



Nonlinear signal analysis used in GENESIS

Application to Herschel data

Genesis kick-off, 28-29 september 2017

H. Yahia, N. Schneider, S. Bontemps, G. Attuel

1 Geostat partner

Geostat

- ▶ **Geostat: Geometry & Statistics in acquisition data.** EPI INRIA BSO, <http://geostat.bordeaux.inria.fr/>
- ▶
- ▶
- ▶

Geostat

- ▶ **Geostat: Geometry & Statistics in acquisition data.** EPI INRIA BSO, <http://geostat.bordeaux.inria.fr/>
- ▶ INRIA research team specialized in the analysis of complex natural signals and time series.
- ▶
- ▶

Geostat

- ▶ **Geostat: Geometry & Statistics in acquisition data.** EPI INRIA BSO, <http://geostat.bordeaux.inria.fr/>
- ▶ INRIA research team specialized in the analysis of complex natural signals and time series.
- ▶ Strong collaboration with CNRS LEGOS (Toulouse) on analysis of oceanic data from remote sensing.
- ▶

Geostat

- ▶ **Geostat: Geometry & Statistics in acquisition data.** EPI INRIA BSO, <http://geostat.bordeaux.inria.fr/>
- ▶ INRIA research team specialized in the analysis of complex natural signals and time series.
- ▶ Strong collaboration with CNRS LEGOS (Toulouse) on analysis of oceanic data from remote sensing.
- ▶ 3 full time researchers (Yahia, Daoudi, Brodu), 1 associate researcher (Attuel) plus post-docs and PhD students.

Analysis of turbulent signals

- ▶
- ▶
- ▶

Analysis of turbulent signals

- ▶ Usual linear approaches based on Fourier not effective.
- ▶
- ▶

Analysis of turbulent signals

- ▶ Usual linear approaches based on Fourier not effective.
- ▶ Make use of advanced (time-frequency, wavelets, multifractal) methods to extract the dynamics characteristics of turbulence:
- ▶

Analysis of turbulent signals

- ▶ Usual linear approaches based on Fourier not effective.
- ▶ Make use of advanced (time-frequency, wavelets, multifractal) methods to extract the dynamics characteristics of turbulence: **multiplicative cascades**.
- ▶

Analysis of turbulent signals

- ▶ Usual linear approaches based on Fourier not effective.
- ▶ Make use of advanced (time-frequency, wavelets, multifractal) methods to extract the dynamics characteristics of turbulence: **multiplicative cascades**.
- ▶ **Coupling physics/signal processing to analyze Herschel data.**

2

Analysis of turbulent data

K41

- ▶ Phenomological description of HDT (*i.e.* still non-proved today from Navier-Stokes equations), Kolmogorov description, followed by Parisi-Frish & She-Levêque.
- ▶

- ▶ Phenomological description of HDT (*i.e.* still non-proved today from Navier-Stokes equations), Kolmogorov description, followed by Parisi-Frish & She-Levêque.
- ▶ NS equation in incompressible HD case:

$$\begin{aligned}\partial_t \mathbf{v} + \mathbf{v} \cdot \nabla \mathbf{v} &= -\nabla p + \nu \nabla^2 \mathbf{v} \\ \nabla \cdot \mathbf{v} &= 0.\end{aligned}$$

plus limit conditions, ν : kinematic viscosity coefficient.

K41

- ▶ At Reynolds $R = \frac{LV}{\nu} \rightarrow \infty$, symmétries (coming from discrete or continuous groups preserving solutions of NS equations) are restored in a statistical sense only: **fully developed turbulence**.



K41

- ▶ Let $\varepsilon_r(\mathbf{x})$ be the local energy dissipation at point \mathbf{x} in a ball $\mathcal{B}_r(\mathbf{x})$ of radius r centered at \mathbf{x} :

$$\varepsilon_r(\mathbf{x}) = \frac{1}{\lambda(\mathcal{B}_r(\mathbf{x}))} \int_{\mathcal{B}_r(\mathbf{x})} \sum_{i,j} (\partial_i \mathbf{v}_j(\mathbf{y}) + \partial_j \mathbf{v}_i(\mathbf{y}))^2 d\mathbf{y} \quad (1)$$



- ▶ Let $\varepsilon_r(\mathbf{x})$ be the local energy dissipation at point \mathbf{x} in a ball $\mathcal{B}_r(\mathbf{x})$ of radius r centered at \mathbf{x} :

$$\varepsilon_r(\mathbf{x}) = \frac{1}{\lambda(\mathcal{B}_r(\mathbf{x}))} \int_{\mathcal{B}_r(\mathbf{x})} \sum_{i,j} (\partial_i \mathbf{v}_j(\mathbf{y}) + \partial_j \mathbf{v}_i(\mathbf{y}))^2 d\mathbf{y} \quad (3)$$

- ▶ for each scale r , (ε_r) is a stochastic process indexed by \mathbf{x} .
- ▶

- ▶ Let $\varepsilon_r(\mathbf{x})$ be the local energy dissipation at point \mathbf{x} in a ball $\mathcal{B}_r(\mathbf{x})$ of radius r centered at \mathbf{x} :

$$\varepsilon_r(\mathbf{x}) = \frac{1}{\lambda(\mathcal{B}_r(\mathbf{x}))} \int_{\mathcal{B}_r(\mathbf{x})} \sum_{i,j} (\partial_i \mathbf{v}_j(\mathbf{y}) + \partial_j \mathbf{v}_i(\mathbf{y}))^2 d\mathbf{y} \quad (5)$$

- ▶ for each scale r , (ε_r) is a stochastic process indexed by \mathbf{x} .
- ▶ Kolmogorov: for two scales $r < l$, in law:

$$d\mathbb{P}_{\varepsilon_r} = d\mathbb{P}_{\eta_{rl}} d\mathbb{P}_{\varepsilon_l} \quad (6)$$

η_{rl} : injection process between scales available within an **inertial range** $[r_1, r_2]$.

- ▶ Original Kolmogorov hypothesis: η_{rl} is a constant $= \left(\frac{r}{l}\right)^{-\alpha}$ leading to implications on the moments:

$$\langle \varepsilon_r^p \rangle = \left(\frac{r}{l}\right)^{-\alpha p} \langle \varepsilon_l^p \rangle \sim r^{-\alpha p} \quad (7)$$



- ▶ Original Kolmogorov hypothesis: η_{rl} is a constant $= \left(\frac{r}{l}\right)^{-\alpha}$ leading to implications on the moments:

$$\langle \varepsilon_r^p \rangle = \left(\frac{r}{l}\right)^{-\alpha p} \langle \varepsilon_l^p \rangle \sim r^{-\alpha p} \quad (8)$$

- ▶ Self-similarity: $\langle \varepsilon_r^p \rangle \sim r^{\tau_p}$, confirmed by experiments but
- ▶
- ▶

- ▶ Original Kolmogorov hypothesis: η_{rl} is a constant $= \left(\frac{r}{l}\right)^{-\alpha}$ leading to implications on the moments:

$$\langle \varepsilon_r^p \rangle = \left(\frac{r}{l}\right)^{-\alpha p} \langle \varepsilon_l^p \rangle \sim r^{-\alpha p} \quad (9)$$

- ▶ Self-similarity: $\langle \varepsilon_r^p \rangle \sim r^{\tau_p}$, confirmed by experiments but
- ▶ actually τ_p is not a linear function of p , instead a concave function of p : **anomalous scaling** .
- ▶

- ▶ Original Kolmogorov hypothesis: η_{rl} is a constant $= \left(\frac{r}{l}\right)^{-\alpha}$ leading to implications on the moments:

$$\langle \varepsilon_r^p \rangle = \left(\frac{r}{l}\right)^{-\alpha p} \langle \varepsilon_l^p \rangle \sim r^{-\alpha p} \quad (10)$$

- ▶ Self-similarity: $\langle \varepsilon_r^p \rangle \sim r^{\tau_p}$, confirmed by experiments but
- ▶ actually τ_p is not a linear function of p , instead a concave function of p : **anomalous scaling** .
- ▶ η_{rl} must be replaced by a stochastic process independent of ε_l and **indefinitely divisible: multiplicative cascade**.

Parisi-Frisch

- ▶ Parisi-Frisch generalization: local scale laws:

$$\varepsilon_r(\mathbf{x}) \sim r^{\mathbf{h}(\mathbf{x})} \quad (11)$$



Parisi-Frisch

- ▶ Parisi-Frisch generalization: local scale laws:

$$\varepsilon_r(\mathbf{x}) \sim r^{\mathbf{h}(\mathbf{x})} \quad (13)$$

- ▶ $\mathbf{h}(\mathbf{x})$: singularity exponent at \mathbf{x} . Difficult to compute with precision.



Parisi-Frisch

- ▶ Parisi-Frisch generalization: local scale laws:

$$\varepsilon_r(\mathbf{x}) \sim r^{\mathbf{h}(\mathbf{x})} \quad (15)$$

- ▶ $\mathbf{h}(\mathbf{x})$: singularity exponent at \mathbf{x} . Difficult to compute with precision.
- ▶ Lead to a multifractal hierarchy: $\mathcal{F}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) = \mathbf{h}\}$ and

$$\text{MSM} = \mathcal{F}_\infty = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]h_\infty - \Delta h, h_\infty + \Delta h[\}. \quad (16)$$



Parisi-Frisch

- ▶ Parisi-Frisch generalization: local scale laws:

$$\varepsilon_r(\mathbf{x}) \sim r^{\mathbf{h}(\mathbf{x})} \quad (17)$$

- ▶ $\mathbf{h}(\mathbf{x})$: singularity exponent at \mathbf{x} . Difficult to compute with precision.
- ▶ Lead to a multifractal hierarchy: $\mathcal{F}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) = \mathbf{h}\}$ and

$$\text{MSM} = \mathcal{F}_\infty = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]h_\infty - \Delta h, h_\infty + \Delta h[\}. \quad (18)$$

- ▶ The **singularity spectrum** is $\mathbf{h} \rightarrow \dim(\mathcal{F}_h)$

Parisi-Frisch

- ▶ The τ_p and $\mathbf{h} \rightarrow D(\mathbf{h})$ are related by a Legendre Transform:

$$\tau_p = \inf_{\mathbf{h}} \{ \mathbf{h}p + d - D(\mathbf{h}) \}. \quad (19)$$



Parisi-Frisch

- ▶ The τ_p and $\mathbf{h} \rightarrow D(\mathbf{h})$ are related by a Legendre Transform:

$$\tau_p = \inf_{\mathbf{h}} \{ \mathbf{h}p + d - D(\mathbf{h}) \}. \quad (21)$$

- ▶ Thermodynamics analogy: τ_p free energy, $\mathbf{h} \rightarrow$ internal energy per volume unit and $D(\mathbf{h}) \rightarrow$ entropy.



