

1 **Author's Response to the editorial team and pages of appearance in this document**

2 We are glad to be given the opportunity by the editorial team, to make adjustment to our work and to
3 improve the quality. The adjustments made on the manuscript are as follows:

4 1. To resolve the seeming potential overlap between Ogunsua et al., 2014 and the present work, the
5 main results of the two papers were added to the new paper, describing how these results are distinct
6 from each other and are complementary. These additional inputs and corrections can be seen in page
7 26.

8 2. The SOC related discussion has been adjusted to integrate with the rest of the paper. These additional
9 inputs and corrections can be seen in page 23 and 24.

10 3. The unnecessary parts in the text have been majorly removed. These corrections can be seen in
11 pages 2, 6, 7, 9, 10, 14, 15, 19, 20, 23 and 24.

12 4. The sentence referring to the acoustic motions of the atmosphere electromagnetic emissions have
13 been corrected accordingly. This correction can be seen in page 19.

14
15 The reconstructed phase space illustration has been redrawn for one of the data set from the work. As
16 seen in page 41.

17 Comments on the use Determinism and stochasticity are duly noted.

18
19 **The Transient Variation of the Complexes of the Low Latitude Ionosphere within the**
20 **Equatorial Ionization Anomaly Region of Nigeria.**

21 **A. B. Rabi^{1,2}, B. O. Ogunsua¹, I. A. Fuwape¹ and J. A. Laoye³**

22 [1] {Space Physics Laboratory, Department of Physics, Federal University of Technology,
23 Akure, Ondo State, Nigeria}

24 [2]{Centre for Atmospheric Research, National Space Research and Development Agency,
25 Anyigba, Kogi State Nigeria}

26 [3] {Department of Physics, Olabisi Onabanjo University, Ago-Iwoye, Ogun State, Nigeria}

27
28 Correspondence to: B. O. Ogunsua (iobogunsua@futa.edu.ng)
29
30
31

Formatted: Indent: Left: 0"

Formatted: Numbering: Continuous

Formatted: Tab stops: 4.51", Left

32 **Abstract**

33 The quest to find an index for proper characterization and description of the dynamical response
34 of the ionosphere to external influences and its various internal irregularities has led to the study
35 of the day to day variations of the chaoticity and dynamical complexity of the ionosphere. This
36 study was conducted using Global Positioning System (GPS) Total Electron Content (TEC) time
37 series, measured in the year 2011, from 5 GPS receiver stations in Nigeria which lies within the
38 Equatorial Ionization Anomaly region. The nonlinear aspect of the TEC time series were
39 obtained by detrending the data. The detrended TEC time series were subjected to various
40 analyses ~~for to obtain the~~ phase space reconstruction and to ~~obtain compute~~ the ~~values of~~ chaotic
41 quantifiers which are Lyapunov exponents LE, correlation dimension, and Tsallis entropy for the
42 study of dynamical complexity. ~~The results show positive Lyapunov exponents for all days~~
43 ~~which indicate chaoticity of the ionosphere with no definite pattern for both quiet and disturbed~~
44 ~~days. However Values of LE were lower for the storm period compared to its nearest relative~~
45 ~~quiet periods for all the stations.~~ Considering all the days of the year the daily/transient variations
46 show no definite pattern for each month but day to day values of Lyapunov exponent for the
47 entire year show a wavelike semiannual variation pattern with lower values around March, April,
48 September and October, a change in pattern which demonstrates the self-organized critical
49 phenomenon of the system. This can be seen from the correlation dimension with values between
50 2.7 and 3.2 with lower values occurring mostly during storm periods demonstrating a phase
51 transition from higher dimension during the quiet periods to lower dimension during storms for
52 most of the stations. The values of Tsallis entropy show similar variation pattern with that of
53 Lyapunov Exponent, ~~with a lot of agreement in their comparison, with all computed values of~~
54 ~~Lyapunov exponent correlating with values of Tsallis entropy with both quantifiers correlating~~
55 within the range of 0.79 to 0.82. These results show that ~~Lyapunov both~~ quantifiers can be
56 ~~further~~ used together as indices in the study of the variations of the dynamical complexity of the
57 ionosphere. The presence of chaos and high variations in the dynamical complexity, even at quiet
58 periods in the ionosphere may be due to the internal dynamics and inherent irregularities of the
59 ionosphere which exhibit non-linear properties. However, this inherent dynamics may be
60 complicated by external factors like Geomagnetic storms. This may be the main reason for the
61 drop in the values of Lyapunov exponent and Tsallis entropy during storms. ~~The results also~~
62 ~~show a strong interplay between determinism and stochasticity, as the ionosphere shows its~~

63 | ~~response to changes in solar activities and in its internal dynamics.~~ -The dynamical behavior of
64 the ionosphere throughout the year as described by these quantifiers, were discussed in this work.
65

66 **1.0 Introduction**

67 The behavior of natural systems like the ionosphere is a function of changes that occur in the
68 underlying dynamics that exists in such system. These underlying dynamics however can be
69 sometimes complex and nonlinear due to superposition of different changes in dynamical
70 variables that constitute it. When the dynamical states of a system changes suddenly due to
71 sudden changes in the external factor affecting the system, then such a system is said to be
72 deterministic.

73 However, there is no totally deterministic system in nature, because all natural systems exhibit a
74 mixture of both deterministic properties. Although few natural systems have been found to be
75 low dimensional deterministic in the sense of the theory, the concept of low-dimensional chaos
76 has been proven to be fruitful in the understanding of many complex phenomena (Hegger et al.,
77 1999) The degree of determinism or stochasticity in most natural systems is dependent on how
78 much the system can be influenced by external factors, the nature of these external factors among
79 others .The ionosphere like every other natural system possess its intrinsic dynamics and it can
80 also be influenced by other external factors. The typical characteristics of a dynamical system
81 like the ionosphere is expected to naturally show the interplay between determinism and
82 stochasticity simply because of the fact that the ionosphere which has an inherent internal
83 dynamics is also influenced by the influx of stochastic drivers like the solar wind, since it is
84 influenced by external dynamics like every other natural system. This has made pure
85 determinism impossible in the ionosphere, a situation that is common to all natural system and its
86 surrounding.

87 The intensity of the solar wind coming into the ionosphere varies with the solar activity and an
88 extreme solar activity can lead to geomagnetic storms and substorms drive in high intensity
89 plasma wind at enormous speed and it serves as major stochastic driver leading to storm. The
90 solar wind is driven from the sun into the ionospheric system during the quiet and storm and
91 during relatively quiet periods of each month of the year. However other processes which

92 include various factors like local time variations of the neutral winds, ionization processes,
93 production-recombination rates, photoionization processes, plasma diffusion and various
94 electrodynamic processes. (Unnikrishnan, 2010). The mesosphere and the lower thermospheric
95 dynamics as reported by Kazimirovsky and Vergasova (2009) and also the influence of gravity
96 waves as reported by Sindelarova (2009) can also be of great influence on the internal dynamics
97 of the ionosphere.

98 Therefore, it is of great importance to study the chaoticity and dynamical complexity of the
99 ionosphere and its variations in all geophysical conditions. However a good number of
100 investigations have been carried out on concept of chaos in the upper atmosphere before now
101 which includes the study on magnetospheric dynamics and the ionosphere. The study of chaos in
102 magnetospheric index time series such as AE and AL were initially carried out by (Vasiliadis et
103 al., 1990, Shan et al, 1999; Pavlos et al, 1992). These previous efforts made by the
104 aforementioned researchers has led to the development of the concept of investigating and
105 revealing the chaoticity and the complex dynamics of the ionosphere, and as a result, studies on
106 the chaoticity of the ionosphere have been conducted, by some investigators like Bhattacharyya
107 (1990) who studied chaotic behavior of ionospheric diversity fluctuation using amplitude and
108 phase scintillation data, and found the existence of low dimension chaos. Also, Wernik and Yeh
109 (1994) further revealed the chaotic behavior of the ionospheric turbulence using scintillation data
110 and numerical modeling of scintillation at high latitude. They showed that the ionospheric
111 turbulence attractor (if it exists) cannot be reconstructed from amplitude scintillation data and
112 their measured phase scintillation data adequately reproduce the assumed chaotic structure in the
113 ionosphere. Also Kumar et al., (2004) reported the evidence of chaos in the ionosphere by
114 showing the chaotic nature of the underlying dynamics of the fluctuations of TEC power
115 spectrum indicating exponential decay and the calculated positive value of Lyapunov exponent.
116 This is also supported by the results of the comparison of the chaotic characteristics of the time
117 series of variations of TEC with the pseudochaotic characteristic of the colored noise time series.
118 Xuann et al., (2006) studied chaos properties of ionospheric total electron content (TEC) using
119 TEC data from 1996 to 2004, and analyze possibility to predict it by using chaos. They found
120 the presence of chaos in the TEC measured in the study area, as indicated by the positive
121 Lyapunov exponent computed from their data. The correlation dimension was 3.6092 from their
122 estimation. They were also able to show that the TEC time series can be predicted using chaos.

123

124 Also, Unnikrishnan et al (2006a,b) have analyzed the deterministic chaos in mid latitude and
125 Unnikrishnan (2010), Unnikrishnan and Ravindran (2010), analyzed some TEC data from some
126 Indian low latitude stations for quiet period and major storm period and found in Their results the
127 presence of chaos which was indicated by a positive Lyapunov exponent, and they also inferred
128 that storm periods exhibits lower values compared to quiet periods. The dynamical complexity
129 of magnetospheric processes and the ionosphere have been studied by a number of researchers.
130 Balasis et al., (2008) investigated the dynamical complexity of the magnetosphere by using
131 Tsallis entropy as a dynamical complexity measure in D_{st} time series also Balasis et al., (2009)
132 investigated the dynamical complexity in D_{st} further by considering different entropy measures.
133 Coco et al (2011) using the information theory approach studied the dynamical changes of the
134 polar cap potential which is characteristic of the polar region ionosphere by considering three
135 cases (i) steady IMF $B_z > 0$, (ii) steady IMF $B_z < 0$ and (iii) a double rotation from negative to
136 positive and then positive to negative B_z . They observed a neat dynamical topological transition
137 when the IMF B_z turns from negative to positive and vice versa, pointing toward the possible
138 occurrence of an order/disorder phase transition, which is the counterpart of the large scale
139 convection rearrangement and of the increase of the global coherence. Further studies in chaotic
140 behavior and nonlinear dynamics is however needed to improve our understanding of the
141 dynamical behavior of the ionosphere of low latitude ionosphere especially over Africa during
142 quiet and storm for different season of the year some as to be able to characterize chaoticity for
143 different season of the year for quiet and storm periods. Recently Ogunsua et al (2014) studied
144 comparatively the chaoticity of the equatorial ionosphere over Nigeria using TEC data,
145 considering five quietest day classification and five most disturbed day classification. They were
146 able to show the presence of chaos as indicated the positive Lyapunov exponents and also were
147 able to show that Tsallis entropy can be used as a viable measure of dynamical complexity in the
148 ionosphere with portions showing lower values of Tsallis entropy indicating lower dynamical
149 complexity, with a good relationship with Lyapunov exponents. They found a phase transition
150 from higher dimension during quiet days to Lower dimension during storm.

151

152 The low latitude region where Nigeria is situated is known as the equatorial anomaly region,
153 where the magnetic field B is almost totally parallel to the equator. Off the equator the E region
154 electric field maps map along the magnetic field up to the F-region altitude in the low latitude,
155 this eastward electric field (E) interacts with the magnetic field B at the F region during the day.
156 | This results in the electrodynamic lifting of the F-region plasma over the equator, ~~which~~ known
157 as EXB drift. The uplifted plasma over the equator moves along the magnetic line in response to
158 gravity, diffusion and pressure gradients and hence, the fountain effect. The fountain effect being
159 controlled by the EXB drift shows the dynamics of the diurnal variation equatorial anomaly
160 (Abdu, 1997; Unnikrishnan 2010). There is a reduction in the F region ionization density at the
161 magnetic equator and also much enhanced ionization density at the two anomaly crests within
162 $\pm 15^\circ$ of the magnetic latitude north and south of the equator (Rama Rao et al., 2006). The
163 equatorial ionization anomaly and other natural processes which includes various ionization
164 processes and recombination; influx of solar wind, photoionization processes and so many other
165 factors that occur due to variations in solar activities, have a great influence on the systems of
166 the ionosphere, due to their effects on internal dynamics of the ionosphere. This portrays the
167 ionosphere as a typical natural system with continuous interaction with its external environment
168 which led to the study of the influence of the sun on the ionosphere (Ogunsua et al., 2014).

169 The ionosphere possesses a significant level of nonlinear variations that requires more
170 investigation which can be studied and characterized using nonlinear approach like the chaoticity
171 and dynamical complexity for the study of its dynamics. The need to study the daily variation in
172 the dynamical complexity of the ionosphere arises from the established knowledge and
173 understanding which shows that the ionosphere is a complex system with so many variations that
174 can arise from various dynamical changes that can be due to various changes in different
175 processes that contribute to the behavior and nature of the ionosphere. Rabiou et al., (2007)
176 affirmed that characterizing the ionosphere is of utmost importance due to the numerous
177 complexities associated with the region. The scale of these numerous complexities interestingly
178 changes at times from one day to another. The concept of chaos as applied to ionospheric and
179 magnetospheric studies on quiet and stormy conditions are limited.

180 Most investigations have been based on only quiet and storm conditions for all studies carried
181 | out, ~~and~~ none of the previous works involved the quiet and disturbed day classification of

182 geophysical conditions until recently by Ogunsua et al.,(2014), where we considered the
183 comparative use of Lyapunov exponent and Tsallis entropy as proxies for the internal dynamics
184 of the ionosphere. ~~and also~~; This is the main reason for the consideration of day to day variation
185 of these parameters in this work. ~~the day to day variation of these phenomena have not been~~
186 ~~considered.~~

187 ~~The comparative study of chaoticity and dynamical complexity recently conducted by Ogunsua~~
188 ~~et al., (2014) on the low latitude ionosphere over Nigeria using the Tsallis entropy for the first~~
189 ~~time as a quantifier compared with Lyapunov exponent suggested the applicability of these~~
190 ~~quantifiers in this present work as proxies for the internal dynamics of the ionosphere. Also the~~
191 ~~day to day variations of these phenomena were studied to reveal the possible underlying seasonal~~
192 ~~variation of these dynamics.~~

193 2.0 Data and Methodology

194 The data used for this study is the global positioning system (GPS) total electron content (TEC)
195 data obtained from 5 GPS satellite receiver stations. Table 1 shows the coordinates of the
196 stations. These receivers take the measure of slant TEC within $1m^2$ columnar unit of the cross
197 section along the ray path of the satellite and the receiver which is given by

$$198 \text{STEC} = \int_{\text{receiver}}^{\text{Satellite}} Ndl \quad (1)$$

199 The observation of the total number of free electron along the ray path are derived from the
200 frequency $L_1(1572.42 \text{ MHz})$ and $L_2(1227.60 \text{ MHz})$ of Global Positioning System(GPS),that
201 provide the relative ionosphere delay of electromagnetic waves travelling through the medium
202 (Saito et al.,1998). The Slant TEC is projected to vertical TEC using the thin shell model
203 assuming the height of 350m (Klobuchar,1986).

$$204 VTEC = STEC \cdot \cos[\arcsin(R_e \cos \Theta / R_e + h_{max})] \quad (2)$$

205 Where $R_e = 6378km$ (radius of the earth), $h_{max} = 350km$ (the vertical height assumed from
206 the satellite) and $\Theta = \text{elevation angle at ground station}$

207

208 In this study, 5 GPS TEC measuring stations lying within the low latitude region were
209 considered, as shown in table 1. The TEC data obtained for January to December 2011 were
210 considered for this study and the data are given at 1min sampling time. The TEC data were
211 subjected to various analyses which will be discussed in the next section. The day to day
212 variations of the chaotic behavior and dynamical complexity were studied for the entire year.
213 The surrogate data tests for non linearity were also conducted for both the dynamical and
214 geometrical aspects.

