

Modelling the eruption processes of a large number of similar but not identical volcanoes

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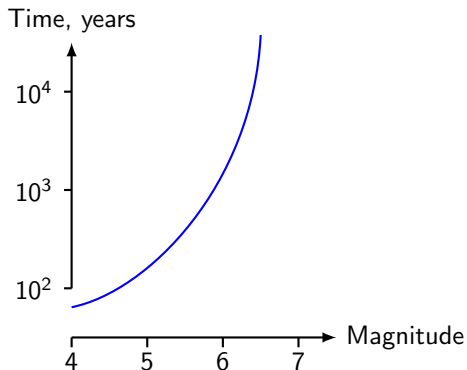
OxWaSP Seminar, Warwick 30 Jan 2015



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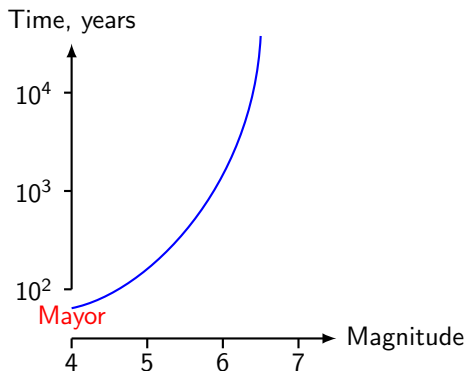
The return period curve

Shows the expected time in years between events of at least the specified magnitude: $\text{magnitude} = \log_{10}(\text{mass in kg}) - 7$.



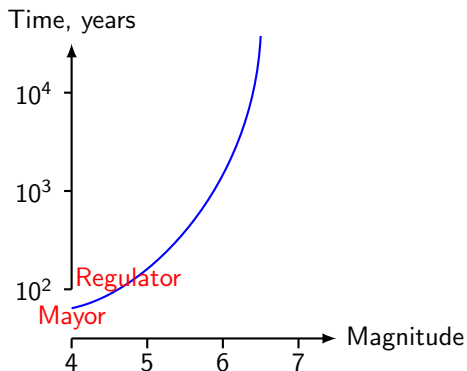
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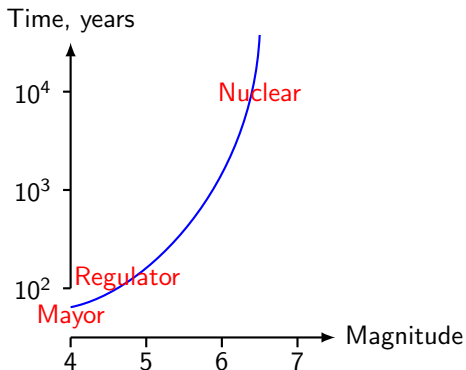
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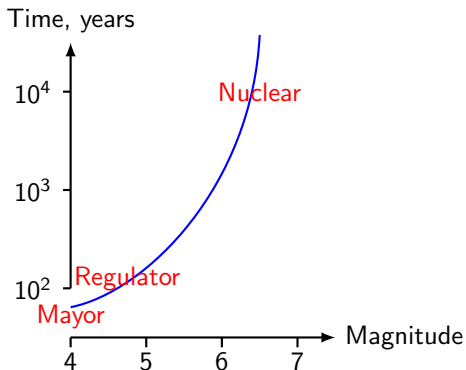
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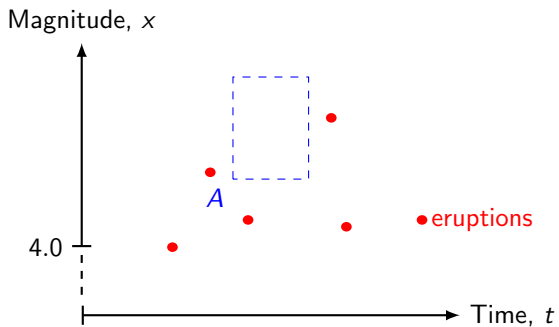
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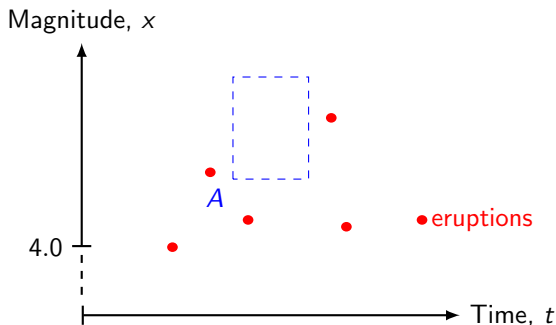


Caveat: Return periods are subtle; they are today's assessment, but look like they are a prediction about the future. This leads to lots of confusion.

