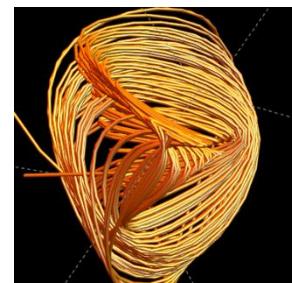


Forecasting in Mineral Systems

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Centre for Exploration Targeting, The University of Western Australia
CSIRO



AIM

to provide interpretable
dynamical models that can aid
in understanding the complex
interactions of geological
processes.

Data issues include

Multiple resolutions

Noise

Incompleteness

Uncertainty

The Solution

Is nonlinear

Has non-stationary
characteristics

Honours the rare but significant
events or 'outliers'



Is represented by an ATTRACTOR
- a set of numerical values toward which a system tends to evolve, for a wide variety of starting conditions of the system.

The attractor is a region in n-dimensional space.

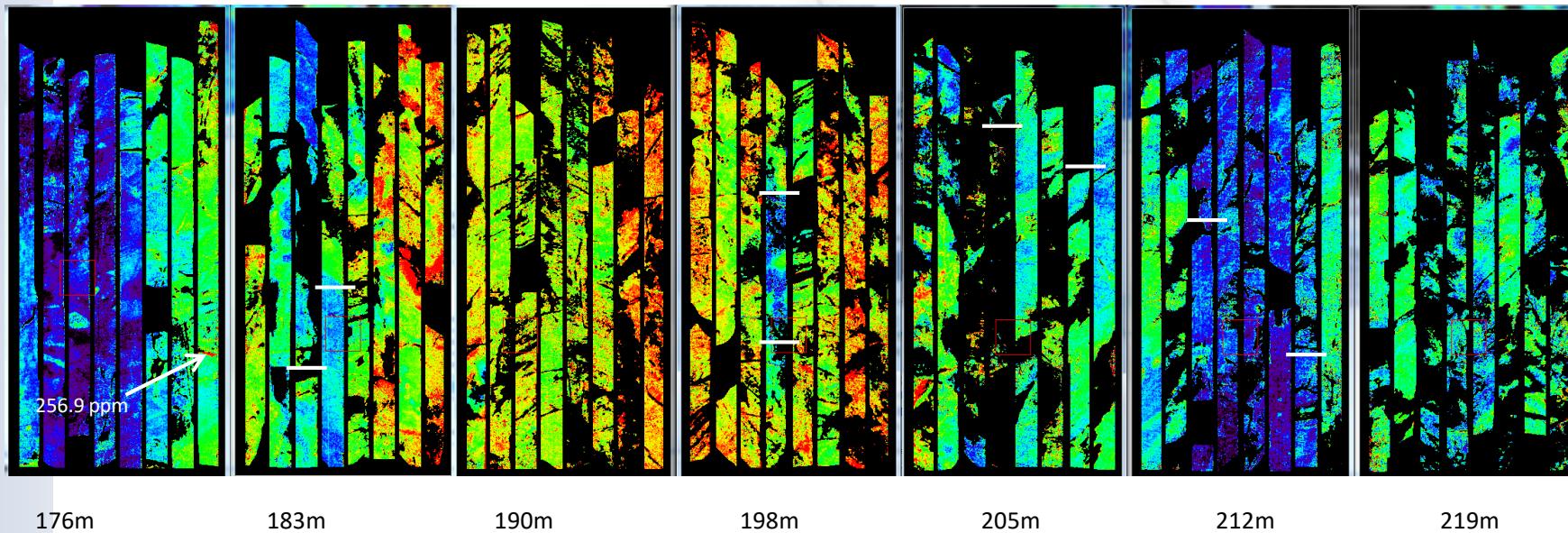
The Solution

Emerging data-driven methods
are allowing for the discovery of
physical and engineering principles
directly from time-series
recordings.