215 **3.0 Methods of Data Analysis and Results**

216 **3.1 Time series analysis**

217 Time series can be seen as a numerical account that describes the state of a system, from which it
218 was measured. A given time series, S_n can be defined as a sequence of scalar measurement of a
219 particular quantity taken as series at different portion in time for a given time interval(Δt). The
220 time series describe the physical appearance of an entire system, as seen in Fig 1. However it
221 may not always describe the internal dynamics of that system. A system like the ionosphere
222 possesses a dominant dynamics that can be seen as diurnal so the data should be treated so as to
223 be able to see its internal dynamics. The measured TEC time series were plotted to see the
224 dynamics of the system. A typical plot of TEC usually has a dominant dynamics (see fig 1)
225 which may be seen as the diurnal behavior, however, it can also be seen that there is also a
226 presence of fluctuations (which appear to be nonlinear) in the system as a result of the internal
227 dynamics of the ionosphere and space plasma system, due to different activities in the
228 ionosphere. Therefore there is need to minimize the influence of the diurnal variations since we
229 are more interested in the nonlinear internal dynamics of the system in this study, to do so the
230 TEC time series was detrended by carrying out the following analysis below:

231 Since for the given daily data of 1minute sampling time there are 1440 data points per day. Then
232 there exists a time series t_i , where $i = 1,2,3 \dots 1440$ represents the observed time series, and
233 there also exists a set of u_i where $i = 1,2,3 \dots 1440$, such that the diurnal variation reduced time
234 is given by

$$235 \quad T_i = t_i - u_j \quad (3)$$

236 Where $i = 1, 2, 3, \dots, j = \text{mod}(i, 1440)$, if $\text{mod}(j, 1440) \neq 0$, and $j = 1440$ if $d(j, 1440) = 0$.
 237 This method will give the detrended time series represented by T_i obtained from the original
 238 TEC data as shown in fig 2. This method is similar to that used by (Unnikrishnan et al., 2006,
 239 Unnikrishnan 2010), the further explanations on the dynamical results can be found in (Kumar et
 240 al., 2004). The detrended time series were subjected to further analyses for the Phase space
 241 reconstruction and also to obtain the values of Lyapunov exponents, correlation dimension,
 242 Tsallis entropy and the implementation of surrogate data test.

243

244 **3.1.1 Phase Space reconstruction and Non Linear Time Series Analysis**

245 The study of chaoticity and dynamical complexity in a dynamical system requires a nonlinear
 246 approach, due to the fact that systems described by these phenomena can be referred to as
 247 nonlinear complex systems. The magnetosphere and the ionosphere are good examples of such
 248 systems. To be able to study such phenomena some nonlinear time series analysis can be carried
 249 out on the time series data describing such a system. The detrended time series of TEC
 250 measurement is subjected to some nonlinear time series data analysis to obtain the mutual
 251 information and false nearest neighbours, embedding dimension and delay coordinates for the
 252 phase space reconstruction, and the evaluation of other chaotic quantifiers namely: Lyapunov
 253 Exponents, Correlation dimension, recurrence analysis and Entropy.

254 The phase space reconstruction helps to reveal the multidirectional aspect of the system. The
 255 phase space reconstruction is based on embedding theorem, such that the phase space is
 256 reconstructed to show the multidimensional nature as follows:

$$257 \mathbf{Y}_n = (s_{n-(m-1)\tau}, s_{n-(m-2)\tau}, \dots, s_{n-\tau}, s_n) \quad (4)$$

258 where Y_n are vector in phase space. The proper choice of embedding dimension (m) and delay
 259 Time (τ) are essential for phase space reconstruction (Fraser and Swinney, 1986; Kennel et
 260 al., 1992).

261 If the plot showing the time delayed mutual information shows a marked minimum that value
 262 can be considered as a responsible time delay; Fig 3 shows the mutual information plotted

263 against time delay. Likewise, the minimal embedding dimension, which correspond to the
 264 minimum number of the false nearest neighbours Fig 4 can be treated as the optimum value of
 265 embedding dimension in (Unnikrishnan et al.,2006, Unnikrishnan, 2010). A plot of fraction of
 266 false nearest neighbours against embedding dimension can be seen in Fig 4. It was observed that
 267 for all the daily detrended TEC time series the choice of $\tau \geq 30$ and $m \geq 4$ values of delay and
 268 embedding dimension above these values are suitable for analysis of data for all stations. The
 269 choice of $\tau = 30$ and $m = 5$ were mostly used to analyze the dynamical aspects for all the
 270 stations. The reconstructed Phase space trajectory is shown in Fig 5

271 3.1.2 Lyapunov Exponents

272 The Lyapunov exponent has been a very important quantifier for the determination of chaos in a
 273 dynamical system. This quantifier is also used for the determination of chaos in time series,
 274 representing natural systems like the ionosphere and magnetosphere (Unnikrishnan 2008, 2010).
 275 A positive Lyapunov exponent indicates divergence of trajectory in one dimension, or alternative
 276 an expansion of volume, which can also be said to indicate repulsion, or attraction from a fixed
 277 point. A positive Lyapunov exponent indicates that there is evidence of chaos in a dissipative
 278 deterministic system, where the positive Lyapunov exponent indicates divergence of trajectory in
 279 one direction or expansion of value and a negative value shows convergence at trajectory or
 280 contraction of volume along another direction.

281 The largest Lyapunov exponent (λ_1) can be used to determine the rate of divergence as indicated
 282 by (Wolf et al.,1985)

283 Where

$$284 \lambda_1 = \lim_{r \rightarrow \infty} \frac{1}{t} \ln \frac{\Delta x(t)}{x(0)} = \lim_{r \rightarrow \infty} \frac{1}{t} \sum_{i=1}^t \ln \left(\frac{\Delta x(t_i)}{\Delta x(t_{i-1})} \right) \quad (5)$$

285 The Lyapunov exponent was computed for the TEC values measured from Different stations.
 286 The evolution in state space with $\tau = 30$, $m = 5$, is shown in fig 6. The day to day
 287 variations of the Lyapunov exponent was computed for the entire year to so as to study the
 288 annual trend of variation. This was implemented using the method introduced by Rosenstein
 289 (1993), and Hegger et al., (1994), both algorithms use very similar methods. Lyapunov

290 exponents were also computed for varying time delay at constant embedding dimension and also
 291 for varying embedding dimension, to check for the stability with changes in trajectory. These can
 292 be seen in fig. 6b and 6c. The day to day values of Lyapunov exponent plotted for the Enugu
 293 station and for Toro station are shown in fig 7a to 7b. The plots of the day to day values show the
 294 transient variation of the ionosphere and a wavelike yearly pattern.

295 3.1.3 Correlation Dimension

296 Another relevant method to study the underlying dynamics or internal dynamics of a system is to
 297 evaluate the dimension of the system. The correlation dimension gives a good approximation of
 298 this as suggested by Grassberger and Procaccia (1983a; b). The correlation dimension is
 299 preferred over the box counting dimension because it takes into account the density of points on
 300 the attractor (Strogatz 1994). The correlation dimension D is defined as

$$301 \quad D = \lim_{r \rightarrow 0} \frac{\ln C(r)}{\ln r} \quad (6)$$

302 The term $C(r)$ is the correlation sum for radius (r) where for a small radius (r) the correlation
 303 sum can be seen as $C(r) \sim r^d$ for $r \rightarrow 0$. The correlation sum is dependent of the embedding
 304 dimension (m) of the reconstructed phase space and it is also dependent of the length of the time
 305 series N as follows

$$306 \quad C(r) = \frac{2}{N(N-1)} \sum_{i=1}^N \sum_{j=i+1}^N \Theta(r - \|y_i - y_j\|) \quad (7)$$

307 Where Θ is the Heaviside step function, with $\Theta(H) = 0$ if $H \leq 0$ and $\Theta(H) = 1$ for $H > 0$.

308 The correlation dimension was computed using the Theiler algorithm approach, with Theiler
 309 window (w) at 180. The Theiler window was chosen to be approximately equal to the product of
 310 m and τ . A similar approach to the computation of correlation dimension was used by
 311 Unnikrishnan and Ravindran (2010) to determine the correlation dimension of detrended TEC
 312 data for some stations in India which lies within the equatorial region, like Nigeria. Ogunsua et
 313 al., (2014) also used similar methods for some detrended TEC from Nigerian stations.

314 The correlation dimension for data taken for the quietest day of October 2011 and the most
 315 disturbed day of October 2011 from Birnin Kebbi GPS TEC measuring station were represented

316 by Fig 8a and Fig 8b respectively. The correlation dimension saturates at $m \geq 4$ for the quietest
317 day of the month and at $m \geq 5$ for the most disturbed day. In this illustration the most disturbed
318 day of this month fall within the storm period of October 2011. The classification of days into
319 quiet and disturbed days in the month of October 2011 enables us to compare the quiet and storm
320 periods together while comparing the quiet days with some relatively disturbed days.

321 **3.1.4 Computation of Tsallis Entropy and Principles of Nonextensive Tsallis Entropy**

322 Entropy measures are very important statistical techniques that can be used to describe the
323 dynamical nature of a system. The Tsallis entropy can be used to describe the dynamical
324 complexity of a system and to also understand the nonlinear dynamics like chaos which may
325 exist in a natural system. The use of entropy measure as a method to describe the state of a
326 physical system has been employed into information theory for decades. The computation of
327 entropy allows us to describe the state of disorderliness in a system, one can generalize this same
328 concept to characterize the amount of information stored in more general probability
329 distributions (Kantz & Shrieber 2003, Balasis et al.,2009). The concept of information theory is
330 basically concerned with these principles. The information theory gives us an important
331 approach to time series analysis. If our time series which is a stream of numbers, is given as a
332 source of information such that this numbers are distributed according to some probability
333 distribution, and transitions between numbers occur with well-defined probabilities. One can
334 deduce same average behaviour of the system at a different point and for the future. The term
335 entropy is used in both physics and information theory to describe the amount of uncertainty or
336 information inherent in an object or system (Kantz and schrieber 2003). The state of an open
337 system is usually associated with a degree of uncertainty that can be quantified by the
338 Boltzmann-Gibbs entropy, a very useful uncertainty measure in statistical mechanics. However
339 Boltzmann-Gibbs entropy cannot, describe non-equilibrium physical systems with large
340 variability and multifractal structure such as the solar wind (Burgala et al., 2007, Balasis et al.,
341 2008). One of the crucial properties of the Boltzmann-Gibbs entropy in the context of classical
342 thermodynamics is extensivity, namely proportionality with the number of elements of the
343 system. The Boltzmann-Gibbs entropy satisfies this prescription if the subsystems are
344 statistically (quasi-) independent, or typically if the correlations within the system are essentially
345 local. In such cases the system is called extensive. In general however, the situation is not of this

346 type and correlations may be far from negligible at all scales. In such cases, the Boltzmann-
 347 Gibbs entropy is nonextensive (Balasis et. al., 2008, 2009). These generalizations above were
 348 proposed by Tsallis (1988), who was inspired by the probabilistic description of multifractal
 349 geometries. Tsallis (1988, 1998) introduced an entropy measure by presenting an entropic
 350 expression characterized by an index q which leads to a nonextensive statistics,

$$351 \quad S_q = k \frac{1}{q-1} \left(1 - \sum_{i=1}^W p_i^q \right) \quad (8)$$

352 Where p_i are the probabilities associated with the microscopic configurations, W is their total
 353 number, q is a real number, and k is Boltzmann's constant. The value q is a measure of the
 354 nonextensivity of the system: $q \rightarrow 1$ corresponds to the standard extensive Boltzmann-Gibbs
 355 statistics. This is the basis of the so called nonextensive statistical mechanics, which generalizes
 356 the Boltzmann-Gibbs theory. The entropic index q characterizes the degree of nonadditivity
 357 reflected in the following pseudoadditivity rule:

$$358 \quad \frac{S_q(A+B)}{k} = \left[\frac{S_q(A)}{k} \right] + \left[\frac{S_q(B)}{k} \right] + (1-q) \left[\frac{S_q(A)}{k} \right] \left[\frac{S_q(B)}{k} \right]. \quad (9)$$

359 The cases $q > 1$ and $q < 1$, correspond to subadditivity (or subextensivity) and superadditivity
 360 (or superextensivity), respectively and $q = 1$ represents additivity (or extensivity). For
 361 subsystems that have special theory probability correlations, extensivity is not a valid for
 362 Boltzmann-Gibbs entropy in such cases, but may occur for S_q with a particular value of the index
 363 q . Such systems are sometimes referred to as nonextensive (Boon and Tsallis, 2005, Balasis et al
 364 2008, 2009). The parameter q itself is not a measure of the complexity of the system, but
 365 measures the degree of nonextensivity of the system. It is the time variations of the Tsallis
 366 entropy for a given $q(S_q)$ that quantify the dynamic changes of the complexity of the system.
 367 Lower S_q values characterize the portions of the signal with lower complexity. In this
 368 presentation we estimate S_q on the basis of the concept of symbolic dynamics and by using the
 369 technique of lumping (Balasis et al. 2008, 2009).

370 A comparison of Tsallis entropy with Lyapunov exponents computed for the same set of data has
 371 been carried out in this work, to see the efficacy of the combined usage of both parameters. This
 372 is based on the established facts that variations in the values of Tsallis entropy can be linked with

373 that of Lyapunov exponents chaotic behavior in systems as seen in (Baranger et al., 2012;
374 Anastasiadis et al., 2005; Kalogeropoulos et al., 2012;2013). Coraddu et al., (2005) showed the
375 Tsallis entropy generalization for Lyapunov exponents. Further details can be found in Ogunsua
376 et al., (2014),

377 ~~Considering the fact that Tsallis entropy has been extensively used for magnetospheric studies to
378 obtain interesting result on the dynamical complexity by Balasis et al., (2008; 2009), we find it
379 necessary to consider its application to the study of ionospheric dynamics. It is also necessary to
380 compare the results obtained on the computation of Tsallis entropy to that of Lyapunov
381 exponent. A comparison of the values of Lyapunov exponent and Tsallis entropy were carried
382 out to show their relationship as measures of complexity. This is based on the fact that Tsallis
383 entropy has been linked to have a significant degree of response to edge of chaos and chaotic
384 regimes dynamical systems due to its non-extensive nature (Baranger et al., 2002; Anastasiadis
385 et al., 2005); and also linked to weak chaos and Vanishing Largest Lyapunov exponent
386 (Kalogeropoulos et al.,2012; 2013). It has been established that Lyapunov exponent varies
387 directly as the Tsallis entropy (complexity) of a system, based on the variation of the entropic
388 index q introduced by Tsallis et al (1988) and the nature of the system's dynamics.~~

389 Baranger et al., (2002) were able to show that, in the non-extensive case Tsallis entropy has been
390 found to vary directly as Kolmogorov Sinai generated from Lyapunov exponents for Logistic
391 map and dynamical system in the threshold of chaos where $\lambda = 0$, with direct variation when $q =$
392 1 during chaotic regime. They were able to show that for all cases of positive Lyapunov
393 exponent λ there is an average exponential increase of any small initial distance which can be
394 given as

$$395 \xi(t) = (x_t - x'_t)/(x_0 - x'_0) \quad (10)$$

396 For $\xi(t) \equiv \exp(\lambda t)$ where x_t and x'_t are positions of two initially closed trajectories.

397 They were able to further relate q to the exponential increase in small distances at the edge of
398 chaos $\lambda = 0$ as

$$399 \xi(t) = [1 + (1 - q)\lambda_q t]^{1/(1-q)} \quad (11)$$

400 given that

$$401 \exp(x) = [1 + (1 - q)x]^{1/(1-q)} \quad (12)$$

402 A similar Tsallis generalization was made for Lyapunov exponent in Coraddu et al., (2005),
403 further explaining that the exponential behavior for the chaotic regime is recovered for $q \rightarrow 1$:

$$404 \lim_{q \rightarrow 1} \exp_q(\lambda_q t) = \exp(\lambda t)$$

generalized exponentials shows similar behavior

405 However, Anastasiadis et al., (2005) explored different q index values for complex networks for
406 $\lambda < 0$ (periodic case) or $\lambda = 0$ (edge of chaos) and $\lambda > 0$ (chaotic regime) where they found
407 $q = 2$ to be appropriate for a well distinguish variation in Tsallis entropy between chaos and
408 edge of chaos regime, more details can be found in the paper.

