Turbulence signatures in high-latitude ionospheric scintillation

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Abstract

Ground-based amplitude measurements of GNSS signal during ionospheric scintillation are analyzed using prevalent data analysis tools developed in the fields of fluid and plasma turbulence. One such tool is the structure function of order qq, with q = 1 to q = 6, which reduces to the computation of the second order difference in the GPS signal amplitude at various time lags, and allows for the exploration of dominant length scales in the propagation medium. We report the existence of a range where the structure function is linear with respect to time lag. This linear time-segment could be considered as an analog to the inertial range in the context of neutral and plasma turbulence theory. Below the linear range, the structure function increases nonlinearly with time lag, again in good concordance with the intermittent character of the signal, given that a parallel is drawn with turbulence theory. Quantitatively, the slope of the structure function in the linear range is in good agreement with the scaling exponent determined from in-situ measurements of the electrostatic potential at low altitude (E-region) and the electron density at the topside ionosphere (F-Region). This in turn suggests the conjecture that scintillation could be considered a proxy for ionospheric turbulence. Furthermore, we have found that the probability distribution function of the second order difference in the signal amplitude has non-Gaussian features at large time-lags; a result that seems inconsistent with equilibrium statistical physics which suggests a Gaussian distribution for the conventional random walk processes.

Turbulence signatures in high–latitude ionospheric scintillation

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Key Points:

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6	•	Evidence for the existence of a linear range in the the structure function of iono-
7		spheric scintillation
8	•	The structure function slope in the linear range is consistent with the scaling ex-
9		ponent of the ionospheric electron density fluctuations
10	•	Indications that the equilibrium state related to scintillation is dominated by non-
11		Gaussian statistics

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12 Abstract

Ground-based amplitude measurements of GNSS signal during ionospheric scintillation 13 are analyzed using prevalent data analysis tools developed in the fields of fluid and plasma 14 turbulence. One such tool is the structure function of order q, with q = 1 to q = 6, 15 which reduces to the computation of the second order difference in the GPS signal am-16 plitude at various time lags, and allows for the exploration of dominant length scales in 17 the propagation medium. We report the existence of a range where the structure func-18 tion is linear with respect to time lag. This linear time-segment could be considered as 19 an analog to the inertial range in the context of neutral and plasma turbulence theory. 20 Below the linear range, the structure function increases nonlinearly with time lag, again 21 in good concordance with the intermittent character of the signal, given that a paral-22 lel is drawn with turbulence theory. Quantitatively, the slope of the structure function 23 in the linear range is in good agreement with the scaling exponent determined from in-24 situ measurements of the electrostatic potential at low altitude (E-region) and the elec-25 tron density at the topside ionosphere (F-Region). This in turn suggests the conjecture 26 that scintillation could be considered a proxy for ionospheric turbulence. Furthermore, 27 we have found that the probability distribution function of the second order difference 28 in the signal amplitude has non-Gaussian features at large time-lags; a result that seems 29 inconsistent with equilibrium statistical physics which suggests a Gaussian distribution 30 for the conventional random walk processes. 31

32 1 Introduction

Ionospheric scintillation is the physical phenomenon associated with distortions that 33 arise in Global Navigation Satellite System (GNSS) radio wave fronts as they propagate 34 through the ionosphere (Kintner et al., 2001). It is imputable to irregularities in iono-35 spheric electron density, which arise from various plasma instabilities. As a consequence, 36 structures in electron density form, which in turn affect the dielectric properties of the 37 medium including its refractive index. Radio waves propagating through a structured 38 ionosphere are scattered, and it is the signatures of various scattering processes that allow us to extract some of the fundamental ionospheric properties without in-situ mea-40 surements, a reverse engineering exercise. On the ground, a GNSS receiver records a time-41 series and reveals patterns which very much depend on the spatial and temporal con-42 ditions of the ionospheric medium through which the radio signal propagated. In other 43 words, we ought to be able, through the principle of Inverse Scattering, to reconstruct 44 some of the physical properties of the scattering medium. The scintillations recorded by 45 the GNSS receiver hold integrated information about the ionospheric irregularities, their 46 temporal and spatial scales, which can help narrow down the ionospheric plasma insta-47 bility mechanisms at play. As an example, the equatorial anomaly (Groves et al., 1997) 48 has long been understood as the cause of scintillation near the geomagnetic equator. In 49 the ionospheric E and F regions, plasma instabilities such as the Farley-Buneman (Hamza 50 & St-Maurice, 1993) and the gradient-drift are believed to be two of the most fundamen-51 tal driving mechanisms that give rise to plasma density irregularities with characteris-52 tic length scales ranging from few centimetres to hundreds of kilometres (Aarons, 1982; 53 Yeh & Liu, 1982; Wernik et al., 2007; Kintner et al., 2007). The size of these irregular-54 ities plays a central role when analyzing and especially when interpreting the data, which 55 requires the knowledge to differentiate between refractive and diffractive signatures. Iden-56 tifying the Fresnel field region and testing the Taylor frozen hypothesis to derive a tem-57 poral scale from the Fresnel scale are two of the most important steps in the interpre-58 tation of scattering data recorded by the GNSS receiver. 59

