Analyzing Dominant 13.5-day & 27-day Periods of Solar Terrestrial Interaction: A New Insight into Solar Cycle Activities

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Abstract Our analysis presents an explanation of Sun-Earth coupling mechanism during declining phase of a Solar cycle, and how the dominant 13.5-day and 27-day periods play roles in the coupling mechanism which led to intense terrestrial magnetic storms during this declining phase compared to the rising phase of a Solar cycle. Moreover, it is observed that while the 27-day period gets strongly modulated in the rising phase, the 13.5-day period modulation is more prominent during the declining phase. It is suggested that out of the 27-day and 13.5-day periods of Sun-Earth interaction, the preferred period of modulation happens to be the one which is more dominant for the less random or quieter system participating in the coupling. It is reported for the first time that the 13.5-day period is more prominent in the Sun-Earth interaction during the declining phase of a Solar cycle, as it is the most dominant period of Earth’s magnetic system, which happens to be more persistent as a dynamical system and hence quieter or more receptive than the Sun.

Key words: (Sun:) solar-terrestrial relations — Sun: activity — (Sun:) solar wind — (Sun:) sunspots

1 INTRODUCTION

It is a known fact that solar activity influences space weather and other geomagnetic phenomenon which indeed is important as they mostly lead to geomagnetic storm (Zhang & Moldwin 2014; Runge et al. 2018; Kane 1976). They have a strong impact on hemispheric and geomagnetic disturbances due to their transient activities (Zhang et al. 2006, 2007; Zhang & Moldwin 2014; Katsavrias et al. 2016; Runge et al. 2018; Richardson et al. 2000). As observed by Kepko et al. (2002), the oscillation in magnetosphere is directly driven by density oscillation of Solar Wind (SW). Plasma’s speed, temperature, density are the measured variables of SW which indirectly quantifies the activity on the surface of the Sun. Therefore, Solar activity and their interaction are indeed an area of interest. Donnelly & Puga (1990) explained the existence of the 13-day period which is due to the two solar streams events per solar rotation, produced by the solar rotational modulation from two groups of active regions roughly 180 ° apart in solar longitude. Chowdhury et al. (2013) reported the evolution period of the photospheric magnetic-field are 26-day
and 13.5-day, providing a connection of the sub-photospheric magnetic field evolution, coronal activity, and the loss of magnetic flux through coronal X-ray emission. Xie et al. (2017) did a detailed analysis on the Solar mean magnetic field for rotational period, where the existence of the 27-day and 13.5-day periods on their temporal variation was reported. They also studied the dependence of the length of rotational cycle on Solar cycle phase, and suggested that there was an indication of longer rotational cycle length during the rising phase of the Solar cycles in comparison to the declining phase. In the work of Le et al. (2013), it was reported that the probability of occurrence of storms is more prominent before two years and after three years of a solar maxima. The study found that the probability of occurrence of geomagnetic storms during the rising phase was 27%, whereas that during the declining phase of a solar cycle to be 73%. It is well accepted that the declining phase has a higher probability of occurrence of geomagnetic storms, compared to the rising phase of a solar cycle (Le et al. 2013; Mursula & Zieger 1996; Mursula et al. 2015; Chowdhury et al. 2015; Emery et al. 2011), and that there exists the dominant 13.5-day period during which the Solar Wind particles interacts with Earth’s Geomagnetic field (GMF) (Mursula & Zieger 1996; Katsavrias et al. 2012; Sanalkumaran Nair 2002), though the reason behind this important phenomenon and dominance of 13.5-day period during the interaction is still awaiting explanation.

The main motivation of this work is to analyze the time series of different direct and derived parameters of SW, IMF and GMF, spread over four solar cycles that is Solar cycles 21, 22, 23 and 24, as an effort to contribute towards better understanding of the Solar-terrestrial coupling and try to answer the question which arises as why does geomagnetic storm seen to be more in the declining half of solar cycles?. We proposed the analysis in two steps, first, we must examine and confirmed that declining half of a solar cycle must have more activity in comparison to rising half of that cycle. Second, we try to give an explanation as why and for what reason this is happening. Now, we start by dividing the data into two phases, one being the phase when Sun moves from minima to maxima and the other is when it shifts from maxima to minima, taking the solar maxima as the reference point for each solar cycle considered. Before using the statistical tools of data analysis, the peaks as seen in the time series are tallied with the Solar images in order to ensure that the periodicities estimated are real, and not due to artefacts.