409
410 From the established connection between Lyapunov exponent and Tsallis entropy stated above,
411 they Ogunsua et al., (2014) were able to investigate the similarities in their response to the
412 complex dynamics of the ionosphere, and this informs the further use of the two quantities as
413 indices to study the day to day variation of ionospheric behaviour in this work.

414 The values of these entropy measures were also computed in order to study the dynamical
415 complexity of the system under observation (the ionosphere). The day to day values of Tsallis
416 entropy were computed for the entire year for different stations. The day to day values of Tsallis
417 entropy plotted for the Enugu station and for Toro station are shown in fig 9(a and b). The plots
418 of the day to day values show the transient variation of the ionosphere and a wavelike yearly
419 pattern.

420 3.2 Non linearity Test using surrogate data

421 The test for non-linearity using the method of surrogate data according to Kantz and Schreiber
422 (2003) has proven to be a good test for non-linearity in time series describing a system. It has
423 been accepted that the method of surrogate data test could be a successful tool for the
424 identification of nonlinear deterministic structure in an experimental data (Pavlos et al., 1999).
425 This method involves creating a test of significance of difference between linearly developed
426 surrogate and original nonlinear time series to be tested. The test is done by carrying out the
427 computation of the same quantity on both surrogates and the original time series and then

428 checking for the significance of difference between the results obtained from the surrogates with
429 the original data. Theiler et al (1992) suggested the creation of surrogate data by using Monte
430 Carlo techniques for accurate results. According to this method, typical characteristic of data
431 under study are compared with those of stochastic signals (surrogates), which have the same
432 auto-correlation function and the power spectrum of the original time series. It can be safely
433 concluded from the test of significance carried out on the surrogate and the original data that, a
434 stationary linear Gaussian Stochastic model cannot describe the process under study provided
435 that the behaviour of the original data and the surrogate data are significantly different.

436
437 In this work 10 surrogate data were generated from the original data set. The geometrical and
438 dynamical characteristics of the original data were then compared to that of the surrogates using
439 the statistical method of significance of difference which can be defined as

$$440 \quad S = \frac{\alpha_{Surr} - \alpha_{Original}}{\sigma} \quad (13)$$

442
443 Where α_{Surr} is the mean value of the computed quantity for the surrogate data and $\alpha_{Original}$ is
444 the same quantity computed for the original TEC data, σ is the standard deviation of the same
445 quantity computed for the surrogate data. The significance of difference considered for the null
446 hypothesis to be rejected here is greater than 2, which enables us to be able to reject the null
447 hypothesis that the original TEC data describing the ionospheric system can be modeled using a
448 Gaussian linear stochastic model with confidence greater than 95%.

449 The surrogate data test for all stations used in this study show that the Lyapunov exponent of
450 the surrogate data for the selected days in October are shown in the Table below The results
451 show that the surrogate data test for Lyapunov exponent show a significance of difference
452 greater than 2 for all the selected days for all the stations. Similar results were obtained for
453 Mutual Information, Fraction of False Nearest Neighbours and Correlation Dimension. This
454 result gives us the confidence to reject the null hypothesis that the data used cannot be modeled
455 using a linear Gaussian stochastic model, which shows that the system is a nonlinear system with
456 some level of determinism. Fig. 10 shows the plots comparing the mutual information plotted
457 against time delay for the original detrended data blue with the mutual information for the

458 surrogate data for TEC data measured at Lagos for the quietest day of March 2011, while Fig. 11
459 is comparing fraction of false nearest neighbours for the same set of data. Tables 2a shows the
460 values of Lyapunov exponents for both original detrended and its surrogate data for TEC
461 measured in Lagos during the quietest days and Table 2b shows the values of Lyapunov
462 exponents for both original detrended and its surrogate data for TEC measured in Lagos during
463 the most disturbed days of October 2011.

464 3.3 Trend filtering using the moving average approach for the daily Values

465 The trend of a fluctuating time series can be made clearer to reveal the general pattern of that
466 time series, and to make the fluctuating pattern of the daily variation of the chaoticity and
467 dynamical complexity measures clearer in the work, the moving average method has been
468 employed. The method of moving average filtering has found its applications geophysics (e.g.
469 Bloomfield 1992; Bloomfield and Nychka 1992; Baillie and Chung 2002), and in other areas like
470 financial time series analysis, microeconomics, biological sciences and medical sciences. The
471 various fields mentioned require different trend filtering method depending on the structure of
472 the time series to be analyzed. Different filtering processes that can be used to reveal the trend
473 includes the moving average filters, exponential filters, band-pass filtering, median filtering etc.

474 Suppose we have a time series $z[t]$ such that $t = 1, 2, 3 \dots \dots n$, where 'n' could assume any
475 value. If $z[t]$ consists of a consistent varying trend component that appears over a longer period
476 of time t given as $u[t]$ and a more rapidly varying component $v[t]$. The goal of trend filtering in
477 any research is to estimate either of the two components (Kim et al., 2009). The purpose of trend
478 filtering in this work is to further reveal the general slow varying trend that appears to be obvious
479 in the daily variation of the values of the chaoticity and dynamical complexity of the ionosphere,
480 which might appear to be obviously varying with the yearly solar activity (a quantity with slow
481 varying trend). To make $u[t]$ which represents the general slow varying trend smoother and in
482 the process reduce $v[t]$ we apply the moving average filter.

483 If we assume $z[t]$ to be our time series representing the daily variation of the values of the
484 chaoticity and dynamical complexity of the ionosphere, then our smoothing with weighting
485 vector/filter w_j will create the new sequence u_j as

486 $u[t] = z[t] * w[n] = \frac{1}{2k+1} \sum_{i=-k}^k x[n-1].$ (14)

487 In this work the Savitzky-Golay method of smoothing proposed by Savitzky and Goley (1967),
 488 which is a generalized form of moving average was applied to the trend smoothing of the daily
 489 variation of the chaoticity and dynamical complexity of the ionosphere. In this case it performs a
 490 least square fit to a small set of $L(= 2k + 1)$ consecutive data to a polynomial and then takes
 491 midpoint of the polynomial curve as output. The smoothed time series in this work will now be
 492 given as

493 $u[t] = z[t] * \omega[n] = \frac{\sum_{i=-k}^k A_i * x[n-1]}{\sum_{i=-k}^k A_i}$ (15)

494 where, $\omega[n] = \frac{A_n}{\sum_{i=-k}^k A_i}$, $-k \leq n \leq k$ such that A_i controls the order of polynomial. A similar
 495 method was described in Reddy et al., (2010).

496 The smoothed daily variation and the original data and the plot of the smoothed variation only,
 497 for the Lyapunov exponents of the detrended TEC measured at the Enugu and Toro are shown in
 498 fig 12(a and b). The smoothed day to day variation for Tsallis entropy for the detrended TEC
 499 measured at Enugu and Toro stations respectively are shown in fig 13(a and b).

500 **4.0 DISCUSSION**

501 The results presented in the work reveals the dynamical characteristics of the ionosphere. These
 502 characteristics are being discussed in this section, considering the time series treatment and phase
 503 space reconstruction; the study of chaos using chaotic quantifiers and the use and comparison of
 504 dynamical complexity measures in terms of their response to the variations on ionospheric
 505 dynamics. Also being discussed, is the implication of the nonlinearity test using the surrogate
 506 data and the comparison of the two quantifiers and their viability as indices for the continuous
 507 study and characterization of the ionosphere

508
 509 The time series analysis shows the appearance of some degree of nonlinearity in the internal
 510 dynamics of the ionosphere. The time series plot in Fig. 1 shows the rise in TEC to peak at the
 511 sunlit hours of the day, however it can be seen that the rising to the peak exhibited by the
 512 ionosphere, which is the dominant dynamics during the day, make it impossible to clearly see the

513 internal dynamics of the system from the TEC time series plot. It can be seen that the TEC time
514 series curve is not a smooth curve with tiny variations, which probably describes a part of the
515 internal dynamics. These visible tiny variations around the edges of the time series plot can be
516 regarded as rate of change of TEC which is a phenomenon that can describe the influence of
517 scintillations in the ionosphere these variations are however more obvious during the night time
518 between 1100th and 1440th minutes of the day (that is, between about 1800 and 2400 hours of
519 the day). It should be noted here that scintillations has been described as a night time phenomena
520 associated with spread-F, and it occurs around pre-midnight and post-midnight periods (Vyas
521 and Chandra 1994; Vyas and Dayanandan 2011; Mukherjee et al.,2012; Bhattacharyya and
522 Pandit 2014). The detrended data shows the internal dynamics of the system more clearly, with a
523 pattern similar to the values around night period mentioned earlier. The post-sunset values
524 (especially at night time) in Fig.1 show a pattern similar pattern with the detrended TEC plot in
525 Fig 2. It has been established that TEC does not decrease totally throughout the night as expected
526 normally through simple theory that TEC builds up during the day, but it shows some anomalous
527 enhancements and variations and this can occur under a wide range of geophysical conditions
528 (Balan and Rao, 1987; Balan et al., 1991;Unnikrishnan and Ravindran, 2010). The delay
529 representation of the phase space reconstruction shows a trajectory that is clustered around its
530 origin, for all the stations, which can be seen as an indication of the possible presence of chaos.
531 The degree of closeness of these trajectories however varies for different days from one station
532 to another, resulting from varying degrees of variations in stochasticity and determinism. The
533 varying degrees of variations in stochasticity and determinism can be attributed to the daily
534 variations and local time variations of photoionization, recombination, influx of solar wind and
535 other factors that may influence the daily variations of TEC (Unnikrishnan 2010).

536
537 The positive values of Lyapunov exponent indicate the presence of chaos (Wolf et al., 1985;
538 Rosenstein et al., 1993; Hegger et al., 1999; Kantz and Schreiber, 2003). The presence of chaos
539 was revealed by the positive Lyapunov exponent computed from all stations and this as a result
540 of the fact that the ionosphere is a ~~dynamic~~-system controlled by many parameters ~~influencing its~~
541 ~~internal dynamics-including acoustic motions of the atmosphere electromagnetic emission and~~
542 ~~variations in the geomagnetic field~~. Because of its extreme sensitivity to solar activity, the
543 ionosphere is a very sensitive monitor of solar events. The ionospheric structure and peak

544 densities in the ionosphere vary greatly with time (sunspot cycle, seasonally and diurnally), with
545 geographical location (polar, auroral zones, mild-latitudes, and equatorial regions), and with
546 certain solar-related ionospheric disturbances. During and following a geomagnetic storm, the
547 ionospheric changes around the globe, as observed from ground site can appear chaotic (Fuller-
548 Rowell et al., 1994; Cosolini and Chang, 2001; Unnikrishnan and Ravindran, 2010). The
549 recorded presence of chaos as indicated by the positive values of Lyapunov exponent was found
550 in all the computations, for all the TEC values obtained for the selected days from all the
551 measuring stations used in this work. This can be expected as it agrees with results from previous
552 works that show that there is a reasonable presence of chaos in the ionosphere, even in the midst
553 of the influence of stochastic drivers like solar wind (Bhattacharyya, 1990; Wernik and Yeh,
554 1994; Kumar et al., 2004; Unnikrishnan et al., 2006a,b; Unnikrishnan, 2010). However the
555 values of Lyapunov exponents vary from day to day due to variations in ionospheric processes
556 for different days on the same latitude as seen in Fig. 7(a and b) with Fig. 12(a and b) showing
557 the day to day variation (upper panel) and the smoothed curve of the day to day variation (lower
558 panel) for the entire year. There are also latitudinal variations due to spatial variations in the
559 various ionospheric processes taking place simultaneously. The ionosphere is said to have a
560 complex structure due to these varying ionospheric processes.

561 The higher values of Lyapunov exponent during months of low solar activity (the solstices) is an
562 evidence that that the rate of exponential growth in infinitesimal perturbations in the ionosphere
563 leading to chaotic dynamics might be of higher degree during most of the days of those months
564 compared to days of the months with high solar activities showing lower values of Lyapunov
565 exponents (Unnikrishnan 2010, Unnikrishnan and Ravindran, 2010).

566
567 | The results of the correlation dimension values computed are within the range of ~~2.8~~ 2.7 to 3.2
568 | ~~3.5~~ with the lower values occurring mostly during the storm periods. The lower dimension
569 | during the storm periods compared to the quiet days may be due to the effect of a stochastic
570 | drivers like strong solar wind and solar flares, that occurs during geomagnetic storms on the
571 | internal dynamics of the ionosphere, this could have been as a result of the fact that the internal
572 | dynamics must have been suppressed by the external influence. The restructuring of the internal
573 | dynamics of the ionosphere might be responsible for low dimension chaos during storm and also
574 | the lower values of other measures like the Lyapunov exponents. The relatively disturbed day

575 however might have a higher dimension so long as it is not a storm period, and sometimes a
576 relatively disturbed day of the month might be a day with storm and in this case there is usually a
577 lower value of chaoticity and sometimes lower values of correlation dimension as well. The
578 lower value of chaoticity and dimension in ionosphere during storms indicates a phase transition
579 from higher values during the quiet periods to lower values during storm periods which may be
580 due to the modification of the ionosphere by the influx of high intensity solar wind during the
581 storm period (Unnikrishnan et al., 2006a, b; Unnikrishnan 2010; Unnikrishnan and Ravindran,
582 2010).

583
584 The surrogate data test shows significance of difference greater than 2 for all the computed
585 measures which enables rejection of the null hypothesis that the ionospheric system can be
586 represented with a linear model for all the data used from the stations. However it was
587 discovered that the lower significance of difference corresponds to the lower values of Lyapunov
588 exponents during storm and extremely disturbed periods (see tables 2 and 3). This may be due
589 the rise in stochasticity during the storm period as a result of drop in values of computed
590 quantities like Lyapunov exponents. Our ability to reject the Null hypothesis for all stations
591 however shows the presence of determinism and confirms that the underlying dynamics of the
592 ionosphere is mostly non-linear. This further validates the presence of chaos since the surrogate
593 data test for non-linearity show that out detrended TEC is not a Gaussian (linear) stochastic
594 signal (Unnikrishnan 2010).

595
596
597 The Tsallis entropy was able to show the deterministic behavior of the ionosphere considering
598 its response during storm periods compared to other relatively quiet periods as the rapid drop in
599 values of Tsallis entropy during storm show that there is a transition from higher complexity
600 during quiet period to lower complexity during storms, this response in the values of Tsallis
601 entropy is similar to the response of Lyapunov exponent values during storm. This reaction to
602 storm shown by the values of Tsallis entropy computed for TEC was also described by the
603 reaction of Tsallis entropy computed for Dst during storm periods (Balasis et al., 2008, 2009). A
604 closer observation of the day-to-day variability within a month shows that the values were much
605 lower for storm periods compared to the nearest relative quiet period. For example, the storm

606 that occurred on the 25th of October resulted in lower values of Lyapunov exponent and Tsallis
607 entropy compared to relatively quiet days close to it. The reaction to storm may be due to the
608 influence of stochastic driver like strong solar wind flowing into the system as a result of solar
609 flare or CMEs that produces the geomagnetic storms. Although there is always an influence of
610 corpuscular radiation in form of solar wind flowing from the sun into the ionosphere, the
611 influence is usually low for days without storm compared to days with geomagnetic storms as a
612 result of solar flares, CMEs etc (Unnikrishnan et al., 2006a,b; Unnikrishnan, 2010, Ogunsua et al
613 2014).

614
615 The presence of chaos and high variations in the dynamical complexity, even at quiet periods in
616 the ionosphere may be due to the internal dynamics and inherent irregularities of the ionosphere
617 which exhibit non-linear properties. However, this inherent dynamics may be complicated by
618 external factors like Geomagnetic storms. This may be the main reason for the drop in the values
619 of Lyapunov exponent and Tsallis entropy during storms. According to Unnikrishnan et al.,
620 (2006a,b), geomagnetic storms are extreme forms of space weather, during which external
621 driving forces , mainly due to solar wind, subsequent plasmasphere -ionosphere coupling, and
622 related disturbed electric field and wind patterns will develop. This in turn creates many active
623 degrees of freedom with various levels of coupling among them, which alters and modifies the
624 quiet time states of ionosphere, during a storm period. This new situation developed by a storm,
625 may modify the stability/instability conditions of ionosphere, due to the superposition of various
626 active degrees of freedom.

