

Volcanic eruption time forecasting using a stochastic enhancement of the Failure Forecast Method

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Abstract

In this study, we use a doubly stochastic model to develop a short-term eruption forecasting method based on precursory signals. The method enhances the Failure Forecast Method (FFM) equation, which represents the potential cascading of signals leading to failure. The reliability of such forecasts is affected by uncertainty in data and volcanic system behavior and, sometimes, a classical approach poorly predicts the time of failure. To address this, we introduce stochastic noise into the original ordinary differential equation, converting it into a stochastic differential equation, and systematically characterize the uncertainty. Embedding noise in the model can enable us to have greater forecasting skill by focusing on averages and moments. In our model, the prediction is thus perturbed inside a range that can be tuned, producing probabilistic forecasts. Furthermore, our doubly stochastic formulation is particularly powerful in that it provides a complete posterior probability distribution, allowing users to determine a worst-case scenario with a specified level of confidence. We verify the new method on simple historical datasets of precursory signals already studied with the classical FFM. The results show the increased forecasting skill of our doubly stochastic formulation. We then present a preliminary application of the method to more recent and complex monitoring signals.

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1. Theoretical introduction

The Failure Forecasts method (FFM) is a well-established tool in the interpretation of monitoring data as possible precursors, providing quantitative predictions of the eruption onset t_e , commonly represented by inverse rate plots (Voight, 1988; 1989 Fig. 1).

The model (Fig. 2) represents the potential cascade of precursory signals leading to a large-scale rupture of materials culminating at the failure time t_f . The equation was originally developed in landslide forecasting (Fukuzuno, 1985).

FFM has been retrospectively applied to several volcanic systems, including dome forming and explosive eruptions (Voight&Cornelius, 1991; Voight et al., 2000). Seismic data are the type of signals most extensively studied with the method (Cornelius&Voight, 1994; Ortiz et al., 2003; Budi-Santoso et al., 2013).

Laboratory experiments and theoretical models demonstrated the use of the FFM under constant stress and temperature (Hyman et al., 2018). Without this assumption, more fundamental relations between rock fracture and deformation imply time dependent changes in the power law properties (Robertson&Kilburn, 2016; Kilburn, 2018).

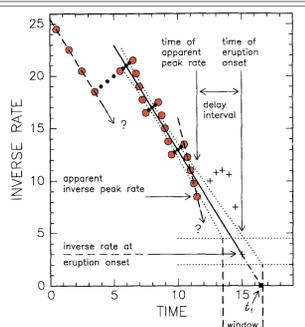


Fig. 1. Schematic example of linear regression of inverse rate of cascading signals (modified from Cornelius & Voight, 1995)

FFM is known to be affected by sources of uncertainty, like:

- the occurrence of **multiple phases** of acceleration in the signals (Boué et al., 2015)
- **varying stress** on the system, or temperature (Kilburn, 2012)
- the superposition of signals originating from **different causes** (Salvage&Neuberg, 2016)
- **heterogeneity** in the breaking material, producing changes in the signals (Vasseur et al., 2015).

 In addition, the **statistical fitting** of model parameters can be poorly constrained (Bell et al., 2011).

In this study, we enhance the classical FFM by systematically characterizing the **uncertainty**. We incorporate stochastic **noise** in the equations, and a mean-reversion property to constrain the noise.

We describe three different methods for estimating t_e , the ODE-based **Method 1**, the new SDE-based **Method 2**, and their combined doubly stochastic formulation **Method 3**.

Doubly stochastic models describe the effect of **epistemic uncertainty** in the formulation of **aleatory processes** (Cox&Shlham, 1980; Bevilacqua2016).

We retrospectively test the enhanced FFM over four datasets (Voight, 1988). They refer to: **Mt. St. Helens, 1981-82** (Swanson,1982), **Bezymyanny, 1960** (Tokarev, 1966), **Mt. Toc, 1963** (Müller, 1964). The last dataset is the landslide above the **Vajont Dam** in Italy (Kilburn&Petley, 2003). Finally we show a preliminary application to present-day earthquake count at **Campi Flegrei** caldera.