2 DATA

Data is acquired from OMNIWeb database (King & Papitashvili 2003), with daily average resolution for four solar cycles, spread over 42 years. The database consists of data-set from different spacecrafts used at 1 AU. We have extracted the relevant time series data of magnetic field and plasma speed in Solar Wind, solar activity indices, and parameters from geomagnetic field as well as interplanetary magnetic field (IMF) (King & Papitashvili 2005).

Parameters chosen to analyze are SW plasma’s temperature, density, and speed, varying with solar latitude and longitude over time. The scalar and vector form of IMF averages, IMF’s components $B_x$, $B_y$, $B_z$ measured in the Geocentric Solar Ecliptic (GSE) and Geocentric Solar Magnetic (GSM) coordinates. And the plasma flow pressure known as ram pressure. These components bear the signature of the SW plasma, also referred as heliospheric magnetic field, dragged out from the solar corona to fill the solar system. F10.7-index is an hourly solar radio flux measure, which is the noise level generated by Sun’s activity at wavelength 10.7 cm. Sunspot number, or SSN ($R_2$), is an hourly observation of the sunspot counts appearing on the solar surface.

The Geomagnetic field indices (GMI) which measures the earth’s magnetic disturbances caused by external transient phenomenon. The ap-index measure the general level of geomagnetic activity and Kp-index measure the horizontal disturbance component of earth’s magnetic field. Both the indices are measured in an interval of 3 hours. The Disturbance Storm Time (Dst) index, measures the geomagnetic activity to gauge the severity of the magnetic storm. AE-index is the measure of geomagnetic disturbance from the auroral electrojets quantifying the strength of the disturbed period caused in the process of increasing and expanding to higher/lower latitudes, instead of confining itself to the auroral oval. The AE-index is also defined by the separation between the upper and lower envelopes of the superposed horizontal component of the auroral zone in magnetic observatories. $AE = AU - AL$, where $AU$ is the
upper horizontal component and AL is the lower horizontal component of AE. Polar Cap (PC) index which is a measure of single surface geomagnetic disturbance at the polar region. Dst-, AE-, PC-indices are measured at an hourly interval (Kane 1976; Chowdhury et al. 2015). To ensure that all possible aspects of multifactorial correlation are taken into consideration while analyzing in the conventional procedure, only $R_Z$, ap-index and SW Plasma speed are used.

The Solar & Heliospheric Observatory (SOHO) (SOHO 2020), which study the Sun from its deep core to the outer corona and the solar wind. Their database provide Large Angle Spectrometric Coronograph (LASCO) C2 and C3 images of the solar corona. The coronal streamers are most prominent in these images. C2 images show the inner solar corona and C3 images shows solar corona with large distance covered away from the Sun. The LASCO C2 images are acquired for our purpose (SOHO 2020). These coronagraphic behaviour of the Sun are combined with the time series understudy to ensure the absent of any artificat. For simplicity, LASCO C2 images and the original $R_Z$ time series of 90-days (January 1 to March 31, 2003) are extracted. These are combined to make sure that the time periods estimated, and other inferences drawn from them later, match with the variations observed in the Solar images, negating the possibility of incorporating artefact induced periodicities in the analysis (Song & Russell 1999).