627
628 The observation from the day-to-day variability of Lyapunov exponent and Tsallis entropy also
629 show irregular pattern for all stations. These irregular variations might be due to the same factors
630 mentioned before (i.e internal irregularities due to so many factors described and also due to
631 variation in the influx of the external stochastic drivers). The day-to-day variability for the entire
632 year shows a “wavelike” pattern with the values dropping to lower values during the equinox
633 months especially during March-April equinox. The wavelike pattern has been found to be
634 similar for different stations as seen in Figs. 7 & 12 and Figs. 9 &13 for Lyapunov exponents and
635 Tsallis entropy respectively. Figs.9 and 13 show the smoothed curves for Lyapunov exponent
636 and Tsallis entropy respectively, with the drop in values at equinoxes showing more clearly. The

637 phase transition in chaoticity and dynamical complexity is also responsible for the wavelike
638 variations, with values of Lyapunov exponent and Tsallis entropy dropping during the equinoxial
639 months, and this may be due to the influence of the daily influx of the solar wind having higher
640 values during equinoxes due to the proximity of the Earth to the sun during this period compared
641 to the solstice months.

642

643 The wavelike pattern observed has been described to be as a result of self organized critical
644 (SOC) phenomenon, a phenomenon which has been found to exist in **both** the magnetosphere
645 and ~~the same could exist in~~ the ionosphere or the space plasma system in general, due to
646 ~~coupling between the two systems~~, since the magnetosphere couples the ionosphere tightly to the
647 solar wind (Lui, 2002). ~~Many literatures has shown the existence of chaos in the SOC in the~~
648 ~~magnetosphere (chang et al.,1992,1998,1999; Consolini et al., 1996 Chapman et al., 1998;~~
649 ~~Freeman and Watkins 2002 and; Koselov and Koselova, 2001. Uritsky et al., (2003) and; Chang~~
650 ~~et al., (1992). The existence of SOC in space plasma system involving both the ionosphere the~~
651 ~~the magnetosphere was described by (Lui, 2002; Chang et al., 2002; Chang et al., 2004) This was~~
652 ~~first suggested by (chang et al.,1992,1998,1999; Consolini et al., 1996 Chapman et al., 1998;~~
653 ~~Freeman and Watkins 2002 and; Koselov and Koselova, 2001. Uritsky et al., (2003) and Chang~~
654 ~~et al., (1992) pointed out that the existence of SOC in plasma sheet in the tail of the~~
655 ~~magnetosphere and the entire magnetospheric system is described by the manner in which the~~
656 ~~magnetospheric dynamics exhibits a number of scale free statistical relation. This has been~~
657 ~~verified in many ways from the observations made on local and global characteristics of~~
658 ~~geomagnetic perturbations as seen in Freeman and Watkins 2002.~~

659 ~~Perrault and Akasofu (1978) argued that the scale free component of the magnetosphere can be~~
660 ~~possibly as a result of external perturbations like solar wind. Therefore we can describe the SOC~~
661 ~~as a specific slowly driven many body system characterized by an intermittent scale free~~
662 ~~response to the external perturbations and global instability, which implies that the system can~~
663 ~~adjust to rate of changes, as in the case of magnetospheric system without losing its signatures of~~
664 ~~critical dynamics (Bak et al., 1987; Chang et al., 1992, Uritsky et al., 2003).~~

665 ~~Similar effects can occur in the ionosphere since the ionosphere is coupled to the ionosphere as~~
666 ~~mentioned earlier. Therefore ionosphere experiences the effects of solar wind as it impacts the~~
667 ~~magnetosphere. The lower values of chaoticity at the equinoxes have been suggested to be as a~~

668 ~~result of the fact that the internal dynamics of the system adjusts itself to the perturbation from~~
669 ~~the influx of the solar wind which maximizes at the equinoxes. The suppression of the internal~~
670 ~~dynamics of the ionosphere as a result of its modification by external stochastic drivers like the~~
671 ~~solar wind has been described by (Unnikrishnan et al., 2006; 2010; Ogunsua et al., 2014). The~~
672 ~~resulting wavelike pattern might be more obvious at the equatorial region due to the proximity of~~
673 ~~the region to the sun which lies directly above the equator during the equinoxes.~~
674 ~~Although there is a scale free response as mentioned before, the suppressed internal dynamics~~
675 ~~does not change its signatures as the ionospheric system retains its chaotic dynamics but only at a~~
676 ~~lower level. This is described by the drop in the values of the two parameters describing the~~
677 ~~chaoticity and dynamical complexity of the ionosphere, that is, the Lyapunov exponent and~~
678 ~~Tsallis entropy.~~

679
680 The variation along the latitude also shows the inconsistency and complexity of the ionospheric
681 processes. This is the reason why for the same day of the month the values of Lyapunov
682 exponent vary from one station to another. Lyapunov exponent however, appears to respond
683 better to changes in solar activities compared to Tsallis entropy with more distinct results. This
684 may be due to the fact that Tsallis entropy being not only a measure of complexity, but also a
685 measure of disorderliness in a system might not be as perfect in describing chaos as Lyapunov
686 exponent. Kalogeropoulos (2009) and Baranger et al (2002) observed that Tsallis entropy has a
687 relationship that is not totally linear in all cases at different level of chaos with Lyapunov
688 exponent as a measure of chaos.

689
690 There are also many variations in the internal dynamics of the ionosphere that could lead to
691 changes in chaotic behavior. The variations of Lyapunov exponents during quiet days might be
692 as a result of different variations in the intrinsic dynamics of the ionosphere. Difference in
693 variation pattern at different stations for the same quiet day might also be due to the same reason.
694 It can be affirmed that the ionosphere is a complex system that varies with a short latitudinal or
695 longitudinal interval such that even stations with one or two degrees of latitudinal differences
696 might record different values on the same day for both quiet and disturbed periods and that the
697 same might also occur for storm periods. This is illustrated by the different pattern of variation of
698 TEC recorded from different stations within such a close range as used in this study.

699

700 These Latitudinal variation in the values of Lyapunov exponents and Tsallis entropy can be
701 further described by the behavior of the TEC because there can be a more sporadic rate of
702 change in TEC as seen in the time series plots as a result of irregularities in the internal dynamics
703 of the ionosphere, which might be as a result of plasma bubbles. Irregularities develop in the
704 evening hours at F region altitudes of magnetic equator, in the form of depletions, frequently
705 referred to as bubbles. The edges of these depletions are very sharp resulting in large time rate of
706 TEC in the equatorial ionosphere, even during magnetically quiet conditions. The large gradient
707 of the equatorial ionization persists in the local post-sunset hours till about 2100 h LT.
708 (DasGupta et al., 2007; Unnikrishnan and Ravindran, 2010). The TEC data for one station might
709 experience an extremely sharp rate of change in TEC that may be due to some plasma bubbles in
710 that region while the TEC from the other station stays normal. These variations in the various
711 internal dynamics like plasma bubbles leading to scintillation can cause variations in the
712 dynamical response of the TEC. Hence, the irregular variation in the values of the Lyapunov
713 exponent and Tsallis entropy even in quiet periods for two relatively close stations may be due to
714 these irregularities. This might also be responsible for the quiet days in the same station having
715 lower values of Lyapunov exponent compared to higher values recorded for disturbed days
716 without the external influence of storms.

717

718 The variations of these chaos and dynamical complexity parameters might also be as a result of
719 the anomalous TEC enhancements that might occur at nights (Balan and Rao (1987); Balan et
720 al., 1991). These effects can also be seen more clearly in the Tsallis entropy values for the five
721 period window for quiet day of January, 2011, because the night time value is higher and it also
722 show a much higher series of fluctuations during this period compared to other periods. As
723 mentioned in Unnikrishnan and Ravindran (2010), the irregular changes in the dynamical
724 characteristics of TEC from the results of Lyapunov exponent and Tsallis entropy also may be
725 due to the collisional Raleigh-Taylor instability which may give rise to a few large irregularities
726 in L band measurements (Rama Rao et al., 2006; Sripathi et al., 2008) all these can be seen as
727 internal factors responsible for variations in the dynamical response of TEC as recorded from the
728 values of the Lyapunov exponents and Tsallis entropy completed for days without storm which
729 might be quiet or disturbed according to classification and also could account for higher values

730 of these qualifiers during disturbed days compared quiet days. During storms however, the
731 values were much lower.

732
733 Earlier we, (Ogunsua et al., 2014) showed the appearance and variation of chaoticity quiet and
734 disturbed day classification by international most quiet day (IQD) and internal most disturbed
735 day (IDD) classification, as compared to quiet and storm period used by Unnikrishnan (2006;
736 2010). We were able establish that a relatively quiet day may be less chaotic compared to a
737 relatively disturbed day unlike the result presented by Unnikrishnan (2006; 2010) for quiet and
738 storm period. Also the combined use of both Lyapunov exponent and Tsallis entropy for the first
739 time was found to have a high correlation mostly above 80%, which has stimulated the interest
740 for further research using the two diagnosis for the study of ionospheric dynamics.

741
742 This work on the other hand presents the results for day to day variation and has revealed a
743 seasonal trend for both Lyapunov exponents and Tsallis entropy, which appear in wavelike in
744 form, with troughs during the two equinoxes. This was established for different stations used in
745 this research work. The results show the appearance of seasonal trend in spite of the sporadic
746 daily variation resulting from various changes in the internal dynamics. The seasonal trend has
747 provided another possible evidence of higher energy input during equinoxes, since it reveals the
748 effect of the annual energy input to the ionosphere. The day to day response these parameters has
749 also revealed the variations in the underlying dynamics of the system.

750
751 As a similarity between the present work and Ogunsua et al. (2014) ~~The~~ the relationship
752 between Lyapunov exponent and Tsallis entropy can ~~further~~ also be seen from this work, as the
753 two quantifiers exhibit similarities in their response to the dynamical behavior of the ionosphere
754 with phase transition at the same periods of time for all stations. A further investigation of this
755 relationship shows that all the daily values of Tsallis entropy correlates positively with the values
756 of Lyapunov exponent at values between 0.78 and 0.83.

757
758 The ability of these quantifiers to clearly reveal the ionospheric dynamical response to solar
759 activities and changes in its internal dynamics due to other factors is a valid proof of the

760 authenticity of the use of these chaotic and dynamical measures, as indices for ionospheric
761 studies.

762 **5.0 Conclusion**

763 | The chaotic behaviour and dynamical complexity of low latitude ionospheric ~~behaviour~~ over
764 some parts of Nigeria was investigated using TEC time series measured Simultaneously at five
765 different stations namely Birnin Kebbi (geographic coordinates $12^{\circ}32'N$, $4^{\circ}12'E$; dip latitude
766 $0.62^{\circ}N$), Torro (geographic coordinates $10^{\circ}03'N$, $9^{\circ}04'E$; dip latitude $-0.82^{\circ}N$), Enugu
767 (geographic coordinates $6^{\circ}26'N$, $7^{\circ}30'E$; dip latitude $-3.21^{\circ}N$), Lagos (geographic
768 coordinates $6^{\circ}27'N$, $3^{\circ}23'E$; dip latitude $-3.07^{\circ}N$) and Yola (geographic coordinates
769 $9^{\circ}12'N$, $12^{\circ}30'E$; dip latitude $-1.39^{\circ}N$) within the low latitude region. The detrended TEC
770 time series data obtained from the GPS data measurement were studied for chaoticity using
771 phase space reconstruction techniques, computation of Lyapunov exponents and correlation
772 dimension. Tsallis entropy was used for the study of dynamical complexity of the ionospheric
773 system described by the TEC data.

774 The detrended TEC time series were subjected to further analysis for phase space reconstruction
775 from which the choice of time delay of 30 was obtained and an embedding dimension of 5 were
776 considered in this study. The evidence of the presence of chaos in all the time series data was
777 obtained for all the data used, as indicated by the positive Lyapunov exponent. The results of
778 Tsallis entropy show the variations in the dynamical complexity of the ionosphere, which may be
779 due to geomagnetic storms and other phenomena like changes in the internal irregularities of the
780 ionosphere. The response of the Tsallis entropy to various changes in the ionosphere also shows
781 the deterministic nature of the system. The results of the Tsallis entropy show a lot of similarities
782 with that of the Lyapunov exponents, with both results showing a phase transition from higher
783 values in the solstices to lower values during the equinoxial months. The values of Lyapunov
784 exponent were found lower for the days of the months in which storm was recorded relative to
785 the nearest relatively quiet days which agree with previous works by other investigators. A
786 similar pattern of results was obtained for the computed values of Tsallis entropy. The random
787 variations in the values of chaoticity in the detrended TEC describing the internal dynamics of
788 the ionosphere as seen in the result obtained from both Lyapunov exponent and Tsallis entropy
789 depicts the ionosphere as a system with a continuously changing internal dynamics, which shows

790 that the ionosphere is not totally deterministic but also has some elements of stochasticity
791 influencing its dynamical behaviour.

792

793 The phase transition in the systems of the ionosphere resulting in the lower values of the
794 chaoticity and dynamical complexity quantifiers during the geomagnetic storms and the
795 equinoxial months is the evidence that the ionosphere can be greatly modified by stochastic
796 drivers like solar wind and other incoming particle systems. It can also be seen that the results
797 of Tsallis entropy follow the same pattern with Lyapunov exponent, which shows show that both
798 can be use simultaneously and comparatively as measures of chaos and dynamical complexity as
799 the correlation of all the values obtained for both quantities give values between 0.78 and 0.81.

800

801 Although the knowledge of being able to characterize the ionospheric behaviour using the two m
802 ajor quantifiers shows their ability to measure level of determinism when used together, the relat
803 ionship between these two quantifiers calls for more research, in the use of these qualifiers, to en
804 able proper description and characterization of the state of ionosphere. The response of both Tsal
805 lis entropy and Lyapunov exponents to changes in the ionosphere shows that the two quantifiers
806 can be used as indices to describe the processes/dynamics of the ionosphere.

807

808 Even though we cannot conclude totally until further investigations have been carried out on vari
809 ous properties of the ionosphere describing its dynamics. It can be safely established that this stu
810 dy has created roadmap for the use of the chaoticity and dynamical complexity measures as indic
811 es to describe the process/dynamics of the ionosphere.

812

813 **Acknowledgement**

814 **The authors appreciate the editorial team and the referees for their contributions which have led**
815 **to the final shape of this paper.**The GPS data used for this research were obtained from the public
816 archives of the Office of the Surveyor General of the Federation (OSGoF) of the Federal
817 Government of Nigeria, which is the mapping agency of Nigeria.

818

819

820

821

822

823

824

825

826

827

828

829

830

831

832

833

834

835

836 **References**

837 Abdu M.A.: Major Phenomena of the equatorial ionosphere thermosphere system under
838 disturbed conditions, J.Atmos.Solten Physics.,59(13), 1505 – 1519, 1997.

839 Anastasiadis, A.; Costa, L.; Gonzáles, C.; Honey, C.; Széliga, M. & Terhesiu, D. "Measures of
840 Structural Complexity in Networks", Complex Systems Summer School 2005, Santa Fe. (2005).

841 Bak, P., C. Tang, and K. Wiesenfeld, Self-Organized Criticality-an Explanation of 1/F Noise,
842 Phys. Rev. Lett., 59(4), 381– 384, 1987.

