

統計モデルによる地震活動異常のモニタリング

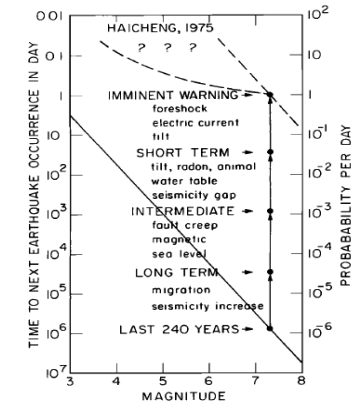
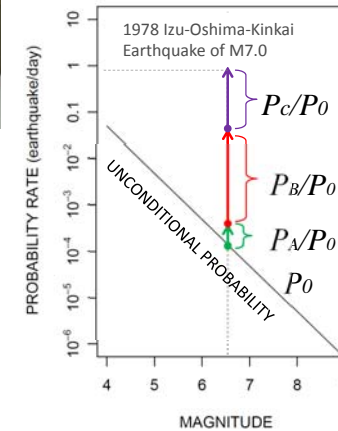
Monitoring seismicity anomalies by statistical models

統計数理研究所
尾形良彦

$$P(M | A, B, C, \dots, S) = \frac{1}{1 + \left(\frac{1}{P_A} - 1\right)\left(\frac{1}{P_B} - 1\right)\left(\frac{1}{P_C} - 1\right) \dots \left(\frac{1}{P_S} - 1\right) / \left(\frac{1}{P_0} - 1\right)^{N-1}} \approx P_0 \cdot \frac{P_A}{P_0} \frac{P_B}{P_0} \frac{P_C}{P_0} \dots \frac{P_S}{P_0}$$



確率利得 = 異常現象 が大地震の前兆である確率
大地震の基礎確率



宇津 (1977). 地震予知の適中率と予知率, 地震 II, 30

予報の適中率 (success rate, truth rate): ある予報が当たる確率 p

$1 - p$ 空振り率 (false alarm rate)

予知率 (alarm rate): ある地震が予知 (異常が認知) される確率 q

$1 - q$ 見逃し率 (failure rate)

異常地震活動の監視 (monitoring)

地震活動活発化:

M8-MSc algorithms: Keilis-Borok & Kossobokov (1986), IASPEI Software Library, 1997

RTP (Reverse Tracing of Precursors) algorithm; Shebalin et al., 2003, *EPS*

先行群発地震 (precursory swarm) (関谷, 1976; Evison, 1977) →

EEPAS モデル (Every Earthquake a Precursor According to Scale; Rhoades & Evison, 2004)

前震の識別: Jones (1985, *BSSA*), Agnew & Jones (1991, *JGR*), Console 他 (1993, *BSSA*), 前田 (1993, 地震), Maeda (1996, *BSSA*), Ogata et al. (1995, 1996 *GJI*)

地震活動静穏化:

空白域 (第1種, Gap)

静穏化 (井上, 1965 駿震時報)

相対的静穏化 (Ogata, 1992 *JGR*)

b値:

空間 Gutenberg-Richter (1949 *BSSA*) etc., **時間** Suyehiro etc. (1964, *PAGEPH*) etc.

Coda Q: Aki (1967), Jin & Aki (1986, *JGR*, etc.), Sato (1986, *JGR*), etc.

地球潮汐とのシンクロ:

Load/Unload Response Ratio (LURR): Y値, Yin et al. (1995, 2000, 2006, *PAGEOPH*)

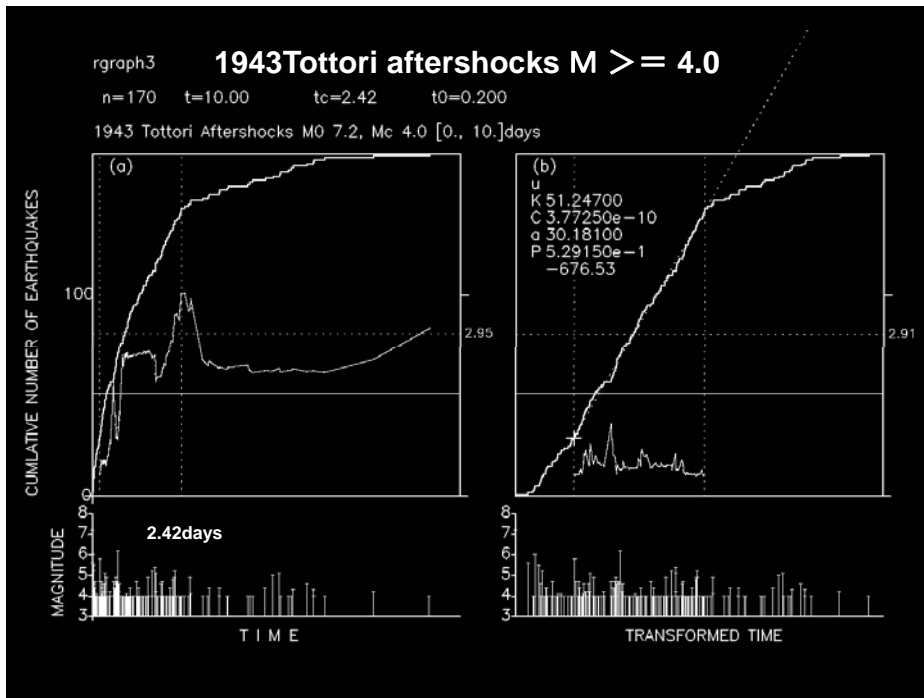
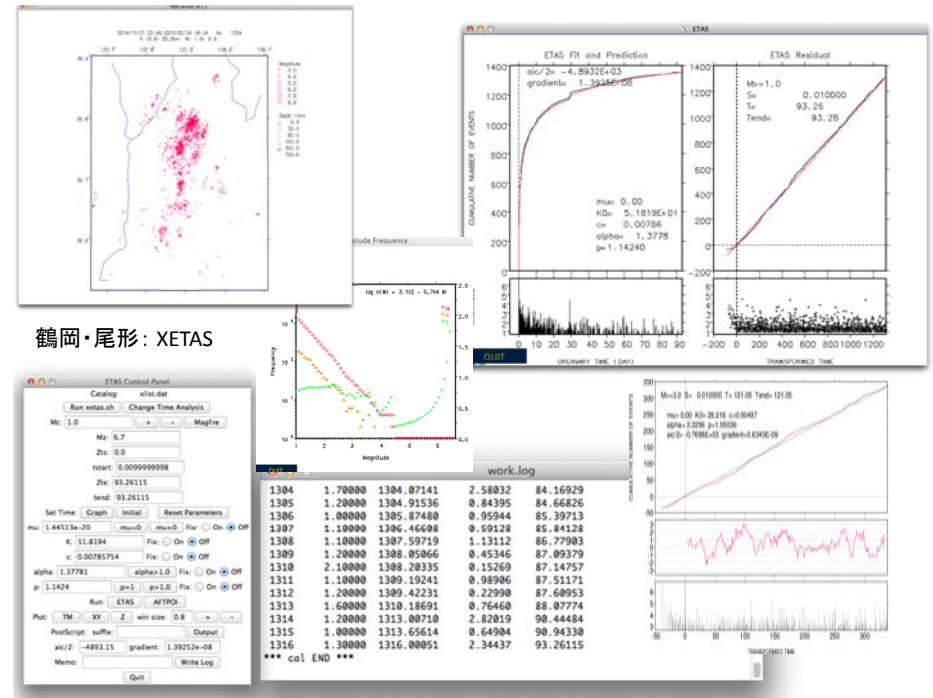
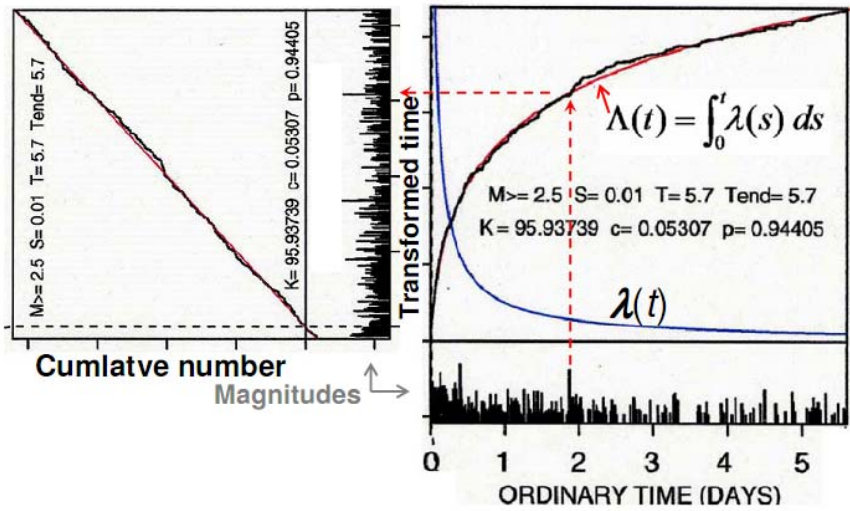
Y値 * ETAS; Thang & Zhuang (2011, *tectonophysics*)

Shuster test: Tsuruoka et al. (1995, *GJI*); Tanaka et al. (2002 *JGR*, *GRL*, etc.)

Fourier series +/x ETAS: Iwata & Katao (2006a, *GRL*; 2006b, 地震学会)

Theoretical cumulative number of the events:

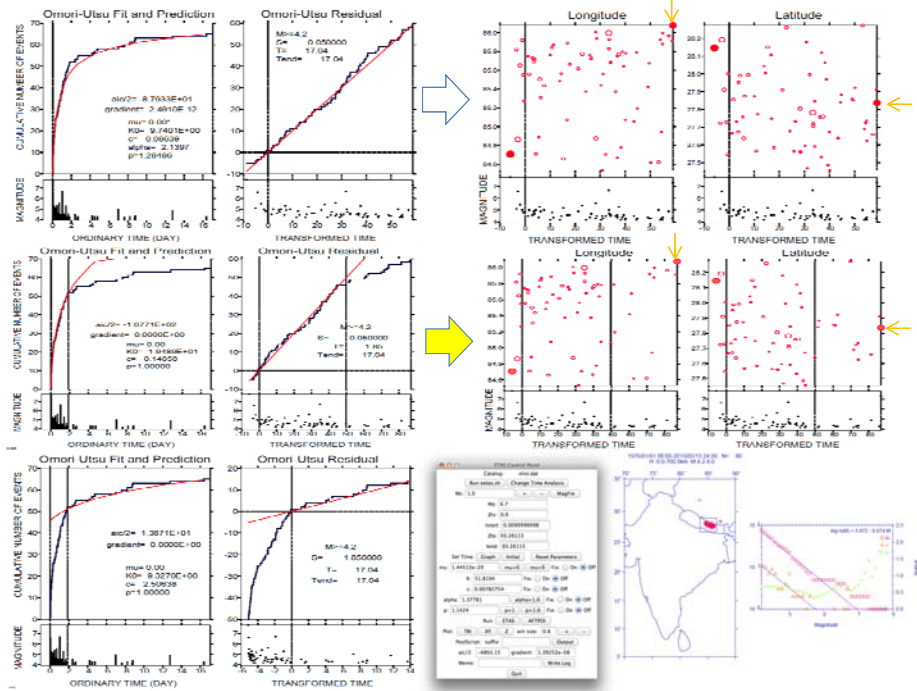
$$\Lambda(t) = \int_0^t \lambda(s) ds$$



Inland earthquakes	Mag.	Threshold magnitudes
1925 Tajima	6.8	Felt 5.0
1927 North-Tango	7.3	0.0 4.5
1943 Tottori East	6.2	Felt 3.6
1943 Tottori	7.4	Felt 4.4 4.7 5.0
1945 Mikawa	6.8	Felt 0.0 4.4 4.8
1948 Fukui	7.1	Felt 0.0 3.5 4.0 4.5 4.7
1955 Tokushima S.	6.4	0.0 3.0
1961 North Mino	7.0	0.0
1963 Echizen Pen.	6.9	0.0
1968 Ehime W coast	6.6	3.5 4.0
1969 Gifu Pref. Central	6.6	0.0 3.9
1978 Shimane Pref. C.	6.1	0.0 3.3 3.7

Great Events in Nankai trough

Orange color represents aftershock sequence of the threshold magnitude with Relative Quiescence, otherwise white color.
 "Felt" represents felt shocks, and "0.0" represents all the located events in the catalog



1984年 長野県西部地震 (M6.8)

Ogata (1989, Tectonophysics)

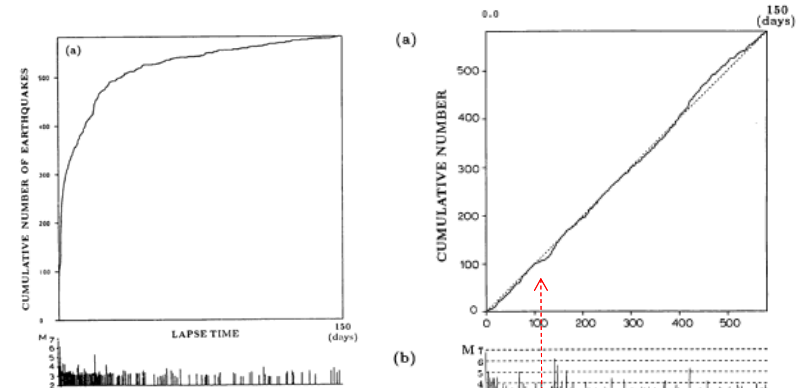


Fig. 12. Series of events and their cumulative numbers for the aftershocks of the Western Nagano Prefecture earthquake ($M = 6.8$) of 1984.

