}}{\varepsilon_i} \quad \text{and} \quad b_i := \frac{m_i}{\varepsilon_i}$$

The solution is the vector \mathbf{x} , which minimises the following expression:

$$\chi^2 = |\mathbf{B} \cdot \mathbf{x} - \mathbf{b}|^2$$

We are left with a general least squares problem. Solving this results in the most probable solution for \mathbf{x} .

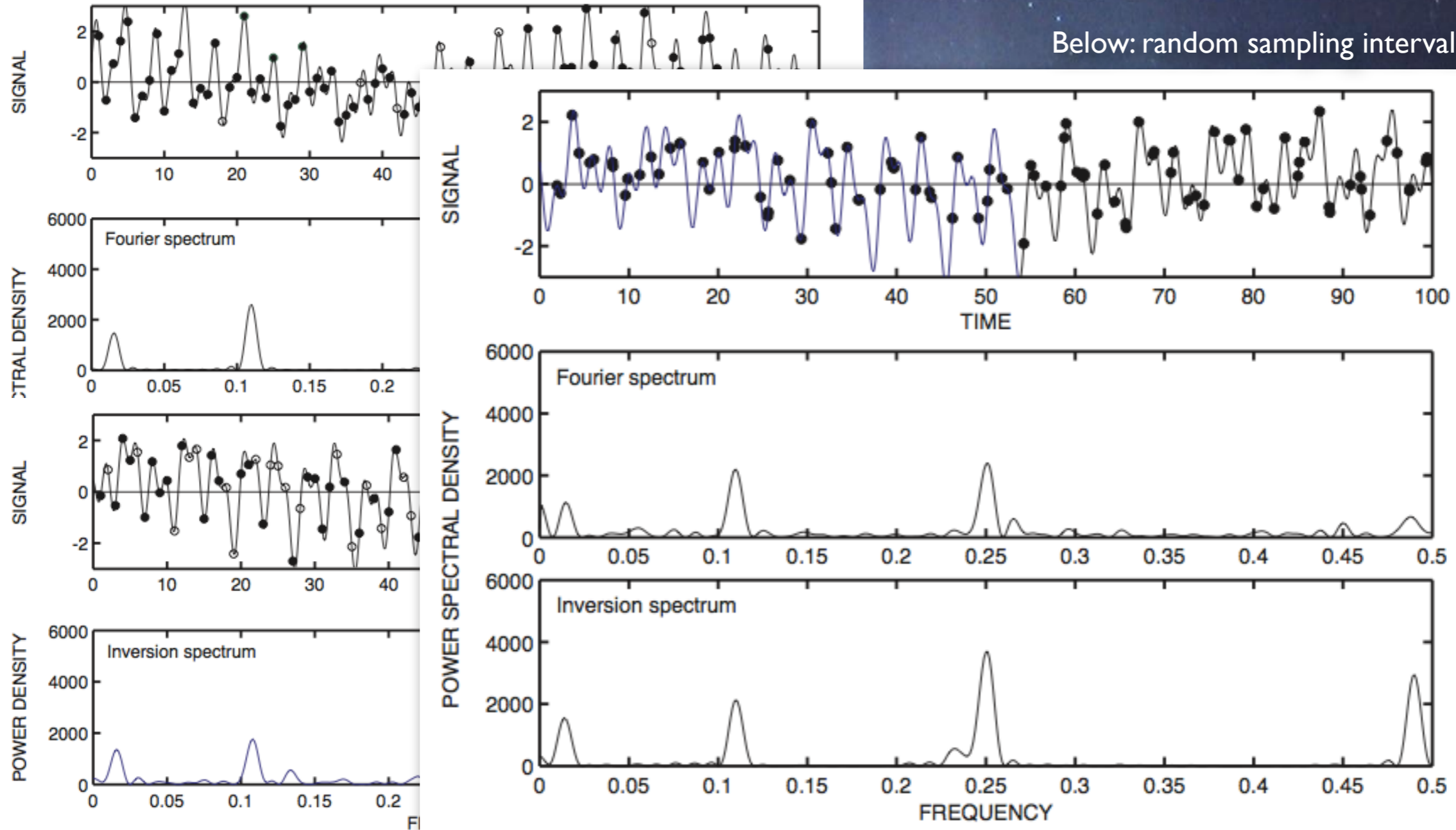
Signal Spectrum by Stochastic Inversion



Left: 100 pts for Fourier, 90 for inversion.
Above: 59 pts.

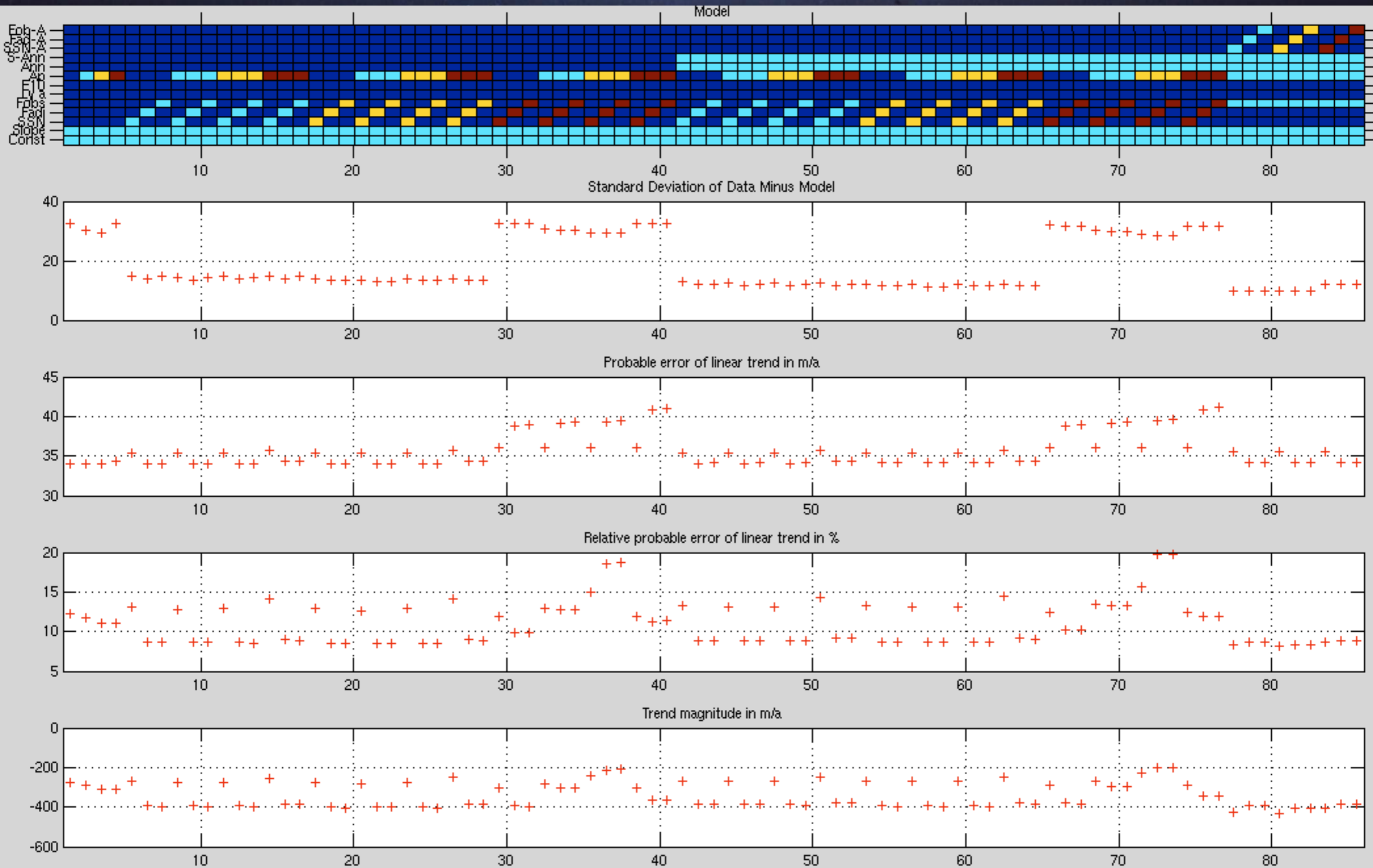
Signal Spectrum by Stochastic Inversion

Below: random sampling intervals.

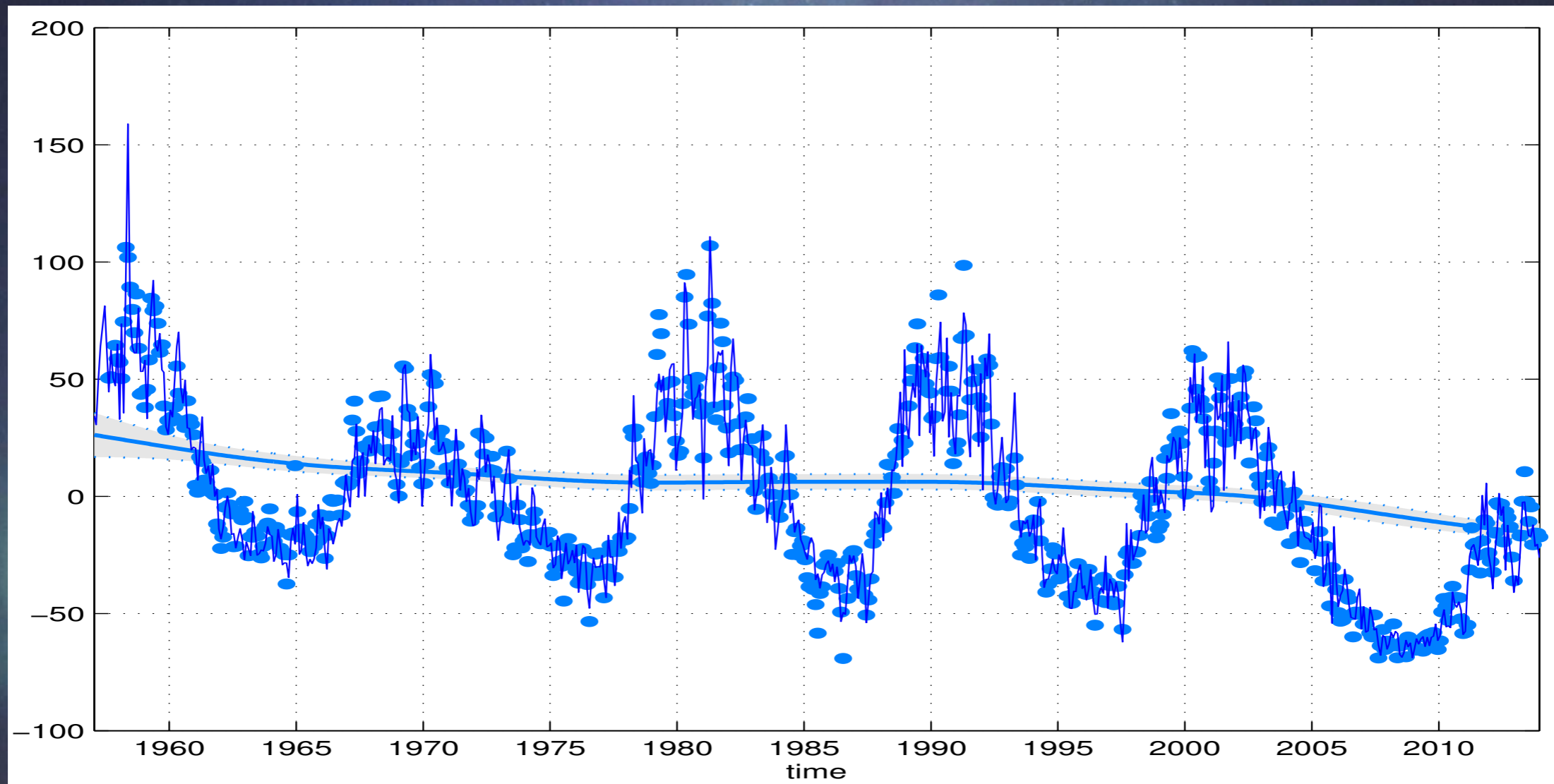


T. Nygrén and Th.Ulich, Calculation of signal spectrum by means of stochastic inversion, Ann. Geophys., 28, 1409-1418, 2010.

