On the Scaling Properties of Magnetic-field Fluctuations through the Inner Heliosphere

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Abstract

Although the interplanetary magnetic-field variability has been extensively investigated in situ using data from several space missions, newly launched missions providing high-resolution measures and approaching the Sun offer the possibility to study the multiscale variability in the innermost solar system. Here, using Parker Solar Probe measurements, we investigate the scaling properties of solar wind magnetic-field fluctuations at different heliocentric distances. The results show a clear transition at distances close to say 0.4 au. Closer to the Sun fluctuations show a $f^{-3/2}$ frequency power spectra and regular scaling properties, while for distances larger than 0.4 au fluctuations show a Kolmogorov spectrum $f^{-5/3}$ and are characterized by anomalous scalings. The observed statistical properties of turbulence suggest that the solar wind magnetic fluctuations, in the late stage far from the Sun, show a multifractal behavior typical of turbulence and described by intermittency, while in the early stage, when leaving the solar corona, a breakdown of these properties is observed, thus showing a statistical monofractal global self-similarity. Physically, the breakdown observed close to the Sun should be due either to a turbulence with regular statistics or to the presence of intense stochastic fluctuations able to cancel out the correlations necessary for the presence of anomalous scaling.

Unified Astronomy Thesaurus concepts: Solar wind (1534); Interplanetary turbulence (830); Chaos (222); Time series analysis (1916); Interplanetary magnetic fields (824)

1. Introduction

Since the 70s several space missions have been launched to provide new insights into solar phenomena and solar wind properties (e.g., Helios, Ulysses, Wind, ACE), allowing us to collect a wide amount of data about the processes that cause the solar wind formation and evolution throughout interplanetary space (e.g., Rosenbauer et al. 1977; Denskat & Neubauer 1982; Grappin et al. 1990). Among other topics (e.g., Burlaga et al. 1982; McComas et al. 1995; Marsch 2018), much attention has been paid to turbulence in the solar wind by investigating the scaling behavior of both velocity and magnetic-field components (e.g., Dobrowolny et al. 1980; Matthaeus & Goldstein 1982; Tu & Marsch 1990; Bruno & Carbone 2013; Alberti et al. 2019, and references therein). Solar wind magnetic-field fluctuations around the large-scale mean field, usually described within the magnetohydrodynamic (MHD) framework, are characterized by scale-invariant features over a wide range of scales (e.g., Bruno & Carbone 2013). At 1 au, this range of scales, known as the inertial range (Kolmogorov 1941; Frisch 1995), is dominated by Alfvénic fluctuations (Belcher 1971; Bruno & Carbone 2013) mixed with slow-mode compressive ones (Howes et al. 2012; Klein et al. 2012; Verscharen et al. 2017). This type of turbulence is characterized by an anisotropic cascade (Horbury et al. 2008; Chen 2016), mostly described by models of balance and imbalanced Alfvénic turbulence (Lithwick et al. 2007; Perez & Boldyrev 2009; Chandran et al. 2015; Mallet & Schekochihin 2017), although different scalings are observed depending on several features, such as the role of the large-scale forcing (Velli et al. 1989), the balance between Alfvénic turbulence (Boldyrev 2006; Chandran et al. 2015; Mallet & Schekochihin 2017), and so on (Chen 2016; Chen et al. 2020). Moving closer to the Sun, a decreasing scaling slope is observed, with a transition mostly occurring near 0.4 au (Dobrowolny et al. 1980; Denskat & Neubauer 1982; Tu & Marsch 1990; Chen et al. 2020), the inertial range tending to move toward a more steady state (Chen et al. 2020); an increase in the scale-dependent alignment and cross-helicity is also observed (Boldyrev 2006; Lithwick et al. 2007), together with a variable nonlinear coupling between different frequencies and/or damping/propagation effects (e.g., Dobrowolny et al. 1980). Moreover, moving toward the Sun there is an increase of up to two order of magnitude for turbulence energy, together with less steep spectra for magnetic-field components, the velocity field, and the Elsässer variables, which are characterized by a spectral exponent closer to $-3/2$ (Chen et al. 2020). Furthermore, the role of slow-mode fluctuations tends to be reduced, as seen for the rate of compressible magnetic fluctuations, while outward-propagating Alfvénic perturbations dominate on inward-propagating ones, consistent with turbulence-driven models (Boldyrev 2006; Chandran et al. 2015; Mallet & Schekochihin 2017).