Parisi-Frisch

- ▶ The τ_p and $\mathbf{h} \rightarrow D(\mathbf{h})$ are related by a Legendre Transform:

$$\tau_p = \inf_{\mathbf{h}} \{ \mathbf{h}p + d - D(\mathbf{h}) \}. \quad (23)$$

- ▶ Thermodynamics analogy: τ_p free energy, $\mathbf{h} \rightarrow$ internal energy per volume unit and $D(\mathbf{h}) \rightarrow$ entropy.
- ▶ $\tau_p = \inf_{\mathbf{h}} \{ \mathbf{h}p + d - D(\mathbf{h}) \}$ relates statistical properties to geometry. Knowledge of the singularity spectrum provides information on the underlying cascade processes.
- ▶

Parisi-Frisch

- ▶ The τ_p and $\mathbf{h} \rightarrow D(\mathbf{h})$ are related by a Legendre Transform:

$$\tau_p = \inf_{\mathbf{h}} \{\mathbf{h}p + d - D(\mathbf{h})\}. \quad (25)$$

- ▶ Thermodynamics analogy: τ_p free energy, $\mathbf{h} \rightarrow$ internal energy per volume unit and $D(\mathbf{h}) \rightarrow$ entropy.
- ▶ $\tau_p = \inf_{\mathbf{h}} \{\mathbf{h}p + d - D(\mathbf{h})\}$ relates statistical properties to geometry. Knowledge of the singularity spectrum provides information on the underlying cascade processes.
- ▶ For a large class of complex systems, the following duality on Legendre spectrum is observed:

$$D(\mathbf{h}) = \inf_{\mathbf{h}} \{\mathbf{h}p + d - \tau_p\}. \quad (26)$$

3 Examples

"Easy case": observer on top

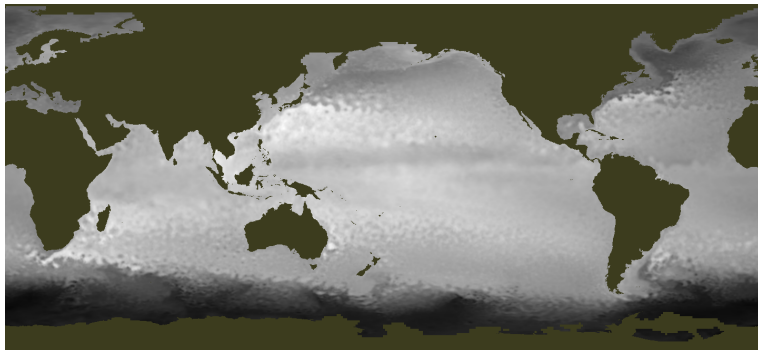


Figure: Oceanic data: altimetry and meso-scale turbulence.

"Easy case": observer on top

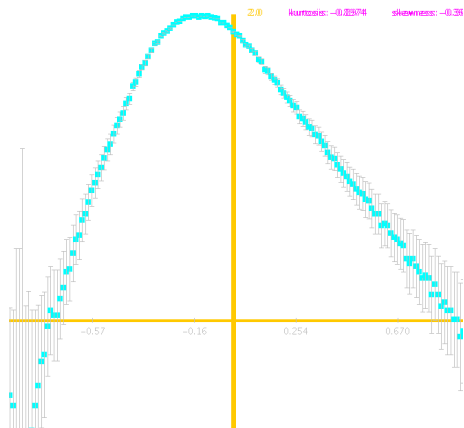


Figure: Oceanic data: altimetry and meso-scale turbulence. Area 1.

"Easy case": observer on top

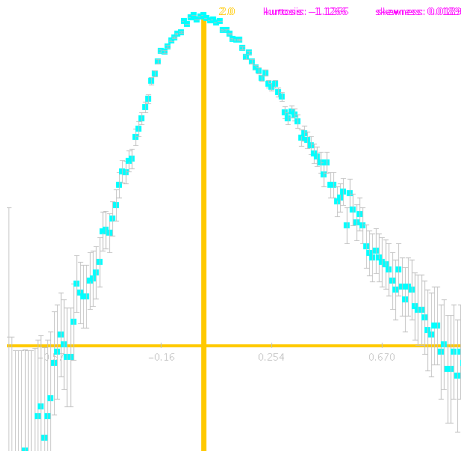


Figure: Oceanic data: altimetry and meso-scale turbulence. Area 2 (East of japan).

Draco

The *Draco* cloud: a high-velocity, translucent and diffuse cloud

- infalling gas from the halo or
- swept-up gas from shocks (SN explosions)
- local CO and CH detections (Stark et al. 1997, Meybold et al. 1985)

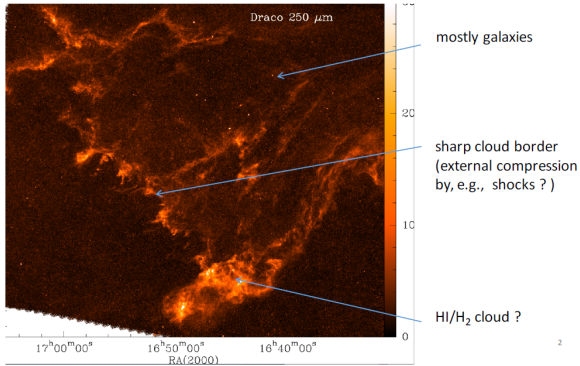
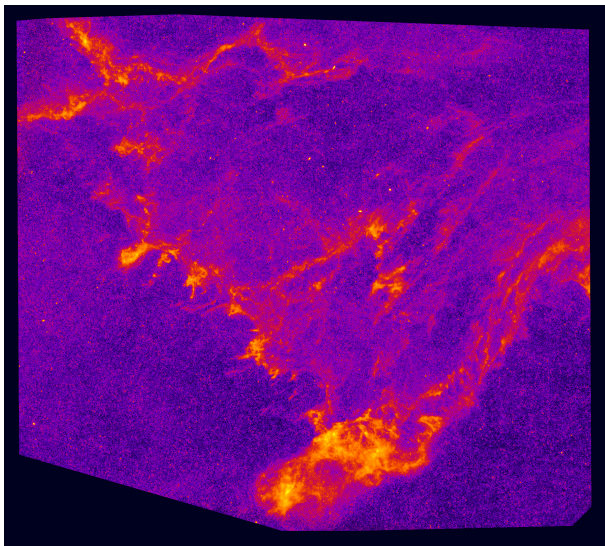
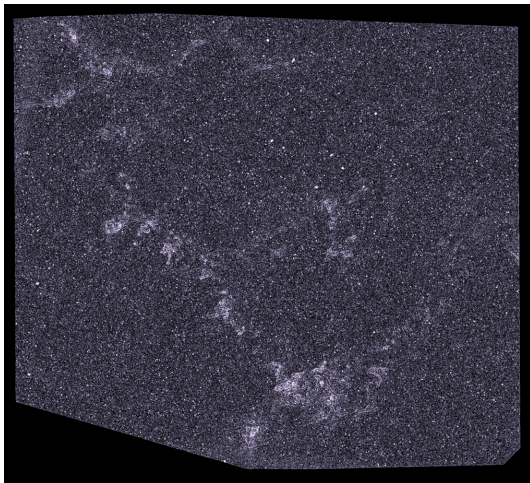


Figure: Courtesy N. Schneider.

Draco



Draco singularity exponents



Draco singularity exponents

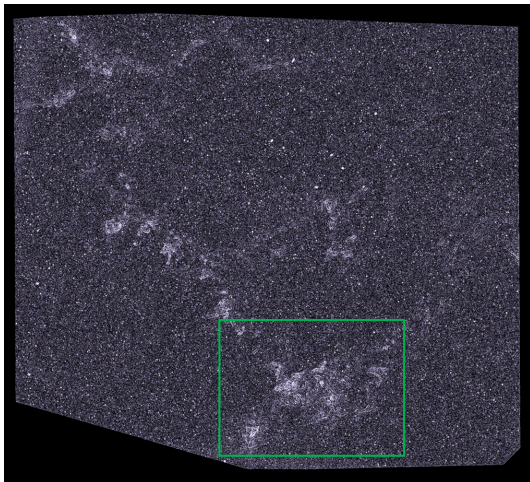
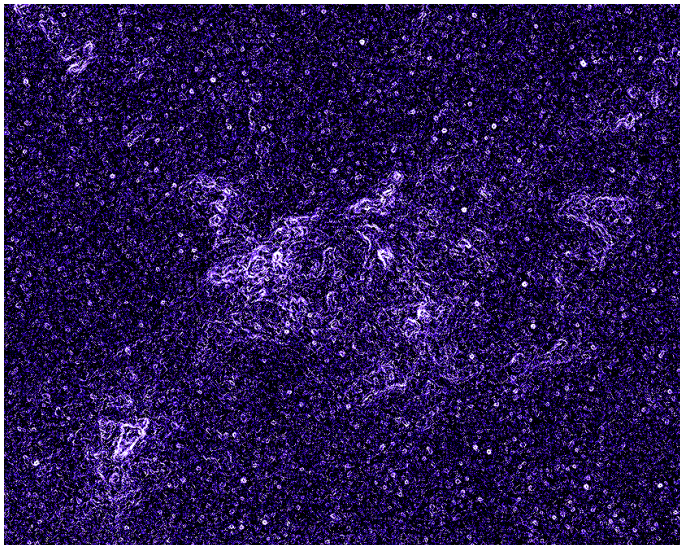