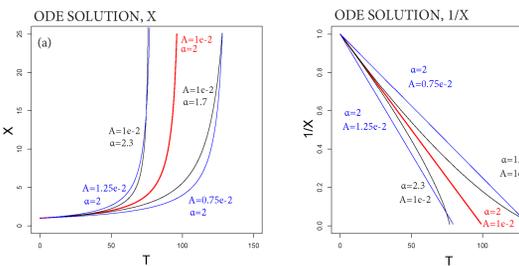
1.1 CLASSICAL FFM FORMULATION

$$dX/dt = AX^\alpha \quad \text{where } X \text{ is the time rate of signals}$$

$$X(t) = [(1-\alpha)A(t-t_0) + X(t_0)^{1-\alpha}]^{\frac{1}{1-\alpha}}$$

$$\eta := X^{1-\alpha} \quad \frac{d\eta}{dt} = (1-\alpha)A$$

$$\eta(t) = (1-\alpha)A(t-t_0) + \eta(t_0)$$



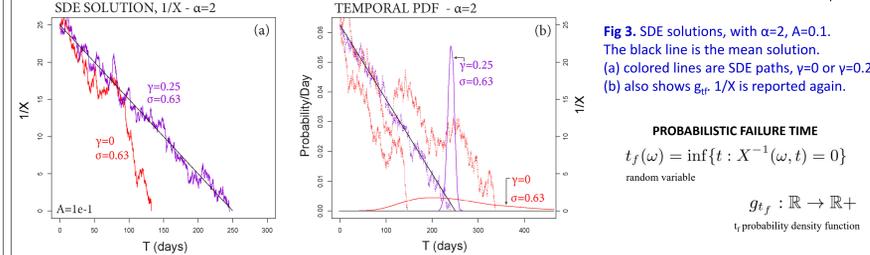
1.2 ENHANCED FFM FORMULATION

Our aim is to produce **probability forecasts** with the FFM, instead of deterministic predictions. We embed **noise** in the model and enable sudden changes in the power law properties (Fig. 3).

We assume that the FFM equation is not exactly satisfied, but there is a **transient difference** produced by additive noise, which however decreases exponentially in time. This is called a Hull-White model in finance (Hull&White, 1990).

$$d\eta_t = \{\gamma[(1-\alpha)A(t-t_0) + \eta_{t_0} - \eta_t] + (1-\alpha)A\} dt + \sigma dW_t$$

$$X_t = \left\{ X_{t_0}^{1-\alpha} + \int_{t_0}^t \{\gamma[(1-\alpha)A(s-t_0) + X_{t_0}^{1-\alpha} - X_s^{1-\alpha}] + (1-\alpha)A\} ds + \int_{t_0}^t \sigma dW_s \right\}^{\frac{1}{1-\alpha}}$$



3. Probability forecasts on historical datasets

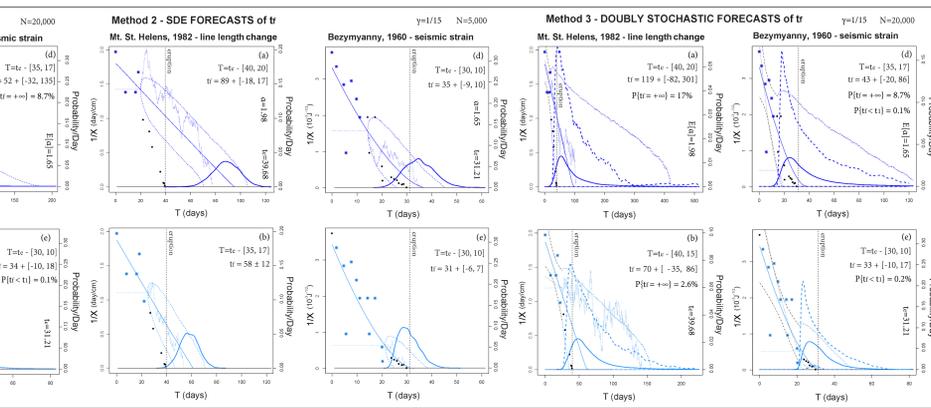
Fig. 8,9,10. Forecasts of t_e based on Method 1 (Fig. 8), Method 2 (Fig. 9), and Method 3 (Fig. 10).

In (a,b) and (d,e) two examples are tested on different time windows T .

The bold line is g_{η} , the probability/day scale bar is related to it. In Fig. 6 bold dashed lines are its 5th and 95th percentile values.

Thin dashed lines bound the 90% confidence interval of the ODE paths of $1/X$, and a thin line is the mean path.

Points are inverse rate data, those in T are colored.



Estimators based on the whole sequence of signals are not forecasts. We display forecasts of t_e obtained from parameters inferred from the data collected in a limited time window $T=[t_0, t_1]$. For simplicity, α is still based on the entire sequence of processed data in Voight, (1988).

