

Stochastic analysis of the quiet Sun magnetic field evolution

Andrei Gorobets

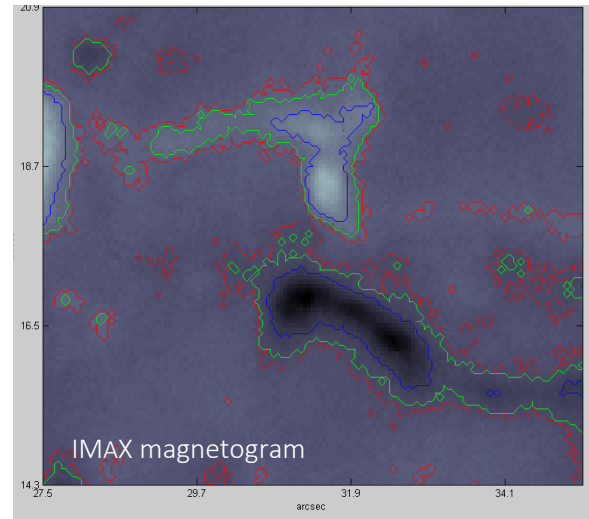
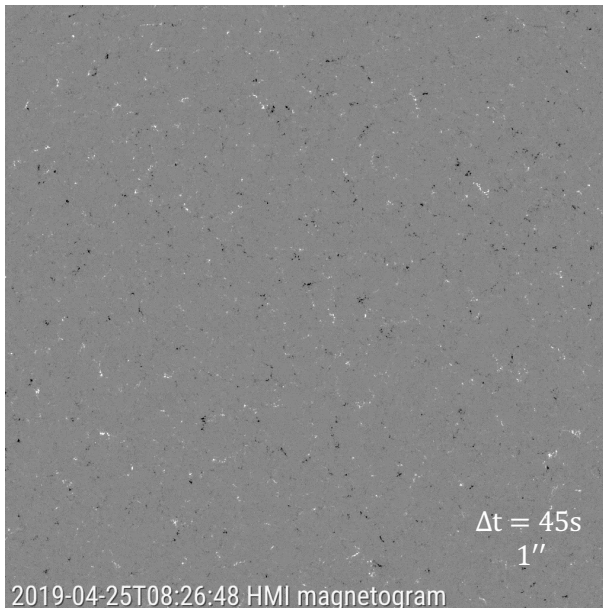
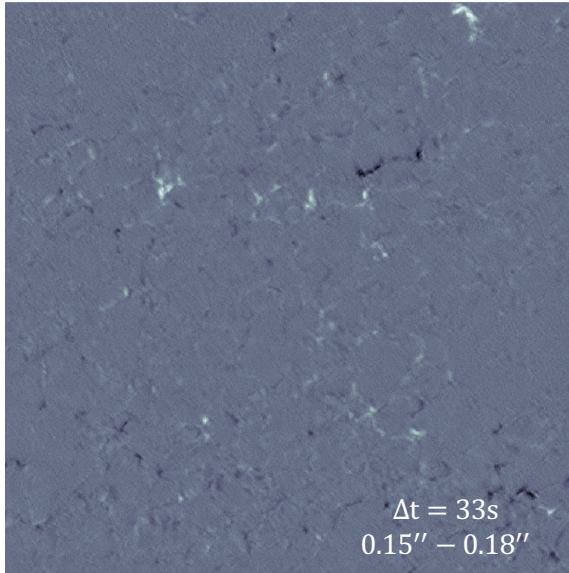
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context



magnetochemistry events

1. Appearance
2. Asymmetric emergence
3. Balanced emergence
4. Balanced cancellation
5. Calving
6. Cancellation
7. Coalescence
8. Demise
9. Disappearance
10. Dispersal
11. Emergence
12. Fragmentation
13. Merging
14. Splitting
15. Unbalanced emergence
16. Unbalanced cancellation

DeForest, C. E., et al. **2007**, *ApJ*, 666

feature tracking criticism

Limited by

1. the **spatial** and **temporal** resolution of the instrumentation.
2. the difficulty of following visual **features** that **do not behave exactly like discrete physical objects**.
3. **subjectivity:**
"... even automated methods of solar feature tracking, produced by different authors with the intention of reproducing others' results, have myriad built-in assumptions and subjectivity of their own ..."