Figure: sub-region

Draco singularity exponents



Draco singularity spectrum

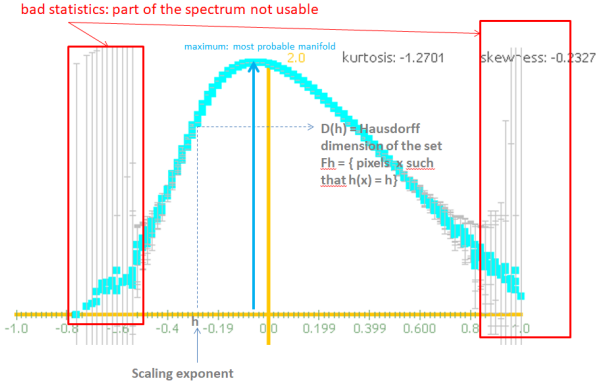


Figure: Draco spectrum

Draco psw sub-region 1

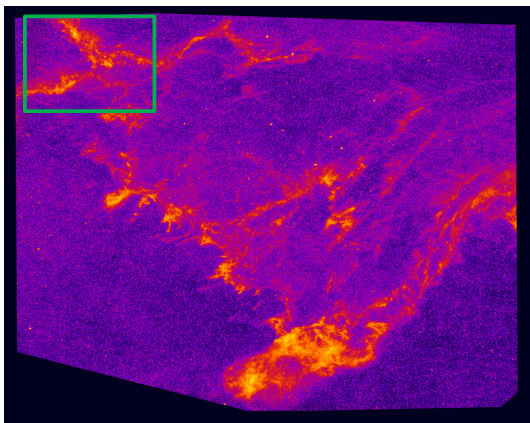
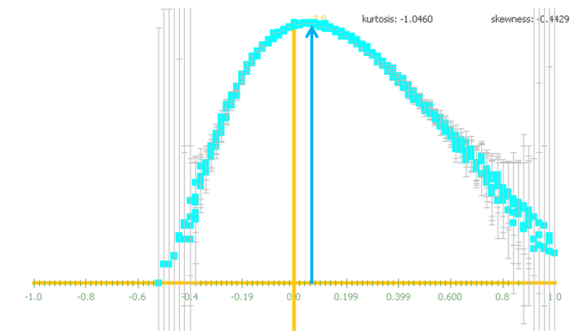


Figure: sub-region 1

Draco psw sub-region 1



Draco psw sub-region 2

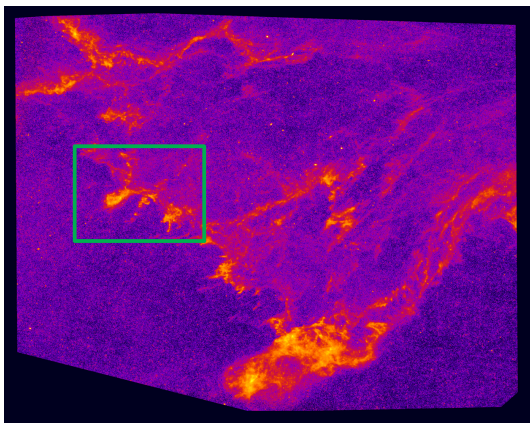
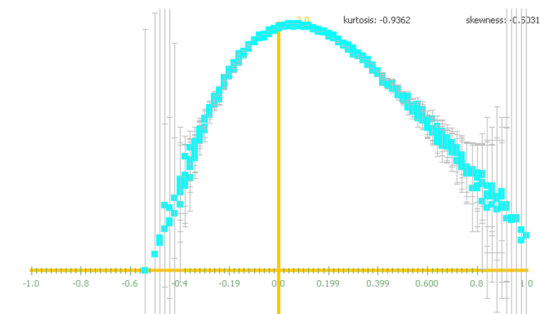


Figure: sub-region 2

Draco psw sub-region 2

Same most probable manifold as sub-region 1.



Draco psw sub-region 3

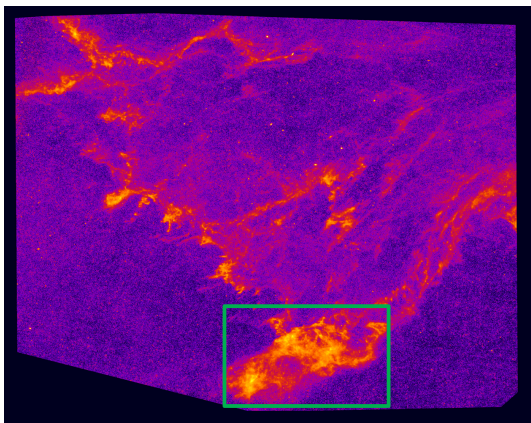
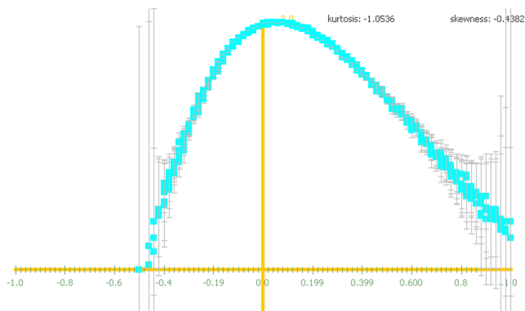


Figure: sub-region 3

Draco psw sub-region 3

Same most probable manifold as sub-regions 1 and 2. Same spectrum.



Draco psw sub-region 4

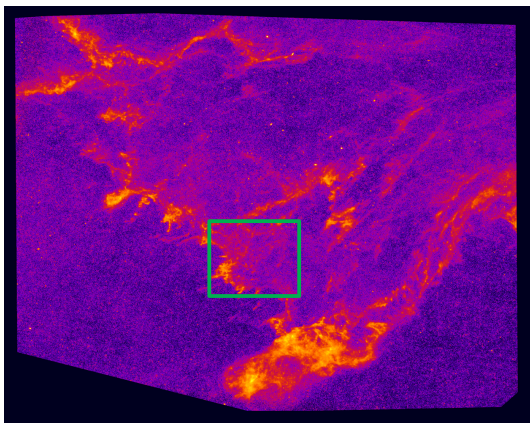
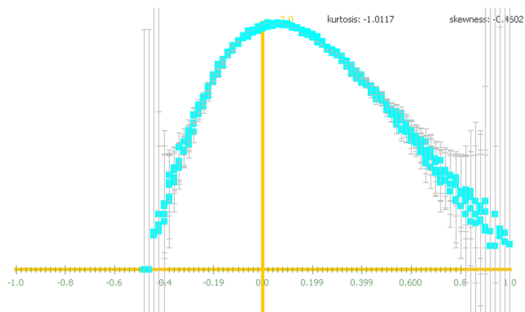


Figure: sub-region 4

Draco psw sub-region 4

Same most probable manifold as sub-regions 1, 2 and 3. Same spectrum.



Draco psw sub-region 5

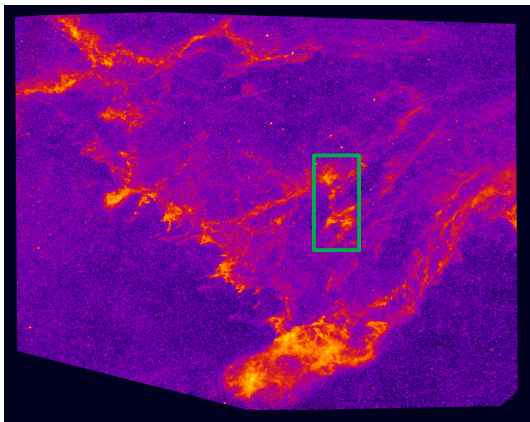
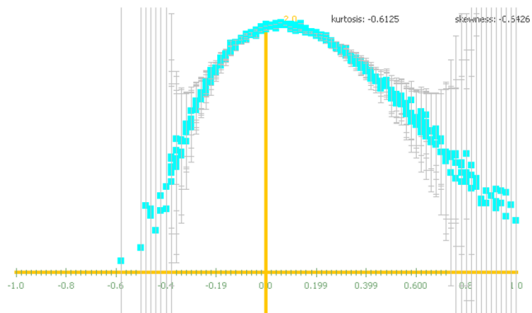


Figure: sub-region 5

Draco psw sub-region 5

Same most probable manifold as sub-regions 1, 2, 3 and 4. Same spectrum.



Draco psw sub-region 6

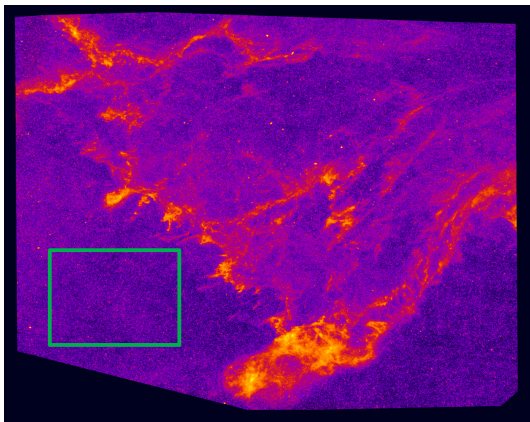
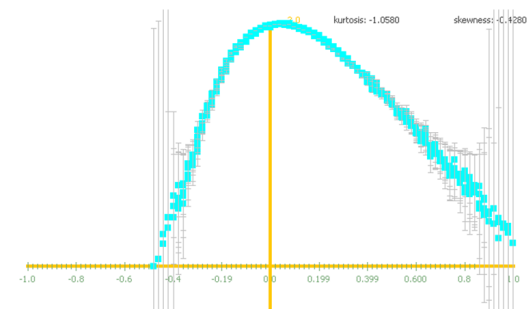


Figure: sub-region 6

Draco psw sub-region 6

Same most probable manifold as sub-regions 1, 2, 3, 4 and 5. Same spectrum.



Draco sub-regions

- ▶ No differences in spectra.
- ▶ Different and much more difficult situation than in remote sensing data.
- ▶ Full 3D turbulence acquired along the line of sight: we observe a fully 3D turbulent cloud.
- ▶ We cannot "elementary partition" sub-regions to isolate specific behaviours: 3D mixing everywhere, same apparent spectra.

Consistency wrt wavelength acquisitions

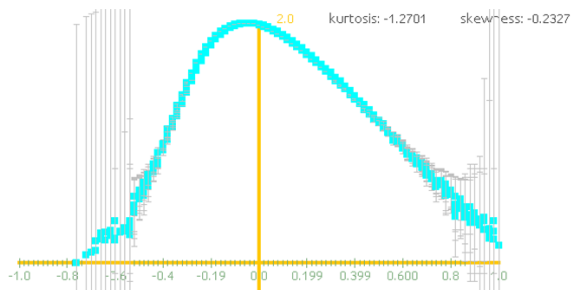


Figure: psw

Consistency wrt wavelength acquisitions

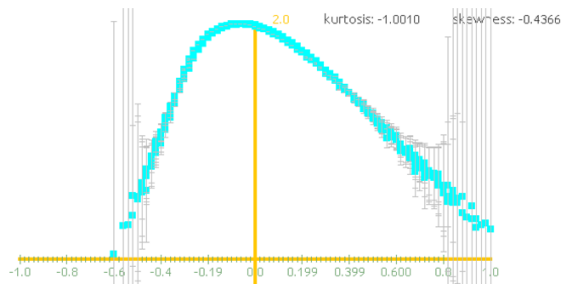


Figure: plw

Consistency wrt wavelength acquisitions

Consistency across wavelengths

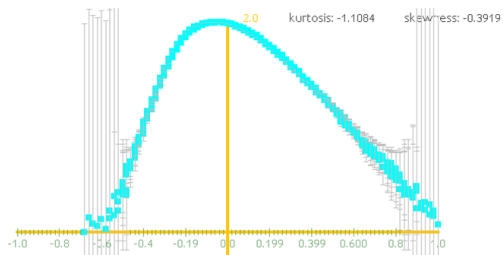


Figure: pmw

Manifolds \mathcal{F}_h



Manifolds \mathcal{F}_h

- ▶ $\mathcal{F}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h} - \Delta, \mathbf{h} + \Delta[\}$.

