

## Stochastic process priors and satellite era field modelling

Chris Finlay, Nils Olsen, Nicolas Gillet, Dominique Jault & Lars Tøffner-Clausen

# A prelude: between CHAMP and Swarm

- ▶ CHAMP data available until September 2010, Swarm still not launched.....

# A prelude: between CHAMP and Swarm

- ▶ CHAMP data available until September 2010, Swarm still not launched.....
- ▶ No vector satellite observations available for about 3 years.

# A prelude: between CHAMP and Swarm

- ▶ CHAMP data available until September 2010, Swarm still not launched.....
- ▶ No vector satellite observations available for about 3 years.
- ▶ What else is there?

# A prelude: between CHAMP and Swarm

- ▶ CHAMP data available until September 2010, Swarm still not launched.....
- ▶ No vector satellite observations available for about 3 years.
- ▶ What else is there?
- ▶ Good old Ørsted is still providing some scalar data!

# A prelude: between CHAMP and Swarm

- ▶ CHAMP data available until September 2010, Swarm still not launched.....
- ▶ No vector satellite observations available for about 3 years.
- ▶ What else is there?
- ▶ Good old Ørsted is still providing some scalar data!
- ▶ And the observatories (some now reporting quasi-definitive data)

# Ørsted scalar data availability 2011-2013

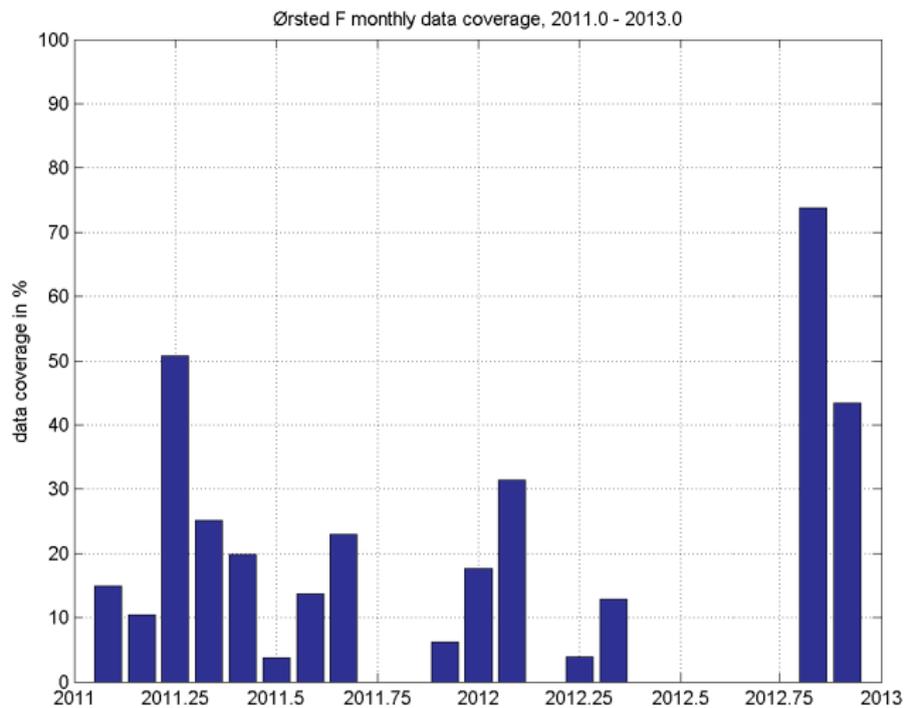


Fig 1: Availability of OER scalar data 2011-2013.

# A simple test field model

- ▶ Data: Ørsted scalar 2011-2013, CHAMP vect 2010, revised OMM 2010-2013.

# A simple test field model

- ▶ Data: Ørsted scalar 2011-2013, CHAMP vect 2010, revised OMM 2010-2013.
- ▶ Quiet time selection criteria as for CHAOS models.

# A simple test field model

- ▶ Data: Ørsted scalar 2011-2013, CHAMP vect 2010, revised OMM 2010-2013.
- ▶ Quiet time selection criteria as for CHAOS models.
- ▶ 6th order splines for SH up to degree 16, 0.5yr knot spacing.

# A simple test field model

- ▶ Data: Ørsted scalar 2011-2013, CHAMP vect 2010, revised OMM 2010-2013.
- ▶ Quiet time selection criteria as for CHAOS models.
- ▶ 6th order splines for SH up to degree 16, 0.5yr knot spacing.
- ▶ Third time derivative regularization.

# A simple test field model

- ▶ Data: Ørsted scalar 2011-2013, CHAMP vect 2010, revised OMM 2010-2013.
- ▶ Quiet time selection criteria as for CHAOS models.
- ▶ 6th order splines for SH up to degree 16, 0.5yr knot spacing.
- ▶ Third time derivative regularization.
- ▶ Static field to SH degree 50. External field to degree 2.

# Ørsted scalar quiet-time data used

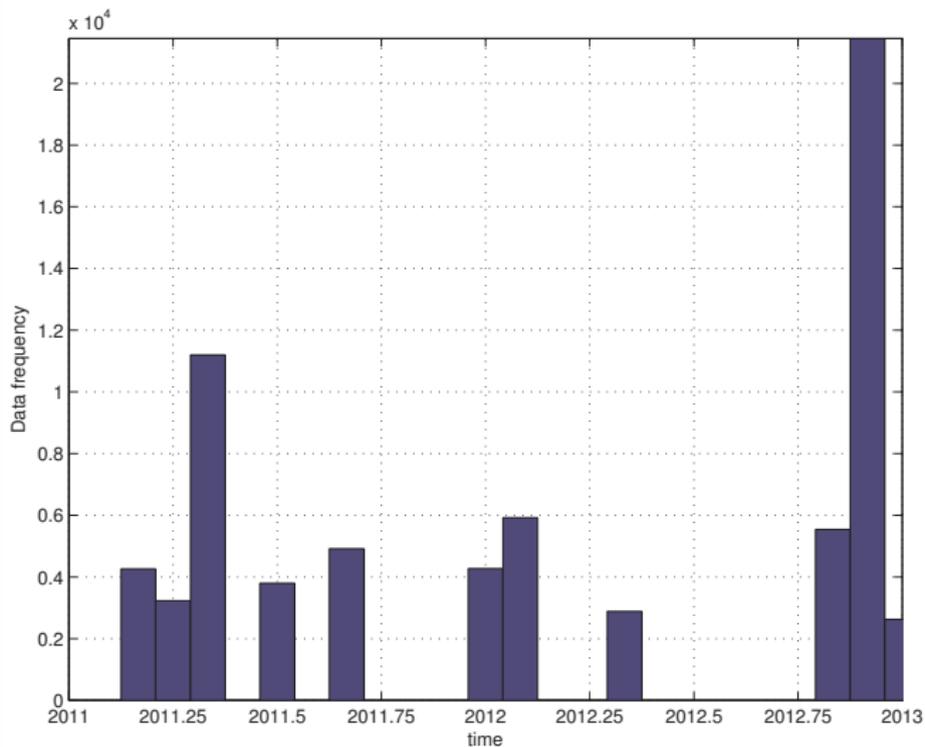


Fig 2:Radial field at the core surface, truncated at degree 13. model.

# Core surface field in 2012.9

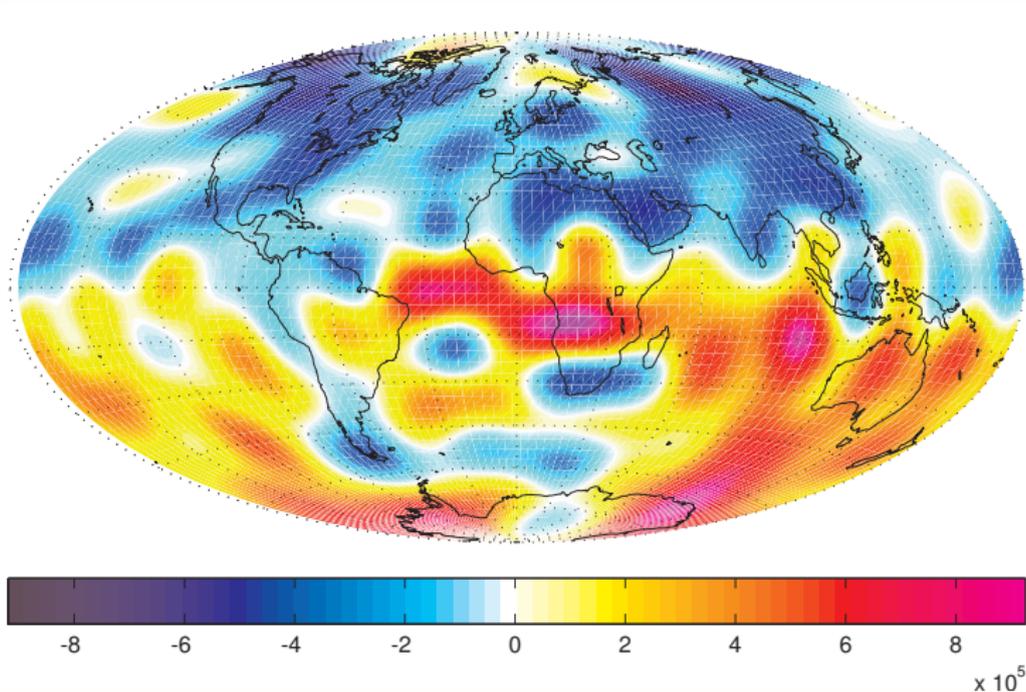


Fig 3:OER scalar data quiet time data used for 2011-2013 model.