Fig. 13. Residual point process of the aftershock occurrences of the Western Nagano Prefecture earthquake: (a) cumulative numbers versus the transformed time; (b) magnitudes versus the transformed occurrence times; and (c) time series of the number of points on a moving interval with $h = 8$ (see the caption to Fig. 10 for a more detailed explanation of the graph).

1978 ~ 1984年 長野県西部の群発型地震

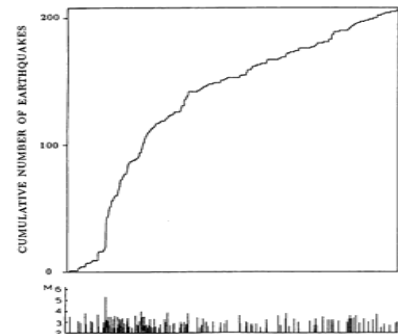
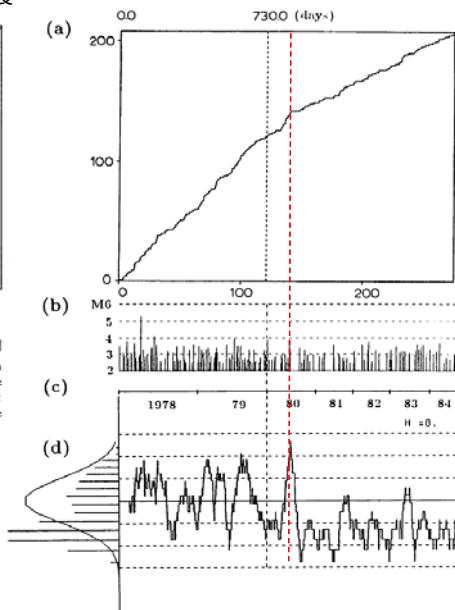


Fig. 14. Cumulative numbers and magnitudes of the swarm activity before the Nagano Prefecture earthquake versus lapse time from 1978 to the occurrence time of the main shock: events are selected with a cut-off magnitude of 2.5 from the JMA catalog.

Fig. 16. (a, b) Cumulative number and magnitudes, respectively, versus occurrence time of the residual process of the swarms obtained by the epidemic-type model with the estimated parameters in the text for the data of the first time span, 1978-1979. The vertical dotted line shows the end of 1979. (c, d) Similar to (c) and (d) in Fig. 14, respectively, but extrapolated for the last time span from the beginning of 1980 to the occurrence time of the main shock.



宇津地震活動総説

図 10.9 ETAS モデルによる解析 (表 10.11) に使った日本付近の地域分け

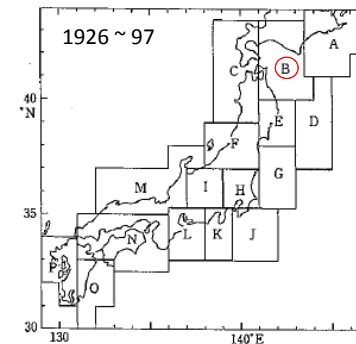


表 10.12 日本の各地域 (図 10.9) に対する ETAS パラメーター等 (1926 ~ 97 年, JSA 使用)

地域	N	M _{max}	M _l	b	η	μ	K	α	p	c	r
A	180	8.2	5.45	1.006	1.986	0.003576	0.006985	2.4583	1.1990	0.15693	0.522
B	677	7.9	4.95	0.860	1.860	0.011914	0.006652	2.2683	1.0689	0.13163	0.463
C	126	7.7	4.95	1.065	2.791	0.001147	0.017203	1.7462	1.2449	0.04257	0.239
D	262	8.1	5.45	0.934	1.748	0.002336	0.035755	1.5709	1.2406	0.06241	0.234
E	163	7.5	4.95	0.758	1.883	0.003937	0.010727	1.1496	0.9543	0.00647	0.635
F	160	7.5	4.45	0.883	1.886	0.002749	0.005351	2.2434	1.2109	0.03010	0.452
G	624	7.5	4.95	0.771	1.695	0.011968	0.005173	2.3350	1.0785	0.03001	0.504
H	599	6.9	4.45	0.877	1.742	0.011383	0.007783	1.5908	0.8801	0.01795	0.500
I	185	6.8	4.45	1.014	1.912	0.001426	0.038264	0.6281	0.9581	0.01155	0.203
J	181	7.4	4.95	0.986	1.765	0.003430	0.011408	2.5049	1.2194	0.35193	0.498
K	136	7.3	4.95	0.902	1.953	0.002170	0.047888	0.4545	1.0627	0.01397	0.420
L	77	7.9	4.95	0.905	2.019	0.000427	0.014656	1.6515	1.0078	0.02113	0.146
M	311	7.3	4.45	0.797	1.882	0.003791	0.007026	1.9752	1.0830	0.00885	0.321
N	429	8.0	4.45	0.820	1.975	0.007666	0.002354	2.1181	0.9617	0.00936	0.537
O	210	7.5	4.95	0.959	2.174	0.003843	0.019777	0.9560	0.9833	0.00793	0.481
P	95	6.1	4.45	0.805	1.650	0.001819	0.006655	1.9279	0.9391	0.00188	0.504

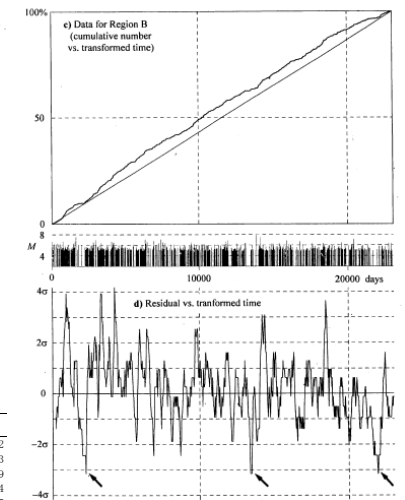
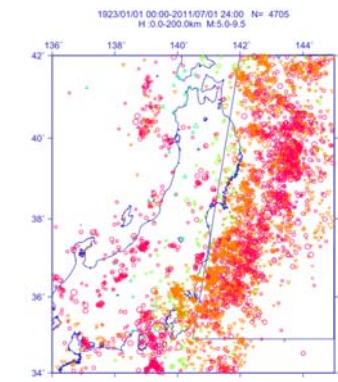
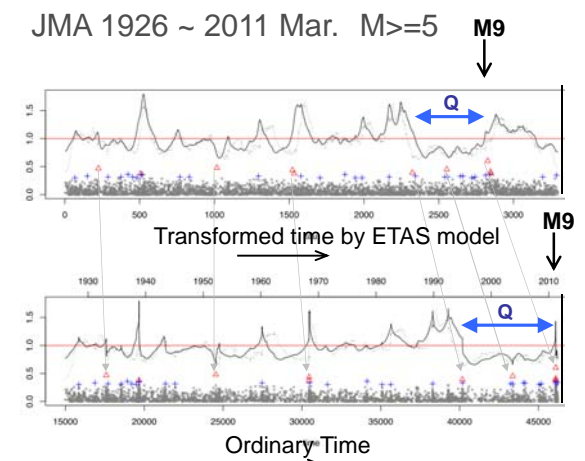
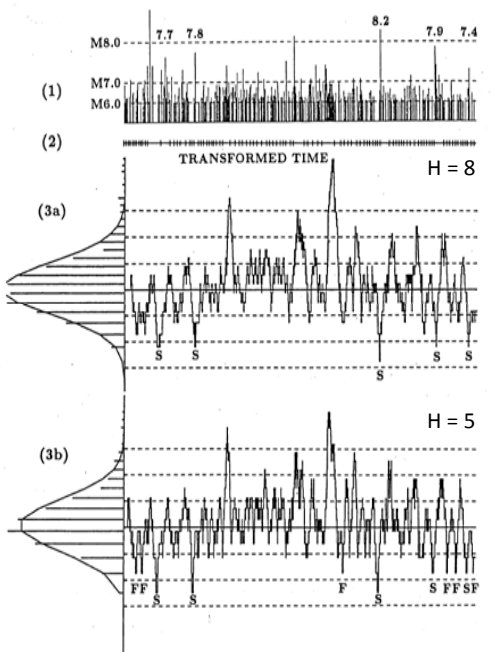
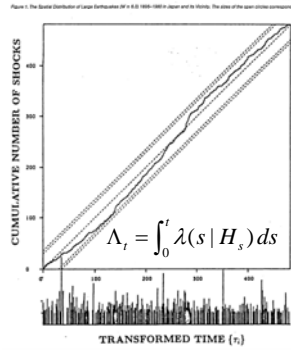
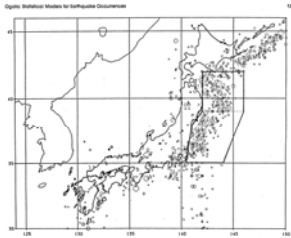
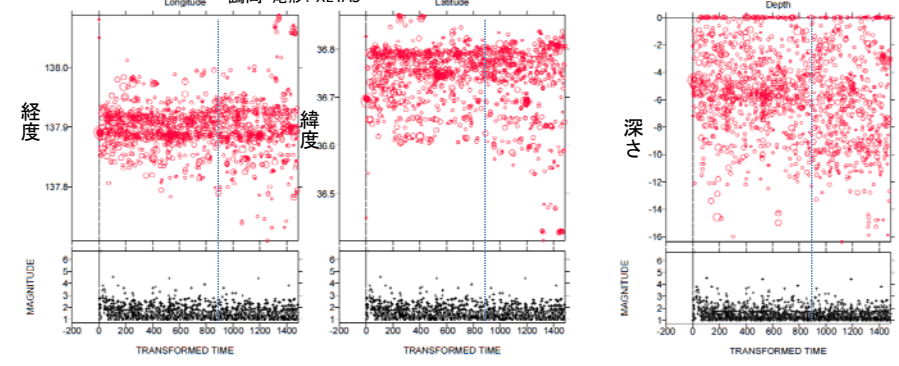
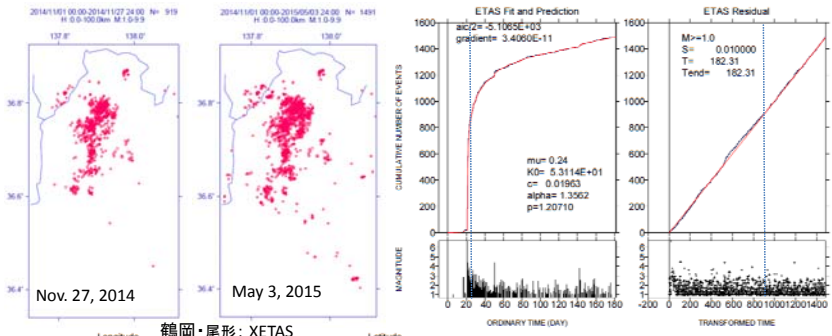


図 10.10 ETAS モデルによる解析結果の例 (表 10.11, 図 10.9 の B 地域) 5 個のパラメーターの最尤推定値は図中に示す。上の図は累積地震数と C は期間数、O は観測値を示す。横軸は理論曲線が直線になるように変換した時間。中央は M-T 図。下の図は残差曲線。半円は (1995, JPE 43, 1) の図に 5 年分のデータを追加して再解析したものの (震さは 60 km 以内に変更)。残差曲線の解釈については宇津ほか (1996) に一応が記されている。