Nowadays, a large amount of spacecraft, providing more accurate in situ measurements through high-resolution instruments, are available for monitoring the evolution of solar wind parameters and for providing new insights into the physics of the Sun and the solar wind. Furthermore, the different locations and orbits of these spacecraft could offer the possibility of investigating some interesting properties of solar wind turbulence and its evolution throughout the heliosphere (e.g., Nicolaou et al. 2019), especially going as near as possible to the solar surface (Marsden & Fleck 2003; Fox et al. 2016). The recently launched missions, e.g., Parker Solar Probe (PSP), BepiColombo, and Solar Orbiter, and the in situ orbiting ones, e.g., ACE, Wind, and STEREO, offer the unique opportunity of multispacecraft combined observations of the interplanetary...
medium variability, the evolution of turbulence and solar wind structures at different distances from the Sun, the interaction between the solar wind plasma and planetary environments, and so on (e.g., Milillo et al. 2010; Müller et al. 2013; Howard et al. 2019; Kasper et al. 2019; McComas et al. 2019).

Recently, in the framework of solar wind turbulence, Chen et al. (2020) investigated the behavior of the power spectral density at different heliocentric distances by means of the first two orbits of the PSP spacecraft, showing that the power-law spectral index moves from $\alpha_B \sim -3/2$ to $\alpha_B \sim -5/3$ when passing from $r \sim 0.17$ au to $r \sim 0.6$ au.

Here we analyze the interplanetary magnetic-field fluctuations along the PSP trajectory during its first and second orbits toward the Sun by means of a novel formalism based on Hilbert Spectral Analysis (HSA). Specifically, we investigate the $q$-order scaling features of magnetic-field components at different heliocentric distances (Section 3). In Section 4, the results show that the inertial range scaling properties significantly change when moving from closer to farther from the Sun, with intermittency completely emerging at distances larger than 0.4 au. Indeed, scaling exponents show a linear behavior at smaller heliocentric distances, while larger exponents characterized by a nonlinear convex behavior with the statistical order $q$ are found at $r > 0.4$ au. In Section 5, we conclude that the result of this study could provide new perspectives for describing the fractal properties of solar wind and correctly characterizing turbulence and intermittency in space plasmas at different locations.

2. Data

For this study we use solar wind magnetic-field components in the heliocentric RTN reference frame ($R =$ radial, $T =$ tangential, $N =$ normal) as measured by the PSP magnetometer. The PSP magnetic-field data are taken by the on board FIELDS Fluxgate Magnetometer (MAG; Bale et al. 2016, 2019) and are averaged to 1 s cadence from their native 4 samples per cycle cadence (Fox et al. 2016). Data were freely retrieved from the Space Physics Data Facility (SPDF) Coordinated Data Analysis Web (CDAWeb) interface at https://cdaweb.gsfc.nasa.gov/index.html/.

For investigating the evolution of the interplanetary magnetic field we used the first and the second orbit of PSP toward the Sun, only considering adjacent temporal measurements during which no data gaps were found (i.e., the best time coverage of the FIELDS instrument). These measurements correspond to the periods between 2018 October 15 and December 4, and between 2019 March 16 and April 10, for the first and the second orbits, respectively. During the interval investigated the solar wind speed was between 250 and 650 km s$^{-1}$ and the proton density ranged between $n \sim 10$ cm$^{-3}$ (at 0.7 au) and $\sim$400 cm$^{-3}$ (at 0.17 au). Figure 1 shows the three components of the interplanetary magnetic field (at 1 s resolution) and the PSP radial distance from the Sun (at 1 hr resolution).

It is clear that magnetic-field fluctuations decrease with increasing heliocentric distance of about one order of magnitude (i.e., $B(r) \sim 1/r^2$, Parker 1958). However, simply looking at the time series is not sufficient to clearly discriminate between the different dynamical regimes and their evolution at different heliocentric distances, which is a crucial point for correctly characterizing dynamical processes such as the evolution of turbulence and intermittency, the large-scale structure dynamics, the mean field approximation, and so on.

3. Methods

Investigating field fluctuations is usually one of the most important aspects of dealing with the existence of dynamical processes and phenomena characterizing physical systems. Generally, this can be achieved by means of data analysis methods allowing us to extract embedded features from several kinds of data and by assuming some mathematical assumptions (e.g., Huang et al. 1998). Obviously, a suitable and well-built data analysis method should require minimizing mathematical assumptions and numerical artifacts, trying to maximize its adaptivity to the data under investigation (e.g., Huang et al. 1998). A suitable method with the above characteristics is the well-known and well-established Hilbert–Huang Transform (HHT), first introduced by Huang et al. (1998) as an adaptive and a posteriori data analysis procedure, mainly based on two different steps: a decomposition method, known as Empirical Mode Decomposition (EMD), and a statistical spectral method, e.g., the HSA (e.g., Huang et al. 1998).