# SV and SA spectrum at core surface in 2012.9

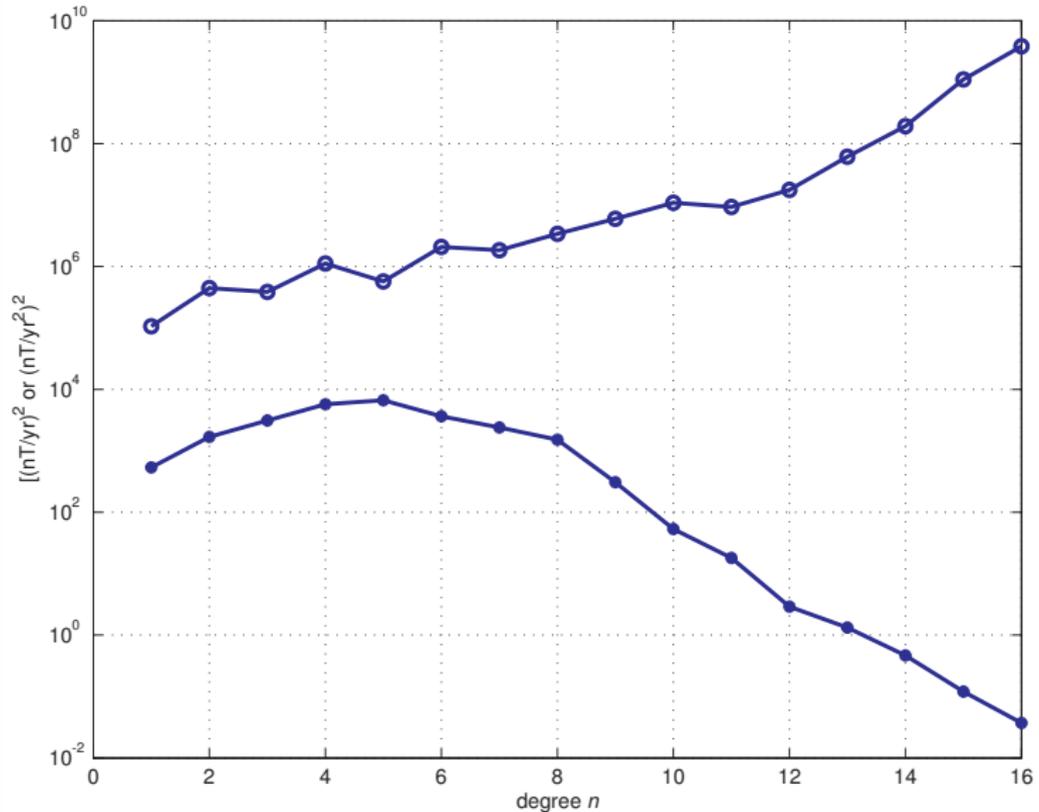


Fig 4:SV and SA spectrum for 2012.9.

# SV of selected coefficients

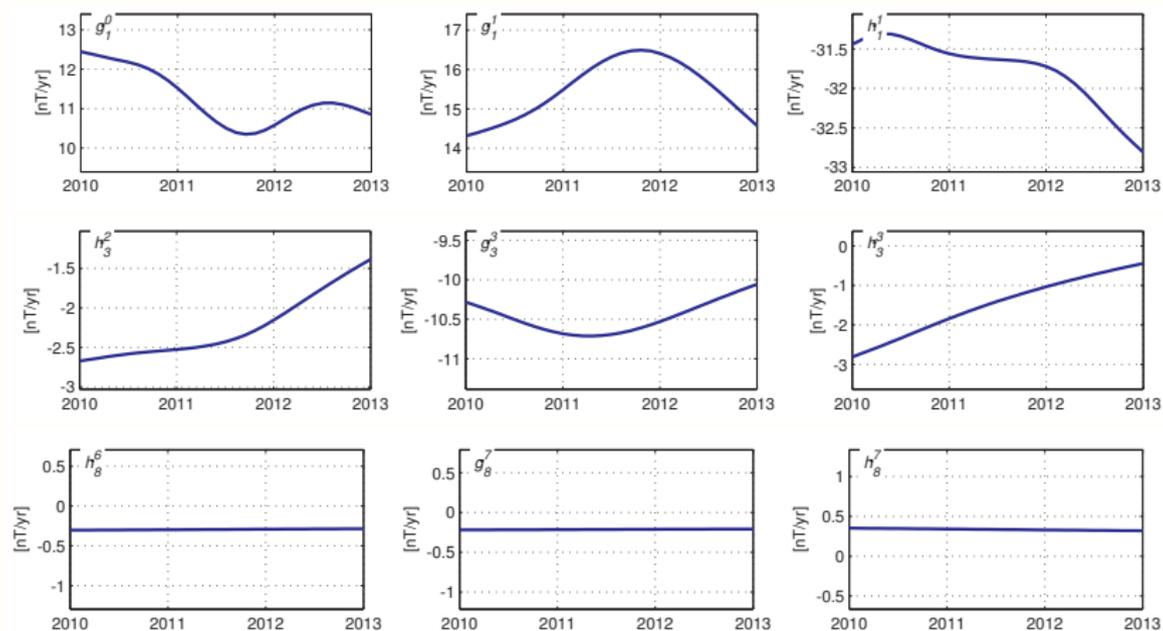
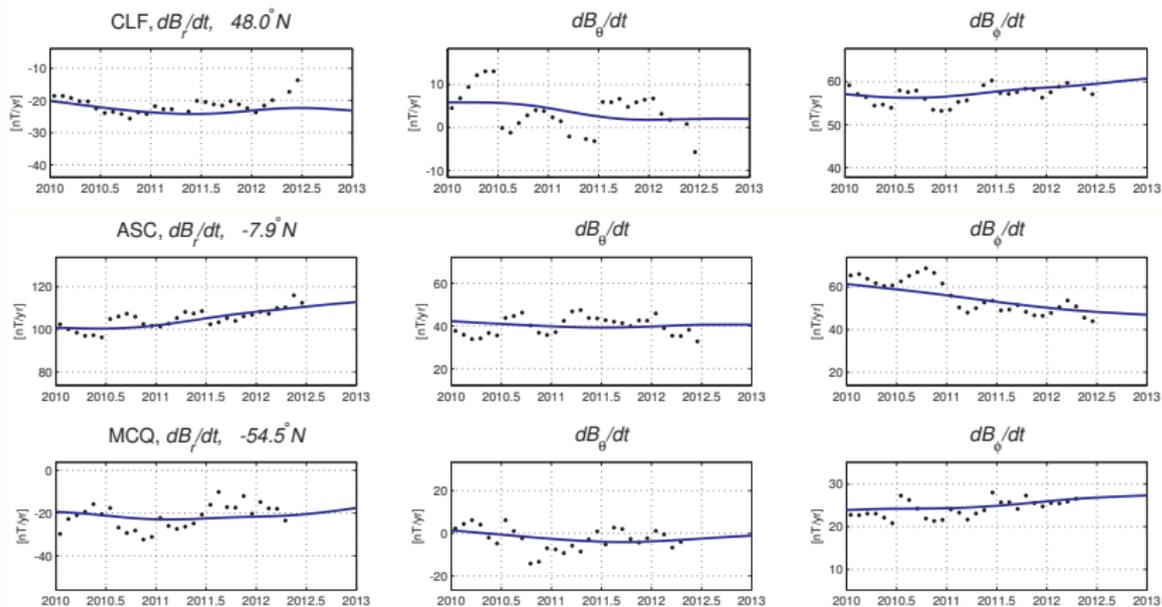