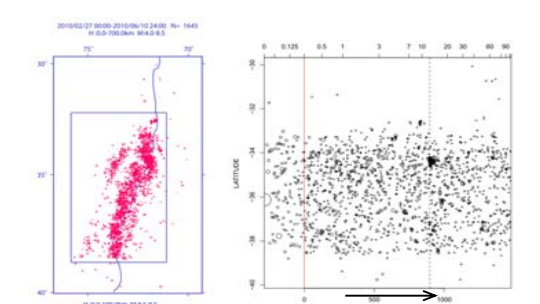


実際の発生率
 ETASの発生率

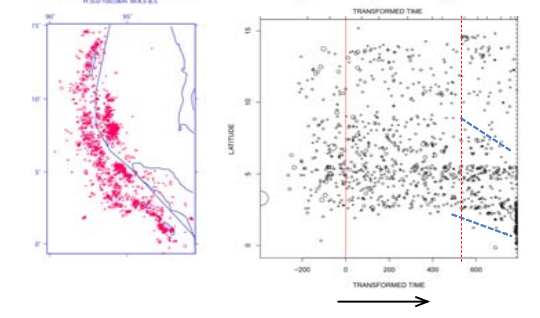
長野県北部地震



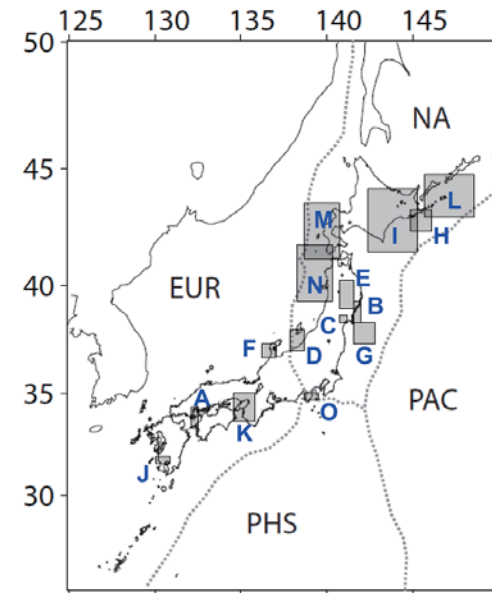
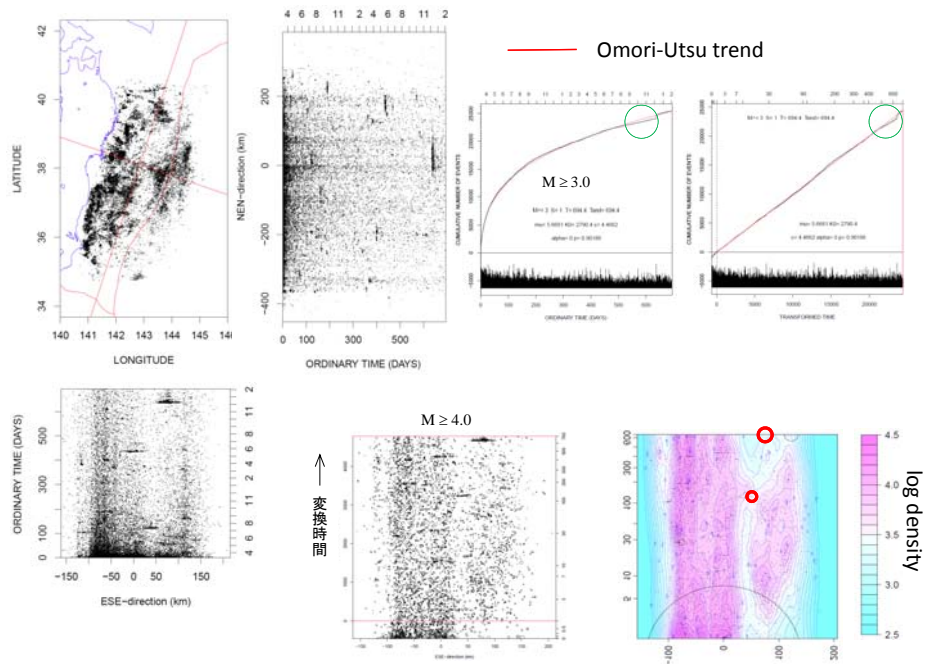
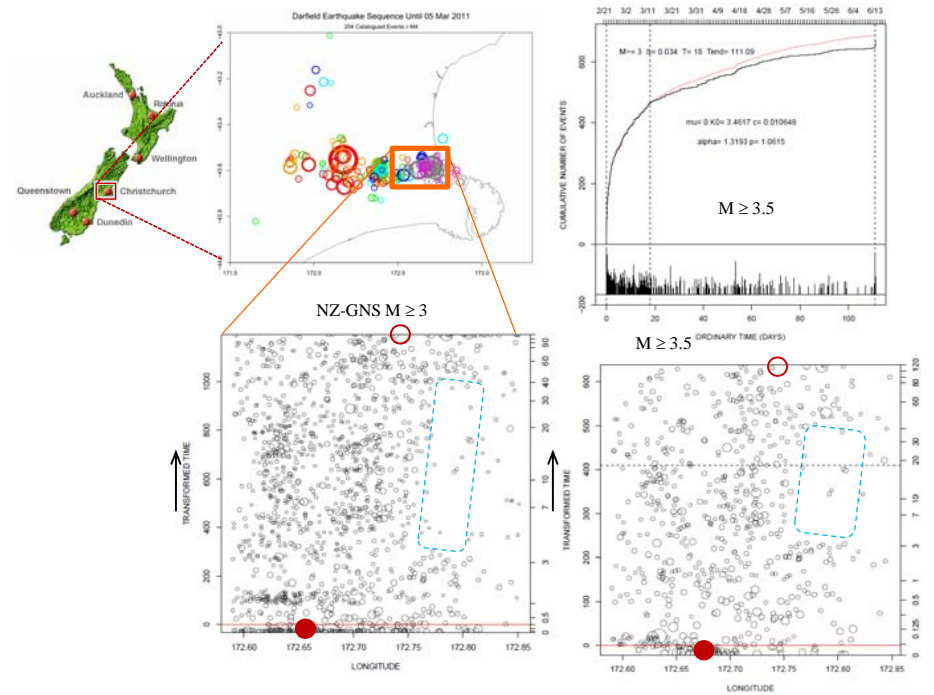
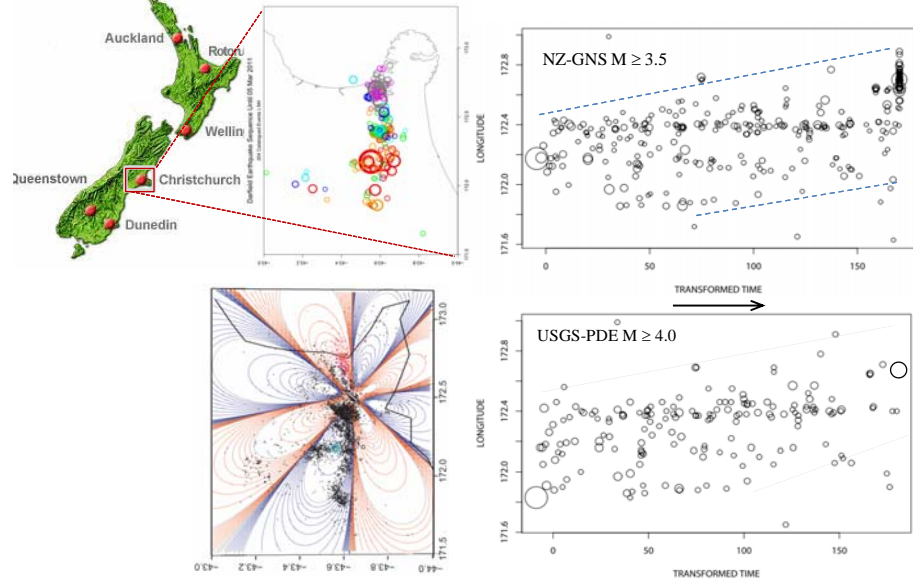
2010 Chili Earthquake (Mw8.8) Aftershocks



