Kalman filter technique for defining solar regular geomagnetic variations: Comparison of analog and digital methods at Sodankylä Observatory

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Motivated by recent attempts to derive geomagnetic activity from hourly mean data in long-term studies, we test the recursive Kalman filter method to obtain the regular solar variation curve of the geomagnetic field. Using a simple algorithm, we are able to assign a quiet day curve to every day separately, without the need for additional input parameter(s) to define the geomagnetically quiet days. We derive a digital counterpart \( A_{hk} \) of the analog range index \( Ah \) at the subauroral Sodankylä station and compare it to the earlier digital estimate \( Ah \) and the local \( Ah \) index. We find that the new method outperforms the former estimate in every aspect studied and provides a robust, straightforward manner of estimating and verifying the manually scaled \( Ah \) index, based on readily available hourly values. The model is independent of sampling; thus, for shorter-term studies where high-sampling data are available, more accurate estimates can also be obtained when needed. Therefore, in contrast to other recent approaches, we do not provide a method to quantify irregular activity directly but derive the actual quiet day curves in the traditional manner. In future applications the same algorithm may be used to define a wide variety of geomagnetic indices (such as \( Ah \), \( Dst \), or \( AE \)).


1. Introduction

[2] One can separate two distinctly different types of variations in the geomagnetic field; the regular (also often called \( Sq \) (solar quiet)) and irregular variations. While the former is mainly driven by the solar UV/EUV radiation and manifests itself as a smooth daily change in the magnetograms due to the Earth’s rotation (hence the name regular), the latter is a result of the dynamic fluctuations of solar wind and HMF (heliospheric magnetic field). These fluctuations may lead to global magnetic storms and more local substorms. Until recently a number of indices have been implemented to characterize and quantify this geomagnetic activity. The key task of this procedure is to quantify and separate the fundamentally unknown regular quiet day curve (QDC) from the irregular activity carrying important information about the near-Earth space, as well as about the dynamics of ionospheric/magnetospheric current systems [Bartels et al., 1939; Menneville and Berthelier, 1991; Nevanlinna, 2004].

[3] The QDC has traditionally been defined by hand scaling of magnetograms, hence producing the so-called analog indices of geomagnetic activity. More recently, a new digital measure of geomagnetic activity, the \( Ah \) index, has been implemented, using hourly mean values of the magnetic field [Mursula and Martini, 2007a] (its derivation is shortly discussed in more detail). The explicit aim was to produce an \( Ah \)-type digital index that follows as closely as possible and appropriate the derivation method of \( K \)-type indices [Bartels et al., 1939; Mayaud, 1980] but which, by using the available digitized hourly values and a definite technique, is more straightforward and verifiable than the hand-scaled indices, thus better suited for long-term studies. To define the regular variations they used monthly averaged QDCs, defined from the 5 quietest days of each month. The method is often referred to as iron curve method, due to its rigidity in taking into account day-to-day QDC variations that occasionally can be significant. This averaged QDC was then used for the given month to calculate the 3 h ranges in each day (very much similarly to the \( K \) method, fitting the QDC as upper and lower envelope to the actual data separately in each 3 h sector), to be assigned as the \( Ah \) value. Mursula and Martini [2007a] used the local IHV index [Le Sager and Svalgaard, 2004; Svalgaard et al., 2004] to define the local quiet days, therefore the \( Ah \) index was dependent on an additional input measure of geomagnetic activity. Using a new approach the Kalman filter algorithm, on the other hand, we are able to assign QDC for each and every day separately (to be called daily QDC), and...
the method is independent from any other geomagnetic index. The amplitude of the irregular activity is thereafter defined in each three-hour section of a given day separately, as the difference of the upper and lower envelope fitted daily QDC to this 3 h; following closely the principle of the traditional \( Ak \) method (and that of \( Ah \)). In order to separate the two differently derived \( Ah \) indices, we call the new 3 h digital range index \( Ah_k \), where \( h \) refers to the use of hourly mean values of magnetic \( H \) component, while \( K \) refers to the Kalman method of QDC quantification. [4] Marsula and Martini [2007b] made a thorough analysis of the characteristics of the \( Ah \) index, using data from the subauroral Sodankylä Geophysical Observatory, Finland (SOD, 67°22′ GGlat, 26°38′ GGlong, 63.9° GMlat). This station has a high-quality series of analog \( Ah \) indices, and its data have often been used for long-term comparisons of the geomagnetic activity [e.g., Clilverd et al., 2002, 2005].