Fig 5: SV for selected Gauss coefficients

# Fit to observatory monthly means



**Fig 6:** Fit of time-dep model to revised observatory monthly means. Components are plotted in dipole co-ordinates.

# Residuals - histogram

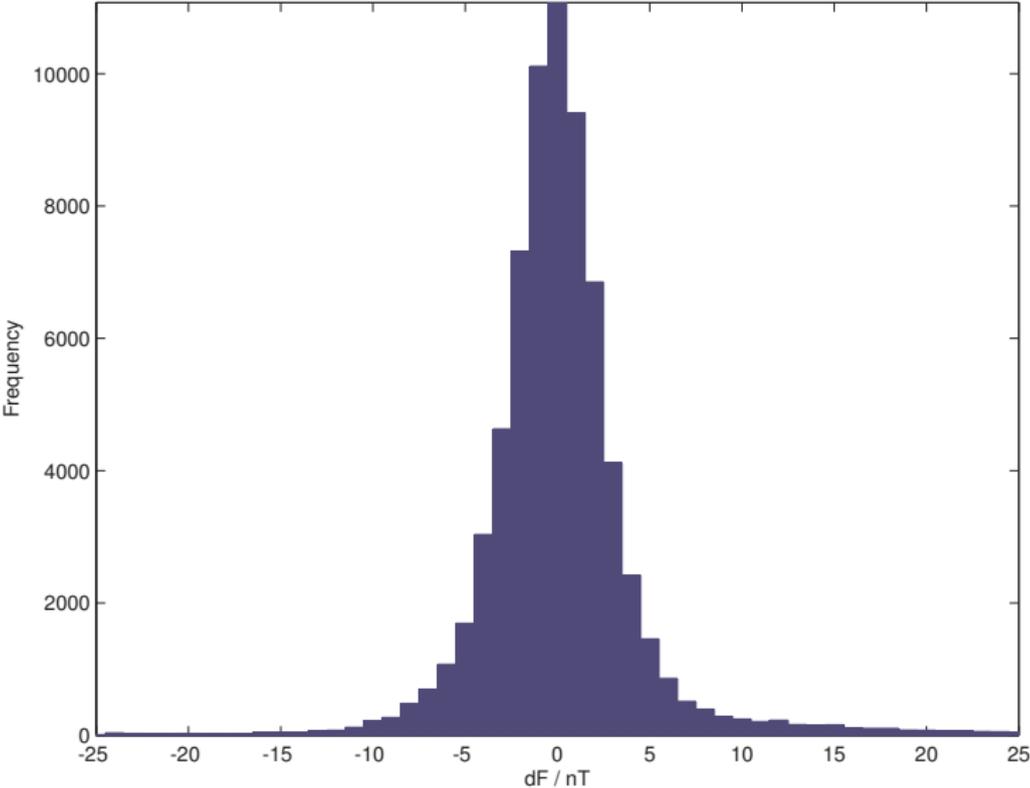


Fig 7:Histogram of residuals.

# Residuals - geographical distribution

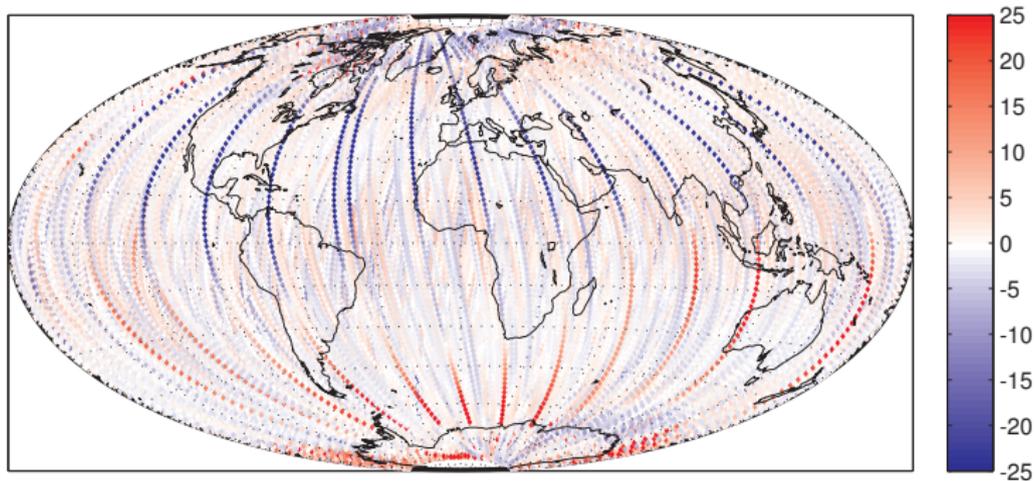


Fig 8:Residuals as a function of geographical location.

# Residuals vs time

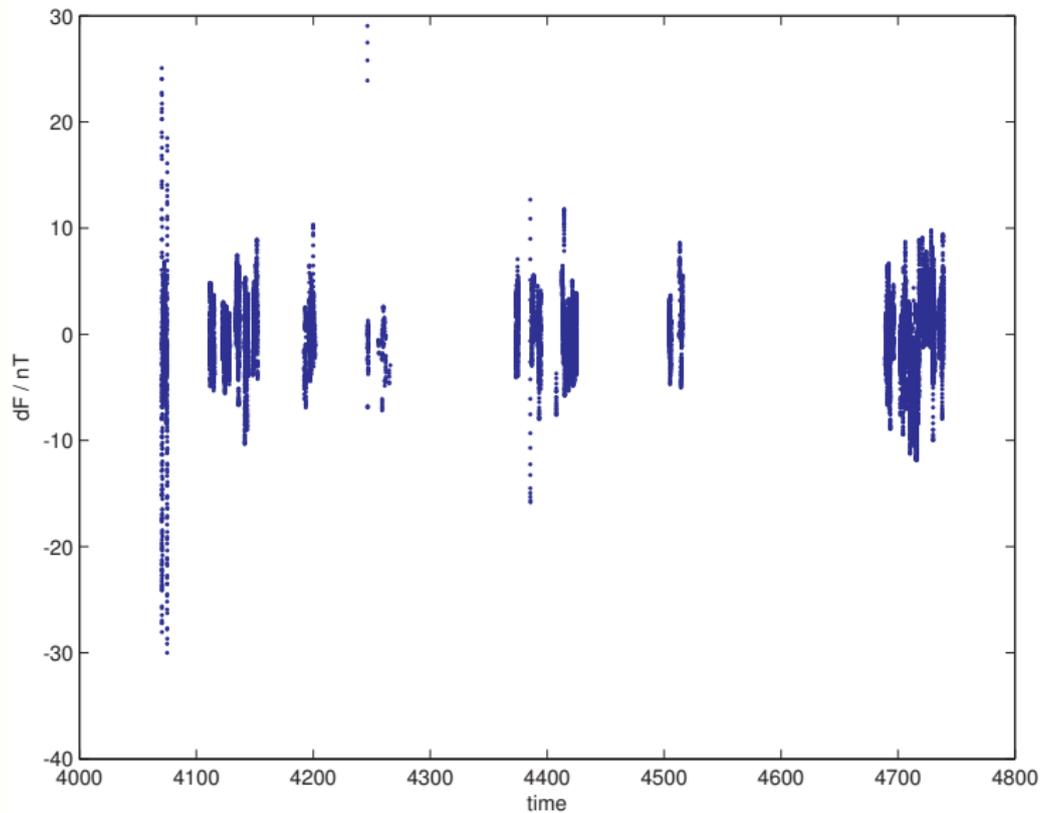


Fig 9:OER F residuals vs time (mjd).

# Summary

- ▶ Ørsted scalar data are available 2011-2013
- ▶ Now online at  
<ftp://ftp.space.dtu.dk/data/magnetic-satellites/Oersted/mag-f/>
- ▶ RMS residual at non-polar latitudes 3.59 nT, Huber-weighted RMS residual at non-polar latitudes 2.64nT.
- ▶ Together with observatory data, Ørsted data can be used to produce reasonable regularized field models during the gap between CHAMP and Swarm.

Can we better quantify uncertainties in the observed field during the satellite era?

# Probabilistic (Bayesian) approach to field modelling

- ▶ Recall the geomagnetic forward problem:  $\mathbf{d} = f(\mathbf{m}) + \mathbf{e}$   
Statistics of  $\mathbf{e}$  described by  $\mathbf{C}_e$ . Prior knowledge on  $\mathbf{m}$  by  $\mathbf{C}_m$ .

# Probabilistic (Bayesian) approach to field modelling

- ▶ Recall the geomagnetic forward problem:  $\mathbf{d} = f(\mathbf{m}) + \mathbf{e}$   
Statistics of  $\mathbf{e}$  described by  $\mathbf{C}_e$ . Prior knowledge on  $\mathbf{m}$  by  $\mathbf{C}_m$ .
- ▶ Bayesian soln: **posterior pdf**, given prior knowledge & observations.