3 METHODS AND RESULTS

3.1 Time series analysis

Figure 1 shows the time series plots of GMI (Kp-index, ap-index, Dst-index and pc-index), SW (SW plasma speed), and IMF ($B_z(GSE)$) from January 1 to March 31, 2003 (SC 23 declining phase), covering three Solar rotations, plotted to check the possibility of finding the 13.5-day and 27-day periods, even before the statistical tools are employed for the analysis. After cleaning the time series, the missing values are taken care by using interpolation (Zeileis et al. 2014). Peaks are marked to assess the periodicity. Next the outliers present in the time series are removed and the previous step is repeated. Lastly, Moving Average (MA) (Hyndman et al. 2020) is also used to ensure appropriate identification of the peaks. While the 13.5-day period peaks are marked by a, b, c, d, etc., the 27-day period is denoted by 1, 2, 3 etc. in the time series plot Figure 1. Further, in order to verify the periods estimated from the truncated time series, the LASCO C2 images as shown in Figure 2 were extracted for those days when the peaks are observed from the time series.

3.2 Power spectra analysis

Fourier analysis conducted shows that there is significant increase in the Fourier power of all the periods, of our interest, in the declining phase. Few of these plots are provided as Supporting Information (SI) for reference (Figures 1, 2, 3 in SI). This hints, and shows up from our analysis too, gradual acceleration of solar activities, in the form of coronal holes, CME, solar flare etc., starting from the rising and becoming more prominent during the declining phase. Thus, this leads to high speed streams of Solar Wind during solar maxima which continues throughout the declining phase, as reported by Zirker (1977) too.

Wavelet transformation, as describe by Torrence and Compo (Torrence & Compo 1998; Addison 2016; Mallat 2008), is performed using Morlet wavelet to check for periods and their strengths (Liu et al. 2007; De Moortel & McAteer 2004). The mathematical expression of Morlet wavelet implemented in our analysis is;

$$
\psi(t) = \pi^{-1/4} e^{i \omega t} e^{-t^2/2}
$$

with angular frequency ($\omega$) set to 6, since it makes the Morlet wavelet approximately analytic and is the preferred value in literature (Morlet et al. 1982b,a; Farge 1992; Roesch & Schmidbauer 2018). The wavelet scalogram of the variables, clearly shows that the periods observed during Fourier analysis are also observed in the Continuous Wavelet Transform (CWT) power spectrum. Almost all variables show a continuous distribution of higher wavelet power throughout the declining phase in each solar cycle, highlighting the importance of the declining phase for inter-correlation of the SW, IMF and GMI.
Fig. 1: Plots of IMF, SW and GMI time series for 90 days during the declining phase of Solar Cycle 23 (ranging from January 1 to March 31, 2003), along with the moving averaged (MA), and cleaned (without the outliers) series. The 13.5-day ($a - b \approx b - c \approx c - d \approx d - e \approx e - f \approx f - g \approx 13.5 \text{ days}$) and 27-day ($1 - 2 \approx 2 - 3 \approx 27 \text{ days}$) periods are observed in all the time series.

3.3 Correlation Analysis

Statistical correlation analysis suggests that there is significantly high correlation between SW plasma speed and GMI (Kp-index and ap-index) for all the four Solar cycles considered. To understand their correlation and interaction in detail we perform Cross Wavelet Transform (XWT) (Roesch & Schmidbauer 2018; Veleda et al. 2012; Liu et al. 2007; Torrence & Compo 1998; Foufoula-Georgiou & Kumar 1994; Carmona et al. 1998). The XWT analysis uses morlet-wave and white noise processes for producing the correlation plots. We observe from the high average coherence value in both the phases of a cycle (Figure 3) that the 27-day period, the rotational period of the Sun, is preferred more than others for the Sun-Earth interaction. Figure 3 (e) & (f) shows the cross-wavelet coherence of the two time series of $R_z$ and ap-index, indicating significant correlation between these variables, having phase locking over time.
Fig. 2: Plot describes the time series of Sunspot number from January 1 to March 31, 2003, and LASCO C2 images (obtained from SOHO) of 10th, 20th, 31st days of January 2003; 12th, 22nd days of February 2003, and 13th day of March 2003, matching with the observed time series peaks. The subfigures (a), (b) and (c), indicating the solar corona ejections of peak 1, 2, 3 in the time series, verifies the presence of a 27-day period; and the subfigures (d), (e), (b) and (f), indicating the solar corona ejections peak a, b, c, d in the time series, correspond to a 13.5-day period.