Therefore, the SOD station is an obvious choice for comparing the new Kalman–filtered index \( Ah_k \) with the earlier digital \( Ah \) index and using the analog \( Ak \) index as a reference. The primary aim of this paper is to present a reliable proxy to the analog \( Ak \) index, based on hourly averaged magnetic measurements. However, the Kalman algorithm introduced is not limited to hourly sampling. By using higher sampling raters of raw data, one could aim to make even more accurate proxys of \( Ak \), or use it as a derivation method of QDC for other indices, such as \( Dst \). Besides, since the algorithm is mathematical and not physical, it can also be used to resolve technically similar problems, such as the periodic changes in the satellite orbits in space-borne measurements. These approaches, however, are subjects of a forthcoming paper.

### 2. The Kalman Filter

[5] The Kalman filter [Kalman, 1960] is a powerful recursive method to estimate the state of a process by minimizing the mean of the squared error. The filter can provide estimates of past, present and future states, even if the exact nature of the modeled system is unknown (G. Welch and G. Bishop, An introduction to the Kalman Filter, TR 95-041, Univ. of N. C. at Chapel Hill, Chapel Hill, 2006, http://www.cs.unc.edu/~welch/media/pdf/kalman_intro.pdf). We have used a very simple Kalman filter (Kaipio and Somersalo [2005]; for a more thorough treatise, see work by Grewal and Andrews [1993]) to estimate the QDC. The hourly mean magnetometer values were divided into daily 24 h (1 day) bins after which we ran the Kalman filter using these 24 data points one at a time. We assumed that the estimated QDC does not vary much from one day to the next, so we set the evolution model matrix of the Kalman filter equal to identity. Also, we set the observation model matrix to be identity since we are filtering the plain measurement data. In addition, we took the evolution model error covariance matrix to be diagonal with a given variance. The observation model covariance matrix was also taken to be diagonal, but the variances were calculated from the data (see below). This leads to a very simple linear Kalman filter, given as

\[
X_{k+1} = X_k + W, \quad k = 0, 1, 2, \ldots \tag{1}
\]

\[
Y_k = X_k + V_k, \quad k = 1, 2, \ldots , \tag{2}
\]

where \((1)\) is the evolution model, \((2)\) is the observation model, \(X_k \in \mathbb{R}^{24} \) is the estimated QDC for day number \( k \), \(W \in \mathbb{R}^{24} \) is the evolution model error vector, \(Y_k \in \mathbb{R}^{24} \) is the magnetometer data for day number \( k \) and \( V_k \in \mathbb{R}^{24} \) is an observation model error vector for day number \( k \). Here we assume that the error vectors have Gaussian probability distributions

\[
W \sim N(0, \sigma I) \tag{3}
\]

\[
V_k \sim N(0, \Sigma_k), \tag{4}
\]

where \(\sigma\) is the given predetermined evolution model error variance “evovar” and \(\Sigma_k\) is the calculated observation error covariance matrix for day number \( k \). For the initial estimate \(X_0\) we set

\[
X_0 \sim N(E(X_0), C(X_0)) = N(Y_0, I),
\]

where \(Y_0\) is a Gaussian random vector with expectation value \(E(X_0)\) equal to the first measurement \(Y_0\) and identity covariance matrix, \(C(X_0) = I\). After these assumptions and initial settings, the Kalman filter is run as follows (\( k = 1, 2, \ldots \)):