The model for a single volcano



The model for a single volcano



$$N(A) \sim \text{Poisson}(\lambda_A)$$

with the parametric form

$$\lambda_A = \iint_A \frac{1}{\sigma} \left(1 + \xi \frac{x - \mu}{\sigma} \right)_+^{-(1/\xi)-1} dt dx$$

The model for a single volcano (cont)

We make a change of parameters:

$$(\mu, \sigma, \xi) \mapsto (\kappa, \lambda, \xi)$$

where

- κ Maximum possible eruption magnitude (finite),
- λ Expected time between eruptions of mag ≥ 4 .

This makes it more appropriate for us to treat the parameters as a *priori* mutually independent, and we can use informative priors for each margin.

- ▶ It also opens up the possibility of incorporating lower-quality data from other volcanoes.

The model for multiple volcanoes

Two different views of **exchangeability**:

The model for multiple volcanoes

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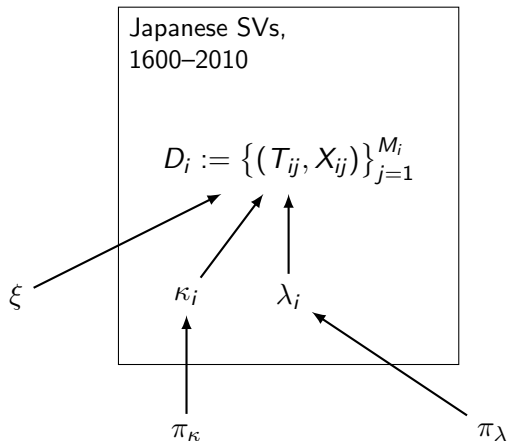
1. Creates a **data landscape** in which each volcano 'sees' its own data more clearly than the data from the other volcanoes.

The model for multiple volcanoes

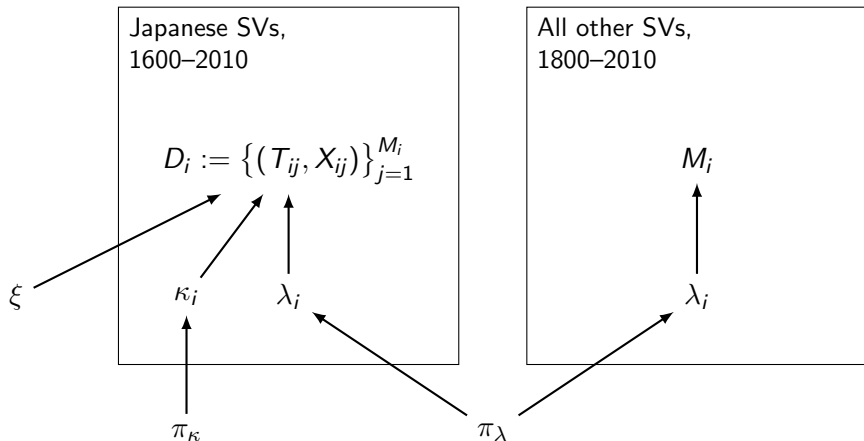
Two different views of **exchangeability**:

1. Creates a **data landscape** in which each volcano 'sees' its own data more clearly than the data from the other volcanoes.
2. Reduces the **effective number of parameters** below the actual number of parameters and so creates 'degrees of freedom'.