Sodankylä F2-layer peak height hmF2



Dynamic Linear Model



New approach using a dynamic linear model based on constant, trend, annual & semi-annual wave, as well as F10.7cm radio fluxes. Here, hmF2 is based on the same Dudeny (1974) computation as earlier plots. (Roininen, Ulich, and Laine, Cambridge (UK) Trend Workshop 2014)

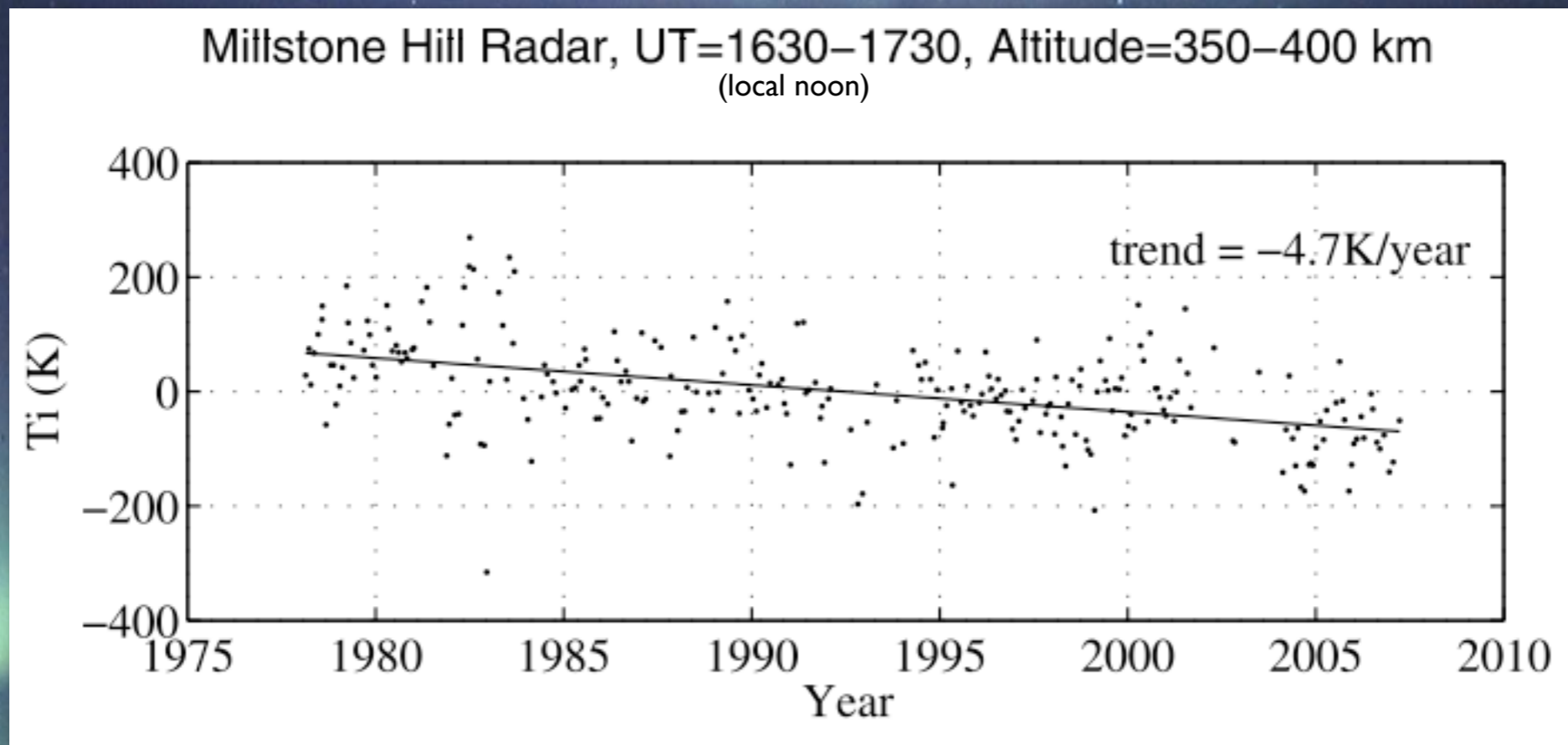
Conclusion

- This is pointless?
I don't think so...
...yet!

Trends in other Observations

Height in km	Method	Parameter	Trend per Year	Reference
75	Sounding rocket	Temperature	-0.6 K	Kokin and Lysenko, 1994
70	Sounding rocket	Temperature	-0.7 K	Golitsyn et al., 1996
60-70	Lidar	Temperature	-0.4 K	Hauchecorne et al., 1991
60	Sounding rocket	Temperature	-0.4 K	Golitsyn et al., 1996
60	Sounding rocket	Temperature	-0.33 K	Keckhut et al., 1999
50-60	Lidar	Temperature	-0.25 K	Aikin et al., 1991
50	Sounding rocket	Temperature	-0.25 K	Golitsyn et al., 1996
40	Sounding rocket	Temperature	-0.1 K	Golitsyn et al., 1996
30-60	Sounding rocket	Temperature	-0.17 K	Dunkerton et al., 1998
30-50	Sounding rocket	Temperature	-0.17 K	Keckhut et al., 1999
30	Sounding rocket	Temperature	-0.1 K	Golitsyn et al., 1996
25	Sounding rocket	Temperature	-0.1 K	Golitsyn et al., 1996
25	Sounding rocket	Temperature	-0.11 K	Keckhut et al., 1999

Direct F-Region Temperature



Long-term temperature trends in the ionosphere above Millstone Hill

J. M. Holt¹ and S. R. Zhang¹

GEOPHYSICAL RESEARCH LETTERS, VOL. 35, L05813, doi:10.1029/2007GL031148, 2008

Conclusion

(the last one, I promise!)

- Definitely, there's long-term change in the ionosphere and thermosphere!
- The enhanced greenhouse effect is probably a part of it.
- Other (unknown?) processes are involved.
- Solution in modelling?
- We don't understand what's going on.
- Student exercise: Find out!

Conclusion

(I lied to you!)

Ionosondes, originally deployed for monitoring ionospheric conditions for HF radio communication and for studying short-term events, are becoming useful in an environmental context.

They provide long-term measurements of our environment!

Do not discontinue atmospheric observations at a time of climate change!

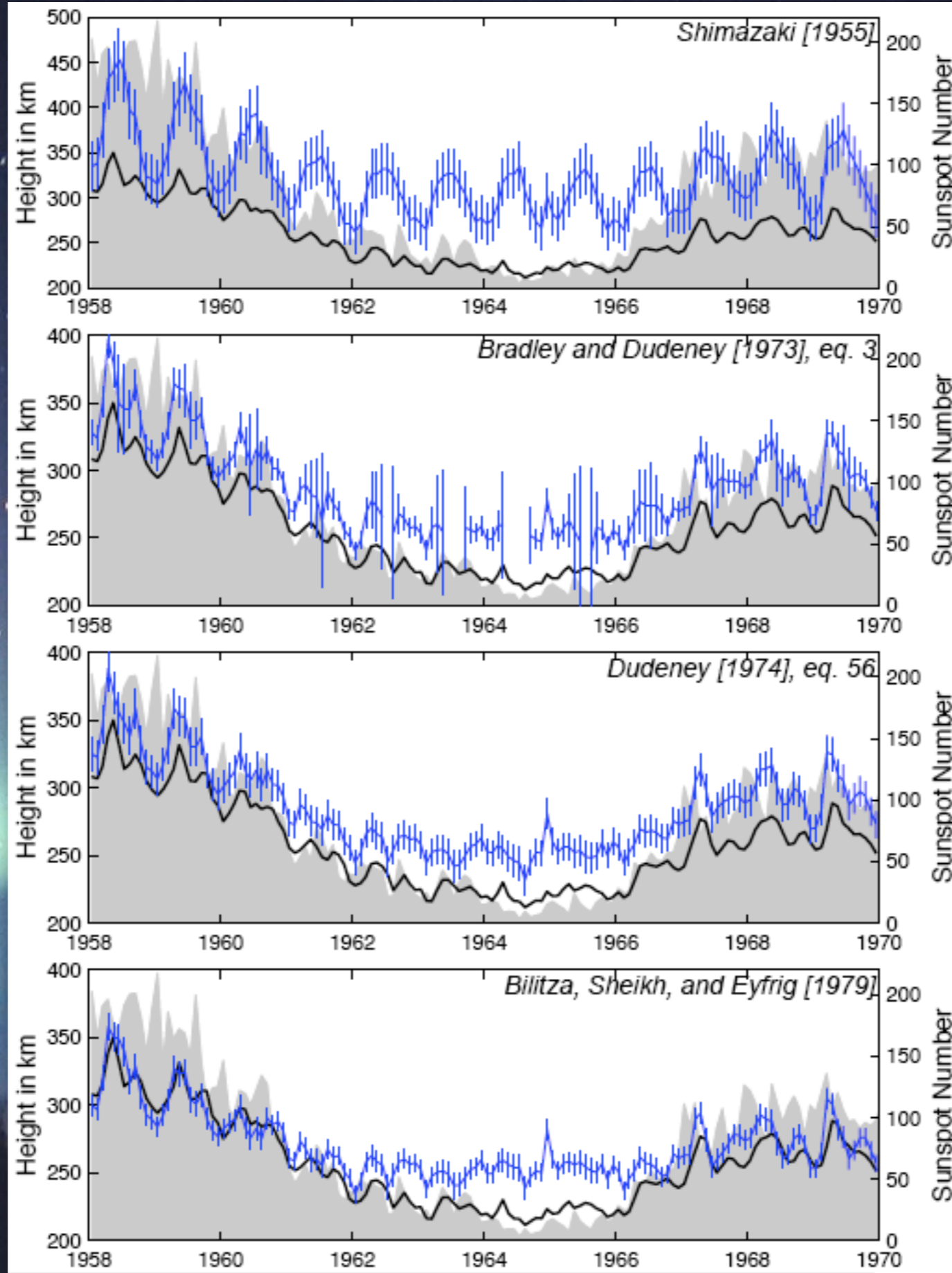


Photo: Thomas Ulich, Finland.