# Probabilistic (Bayesian) approach to field modelling

- ▶ Recall the geomagnetic forward problem:  $\mathbf{d} = f(\mathbf{m}) + \mathbf{e}$   
Statistics of  $\mathbf{e}$  described by  $\mathbf{C}_e$ . Prior knowledge on  $\mathbf{m}$  by  $\mathbf{C}_m$ .
- ▶ Bayesian soln: **posterior pdf**, given prior knowledge & observations.
- ▶ Gaussian statistics: find the model  $\bar{\mathbf{m}}$  with maximum posterior prob  
also spread of posterior pdf by minimizing cost fn:

$$\Theta = [\mathbf{d} - \mathbf{f}(\mathbf{m})]^T \mathbf{C}_e^{-1} [\mathbf{d} - \mathbf{f}(\mathbf{m})] + \mathbf{m}^T \mathbf{C}_m^{-1} \mathbf{m}$$

# Probabilistic (Bayesian) approach to field modelling

- ▶ Recall the geomagnetic forward problem:  $\mathbf{d} = f(\mathbf{m}) + \mathbf{e}$   
Statistics of  $\mathbf{e}$  described by  $\mathbf{C}_e$ . Prior knowledge on  $\mathbf{m}$  by  $\mathbf{C}_m$ .
- ▶ Bayesian soln: **posterior pdf**, given prior knowledge & observations.
- ▶ Gaussian statistics: find the model  $\bar{\mathbf{m}}$  with maximum posterior prob also spread of posterior pdf by minimizing cost fn:

$$\Theta = [\mathbf{d} - \mathbf{f}(\mathbf{m})]^T \mathbf{C}_e^{-1} [\mathbf{d} - \mathbf{f}(\mathbf{m})] + \mathbf{m}^T \mathbf{C}_m^{-1} \mathbf{m}$$

- ▶ Do this using an iterative Newton-type algorithm

$$\mathbf{m}_{i+1} = \mathbf{m}_i + \mathbf{C} \{ \nabla f(\mathbf{m}_i) \mathbf{C}_e^{-1} [\mathbf{d} - \mathbf{f}(\mathbf{m}_i)] - \mathbf{C}_m^{-1} \mathbf{m}_i \}$$

$$\text{where } \mathbf{C} = [\nabla f(\mathbf{m}_i)^T \mathbf{C}_e^{-1} \nabla f(\mathbf{m}_i) + \mathbf{C}_m^{-1}]^{-1}$$

# Probabilistic (Bayesian) approach to field modelling

- ▶ Recall the geomagnetic forward problem:  $\mathbf{d} = f(\mathbf{m}) + \mathbf{e}$   
Statistics of  $\mathbf{e}$  described by  $\mathbf{C}_e$ . Prior knowledge on  $\mathbf{m}$  by  $\mathbf{C}_m$ .
- ▶ Bayesian soln: **posterior pdf**, given prior knowledge & observations.
- ▶ Gaussian statistics: find the model  $\bar{\mathbf{m}}$  with maximum posterior prob also spread of posterior pdf by minimizing cost fn:

$$\Theta = [\mathbf{d} - \mathbf{f}(\mathbf{m})]^T \mathbf{C}_e^{-1} [\mathbf{d} - \mathbf{f}(\mathbf{m})] + \mathbf{m}^T \mathbf{C}_m^{-1} \mathbf{m}$$

- ▶ Do this using an iterative Newton-type algorithm

$$\mathbf{m}_{i+1} = \mathbf{m}_i + \mathbf{C} \{ \nabla f(\mathbf{m}_i) \mathbf{C}_e^{-1} [\mathbf{d} - \mathbf{f}(\mathbf{m}_i)] - \mathbf{C}_m^{-1} \mathbf{m}_i \}$$

$$\text{where } \mathbf{C} = [\nabla f(\mathbf{m}_i)^T \mathbf{C}_e^{-1} \nabla f(\mathbf{m}_i) + \mathbf{C}_m^{-1}]^{-1}$$

- ▶ **Sample posterior pdf** (defined by both  $\bar{\mathbf{m}}$  and  $\mathbf{C}$ ) to generate an **ensemble of models** characterising the solution.
- ▶ When no obs, ensemble has statistics specified by prior  $\mathbf{C}_m$ .

# Stochastic process prior for field modelling

# Stochastic process prior for field modelling

- ▶ Assume **zero mean, stationary, random process**.
- ▶ No covariance between coeffs and identical covariance sequences for coeffs with same degree.

$$C_n(\tau) = \sigma_n^2 \rho_n(\tau)$$

# Stochastic process prior for field modelling

- ▶ Assume **zero mean, stationary, random process**.
- ▶ No covariance between coeffs and identical covariance sequences for coeffs with same degree.

$$C_n(\tau) = \sigma_n^2 \rho_n(\tau)$$

- ▶ Set prior variances  $\sigma_n^2$  according to previous satellite field models.
- ▶ Our prior on correlation:  $\rho_n(\tau)$  is that of an AR(2) process:

$$\rho_n(\tau) = \left[ 1 + \sqrt{3} \frac{|\tau|}{\tau_c} \right] \exp \left( -\frac{\sqrt{3}|\tau|}{\tau_c} \right)$$

Intrinsic timescale  $\tau_c$  based on  $\tau_g$  from previous satellite field models.

# Stochastic process prior for field modelling

- ▶ Assume **zero mean, stationary, random process**.
- ▶ No covariance between coeffs and identical covariance sequences for coeffs with same degree.

$$C_n(\tau) = \sigma_n^2 \rho_n(\tau)$$

- ▶ Set prior variances  $\sigma_n^2$  according to previous satellite field models.
- ▶ Our prior on correlation:  $\rho_n(\tau)$  is that of an AR(2) process:

$$\rho_n(\tau) = \left[ 1 + \sqrt{3} \frac{|\tau|}{\tau_c} \right] \exp \left( -\frac{\sqrt{3}|\tau|}{\tau_c} \right)$$

Intrinsic timescale  $\tau_c$  based on  $\tau_g$  from previous satellite field models.

- ▶ Allows discontinuities in  $d^2B/dt^2$  ('jerks') & spectral slope  $f^{-4}$ .

# Stochastic process prior for field modelling

- ▶ Assume **zero mean, stationary, random process**.
- ▶ No covariance between coeffs and identical covariance sequences for coeffs with same degree.

$$C_n(\tau) = \sigma_n^2 \rho_n(\tau)$$

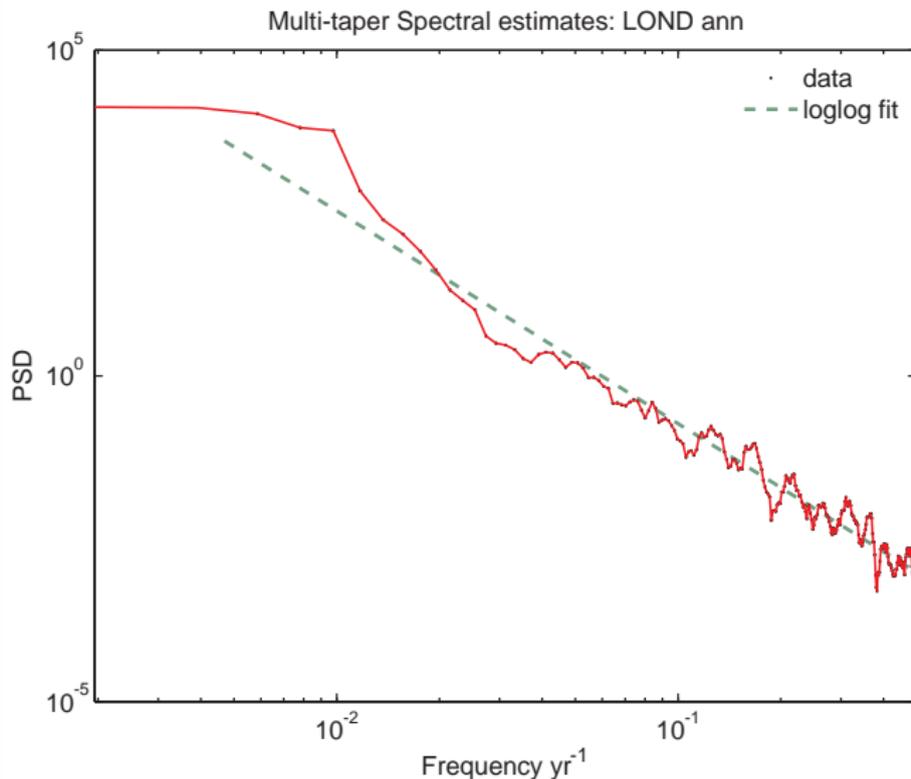
- ▶ Set prior variances  $\sigma_n^2$  according to previous satellite field models.
- ▶ Our prior on correlation:  $\rho_n(\tau)$  is that of an AR(2) process:

$$\rho_n(\tau) = \left[ 1 + \sqrt{3} \frac{|\tau|}{\tau_c} \right] \exp \left( -\frac{\sqrt{3}|\tau|}{\tau_c} \right)$$

Intrinsic timescale  $\tau_c$  based on  $\tau_g$  from previous satellite field models.