Lamb D.A., et al. **2013**, *ApJ*, 774

the aim

to develop

an alternative characterization of evolution

excluding

uncertainties of feature tracking

overview

convert magnetic features into temporal *fluctuations*

assume statistical homogeneity of the m. field in space

apply methods of *thermodynamics* and *stochastic processes theory*

we get

new fundamental interpretations and quantitative estimates

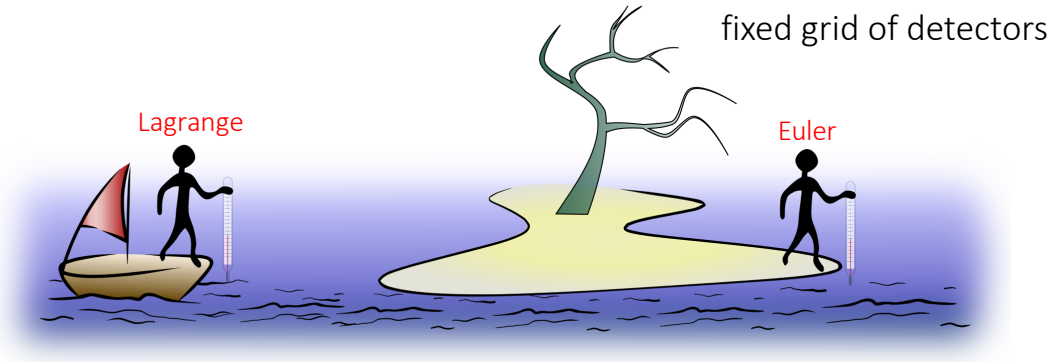
exact relations for stochastic entropy production

observable non-equilibrium behavior

evolutionary complexity measure

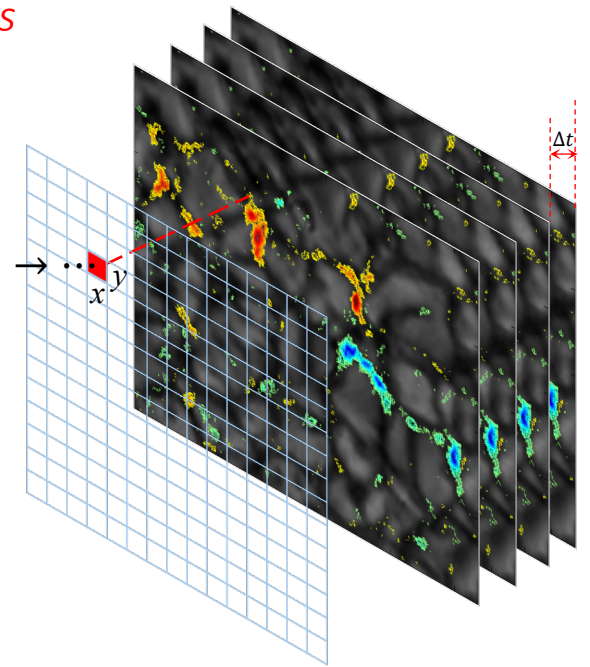
Markov property of fluctuations

convert magnetic features into temporal *fluctuations*



tracking parcel of the fluid

$$b_t^{xy} \rightarrow b_{t+\Delta t}^{xy} \rightarrow b_{t+2\Delta t}^{xy} \rightarrow \dots$$



Euler r.f. & magnetograms

assume stat. homogeneity of the m. field in space

$$b_t^{xy} \rightarrow b_{t+\Delta t}^{xy} \rightarrow b_{t+2\Delta t}^{xy} \rightarrow \dots$$

$$b_t \rightarrow b_{t+\Delta t} \rightarrow b_{t+2\Delta t} \rightarrow \dots$$

ensemble of trajectories collected at all pixels uniformly

apply theory of stochastic processes

$$\text{Prob}(b_t, b_{t+\Delta t}, b_{t+2\Delta t}, \dots, b_{t+N\Delta t}) = ?$$

for Markov chains:
 $p(b_t, b_{t+\Delta t}, b_{t+2\Delta t}, \dots, b_{t+N\Delta t}) = p(b_t)p(b_{t+\Delta t}|b_t) \cdots p(b_{t+N\Delta t}|b_{t+(N-1)\Delta t})$ *N is finite*

we found Markov property in the data

Gorobets A.Y., Borrero J.M., Berdyugina S., **2016**, *ApJL*, 825, L18

observable non-equilibrium behavior

$$p(b_t, b_{t+\Delta t}, b_{t+2\Delta t}, \dots, b_{t+N\Delta t}) = p(b_t)p(b_{t+\Delta t}|b_t) \cdots p(b_{t+N\Delta t}|b_{t+(N-1)\Delta t})$$

$$p(b_{t+\Delta t} = j | b_t = i) = [W_{ij}] = \begin{pmatrix} p_{11} & \cdots & p_{s1} \\ \vdots & \ddots & \vdots \\ p_{1s} & \cdots & p_{ss} \end{pmatrix}$$

transition matrix

for ergodic Markov chains:

$$p(b_{t+n\Delta t} | b_t) = [W_{ij}]^n$$

arbitrary step c.p.d.f.