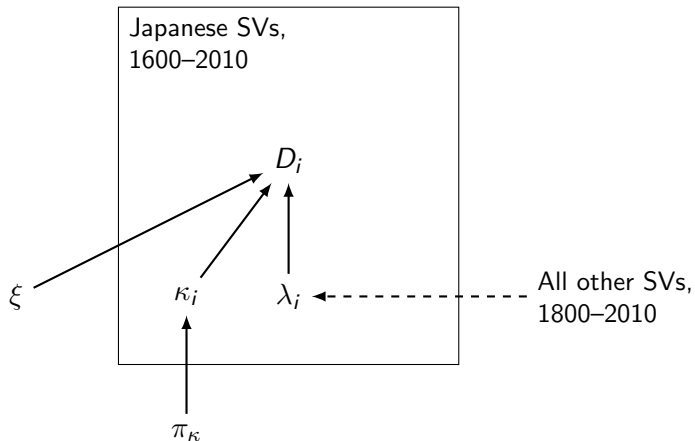
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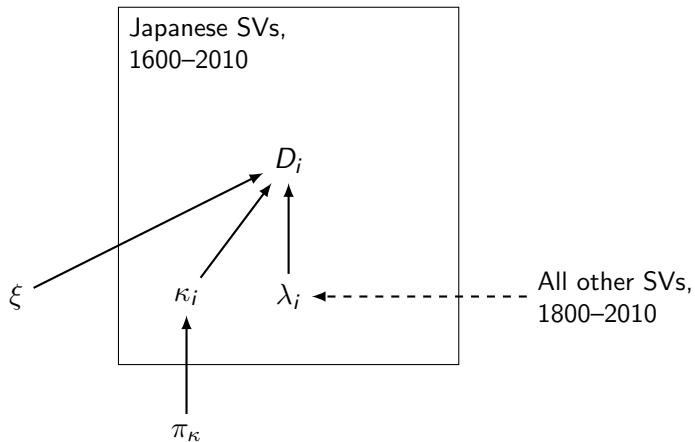
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The model for multiple volcanoes

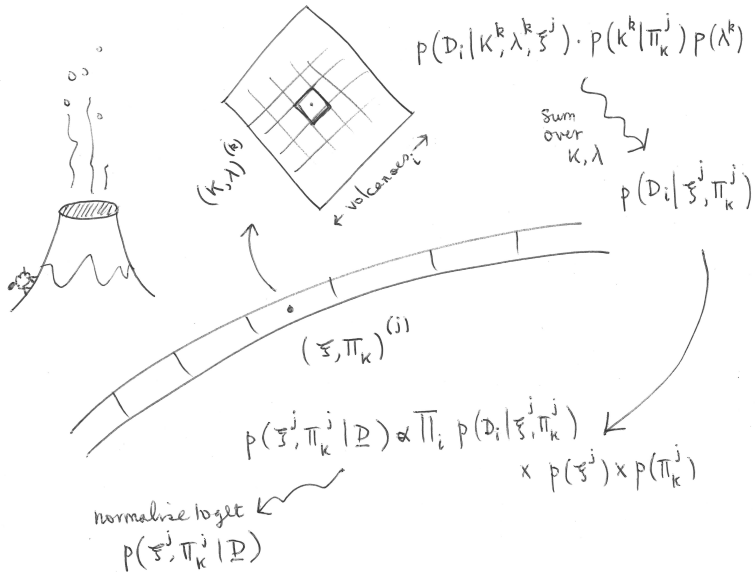


Computation

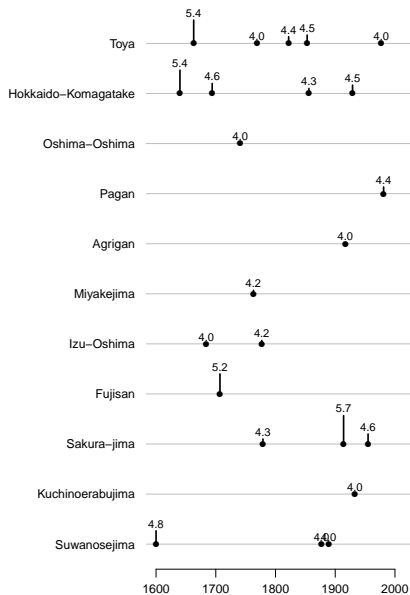


Computation

It's all done with napkins:

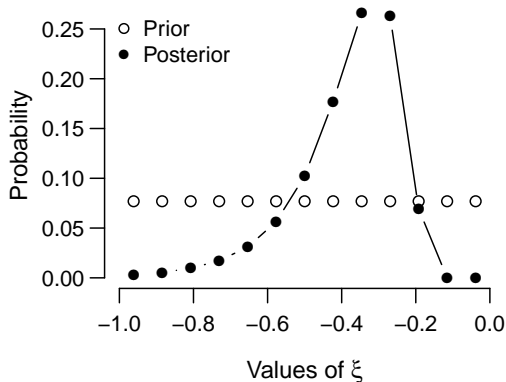


Japanese active stratovolcano dataset



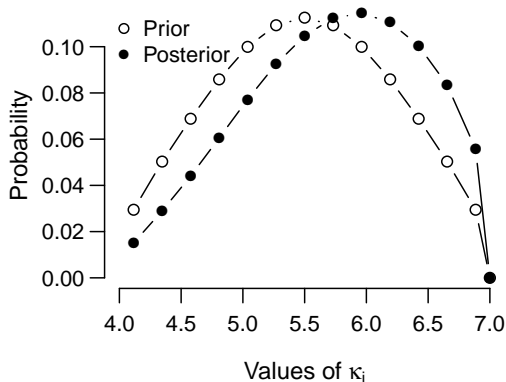
Posterior margins

Posterior marginal for ξ



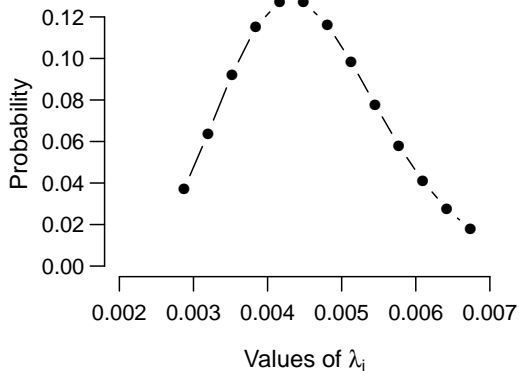
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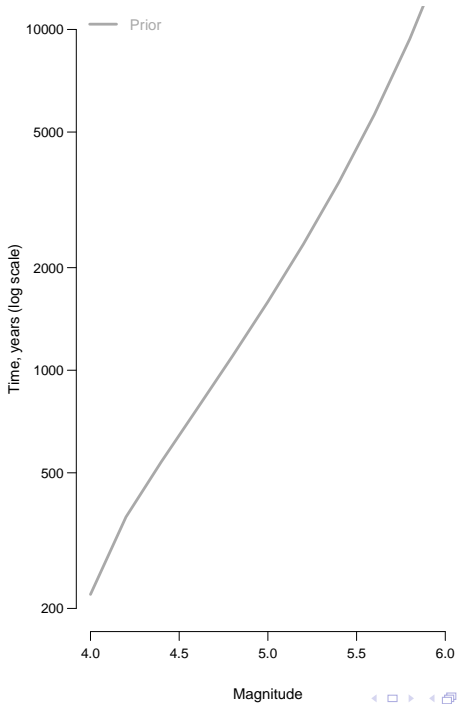
Posterior marginal for κ_i for a volcano not in the dataset.



Posterior margins

Prior/posterior marginal for λ_i for a volcano not in the dataset.





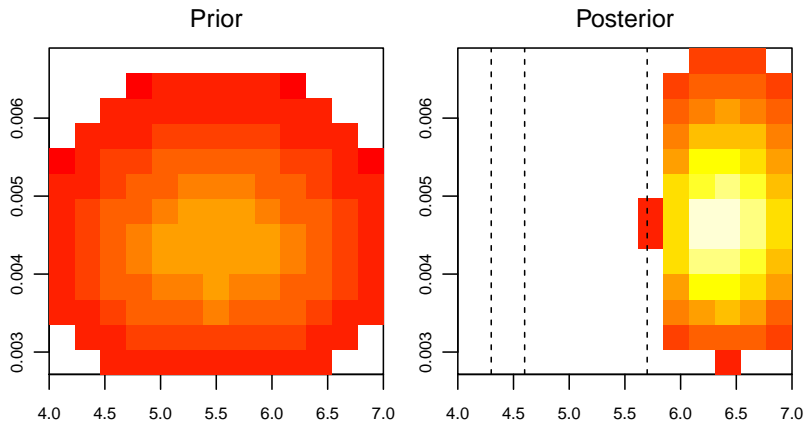
Sakurajima



<http://earthobservatory.nasa.gov/IOTD/view.php?id=80274>

Sakurajima

Marginal distribution for (κ_i, λ_j) .



The coloured region shows an approximate 95% high probability region. The dashed lines show the magnitudes of the three eruptions.

Sakurajima

Some further observations on this volcano:

- ▶ Sakurajima had a huge eruption in 1914 (mag 5.7). Since 1955 it has been erupting almost continually.
- ▶ Volcanoes can operate in one of two regimes: episodic (plugged conduit) and persistent (open). Many volcanoes are dominated by one regime, but it looks as though Sakurajima switched from plugged to open in 1955.
- ▶ If so, Sakurajima should drop out of our analysis at 1955, because it would no longer be exchangeable with the other (plugged) volcanoes.

This illustrates how a screening procedure works. A database plus some simple rules provides a first-cut. For any particular volcano, the results can be challenged by experts, allowing us to refine the rules, and to identify important missing fields in the database.