The first step of the HHT, e.g., the EMD, allows us to derive from the original signal $B_i(t)$ (being $B_i(t)$ the $i$th component of the interplanetary magnetic field) the set of empirical modes $C_{i,k}(t)$. They are defined as functions having the same (or differing at most by one) number of extrema and zero crossings and a zero-average mean envelope and are obtained by means of the so-called sifting process based on the following steps:

1. define the zero-mean signal $\bar{B}_{i,m}(t) = B_i(t) - \langle B_i(t) \rangle$, being $\langle ... \rangle$ the average value;
2. find the local extrema of $B_{i,m}(t)$;
3. find the upper $U(t)$ and the lower $L(t)$ envelopes using a cubic spline;
4. find the mean envelope $M(t) = \frac{U(t) + L(t)}{2}$;
5. define $D_i(t) = B_{i,m}(t) - M(t)$;
6. if $D_i(t)$ is an empirical mode then:
   6.1. store $C_{i,k}(t) = D_i(t)$;
   6.2. $B_{i,m}(t) \rightarrow B_{i,m}(t) = B_{i,m}(t) - D_i(t)$;
6.3. repeat steps 1–5;
7. if $D_i(t)$ is not an empirical mode then:
   7.1. iterate steps 1–5 until $D_i(t)$ is an empirical mode;
   7.2. store $C_{i,k}(t) = D_i(t)$;
   7.3. $B_{i,m}(t) \rightarrow B_{i,m}(t) = B_{i,m}(t) - D_i(t)$;
   7.4. repeat steps 1–5; and
8. stop the process when $R_p(t) = D_i(t)$ is a nonoscillating function or has only two extrema.

Thus, a completely adaptive procedure is built, there are no assumptions and requirements on linearity and/or stationarity of $B_i(t)$, and the decomposition basis $\{C_{i,k}(t)\}$ is a complete and orthogonal set, why is typical for decomposition methods (e.g., Fourier analysis or Wavelets, Huang et al. 1998). This means that we can write

$$B_i(t) = \sum_{k=1}^{N} C_{i,k}(t) + R_{ip}(t),$$

where $C_{i,k}(t)$ is the $k$th empirical mode, and $R_{ip}(t)$ is the residue of the decomposition, e.g., a nonoscillating function (e.g., Huang et al. 1998).

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is the Cauchy principal value where we can derive Figure 1. The Astrophysical Journal, during the 1998 the so-called Hilbert Transform and frequency modulation of each empirical mode by means of the phase of the $k$ with $t$

Moreover, we can simply de modulation both in amplitude and phase of both EMD and HSA allows us to investigate how the energy content of a signal $B_p(t)$ evolves over different frequencies (i.e., at different timescales, allowing us a multiscale characterization) and at different times (e.g., Huang et al. 1998). This can be simply achieved by contouring in a time-frequency plane the square of instantaneous amplitudes of each empirical mode, thus defining the so-called Hilbert–Huang spectrum (Huang et al. 1998):

$$H(t, f) = \mathcal{A}^2(t, f).$$

The latter has a completely different meaning from energy spectra defined by means of other decomposition techniques, (e.g., Fourier or Wavelet spectrograms, Huang et al. 1998). While for fixed scale decomposition methods the existence of energy at a frequency means that a component at that scale persisted through the whole time range, for the HHT it means that in the whole time range, there is a higher likelihood for such a wave to have appeared locally, since frequency varies with time (e.g., Huang et al. 1998). This is a direct consequence of the new concept of instantaneous frequency, thus implying that finding a frequency value $f^*$ simply means that within the whole set of values of $f_{p,k}(t)$, $k = 1, \ldots, N$, there is a higher likelihood of finding the value $f^*$ at the time $t'$ with a probability of $H(t', f^*)$ (e.g., Huang et al. 1998). Thus, the Hilbert–Huang spectrum acquires a statistical meaning, instead of having a more deterministic sense as for previous methods (e.g., Huang et al. 1998).

This principle can be rapidly expanded to all statistical moments of the instantaneous amplitudes probability distribution functions such that we can define (e.g., Huang et al. 2011), for a given moment order $q \geq 0$,

$$H_q(t, f) = \mathcal{A}^q(t, f).$$

As usual in statistics, by keeping fixed $q = 2$ we account for the distribution of energy (e.g., the variance) at different frequencies $f$ and for any time $t$, and by integrating over time we account for the global energy distribution at different moments.