2004 Sumatra Earthquake (Mw9.0) Aftershocks

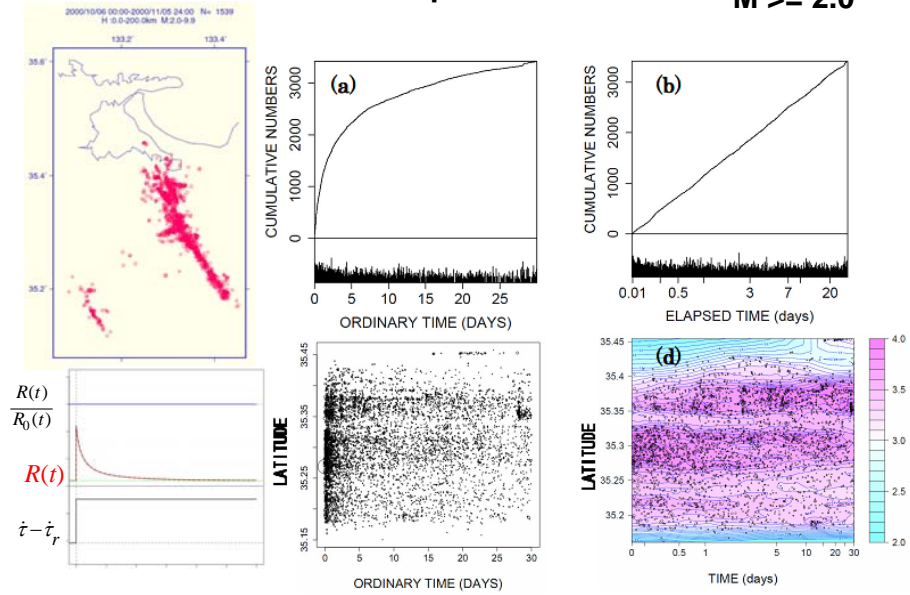


New Zealand Darfield 地震の余震活動とChristchurch地震の関係

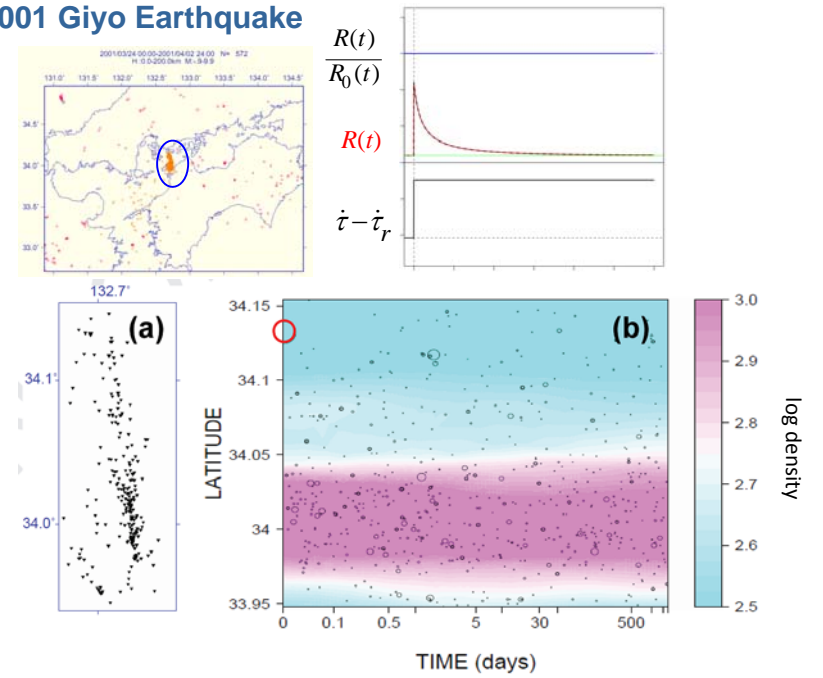


2000 Western Tottori earthquake

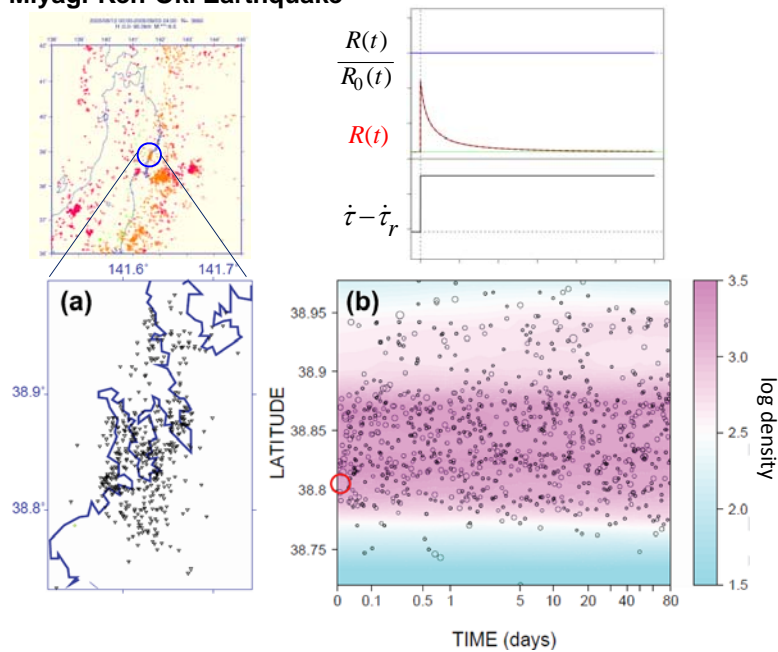
$M \geq 2.0$



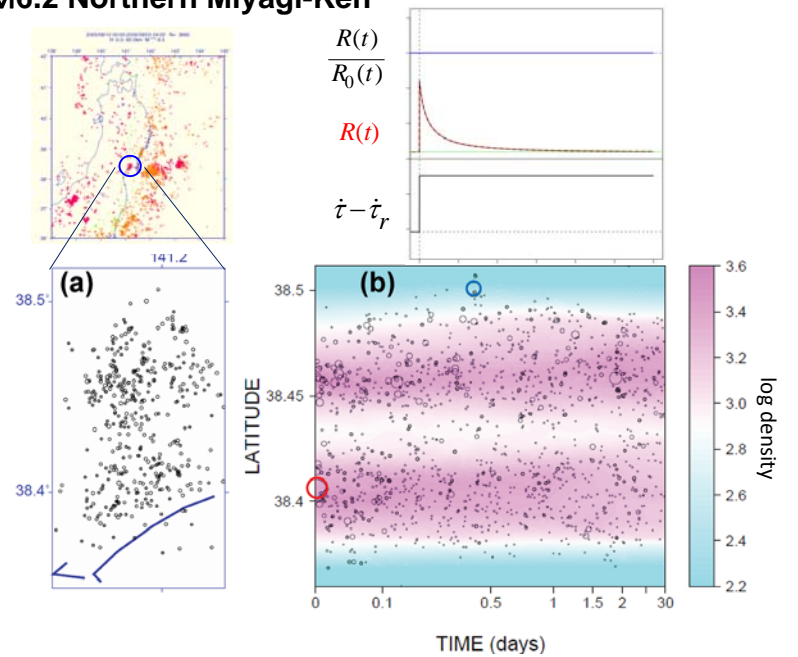
2001 Giyo Earthquake



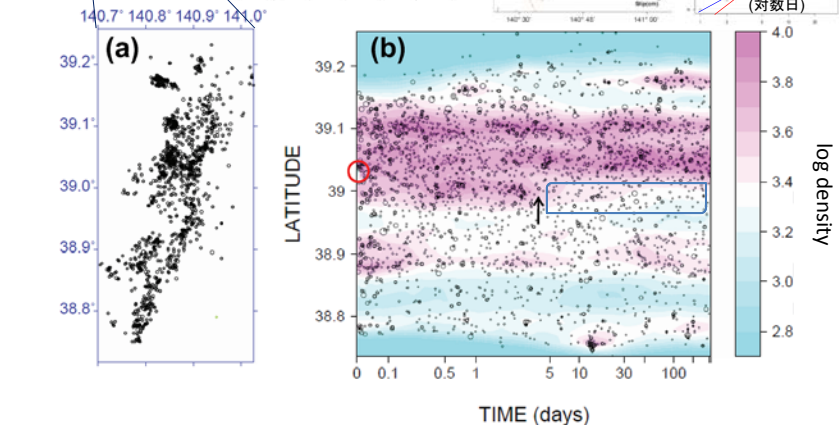
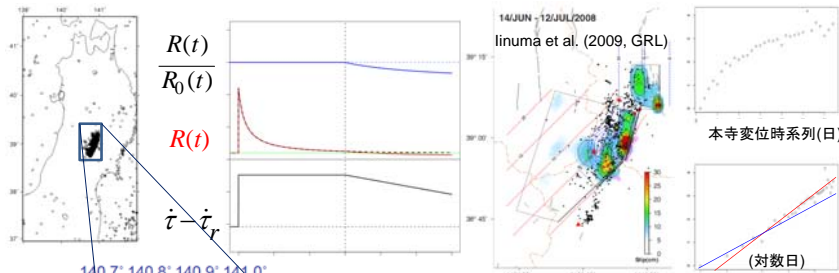
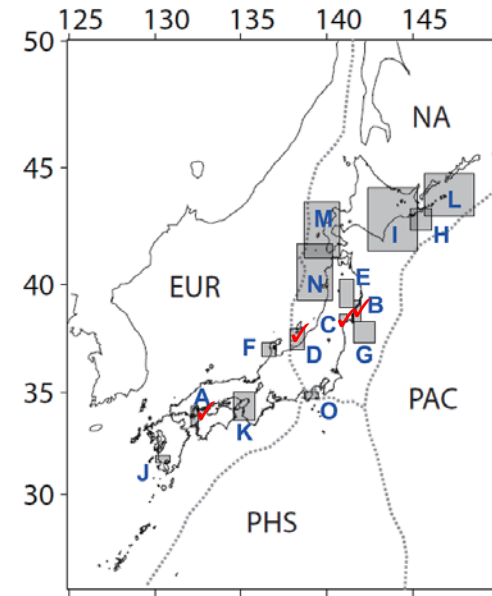
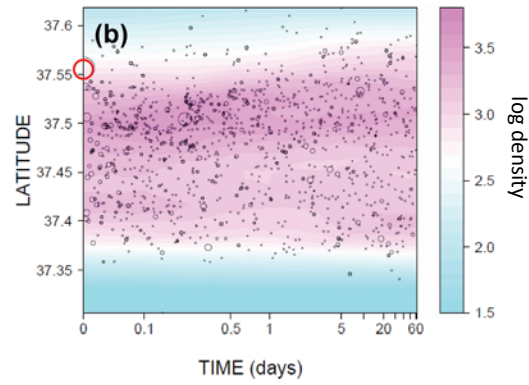
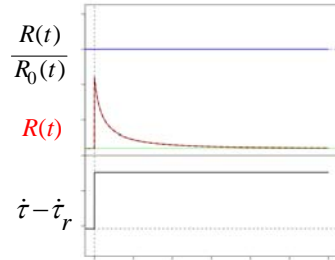
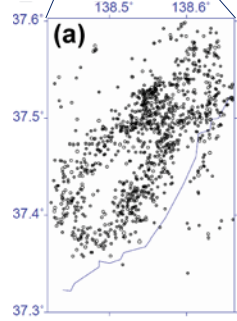
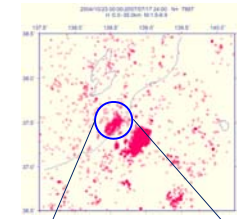
2003 M7.1 Miyagi-Ken-Oki Earthquake