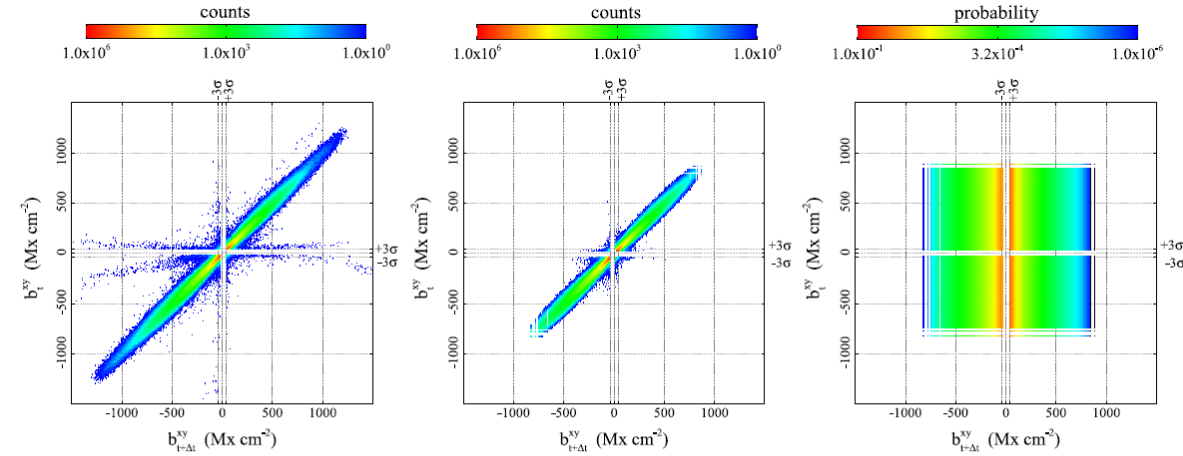
$$\pi(b_n) = \lim_{n \rightarrow \infty} p(b_n | b_i)$$

stationary limit, unique *p.d.f.*

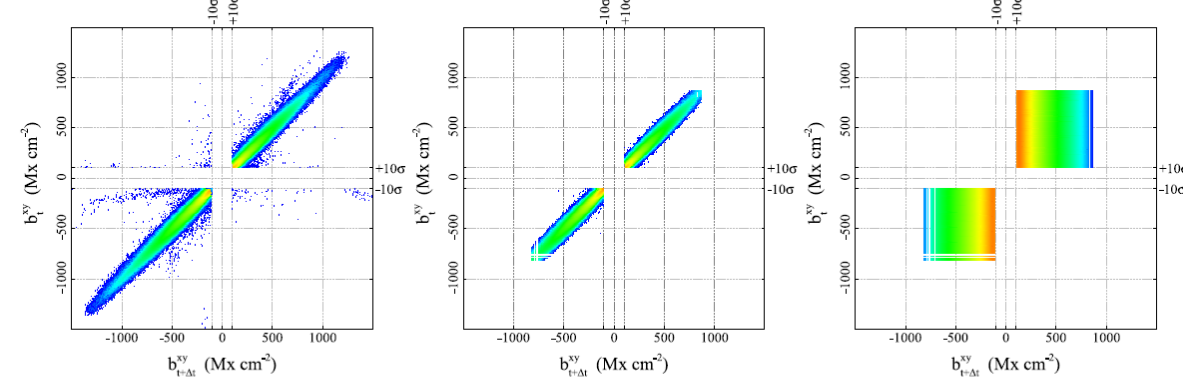
vanishing dependence on the initial state