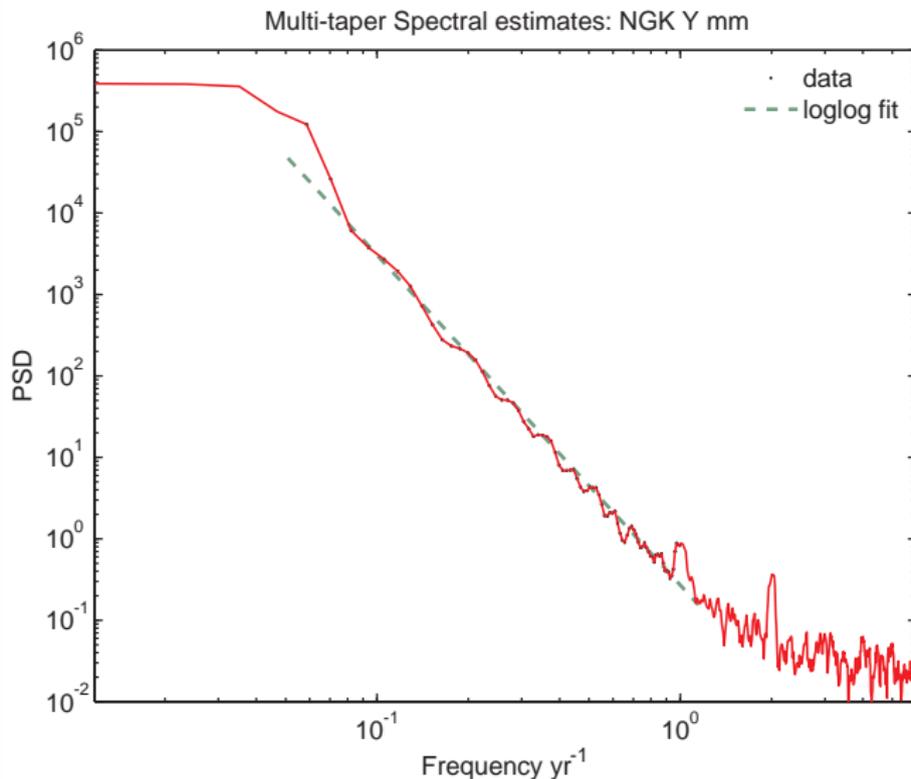
- ▶ Allows discontinuities in  $d^2B/dt^2$  ('jerks') & spectral slope  $f^{-4}$ .
- ▶ Algorithm familiar except  **$\mathbf{C}_m$  is dense** and **no damping parameter**.

# Spectrum of centennial to decadal time scales



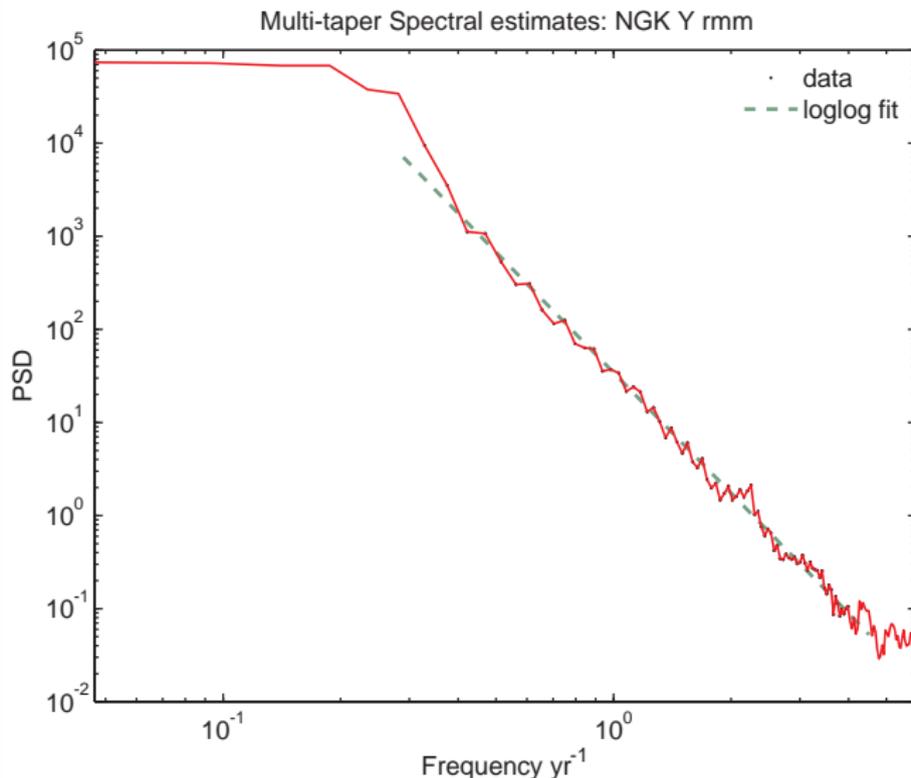
**Fig 10:** Spectrum of spot measurements or annual means of  $D$  near London 1570-2012. Best fitting slope 200yrs-2 yrs: -3.27.

# Spectrum of decadal to sub-annual time scales



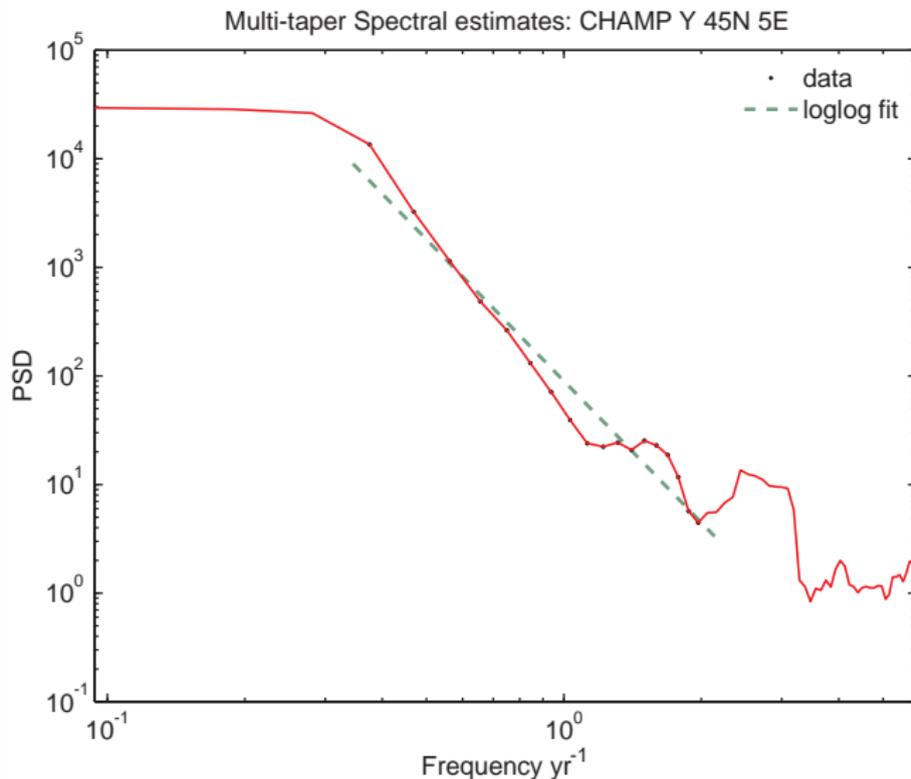
**Fig 11:** Spectrum of monthly means of Y from NGK 1932-2005.  
Best fitting slope 20yrs-1yr:  $-4.05$ .

# Spectrum of sub-decadal to sub-annual time scales



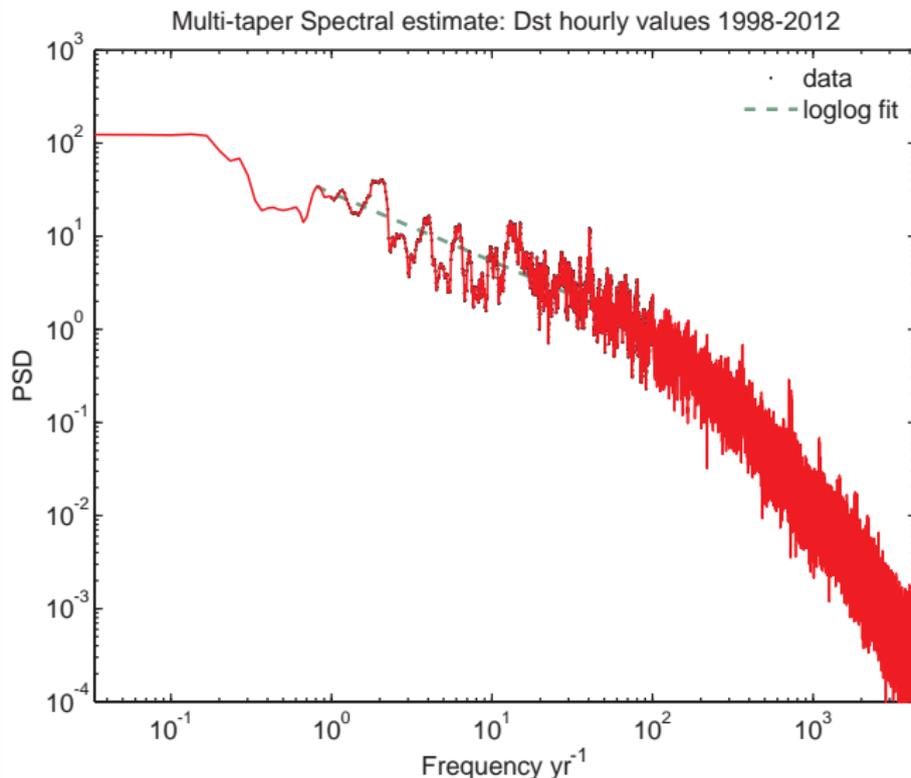
**Fig 12:** Spectrum of revised monthly means of Y from NGK 1997-2011.  
Best fitting slope 3yrs-0.25yrs: -4.30.

# Spectrum of sub-decadal to sub-annual time scales



**Fig 13:** Spectrum monthly means of Y at virtual obs from CHAMP data at 400km, 2000.6-2010.3. Best fitting slope 3yrs-0.5yrs:  $-4.33$ .

