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Corresponding Author : Prof. Sandra Chapman (sandrac@astro.warwick.ac.uk)

Organization: Warwick Univ./ Radcliffe, Harvard Univ

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Title: Recurrence plots- an information theoretic approach to solar-terrestrial physics

Abstract:

There is considerable interest in developing methods for quantifying and exploiting the existence of recurrent patterns within space plasma data. The existence of such patterns implies some degree of predictability, but characterizing this is often difficult: observational data may be sparse and have unsuitably low signal-to-noise ratio. In addition, the physical processes that generate the data may not possess time-stationary properties. One method which deals with these problems is recurrence plot analysis. This generic technique involves constructing a 2D graph of dots, the coordinates of which represent the positions in time of repeated sequences within an observed time series. Recurrence plots provide a powerful visualisation of timeseries, revealing the extent of non-time-stationarity and patterns at a glance. They can also provide quantitative measures of the properties of the underlying system, such as Lyapunov exponents and entropies. Statistical methods can then be applied to quantify the predictability of the system. This paper describes the application of these techniques to the AE index, a time series of magnetic measurements at high geomagnetic latitude, which reflects geomagnetic enhancements in ionospheric currents caused by magnetospheric activity. We next apply concepts from Shannon's information theory to questions of coupling and causality in the near-Earth plasma environment. At issue is the effect of the solar wind, as measured by the WIND spacecraft, on the dynamics of the Earth's magnetosphere, as measured by the AE Index. We concentrate on the particular problem of synchronising orbital and ground-based measurements with respect to an unknown and variable solar-wind propagation delay time from the spacecraft's position to the Earth. Various methods for estimating this delay time exist, and are compared here. We use the Shannon mutual information to quantify their degree of success. This technique also enables us to identify the flow of information from the solar wind into the magnetospheric system, quantify it, and visualize contributions to it using recurrence plots.

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Keywords: recurrence plots, information theory, nonlinear time series analysis, geomagnetic activity