Empirically, scintillation studies use observables measured by GNSS receivers. Both signal's amplitude and phase are derived from the recorded measurements. For as long as lock is maintained between the satellite and the ground receiver, continuous measurements of the amplitude and phase can be recorded at usually a very high rate. When the ray path (between the satellite orbiting at ~ 20,000 km from the centre of Earth) interacts with ionospheric irregularities, enhanced fluctuations rising above the background level in the signal's phase and amplitude appear. The conventional approach is to quantify the signal fluctuations using the scintillation indices S_4 and σ_{Φ} indices corresponding to the variance of the amplitude and phase variations, respectively.

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78 79 The theoretical investigation of scintillation uses the wave equation as formulated for a random medium. An analytical closed form solution for the general case is not available as the equation contains a stochastic parameter directly related to the density of scatterers. Approximations based on the nature of the interaction of the radio signal with the medium have been considered by several authors in order to derive the signal's electric field. These models include the weak-scattering theory, the Rytov approximation and the phase screen theory based on a thin conducting layer approximation (Yeh & Liu, 1982; Priyadarshi, 2015). Under these models, ionospheric irregularity power spectra combined with the wave equation provide elements of comparison between theory and observations.

In the present work, tools developed in the context of neutral fluid and plasma tur-80 bulence theories are used in order to unveil pertinent and dominant length scales respon-81 sible for ionospheric scintillation. This path has been initiated in a previous report in 82 which intermittency was explored in ionospheric scintillation (Mezaoui et al., 2015); a 83 statistical mechanics' approach, which analyzes the properties of fluctuations of the lo-84 cal variable measured, was used. These fluctuations tend to deviate from the homoge-85 neous and isotropic model of turbulence introduced by Taylor (1935, 1938), and have con-86 sistently been labeled as intermittent. This approach may be justified given that var-87 ious physical mechanisms can lead the ionospheric plasma to a turbulent state, partic-88 ularly when plasma instabilities evolve toward a nonlinear regime. Ionospheric plasma 89 turbulence, driven by various instability mechanisms, which give rise to density irreg-90 ularities, often exhibit an electron density power spectrum with a power law qualitatively 91 similar to the Kolmogorov (1941) power law for the velocity field in the context of fluid 92 turbulence theory. The mathematical framework used in the present work is briefly de-93 picted in Section 2, while Section 3 describes the data. In Section 4, the results are pre-94 sented followed by a discussion section (Section 5). 95

⁹⁶ 2 The Structure Function

The fields of neutral fluid and plasma turbulence are mature research fields that 97 have evolved for more than a century. A number of mathematical tools have been de-98 veloped to quantify and capture the underlying physical mechanisms responsible for the 99 turbulent structure of the neutral fluid or the plasma, respectively. The statistical me-100 chanics approach consists of estimating ensemble properties that can be derived by coarse-101 graining the fields and studying the dependence of the fluctuations on the coarse-graining 102 scales. This has led fluid dynamicists, for example, to study the probability distribution 103 of the velocity increment $U(r+\delta) - U(r)$ instead of solving the Navier-Stokes equa-104 tion (Benzi et al., 1993), a nonlinear partial differential equation with no closed form so-105 lutions known in the case of turbulence; the probability distribution is then found to be 106 skewed. Skewness would vanish only if there were invariance under time reversal, but 107 for a turbulent dissipative flow this is not the case (for a mathematical proof, see (Lawrance, 108 1991; Sosa-Correa et al., 2019)). This result has profound consequences since one is of-109 ten led to believe that the probability distributions ought to be normal or log-normal, 110 which would imply a zero skewness, a result that is inconsistent with observations. As 111 stated by the Nobel Prize laureate David Ruelle, "the lognormal theory contains an el-112 ement of truth but has limited applicability" (https://arxiv.org/abs/1405.5746). 113