KIITOS!

hmF2 at Sodankylä



(hmF2: height of maximum
electron density)

Ionospheric Trends

Team	hmF2	foF2	foE
Bremer, 1992	-		
Givishvili et al., 1995		o	o
Ulich & Turunen, 1997	-		
Bencze & Poor, 1997	-		
Chandra et al., 1997		o	
Mahajan & Shastri, 1997		o	
Upadhyay & Mahajan, 1998	o	o	
Jarvis et al., 1998	- (+)		
Bremer, 1998	o		
Foppiano et al., 1999	o	-	
Sharma et al., 1999		-	
Ulich, 2000	o		
Mikhailov & Marin, 2000	geomag.	geomag.	
Mikhailov & Marin, 2001	geomag.	geomag.	
Alfonsi et al., 2001		-	
Ortiz de Adler et al., 2002	-		
Hall & Cannon, 2002	-	-	
Danilov, 2002		-	
Bencze, 2002	- (+)		
Mikhailov et al., 2002	geomag.	geomag.	
Alfonsi et al., 2002		-	
Clilverd et al., 2003	-		
Mikhailov & de la Morena, 2003			geomag.
Danilov, 2003		-	
Xu et al., 2004	o	o	o
Cannon et al., 2004	-	-	

F2 Region

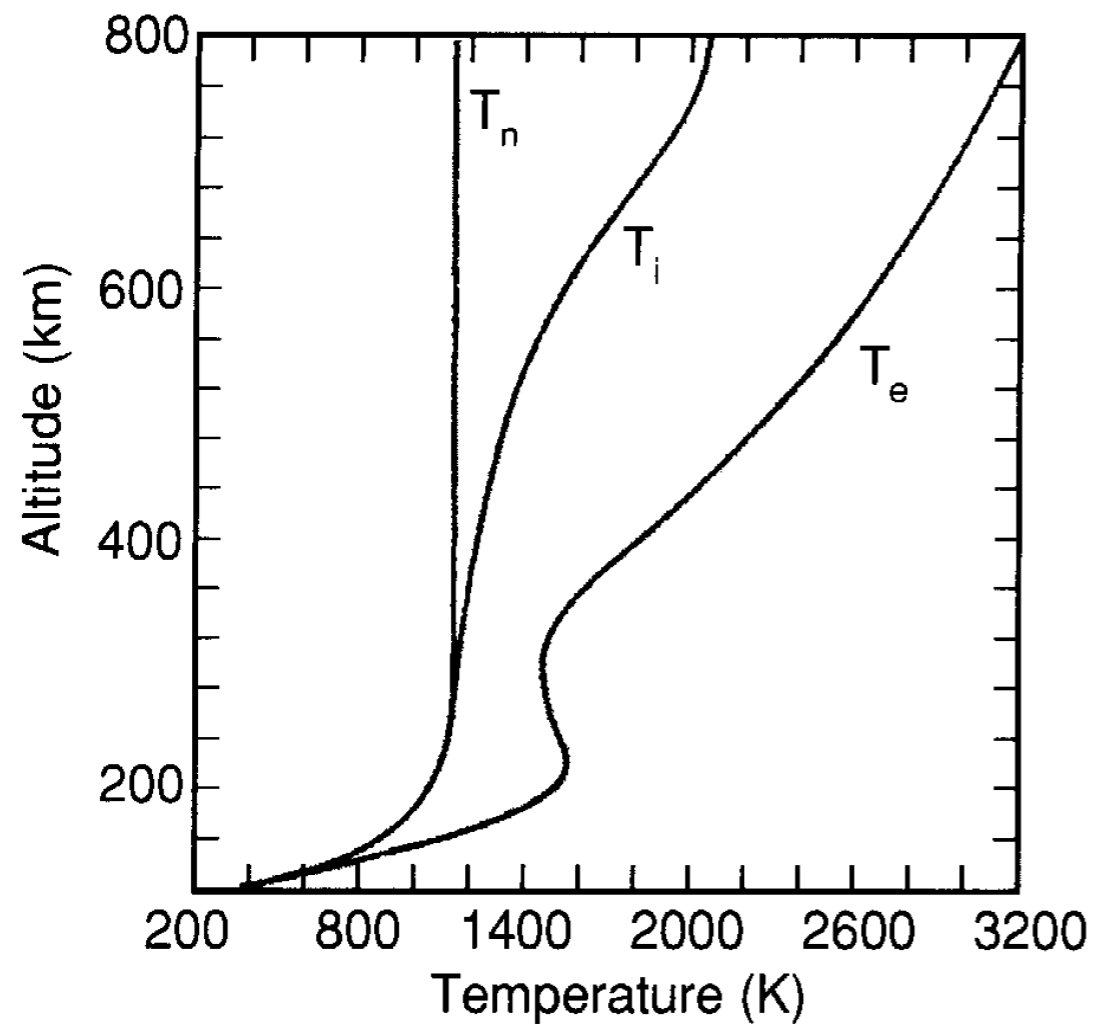
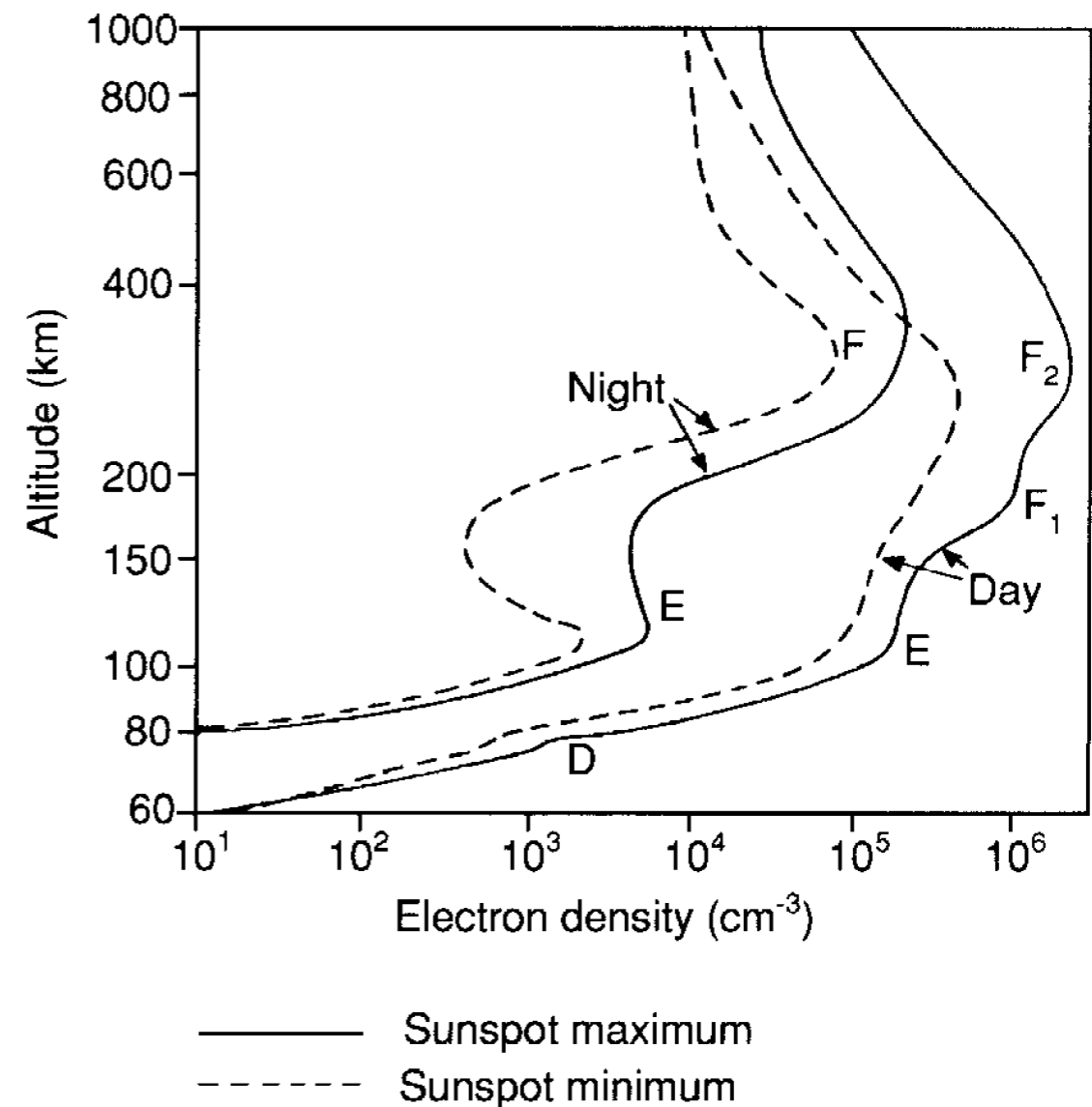
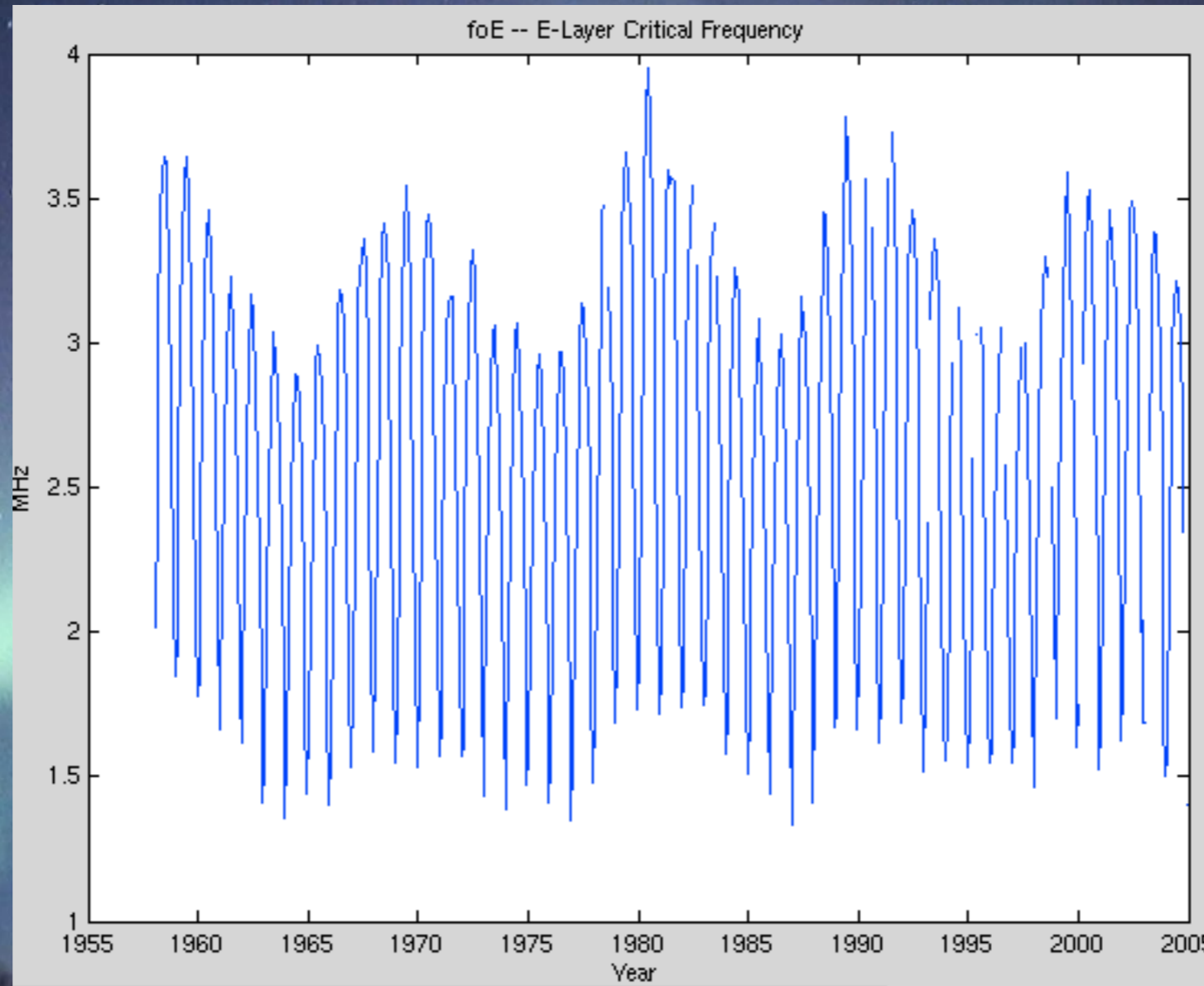