Method 1 (Fig. 8) and mean pdf in Method 3 simulate 20,000 samples, Method 2 (Fig. 9) is based on 5,000 random walks. The percentile values in Method 3 (Fig. 10) are based on 150,000 samples

We compare two **time windows** with extremes reported in figure. They include different subsequences of data. Forecasts can be significantly uncertain, because based on **fewer data**. In Methods 1 and 3, there is a chance that the solution path never hits the real axis.

When the forecast is poorly constrained, Method 2 typically **reduces the uncertainty** affecting t_e , compared to Method 1. It tends to give a correct forecast only when the eruption is close. The **doubly stochastic** formulation of Method 3 appears to have an impact.

Method 3 mean forecasts provide consistent likelihoods with Method 1 (Fig. 11). The 95th percentile values are **significantly higher** than other forecasts, from 5% to 10% in the first and second time windows, and above 15% in the third.

We assume $\gamma=1/15$ days. This is a choice based on the empirical observation that the total length of temporal sequence is at the scale of 45 days, and the duration of well-aligned observations is at the scale of 15 days. Doubled or halved γ produced **minor effects** on the results.

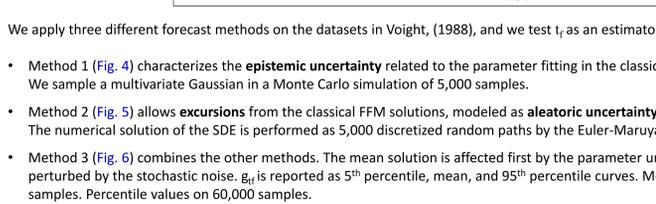
2. Example of retrospective estimators

Fig. 4,5,6. Estimators of t_e based on Method 1 (Fig. 4), Method 2 (Fig. 5), and Method 3 (Fig. 6).

Blue lines assume α as from LLT, red as from HT. The bold line is g_{η} , the probability/day scale bar is related to it. In Fig. 6 bold dashed lines are its 5th and 95th percentile values.

Thin dashed lines bound the 90% confidence interval of the ODE paths of $1/X$, and a thin continuous line is the mean path.

Black points are inverse rate data.



When $\alpha \approx 2$, all methods provide good estimators of t_e . When $\alpha < 1.6$, Method 1 can overestimate t_e . Noise reduces this issue and can push $1/X$ to zero earlier. Method 3 performs well, and its formulation allows users to determine a **"worst case scenario"** with a specified level of confidence.

If α is based on LLT Method 1 provides low likelihoods, below 1% in some case (Fig. 7). The 95th percentile values of Method 3 clearly **outperform** other methods. We remark that the HT method cannot be used in forward forecasting, but only retrospectively.

Log-rate vs Log-acceleration Technique (LLT), and Hindsight Technique (HT) are classical estimators of α (Cornelius & Voight, 1995). LLT is less accurate than HT and needs a **second order derivative** of data. HT needs to know t_e and can only be used **retrospectively**.

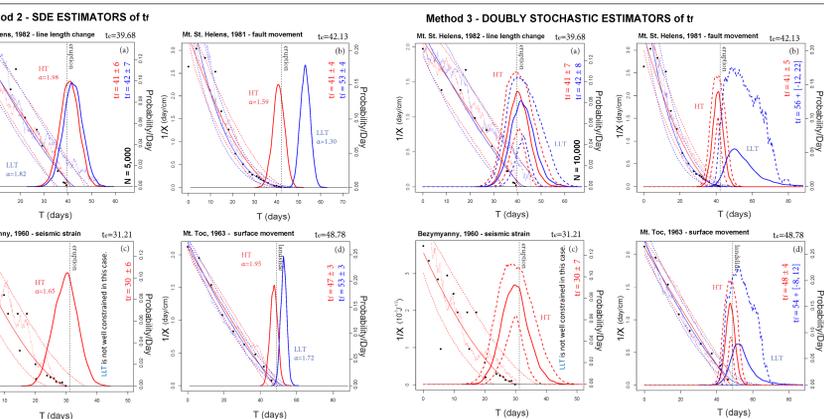
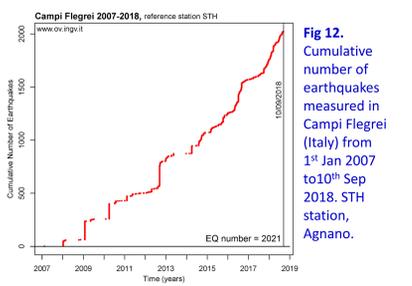


Fig. 7. Column plots of the likelihood $g_{\eta}(t_e)$, i.e. the probability of failure time t_e in the correct day. In plot (a) the black bars assume Method 1, the colored bars Method 2. Plot (b) assumes Method 3, and the full bars are the mean values, and the shaded bars are the 95th percentile values of the likelihood.