Figure 1. (From top to bottom) The three components of the interplanetary magnetic field (at 1 s resolution), and (lower panel) the PSP radial distance from the Sun (at 1 hr resolution). The blue, orange, and yellow lines refer to the radial, tangential, and normal components, respectively. The right and left panels show measurements during the first and the second PSP orbits approaching the Sun, respectively.
frequencies
\[ \mathcal{H}_2(f) = \int_0^T \mathcal{H}_2(t', f) dt', \]
known as the Hilbert marginal spectrum (Huang et al. 1998),
directly related to the Fourier spectrum (e.g., Huang et al. 2011).
Finally, as first shown by Huang et al. (2011) the
generalized Hilbert–Huang spectra \( H_q(t, f) \) can be powerfully
used to investigate scaling law behavior of time series as well as
to characterize fractal properties due to their analogy with standard structure function analysis (e.g., Huang et al. 2011;
Consolini et al. 2017; Carbone et al. 2018). Indeed, by
integrating over time we can define
\[ S_q(f) = \int_0^T \frac{\mathcal{H}_q(t', f)}{f} dt', \]
whose scaling behavior is equivalent to that of the generalized
structure functions \( S_q(\tau) = \overline{[B_q(t + \tau) - B_q(t)]^q} \) (e.g., Huang et al. 2011; Carbone et al. 2018). However, due to its local
nature, \( S_q(f) \) allows us to determine scaling properties by
reducing the effect of the noise, large-scale structures and
inhomogeneities, and sampling effects (e.g., Huang et al. 2011).
While for structure functions the scaling behavior can be
characterized by means of scaling exponents \( \zeta_q \) as
\[ S_q(\tau) \sim \tau^{\zeta_q}, \]
for the HSA we have that
\[ S_q(f) \sim f^{-\beta_q}, \]
where (e.g., Huang et al. 2011)
\[ \beta_q = \zeta_q + 1. \]
Furthermore, if the exponents \( \beta_q \) linearly behave with the order
\( q \) over a frequency range \( f \in [f_1, f_2] \) then the process occurring
within this range of frequencies is monofractal, while if \( \beta_q \) is a
nonlinear convex function of \( q \) then it shows multifractal
features (e.g., Consolini et al. 2017; Carbone et al. 2018).
As stated above the generalized Hilbert spectra are totally
equivalent to the approach proposed by the classical canonical
structure function analysis that has been widely used for
classifying solar wind scaling properties (e.g., Carbone
1994; Politano et al. 1998; Bruno & Carbone 2013). However,
there are some main drawbacks of structure function (SF)
analysis that need to be fixed and/or properly considered when
searching for scaling law behaviors. Indeed, the measure of
scale-invariant features over a specific range of scales using
the SF analysis is largely influenced by trends. This is due
to the fact that, although increments/differences are local
in the physical domain, in the frequency one they are still
global, while the HHT allows us to overcome this limitation
due to its local nature in the time (thanks to the EMD) and
frequency (thanks to the HSA) domains, respectively, due
to its completely self-adaptive property (Huang et al. 1998,
2011). Moreover, the SF analysis is also particularly sensitive
to possible external source mechanisms and forcings operating
on larger scales than those considered for evaluating scaling
properties. Indeed, it has been proven by Huang et al. (2008,
2009) that strong deterministic forcings had as important an
influence on classical methods as SF, wavelet-based methods,
or multifractal detrended fluctuation analysis, whereas the HSA
is much more stable, thus it is more appropriate for time
series showing multiscale variability with different complexity
properties, including trends, external forcing mechanisms,
periodic components, and so on (Huang et al. 2009), thanks
to the adaptive and local approach at the heart of the HSA
(Huang et al. 1998). The above features and effects could also
be observed during the PSP orbits since PSP observed
numerous magnetic switchback structures, which can have a
profound impact on scale-invariant features and spectral
properties. They are associated with large-amplitude fluctua-
tions closer to the Sun (Chen et al. 2020) and could be a
remnant of driving processes at the Sun potentially affecting
the energy cascade as the solar wind expands (Bale et al. 2019),
although their origin and role in the turbulent cascade remain
an open question. However, while classical methods could be
affected by these driving processes, the adaptive and local
nature of the HSA allows us to deal with these structures by
filtering them out and hence leads to a better evaluation of
scaling/spectral exponents with respect to the SF analysis
(Zhao et al. 2020). Thus, the HSA provides a powerful way to
characterize scaling properties in an amplitude–frequency
space and is also a novel framework for investigating
multifractality and intermittency, likely making it applicable
to different fields (Huang et al. 2008, 2009, 2011; Consolini
et al. 2017; Carbone et al. 2018, 2019).

4. Results and Discussion

We begin our analysis by looking at the behavior of the
dimensionality of the system as the heliocentric distance varies,
which also allows us to investigate how anisotropy evolves with
\( r \). To do this, we evaluate the eigenvalues \( \lambda_i \) of the
covariance matrix \( C_r = \langle B_r B_r \rangle - \langle B_r \rangle \langle B_r \rangle \) at different helio-
centric distances by making use of overlapping windows of
length 1 day at 1 hr steps. This allows us to consider how
the anisotropy and the dimensionality of the unstable fixed point
of MHD equations, i.e., the inertial range (Bruno & Carbone 2013;
Alberti et al. 2019, 2020), radially evolve by looking at the
behavior of the quantity
\[ D = \sum_{j=1}^{N} \lambda_j / \lambda_j, \]
assuming the eigenvalues in increasing order \( \lambda_i \leq \lambda_j \) if \( i < j \). Figure 2 reports
the behavior of \( D \) as a function of the heliocentric distance \( r \).