To illustrate the use of this statistical approach, we focus on the coarse-grained onedimensional velocity fluctuations. One is then able to extend the method to the case of plasma fluctuations, including the flow velocity fluctuations, the electric and magnetic field fluctuations or a combination. In this context, and in the fluid flow velocity U(r)case, the structure function of order q is defined as follows (Chang, 2015):

$$D_q(\delta) = \left\langle \left| U(r+\delta) - U(r) \right|^q \right\rangle \tag{1}$$

where $\langle \rangle$ represents the ensemble average. In Expression (1), the difference of the flow speed U is between two points spatially separated by the scale δ . For simplicity, the structure function $D_q(\delta)$ is formulated in the one dimensional case. The conventional analysis consists of exploring the dependence of the structure function on the coarse-graining scale δ and the exponent index q. A turbulent system with a Kolmogorov scaling is consistent with a structure function in the form:

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 $D_q(\delta) \sim \delta^{\xi(q)} \tag{2}$

¹²⁷ Within the inertial range, where the equilibrium state is characterized by self-similarity ¹²⁸ and the power spectrum by a power law, the structure function $D_q(\delta)$ is supposed to re-¹²⁹main linear in δ independent of q. For the particular case of Kolmogorov turbulence, $\xi(q) =$ ¹³⁰q/3; in other words, the structure function of order 3 is $S_3 \sim \delta$. It is worth elaborat-¹³¹ing on the Kolmogorov result, which is based on the suggestion by Obukov (1962) that ¹³²the average rate of energy dissipation per unit mass $\langle \epsilon \rangle$ should be replaced by the spa-¹³³tially averaged dissipation defines as:

$$\epsilon_{\delta} = \frac{1}{\delta} \int_{r_0}^{r_0 + \delta} \epsilon(r) dr \tag{3}$$

Kolmogorov (1962) introduced a refined self-similarity hypothesis relating the structure
 functions for the flow velocity to the moments of the scale dependent rate of energy dis sipation.

$$D_q(\delta) = C_q \langle (\epsilon)^{\frac{q}{3}} \rangle \delta^{\frac{q}{3}}$$
(4)

The essential result of this hypothesis is that the statistics of $S_3(\delta)/\delta$ is the same as the statistics of ϵ_{δ} . In other words, the ratio $S_3(\delta)/\delta\epsilon_{\delta}$ is a random variable with a universal distribution. A similar argument can be extended to higher order structure function by noting that $D_q(\delta) \sim D_3(\delta)^{\xi(q)}$, i.e., one is able to quantify the statistical properties of higher order structure function by knowing the statistics of the structure function of order 3. Note that below the inertial scale (dissipation scale), the linearity is violated.

Empirically, the pertinence of turbulence methods requires in-situ multi-point mea-146 surements. In general, satellite observations of the terrestrial plasma environment are 147 single-point time series measurements. In the interplanetary medium for example, satel-148 lites such as Wind and ACE are assumed to be nearly at rest with respect to the solar 149 wind motion. In this context, the solar wind velocity and magnetic field measurements 150 constitute data sets that enable to explore the validity of the Magnetohydrodynamic (MHD) 151 approximation, and test plasma turbulence models of a natural system when certain phys-152 ical conditions are fulfilled. A number of extended studies of solar wind using turbulence 153 have been reported (Carbone et al., 1997; Pagel & Balogh, 2002). 154

However, one should emphasize that in order to validate such studies one has to identify the limitations imposed by the fundamental assumptions based on single-point time series measurements. These assumptions include homogeneity and stationarity over the time range of interest. Under Taylor's frozen turbulence approximation, the structure function at scale τ identifies an eddy at a scale length $\delta = U_0 \tau$, where U_0 is the average speed over the time interval considered. The Taylor approximation allows us to define the structure function of order q as follows:

$$S_q(\tau) = \left\langle \left| U(t+\tau) - U(t) \right|^q \right\rangle \tag{5}$$

where the ensemble average $\langle \rangle$ is now equivalent to a time average, given the assumption of stationarity.