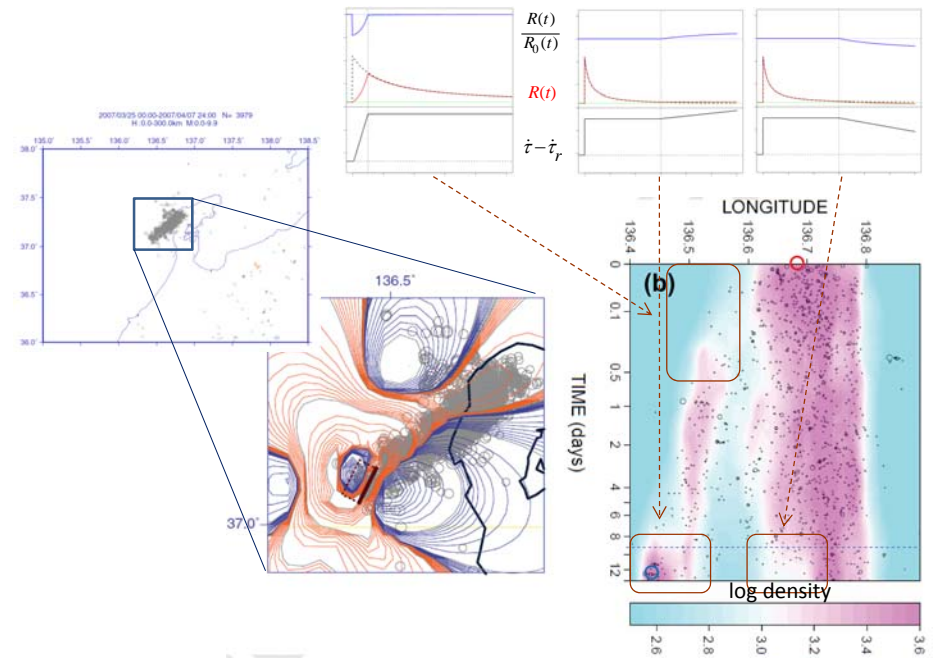
2003 M6.2 Northern Miyagi-Ken

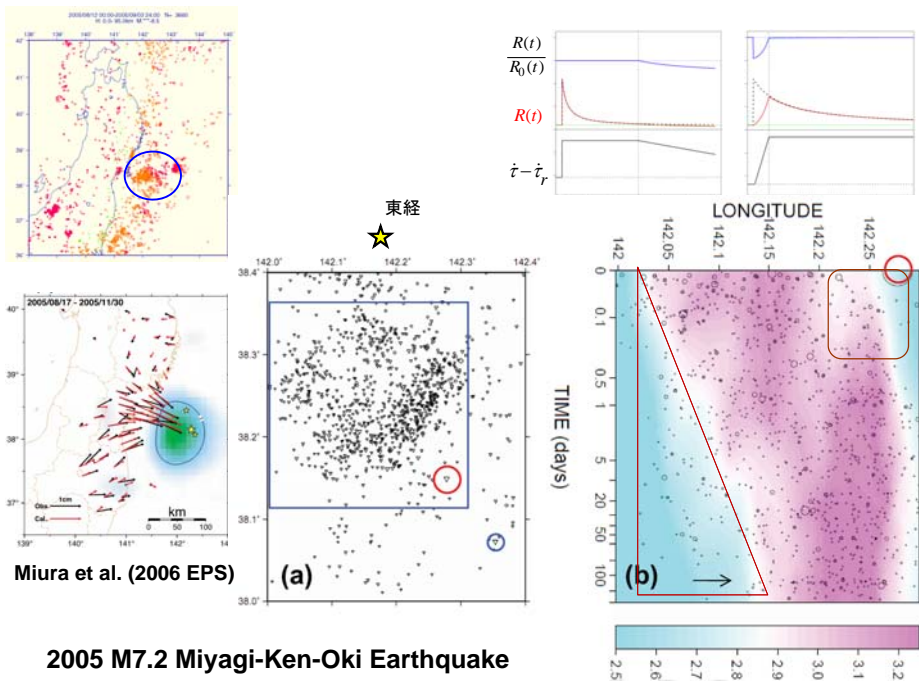


2007 Niigata-Ken Chuetsu-Oki Earthquake



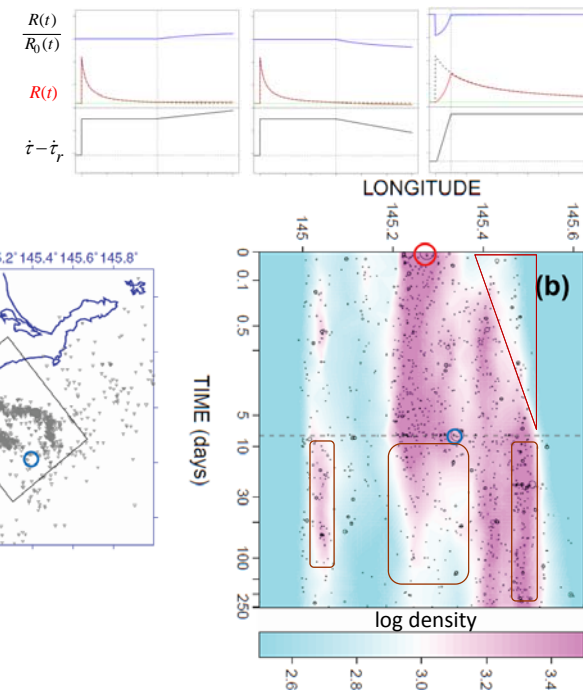
2007 Noto Peninsula Earthquake of M6.9



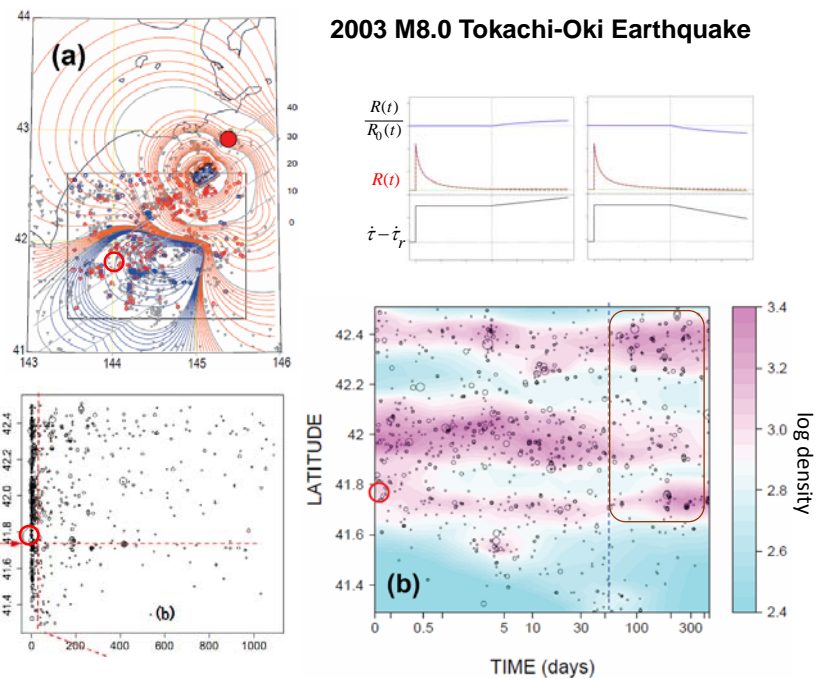


2005 M7.2 Miyagi-Ken-Oki Earthquake

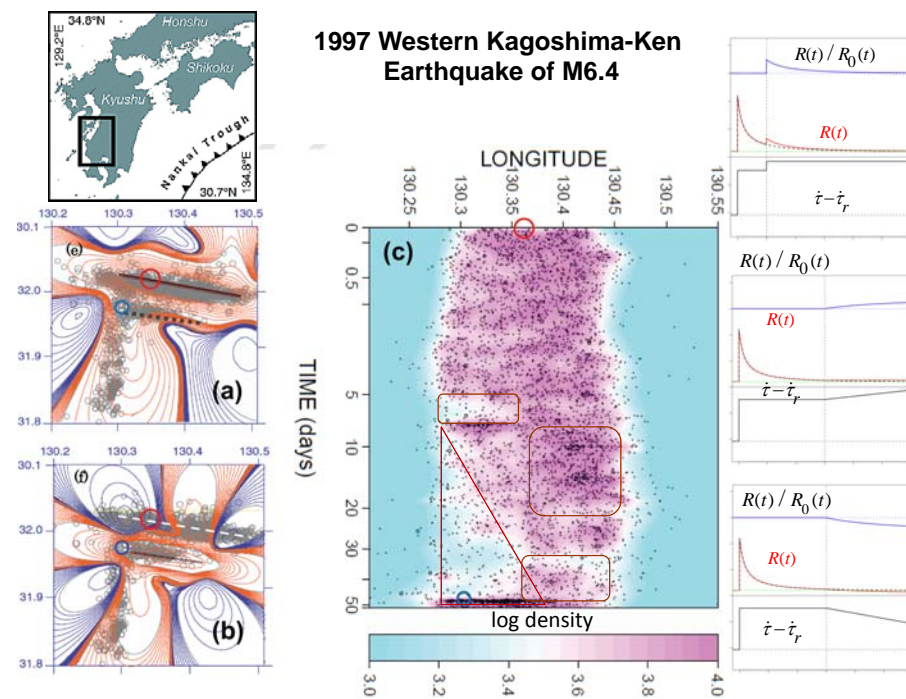
2004 M7.1
Kushiro-Oki
Earthquake

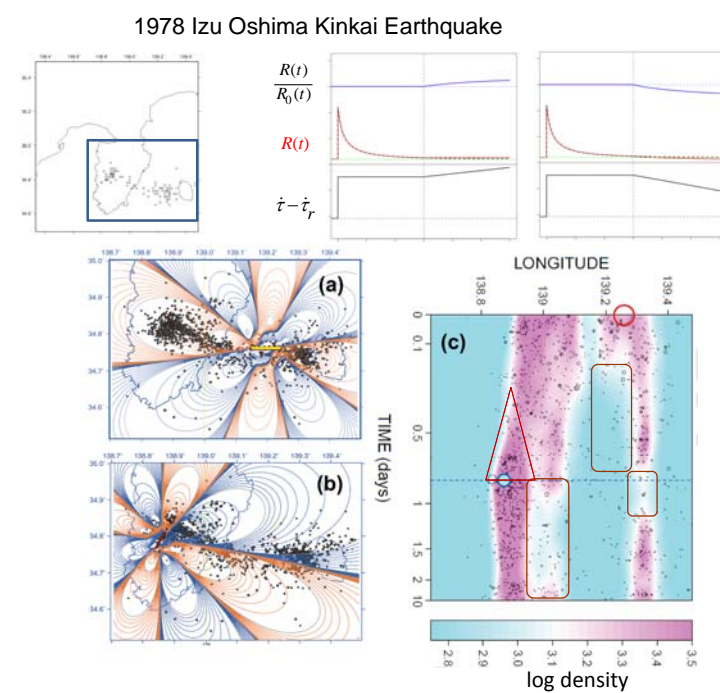
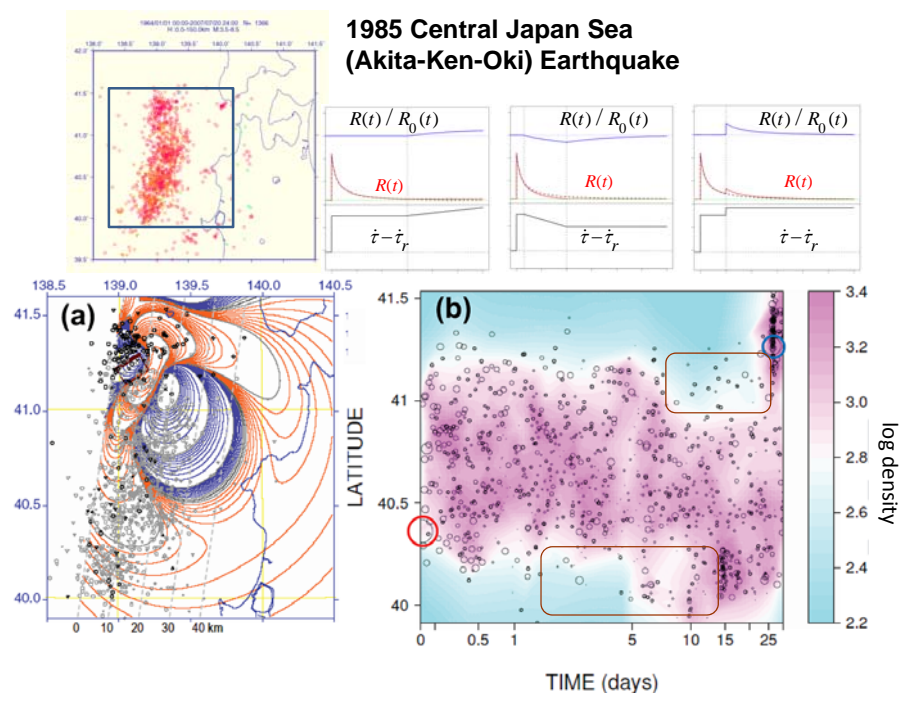
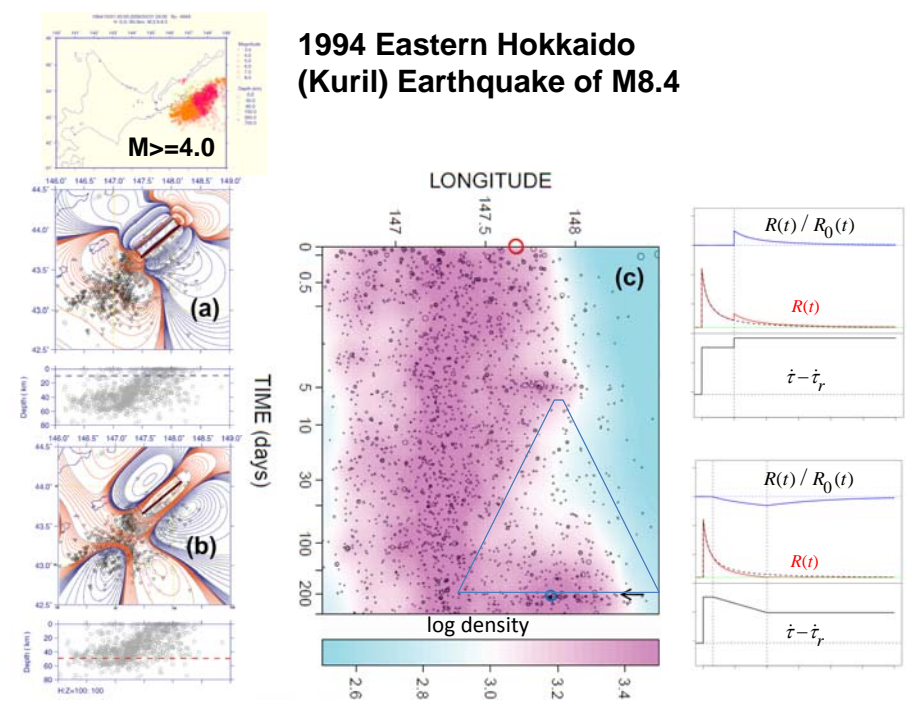
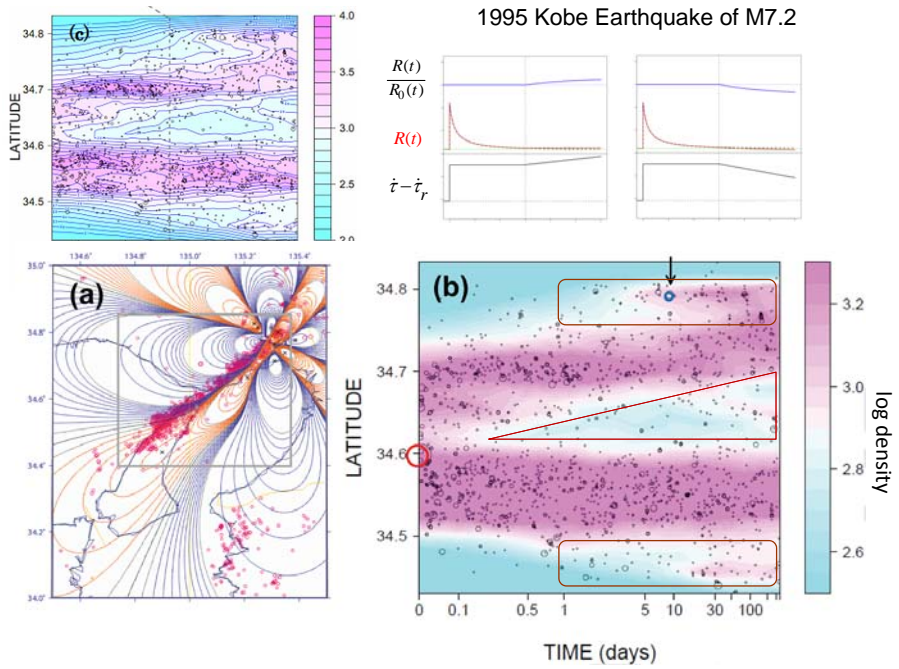


2003 M8.0 Tokachi-Oki Earthquake



1997 Western Kagoshima-Ken
Earthquake of M6.4





Rate/state dependent friction law of Dieterich (1994, JGR)

$$R_n = \frac{r}{\gamma_n \dot{\tau}_r}$$

$$\gamma_n = \gamma_{n-1} \exp\left[-\frac{\Delta CFS}{A\sigma}\right]$$

co-seismic stress change

$$\gamma_{n+1} = \left[\gamma_n - \frac{1}{\dot{\tau}_n}\right] \exp\left[-\frac{\dot{\tau}_n \Delta t}{A\sigma}\right] + \frac{1}{\dot{\tau}_n}$$

Stressing rate change

$\dot{\tau}_r$ secular shear stressing rate

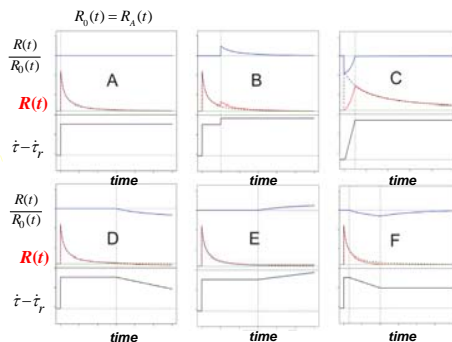
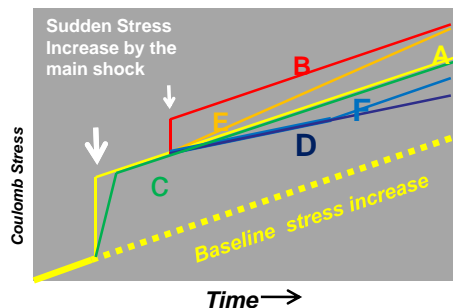
$\dot{\tau}$ shear stressing rate

r background seismicity rate

γ_n state variable (n time steps)

Δt time increment to relocate γ

$A\sigma$ constitute parameter x normal stress

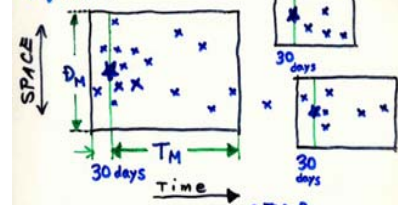


Clustering algorithms

Magnitude-based

Utsu (1969, GBHU)