The results clearly show how the dimension of the magnetic-
field fluctuations across the inertial range is essentially 2,
especially as the Sun is approached, which is compatible with a
The behavior of the scaling exponents $\zeta_2$ for each magnetic-field component at different heliocentric distances $r$, together with the 95% confidence level. The blue, orange, and yellow symbols refer to the radial $B_R$, tangential $B_T$, and normal $B_N$ components, respectively. The continuous and dashed black lines are used as a reference to $2/3$ (Kolmogorov 1941) and $1/2$ (Iroshnikov 1965; Kraichnan 1965) theoretical values, respectively. The inset shows running averages at different heliocentric distances with a step $\Delta r = 0.01$ au (error bars are evaluated as the standard deviations).

Figure 3. The behavior of the scaling exponents $\zeta_2$ for each magnetic-field component at different heliocentric distances $r$, together with the 95% confidence level. The blue, orange, and yellow symbols refer to the radial $B_R$, tangential $B_T$, and normal $B_N$ components, respectively. The continuous and dashed black lines are used as a reference to $2/3$ (Kolmogorov 1941) and $1/2$ (Iroshnikov 1965; Kraichnan 1965) theoretical values, respectively. The inset shows running averages at different heliocentric distances with a step $\Delta r = 0.01$ au (error bars are evaluated as the standard deviations).

2D Reduced MHD (RMHD) scenario, also considering the increasing strength of the magnetic field is closer to the Sun (Bruno & Carbone 2013). This can be related to the mostly slow nature of the solar wind encountered by PSP during the first two orbits (as in the present study and for larger $r$) and with a high Alfvénic nature as the Sun is approached (Chen et al. 2020). Moreover, since the ratio between the solar wind speed and the Alfvén speed was larger than 3 (1) for a great (whole) part of the first two orbits, our results in the time domain cannot be simply related/interpreted in the spatial domain. Nevertheless, there is a correspondence between the frequency and the wavenumber spectra of the outward-propagating component of highly imbalanced turbulence via the Taylor hypothesis (Klein et al. 2012), or due to the sweeping by larger-scale eddies when the Taylor hypothesis breaks down (Perez & Boldyrev 2009; Chen et al. 2020). In this sense our results can be spatially interpreted and suggest that there is a strong anisotropy in the magnetic-field fluctuations across the inertial range.

It has been widely shown that solar wind magnetic-field fluctuations are characterized by a scaling law behavior in a wide range of frequencies, supporting the existence of an inertial regime where energy is transferred through an inviscid mechanism to higher frequencies (e.g., to smaller scales, Kolmogorov 1941; Iroshnikov 1965; Kraichnan 1965; Bruno & Carbone 2013). As recently pointed out by Chen et al. (2020) spectral exponents move from $\alpha_g \sim -3/2$ to $\alpha_g \sim -5/3$ when passing from $r \sim 0.17$ au to $r \sim 0.6$ au, thus supporting the existence of a different energy transfer across scales for frequencies $f \in [10^{-3}, 10^{-1}]$ Hz compatible with models of inertial range MHD turbulence (Chen et al. 2020). By means of the HHT we are able to investigate the behavior of scaling exponents $\zeta_q = \beta_q - 1$ of magnetic-field components, at different heliocentric distances, by evaluating them for overlapping windows, at 1 hr steps, of length 1 day over the inertial range for all data segments. As suggested by Dudok de Wit (2004) we perform our $q$-order analysis up to $q_{\text{max}} = 5$, which is the maximum order $q$ to accurately determine $q$-order statistics estimated via the empirical criterion $q_{\text{max}} = \log N - 1 = \log 10^6 - 1 = 5$, where $N$ is the number of data points. Figure 3 shows the behavior of $\zeta(2)$ as a function of the heliocentric distance, together with the 95% confidence level.