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In the ionospheric context, turbulence is often triggered by various plasma insta-166 bilities giving rise to electron density fluctuations (Kintner et al., 1982). At low altitude 167 (E-region) where the collisional effects between the ionospheric plasma and the upper 168 neutral atmosphere are important, the two-stream (Farley–Buneman) instability is of-169 ten excited (Farley, 1963; Buneman, 1963) as the main mechanism for the development 170 of electron density irregularities. In the F-region both the gradient-drift and Kelvin-Helmholtz 171 instabilities occur. Various studies revealed that ionospheric plasma structuring, such 172 as sporadic E-layer or the trailing edge of polar cap patches, result from the gradient-173 drift and Rayleigh-Taylor instabilities (Sato et al., 1968). Ionospheric turbulence is now 174 well established and the inherent mechanisms are well documented in the literature (Kintner 175 & Seyler, 1985). Several studies investigated the turbulent features related to the iono-176 spheric electric field, electron density and magnetic field at various latitudes (Hamza & 177 St-Maurice, 1993; Dyrud et al., 2008). The non-linear development of plasma irregular-178 ities and the energy cascade from large to small scales lead to power spectra of electron 179 density fluctuations that are well fitted by a power law (Mounir et al., 1991). This shape 180 of the power spectral density pinpoints to scale invariance similar to what was developed 181 in fluid turbulence theory. An important consequence of the ionospheric turbulence is 182 its impact on the propagation of radio wave signals emitted by Global Navigation Satel-183 lite Systems (GNSS). Our main interest lies in the identification of scaling arguments 184 in the scintillation data that are conformal to the arguments used to characterize iono-185 spheric turbulence. By analogy, we will analyze the time series of the signal amplitude 186 measured, at a single point, by a GNSS receiver assuming conditions similar to those of 187 Kolmogorov turbulence, namely stationarity, homogeneity and isotropy. We will com-188 pute the structure functions and study their dependence on time lag τ . In principle, it 189 is assumed that a radio wave front, propagating through a turbulent ionospheric layer, 190 will be significantly altered, and the distortions strongly linked to the presence of elec-191 tron density irregularities. 192

The present analysis requires the assumption of stationarity of the scintillation time 193 series. While this condition is difficult to establish, it is reasonable to assume that the 194 recorded signal is locally stationary if the scintillation time interval is measured over a 195 short duration. Previous studies have indicated that the lifetime of large-scale density 196 gradients exceeds several times the time scale for linear growth of the gradient drift in-197 stability (Basu et al., 1990). The Taylor hypothesis is now examined in the context re-198 lated to the study carried out on amplitude scintillation. On the ground, the measured signal results from the propagation of a radio wave as it propagates through a moving 200 ionospheric plasma. The theoretical determination of the scan velocity $(V_{eff}, \text{ for effec-})$ 201 tive velocity) is a complex problem as it depends upon the satellite motion, the irreg-202 ularity drift motion as well as the anisotropy of the irregularity with respect to the geo-203 magnetic field. Assuming a model of irregularity in which the electron density variance 204 is distributed according to a spheroid, several authors attempted to estimate V_{eff} (Rino, 205 1979; Carrano et al., 2016). Under some conditions at low-latitude, Carrano et al. (2016) 206 derived the following approximation for V_{eff} : 207

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$$V_{eff} \sim 1.11 \frac{\sigma_{\Phi}}{S_4} \rho_F \tag{6}$$

where S_4 and σ_{Φ} are the amplitude scintillation and phase variation indices, and ρ_F the first Fresnel zone radius with $\rho_F^2 = \frac{z\lambda}{2\pi\cos\theta}$ in which λ is the carrier wavelength, z is the height of the scattering layer and θ the angle between the zenith and the direction of motion of the emitting satellite. For a high elevation angle and assuming the scattering layer is located within the F-region (~ 300 km), the corresponding L-band effective scan velocity $V_{eff} \sim 100 \frac{\sigma_{\Phi}}{S_4}$. Based on numerous index measurements, it is reasonable to consider that a rule of thumb $\frac{\sigma_{\Phi}}{S_4} \sim 1-2$ (Ghobadi et al., 2020) yielding an estimation of V_{eff} in the 100 – 200 m/s range. In order for the Taylor hypothesis to hold, the scan speed should remain significantly smaller than the speed of any changes affecting the irregularity. To be more specific, Taylor's hypothesis postulates a linear relationship, nondispersive, between frequency and wavenumber, $\omega' = \omega + kV_0 \simeq kV_0$, where V_0 is the velocity of the plasma turbulent flow over the detector, $\omega'(\omega)$ is the measured (plasma rest) frequency. In principle, if one identifies V_0 with V_{eff} , then one would require a large effective velocity for Taylor's hypothesis to remain valid.

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Moreover, we assume that the ionospheric turbulence, with a measured power spec-224 trum, is driven by instability mechanisms that allow the development of density struc-225 tures, which in turn act as random scatterers (Rufenach, 1972). The analogy consists 226 of treating the recorded radio signal by the GNSS receiver as similar to the to single-point 227 measurement of the flow velocity in a turbulent medium that can be modelled using the 228 Kolmogorov (1962) model (Falcon, 2010). Wave turbulence in the terrestrial plasma en-229 vironment has been addressed theoretically (Sagdeev, 1979) as well as from the obser-230 vations point of view. 231

Under the conditions described above, for a time series of the signal amplitude u(t), the turbulence estimator is defined in a similar way as:

$$S_q(\tau) = \left\langle \left| u(t+\tau) - 2u(t) + u(t-\tau) \right|^q \right\rangle \tag{7}$$

where $\langle \rangle$ represents time averages. Note that the expression between bracket is related to the second time derivative of the amplitude u(t) for small lag-times.