The arrows in Figure 3 (a), (b), (e) & (f) suggest that there is a phase-mixing in case of 27-day period, which is evident from their randomly orientation. Also, the 13.5-day period, which is seen to have less significant average coherence value in the rising phase, significantly increases its average coherence value in the declining phase. This confirms that the 13.5-day period is modulated more in the declining phase.
Fig. 3: (a) & (b), Cross Wavelet Transform (XWT) power plots of GMI (ap-index) and SSN ($R_z$) of solar cycle 21, depicting interaction and phase behaviour (shown by arrows) of Sun’s activity vis-a-vis Geomagnetic disturbances caused. (c) & (d), Average cross-wavelet power plots showing average power value Vs periods of $R_z$ and ap-index for the solar cycle 21. The red-dots on the curve confirm 95% confidence level in the estimation. (e) & (f), Wavelet coherence power plots of Sun’s activity($R_z$) varying with geomagnetic disturbances (ap-index) of the solar cycle 21, showing significant phase mixing (shown by randomly oriented arrows) in case of 27 day period, as it is evident from (a) & (b) too, across time duration considered. (g) & (h), Average coherence power plot of $R_z$ and ap-index for the solar cycle 21, showing significant coherence value of all estimated periodic interactions of the two time series.

in comparison to the rising phase. Furthermore, Figure 4 which shows the average cross-wavelet power of the SW with GMI, also confirms stronger modulation of the 13.5-day period during the declining phase.
All these three analysis reassure and confirmed the results reported by Le et al. (2013). To explained the high numbers of geomagnetic storm in the declining phase of a solar cycle, we go through with the nonlinear and fractal analysis of the time series and hence briefly discussed it in the next section.
3.4 Nonlinear Dynamical and Fractal Dimension Analysis

In order to quantify and analyse the inherent nonlinearity in any two interacting dynamical system, the rescaled range (R/S) method is used to find the Hurst exponent (H) which quantifies the statistical dependency of a dynamically evolving system (Mandelbrot & Wallis 1969). Here, H is determined using the slope of the linear regression (Suyal et al. 2009; Constantine & Percival 2017). The system behaves as, i) periodic if $H = 1$, ii) random if $H = 0.5$, iii) persistent if $H > 0.5$ and iv) anti-persistent if $H < 0.5$ (Suyal et al. 2009).

It is important to find out the irregularity of the time series in micro-scale level which is usually missed out. One way to do so is to find the surface roughness of that time series. Here, it is achieved by measuring the Fractal dimension or the Box dimension. The Fractal Dimension ($D$) is estimated using the box-count method, and defined as:

$$ D = \lim_{\epsilon \to 0} \frac{\log N(\epsilon)}{\log(1/\epsilon)} $$

where, $N(\epsilon)$ is the smallest number of cubes of width $\epsilon$ in $\mathbb{R}^d$. The box-count methods estimates the fractal dimension by fitting the slope of an ordinary least square regression of $\log N(\epsilon)$ to $\log(1/\epsilon)$ (Gneiting et al. 2011; Hall & Wood 1993; Davies & Hall 2002; Chan et al. 1995). Figure (5) shows the H and D for all four solar cycle during the rising and declining phase of SSN and ap-index. The corresponding discussion may be found in the next section.

Fig. 5: Results obtained: (a) Hurst Exponent (H) estimated for apr-index during rising (r) and declining (d) phases over all the 4 solar cycles considered, (b) H estimated for Sunspot numbers (SSN), (c) Fractal dimension (D) estimated for apr-index, and (d) D estimated for SSN.