Magnitude Based Clustering (MBC) Algorithm



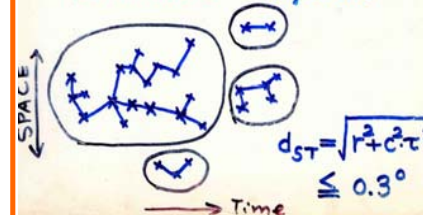
$$D_M = 2(0.015 \times 10^{0.5M-2} + 0.3) \text{ deg.}$$

$$T_M = \max(100, 10^{0.5M-1}) \text{ days}$$

Single-Link

Frohlich & Davis

Single Link Clustering (SLC) Frohlich & Davis Algorithm



$$d_{ST} = \sqrt{\Delta_{space}^2 + (c\Delta_{time})^2} \leq 0.3^\circ \text{ (or 33.33km)}$$

$$c = 1^\circ / \text{month} \approx 1 \text{ km / day}$$

JMA 1926-1993

Multiple earthquakes in a cluster

Stacked inter-event times, distances and magnitude increments in a cluster

Time

difference:

$$t_{i,j}^c = t_j^c - t_i^c$$

Epicenter

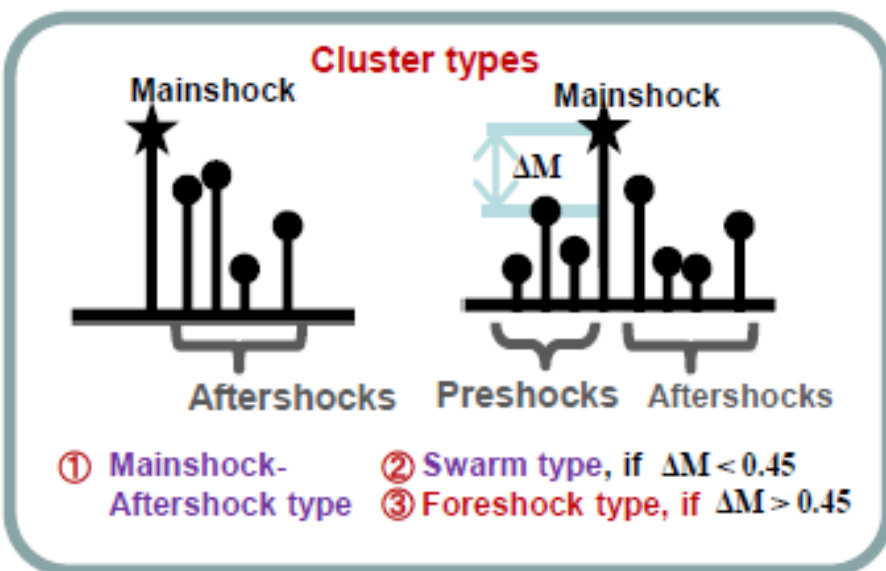
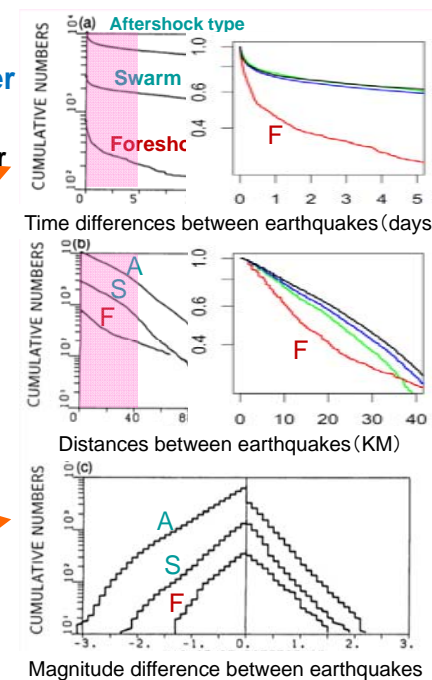
separation:

$$r_{i,j}^c = \sqrt{(x_i^c - x_j^c)^2 + (y_i^c - y_j^c)^2}$$

Magnitude

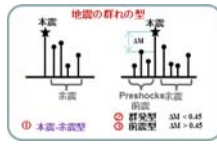
difference:

$$g_{i,j}^c = M_j^c - M_i^c$$



時間間隔、相互距離、マグニチュード差の単位立方体への非線形変換

Ogata, Utsu & Katsura, *GJI*, 1996



時間間隔: $t_{i,j}^c = t_j^c - t_i^c$

相互距離: $r_{i,j}^c = \sqrt{(x_i^c - x_j^c)^2 + (y_i^c - y_j^c)^2}$

マグニチュードの差: $g_{i,j}^c = M_j^c - M_i^c$

$(t_{i,j}^c, r_{i,j}^c, g_{i,j}^c)$



$(\tau_{i,j}^c, \rho_{i,j}^c, \gamma_{i,j}^c) \in [0,1]^3$

① 時間間隔の変換: $t \rightarrow \tau$

$$\tau = \begin{cases} 0 & \text{for } t \leq 0.01 \\ \log(100t) / \log(3000) & \text{for } 0.01 < t \leq 30 \\ 1 & \text{for } 30 \leq t \end{cases}$$

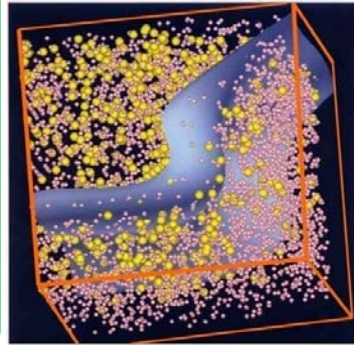
② 相互距離の変換: $r \rightarrow \rho$

$\rho = 1 - \exp\{-\min(r, 50) / 20\}$

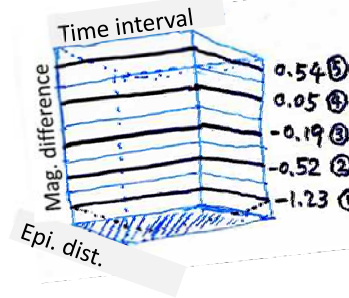
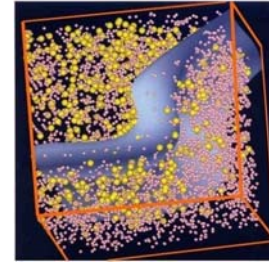
③ マグニチュード差の変換: $g \rightarrow \gamma$

$$\gamma = \begin{cases} (2/3) \exp\{g/\sigma_1\} & \text{for } g \leq 0 \\ (2/3) + (1/3)[1 - \exp\{-g/\sigma_2\}] & \text{for } g > 0 \end{cases}$$

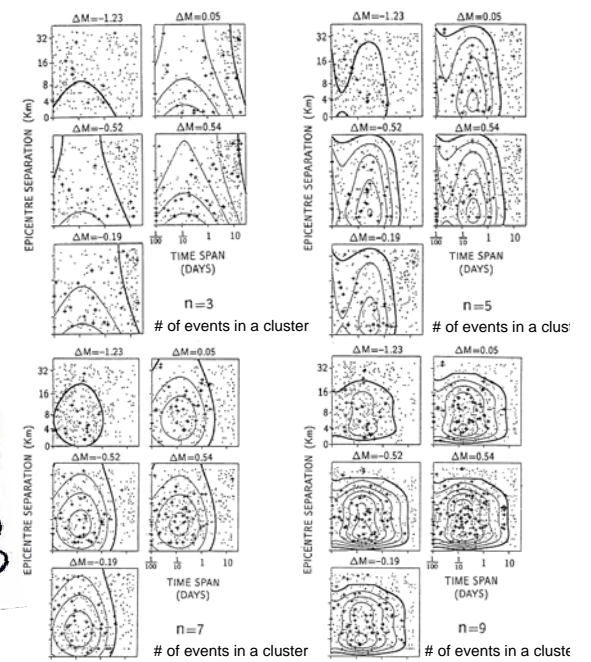
ただし $\sigma_1 = 6709, \sigma_2 = 0.4456$



Normalized time, distance & magnitude difference in the unit cube



Foreshock probab. on sliced planes of mag-difference



Global Forecasting using NEIC-PDE catalog ($M \geq 4.7$)

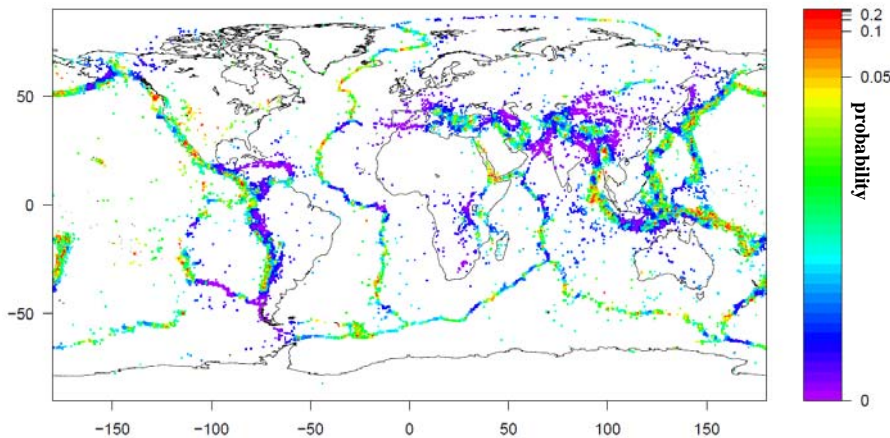
Single-link-clustering by connecting the space-time distance $d_{ST} = \sqrt{\Delta_{space}^2 + (c\Delta_{time})^2} \leq 0.45$ (or 50km)

1973 ~ 1993: learning period, calibrating the forecasting parameters in Ogata et al. (1993, GJI)

1994 ~ 2013 April: forecasting period

Foreshock probability for isolated or the 1st quake estimated from the NEIC data from 1973 ~ 1993

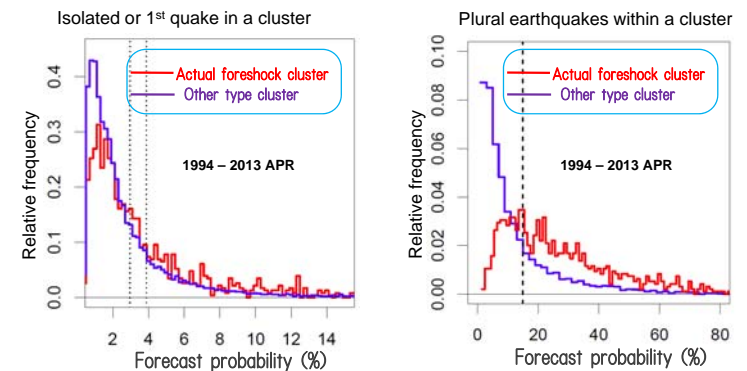
Given location of a future earthquake, probability is calculated by the interpolation using the including Delaunay triangle.



Global Forecast Result using NEIC-PDE catalog ($M \geq 4.7$)