The results clearly show a difference between the scaling exponents $\zeta_2$ for distance below 0.4 au with respect to those evaluated at larger distances (i.e., larger than 0.4 au). This difference suggests that magnetic-field fluctuations follow a $f^{-3/2}$ scaling closer to the Sun, being $\zeta_2 \approx 1/2$, while a steeper scaling is found at larger distances ($\zeta_2 \approx 2/3$ for $r > 0.4$ au). These findings are consistent with those reported by Denskat & Neubauer (1982) and Tu & Marsch (1990) using Helios data, and more recently by Chen et al. (2020) using PSP data. The lower $\zeta_2$ observed near the Sun could be related to a more steady-state nature of the inertial range, due to the large number of nonlinear times (Matthaeus & Goldstein 1982). Conversely, the larger values of $\zeta_2$ at $r > 0.4$ au can be related to a reduced value of the normalized cross-helicity as $r$ increases, as well as to the role of intermittency (Bruno & Carbone 2013). Both findings are also well in agreement with predictions made by numerical simulations of Alfvénic turbulence in homogeneous plasmas (Boldyrev 2006; Lithwick et al. 2007; Perez & Boldyrev 2009; Chandran et al. 2015; Mallet & Schekochihin 2017), suggesting that the inertial range processes vary from purely nonlinear interacting components to less organized fluctuations (Velli et al. 1989; Bruno & Carbone 2013). The transition from $\zeta_2 \sim 2/3$ to $\zeta_2 \sim 1/2$ as $r$ decreases gradually occurs and can be easily interpreted in the general framework of far-from-equilibrium complex systems as evidence of a sort of dynamical phase transition, which is consistent with the observed trend of decreasing positive correlation and increasing outer scale with $r$ (Chen et al. 2020). However, it is not sufficient to consider only one statistical moment of the probability distribution function to fully characterize solar wind turbulence. Since the pioneering work by Kolmogorov (1941) we have known that turbulence is a phenomenon characterized by a hierarchy of scales whose statistics are scale-invariant (e.g., Kolmogorov 1941; Iroshnikov 1965; Kraichnan 1965; Frisch 1995; Alberti et al. 2019). The statistical scale invariance implies that the scaling of field increments should occur with a unique scaling exponent, thus implying that the statistical moments of the field increments should scale as $S_{0}(\tau) \sim \tau^{q/4}$, with $d = 3$ for fluid turbulence (e.g., Kolmogorov 1941; Frisch 1995) and $d = 4$ for plasma turbulence (e.g., Iroshnikov 1965; Kraichnan 1965; Bruno & Carbone 2013). Nevertheless, there is considerable evidence that turbulent flows deviate from this behavior, as the scaling exponents are a nonlinear function of the order $q$ (e.g., Carbone et al. 1995), which point out an “anomalous” scaling process and proves the appearance of intermittency (e.g., Frisch 1995; Bruno & Carbone 2013). For low orders the discrepancy with the linear behavior is very small, thus explaining why the Kolmogorov spectrum is usually observed in turbulence (e.g., $S_{2}(\tau) \sim \tau^{7/3} \rightarrow S_{2}(\tau) \sim f^{-5/3}$). However, for high-order statistics a difference is observed, and the breakdown of the statistical self-similarity is clear, thus questioning, in the modern theory of turbulence, what is really universal in the inertial range (e.g., Alberti et al. 2019). Thus, for a proper characterization we investigate the behavior of scaling exponents $\zeta_2, q \in [0, 5]$, as derived from the generalized Hilbert PSDs $S_{q}(f)$ (see Section 3), at different heliocentric distances as shown in Figure 4.
First, a clear difference emerges from the scaling behavior for \( r < 0.4 \) au and for \( r > 0.4 \) au: the former is linear with \( q \), while the latter shows the typical convex nonlinear shape with \( q \). The surprising behavior of scaling exponents near the Sun, suggesting a monofractal nature of field fluctuations within the inertial range, supports the assumptions of global statistical self-similar scale invariance. Conversely, these assumptions break at 0.4 au, where the nonlinear convex behavior of scaling exponents, suggest a multifractal behavior of magnetic-field fluctuations (e.g., Bruno & Carbone 2013; Alberti et al. 2019). This transition could be related to physical processes suppressing the scaling properties of the energy transfer rate close to the Sun, which is consistent with the emergence of intermittency in solar wind turbulence for \( r > 0.4 \) au, also offering a novel scenario for the radial evolution of solar wind fractal nature, which, according to our knowledge, no exploration has been reported before in the literature, as only spectral features of field fluctuations were investigated at different locations (e.g., Bavassano et al. 1982; Denskat & Neubauer 1982; Grappin et al. 1990; Marsch & Tu 1990; Tu & Marsch 1990; Bruno & Carbone 2013; Marsch 2018; Chen et al. 2020). The results suggest that, since the intrinsic nature of magnetic-field fluctuations within the inertial range moves from monofractal to multifractal, there should be a bifurcation parameter describing the observed changes in the scaling properties, providing a new perspective in the framework of dynamical systems (e.g., Alberti et al. 2019). The bifurcation parameter could be related to some plasma features, such as, for example, the \( \beta \) parameter, the magnetic compressibility, the expansion/correlation time of fluctuations within the inertial range, the slow-/Alfvénic-mode variability within the heliosphere, the outward-propagating Alfvénic fluctuations (predominantly originating from the Sun but undergoing a dynamical evolution due to nonlinear and velocity-shear), localized phenomena giving rise to intermittency, local changes in the cross-helicity, and so on (Bavassano et al. 1982; Denskat & Neubauer 1982; Matthaeus & Goldstein 1982; Grappin et al. 1990; Marsch & Tu 1990; Tu & Marsch 1990; Carbone et al. 1995; Marsch 2018; Chen et al. 2020). Thus, the scaling exponents are not only a function of the statistical order \( q \) but also depend on the radial distance \( r \) (i.e., \( \zeta_q(r) \)), which is a reflection of both global evolving and local dynamical processes. As also previously reported for spectral exponents, related to our findings by means of \( \zeta_q \) at different heliocentric distances (e.g., Denskat & Neubauer 1982; Marsch & Tu 1990; Tu & Marsch 1990; Chen et al. 2020), there seems to be a change as the Sun is approached rather suddenly inside 0.4 au (Denskat & Neubauer 1982; Chen et al. 2020). Our findings not only strongly agree with seminal works when \( q = 2 \) is considered (e.g., Denskat & Neubauer 1982; Marsch & Tu 1990; Tu & Marsch 1990; Chen et al. 2020) but also allow us, for the first time, to monitor the evolution of the scaling properties at different locations for high-order statistics, showing that the solar wind nature moves from monofractal to multifractal near 0.4 au. This change can be directly observed by looking at the behavior of singularities on the topology of solar wind magnetic field by means of the singularity strengths \( \alpha(r) = \frac{d\zeta_q(r)}{dq} \) as usual in the multifractal approach (Frisch 1995; Bruno & Carbone 2013; Alberti et al. 2019). In this way we can also provide a sort of multifractal measure \( \Delta \alpha(r) = \max \{ \alpha(r) \} - \min \{ \alpha(r) \} \) (although we can only access the left part of the usual singularity spectrum \( f(\alpha) \) since \( q \geq 0 \)), thus allowing us to investigate the role of intermittency in changing the topology of the magnetic field. Figure 5 reports the behavior of the multifractal width \( \Delta \alpha(r) \) for each magnetic-field component at different heliocentric distances \( r \) as in Figure 4, where the inset shows the behavior of singularity strengths \( \alpha(r) \) at different distances \( r \).