[6] 1. We calculate the a priori value \(\bar{X}_k\) for \(X_k\) using the evolution model (1) and the previous estimate \(X_{k-1}\), to get

\[
\bar{X}_k = N(E(X_{k-1}), C(X_{k-1}) + \sigma I) = N(E(\bar{X}_k), C(\bar{X}_k)).
\]

[7] 2. We calculate the pointwise differences between the measurement data and the estimate of the previous quiet day curve

\[
\Delta_k = |Y_k - E(\bar{X}_{k-1})|
\]

and discard any data points for which \(\Delta_k\) exceeds an empirically predetermined threshold value “rangethe.” Note that the “rangethe” is dependent on the characteristic day-to-day QDC amplitude variation of a given station, and is station specific (and above all changes with latitude). Missing data points are always discarded. Also, the discarded data points are not used in calculating the sample variance for the data points, as explained below.

[8] 3. The observation model (2) together with the a priori value \(\bar{X}_k\) and the measurement data \(Y_k\) is used to calculate an estimate for \(X_k\):

\[
X_k \sim N(E(X_k), C(X_k)),
\]

where

\[
E(X_k) = E(\bar{X}_k) + K_k(Y_k - E(\bar{X}_k)), \tag{5}
\]

\[
= E(X_{k-1}) + K_k(Y_k - E(X_{k-1})), \tag{6}
\]

\[
C(X_k) = (I - K_k)(C(\bar{X}_k)), \tag{7}
\]

\[
= (I - K_k)(C(X_{k-1}) + \sigma I). \tag{8}
\]

And \(K_k\) is the so-called Kalman gain matrix given by the formula

\[
K_k = C(X_k)(C(X_k) + \Sigma_k)^{-1} \tag{9}
\]

\[
= (C(X_{k-1}) + \sigma I)(C(X_{k-1}) + \sigma I + \Sigma_k)^{-1}. \tag{10}
\]
The observation model error covariance matrix $\Sigma_k$ is constructed by calculating the hourly sample variance from the measurement data using a predetermined number of previous days “varint.” In the beginning of the filter run, when enough previous days are not available, a predetermined constant value “measvar” is used as the variance.

[4] The expectation value $E(X_k)$ is taken to be the estimate for the quiet day curve for day number $k$ when calculating in Step 1 the a priori estimate, $X_k$, for $X_{k+1}$ and so forth until the measurement data ends. Also, the previously discarded data points are not used in the variance calculation.

[10] In addition, if the measurement data for two or more consecutive days are completely discarded due to data missing or exceeding the threshold, the Kalman filter is reset; that is, the initial estimate is set back to $X_0$.

[11] The actual values of the input parameters for the Kalman filter used for the study are summarized in Table 1. The role of these parameters can be understood in terms of station specific “fine tuning,” leaving the fundamental properties of the particular QDC estimate unaffected. We note that the filter gives robust results for wide range of tuning parameter values.

3. Geomagnetic Quiet Daily Curve

[12] Figure 1 shows the seasonally averaged QDC estimates of both models (monthly averaged and daily QDC) for the period of 1914–2000. Perhaps the most apparent difference is that monthly QDCs in all seasons depict their minima at about 01:00 UT. At high latitudes the QDC formation is much more complex than at low or midlatitudes. We get strong signal from the usual Sq current system around local noon (10:00 UT for SOD), but monthly QDC also shows the joint effect of field-aligned currents and the westward electrojet peaking around 03:25 magnetic local time LT (local time), i.e., 01:25 UT [Allen and Kroehl, 1975; Finch et al., 2008]. The effect of westward electrojet should be a negative depression in ground-based $H$ data. This can indeed be seen in Figure 1, marked with downward pointing arrow. Note that the effect is even more dominant in the monthly estimates than that of the Sq current system. As result we find that the monthly QDC does not follow the theoretical expectations. On the other hand, the previously used monthly QDC systematically overestimates QDC most usually at the early to late declining, phases, depicting an “activity-like” long-term pattern, reaching its maxima typically shortly after the SSN maxima. This overshooting is the result of the inefficient QDC definition during the activity preferred LT sectors, as discussed in relation with Figure 1. Although the daily QDC follows the same pattern during some cycles, this problem is far less strident there.