# Spectrum of external field (Dst) variations



**Fig 14:** Spectrum of Dst hourly means between 1998 and 2012.  
Best fitting slope  $1\text{yr} - 0.01\text{yrs}$ :  $-0.73$ .

What is the physics behind the -4 slope?

# What is the physics behind the -4 slope?

- ▶ AR(2) processes  $\varphi$  are the solutions of stochastic differential equations of the form:

$$\frac{d^2}{dt^2}\varphi - \frac{3}{\tau_c^2}\varphi = \epsilon(t). \quad (1)$$

# What is the physics behind the -4 slope?

- ▶ AR(2) processes  $\varphi$  are the solutions of stochastic differential equations of the form:

$$\frac{d^2}{dt^2}\varphi - \frac{3}{\tau_c^2}\varphi = \epsilon(t). \quad (1)$$

- ▶ Recent studies of convection driven dynamos (Olson et al., 2012) find a spectral slope of -2 above 2kyrs decreasing to -4 at periods less than 2000 yrs and to -6 near 1 year.

# What is the physics behind the -4 slope?

- ▶ AR(2) processes  $\varphi$  are the solutions of stochastic differential equations of the form:

$$\frac{d^2}{dt^2}\varphi - \frac{3}{\tau_c^2}\varphi = \epsilon(t). \quad (1)$$

- ▶ Recent studies of convection driven dynamos (Olson et al., 2012) find a spectral slope of -2 above 2kyrs decreasing to -4 at periods less than 2000 yrs and to -6 near 1 year.
- ▶ Tanriverdi and Tilgner (2011) found that for stable dynamos the slope of the KE spectral differed by +2 from that of magnetic energy spectrum.

# What is the physics behind the -4 slope?

- ▶ AR(2) processes  $\varphi$  are the solutions of stochastic differential equations of the form:

$$\frac{d^2}{dt^2}\varphi - \frac{3}{\tau_c^2}\varphi = \epsilon(t). \quad (1)$$

- ▶ Recent studies of convection driven dynamos (Olson et al., 2012) find a spectral slope of -2 above 2kyrs decreasing to -4 at periods less than 2000 yrs and to -6 near 1 year.
- ▶ Tanriverdi and Tilgner (2011) found that for stable dynamos the slope of the KE spectral differed by +2 from that of magnetic energy spectrum.
- ▶ So is SV just all rotating convection?

# What is the physics behind the -4 slope?

- ▶ AR(2) processes  $\varphi$  are the solutions of stochastic differential equations of the form:

$$\frac{d^2}{dt^2}\varphi - \frac{3}{\tau_c^2}\varphi = \epsilon(t). \quad (1)$$

- ▶ Recent studies of convection driven dynamos (Olson et al., 2012) find a spectral slope of -2 above 2kyrs decreasing to -4 at periods less than 2000 yrs and to -6 near 1 year.
- ▶ Tanriverdi and Tilgner (2011) found that for stable dynamos the slope of the KE spectral differed by +2 from that of magnetic energy spectrum.
- ▶ So is SV just all rotating convection?
- ▶ What spectral slope would QG or magnetostrophic models predict? Do MC waves or TO change the slope?

# Convection-driven dynamo composite spectrum

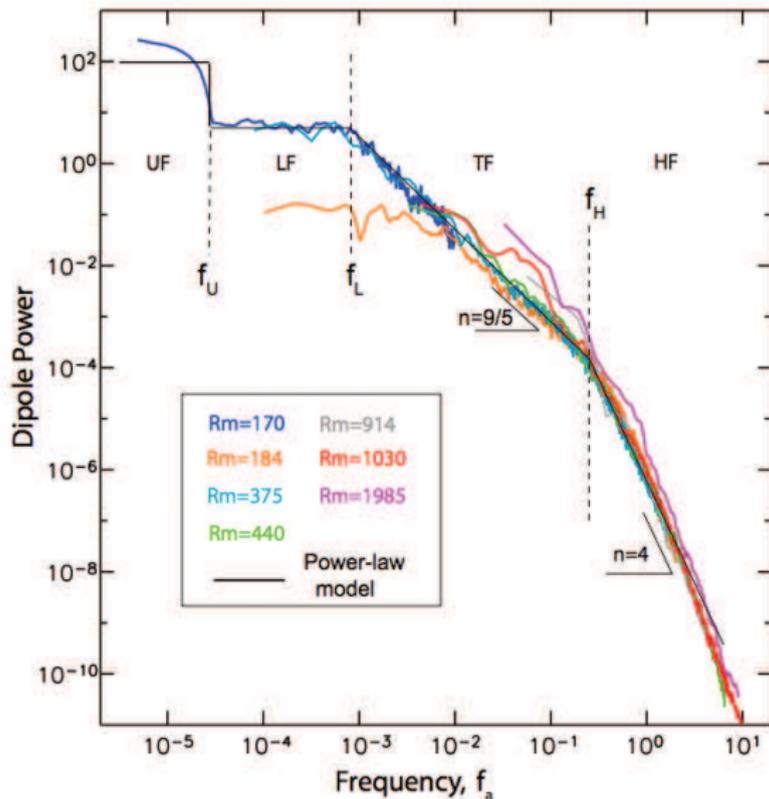
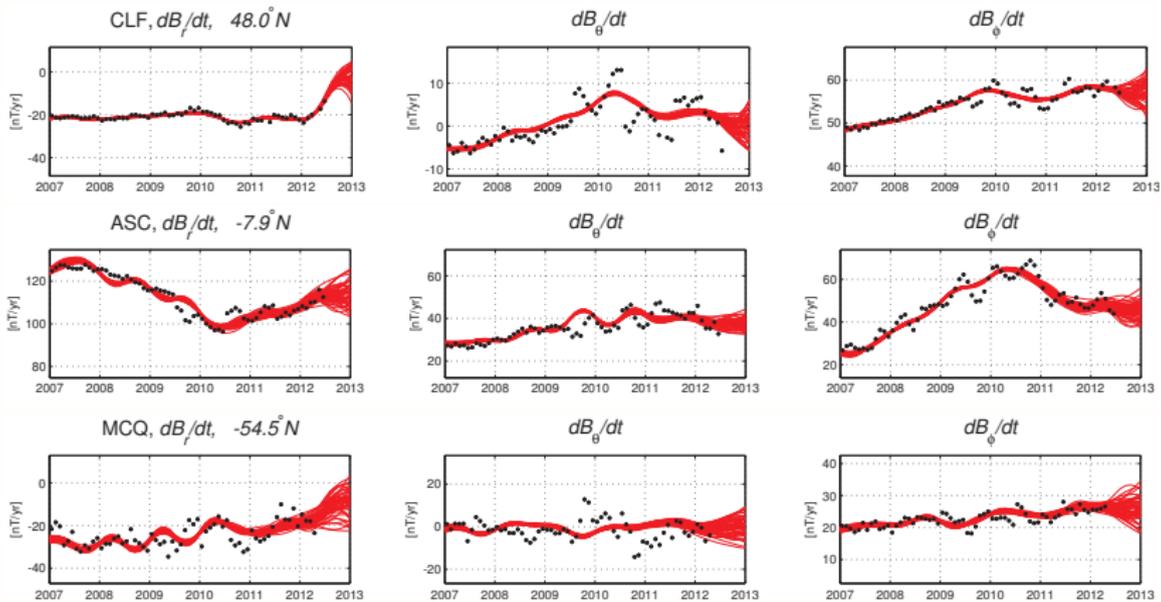


Fig 15: Spectrum from dynamo simulations by Olson et al., 2012.

# A first application to the satellite era: 2007-2013

- ▶ Using the same approach as the COV-OBS model of Gillet et al., 2013.
- ▶ But co-estimating external and high degree static field.
- ▶ Cubic splines to degree 14, 0.5 year knot spacing.
- ▶ Static internal field to degree 60. External field to degree 2.
- ▶ No regularization: using a-prior model covariance matrix.
- ▶ Based on Matérn function of order  $3/2$  (i.e. AR(2)): the -4 slope.
- ▶ Variance and time scales given by previous satellite model.