- ▶
- ▶

Manifolds \mathcal{F}_h

- ▶ $\mathcal{F}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h} - \Delta, \mathbf{h} + \Delta[\}$.
- ▶ In the following experiments, we take $\Delta = 0.08$.
- ▶

Manifolds \mathcal{F}_h

- ▶ $\mathcal{F}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h}-, \mathbf{h} + \Delta[\}$.
- ▶ In the following experiments, we take $\Delta = 0.08$.
- ▶ Spectrum recomputed over \mathcal{F}_h from original data.

Manifolds \mathcal{F}_h



Manifolds \mathcal{F}_h

- ▶ For $\Delta \rightarrow 0$ the spectrum converges weakly to a Dirac at h .
- ▶

Manifolds \mathcal{F}_h

- ▶ For $\Delta \rightarrow 0$ the spectrum converges weakly to a Dirac at h .
- ▶ However we observe phenomena at amplitude cuts.

$\mathcal{F}_{-0.3}$

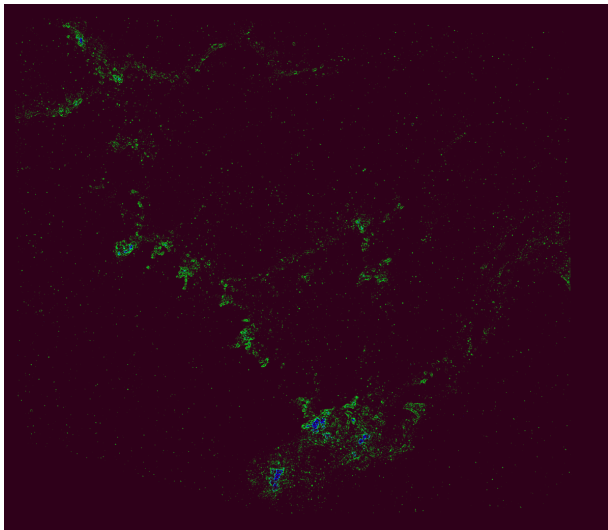


Figure: $\mathcal{F}_{-0.3}$

$\mathcal{F}_{-0.1}$

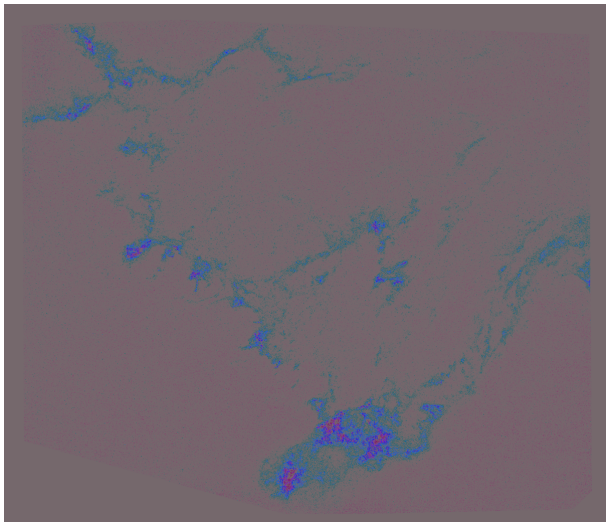


Figure: $\mathcal{F}_{-0.1}$

\mathcal{F}_0

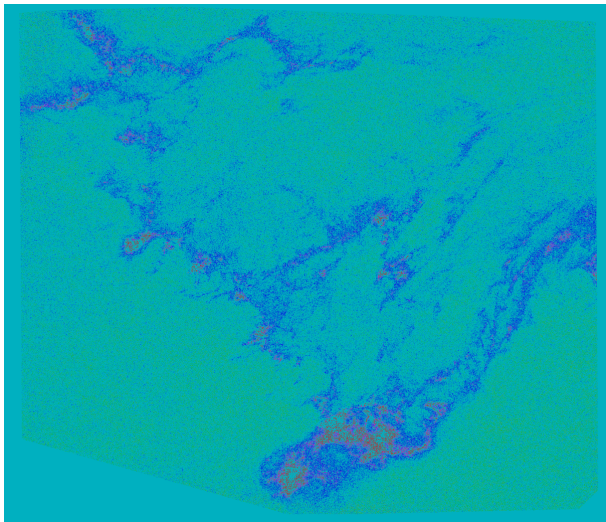
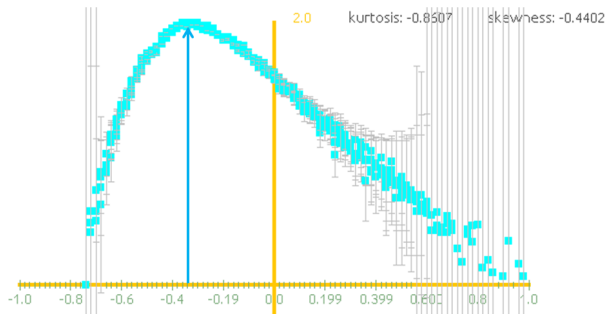
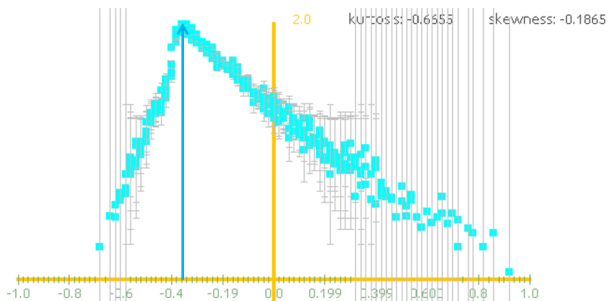


Figure: \mathcal{F}_0

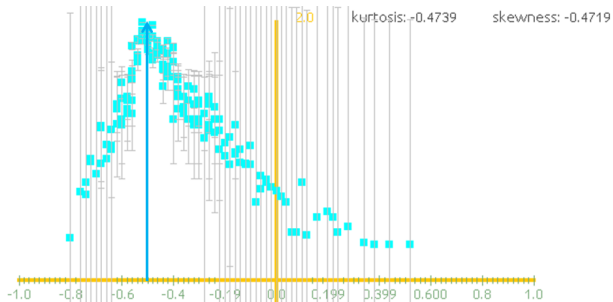
Spectrum $\mathcal{F}_{-0.3}$



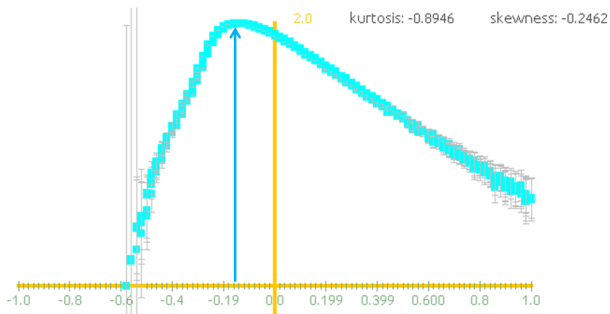
Spectrum $\mathcal{F}_{-0.3}$, cut at 0.5 in the data



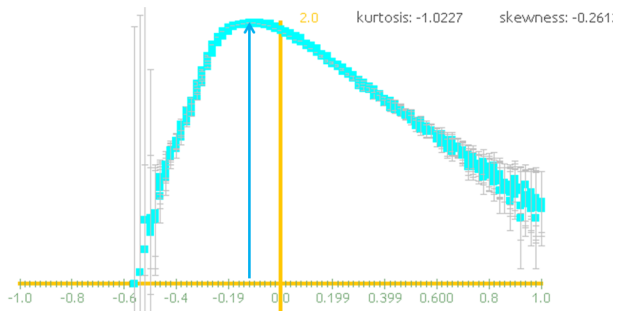
Spectrum $\mathcal{F}_{-0.3}$, cut at 1.5 in the data



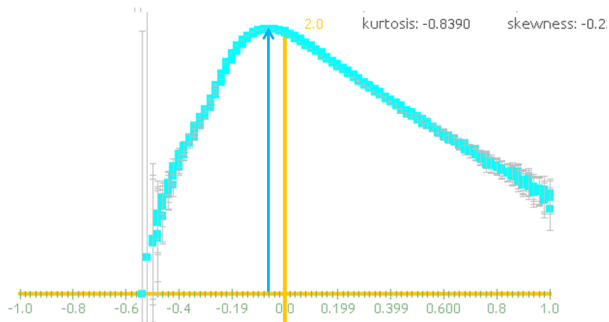
Spectrum $\mathcal{F}_{-0.15}$



Spectrum $\mathcal{F}_{-0.16}$



Spectrum \mathcal{F}_0



Manifolds \mathcal{F}_h

- ▶ Interpret the amplitude cut vs monofractal noise ?
- ▶

Manifolds \mathcal{F}_h

- ▶ Interpret the amplitude cut vs monofractal noise ?
- ▶ The cut corresponds more or less to background. Role of background ?

Manifolds \mathcal{G}_h

- ▶
- ▶
- ▶
- ▶

Manifolds \mathcal{G}_h

▶ $\mathcal{G}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h}_\infty, \mathbf{h}[\}$.