[15] Figure 2 depicts the overall effect of the above discussed feature for the studied period of 1914–2000, showing the annual (365 days) running means of the daily ranges (amplitudes) of daily QDCs defined by the Kalman filter, and of the average monthly QDCs. The amplitudes are of the actual size, thus it is easy to see that while the QDC minimum levels of the two methods are roughly the same overall, the maxima differ radically. Since the magnetic QDC is largely formed by the UV/EUV radiation, its amplitude is expected to closely follow the evolution of the SSN (sunspot number) in the long term. The daily QDCs consistently show the SSN dependence better, thus fulfilling the theoretical expectations. On the other hand, the previously used monthly QDC systematically overestimates QDC most usually at the early to late declining, phases, depicting an “activity-like” long-term pattern, reaching its maxima typically shortly after the SSN maxima. This overshooting is the result of the inefficient QDC definition during the activity preferred LT sectors, as discussed in relation with Figure 1. Although the daily QDC follows the same pattern during some cycles, this problem is far less strident there.

[16] It is evident that any activity index based on the monthly QDC definition is unreliable and effectively assigns activity to the QDC variation dominantly during the early descending phase of the solar activity.

4. $Ah$ Indices Based on Monthly and Daily QDCs

[17] Based on Figures 1 and 2, one would expect that the various QDC definitions, including daily versus monthly QDCs, as well as digital versus manual scaling, have a dominant effects in quantifying geomagnetic activity especially in the maximum/early descending phases of solar cycle, since this is the period when the different methods show the largest effects.

4.1. Annual Averages

[18] Figure 3 shows the annual averages of the analog $Ak$ indices, and the digital $Ah$ and $Ah_k$ indices. Both $Ah$ and $Ah_k$ were normalized to the $Ak$ index. The best linear fits lay very close to each other, $Ak = 0.44*Ah$−1.4; and $Ak = 0.44*Ah_k$−0.73. The average standard deviation between the $Ak$ and the fitted $Ah$ ($Ah_k$) indices is 1.19 (1.10) nT. This is only about 6.9% (6.4%, respectively) of the $Ak$ mean value (17.3 nT). The three indices follow each other so closely that it is hard to distinguish among them at most parts. Probably the only major deviation, which can be seen at this resolution, is that $Ak$ tends to depict smaller values before about
1940s during activity maxima. This is probably due to a conservative approach in the manual scaling of the original \( K \) values during the early part of last century, when the usual activity level was relatively low (D. Martini et al., Comparing indices of geomagnetic activity at a high-latitude station, submitted to Journal of Geophysical Research, 2010, hereinafter Martini2010). Apart of this, all the three indices show qualitatively the same centennial behavior: superposed on the solar cycle variation there is a systematic increase of the background level until about 1960 that is followed by a significant dropout, and a slower increase thereafter. At this time scale the two digital indices correlate roughly equally well with \( Ak \), with correlation coefficients of \( r = 0.982 \) for \( Ah \) and \( r = 0.985 \) for \( AhK \).

[19] In Figure 4 the annual residuals of linear regression fits are shown for \( Ak \) and \( Ah \), or \( Ak \) and \( AhK \). As discussed above, the differences are very small but systematic. The new Kalman method observably reduces the earlier reported (Martini2010) excess in \( Ah \) with respect to \( Ak \) around some solar cycle maxima. Based on Figure 2 this improvement is expected, since this is the solar activity phase when the difference between the monthly and daily QDCs was found to be most dominant. The regular relative deviation in the late declining phase of solar cycle usually remains unaffected, or only moderately affected by the new method. Occasionally nonsystematic changes are observed; the most prominent is an increase in the residuals at a later descending phase around 1963 and a decrease after 1994. As Martini2010 discuss in more detail, the systematic negative deviation between \( Ak \) and \( Ah \) is due to the digital nature of the \( Ah \) index. Since \( Ah \) uses hourly mean values, it is less sensitive to high-frequency phenomena most likely to occur during the declining phase driven by the high-speed solar wind streams. This is a limitation that is inherent in indices using hourly mean values and cannot be significantly improved by a more elaborate QDC definition.