# Ensemble fit to observatory monthly means



**Fig 16:** Fit of time-dep model to revised observatory monthly means. Components are plotted in dipole co-ordinates.

# Ensemble SV for selected coefficients

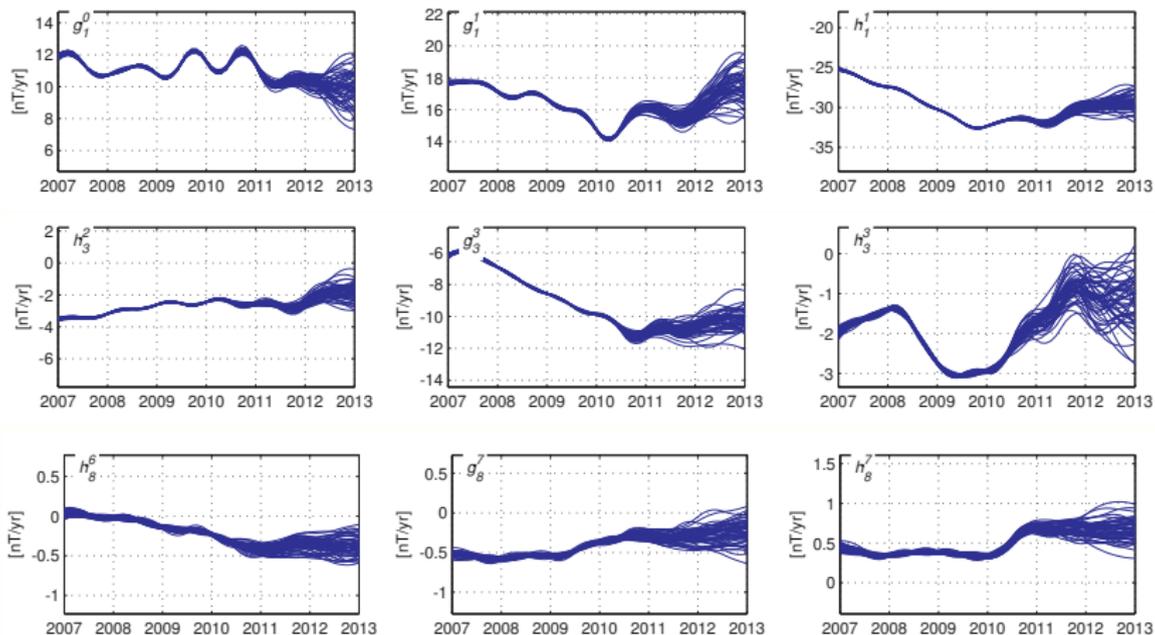


Fig 17: SV for selected Gauss coefficients

# Realizations of core surface radial SV in 2012.9

# Discussion and Outlook

- ▶ Work in progress: needs further testing.

# Discussion and Outlook

- ▶ Work in progress: needs further testing.
- ▶ Coherent approx. annual oscillation probably spurious?

# Discussion and Outlook

- ▶ Work in progress: needs further testing.
- ▶ Coherent approx. annual oscillation probably spurious?
- ▶ Perhaps due to lack of data in summer pole -> lack of orthogonality between SH and incomplete int/ext separation.

# Discussion and Outlook

- ▶ Work in progress: needs further testing.
- ▶ Coherent approx. annual oscillation probably spurious?
- ▶ Perhaps due to lack of data in summer pole -> lack of orthogonality between SH and incomplete int/ext separation.
- ▶ Now need better data error covariance matrix including space and time correlations.

# Discussion and Outlook

- ▶ Work in progress: needs further testing.
- ▶ Coherent approx. annual oscillation probably spurious?
- ▶ Perhaps due to lack of data in summer pole -> lack of orthogonality between SH and incomplete int/ext separation.
- ▶ Now need better data error covariance matrix including space and time correlations.
- ▶ Approach quantifies change in model fidelity between CHAMP and Swarm as needed for meaningful data assimilation.

# Discussion and Outlook

- ▶ Work in progress: needs further testing.
- ▶ Coherent approx. annual oscillation probably spurious?
- ▶ Perhaps due to lack of data in summer pole -> lack of orthogonality between SH and incomplete int/ext separation.
- ▶ Now need better data error covariance matrix including space and time correlations.
- ▶ Approach quantifies change in model fidelity between CHAMP and Swarm as needed for meaningful data assimilation.
- ▶ How to couple this to core dynamics models to assimilation of "real" satellite data?





# SV and SA spectrum at core surface in 2011: 02i

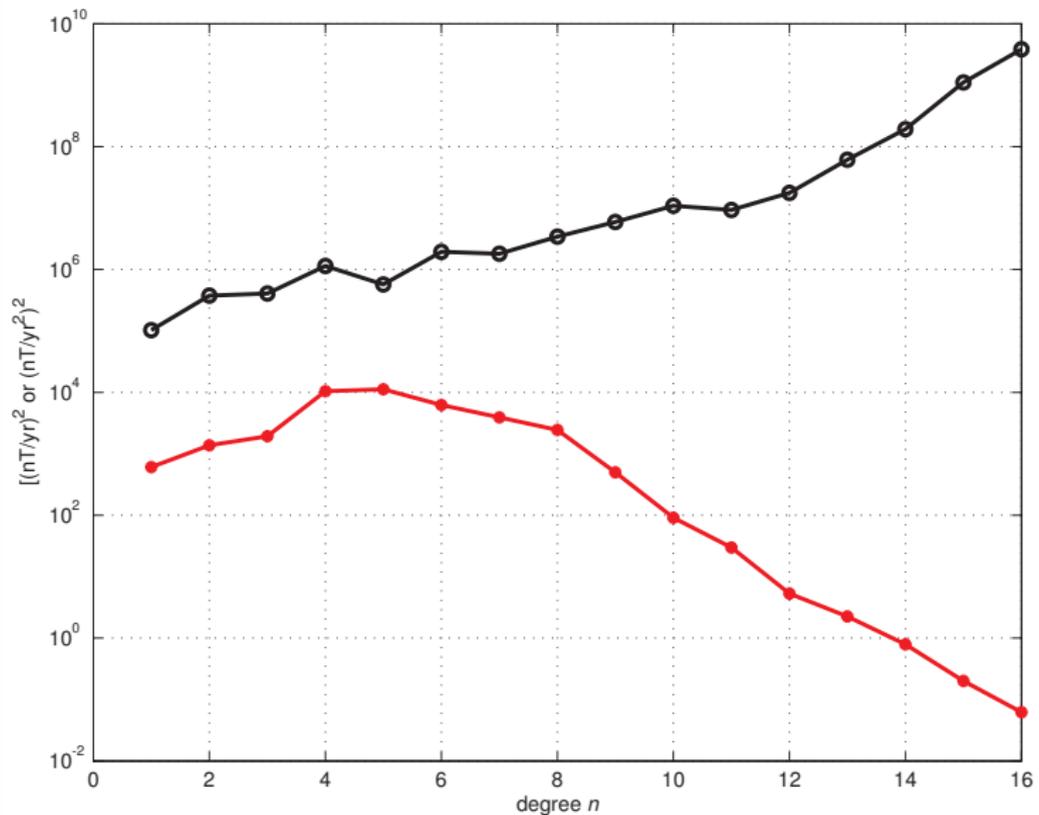


Fig :SV and SA spectrum for 2011.0: conventional model.

# SV and SA spectrum at core surface in 2011:02j

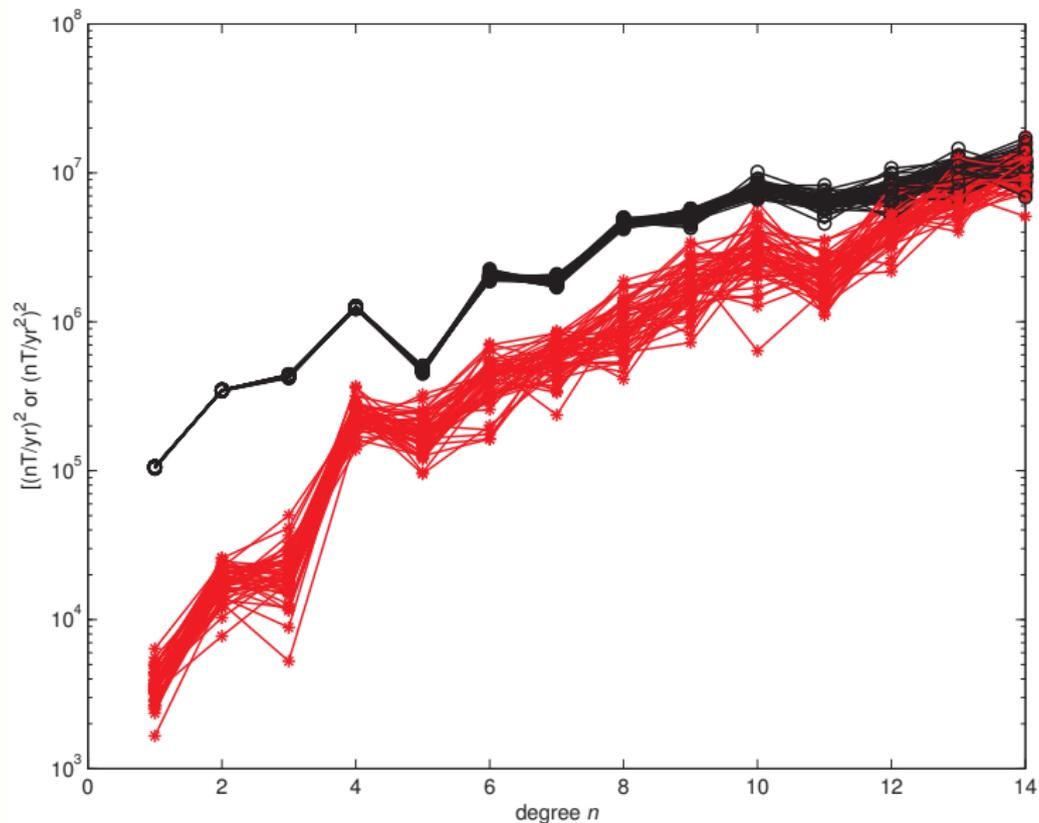


Fig :SV and SA spectrum for 2011.0: ensemble mean model.