Manifolds \mathcal{G}_h

- ▶ $\mathcal{G}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h}_\infty, \mathbf{h}[\}$.
- ▶ Spectrum is recomputed over \mathcal{G}_h from the original data.
- ▶
- ▶

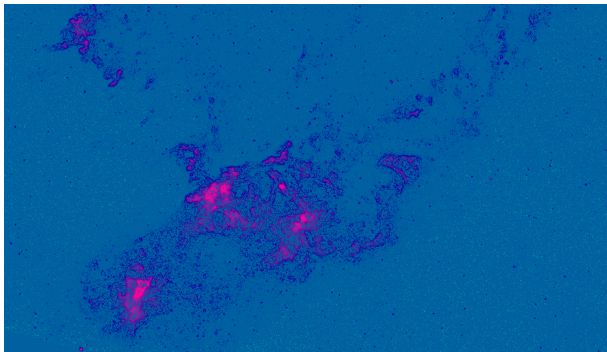
Manifolds \mathcal{G}_h

- ▶ $\mathcal{G}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h}_\infty, \mathbf{h}[\}$.
- ▶ Spectrum is recomputed over \mathcal{G}_h from the original data.
- ▶ Over \mathcal{G}_h the spectrum needs not to be close to a Dirac.
- ▶

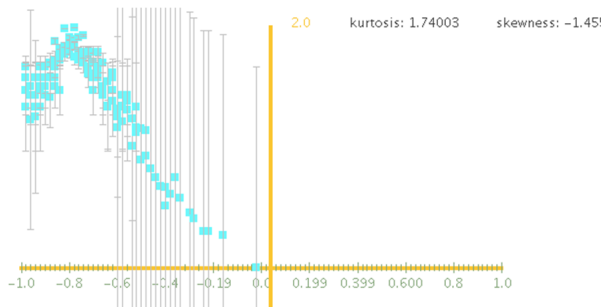
Manifolds \mathcal{G}_h

- ▶ $\mathcal{G}_h = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]\mathbf{h}_\infty, \mathbf{h}[\}$.
- ▶ Spectrum is recomputed over \mathcal{G}_h from the original data.
- ▶ Over \mathcal{G}_h the spectrum needs not to be close to a Dirac.
- ▶ These manifolds are probably more interesting candidates to study turbulence.

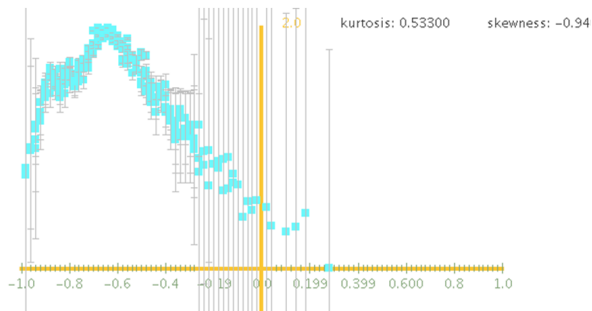
Manifold $\mathcal{G}_{-0.12}$



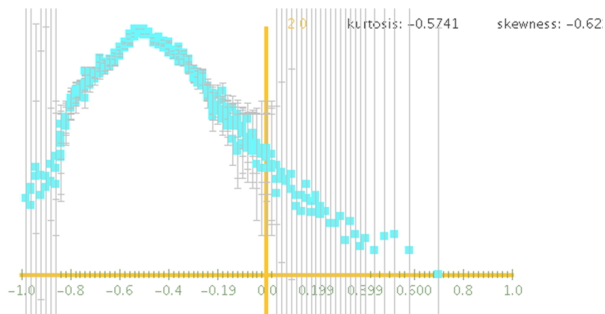
Spectrum $\mathcal{G}_{-0.4}$



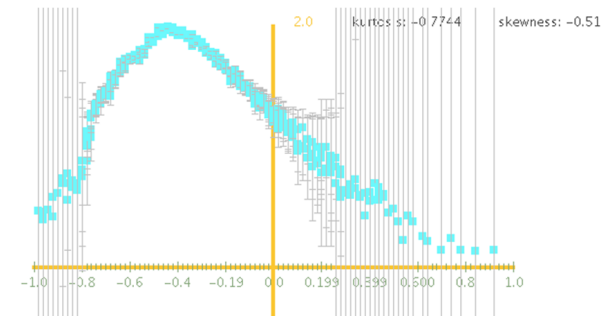
Spectrum $\mathcal{G}_{-0.36}$



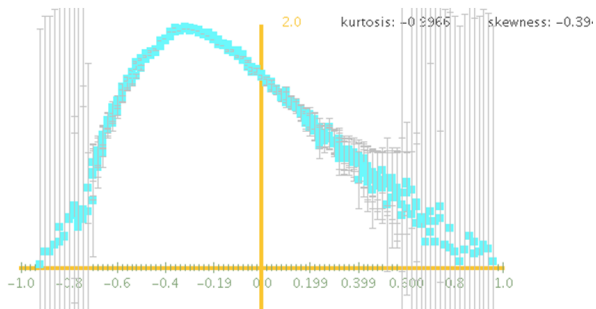
Spectrum $\mathcal{G}_{-0.31}$



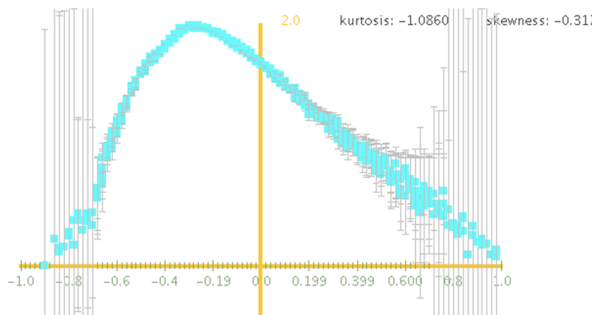
Spectrum $\mathcal{G}_{-0.27}$



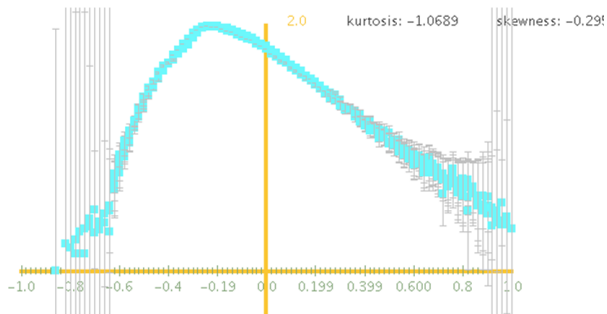
Spectrum $\mathcal{G}_{-0.23}$



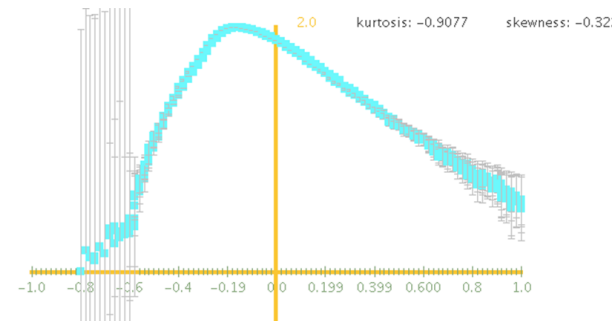
Spectrum $\mathcal{G}_{-0.2}$



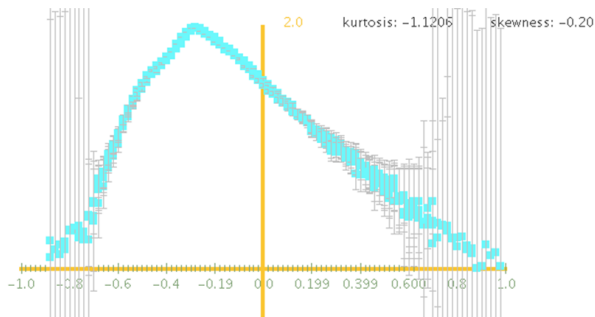
Spectrum $\mathcal{G}_{-0.16}$



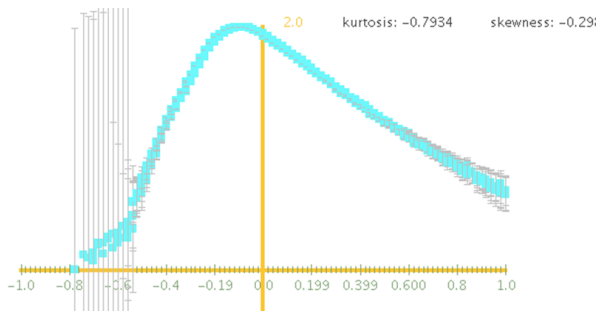
Spectrum $\mathcal{G}_{-0.1}$



Spectrum $\mathcal{G}_{-0.1}$, cut at 0.5 in the data



Spectrum \mathcal{G}_0



Lena

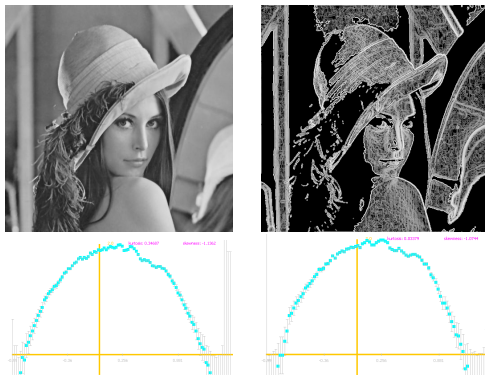
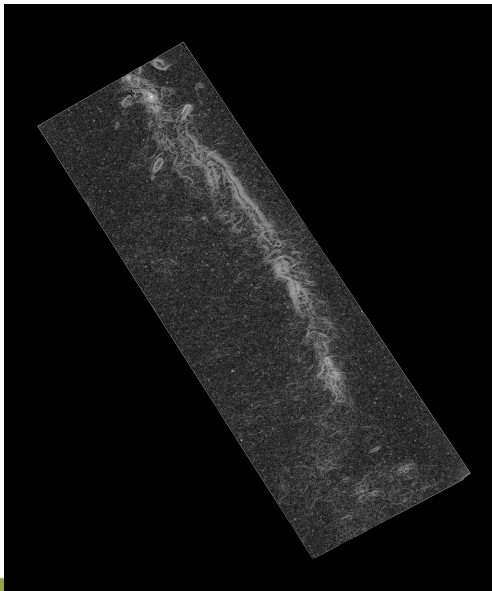


Figure: Lena.

Musca



Musca

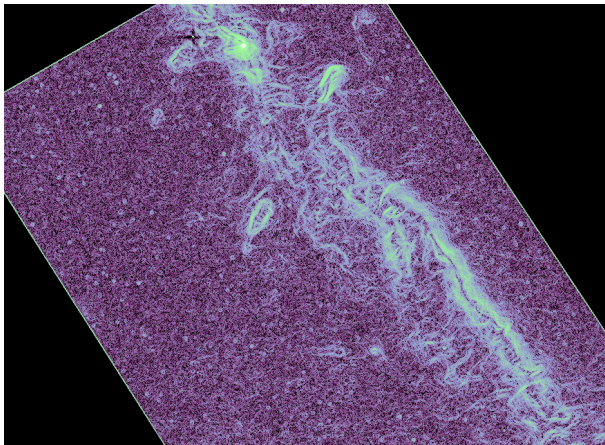


Figure: Musca SEs, zoom.