4 DISCUSSION

As it may be found from Figures 1 and 2, the spectrometric coronograph images of the Sun validate the proposition of existing 27-day and 13.5-day periodicities estimated from the peaks observed in the time series, before applying the statistical tools for the analysis.
As mentioned above, the Fourier and Wavelet analysis suggest the importance of the declining phase of a solar cycle in connection with geomagnetic phenomena. The correlation analysis suggests a stronger phase correlation of the Sun-Earth system in this phase, influencing Earth’s atmosphere significantly. Also, comparing the statistical correlation coefficient of GMI (Kp, ap, AE-indices) with SW variables in both phases, we observe a significant increase in correlation coefficient for SW plasma speed variables with GMI in declining phase for all the four solar cycles considered. In a Sun-type variable star, convection is known to drive fluid from unstable to stable zone (Komm et al. 2015; Saikia et al. 2003). The robust interior dynamics, mainly driven by convection, emanate the cyclic magnetic flow into the Heliosphere, depending on how the interior strength of the magnetic field flow varies (Priest 2014; Komm et al. 2015; Cargill et al. 2010; Cargill & De Moortel 2011; Howe et al. 2000; Song & Zhang 2016). This may be the reason behind varying dimension of the Coronol holes (Cargill & De Moortel 2011; Zhang & Low 2005; Song & Zhang 2016; Cheng et al. 2017), and thus explains the dominance of fast wind (McComas et al. 2000; Richardson et al. 2000; Ballatore 2003; Owens et al. 2017) in the declining phase. Hence, energy absorption from SW plasma by the magnetosphere is at its maximum (Ballatore 2003; Mursula et al. 2015) in this phase. This is supported by the correlation coefficient estimated here between SW speed and GMI (Dst, PC -indices) during the Solar cycles 22, 23, 24. The geometrical contraction of the holes in moving from solar maxima to solar minima, and expansion in the reversed phase, believed to be due to the differential rotation of the Sun, explains the more prominent correlation of Sun-Earth system during the declining phase, causing more intense SW plasma. The migration of the coronal holes from equator to the polar region also shows an increase in the correlation between Sun-Earth at the solar maxima and declining phase of the cycle (McComas et al. 2000) indicating robust geo-magnetic activity in this phase. We also observe increase in correlation of plasma flow pressure with GMI (Dst, PC index) for all four cycles in the declining phases. It is well known that the dynamics of solar wind (Guo et al. 2016) pressure disturb the magnetospheric field in Earth’s magnetosphere (Kepko & Spence 2003.). This causes inward flows of plasma at magnetopause, since the balance of plasma pressure and magnetic field pressure in magnetosphere is disturbed (Sibeck & Croley 1991; Russell et al. 1992; Lopez & Gonzalez 2017; Verzariu et al. 1972; Kepko et al. 2002), increasing the tendency of geomagnetic storms during this phase of a solar cycle. The correlation coefficient of solar wind plasma temperature and GMI (AE- indices) also increases in declining phase in all cycles, which explains the dynamics of the oval auroral electroject (Chen et al. 2003; Nakamura et al. 2015). This indicates that the plasma temperature plays a major role in the expansion of the electroject and also in the transfer of plasma energy into our atmosphere, which is also highest in this phase.