$b_t \rightarrow b_{t+\Delta t}$

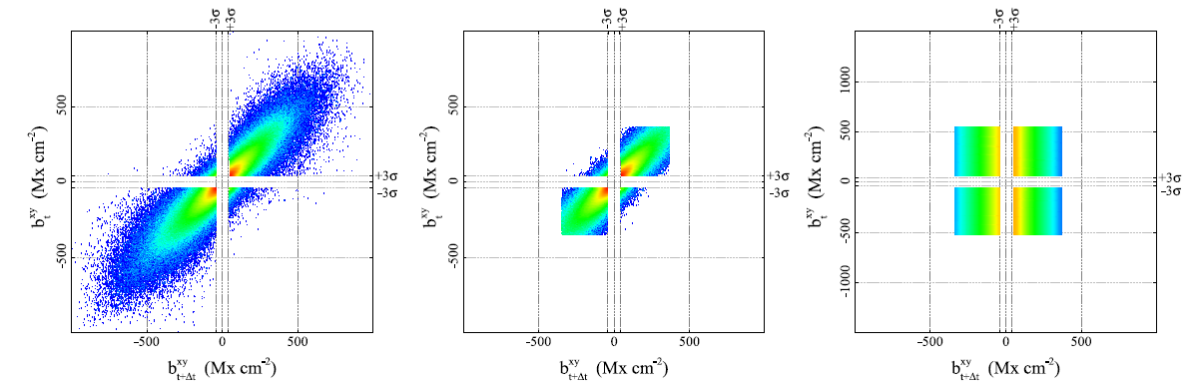
HMI 3 σ



HMI 10 σ



IMaX 3 σ



Transition matrix
from data "as it is"

Ergodic "core"

Long-time limit

evolutionary complexity measure

How fast QS at different resolutions becomes equilibrated

$$\pi(b_n) = \lim_{n \rightarrow \infty} p(b_n | b_i) \equiv \text{Diag}[\mathbb{W}_{ij}]^n$$

stationary limit, unique *p.d.f.*

$$\lim_{n \rightarrow \infty} \left\{ \sum_n \pi(b_n) \equiv \text{Tr}[\mathbb{W}_{ij}]^n \right\} = 1$$

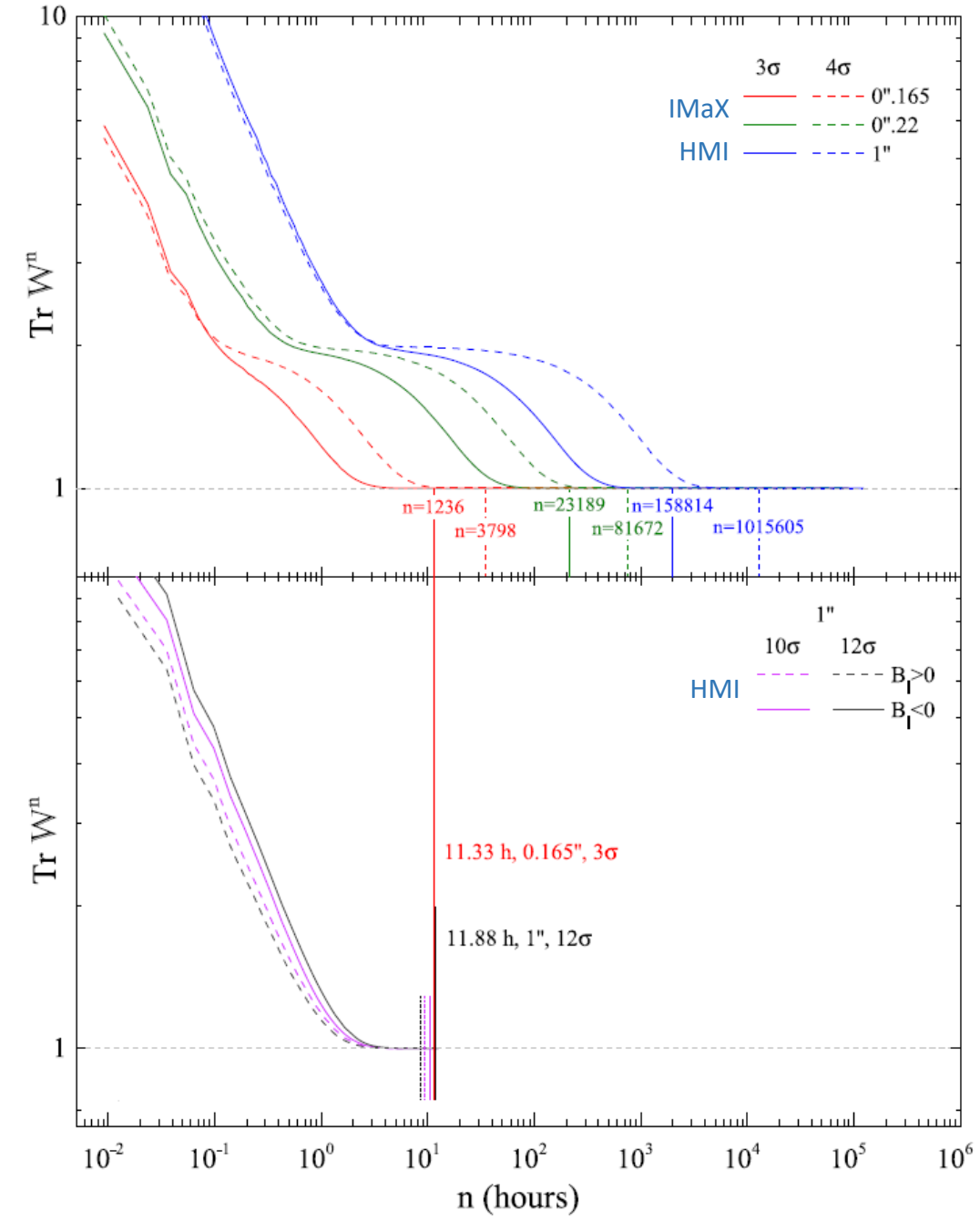
p.d.f. "self-normalization" in the long-time limit