Musca

- ▶ As for Draco, no simple partitioning into regions of different spectra.
- ▶ **But we notice differences in the left part of some sub-regions spectra.**
- ▶ **The left part is the most informative part of the spectrum.**

Musca

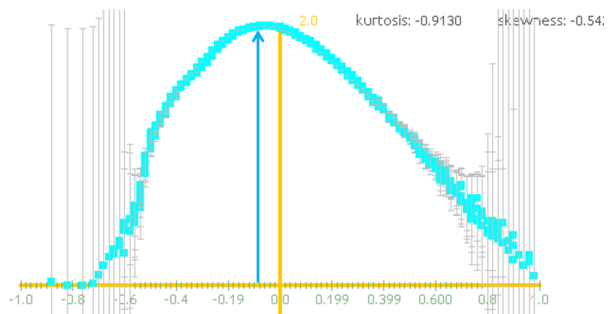
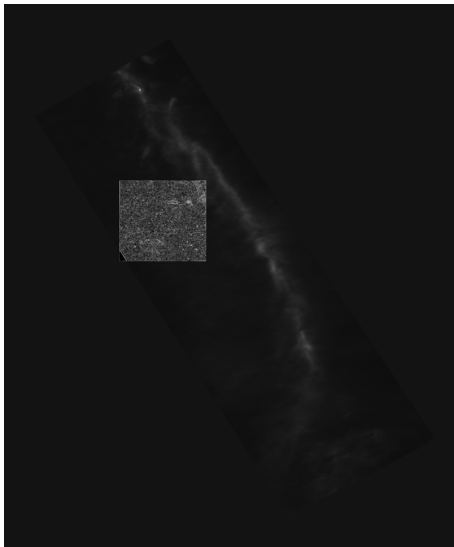
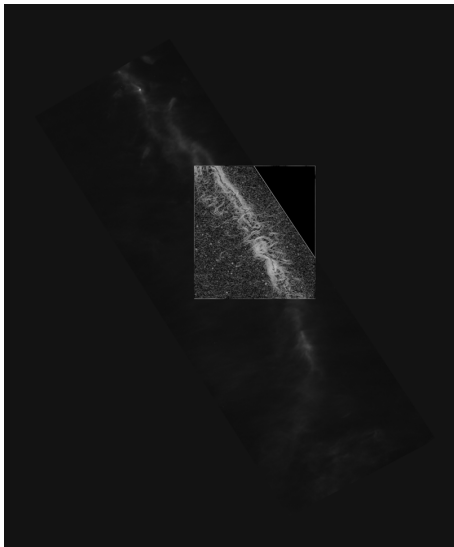


Figure: Musca spectrum.

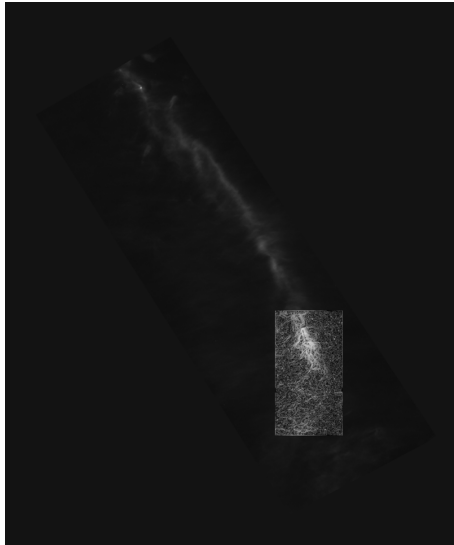
Musca subregion



Musca subregion



Musca subregion



Musca subregion

Similar

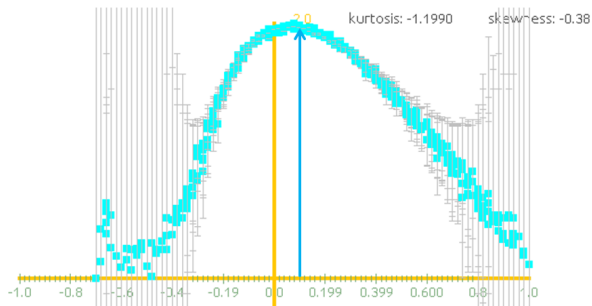


Figure: Musca subregion 3 spectrum.

Musca subregion

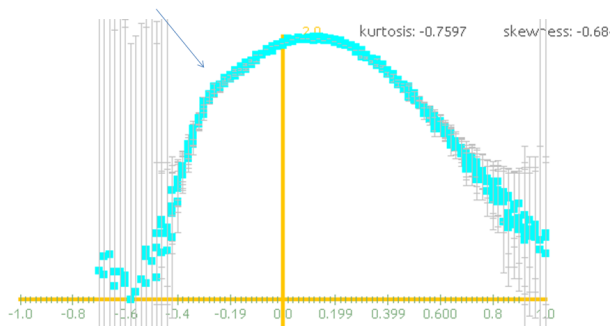


Figure: Musca subregion 5 spectrum.

Musca subregion

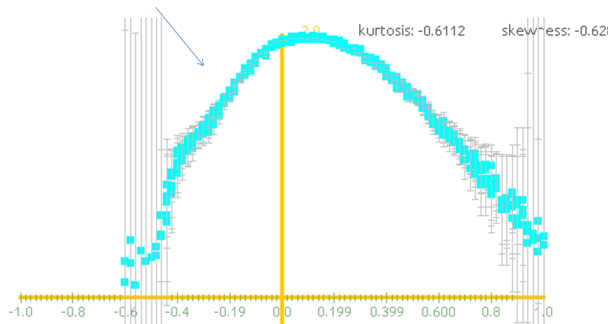
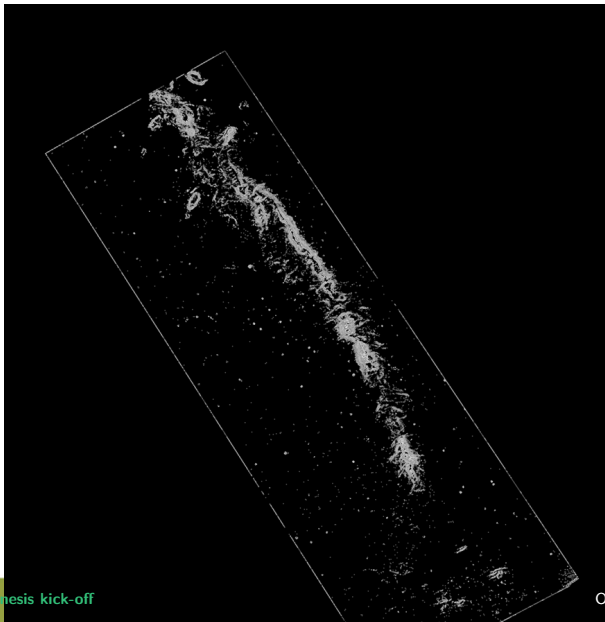
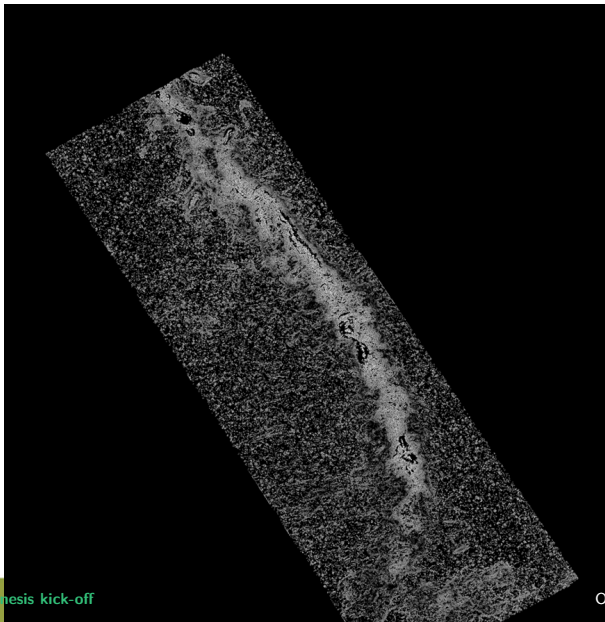


Figure: Musca subregion 6 spectrum.