$$\frac{d^2 u(t)}{dt^2} = \lim_{\tau \to 0} \frac{1}{\tau^2} [u(t+\tau) - 2u(t) + u(t-\tau)]$$
(8)

The choice of the structure function expression (7) rather than expression (5), although 238 not fundamental, is justified according to the following argument. The analogy between 239 wave turbulence and fluid turbulence remains limited as the underlying governing equa-240 tions are different. Fluid turbulence is caused by the presence of viscous forces that lead 241 to relative motions within the fluid. Relative motions can also be produced by the in-242 jection of high or low streams inside the fluid. On the other hand, wave turbulence arises 243 from the nonlinear interaction of waves excited through instability mechanisms. Initially 244 of small amplitude, waves excited through instabilities undergo further growth reaching 245 large enough amplitudes to nonlinearly interact with the background flow and other waves 246 within the emitted spectrum; this in turn will lead to saturation if a stationary equilib-247 rium is possible. The nonlinear interaction of waves leads to a distribution of power over 248 spatial and temporal scales that can be modelled, under some important assumptions, 249 by Kolmogorov-like power laws (cascade models). Moreover, one important feature of 250 fluid turbulence is intermittency, which results from bursts of intense motion that are 251 produced and dominated by small scale structures. Therefore, intermittent systems are 252 characterized by non-Gaussian probability density functions imputed to the formation 253 of vortices. In wave turbulence, however, the intermittency is often due to low wave num-254 ber Fourier amplitude (Choi et al., 2005), not necessarily related to hydrodynamics tur-255 bulence. While fluid turbulence is driven by the equation of motion, which involves the 256 first time derivative of U, the wave turbulence is rather governed by the wave equation, 257 which contains the second-time derivative of the wave amplitude. In the former case, the 258 structure function is consistent with Expression (5), while in the latter case, it is con-259 form with Expression (7). 260

²⁶¹ 3 Scintillation data

GPS amplitude measurements used in the present study are from the Canadian High Arctic Ionospheric Network (CHAIN) (Jayachandran et al., 2009). With 28 GISTM receivers and 9 ionosondes, the nettwork's coverage expands over Canada northern region.



Figure 1. Time series of the amplitude scintillation recorded on January 15, 2014, 1900-2000 UT at *Pond-Inlet* station and from PRN 22. The red continuous line indicates the satellite elevation angle. The red (black) dashed vertical bars mark the time interval of the analyzed event (background).

Data collected by the receivers located at *Pond-Inlet*, (ponc) Magnetic Coordinates = 265 $(82.3^{\circ}N, 2.6^{\circ}E)$ and Arctic Bay (arcc) Magnetic Coordinates = $(82.1^{\circ}N, 27.0^{\circ}E)$ are of 266 interest in the present work; both stations are located in the statistical cusp region. One 267 should mention that the selection of these 2 stations is not dictated by any physical con-268 sideration except by the good quality of data at these stations. Both stations *ponc* and 269 arcc operate with high rate GNSS measurements at 50 Hz. In order to eliminate effects 270 due to satellite motion, a detrending operation using a standard sixth order Butterworth 271 filter with a cutoff frequency of $f_c = 0.1$ Hz was applied to the signal prior to any anal-272 ysis (Mushini, 2012). Given the PRN high elevation angle associated with the events stud-273 ied below, it is unlikely that these events result from multi-path. In addition, with the 274 same PRNs, no amplitude fluctuations level above the background are noticed prior and 275 after one sidereal day the time of interest. Therefore, the possibility that events analyzed 276 below result from multi-path is ruled out as it is assured that they correspond to scin-277 tillation of ionospheric origin. 278

279 **4 Results**

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4.1 2014 January 15 event

Figure 1 shows the L1 signal amplitude of PRN number 22 and recorded by a GPS 281 receiver located at ponc station on January 15, 2014, 1900 – 2000 UT. The selected in-282 terval reveals time segments where amplitude fluctuations are enhanced (1911-1918 UT, 283 1921-1942 UT, 1946-1955 UT) comparatively to others corresponding to the receiver back-284 ground level (1903-1908 UT). It is believed that these enhanced fluctuations result from 285 scattering of the radio signal propagating through Fresnel scale ionospheric structures. 286 The continuous red curve indicates the elevation angle of the ray path during the hour. 287 The analysis sequence is now carried out on the time segment marked by the two red 288 vertical bars, i.e. 1946-1955 UT interval where the amplitude fluctuations appear the 289 highest during the hour. In comparison, the two black vertical bars indicate a selected 290 time interval for the receiver background (1903-1908 UT). We mention that the year 291 2014 corresponds to a near solar maximum activity phase in which ionospheric scintil-292 lation occur more frequently (Akala et al., 2011; Meziane et al., 2020). The structure func-293