4.2. Daily Averages

[20] Figure 5 shows the daily averaged indices in an arbitrarily selected period of late 1993. As it is expected the

![Figure 1](image1.png)

**Figure 1.** Average seasonal daily curves obtained from the magnetic \( H \) component in 1914–2000 at SOD, as defined by the Kalman filter (daily QDC), and the formerly used monthly QDC methods. The approximate peak time and the expected effect of westward (eastward) electrojet is marked by a downward (upward) arrow at 01:25 (15:30, respectively) UT. Note that SOD LT is 2 h ahead of UT.

![Figure 2](image2.png)

**Figure 2.** Annual running averages of the monthly and daily QDC ranges at SOD in 1914–2000. For comparison the qualitative annual sunspot numbers are also indicated with the shaded area.

![Figure 3](image3.png)

**Figure 3.** (top) The annual averages of the \( Ak \) (thick black line), \( Ah \) (dotted line), and \( AhK \) (thin solid line with dots) indices at Sodankylä in 1914–2000. \( Ah \) and \( AhK \) indices were normalized to \( Ak \). (bottom) An enlarged period in the 1970s that includes both maximum (around 1970) and declining (around 1974) phases of solar activity, where the systematic deviations between the analog \( Ak \) and the digital \( Ah \) and \( AhK \) indices can be observed.

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**Table 1.** Input Parameters for the Kalman Algorithm Used

<table>
<thead>
<tr>
<th>Range</th>
<th>( \text{thres} )</th>
<th>( \text{Eovar} )</th>
<th>( \text{Measvar} )</th>
<th>( \text{Varint} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>46</td>
<td>10</td>
<td>100</td>
<td>30</td>
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daily resolution depicts much larger variability than that of annual averages, due to the short-term disturbances (such as storm, substorm) of the magnetosphere. The average standard deviation between Ak and the fitted Ah index is 6.96 nT; that is, it has increased considerably to about 40% of the average Ak level. Nevertheless, the agreement among the three indices is outstanding. Mursula and Martini [2007b] have already demonstrated that the correlation between the Ak and Ah indices remains remarkably high for daily or higher sampling. Using 31777 data points, the correlation is as good as r = 0.936. However, Ahk performs slightly, but significantly even better; its correlation with Ak is r = 0.944, while the standard deviation of the Ak-Ahk difference is 6.43 nT. The better correlation is visually demonstrated in Figure 6, where the low end of the scatterplots is shown for Ak and Ah (top), and for Ak and Ahk (bottom). Only every 20th points are depicted, but the best fitting lines were calculated by using all data points. Note that the correlation of the Ak and Ahk indices is moderately but observably improved compared to that of Ah, although the correlations of both digital indices with Ak are very good over the whole dynamic range (due to the minor difference only part of the dynamic range is shown). The best linear fits are Ak = 0.42*Ah-0.42; and Ak = 0.43*Ahk-0.11. The fitting parameters are still very close to each other, although Ahk consistently (including annual averages) depicts a somewhat smaller offset than Ah.

[21] We investigate the overall agreement of the indices, by showing the correlations with Ak at zero lag as a function of averaging time scale in Figure 7. The Ahk index has a significantly better correlation with Ak than Ah, at all time scales from daily to yearly. The difference between the old and the new method is smallest for annual averages, but, as we have seen in Figure 4 even on annual scale the daily QDC is a far more appropriate choice. The largest difference occurs at 27 days, where also local minima appear in the correlations with Ak. This is due to the fact that the analog and digital indices respond differently to disturbances driven by recurrent activity (dependent on high-speed solar wind streams).