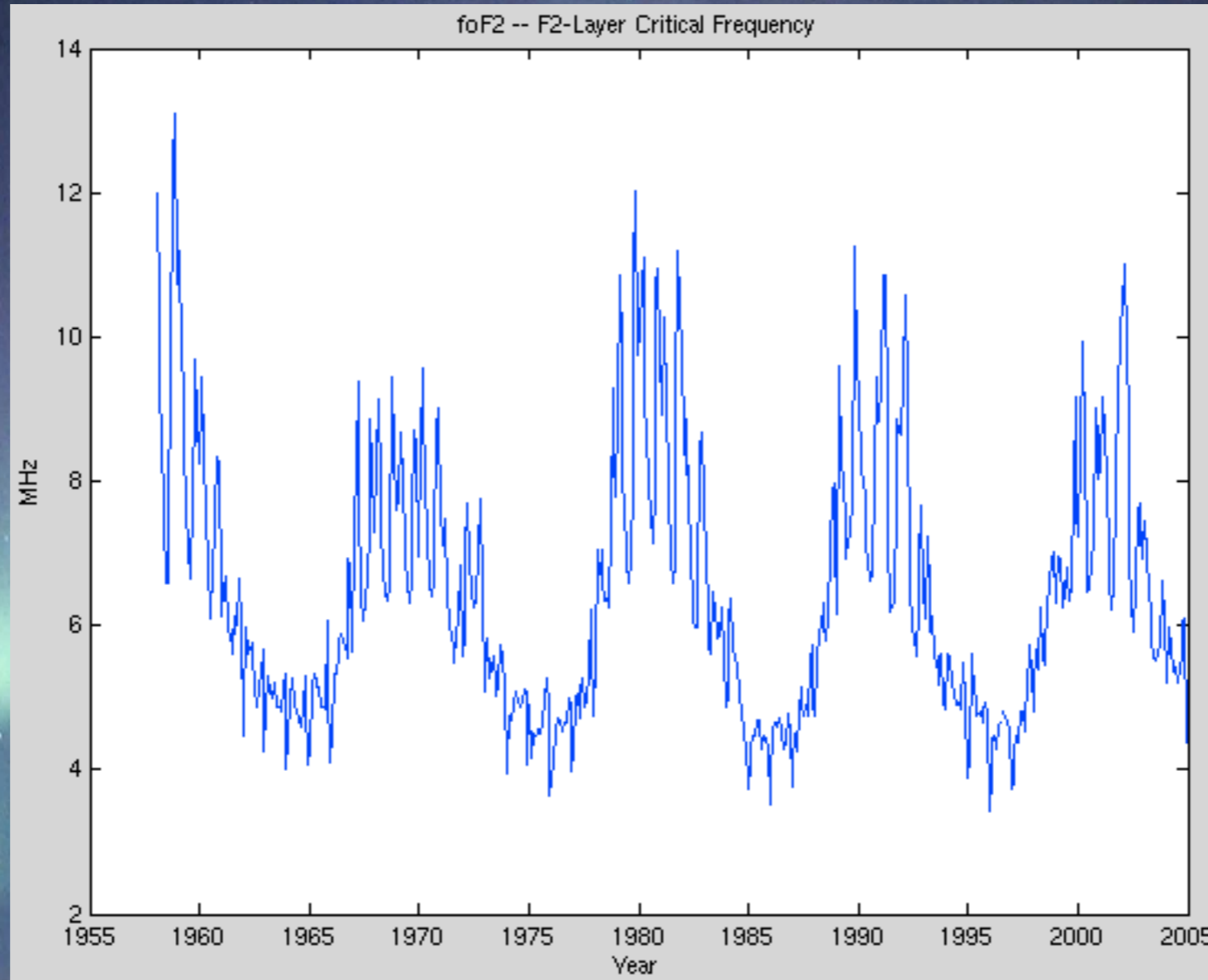
Figure 10.12 Calculated ionospheric temperature profiles.
(From *Roble*.⁹)