843 Balan N., Rao,P.B.: Latitudinal variations of nighttime enhancements in total electron content,
844 journal of Geophysical Research 92 (A4), 3436 – 3440. 1987

845 Balan N., Bailey G.J., Balachandian. Nouv R.: Solar and Magnetic effects on the latitudinal
846 variations of nighttime TEC enhancement, Annales Geophysicae 9, 60 – 69. 1991

847 Balasis, G., and Manda M.: Can electromagnetic disturbances related to the recent great
848 earthquakes be detected by satellite magnetometers? Tectonophysis – 431, doi:
849 10.1016/j.tecto.2006.05.038. 2007

850 Balasis, G., Daglis I.A., Papadimitrou, C., Kalimeri, M., Anastasiadis, A., Eftaxias, K.:
851 Dynamical complexity in D_{st} time series using non-extensive Tsallis entropy. Geophysical
852 Research Letters 35, L14102, doi:10.1029/2008GL034743. 2008

853 Balasis, G., Daglis I.A., Papadimitrou, C., Kalimeri, M., Anastasiadis, A., Eftaxias, K.:
854 Investigating Dynamical complexity in the magnetosphere using various entropy measures.
855 Journal of Geophysical Research 114, A00D06, doi:10.1029/2008JA014035. 2009

856 Ballie R. Chung S.: Modeling and forecasting from trend stationary long memory models, with
857 applications in climatology. *International journal of forecasting*, 18(2)215-226,2002.

858 Bhattacharyya, A: Chaotic behavior of ionosphere turbulence from scintillation measurements, J.
859 Geophys. Res, 17, 733 – 738, 1990.

860 Bhattacharyya, A and Pandit J.: Seasonal variation of spread-F occurrence probability at low
861 latitude and its relation with sunspot number. *International Journal of Electronics and*
862 *Communication technology* vol 5(2) pp. 40-43. 2014.

863 Bloomfeld P.: Trends in global Temperature. *Climate Change*, 21:1-16,1992

864 Bloomfeld P. and Nychka D.: Climate spectra and detecting climate change. *Climate Change*,
865 21:275-287,1992

866 Boon J., and C.Tsallis (Eds.): Nonextensive statistical mechanics: New trends, new
867 perspectives, *Europhys.Newss*, 36(6), 185 – 231. 2005

868 Burgula,L.F., A.F –Vixas, and C.Wang , Tsallis distribution of magnetic field strength variations
869 in the heliosphere: 5 to 90 AU, *J. Geophys. Res.*, 112, A07206, doi: 10.1029/2006
870 JA012213.2007

871 Chang, T., Low-Dimensional Behavior and Symmetry-Breaking of Stochastic-Systems Near
872 Criticality-Can These Effects Be Observed in Space and in the Laboratory, *IEEE Trans. On*
873 *Plasma Sci.*, 20(6), 691– 694, 1992.

874 Chang, T.: Sporadic localized reconnection and multiscale intermittent turbulence in the
875 magnetotail, *AGU Monograph No. 104, Geospace Mass and Energy Flow*, (Eds) Horwitz, J. L.,
876 Gallagher, D. L., and Peterson, W. K., p. 193, (American Geophysical Union, Washington, D.
877 C.), 1998

878 Chang, T., Self-organized criticality, multi-fractal spectra, sporadic localized reconnections and
879 intermittent turbulence in the magnetotail, *Phys. of Plasmas*, 6(11), 4137–4145, 1999.

880

881 Chapman, S. C., Watkins, N. W., Dendy, R. O., Helander, P., and Rowlands, G.: A simple
882 avalanche model as an analogue for magnetospheric activity, *Geophys. Res. Lett.*, 25, 2397–
883 2400, 1998.

884 Coco I., Consolini, G., Amata, E., Marcucci, M.F., Ambrosino.: Dynamical changes in polar cap
885 potential structure: an information theory approach. *Nonlinear processes in geophysics.*, 18, 697-
886 707, 2011.

887 Consolini, G., Marcucci, M. F., and Candidi, M.: Multifractal structure of auroral electrojet index
888 data, *Phys. Rev. Lett.*, 76 (21), 4082–4085, 1996.

889 Coraddu, M.; Lissia, M.; Tonelli, R. Statistical descriptions of nonlinear systems at the onset of
890 chaos arXiv:cond-mat/0511736v1 30 Nov 2005 2005

891 Cosolini, G., Chang, T.: Magnetic field topology and criticality in geotail dynamics relevance to
892 substorm phenomena. *Space Science Reviews* 95, 309-321, 2001.

893 DasGupta, A., Das, A.: Ionospheric total electron content (TEC) studies with GPS in the
894 equatorial region, India *Journal of Radio and Space Physics* 36,278-292.2007.

895 Fraser A.M. and Swinney H.L.: independent coordinates for strange attractors from mutual
896 information, *Phys.Rev,A*, 33, 1134 – 1141, 1986.

897 Freeman, M. P., and N. W. Watkins, The heavens in a pile of sand, *Science*, 298, 979– 980, (1
898 November), 2002.

899 Fuller- Rowell, T.J., Codrescu, M.V., Moffett, R.J. Quegan, S.: Response of the magnetosphere
900 and ionosphere to geomagnetic storms. *Journal of Geophysical Research* 99, 3893-3914, 1994.

901 Hegger R., Kantz, H., Shreiber,T.: Practical implementation of nonlinear time series method. The
902 Tisean package, *Chaos*.9, 413 – 430. 1994

903 Kantz, H. and Shreiber, T.: *Nonlinear time series analysis*. Cambridge university press pp. 69-70,
904 2nd Ed. 2003.

905 Kazimirovsky, E.S. and Vergasova, G.V., *Mesospheric, Lower Thermospheric Dynamics and*
906 *External Forcing Effects: A Review*, *Indian J. Radio Space Phys.*, vol. 38, no. 1, pp. 7–36, 2009.

907 Kazimirovsky, E.S., Kokourov, V.D., and Vergasova, G.V., *Dynamical Climatology of the*
908 *Upper Mesosphere, Lower Thermosphere and Ionosphere*, *Surv. Geophys.*, vol. 27, pp. 211–255,
909 2006.

910 Kennel,M.B., Brown, R., and Abarbanel, H.D.I.: Determining minimum embedding dimension
911 using a geometrical construction, *phys.Rev,A.*, 45, 3403 – 3411, 1992.

912 Kim S, Koh, K., Boyd S., and Gorivesky D.: L_1 Trend filtering. *SIAM Review*, 51(2):339-360,
913 2009.

914 Klobuchar, J.: Design and characteristics of the GPS ionospheric time-delay algorithm for single
915 frequency users, in: Proceedings of PLANS'86 – Position Location and Navigation Symposium,
916 Las Vegas, Nevada, 280–286, 4–7 November 1986.

917 Kozelov, B. V. and Kozelova, T. V.: Sandpile model analogy of the magnetosphere-ionosphere
918 substorm activity, Proc. Interball Meeting, Warsaw, Poland, 2001.

919

920 Kumar, K. S., Kumar, C. V. A., George, B., Renuka, G., and Venugopal, C.: Analysis of the
921 fluctuations of the total electron content, measured at Goose Bay using tools of nonlinear
922 methods, *J. Geophys. Res.*, 10, A02308, doi: 10.1029/2002/A009768, 2004.

923 Lui, A. T. Y.: Evaluation on the analogy between the dynamic magnetosphere and a forced and/or
924 self-organised critical system. *Nonlin. Process in Geophys.* 9: 399-407, 2002.

925 Mukherjee, S., Shivalika, S., Purohit, P. K., and Gwal, A. K.: Study of GPS ionospheric
926 scintillations over equatorial anomaly station Bhopal. *International Journal of Advances in Earth
927 Science*. Vol 1 (2). Pp. 39-48, 2002.

928 Ogunsua B. O., Laoye J. A., Fuwape I. A., Rabiou A. B.: The comparative study of chaoticity and
929 dynamical complexity in the equatorial/ low latitude region of the ionosphere over Nigeria
930 during quiet and disturbed days. *Nonlin process in Geophys* vol. 21, 127-142, 2014.

931 Pavlos, G. P., Kyriakov, G. A., Rigas, A. G., Liatsis, P. I., Trochoulos, P. C., and Tsonis, A. A.:
932 Evidence for strange attractor structures in space plasma, *Ann. Geophys.*, 10, 309 – 315, 1992,
933 <http://www.ann-geophys.net/10/309/1992/>

934 Perreault, P. and Akasofu, S.-I.: A study of geomagnetic storms, *Geophys. J. R. Astron. Soc.*, 54,
935 547–573, 1978.

936 Rabiou, A. B., Mamukuyomi, A. I., Joshua, E. O.: Variability of equatorial ionosphere inferred
937 from geomagnetic field measurement, *Bull. Astro Soc. India*. 35, 607-615. India. 2007

938 Rama Rao, P. V. S., Gopi Krishna, S., Niranjana, K., and Prasad, D. S. V. V. D.: Temporal and
939 Spatial variations in TEC using simultaneous measurements from the India GPS network of
940 receivers during the low solar activity period of 2004/2005, *Ann. Geophys.*, 24; 3279 – 3292,
941 doi: 10.5194/angeo-24-3279-2006, 2006.

942 | Reddy D. S., Reddy N. G., Radhadevi P. V., Saibaba J., and Varadan G.: Peakwise smoothing of
943 data models using wavelets. *World Academy of Science, Engineering and Technology*, Vol:4
944 2010 03-24.

945 Remya, R., Unnikrishnan, K.: Chaotic Behaviour of interplanetary magnetic field under various
946 geomagnetic conditions. *Journal of atmospheric and solar terrestrial Physics*, 72, 662-675, 2010.

947 Rosenstein, M.T., Collins, J.J., DeLuca, C.J.: A practical method for calculation Largest
948 Lyapunov Exponents from small Data sets. *Physica D*. 65, 117, 1993.

949 Saito, A., Fukao, S., Mayazaki, S.,: High resolution mapping of TEC perturbations with the GSI
950 GPS network over Japan. *Geophysical research letters*, 25, 3079-3082, 1998.

951 Savitzky A., Golay MJE, Smoothing and differentiation by simplified least square procedures.
952 *Analytical Chemistry* 1964, 36:1627-1639.

953 Shan, H., Hansen, P., Goertz, C. K., and Smith, K. A.: Chaotic appearance of the ae index, *J.*
954 *Geophys Res.*, 18(2), 147–150, 1991.

955

956 Sindelarova T., Buresova and D., Chum J.: Observations of acoustic-gravity waves in the
957 ionosphere generated by severe tropospheric weather. *Studia Geophysica et Geodaetica*, Volume
958 53, Issue 3, pp 403-418 2009. DOI:10.1007/s11200-009-0028-4

959

960 Tsallis,C: Possible generalization of Boltzmann _Gibbs statistics *J.Stat.phys.*,52,487-497. 1988

961 Tsallis,C: Generalised entropy-based criterion for consistent testing. *Phys.Rev.E.*, 58, 1442 –
962 1445. 1998

963 Tsallis, C: Nonextensive statistics: theoretical, experimental and computational evidences and
964 connections. *Braz. J. Phys.* [online]. vol.29, n.1, pp. 1-35. ISSN 0103-9733 1999.

965 Unnikrishnan K.,Saito,A., and Fukao,S.: Differences in magnetic storm and quiet ionospheric
966 deterministic chaotic behavior. *GPS TEC Analyses,J. Geophys Res*,111, A06304, doi:
967 10.1029/2005 JA011311, 2006a

968 Unnikrishnan, K., Saito, A., and Fukao, S.: Differences in day and night time ionosphere
969 determine chaotic behavior : GPS TEC Analyses, J. Geophys. Res, 111, A07310, doi:
970 10.1029/2005 JA011313, 2006b.

971 Unnikrishnan, K.: comparison of chaotic aspects of magnetosphere under various physical
972 conditions using AE index time series Ann. Geophysicae., 26, 941-953, 2008.

973 Unnikrishnan, K. Ravindran, S.: A study on chaotic behavior of equatorial/ low latitude
974 ionosphere over indian subcontinent, using Gps –TEC time series, J. Atmo. Sol,-Ter. Phy., 72,
975 1080 – 1089, 2010.

976 Unnikrishnan, K.: Comparative study of chaoticity of Equatorial/low latitude ionosphere over
977 Indian subcontinent during geomagnetically quiet and disturbed periods. Non Linear Processes in
978 Geophys, 26, 941-953, 2010.

979

980 Uritsky, V. M., Klimas A. J., and Vassiliadis D.:. Evaluation of spreading critical exponents
981 from the spatiotemporal evolution of emission regions in the nighttime aurora, Geophys. Res.
982 Lett., 30(15), 1813, doi:10.1029/2002GL016556, 2003.

983

984 Vassiliadis, D.V., Sharma, A.S, Eastman, T.E., and Papadopoulos,K.: Low –dimensionless chaos
985 in magnetospheric activity from AE time series, Geophys, Res, let., 17, 1841 – 1844, 1990.

986 Vyas, R, M., and Dayanandan B.: Night time VHF ionospheric scintillation characteristics near
987 crest of Appleton anomaly stations, Udaipur (26°N 73°E). Indian Journal of Radio and Space
988 physics. Vol 40 (4) pp. 191-202, 2011.

989 Vyas, G. D., and Chandra, H.: VHF scintillations and spread-F in the anomaly crest region.
990 Indian Journal of Radio and Space physics. Vol 23 pp. 157-164, 1994.

991 Wernik, A.W. and Yeh,K.C: Chaotic behavior of ionospheric scintillation modelling and
992 observations, Radio Sci., 29, 135 – 139, 1994.

993 Wolf, A., Swift, J.B, Swinney, H.L, and Vastano, J.A. : Determining Lyapunov exponents from a
994 time series, Physica D, 16, 285 – 317, doi: 10.1016/0167 -2789 (85) – 90011-9, 1985.

995

996

997

998

999

1000

1001

1002

1003

1004

1005

1006

1007

1008

1009 Table 1: Coordinates of the GPS stations

Station Name	Geographic Coordinates		Dip latitude ($^{\circ}N$)
	Long ($^{\circ}E$)	Lat($^{\circ}N$)	
Birnin Kebbi	$4^{\circ} 12' E$	$12^{\circ} 32' N$	$0.62^{\circ} N$
Torro	$9^{\circ} 04' E$	$10^{\circ} 03' N$	$-0.82^{\circ} N$
Yola	$12^{\circ} 30' E$	$9^{\circ} 12' N$	$-1.39^{\circ} N$
Lagos	$3^{\circ} 23' E$	$6^{\circ} 27' N$	$-3.07^{\circ} N$

Enugu	7° 30'E	6° 26'N	-3.21°N	1010
-------	---------	---------	---------	------

1011

1012

1013

1014

1015

1016 Table 2a : Results of Surrogate data test for Lyapunov exponent for TEC data for the quietest
 1017 days of October 2011 at Birnin Kebbi station.

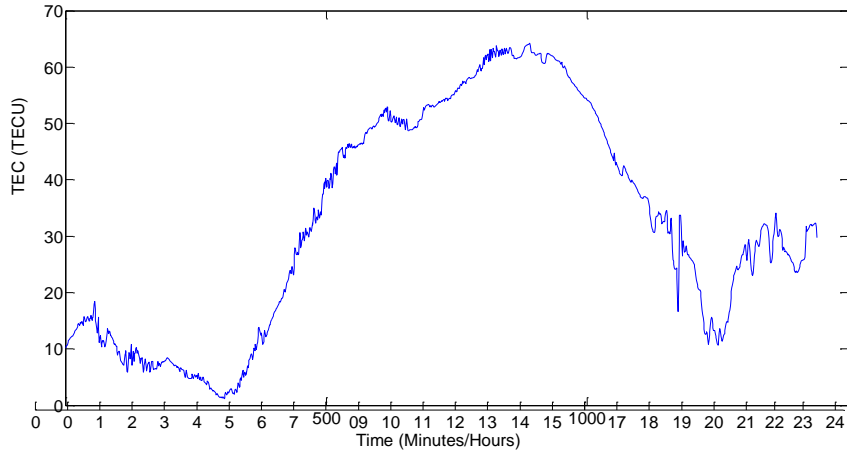
Original Data	Surrogate data
<i>0.1165</i>	<i>0.3921 ± 0.0420</i>
<i>0.0931</i>	<i>0.2029 ± 0.0756</i>
<i>0.1041</i>	<i>0.3860 ± 0.0741</i>
<i>0.0498</i>	<i>0.2891 ± 0.0598</i>
<i>0.1420.</i>	<i>0.3621 ± 0.0504</i>

1018

1019 Table 2b: Results of Surrogate data test for Lyapunov exponent for TEC data for the most
 1020 disturbed days of October 2011 at Birnin Kebbi station.