Cutoff Level	SUNRISE II/IMAX		HMI
$k\sigma$	0".165	0".22	1"
k	hr	hr	hr
3	11.33 <small>3.07</small>	212.57 <small>8.9 (days)</small> <small>3.5</small>	1985.18 <small>82.7 (days)</small> <small>6.4</small>
4	34.82	748.66 <small>31.2 (days)</small>	12695.1 <small>529 (days)</small>
10	- ^a	- ^a	9.36 ^{$B_{\text{LOS}} > 0$}
			10.45 ^{$B_{\text{LOS}} < 0$}
12	- ^a	- ^a	8.44 ^{$B_{\text{LOS}} > 0$}
			11.88 ^{$B_{\text{LOS}} < 0$}

$t_{eq} = n : |\text{Tr}[\mathbb{W}_{ij}]^n - 1| < 10^{-7}$

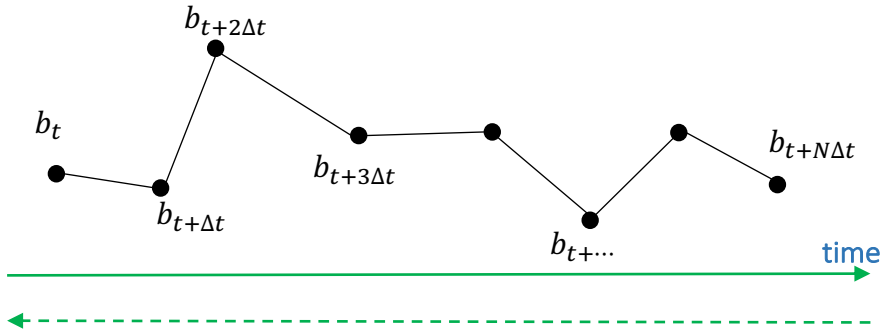
equilibration time

^aNot applied due to poor statistics.



exact relations for stochastic entropy production

Microscopic violations of the Second Law



total entropy production

$$\delta S_t = \ln \frac{p(b_t \rightarrow b_{t+\Delta t} \rightarrow b_{t+2\Delta t} \rightarrow \dots \rightarrow b_{t+N\Delta t})}{p(b_{t+N\Delta t} \rightarrow \dots \rightarrow b_{t+2\Delta t} \rightarrow b_{t+\Delta t} \rightarrow b_t)}$$

$$\delta S_t = \begin{cases} > 0 & \text{forward is more probable} = \ln(>1) \\ < 0 & \text{reverse is more probable} = \ln(<1) \end{cases}$$

