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Mori-Zwanzig projection operator method as a statistical analysis of multivariate time-series data

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Mori-Zwanzig (MZ) projection operator method is a mathematical method developed in non-equilibrium statistical physics [1,2], which decomposes a time propagator into the projected and complementary parts by the Dyson decomposition with a user-defined projection operator. Application of MZ formalism to practical data analysis has been actively studied from the viewpoints of optimal prediction or data-driven learning [3-6].

In this presentation, we will explain the formulation of the projection operator method, the validity range of the method, and the procedure to apply the method to analyze multi-variate time-series ensemble data as a practical data analysis tool. As an example, we have analyzed the nonlinear excitation and damping of zonal flows in Hasegawa-Wakatani resistive drift wave turbulence. We found that Reynolds stress of turbulence on zonal flows acts not only a stochastic forcing but also damping via the correlation with the memory term. The applicability of MZ formalism to the physical analysis and the reduced modeling is demonstrated.

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