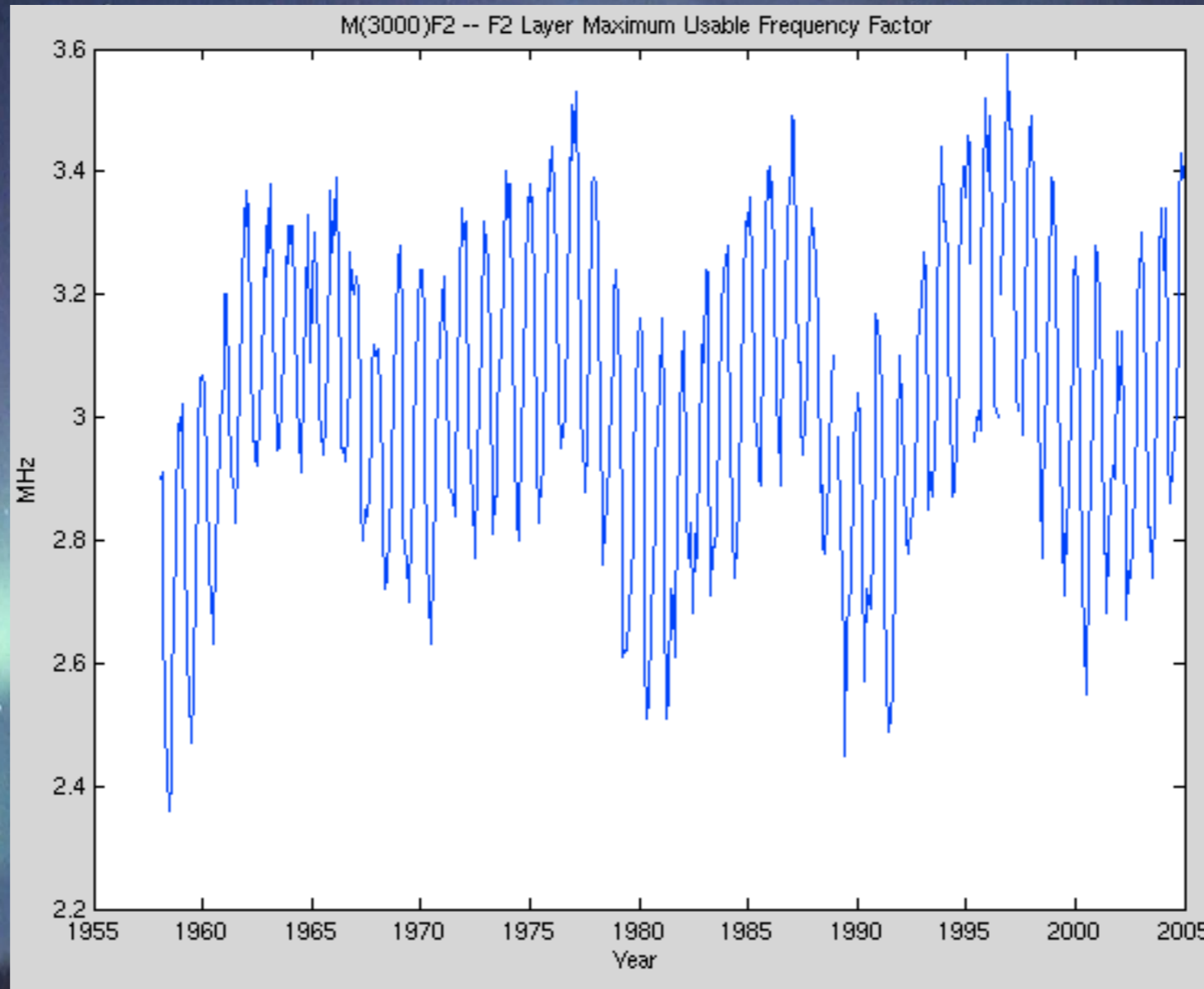
E.g.: foE at Sodankylä



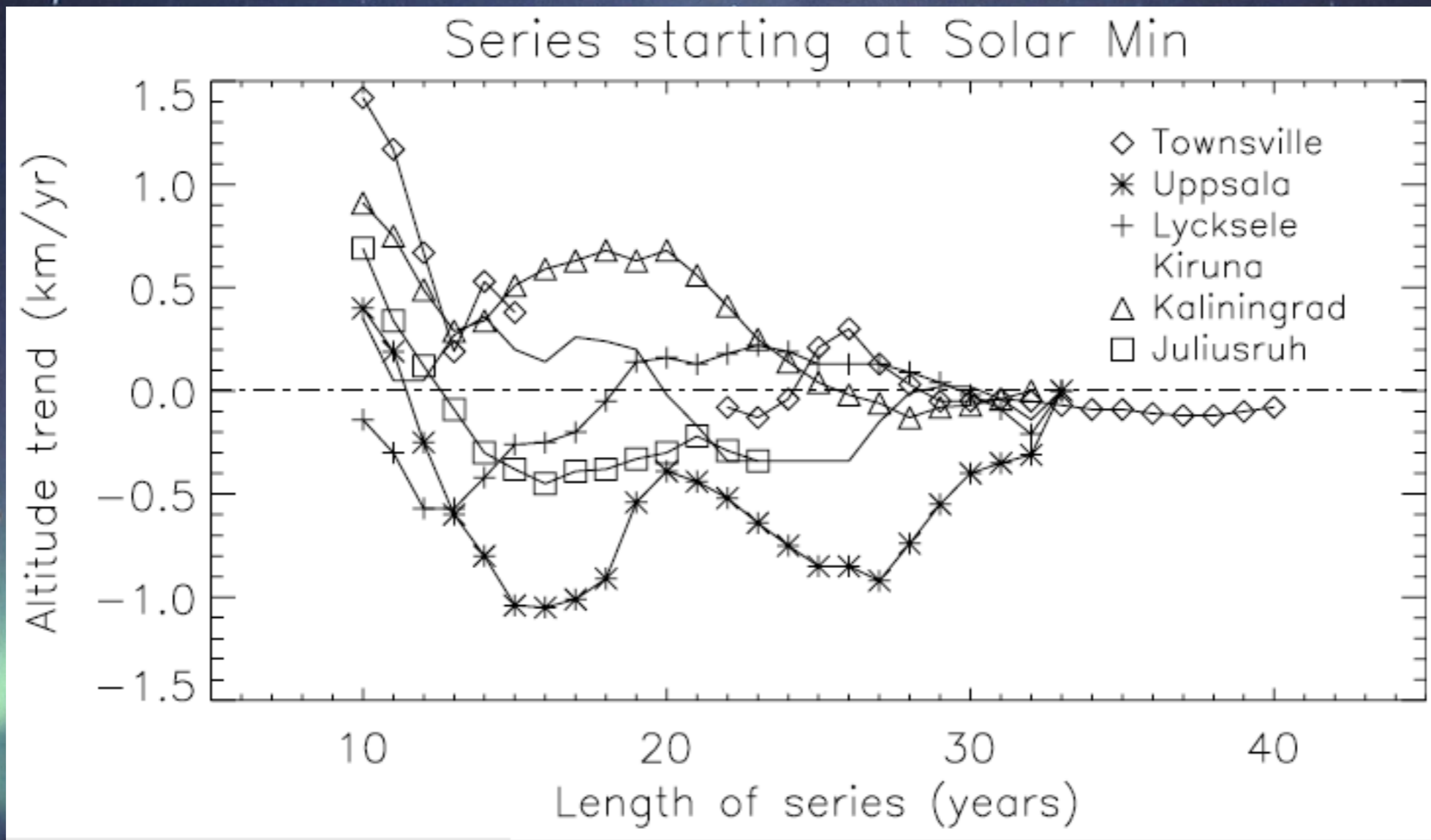
Example: foF2 at Sodankylä



E.g.: M(3000)F2 at Sodankylä

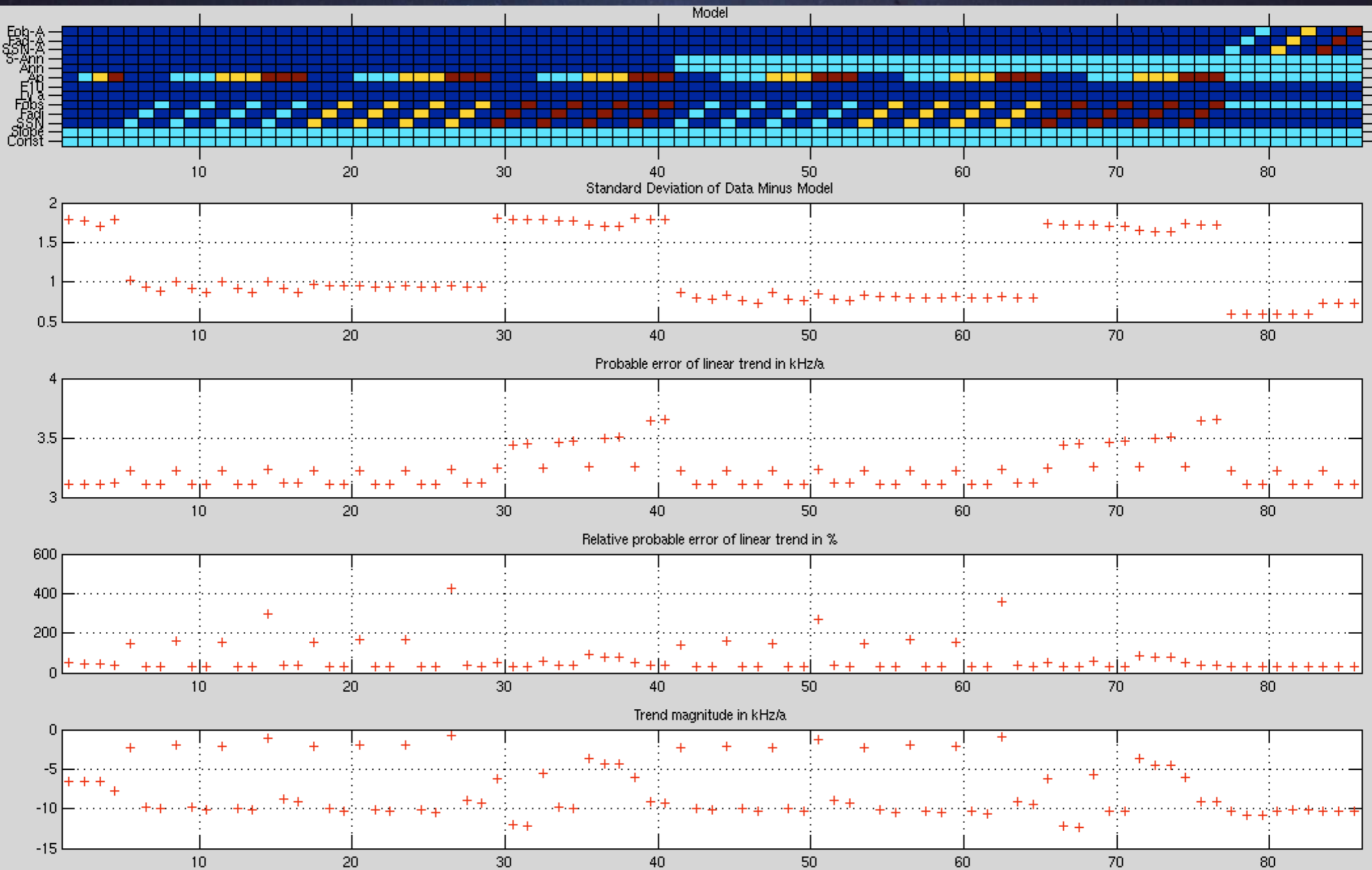


Ringing



From Clilverd et al., 2003.

Sodankylä F2-layer critical frequency foF2



The Problem

“It should be stressed that different authors use different approaches to extract long-term trends from the ionospheric observations and the success of analysis depends to a great extent on the method used. The useful ‘signal’ is very small and the ‘background’ is very noisy, so special methods are required to reveal a significant trend in the observed [...] variations.”

[Mikhailov & Marin, Ann. Geophys. 18, 653, 2000]

Problems I

- Type of data used by various authors:
 - hourly
 - 3-hourly (like geomagnetic indices)
 - daily (selection of hours or averages of a certain time of day like noon (10-14LT))
 - monthly (unphysical, months are of different length)
 - seasonal (averages of certain months)
 - annual

Problems II

- Low-pass filtering:
 - often a running mean filter is employed to reveal underlying overall behaviour
 - some authors use polynomial fits instead
- How can we ensure that the filtered data still represent the physical behaviour of the observed property?
- “Smooth to death” - one can make anything correlate.

Known components

- The temporal behaviour of a given ionospheric time series contains a number of known components:
 - solar activity variations (11/22-year cycles)
 - geomagnetic activity
 - annual (seasonal) cycle
 - semi-annual cycle
 - (non-linear) combinations of the above

Unknown components

- The known components have to be removed from the time series in order to reveal the unknown components, which make up the variation of the residual:
 - changes of atmospheric chemical composition (greenhouse effect)
 - changes of Earth's magnetic field
 - changes of thermospheric winds (dynamics)
 - measurement errors
 - what else???

Problems III

- How to remove solar activity?
 - Sinusoid
 - Sunspot Number
 - Group Sunspot Number
 - F10.7 radio fluxes
 - observed
 - adjusted to 1 A.U.
 - solar Lyman α index
 - E10.7 proxy from Solar2000
 - lower resolution than ionospheric data, i.e. smoothed versions

Problems IV

- What about geomagnetic activity?
 - Which index? aa, ak, Ak, ap, Ap, K, Kp?
 - Which representation? 3-hourly? Smoothed?
 - Some argue that including geomagnetic activity leads to increased noise only.

Problems V

- Which method should be used for trend determination?
 - multi-step removal of known components
 - single-step removal by multi-parameter fitting
- The error propagation through the multi-step method is very difficult to estimate.
- What to do with gaps in the data? This is crucial for historic geophysical data sets.

Problems VI

- What are the errors ε_i of the measurements?
 - accuracy of foE 0.05 MHz ?
 - accuracy of foF2 0.10 MHz ?
 - accuracy of M(3000)F2 0.05 ?
- ... but these are only scaling requirements, errors are likely to be larger!

Problems VII (hmF2)

- The height of the F2-layer peak (hmF2) is (usually) not routinely scaled.
- It can be estimated empirically.
- Several methods have been derived in the past.
- Which method should be used?
- The method depends on the ionosonde location.

Problems VIII

- What about the errors ε_j of the F2-layer peak height h_mF2 ?
 - need to compute error propagation through the empirical expressions
 - tedious, but not difficult
 - fortunately the computer takes care of the actual calculations

Problems IX

- Without removal of cyclic components, the observed trend depends upon the phase of the cyclic components in the data.
- Removal helps, but due to noise, the cyclic components cannot be removed entirely.
- Even after reducing the data, the trend might still depend upon the phase.

A photograph of the aurora borealis (Northern Lights) in a dark night sky. The aurora is visible as a bright, greenish-white glow that curves across the sky. The background is a deep blue night sky filled with numerous stars. At the bottom of the image, the dark silhouette of a forest of trees is visible against the horizon.

Is this hopeless?

- I don't think so.

A photograph of the aurora borealis (Northern Lights) in a dark night sky. The aurora is visible as a bright, greenish-white glow that curves across the sky. The background is a deep blue night sky filled with numerous stars. At the bottom of the image, the dark silhouette of a forest of trees is visible against the horizon.

Is this hopeless?

- I don't think so -- yet.

Is this hopeless?

- I don't think so -- yet.
- But indeed, "special methods are required..."
- Identical reference data given to many teams to compare methods: paper submitted.
- Work continues...

Solution



Solution

4th IAGA/ICMA/CAWSES Workshop on
Long-Term Changes and Trends in the Atmosphere

Sodankylä, Finland

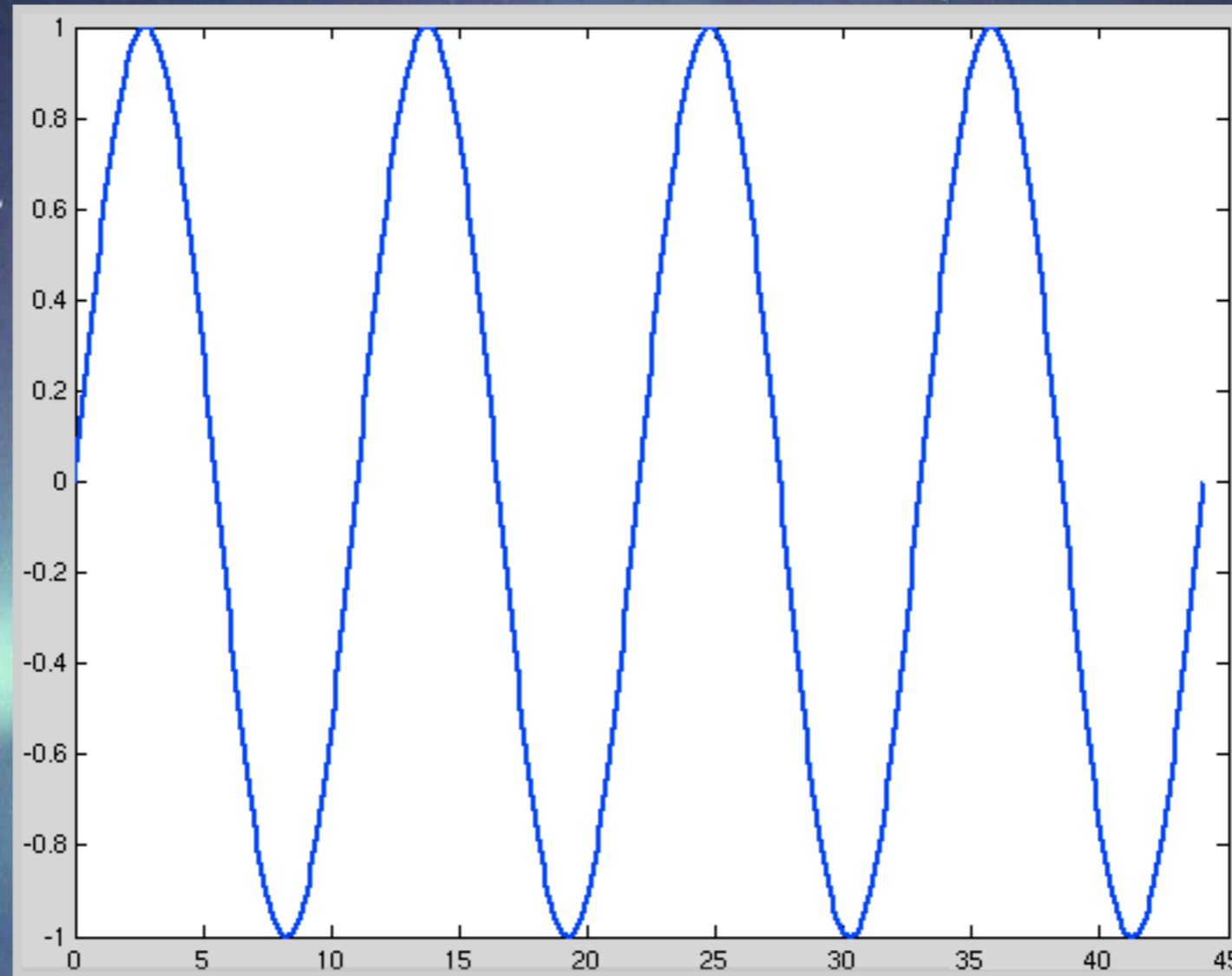
4th to 8th September 2006

Welcome!



Thank you!

E.g.: 11-year running mean



Errors of unknowns

The inverse problem can be solved by means of Singular Value Decomposition (SVD). Any matrix can be expressed as a product of two orthogonal matrices and a diagonal matrix:

$$\mathbf{B} = \mathbf{U} \cdot \mathbf{W} \cdot \mathbf{V}^T$$

Orthogonal means:

$$\mathbf{V}^T \cdot \mathbf{V} = \mathbf{1}$$

Therefore:

$$\mathbf{x} = \mathbf{V} \cdot \mathbf{W}^{-1} \cdot (\mathbf{U}^T \cdot \mathbf{b})$$

The errors of the unknowns are already contained in this solution:

$$\varepsilon^2(x_i) = \sum_{j=1}^M \left(\frac{V_{ji}}{w_{ii}} \right)$$

No problem, let's try!