Figure 2. In red, the structure function for q = 2, 3, 4, 5 is plotted versus the time scale τ for the time interval 1946 - 1955 UT on 2014 January 15 at *Pond-Inlet* station. The same computation is undertaken in absence of scintillation and the result is represented by the plot in black.

tions of order q = 1 to q = 6 are now empirically calculated at various time scale τ 294 using scintillation data collected by CHAIN. At this time, we contemplated that no valu-295 able information is gleaned for numerical values of q > 6. Figure 2 shows the variation 296 of the structure function S_q (Expression 7) for q = 2, 3, 4, 5 versus the time scale τ taken 297 over a continuous interval. A common feature, the shape of the structure function, is re-298 vealed for all values of q considered. A similar pattern is obtained for q = 1 and q =299 6 (not shown). While the red plot represents the scintillation event, the back curve cor-300 responds to the receiver background signal for which S_q is also computed. For clarity 301 and in order to display the quantitative feature of S_q for various q, the same y-axis limit 302 range is set. Qualitatively, a similar trend appears for all q index values. While S_q for 303 the receiver background signal is found to be nearly independent of the time-scale τ , it 304 exhibits a characteristic signature when ionospheric scintillation is present. In partic-305 ular, we note that for all values of the q index there exists a range $\Delta \tau$ for which the struc-306 ture function is linear in τ , $S_q \sim \tau^{\xi(q)}$ (the plots on Figure 2 are in log-log scale). In 307 this particular case, Figure 2 clearly shows that the slope $\xi(q)$ increases with q. In or-308 der to precisely identify the range $\Delta \tau$ over which S_q is linear in τ , the derivative of S_q 309 with respect to τ is numerically computed by taking the difference $\Delta S_q(\tau)$ of the struc-310 ture function between two adjacent points, i.e. $\Delta S_q(\tau) = S_q(\tau+1) - S_q(\tau)$. Figure 3 311 shows the obtained results. As shown on this last figure, the variations of $\Delta S_a(\tau)$ dis-312 plays three distinct ranges. First, a prevailing range where $\Delta S_q(\tau)$ plateaus according 313 to a numerical value that increases with q. A close inspection indicates that this range 314 is established between $\tau = \tau_1 = 3$ and $\tau = \tau_2 = 15$, corresponding to times $t_1 = 0.06s$ 315 and $t_2 = 0.30s$. Below the time scale τ_1 , the linearity of the structure function is not 316



Figure 3. Variation of the difference $\Delta S_q(\tau) = S_q(\tau+1) - S_q(\tau)$ versus τ for various values of q-index.



Figure 4. Scaling component ξ_q versus q-index within the range. The red dashed line represents the best linear fit.

validated, while for $\tau > \tau_2$ the linearity is broken and the structure function seems to reach a saturation level. To complete the analysis, it is instructive to examine the numerical values for the scaling component $\xi(q)$ in terms of q. The obtained results are shown on Figure 4, which clearly indicate that the scaling component in the range is $\xi(q)/q \approx$ 0.695. Further exploration of the shape of the distribution across the time scale τ is examined in the next event.

4.2 2016 October 14 event

The same analysis, as performed above, is now carried out with a second scintil-324 lation event recorded at Arctic Bay (arcc) station on October 14, 2016, in 1723–1728 325 UT interval indicated by the two red-dashed vertical bars shown on Figure 5. Also, the 326 two black dashed vertical bars mark the considered receiver background fluctuations level 327 in absence of scintillation (1732 - 1742 UT). The treatment of a supplementary event 328 with similar qualitative result may appear redundant. Nevertheless, the exposition of the 329 event has the purpose to evidence the existence of a linear range in the ionospheric func-330 tion for ionospheric scintillation. Again, the structure function (Expression 7) as a func-331 tion of time lag τ is computed for various values of q for both the selected intervals for 332 the scintillation event and the background signal amplitude fluctuations; the result is shown 333 on Figure 6. The presence of a linear range is evident for all values of q shown. A ju-334 dicious inspection yields an inertial range between $\tau_1 = 30$ and $\tau_2 = 40 (0.6 - 0.8 \text{ sec})$ 335 range) with a scaling component $\xi(q)/q \approx 1.1$, significantly higher when compared to 336 the one obtained for the January 17, 2014 event. 337

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The structure function at scale τ examined above is related to the moments of the distribution function of the second order difference in the signal amplitude $\eta(t) = u(t + \tau) - 2u(t) + u(t - \tau)$, where u(t) is the scintillation amplitude. The global shape of the distribution density is reflected in the variation of the structure function as exhibited on Figure 2 and Figure 6. The distribution of $\eta(t)$ across the scales for few selected increas-



Figure 5. Time series of the amplitude scintillation recorded on October 14, 2016, 1700-1800 UT at *Arctic Bay* station and from PRN 29. The red continuous line indicates the satellite elevation angle. The red (black) dashed vertical bars mark the time interval of the analyzed event (background).