We clearly observe a breakdown of the multifractal width \( \Delta \alpha(r) \), moving from values closer to zero up to larger values \( \Delta \alpha(r > 0.4) > 0.2 \), thus suggesting the emergence of singularities as \( r \) increases. This is confirmed by looking at the inset of Figure 5, in which it is easy to see a spread in singularity strengths \( \alpha(r) \) as \( r \) increases, with the transition observed near \( r \sim 0.4 \) au.

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**Figure 4.** The behavior of the scaling exponents \( \zeta_q \) for each magnetic-field component at different heliocentric distances \( r \). The different colors correspond to different distances \( r \), as detailed in the legend. The continuous and dashed black lines are used as a reference to \( q/3 \) (Kolmogorov 1941) and \( q/4 \) (Iroshnikov 1965; Kraichnan 1965) theoretical scalings, respectively. Error bars show the 95% confidence level.
Figure 5. The behavior of the multifractal width $\Delta \alpha(r)$ for each magnetic-field component at different heliocentric distances $r$ as in Figure 4. The blue, orange, and yellow symbols refer to the radial $B_r$, tangential $B_T$, and normal $B_N$ components, respectively. Error bars show the 95% confidence level. The inset shows the behavior of $\alpha(r)$ at different distances $r$.

5. Conclusions

In this manuscript we dealt with the characterization of scaling features of magnetic-field components as measured by PSP at different locations. We showed that the inertial range dynamics moves from a monofractal behavior and a power spectrum scaling $f^{-3/2}$, at $r < 0.4$ au, to a multifractal one and a power spectrum scaling $f^{-5/3}$, at $r > 0.4$ au. This means that there is a transition region in which intermittency emerges, and the scaling properties of the inertial range are changed. Moreover, this also suggests that the solar wind magnetic field, in the early stages of its leaving the solar corona, show statistical self-similarity, while a breakdown of the statistical self-similarity for high-order statistics is found at a distance larger than 0.4 au from the Sun. In fact, we observed a roughly abrupt transition of the multifractal width $\Delta \alpha(r)$, moving from values closer to zero up to larger values $\Delta \alpha(r > 0.4) > 0.2$, thus suggesting that wider singularities are found at $r > 0.4$, also confirmed by the spread in singularity strengths $\alpha(r)$ as $r$ increases, with a transition observed near $r \approx 0.4$ au. Our results suggest that a dynamical phase transition occurs around 0.4 au and allow, for the first time, to characterize high-order statistics and the role of the intermittency in solar wind turbulence, suggesting that scaling exponents are not only a function of the statistical order $q$ but they also depend on the radial distance $r$ from the Sun, e.g., $\zeta_q(r)$, moving from a linear to a nonlinear convex behavior as $r$ increases.

The observed transition could be related to something that suppresses the scaling properties of the energy transfer rate through the inertial range and the phase-coherence across the cascade for fluctuations close to the Sun. Roughly speaking, when the magnetic field is strong enough, since the scaling of the power spectra for inward/outward fluctuations are the same (Chen et al. 2020), the usual Froshnikov–Kraichnan model suggests that fluctuations should scale as $(\Delta b)^q \sim c_\beta (q f^{\mu/2})^{p/2}$, instead of the usual Kolmogorov scaling $(\Delta b)^q \sim (q f^{\mu/2})^{p/3}$ (Bruno & Carbone 2013). In both cases, anomalous scaling laws $\zeta_q = h q + \mu (h q)$, being $h$ either $h = 1/3$ or $h = 1/4$, are recovered through the fluctuations of the energy transfer rate being $\langle \varepsilon^2 \rangle \sim f^{\mu(q)}$. The combined effect of the strong Alfvénicity and the reduced compressibility observed close to the Sun (Chen et al. 2020) should, for example, suppress the scaling behavior of the energy transfer rate, thus making $\langle \varepsilon^q \rangle^{1/3} \sim \text{const.}$ for $r < 0.4$ au, while leaving $\langle \varepsilon^q \rangle^{1/3} \sim f^{\mu(q)/3}$ far from the Sun, thus providing an explanation for our observations.