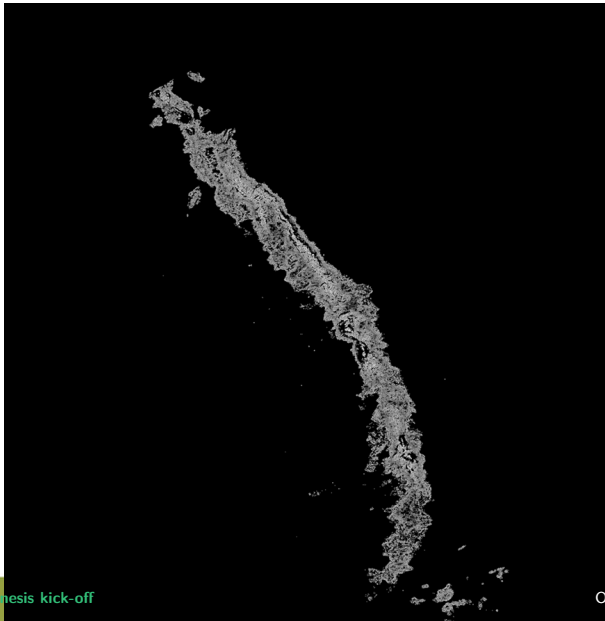
Musca $\mathcal{F}_{-0.4}$



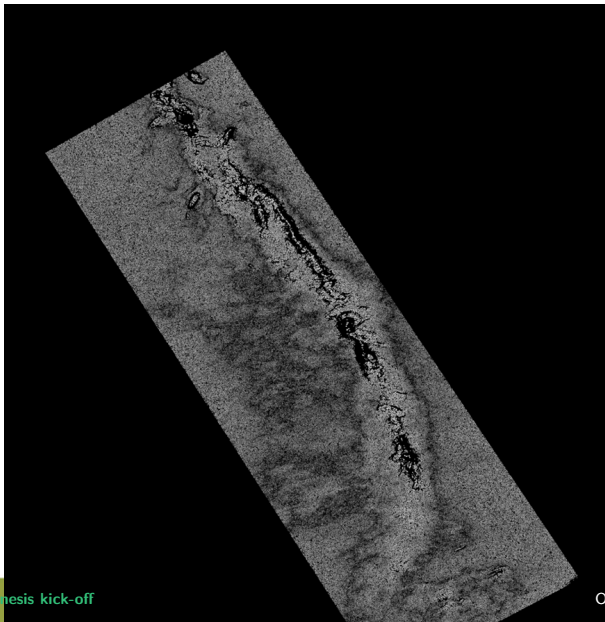
Musca $\mathcal{F}_{-0.2}$



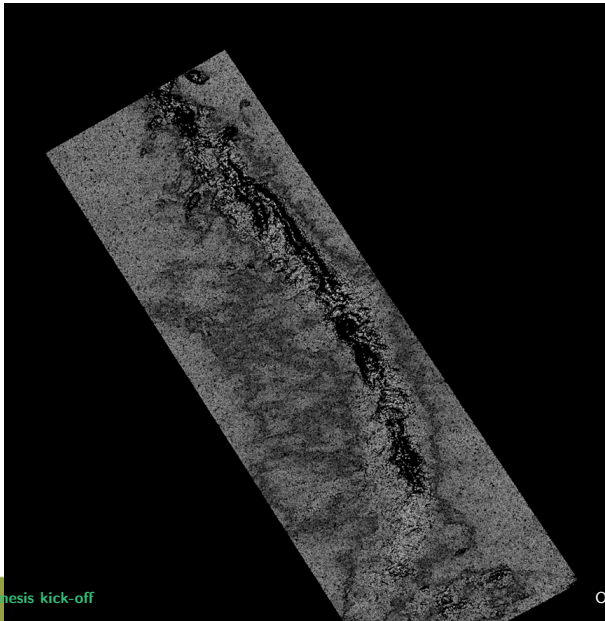
Musca $\mathcal{F}_{-0.2}$ cut at 0



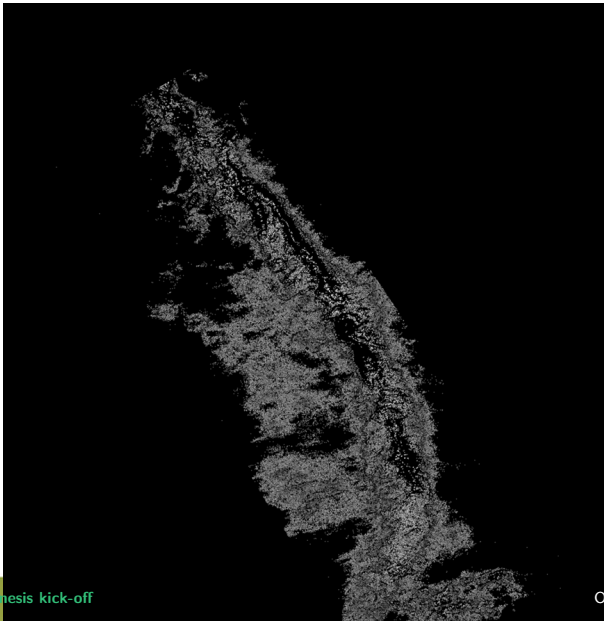
Musca $\mathcal{F}_{-0.1}$



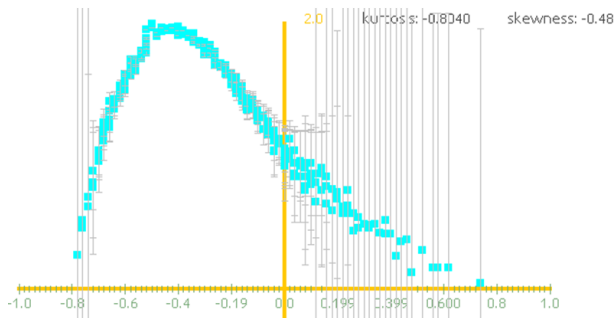
Musca \mathcal{F}_0



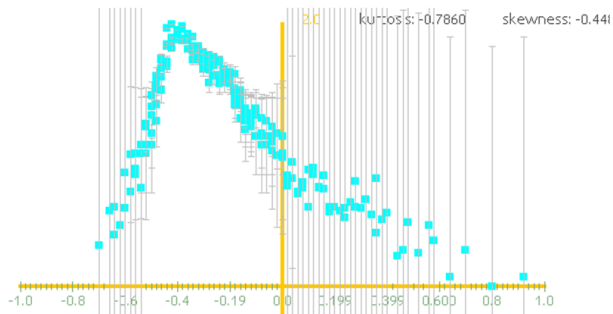
Musca \mathcal{F}_0 cut at 0



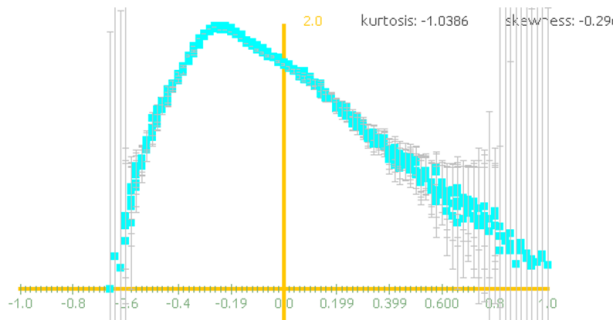
Musca $\mathcal{F}_{-0.4}$ spectrum



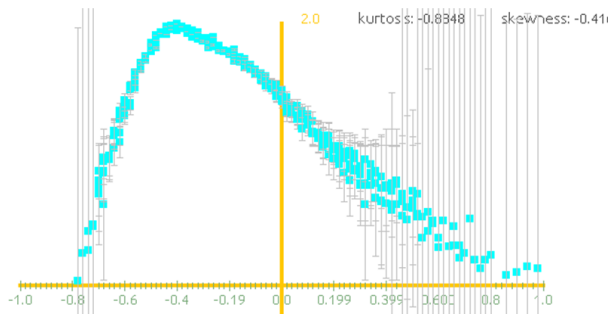
Musca $\mathcal{F}_{-0.3}$ spectrum



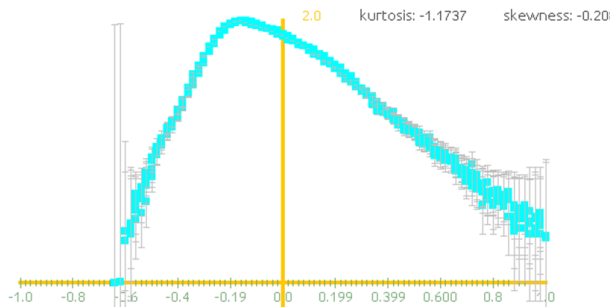
Musca $\mathcal{F}_{-0.2}$ spectrum



Musca $\mathcal{F}_{-0.2}$ spectrum, cut at 0



Musca $\mathcal{F}_{-0.1}$ spectrum



First conclusion

- ▶ These direct tools cannot distinguish between acquisitions of a full 3D turbulent phenomenon.
- ▶ Still, they are consistent with the data and show properties.
- ▶ We must turn to more elaborate tools for analyzing cascading properties in 3D turbulence.
- ▶ Tests under way on the simulations provided by Nicola and Alexei.

4

Other approaches in computing spectra

Wavelet Transform Modulus Maxima

- ▶ Idea: use local maxima lines of wavelets coefficients to define a space-scale skeleton and follow crest lines.
- ▶

Wavelet Transform Modulus Maxima

- ▶ Idea: use local maxima lines of wavelets coefficients to define a space-scale skeleton and follow crest lines.
- ▶ Let \mathbf{s} be a signal, $\mathcal{T}_\psi(\mathbf{s}(\mathbf{x}), r) = \frac{1}{r^d} \int_{\mathbb{R}^d} \mathbf{s}(\mathbf{y}) \psi\left(\frac{\mathbf{x} - \mathbf{y}}{r}\right) d\mathbf{y}$, one has $\mathcal{T}_\psi(\mathbf{s}(\mathbf{x}), r) \sim r^{\mathbf{h}(\mathbf{x})}$ ($r \rightarrow 0$) si $\mathbf{s}(\mathbf{x})$ has $\mathbf{h}(\mathbf{x})$ as singularity exponent at \mathbf{x} .
- ▶

Wavelet Transform Modulus Maxima

- ▶ Idea: use local maxima lines of wavelets coefficients to define a space-scale skeleton and follow crest lines.
- ▶ Let \mathbf{s} be a signal, $\mathcal{T}_\psi(\mathbf{s}(\mathbf{x}), r) = \frac{1}{r^d} \int_{\mathbb{R}^d} \mathbf{s}(\mathbf{y}) \psi\left(\frac{\mathbf{x} - \mathbf{y}}{r}\right) d\mathbf{y}$, one has $\mathcal{T}_\psi(\mathbf{s}(\mathbf{x}), r) \sim r^{\mathbf{h}(\mathbf{x})}$ ($r \rightarrow 0$) si $\mathbf{s}(\mathbf{x})$ has $\mathbf{h}(\mathbf{x})$ as singularity exponent at \mathbf{x} .
- ▶ Partition function at order p and scale r :

$$Z(r, p) = \sum_{\alpha \in \mathcal{A}} |\mathcal{T}_\psi(\mathbf{s}(\mathbf{x}_\alpha(r)), r)|^p, \quad (28)$$

with \mathcal{A} being the local maxima of $|\mathcal{T}_\psi(\mathbf{s}(\mathbf{x}), r)|$.

Wavelet Transform Modulus Maxima

- ▶ If the signal is multifractal and wavelet ψ correctly chosen, one has $Z(r, p) \sim r^{Tp}$.
- ▶

Wavelet Transform Modulus Maxima

- ▶ If the signal is multifractal and wavelet ψ correctly chosen, one has $Z(r, p) \sim r^{\tau_p}$.
- ▶ Compute τ_p through regression then Legendre transform to get $D(\mathbf{h})$.

4

Singularity exponents computation in microcanonical analogy

Relations with unpredictability

- ▶ If the physical signal \mathbf{s} is multifractal, its singularity exponents are bounded. Define, as before the MSM (Most Singular Manifold):

$$\text{MSM} = \mathcal{F}_\infty = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]h_\infty - \Delta h, h_\infty + \Delta h[\}. \quad (29)$$



Relations with unpredictability

- ▶ If the physical signal \mathbf{s} is multifractal, its singularity exponents are bounded. Define, as before the MSM (Most Singular Manifold):

$$\text{MSM} = \mathcal{F}_\infty = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]h_\infty - \Delta h, h_\infty + \Delta h[\}. \quad (30)$$

- ▶ Let $\nabla_\infty(\mathbf{s}) = \nabla_{\mathcal{F}_\infty}(\mathbf{s}) = \nabla|_{\mathcal{F}_\infty} \mathbf{s} = \nabla \mathbf{s} \delta_{\mathcal{F}_\infty}$ be the current form associated to singular gradient.