# Fit of ensemble of model to obsy annual means

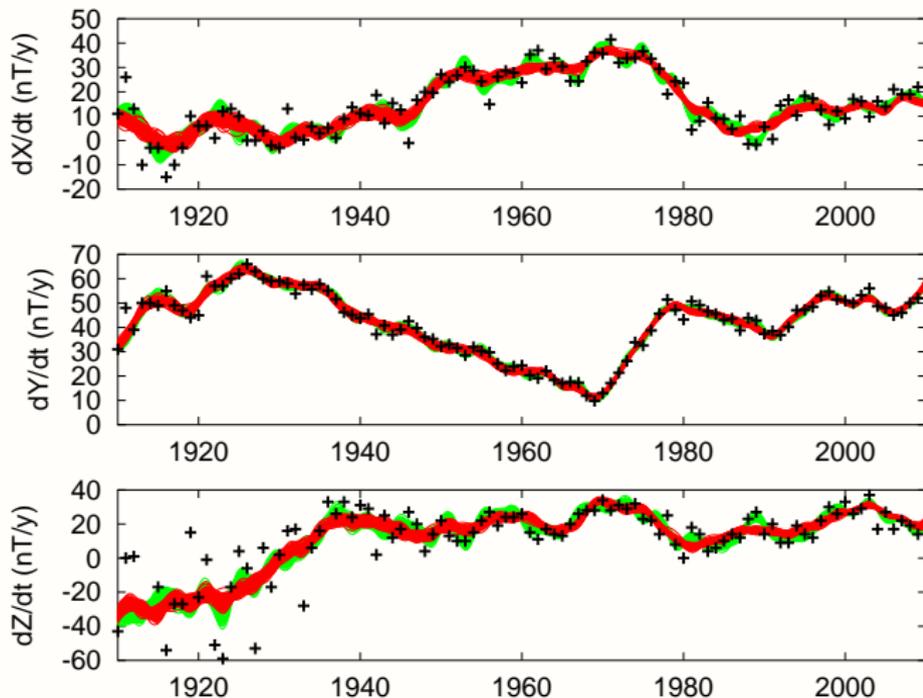


Fig : Fit of ensemble of COV-OBS field models to observatory annual means from Eskdalemuir (UK). Red are internal field models only, green includes ext. dipole.

# Secular variation of axial dipole

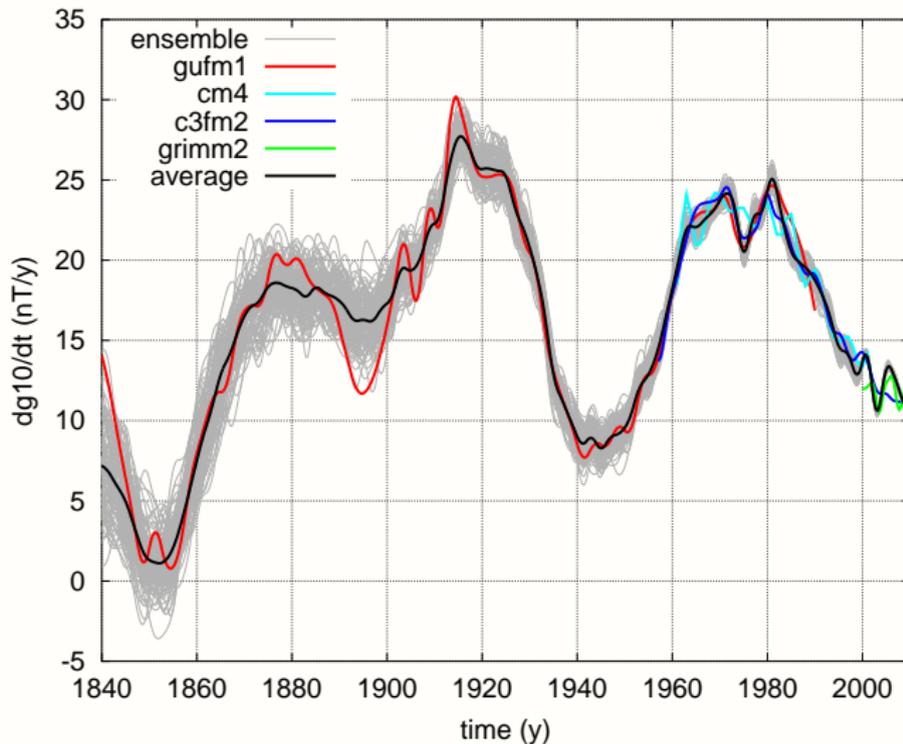


Fig : Evolution of axial dipole  $g_1^0(t)$  in COV-OBS models.

# Secular variation of higher sectorial coefficient

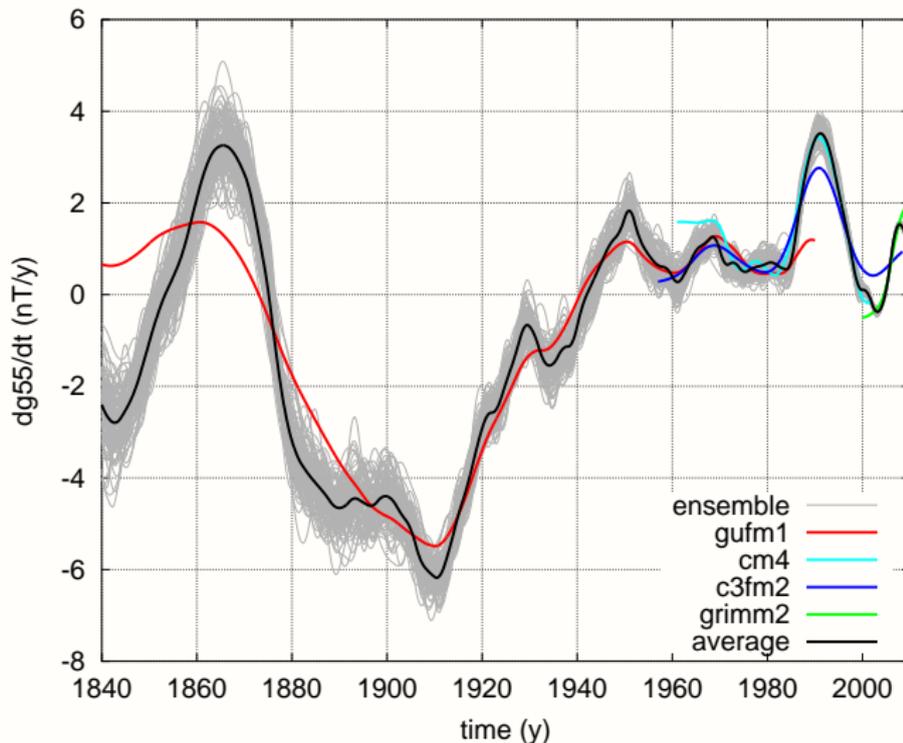


Fig.: Time evolution of the  $g_5^5(t)$  sectorial coefficient in COV-OBS models.

# Realizations of core surface field in 1920

**Fig:**  $B_r$  at core surface in 1920.0 from the *COV-OBS model* : units  $\mu T$

- ▶ Some features are persistently present, others not.

# Model covariance matrix at one epoch

- ▶ Solution characterized not only by  $\bar{\mathbf{m}}$  but also by  $\mathbf{C}$
- ▶  $\mathbf{C}$  encapsulates model uncertainties and their correlations btw coeff.

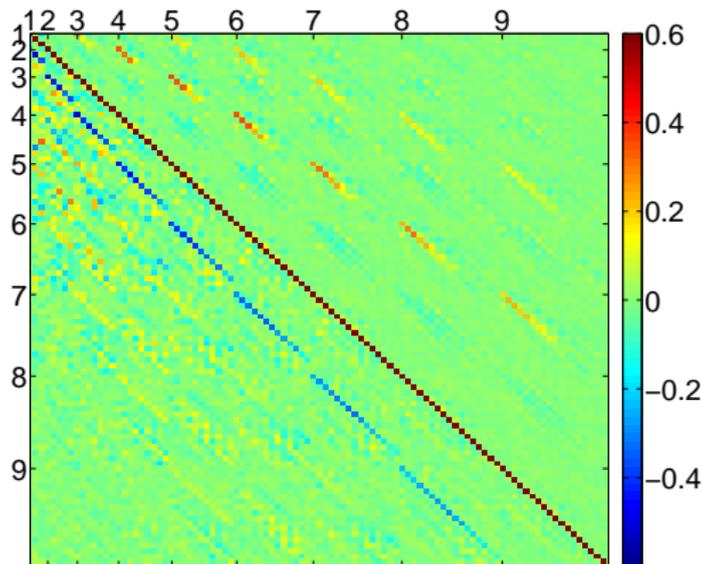


Fig : Model covariance matrix in 1925 (bottom) and 2005 (top) from COV-OBS model.