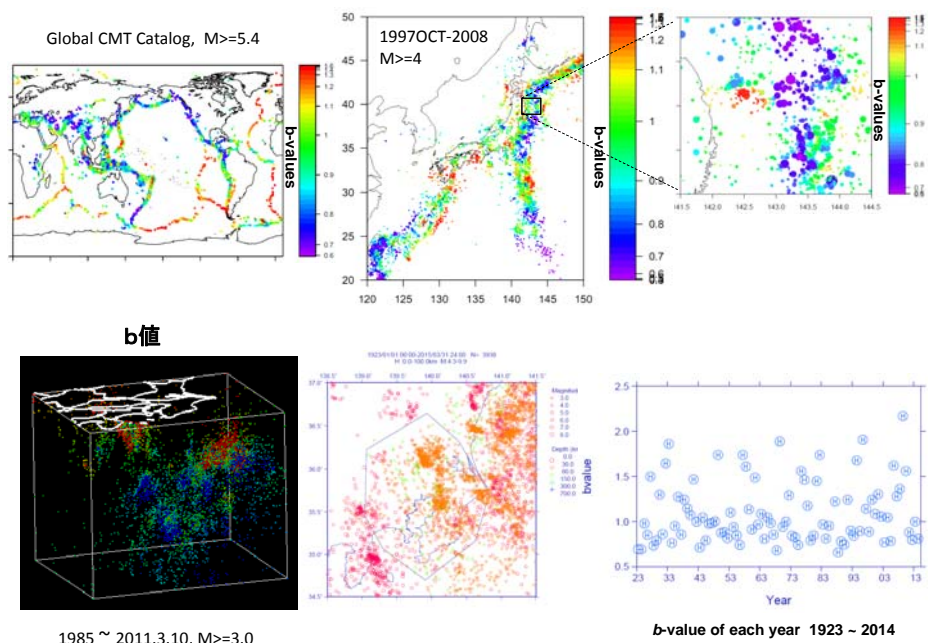
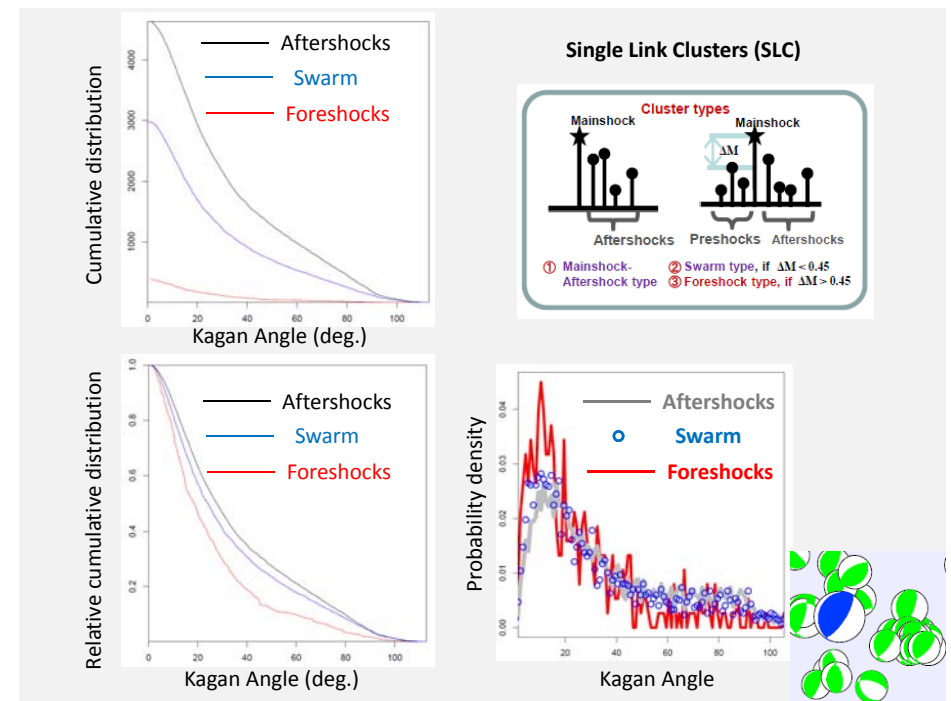
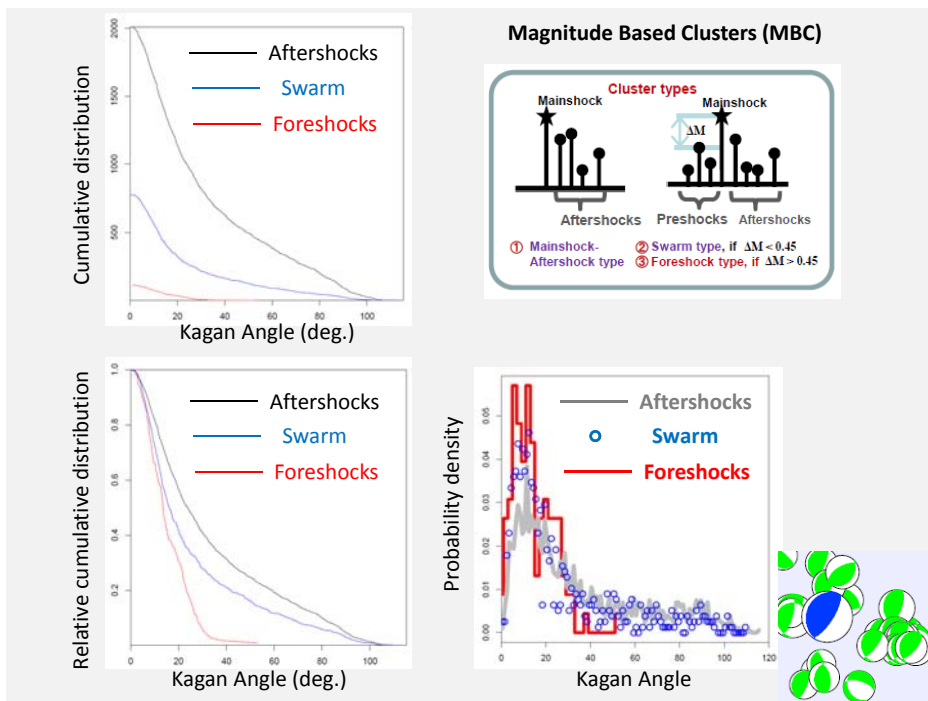
1973 ~ 1993: learning period, calibrating the forecasting parameters in Ogata et al. (1993, GJI)

1994 ~ 2013 April: forecasting period

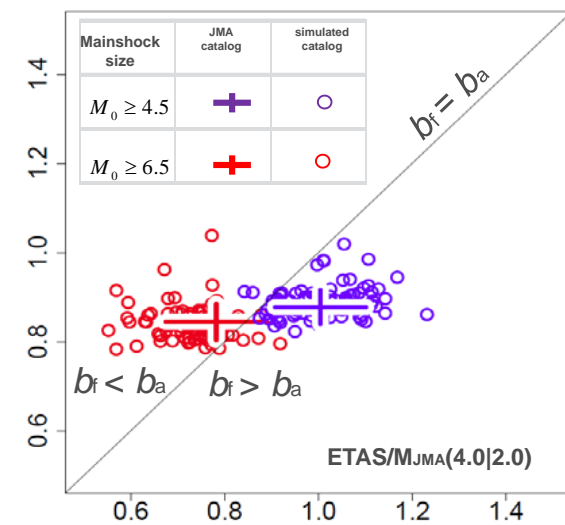


Predicted probability	2.5%	5.0%	+ all	
Foreshock	18610	6154	3721	28485
Others	580	304	267	1151
	19190	6458	3988	29636
Frequency ratio	3.0	4.7	6.7	3.9

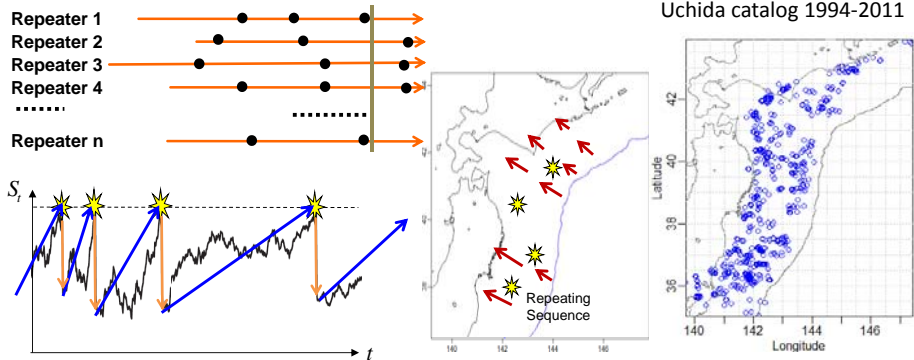
Predicted probability	5%	10%	20%	30%	+ all	
Foreshock	32	115	207	156	440	950
Others	1684	1237	1246	552	707	5426
	1716	1352	453	708	1147	6376
Frequency ratio	1.9	8.5	14.2	22.0	38.4	14.9



b -values of stacked aftershocks vs foreshocks

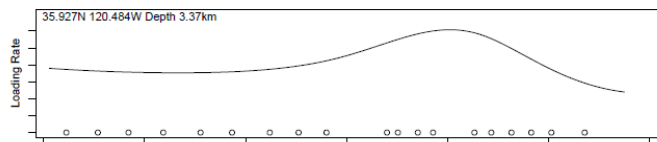


繰り返し小地震の時空間 Brownian Passage Time (BPT) 点過程モデル

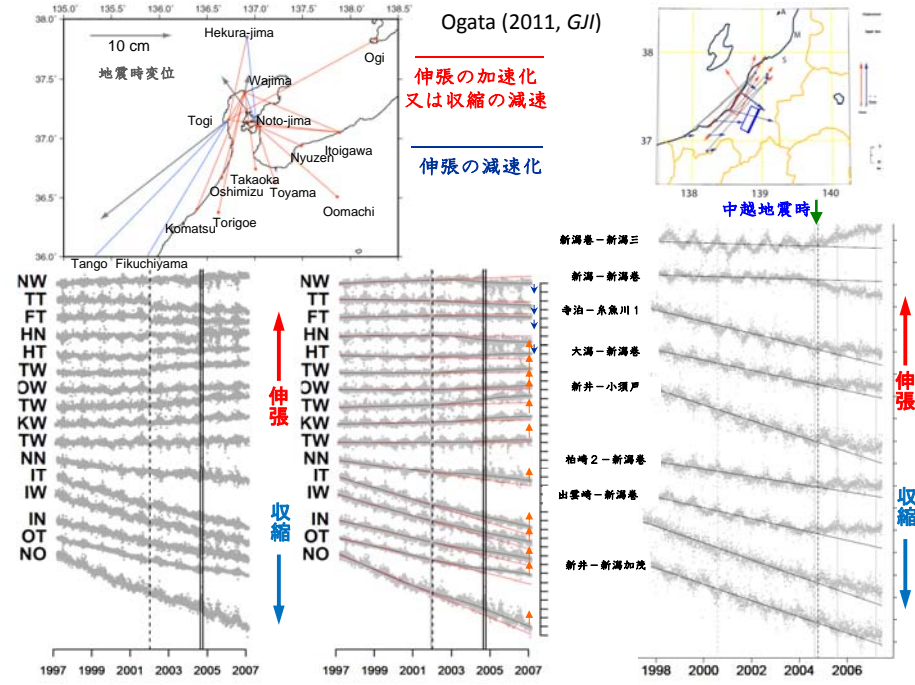
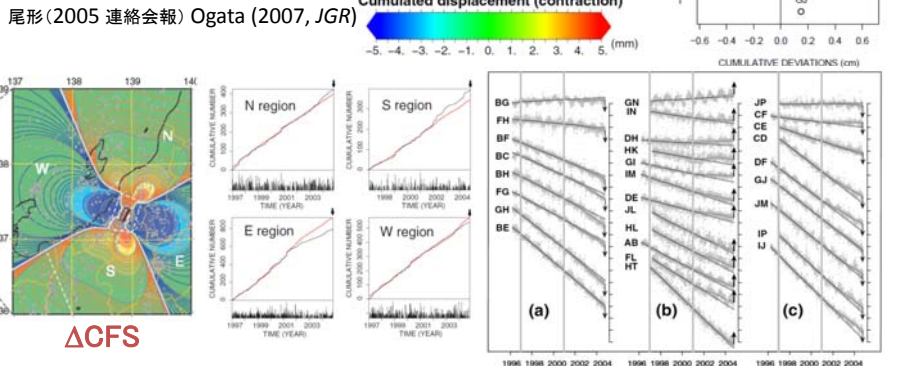
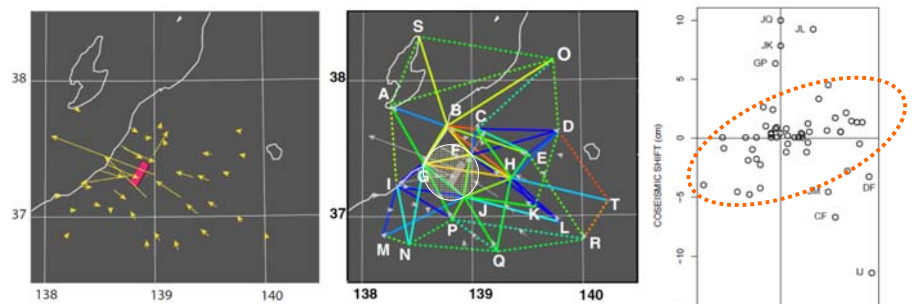
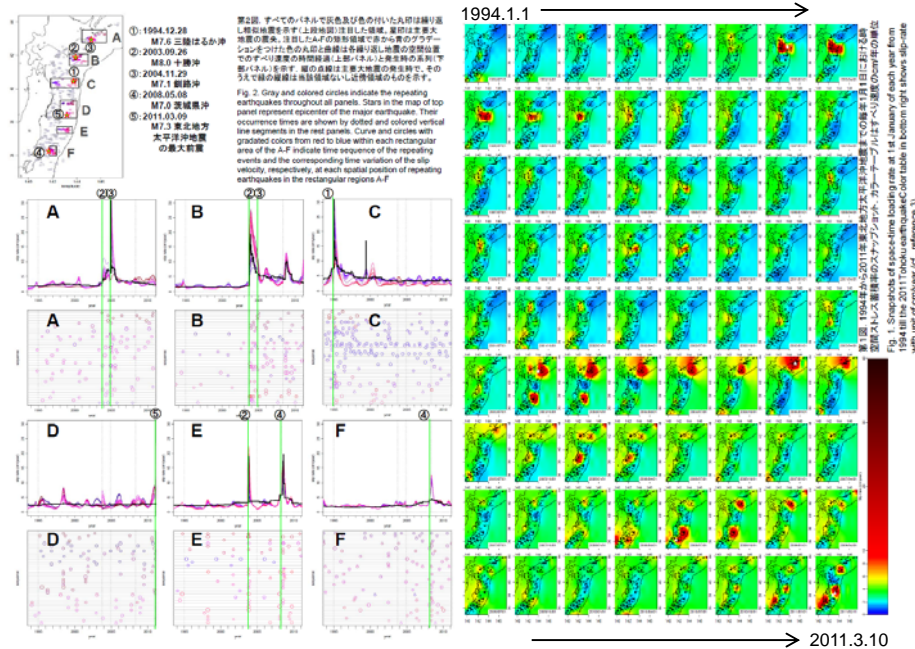