Figure 6. In red, the structure function for q = 2, 3, 4, 5 is plotted versus the time scale τ for the time interval 1732 - 1728 UT on 2016 October 14 at *Arctic Bay* station. The same computation is undertaken for the receiver background signal and the result is represented in black in the various plots.



Figure 7. The blue dots represent the measured probability distribution function of $\eta(t)$ for time lags $\tau = 10, 35, 50, 100$ associated with the event interval indicated by the figure title. The red-dashed line corresponds to the best Gaussian fit to the measurement while the black continuous curve shows the distribution when no scintillation is present (background).



Figure 8. Second moment of distribution (left panel) and excess kurtosis (right panel) of $\eta(t)$ versus the time lag τ . The red dots correspond to the scintillation event while the black dots represent the background noise.

ing values of τ is shown on Figure 7. While the measurements are represented by the 344 blue marks, the dashed red line corresponds the best Gaussian fit to the data. At the 345 same time, the probability density of $\eta(t)$ fluctuations in the absence of scintillation is 346 given by the continuous black curve. Clearly, the receiver background probability den-347 sity remains invariant, while in the case of scintillation event the distribution undergoes 348 a continuous widening departing from the Gaussian shape at higher scales. The peak of 349 the distribution is satisfactorily fit using a Gaussian, but the emerging tails with increas-350 ing scale τ cannot be captured with Gaussian statistics. Departures from Gaussian statis-351 tics are usually quantified by distribution moments with orders higher than 2. In par-352 ticular, the relevance of the tail is captured by the excess kurtosis (= 0 for a Gaussian). 353 Panels on Figure 8 show the computed second (left panel) and forth moments (right panel) 354 of $\eta(t)$ for increasing scale τ , respectively. The red (black) marks correspond to numer-355 ical values obtained for the scintillation event (receiver background). Clearly, for the back-356 ground signal, the computed moments appear insensitive to changes of τ and the excess 357 kurtosis remains near a zero value as it is expected of a Gaussian process. On the con-358 trary, for the scintillation event both moments increase with τ before reaching an asymp-359 totic limit $(K \approx 2.4)$. It is remarkable that the kurtosis K attains the asymptotic value 360 at $\tau \approx 40$, basically the upper bound of the linear range. 361

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5 Discussion and Conclusion

Analysis methods developed in the context of neutral fluid and plasma turbulence 363 theory are adopted to explore the pertinent spatio-temporal scales in ionospheric scintillation physics. A justification of the approach is based on the consideration that iono-365 spheric scintillation is produced when the radio signal propagates through a non-homogeneous 366 medium undergoing at the same time spatio-temporal fluctuations. We have computed 367 the structure function of order q, defined in our case as a second order difference in the 368 signal amplitude at temporal scale τ is computed for various orders q. Qualitatively and 369 through the perspective of fluid turbulence, the resulting variations of S_q as a function 370 of τ are analogous to the numerical findings in Navier-Stokes turbulence (Benzi et al., 371 1993; Grossmann et al., 1997), wave turbulence (Falcon, 2010), and empirical results such 372 those related to the solar wind turbulence (Carbone et al., 1997; Pagel & Balogh, 2002; 373 Weygand et al., 2006). From the variations of S_q emerges a linear range analog to the 374