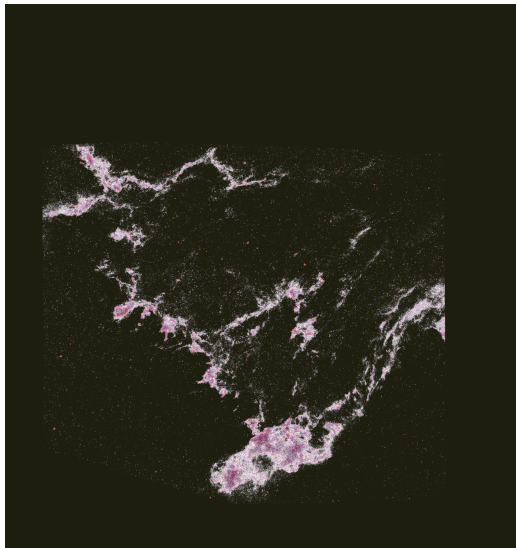
Relations with unpredictability

- ▶ If the physical signal \mathbf{s} is multifractal, its singularity exponents are bounded. Define, as before the MSM (Most Singular Manifold):

$$\text{MSM} = \mathcal{F}_\infty = \{\mathbf{x} \mid \mathbf{h}(\mathbf{x}) \in]h_\infty - \Delta h, h_\infty + \Delta h[\}. \quad (31)$$

- ▶ Let $\nabla_\infty(\mathbf{s}) = \nabla_{\mathcal{F}_\infty}(\mathbf{s}) = \nabla_{|\mathcal{F}_\infty} \mathbf{s} = \nabla \mathbf{s} \delta_{\mathcal{F}_\infty}$ be the current form associated to singular gradient.
- ▶ $\mathcal{F}_\infty =$ **most unpredictable manifold** \Rightarrow one can reconstruct the whole signal from \mathcal{F}_∞ .

MSM



Unpredictability and reconstruction

- ▶ So if $\mathcal{F}_\infty =$ **most unpredictable manifold** this implies we can reconstruct $\nabla \mathbf{s}(\mathbf{x}) = \mathcal{G}(\nabla_\infty(\mathbf{s}))(\mathbf{x})$.



Unpredictability and reconstruction

- ▶ So if $\mathcal{F}_\infty =$ **most unpredictable manifold** this implies we can reconstruct $\nabla \mathbf{s}(\mathbf{x}) = \mathcal{G}(\nabla_\infty(\mathbf{s}))(\mathbf{x})$.
- ▶ Physical hypothesis: \mathcal{G} is linear and continuous: consequently it is an integral operator

$$\nabla \mathbf{s}(\mathbf{x}) = \int_{\mathcal{F}_\infty} \nabla \mathbf{s}(\mathbf{y}) G(\mathbf{x}, \mathbf{y}) d\mathbf{y}. \quad (35)$$



Unpredictability and reconstruction

- ▶ So if $\mathcal{F}_\infty =$ **most unpredictable manifold** this implies we can reconstruct $\nabla \mathbf{s}(\mathbf{x}) = \mathcal{G}(\nabla_\infty(\mathbf{s}))(\mathbf{x})$.
- ▶ Physical hypothesis: \mathcal{G} is linear and continuous: consequently it is an integral operator

$$\nabla \mathbf{s}(\mathbf{x}) = \int_{\mathcal{F}_\infty} \nabla \mathbf{s}(\mathbf{y}) G(\mathbf{x}, \mathbf{y}) d\mathbf{y}. \quad (38)$$

- ▶ Physical hypothesis: translational invariance \Rightarrow convolution \Rightarrow diffusion from \mathcal{F}_∞ :

$$\nabla \mathbf{s}(\mathbf{x}) = \int_{\mathcal{F}_\infty} \nabla \mathbf{s}(\mathbf{y}) G(\mathbf{x} - \mathbf{y}) d\mathbf{y}. \quad (39)$$



Unpredictability and reconstruction

- ▶ So if $\mathcal{F}_\infty =$ **most unpredictable manifold** this implies we can reconstruct $\nabla \mathbf{s}(\mathbf{x}) = \mathcal{G}(\nabla_\infty(\mathbf{s}))(\mathbf{x})$.
- ▶ Physical hypothesis: \mathcal{G} is linear and continuous: consequently it is an integral operator

$$\nabla \mathbf{s}(\mathbf{x}) = \int_{\mathcal{F}_\infty} \nabla \mathbf{s}(\mathbf{y}) G(\mathbf{x}, \mathbf{y}) d\mathbf{y}. \quad (41)$$

- ▶ Physical hypothesis: translational invariance \Rightarrow convolution \Rightarrow diffusion from \mathcal{F}_∞ :

$$\nabla \mathbf{s}(\mathbf{x}) = \int_{\mathcal{F}_\infty} \nabla \mathbf{s}(\mathbf{y}) G(\mathbf{x} - \mathbf{y}) d\mathbf{y}. \quad (42)$$

- ▶ One deduce:

$$\mathbf{s}(\mathbf{x}) = \int_{\mathcal{F}_\infty} \nabla \mathbf{s}(\mathbf{y}) \mathbf{g}(\mathbf{x} - \mathbf{y}) d\mathbf{y} \quad \text{for a propagation kernel } \mathbf{g}. \quad (43)$$

Unpredictability and reconstruction

▶ Fourier: $\hat{\mathbf{s}}(\mathbf{k}) = \hat{\mathbf{g}}(\mathbf{k}) \widehat{\nabla_{\infty}(\mathbf{s})}(\mathbf{k})$.

▶

▶

Unpredictability and reconstruction

- ▶ Fourier: $\hat{\mathbf{s}}(\mathbf{k}) = \hat{\mathbf{g}}(\mathbf{k}) \widehat{\nabla_{\infty}(\mathbf{s})}(\mathbf{k})$.
- ▶ To comply with power spectra properties, we consider the following propagator:

$$\hat{\mathbf{g}}(\mathbf{k}) = i \frac{\mathbf{k}}{\|\mathbf{k}\|^2}. \quad (46)$$

▶

Unpredictability and reconstruction

- ▶ Fourier: $\hat{\mathbf{s}}(\mathbf{k}) = \hat{\mathbf{g}}(\mathbf{k}) \widehat{\nabla_{\infty}(\mathbf{s})}(\mathbf{k})$.
- ▶ To comply with power spectra properties, we consider the following propagator:

$$\hat{\mathbf{g}}(\mathbf{k}) = i \frac{\mathbf{k}}{\|\mathbf{k}\|^2}. \quad (48)$$

- ▶ **Fundamental point:**

$$\operatorname{div}(\nabla_{\mathcal{F}_{\infty}}(\mathbf{s})) = 0. \quad (49)$$

Unpredictability and reconstruction

- ▶ Fourier: $\hat{\mathbf{s}}(\mathbf{k}) = \hat{\mathbf{g}}(\mathbf{k}) \widehat{\nabla_{\infty}}(\mathbf{s})(\mathbf{k})$.
- ▶ To comply with power spectra properties, we consider the following propagator:

$$\hat{\mathbf{g}}(\mathbf{k}) = i \frac{\mathbf{k}}{\|\mathbf{k}\|^2}. \quad (50)$$

- ▶ **Fundamental point:**

$$\operatorname{div}(\nabla_{\mathcal{F}_{\infty}}(\mathbf{s})) = 0. \quad (51)$$

So the computation of exponents is local. But probably not the cascade properties !

$h(\mathbf{x})$ computation

- ▶ Conséquence: $h(\mathbf{x})$ is evaluated by a local unpredictability measure:
- ▶

$h(\mathbf{x})$ computation

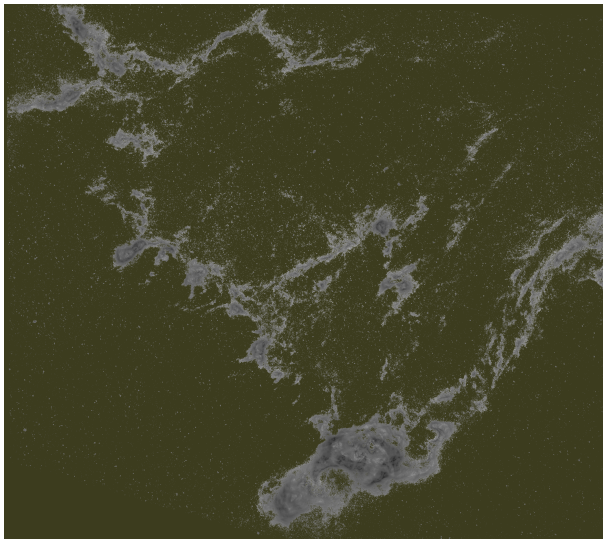
- ▶ Conséquence: $h(\mathbf{x})$ is evaluated by a local unpredictability measure:
- ▶

$$h(\mathbf{x}) = \frac{\log(\mathcal{T}_\psi)(\mu)(\mathbf{x}, r_0) / \langle \mathcal{T}_\psi(\mu)(\cdot, r_0) \rangle}{\log r_0} + o\left(\frac{1}{\log r_0}\right). \quad (53)$$

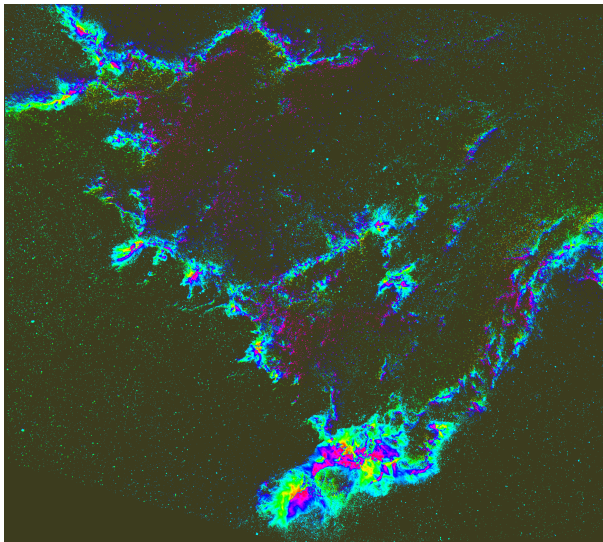
Developments

- ▶ Entropy.
- ▶ MHD.

Entropy



Entropy



6 Conclusions

First conclusions

- ▶ Our techniques developed so far for remote sensing are not sufficient to analyze these fully 3D turbulent datasets.
- ▶ Multiplicative cascade analysis under WTMM formalism under way.
- ▶ It becomes apparent that the use of different kinds of data available will ease the analysis process.