These considerations can be described in a general framework of far-from-equilibrium complex systems as evidence of a dynamical phase transition for the fractal nature of solar wind magnetic-field fluctuations at different heliocentric distances $r$. Indeed, the observed change from a monofractal to a multifractal nature suggests that there exists perhaps a bifurcation parameter that needs to be related to plasma or wind parameters as the $\beta$ parameter, the magnetic compressibility, the expansion/correlation time of fluctuations within the inertial range, the slow/Alfvénic-mode variability, the outward-/inward-propagating Alfvénic fluctuations, the localized emergence of velocity-shear and/or local changes in the cross-helicity, and so on (Bavassano et al. 1982; Denskat & Neubauer 1982; Matthaeus & Goldstein 1982; Grappin et al. 1990; Marsch & Tu 1990; Tu & Marsch 1990; Carbone et al. 1995; Marsch 2018; Chen et al. 2020). In a simple conceptual model, with $\zeta_q(r)$, the scaling exponents of the magnetic-field component $B_\beta(r)$ measured at the heliocentric distance $r$ can be written as

$$\zeta_q(r) = \sigma_q (r) (q + f(q, r)),$$

where $\sigma_q (r)$ is the bifurcation parameter and $f(q, r)$ is a smooth nonlinear convex function of $q$ (e.g., Meneveau & Sreenivasan 1987; Carbone 1993; Bruno & Carbone 2013), slightly changing with $r$ as a sort of sigmoid function. This also simply traduces into a general radial evolution of singularity strengths as

$$\alpha^{\mu}(r) = \alpha_0 (r) + g(r, q),$$

thus interpreting the inset of Figure 5 as a sort of bifurcation diagram resembling that derived in the case of saddle-node bifurcation, which can be also used for multifractal modeling purposes.

We are aware that simply parameterizing solar wind conditions in terms of the heliocentric distance does not allow us to directly discern the typical solar wind parameters that could cause the observed bifurcation into the fractal nature of the inertial range. However, this is the simplest choice to deal with a complex system like the solar wind and its radial evolution, as also previously done by several authors (e.g., Denskat & Neubauer 1982; Tu & Marsch 1990; Chen et al. 2020). This means that the bifurcation parameter $\sigma_q (r)$ should depend, perhaps in a complex way, on the magnetic-field intensity, the Alfvénicity of fluctuations, the presence of compressibility by slow modes, the different ratio between plasma and magnetic pressures (i.e., the plasma $\beta$ parameter), and so on (Chen et al. 2020). Future orbits of PSP at smaller $r$ with hopefully better temporal coverage of plasma parameters could allow us to distinguish between these various possibilities.

We find observational evidence of a transition from a multifractal to a monofractal nature of solar wind magnetic-field fluctuations across the inertial range as the Sun is approached; and the novelty introduced by the Hilbert–Huang Transform method for overcoming some limitations (as stationarity and/or linearity) of classical methods (as structure function analysis and/or wavelet-based methods) offers new perspectives for describing the fractal properties of solar wind and correctly characterizing turbulence and intermittency in space plasma at different locations. Indeed, to our knowledge...
the observed bifurcation into a fractal nature has not been reported before, as previous analyses on similar topics (e.g., Denskat & Neubauer 1982; Chen et al. 2020) mostly investigated only the second-order statistical moment. Thus, in our opinion the results here can be particularly useful for building up novel multifractal cascade models, mostly starting from seminal works (e.g., Meneveau & Sreenivasan 1987; Carbone 1993), for providing and testing new phenomenological models of MHD turbulence (e.g., Lithwick et al. 2007), for considering the role of intermittency in modifying scaling features and scale-dependent behaviors (e.g., Mallet & Schekochihin 2017), as well as characterizing the role of large-scale forcing and decaying mechanisms on the inertial range cascade (e.g., Chen et al. 2020). Further investigations will be devoted to characterizing the dynamical bifurcation occurring near \( r = r_c \sim 0.4 \) au in terms of a simple dynamical system admitting a saddle-node bifurcation as one or more control parameters are varied; although different kinds of bifurcations could also be investigated (e.g., the super-critical pitchfork bifurcation) and bifurcations could be modeled in terms of (stochastic) Langevin systems or low-order discrete dynamical systems (Alberti et al. 2019).

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