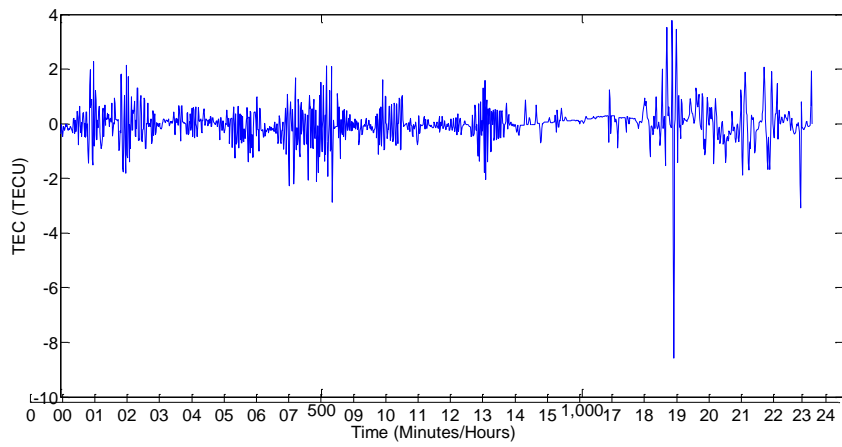
Original Data	Surrogate data	
<i>0.0579</i>	<i>0.3039 ± 0.0541</i>	1021
<i>0.0502</i>	<i>0.3156 ± 0.0428</i>	1022
<i>0.0786</i>	<i>0.2527 ± 0.0296</i>	1023
<i>0.1795</i>	<i>0.3662 ± 0.0468</i>	1024
<i>0.1038</i>	<i>0.3100 ± 0.0416</i>	1025

1026



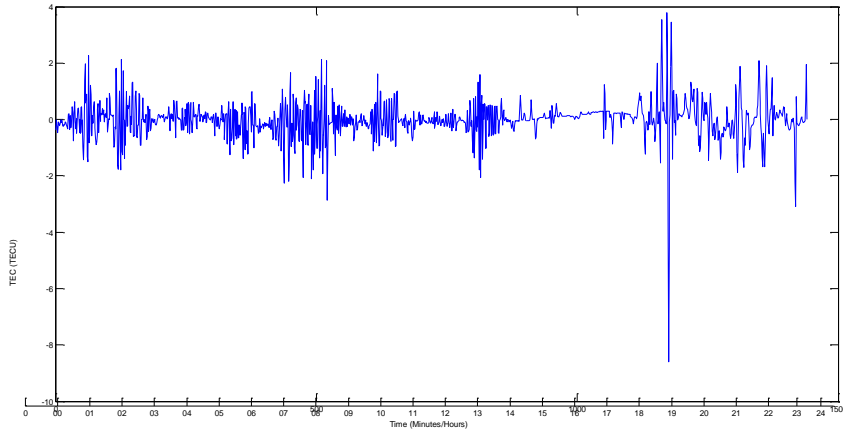
1027

1028 Fig 1. A typical time series plot for TEC measured at Lagos for 20 November 2011



1029

Formatted: Font: (Default) Times New Roman, 12 pt

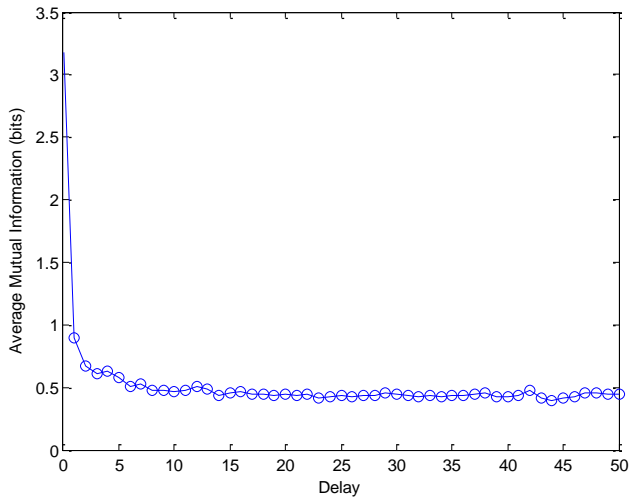


Formatted: Font: (Default) Times New Roman, 12 pt

1030

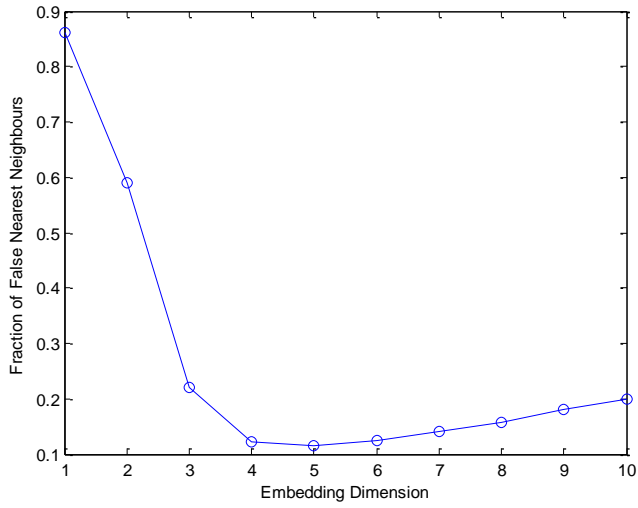
1031 Fig 2.The detrended time series plot for TEC measured at Lagos

1032



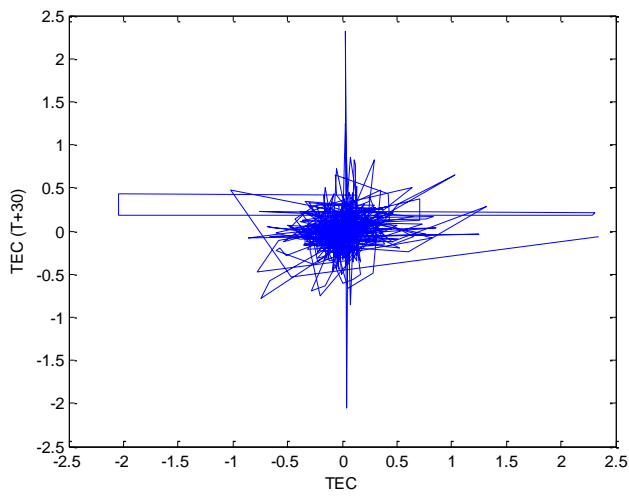
1033

1034 Fig. 3 Average mutual information against time Delay for TEC measured at Yola



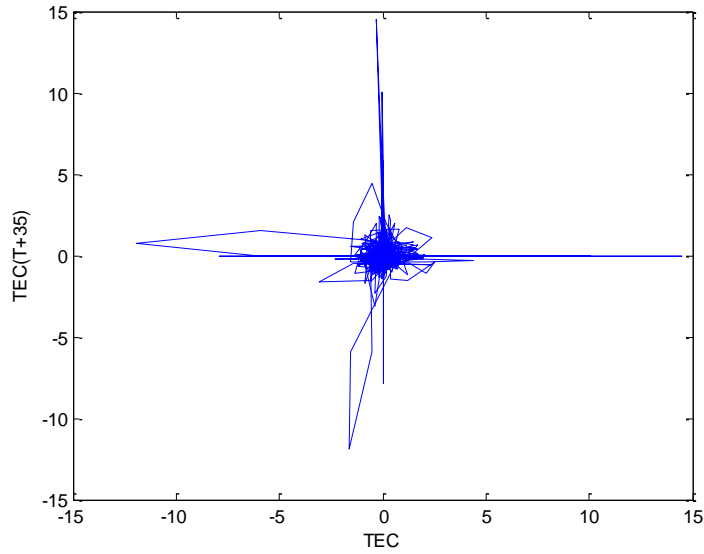
1035

1036 Fig. 4 Fraction of false nearest neighbours against embedding dimension for TEC measured at
 1037 yola



1038

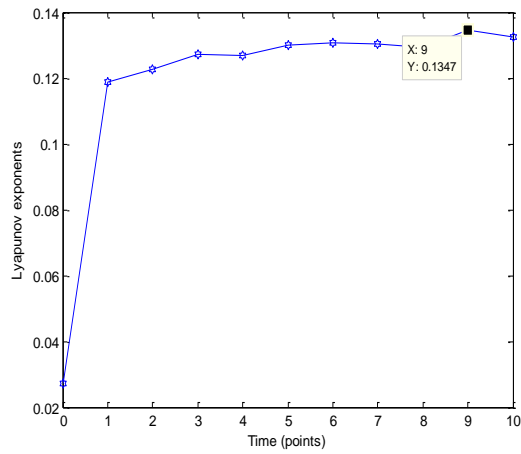
Formatted: Font: (Default) Times New Roman, 12 pt



Formatted: Font: (Default) Times New Roman, 12 pt

1039

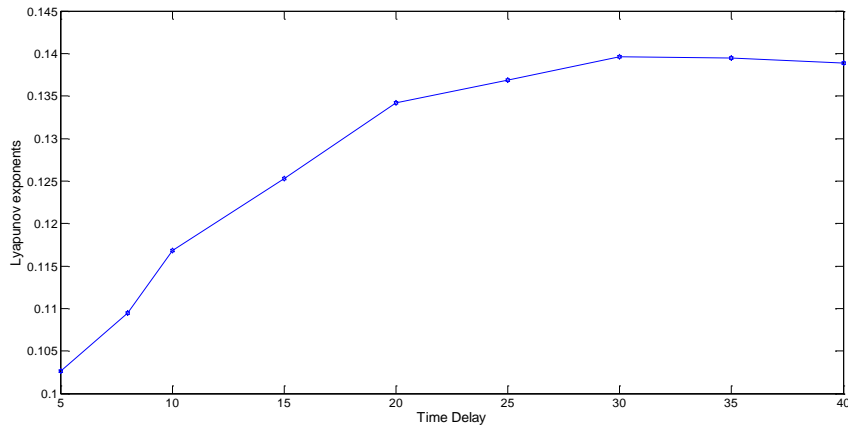
1040 Fig.5 The Delay representation of the phase space reconstruction of the detrended TEC



1041

1042 Fig. 6 Lyapunov Exponent computed and its evolution, computed as the state space trajectory
 1043 scanned with $\tau=30$, $m=5$ for detrended time series measured at Yola with Largest Lyapunov
 1044 Exponent equal to 0.1347.

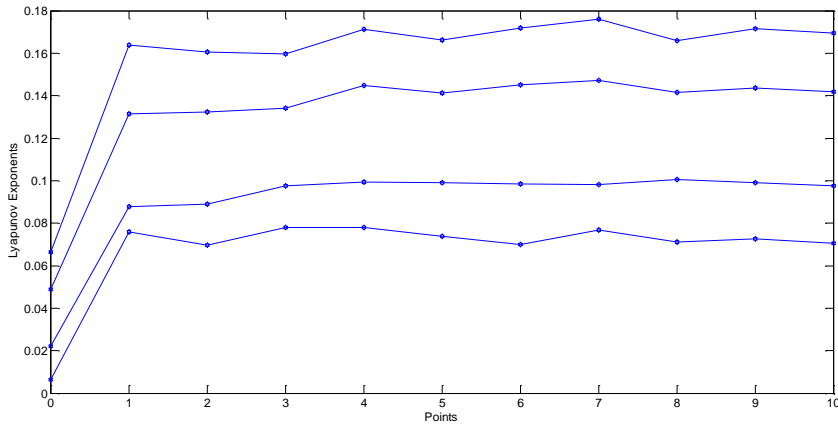
1045



Formatted: Font: (Default) Times New Roman, 12 pt

1046

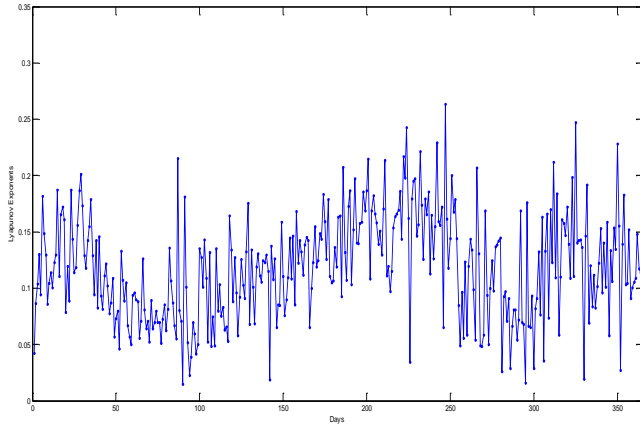
1047 Fig. 6b Lyapunov exponent computed for different time delay with a constant embedding
1048 dimension.



Formatted: Font: (Default) Times New Roman, 12 pt

1049

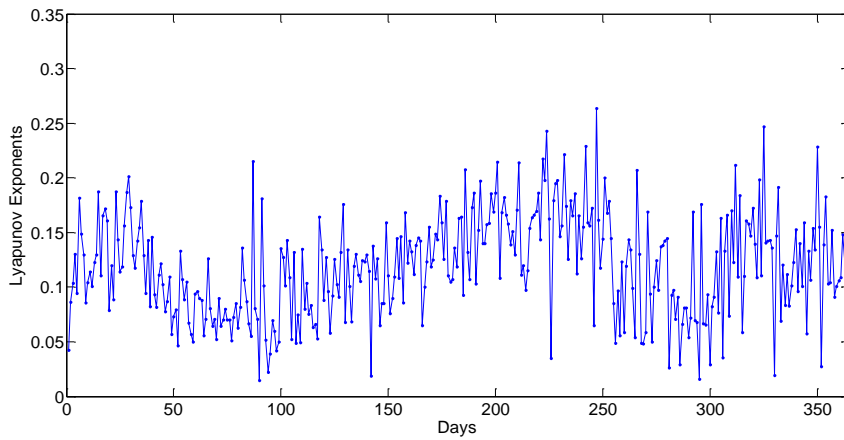
1050 Fig. 6c Lyapunov exponents computed for different embedding dimension at constant time delay
1051



Formatted: Font: (Default) Times New Roman, 12 pt

1052

1053

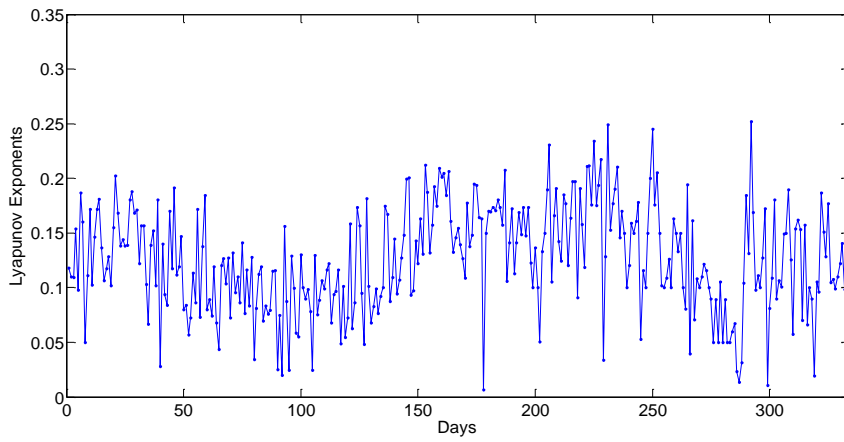


Formatted: Font: (Default) Times New Roman, 12 pt

1054

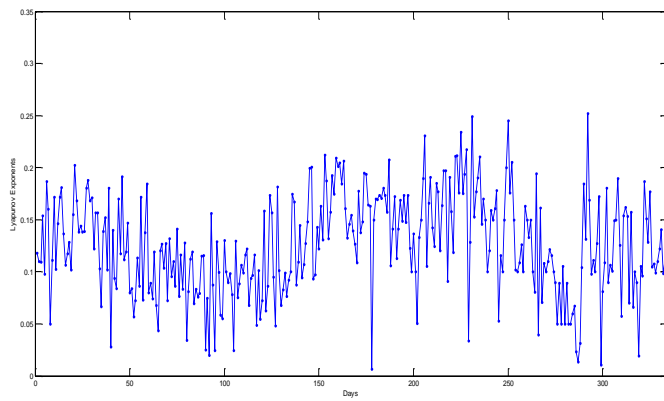
1055 Fig. 7a The transient variations of Lyapunov exponents for 365 days of 2011 for detrended TEC
 1056 measured at Enugu