- For the critical frequencies, let's choose 1 MHz as the error for all measurements.
- We have a computer, so let's try all(?) possible models!

Sodankylä E-layer critical frequency foE

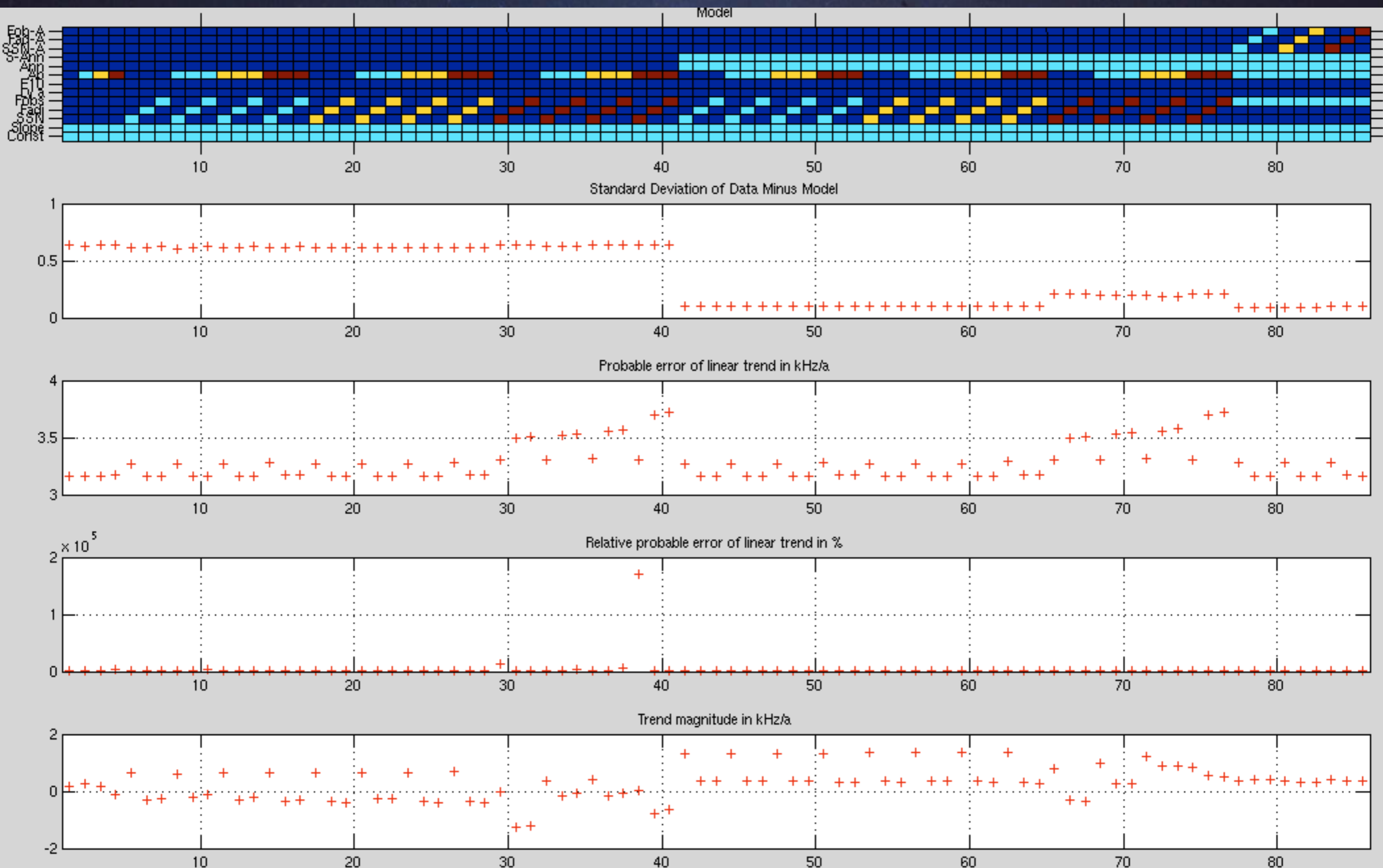
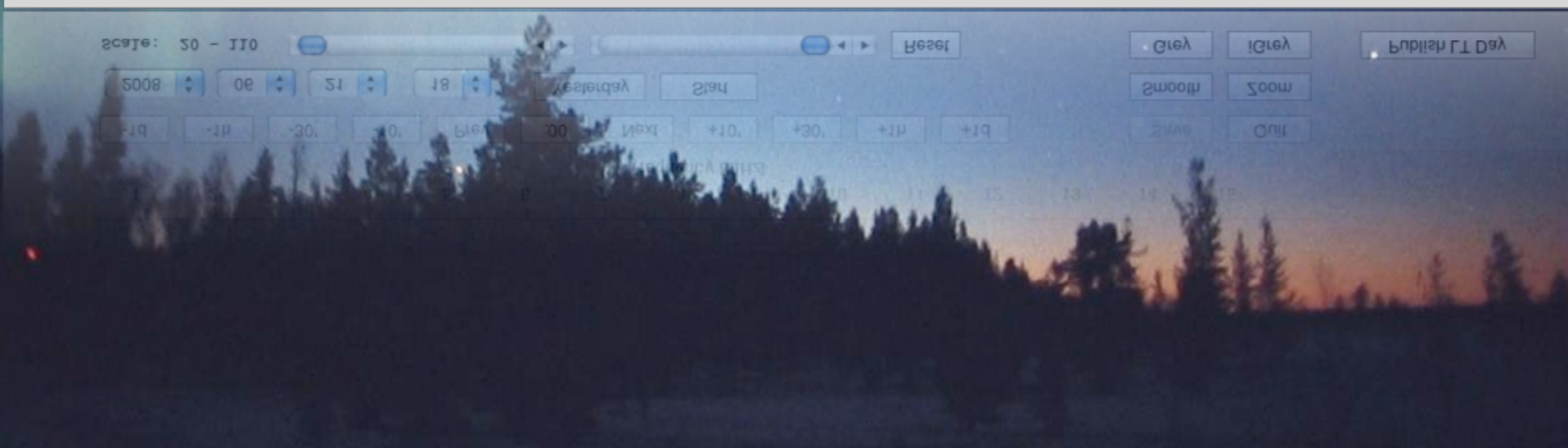
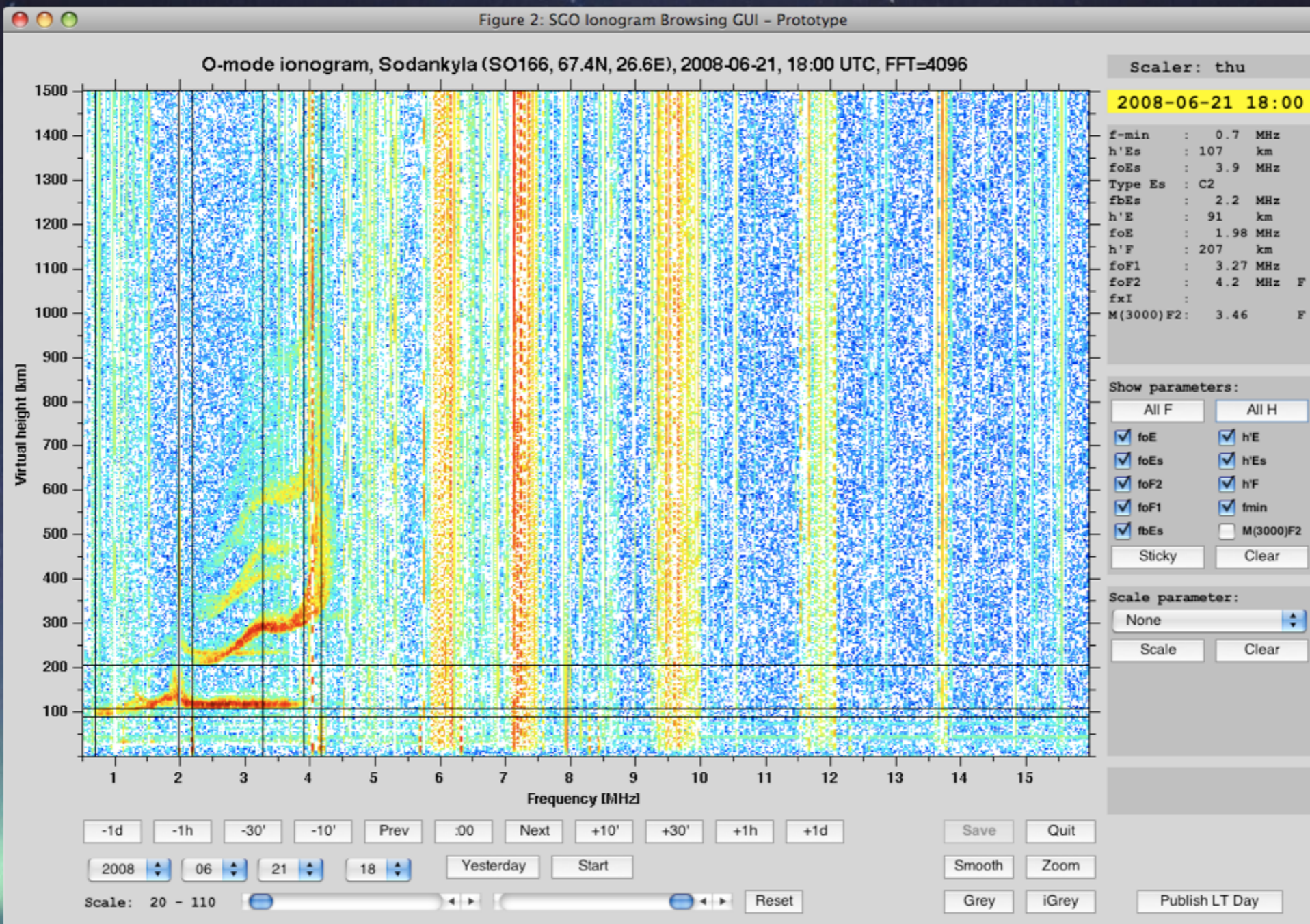
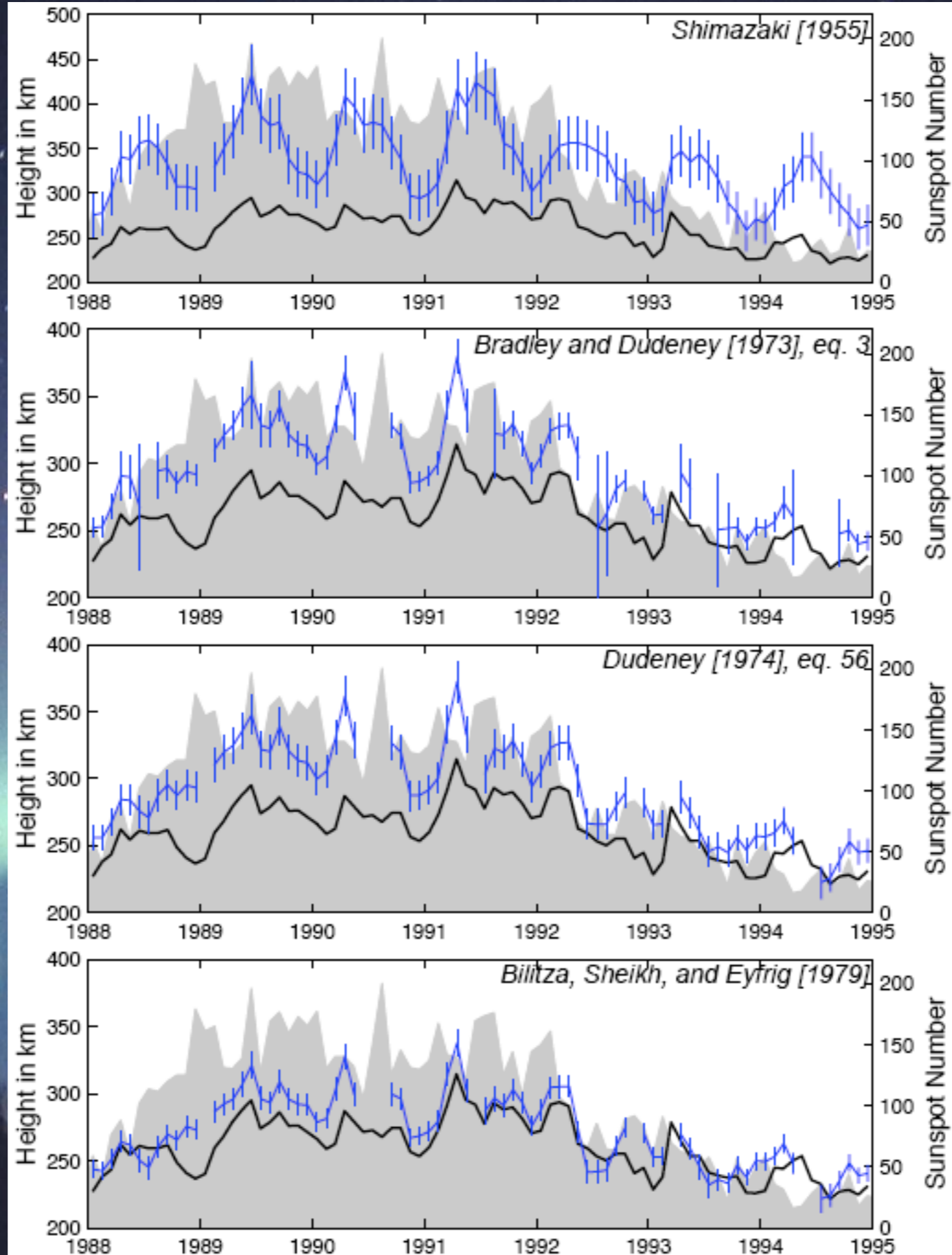