4. Preliminary application to present-day unrest



In Figure 13 we test our Method 3 on this seismic dataset. We remark that the time window is much longer than in the classical applications, and spans over 50 years.

The interpretation of t_e as the onset of a volcanic eruption is purely **speculative**. However, it is the time when **accelerating signals** as observed in the last 10 years will diverge to infinity. A few **pauses** in the seismic rate are filtered out, and are reported in Fig. 13a,c. Locally decreasing rates prevent the LLT to calculate α , and we **uniformly sampled** α in [1.4, 2.0]. Here $\gamma = 1/120$ days.

Estimates of t_e are in [2019, 2032] with 90% chance, at the scale of 0.02% probability per day. These are **robust** against the choice of the bin on which the rate is calculated (Fig. 13a,b). However, if we consider only the last 5 years, they become sensitive to that choice.

Fig. 13. Forecasts of t_e based on Method 3. In (a,b) based on the data of 2008-2018, in (c,d) 2013-2018. In (a,c) the inverse rate is obtained on 120 days, in (b,d) on 360 days. Red points are inverse rate data.

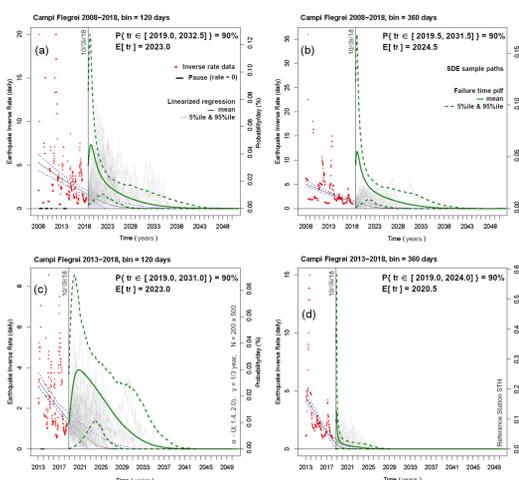
The green line is mean value of g_{η} , the probability/day scale bar is related to it. Dashed lines mark its 5th and 95th percentiles.

Thin blue dashed lines bound the 90% confidence interval of the ODE paths of $1/X$, and a thin line is the mean path. Grey dotted line display 50 sample paths of the SDE solution after 10 Sep 18.

Campi Flegrei caldera is characterized by **prolonged unrest**. Since 1950, it has undergone four **episodes** of caldera-wide uplift and seismicity, which raised the central region by 4.5 m (Troise et al., 2019).

After about 20 years of subsidence, following the uplift peak reached in 1984, the caldera started a new, **low rate uplift** episode, accompanied by low magnitude **increasing seismicity** (Fig. 12) and marked geochemical changes in fumaroles. Although the interpretation of the current unrest is a matter of debate, Campi Flegrei may be evolving towards conditions more favorable to eruption (Kilburn et al., 2017)

We focus on the **earthquake count** after 2007, available on www.oving.it. Seismicity is characterized by repeated swarms, superimposed on a background rate (Chiodini et al., 2017). Swarms are believed to be related to fluid-transfer episodes (D'Auria et al., 2011). Further analysis may test the effect of separating the **swarms** from background rate.



5. Conclusions

We have introduced a new method for performing **short-term** eruption forecasting, when eruption onset is related to a rupture of materials.

• The method enhances the well known FFM equation. We allow random excursions from the classical solutions. This provides **probabilistic forecasts** instead of deterministic predictions, giving the user critical insight into a range of failure or eruption dates, and allowing retrospective evaluation and improvement of forecasting methodology.

• Our doubly stochastic formulation can consider the **"worst case scenario"** with a probability of occurrence of at least 5%. This was not possible in the classical formulation.

• We tested the method on historical datasets of precursory signals. The data show the **increased forecasting skill** of the doubly stochastic formulation, expressed as the likelihood in the day of the actual eruption.

• We also described an assessment of failure time on **present-day** unrest signals. The new formulation enables the estimation on longer time windows of data, locally including the effects of variable dynamics.

This approach is the subject of ongoing and future work, with the purpose to further testing forecasting robustness, for example, exploring the sensitivity on a **linear evolution** of a with time, or a more **general structure** of the noise.

References: stochastic enhancement of the Failure Forecast Method using a noisy mean-reverting process and application to volcanic eruption forecasts, https://arxiv.org/abs/1805.11654.

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