4.3. Three-Hour Averages

[22] Figure 8 shows the average diurnal variation of the three mean-normalized indices, ak, Ahk, and Ah in 1914–2000 in the eight 3 h UT sector. (Note that ak notation stands for the highest sampling 3 h values, while Ak represents the daily
or longer averages). This extremely good correlation yields compelling evidence for the detailed success of both the \( Ah \) and \( AhK \) indices in general, in comprising the same magnetic phenomena as the \( ak \) index, allowing long-term studies up to 3 h resolution. We note, however, that the small differences occurring at the first UT sector exactly correspond to the westward electrojet peaking time, while deviations of the last two UT sectors coincide with the fallout following the eastward electrojet peaking time, discussed before.

It is very interesting to further study the characteristics of the eight UT sectors. Figure 9 shows the correlation coefficients separately between the eight UT sectors of \( ak \) and \( Ah \), and \( ak \) and \( AhK \). The 95% confidence interval is also depicted for each coefficient. Even at this resolution the correlations between \( ak \) and the digital measures are outstanding, ranging from \( r = 0.79 \) to \( r = 0.89 \). \( AhK \) significantly outperforms \( Ah \) in the postmidnight hours, while \( Ah \) have significantly better correlation with \( ak \) around about local noon (which is also the sector of the overall minimum correlation). Since geomagnetic activity minimizes around the local noon hours at SOD (see Figure 8), the better correlation between \( ak \) and \( AhK \) during the first two three-hourly UT sectors results in the overall significantly better performance of the \( AhK \) index. It is interesting to note that the activity indices derived from the monthly QDC and the Kalman QDC methods practically do not differ during the afternoon to midnight sectors. While the monthly QDC is very inaccurate also in the premidnight hours (see Figure 1), this does not seem to lead to a significant degradation in the correlation between \( ak \) and \( Ah \).

5. Discussion and Conclusions

Unlike most of other recent attempts to derive digital geomagnetic measures [Le Sager and Svalgaard, 2004; Svalgaard et al., 2004; Finch, 2008] our method gives the means to define the solar regular variation QDC much like in the traditional approach. This gives a unique flexibility to accommodate different preferences. Since the model is not restricted to hourly sampling, for shorter-term studies where good-quality high-sampling data are available, more accurate estimates can be obtained and deviations due to sampling differences can be minimized. Therefore, the algorithm can be used to derive a number of traditional indices of geomagnetic activity, such as the \( Ak \), \( Dst \) or \( AE \) indices. This would provide a homogeneous derivation method over a wide variety of measures.

Our study shows that the Kalman filter is an adequate method to define the regular variation from hourly data of...
the geomagnetic field, even at high latitudes where such variation is strongly affected by the electrojet activity at all but the quietest days. Using the Kalman algorithm, the method implemented earlier to produce a digital Ak-type index Ah becomes self-consistent, free of the need for any additional input parameter to define geomagnetically quiet days. The new method of calculating a daily QDC outperforms in every aspect studied the previous Ah method of using monthly averaged QDCs. The Kalman filter is able to identify effects of electrojets that often mix with quiet time variation at high latitude, resulting in a QDC that more closely follows the sunspot number evolution in the long term and depicts the typical pattern of geomagnetic activity to a much lesser extent than monthly QDC. Therefore, it produces a more reasonable basis for calculating the 3 h range deviation, called the Ahk index.

[26] We find that Ahk is able to include disturbances of the directly driven system practically in the same way as the analog Ak index. The improvement is compelling, as Ahk shows a significantly better correlation with the Ak index than the former Ah index at all time scales.

[27] The only systematic deviation, due to the QDC definition, with respect to the analog Ak index is a moderate excess of Ahk values at or right after some of the solar maximum years. However, this excess is significantly reduced by the new daily QDC method.

[28] We find that even at high latitudes there seems to be a limit how well a digital index based on hourly data can match analog indices, due to the fact that mean values are less sensitive for high-frequency fluctuations of Alfvén waves of the high-speed solar wind streams, and somewhat more sensitive to HMF.

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