1057



Formatted: Font: (Default) Times New Roman, 12 pt

1058

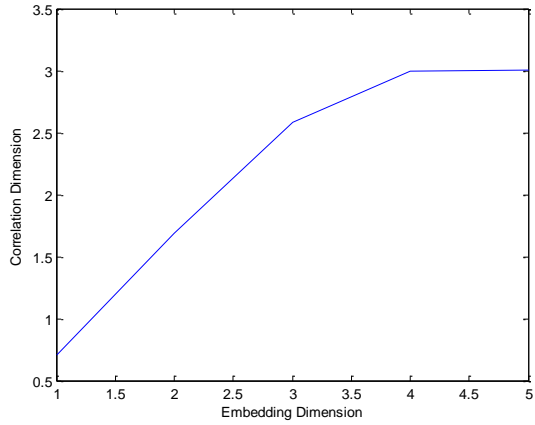


1059

1060 Fig. 7b The transient variations of Lyapunov exponents for 334 days (Jan1 –Nov30) of 2011 for
1061 detrended TEC measured at Toro

1062

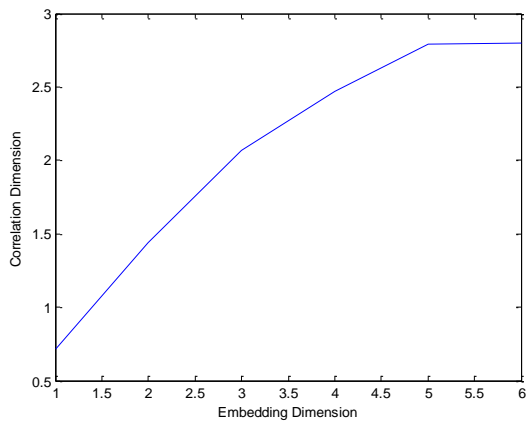
1063



1064

1065 Fig. 8a The correlation dimension of the detrended TEC for the quietest day of October at Birnin
 1066 Kebbi which saturates at $m \geq 4$ and $\tau = 39$

1067



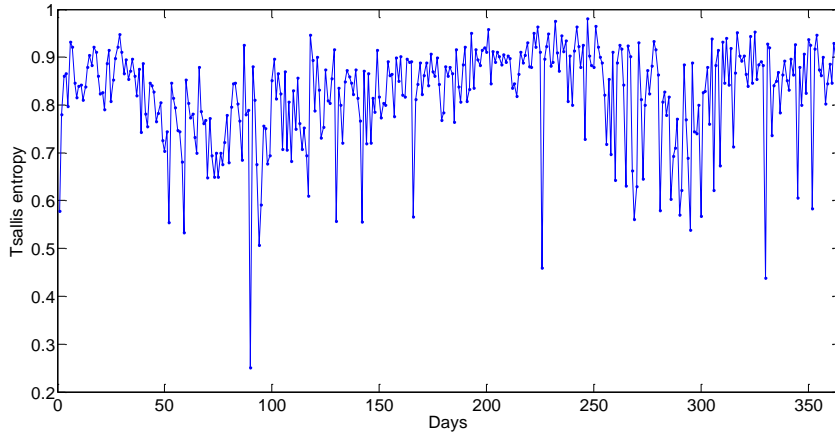
1068

1069

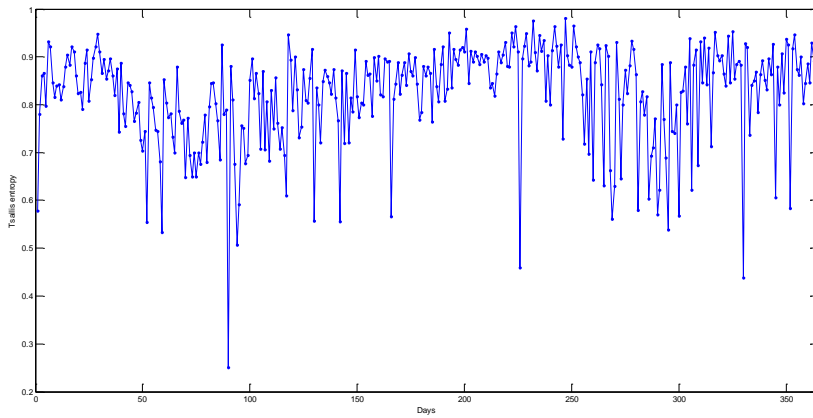
1070 Fig. 8b The correlation dimension of the detrended for the most disturbed day of October at
 1071 Birnin Kebbi which saturates at $m \geq 5$ and $\tau = 34$

1072

Formatted: Font: (Default) Times New Roman, 12 pt

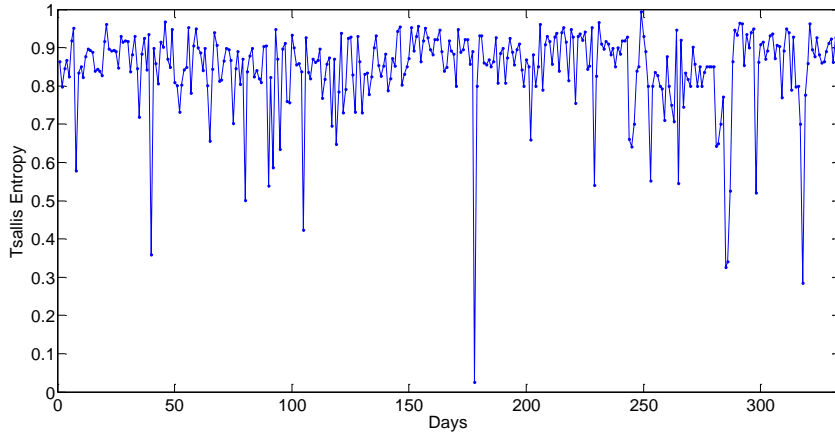


1073



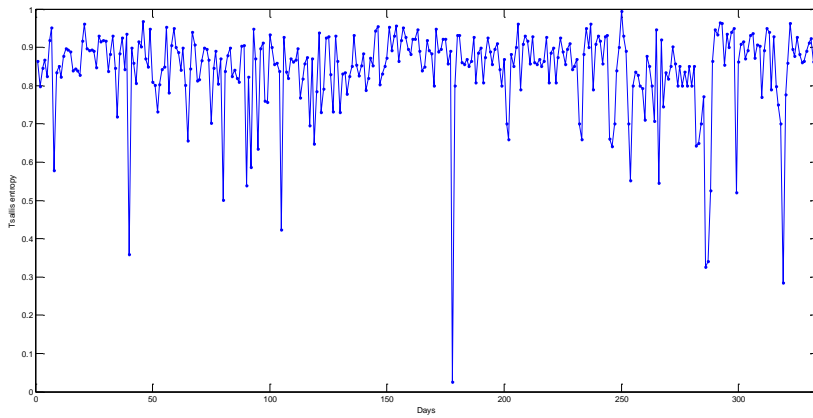
1074

1075 Fig. 9a The transient variations of Tsallis Entropy for 365 days (Jan1 –Nov30) of 2011 for
1076 detrended TEC measured at Enugu



Formatted: Font: (Default) Times New Roman, 12 pt

1077

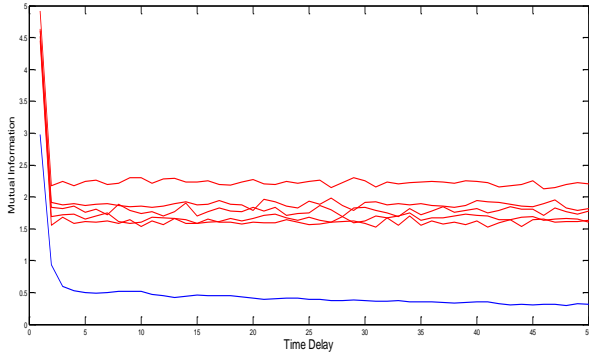


1078

1079 Fig. 9b The transient variations of Tsallis Entropy for 334 days (Jan1 –Nov30) of 2011 for
 1080 detrended TEC measured at Toro

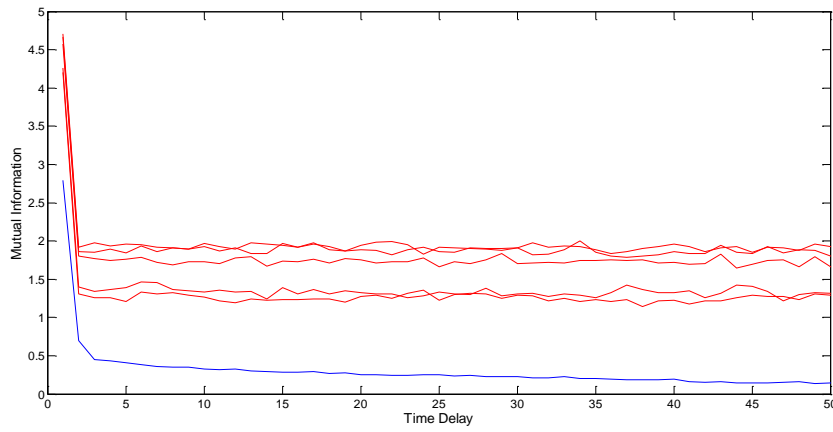
1081

1082



Formatted: Font: (Default) Times New Roman, 12 pt

1083

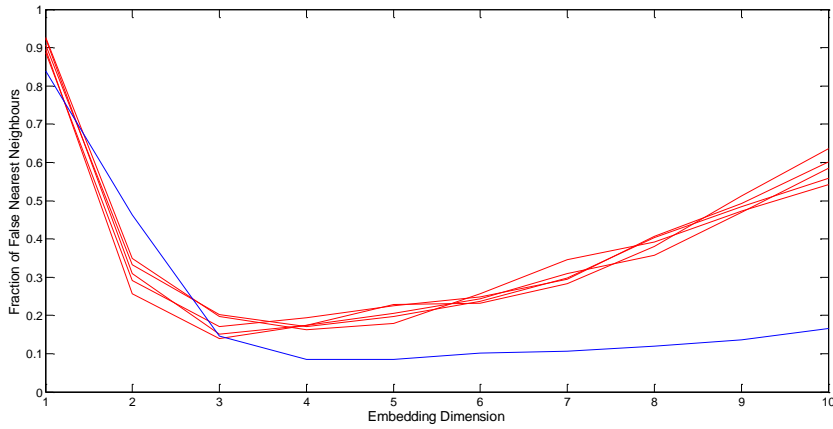


Formatted: Font: (Default) Times New Roman, 12 pt

1084

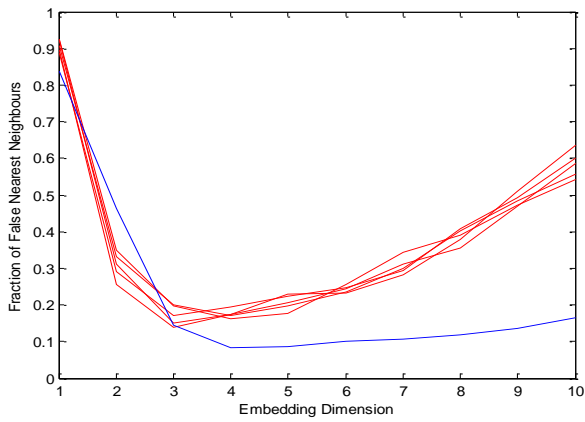
1085 Fig 10 Mutual information plotted against time delay for the original detrended data in (blue
 1086 curve) with the mutual information for the surrogate data (red curve) for TEC data measured at
 1087 Lagos for the quietest day of march 2011

1088



Formatted: Font: (Default) Times New Roman, 12 pt

1089



1090

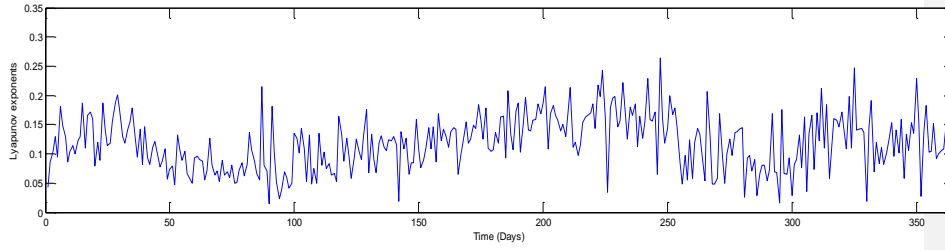
1091 Fig 11 Fraction of false nearest neighbours plotted against time embedding dimension for the
 1092 original detrended data in (blue curve) with the mutual information for the surrogate data (red
 1093 curve) for TEC data measured at Lagos for the quietest day of march 2011

1094

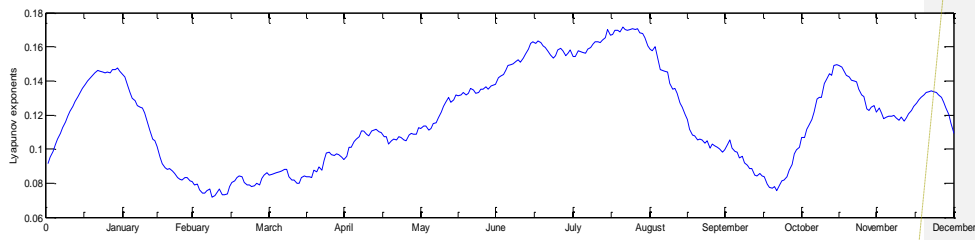
1095

1096

1097

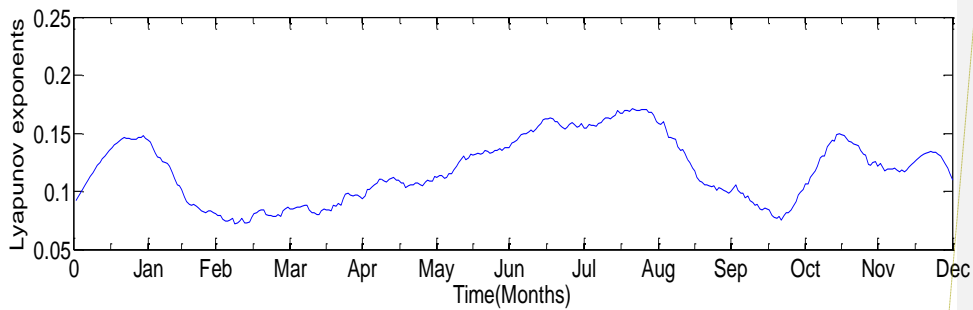
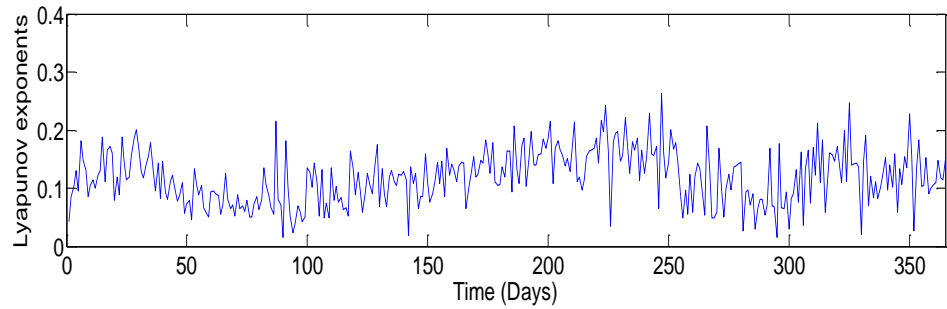