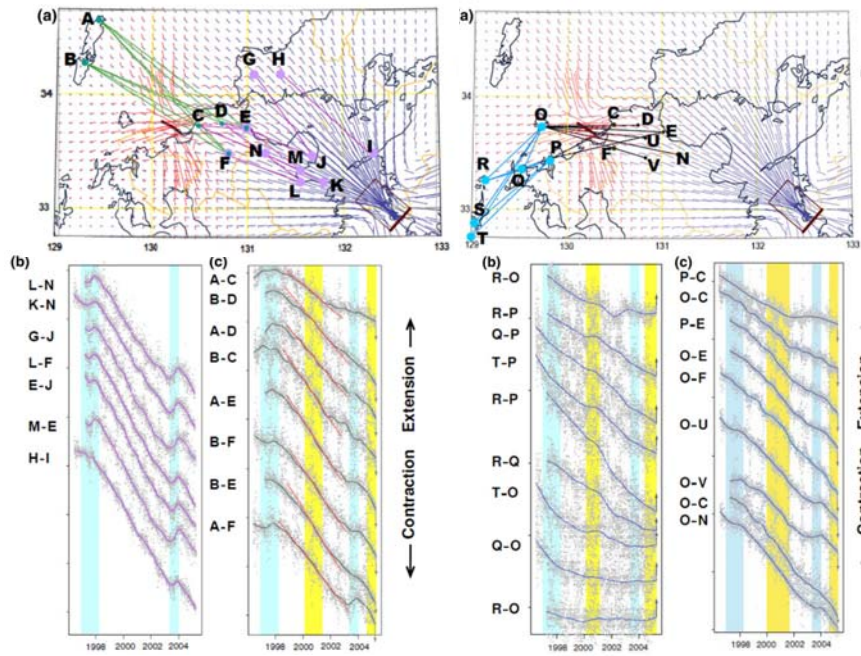
$$dS_i = \lambda \cdot v(x, y, t) dt + \sigma \sqrt{v(x, y, t)} dW_i$$

$v(x, y, t)$: Slip rate around the hypocenter

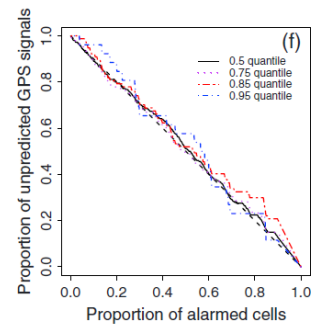
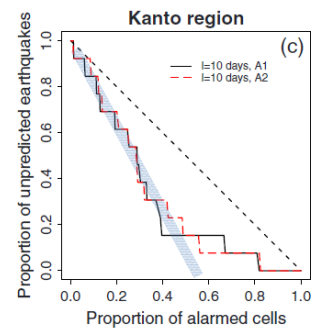
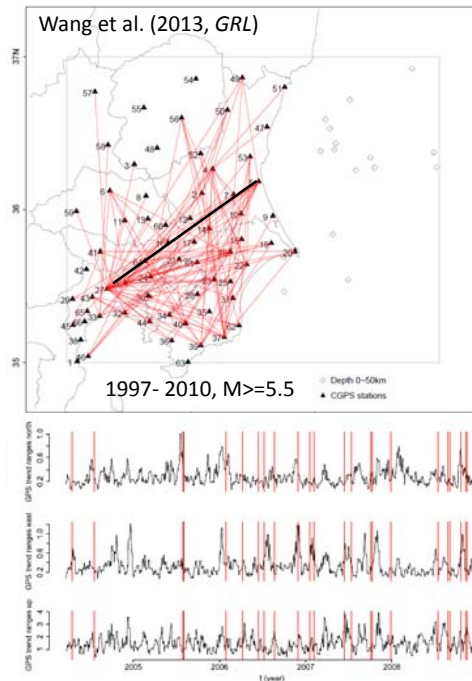
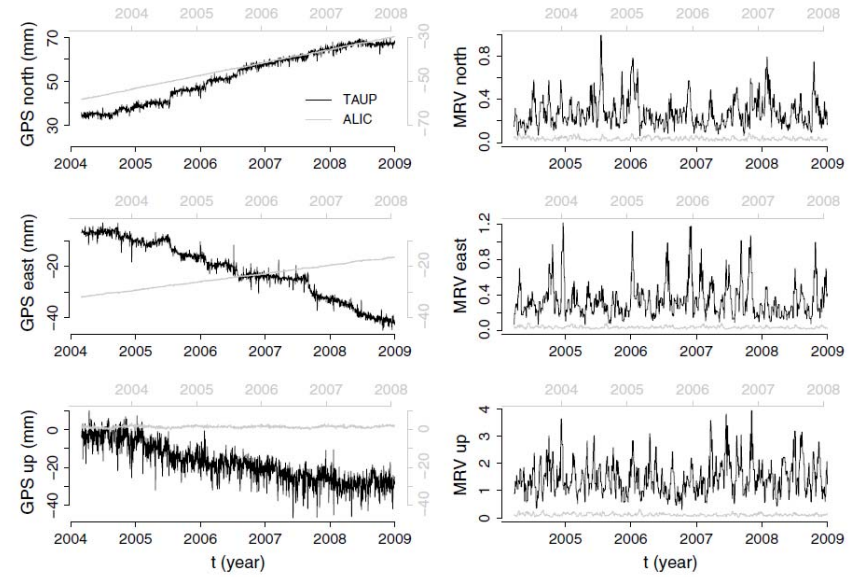


繰り返し小地震の時空間 BPT モデル 野村・内田・尾形 (2014, 連絡会報)

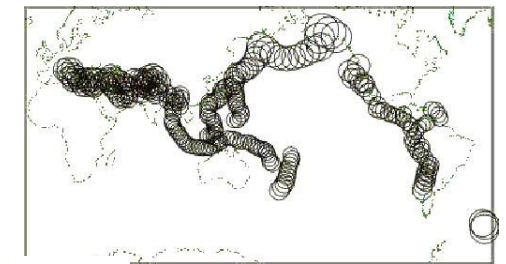




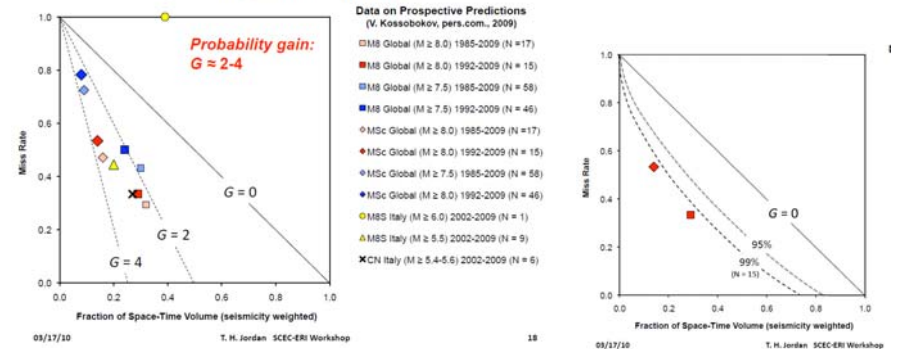
WANG ET AL.: EARTHQUAKE FORECASTS BY GPS DATA

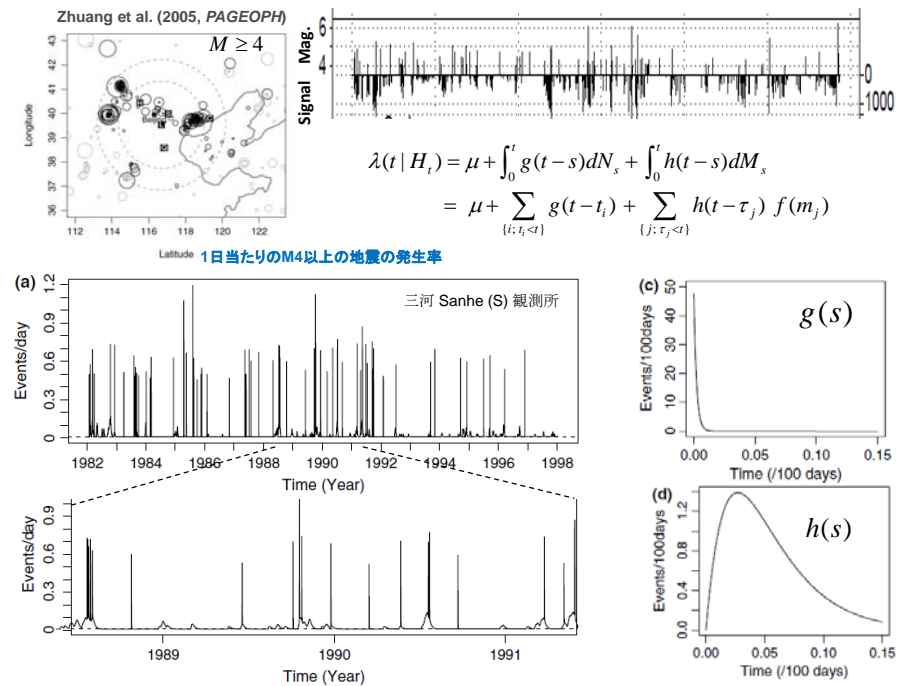
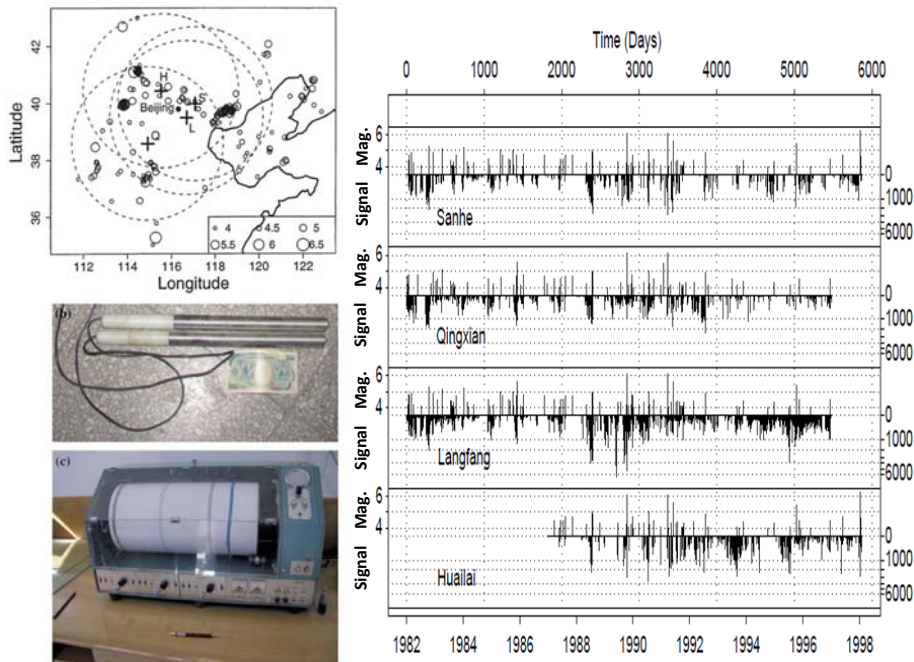


M8-MSc algorithm outputs provided by Kossobokov



Medium-Term Prediction Models (seismicity pattern recognition)





結語: 予知率の向上を目指すモニタリング

- 各種のビッグデータの解析・研究によって、前兆かもしれない異常事象を精力的に探し出すことが予知率の向上につながる。例えば適中率が低くてもそのような異常事象を発掘すべきである。
- 自明な異常現象もあれば観測データの基礎モデルに対する残差解析に基づいてやっと認められる微妙な異常現象もある。
- 警告型予知についても、あらためて回顧的なサーベイで、確率利得や切迫性を定量的に研究し確率予測につなげることが大事である。
- 地震活動異常を炙り出すために地域性に合った地震活動の標準予測モデルを開発したように、GPS観測の時空間データも先ず地殻特性や歪の蓄積などの地域性に合った標準予測モデルを目指す必要がある。

「統計数理」特集号 地震予測と統計モデル (2015年6月頃発行予定)

尾形良彦: 地震の確率予測の研究 — その展望

庄 建倉・尾形良彦: 地震予測の評価法について

熊澤貴雄: 地震活動の異常性とモデリング

近江崇宏: 本震直後からの余震活動のリアルタイム短期予測と中期予測

野村俊一: 活断層で繰り返される地震の点過程モデルとその長期確率予測

松浦充宏: GPSデータの逆解析と地震の発生予測

岩田貴樹: 地球潮汐と地震活動との相関を用いた地震活動予測