From Wavelet Cross-Correlation and the Average Coherence of the Sun-Earth system, it is observed that the system is interacting more in the declining phase. The Wavelet Coherence and Average Coherence analysis of the SSN and ap-index as mentioned above, confirm relatively stronger modulation of 27-day period during the rising phases, and of 13.5-day period modulation in declining phases of all the four solar cycles considered for the present study. We prove by estimating Hurst Exponent and the Fractal Dimension that Sun is quieter during the rising phase. Hence it may be confirmed from our study that as the Coronal Mass Ejections (CMEs) go down during the rising phase, the 27-day period modulation too is lower during this phase, and hence the otherwise subtler 13.5-day period shows up. Except for the Solar cycle 21, both 13.5-day and 27-day periods are more strongly modulated during the declining phase as observed in case of the Average Cross Wavelet Power between the SW Plasma speed and the ap-index. The 27-day period is higher during the rising phase of the cycle 21, may be, due to the fact that it is the cycle when the rising phase is the steepest. Moreover, it appears from our analysis that except in cycle 22, the 13.5-day period gets modulated more robustly than the rest during the declining phase. This reiterates our first claim that while Sun goes quieter during the rising phase, Earth goes quieter and hence more receptive during the declining phase. This leads to the second claim that 13.5-day period is more preferred as the modulation frequency for the interaction of the Sun-Earth system during the declining phase of the solar cycle since the 13.5-day period appears to be the more dominant period than the 27-day period in case of the quieter Earth, as observed from the average power of the ap-index (Figure 6 (b)). As it may be found from the Figure 6 (d), besides 4096-day or 11.22 year, the 27-day period is more dominant than the 13.5-day period in case of Sun, which is the preferred period for interaction with
Earth during the rising phase, as the Sun is quieter and more receptive. Thus, it is concluded that in case of Sun-Earth interaction, out of the 27-day and 13.5-day periods, the preferred period of modulation happens to be the one which is more dominant for the quieter and more receptive partner. As it is found from the the Cross Wavelet Power analysis of SW plasma Speed and ap-index, the dominance of the 27-day period during the cycle 22 is not only higher compared to that in the 13.5-day period, but it is also enhanced by almost 90% in the declining phase in comparison to the rising phase.

It is clearly observed from Figure 5 (a) & (b) that SSN is more persistent than the ap-index for all the four cycles considered, indicating that the variations in the terrestrial system is more random than that in the Solar system, which is also supported by the estimates of the Fractal Dimension as depicted by the Figure 5 (c) & (d) where the dimension estimated is higher in case of ap-index than that in case of SSN for each individual cycle. Besides, it is also evident that while H is higher during the declining phase in case of ap-index, it is so during the rising phase in case of SSN, confirming the proposition that the Earth goes quieter and hence more receptive during the declining phase when the Sun is relatively more random than its state during the rising phase. In connection with the anomaly seen in cycle 22 and 23 (Refer Figure 5 (c), (d)), it may be noted that there were 84 major geomagnetic storms reported during the cycle 22, in comparison to around 60 during neighbouring cycles (Le et al. 2013), and the duration of the Solar cycle 23 is found to be 12.3 years, which is much higher than the neighbouring ones. However, even with the anomalies seen, it may be observed that H estimated for the SSN is the highest and D is the lowest in the rising phase of the cycle 22, implying that the corresponding dynamical system is the most persistent one, and hence it is confirmed that Sun, in the rising phase is more persistent, and hence
quiet in the 22 cycle than the other three cycles considered. On the other hand, H measured for the ap index shows that it is maximum in case of the declining phase of the cycle 22, complementing the SSN and reassuring our proposition in regard to the coupling between Sun-Earth system.

5 CONCLUSIONS

A detailed study of the above parameters showed a significant amplification of Fourier power for all variables in the declining phase, in comparison to that in the rising phase, showing the importance of this phase for correlation study of the SW, IMF and GMI components. The increase in linear correlation coefficient of SW parameters with GMI for all four cycles considered suggests an intense magnetic storms during this declining phase. Cross Wavelet Transform and its Coherence plots of Sun-Earth system suggest that 27-day period is a preferred period for interaction between them during the rising phase, may be because it happens to be more dominant than the 13.5-day period in case of Sun. Moreover, the present work also suggests that 13.5-day period, which is more dominant than the 27-day period in case of terrestrial system, is modulated more and hence observed to be more prominent in the Sun-Earth coupling process during the declining phase, probably due to more robust Solar activities in the form of more intense CMEs and solar flares, while simultaneously having a quieter terrestrial system during the declining phase. The Continuous Wavelet Transform and its average wavelet power plots for five solar cycles, starting from 1964, for ap index and Sunspot numbers substantiate the above claim. The Hurst exponent and the Fractal dimension estimated proved that Sun is quieter during the rising phase, while Earth is quieter and in more receptive mode during the declining phase of a solar cycle. Thus, it is concluded that in the Sun-Earth coupling, the most modulated period depends on the dominant periods of its quieter partner and hence, behaves in such a way that one of the two constituent members is more robust while the other is quieter and more receptive.

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