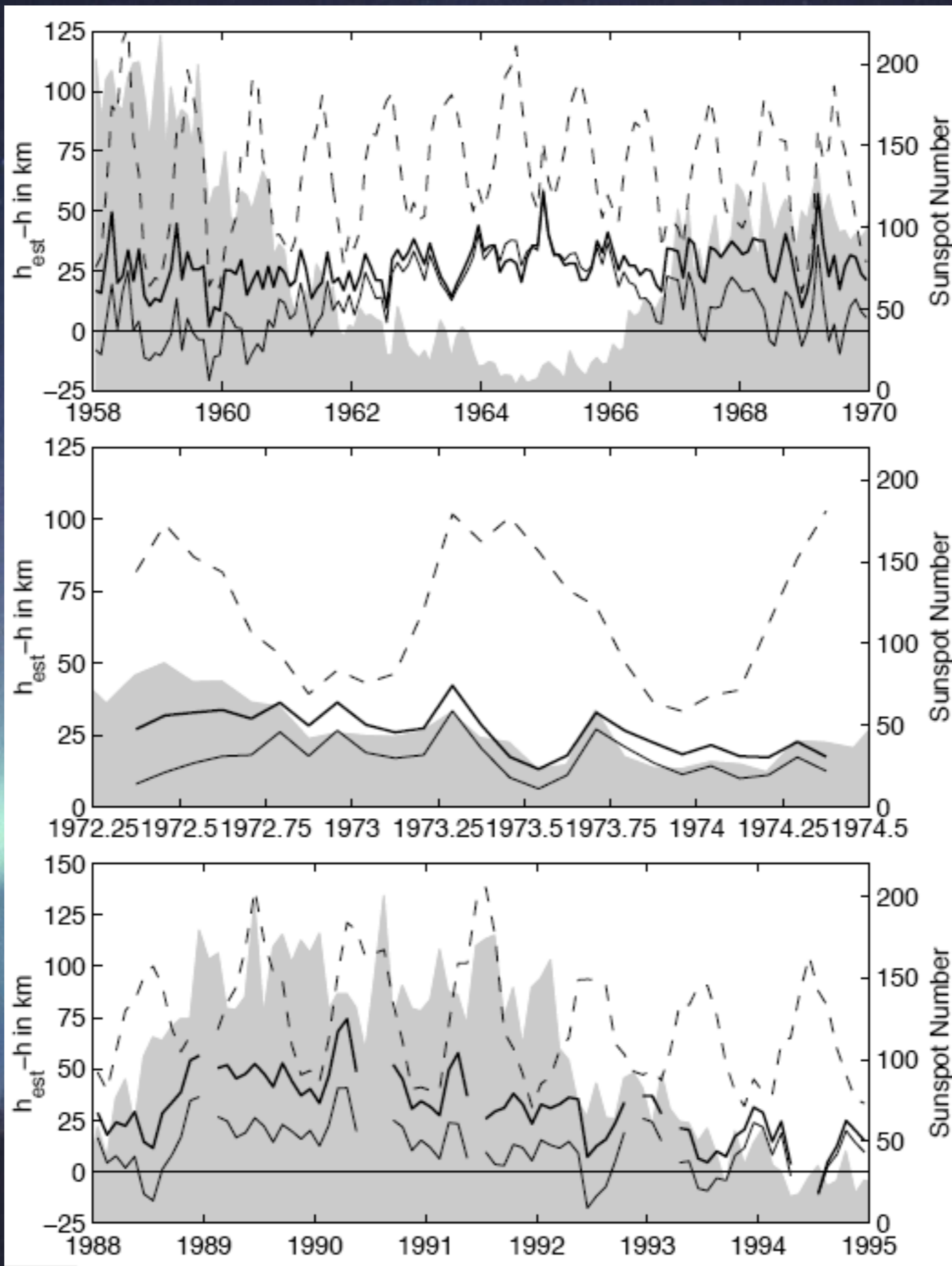
Figure 2: SGO Ionogram Browsing GUI - Prototype



hmF2 at Sodankylä

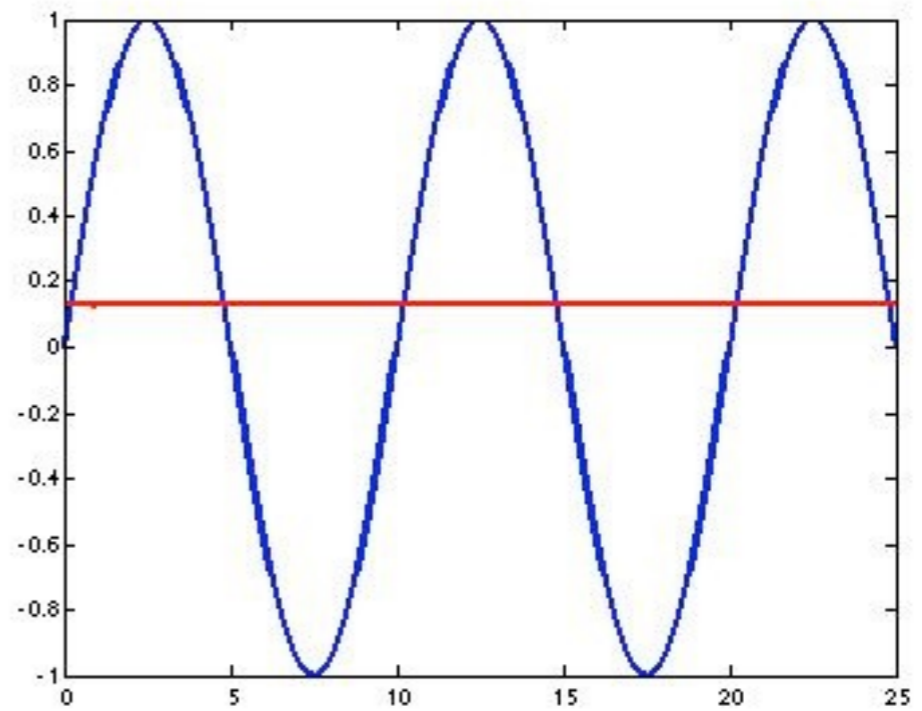
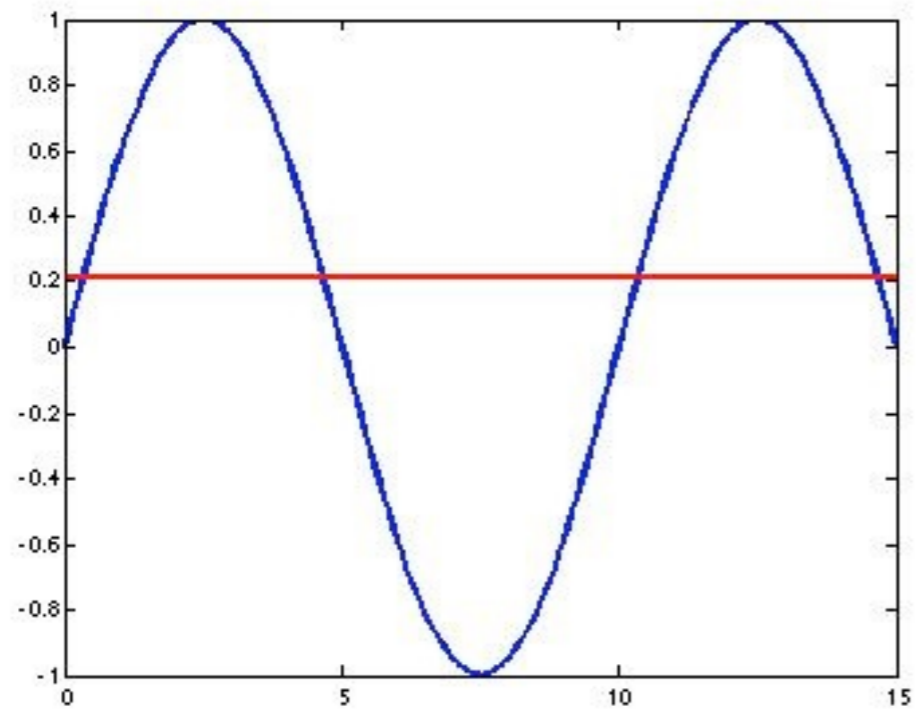
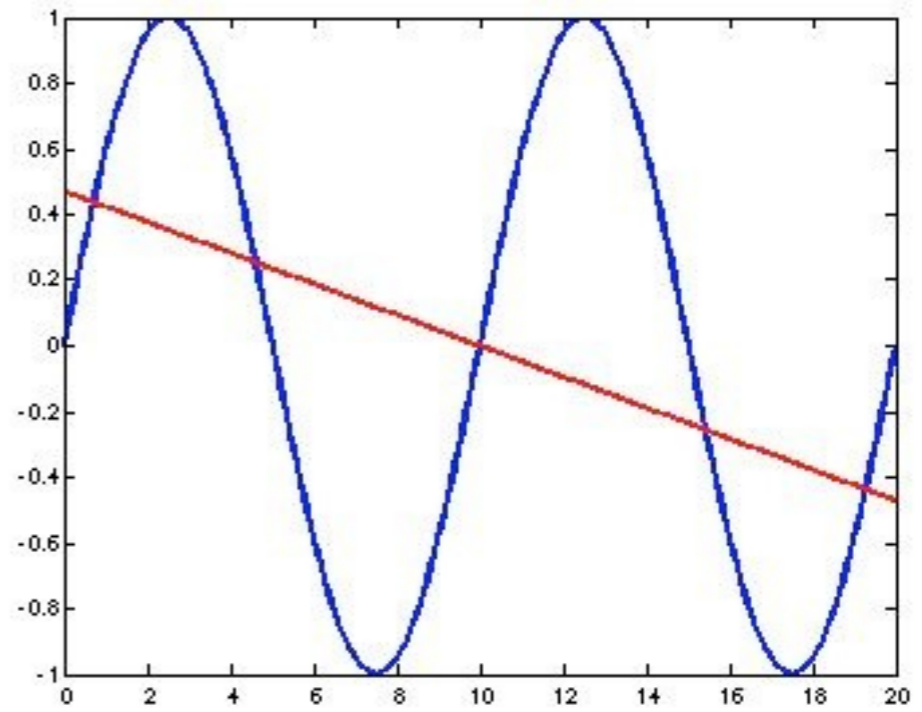
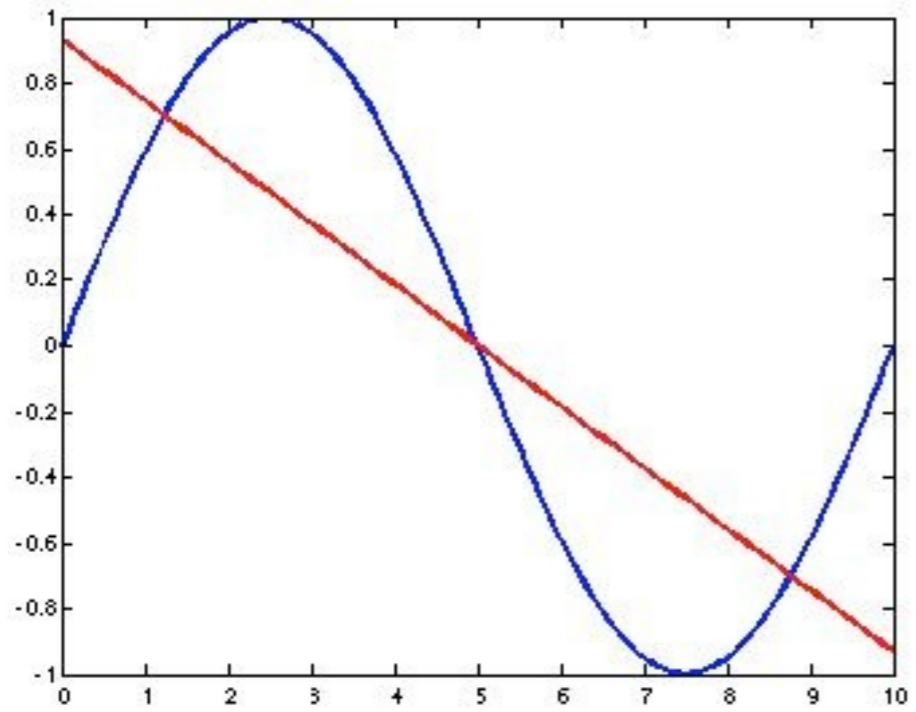