Fluctuation Theorem

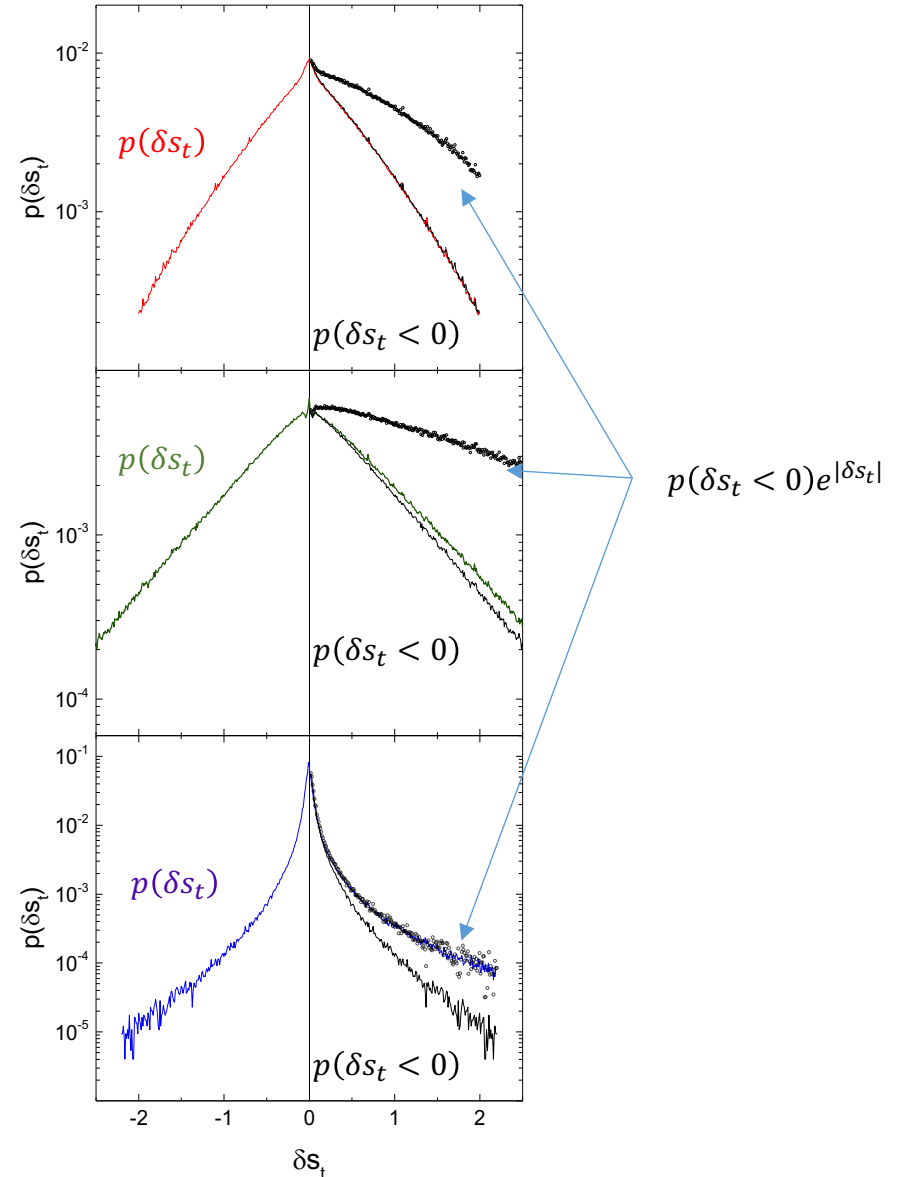
$$\frac{p(\delta S_t > 0)}{p(\delta S_t < 0)} = \exp\{|\delta S_t|\}$$

Gaussian r.v.

“Noise” $< 2\sigma$,
~2hour

HMI

Signal $> 4\sigma$,
~1 week



- 1977: Bochkov G. N. & Kuzovlev Y. E. *Sov. Phys. JETP* 45, 125,30 (theory)
- 1993: Evans D. J., et al. *Phys. Rev. Lett.* 71, 2401 (simulation)
- 1998: Ciliberto S., Laroche C., *J. Physique IV*, 8, 215 (first experimental test in Rayleigh–Benard convection)

summary

- There is (working) alternative to the feature tracking
- The approach allows to consider observed photospheric mag. field as a continuum media
- Insight on fundamental physics from observations
- Fluctuation Theorem is confirmed for astronomical body (*first time*)
- New tool for statistics of “energy-like variables”
- QS can be treated theoretically as the NESS thermodynamic system
- New criteria to match observations and simulations
- Rate of convergence in the long-time limit gives quantitative measure differentiating QS observations at different resolution