Formatted: Font: (Default) Times New Roman, 12 pt



1098

1099

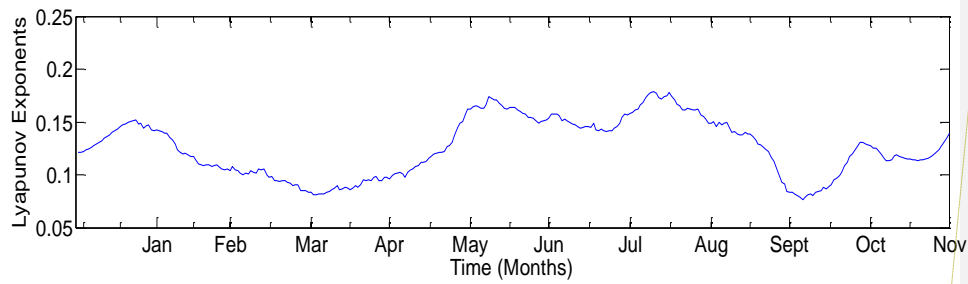
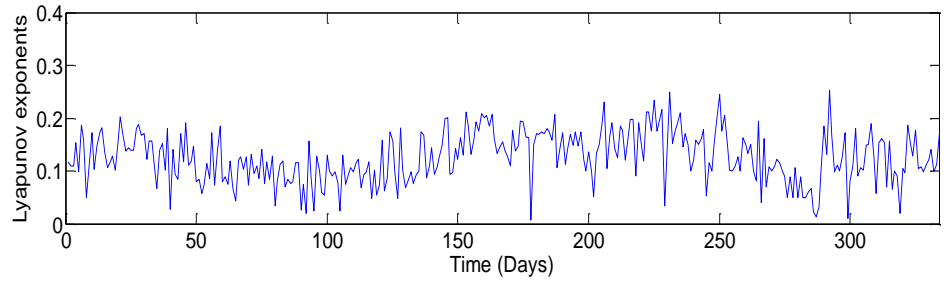


Formatted: Font: (Default) Times New Roman, 12 pt

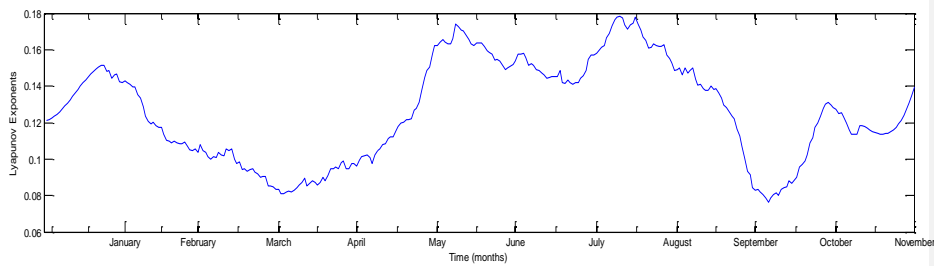
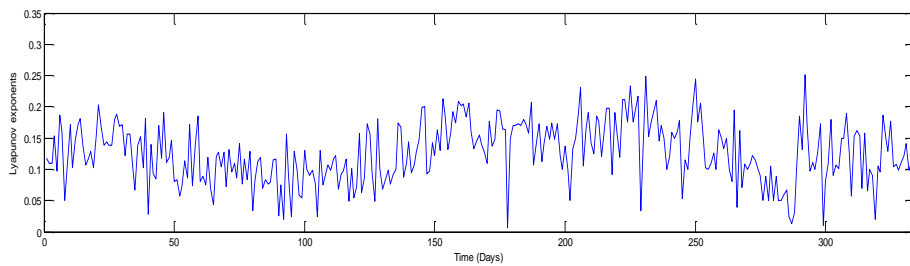
1100
 1101 Fig. 12a Daily variation of Lyapunov exponents for TEC measured at the Enugu station for the
 1102 year 2011 showing the Original data (Upper Panel) and the smoothed Plot of daily variation of
 1103 Lyapunov exponents for TEC measured at the Enugu station for the year 2011 (Lower panel)

1104
 1105
 1106
 1107
 1108
 1109
 1110

Formatted: Font: (Default) Times New Roman, 12 pt



1111



1112

1113

1114 Fig 12b Daily variation of Lyapunov exponents for TEC measured at the Toro station for the
1115 year 2011 showing the Original data (Upper Panel) and the smoothed Plot of daily variation of
1116 Lyapunov exponents for TEC measured at the Toro station for the year 2011 (Lower panel)

1117

1118

1119

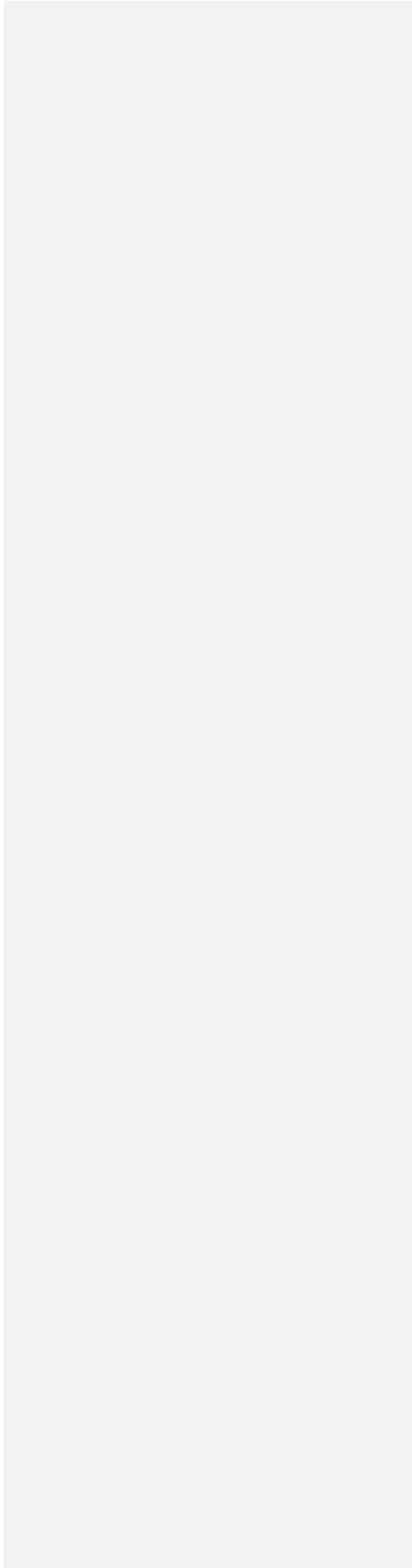
1120

1121

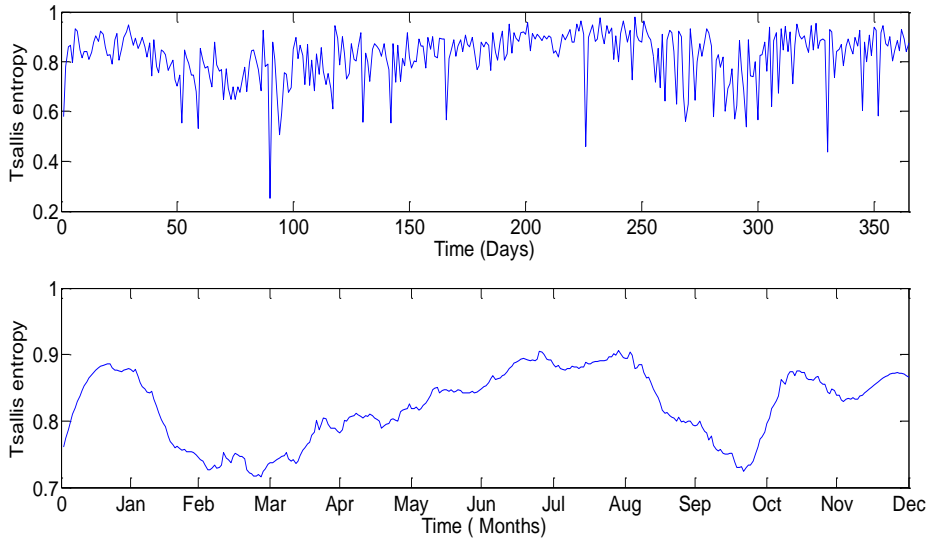
1122

1123

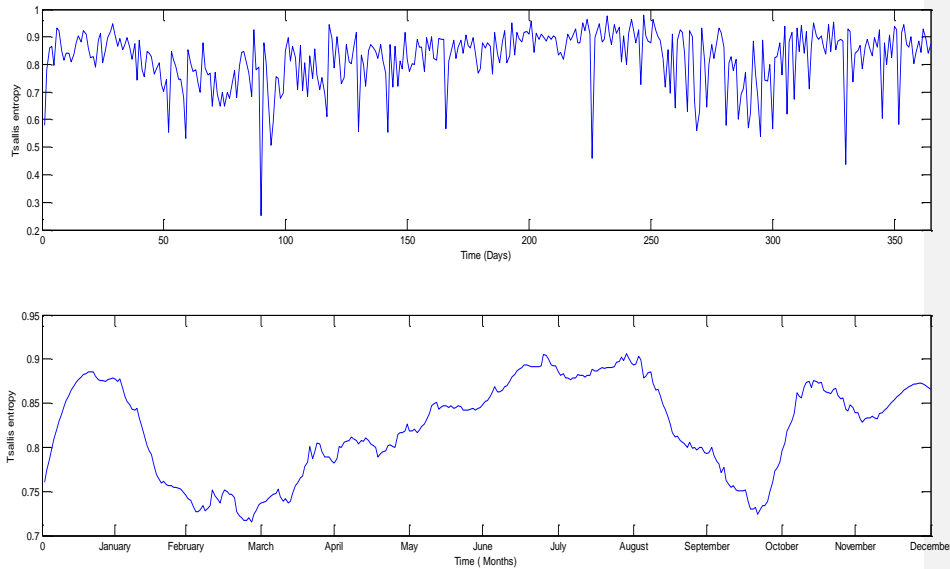
1124



Formatted: Font: (Default) Times New Roman, 12 pt



1125



1126

1127 Fig. 13a Daily variation of Tsallis entropy for TEC measured at the Enugu station for the year
1128 2011 showing the Original data (Upper Panel) and the smoothed Plot of daily variation of
1129 Lyapunov exponents for TEC measured at the Enugu station for the year 2011 (Lower panel)

1130

1131

1132

1133

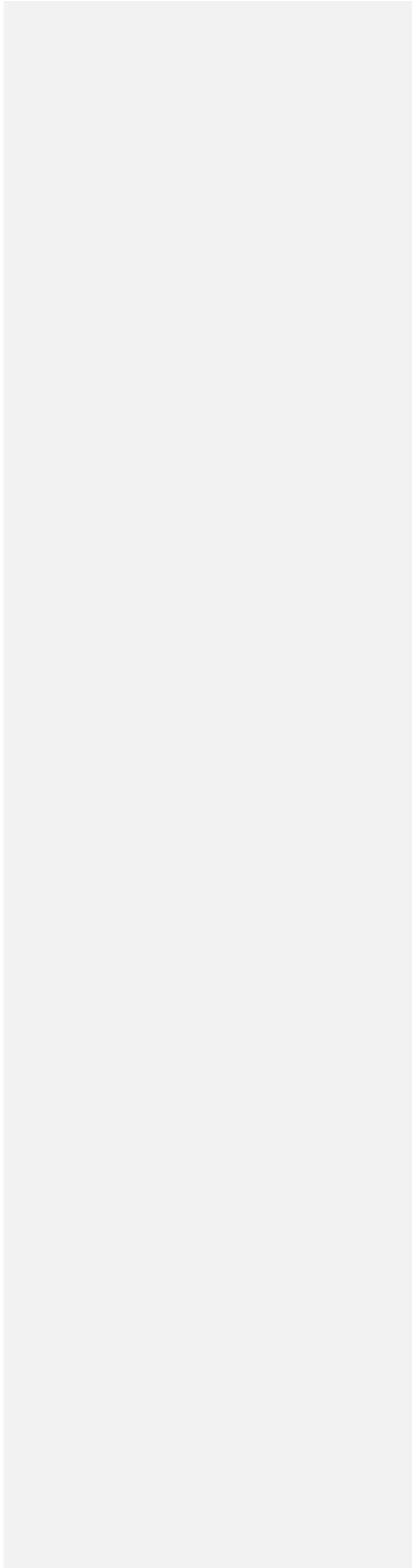
1134

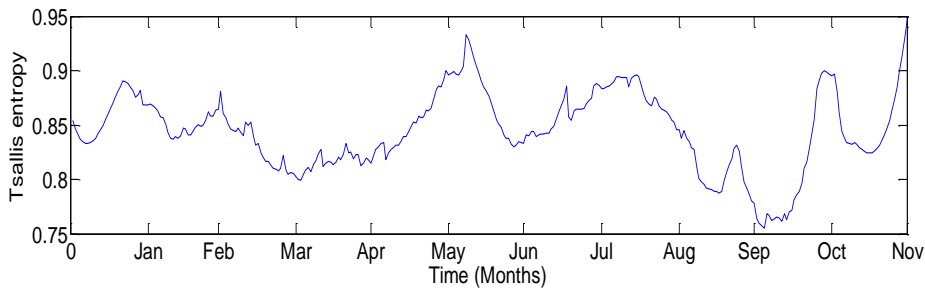
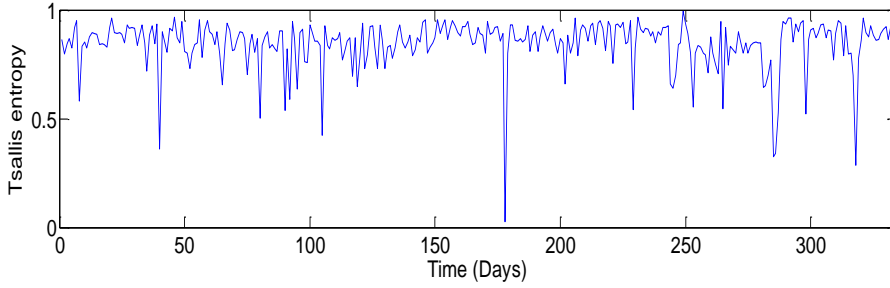
1135

1136

1137

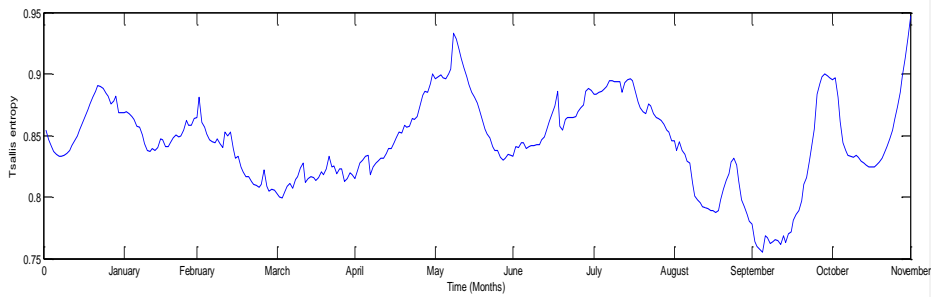
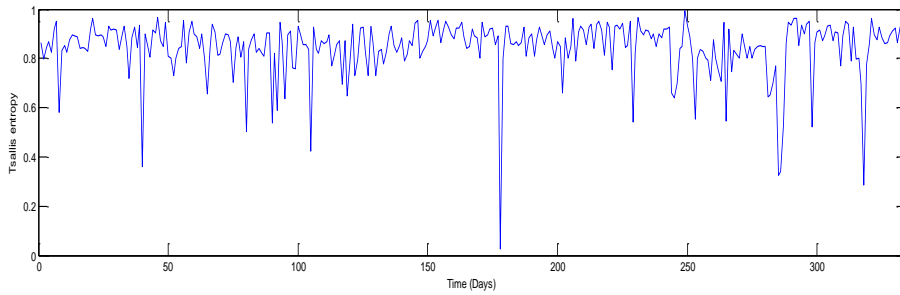
1138





Formatted: Font: (Default) Times New Roman, 12 pt

1139



1140

1141

1142 Fig. 13b Daily variation of Tsallis entropy for TEC measured at the Toro station for the year
1143 2011 showing the Original data (Upper Panel) and the smoothed Plot of daily variation of
1144 Lyapunov exponents for TEC measured at the Enugu station for the year 2011 (Lower panel)

1145

1146

1147

1148

1149

1150

1151