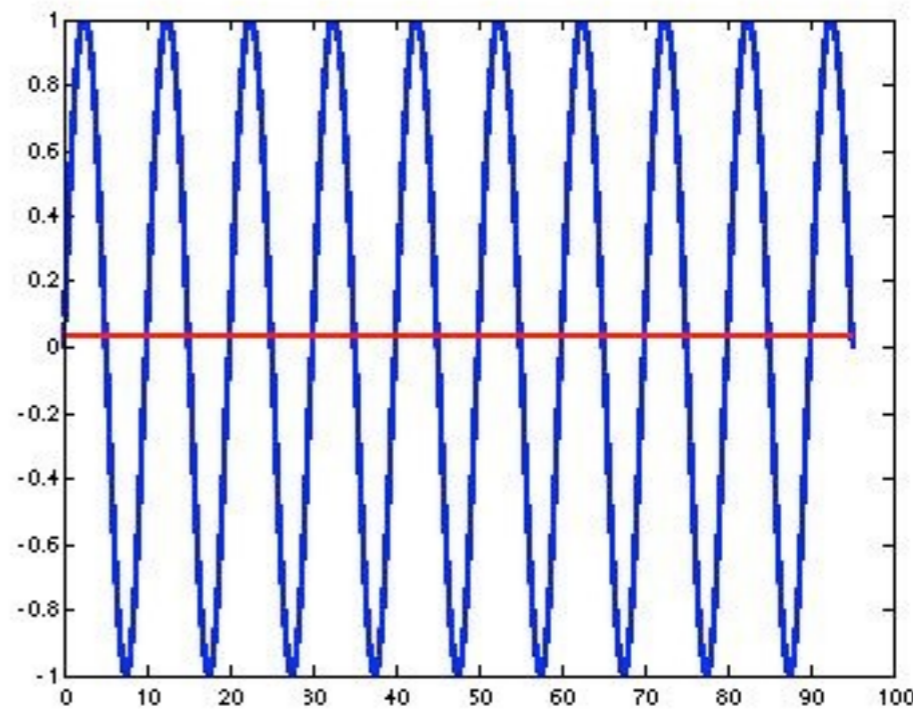
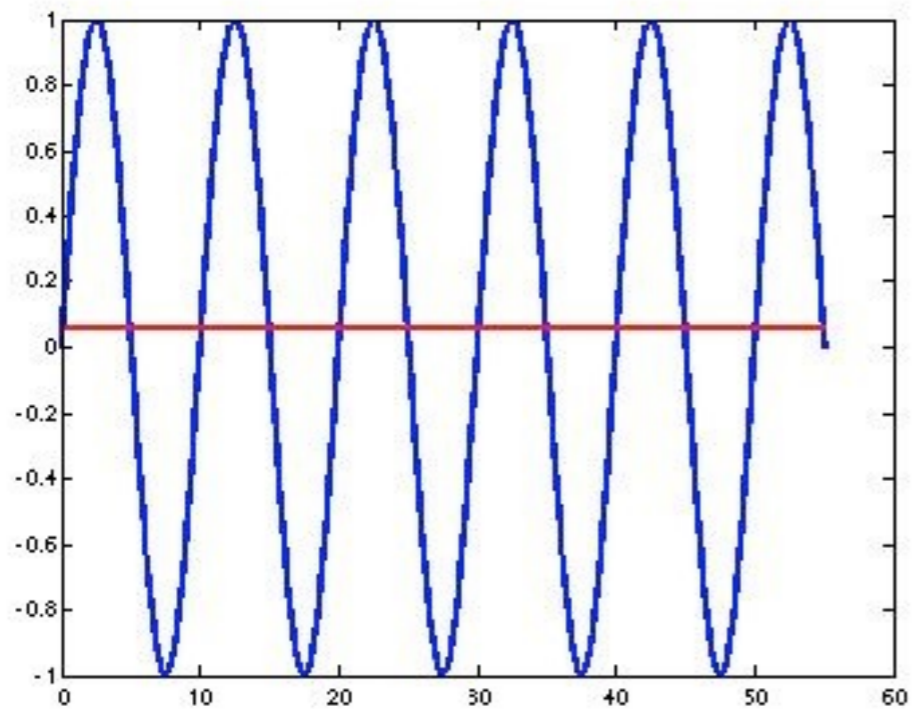
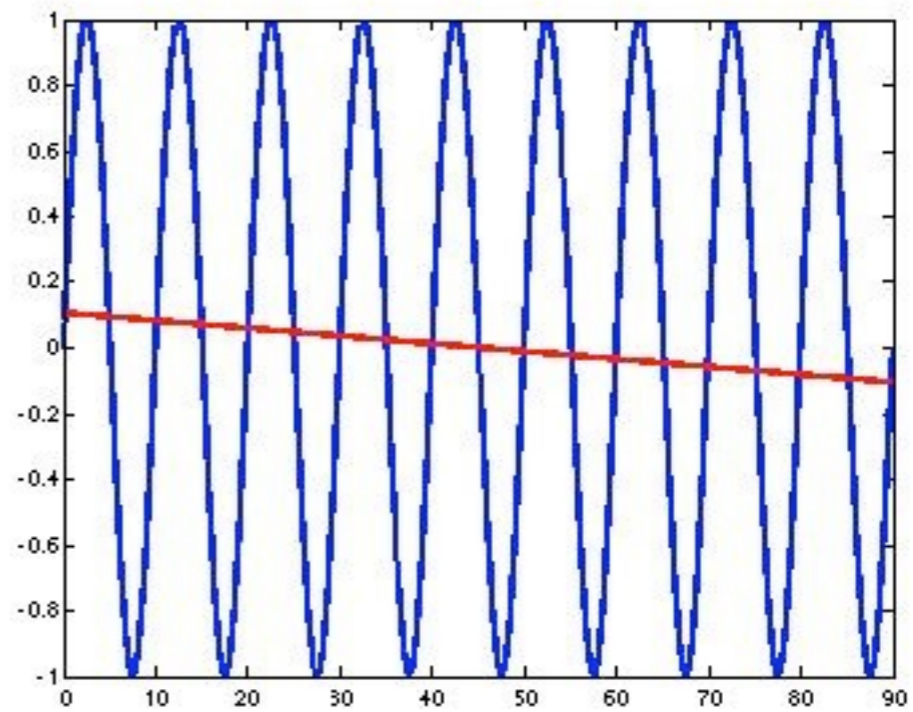
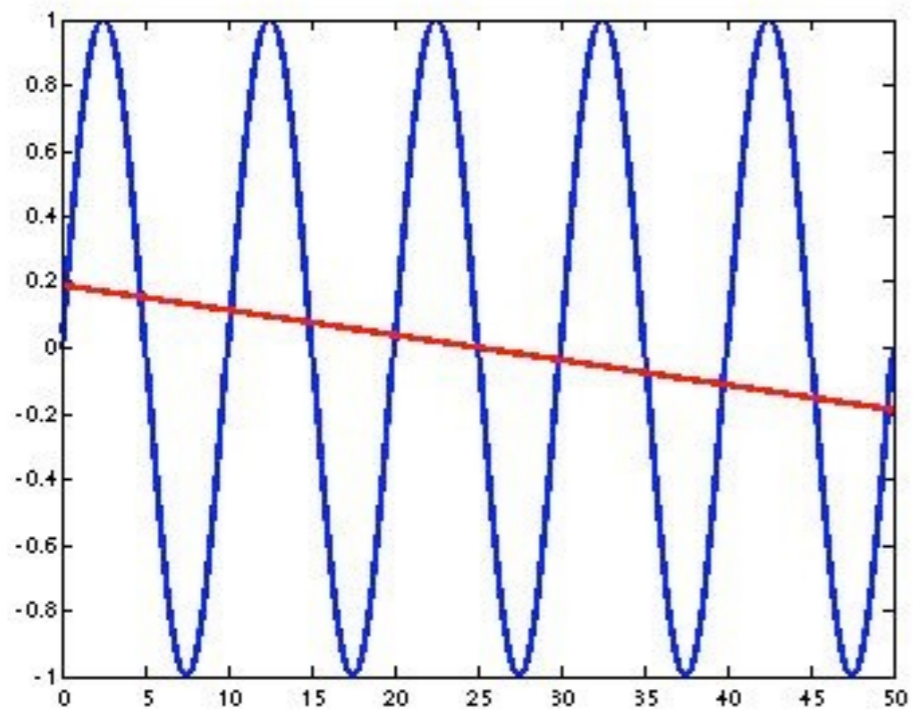
hmF2
minus
real-height
at
Sodankylä



No problem, let's try!

- For the ionosonde of Sodankylä (and this will most likely be different for your ionosonde station!), the method of Dudeney (1974, eq. 56) is the most appropriate.
- Here I've been more optimistic with the errors.





Solutions I

- Indeed, “special methods are required...”
- Be careful when using (low-pass) filters!
- Observed F10.7 radio fluxes seem to be a good proxy for solar activity (maybe E10.7 is better?).
- A single-step multi-parameter fit does the job best.

Solutions II

- Errors are information, too, and thus should be included in the fit. What are reasonable error limits for the data at hand?
- For hmF2, it is crucial to find an empirical method, which works for the specific ionosonde site (location). This needs testing of the formulae against real-height analysis!

Solutions III

- Using variance of residual for searching for a good model looks like a good idea, but increasing number of base functions (degrees of freedom) will at some point always lead to a better fit, but it might not make sense physically.
- The Ringing Method can be used to predict the length of the time series needed to derive a trend.
- Moreover, it can be used for quality control!