inertial range of fluid turbulence. Below the linear range, the linearity of the the struc-375 ture function is not satisfied, which seems to pinpoint to a dissipation range counterpart. 376 The obtained scaling component value, which is event-dependent, is larger than the value 377 found in Kolmogorov's turbulence $(\xi_3 > \xi_3^{(Kol)} = 1)$. The essence of our study of higher 378 order structure functions is to try and identify patterns in their behaviours with time 379 delay like those found in the first, second and third order structure functions. The re-380 current linear behaviour with time delay is present in all the structure functions stud-381 ied up to order 6. As mentioned above, the relationship $S_q \sim S_3^{\xi(q)}$ explains this char-382 acteristic (when considering the log of the structure functions). Within the ionospheric 383 plasma, the structure function has been previously constructed by means of numerical simulations and in-situ measurement in order to unveil the precise scaling features re-385 lated to ionospheric turbulence. Specifically, the electrostatic potential in the E-region 386 (Dyrud et al., 2008) and electron density at the topside F-layer (De Michelis et al., 2021) 387 provide the pertinent physical quantities for the analysis. For the electrostatic fluctuations, the structure functions for various q, and captured at a fixed point, increase with 389 time lag and exhibit a linear range. At the same time, the probability density for the 390 potential fluctuations follow a nearly Gaussian distribution. Furthermore, the numer-301 ical values obtained for the scaling exponents, when compared to those derived from rocket 392 data based on two-point measurements, appear noticeably smaller (Dyrud et al., 2008). 393 Nevertheless, the empirical determination of the scaling component appear similar to the 394 scintillation equivalent linear range in the case q = 1 - 4. More recently, in a study 395 reported by De Michelis et al. (2021), the scale invariance associated with ionospheric 396 electron density fluctuations has been empirically investigated. The authors used in-situ 397 1 Hz rate electron density measurements from the ESA-Swarm A satellite to evidence 398 the existence of an inertial scale range associated with the plasma turbulence at the topside ionosphere. In the cusp region, De Michelis et al. (2021) found that the first-order 400 (q = 1) scaling exponent numerical value is comparable to the one obtained from the 401 scintillation data analyzed in the present study. This concordance strongly indicates that 402 the scaling features present in the ionospheric electron density fluctuations coherently 403 echo in scintillation seen on the ground. Particularly, scintillation may possibly be con-404 sidered as a proxy for ionospheric turbulence. The extension of the present study to a 405 larger collection of scintillation events could precise this aspect. Below the linear range, 406 it is found that the structure function increases with time lag τ , a feature similar found 407 in wave turbulence theory. In fluid turbulence, the dissipation region is dominated by 408 enhanced fluctuations of short durations. This feature, commonly called intermittency, 409 is also observed in wave turbulence. A scrutiny of the distribution function of fluctua-410 tions of the variable of interest in the intermittent region exhibits strong departure from 411 the conventional Gaussian statistics. While the distribution function remains nearly sym-412 metric (skewness ~ 0), it reveals at the same time pronounced tails of flatness with a 413 positive residual kurtosis (leptokurtic distribution). The bending of the structure func-414 tion, when the time scale τ is larger than the linear range, suggests that amplitudes in 415 the signal separated by a long time-lag tend to be uncorrelated; no long time memory. 416 One therefore expects Gaussian statistics for long-time scales. In other words, while all 417 odd moments of the distribution of $\eta(t)$ vanish, the standardized even moments have fixed 418 numerical values independent of the variance. Particularly, the excess kurtosis (fourth 419 moment distribution) at large τ is close to zero. These results have been established the-420 oretically and empirically for both fluid and wave turbulence (Falcon, 2010), respectively. 421 This picture is associated with diffusion processes and derived from the solutions of Fokker-422 Planck or Langevin equations. 423

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The results reported in the present work seemingly contrast with the prediction of a Gaussian closure as indicated by the non-zero asymptotic value of the residual kurtosis. The scattered radio signal through the ionosphere seems to be related to processes that are not fully uncorrelated over a range of length scales. A random-walk interpretation of the results suggests a wave-scattering process leading to non-Gaussian signa-

tures that arise when the steps of the walker happen to be correlated in a hierarchical 430 way. Therefore, a proper and adequate understanding of the reported results, which need 431 to be extended to include a larger data base in addition to a parametric study, requires 432 the adoption of non-Gaussian models. A possible solution consists of exploring the scal-433 ing exponent for various geomagnetic conditions, and its latitude-dependence as well as 434 an eventual association with the amplitude index S_4 . Such non-Gaussian models, among 435 others, that are related to wave propagation through non-homogeneous media have been 436 previously highlighted (Jakeman & Tough, 1988). In this respect, a model based on K-437 distribution that describes the amplitude of scattered waves through a rough surface seems 438 to have attractive features as it provides practical statistical properties that could be ex-439 amined within the ionosphere context. Indeed, drawing a parallel between a structured 440 ionospheric layer and an object with a rough surface can be very instructive when one 441 considers the scattering of a radio wave by the ionosphere and the scattering of light by 442 a rough surface. The emerging pattern from laser scattering by a rough surface is anal-443 ogous to the scintillation pattern observed when a radio wave propagates through a struc-444 tured ionosphere dominated by Fresnel-size scatterers. The analogy suggests a strong 445 role played by diffraction in the production of ionospheric scintillation (McCaffrey & Jay-446 achandran, 2019). This path of studying the scintillation pattern though the lens of the 447 diffraction by a rough object surface lies beyond the scope of our investigation. 448

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