Update on nonlinear analyses

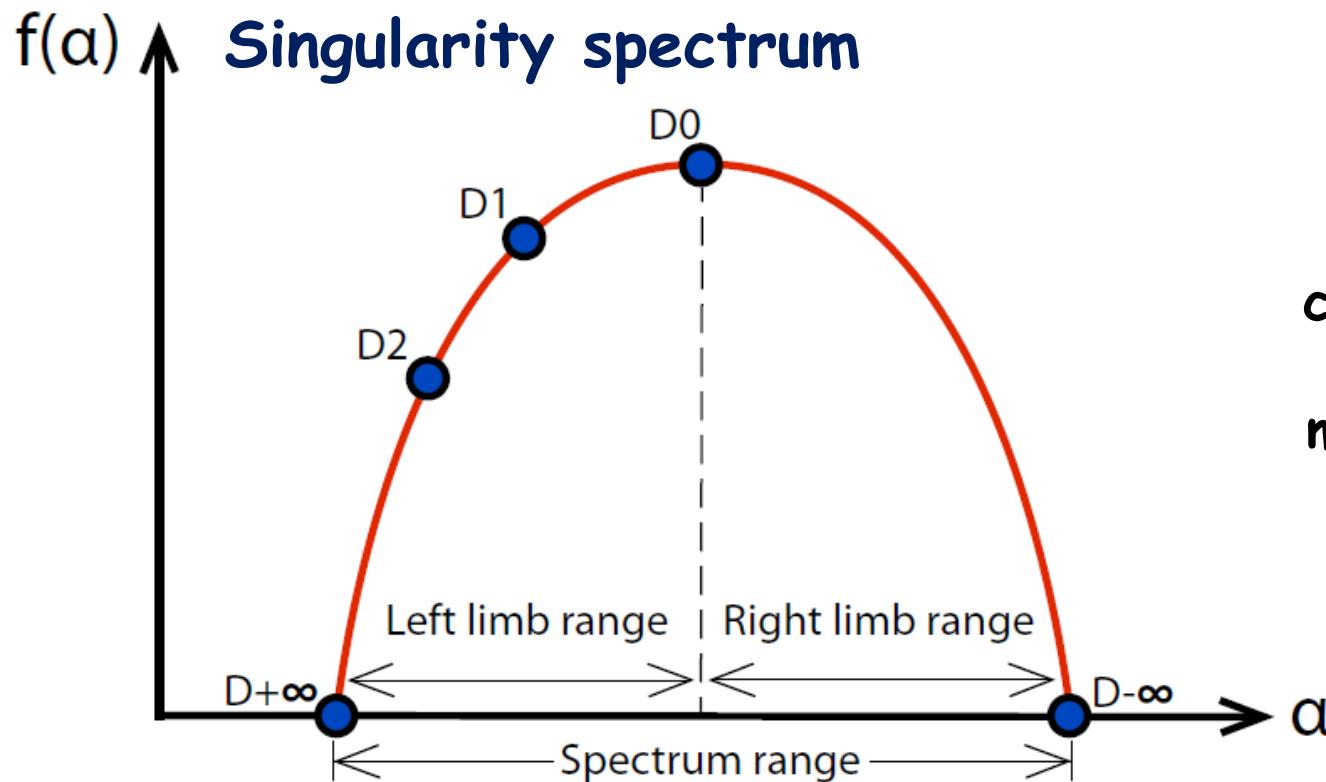
The Data

Near infra-red reflectance spectra of many kms of diamond drill core
→ detailed mineralogy + chemistry at mm / micron resolution



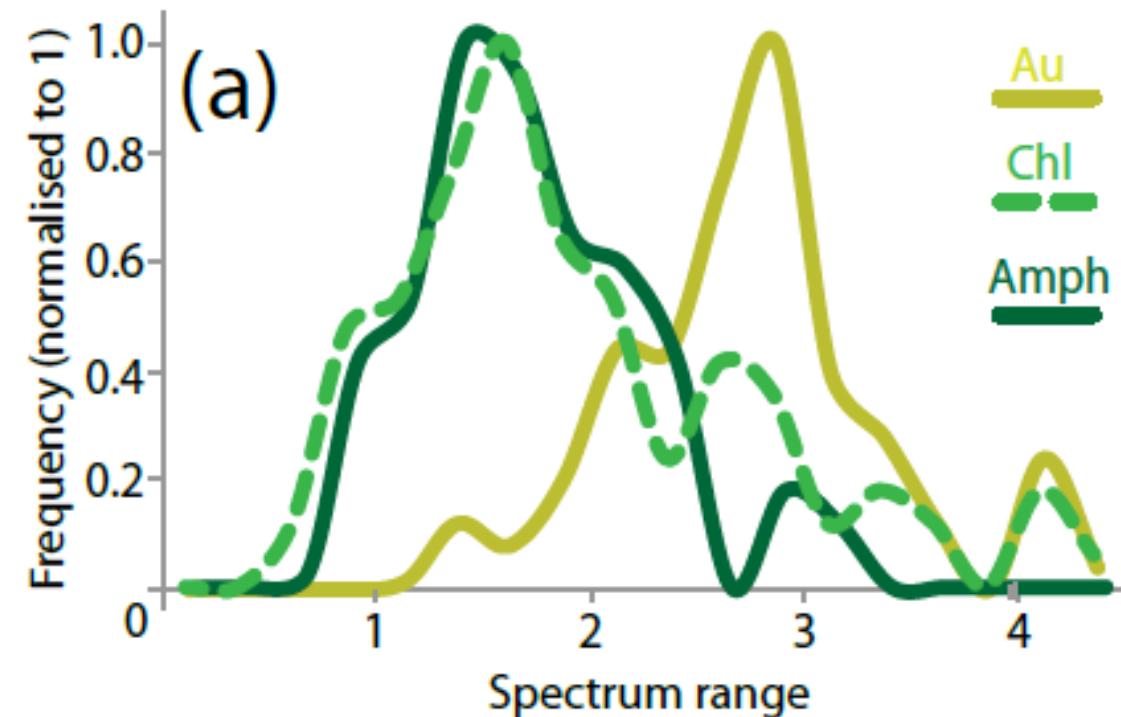
The colour → chemical composition of white micas from K-rich to Fe-rich

Multifractal

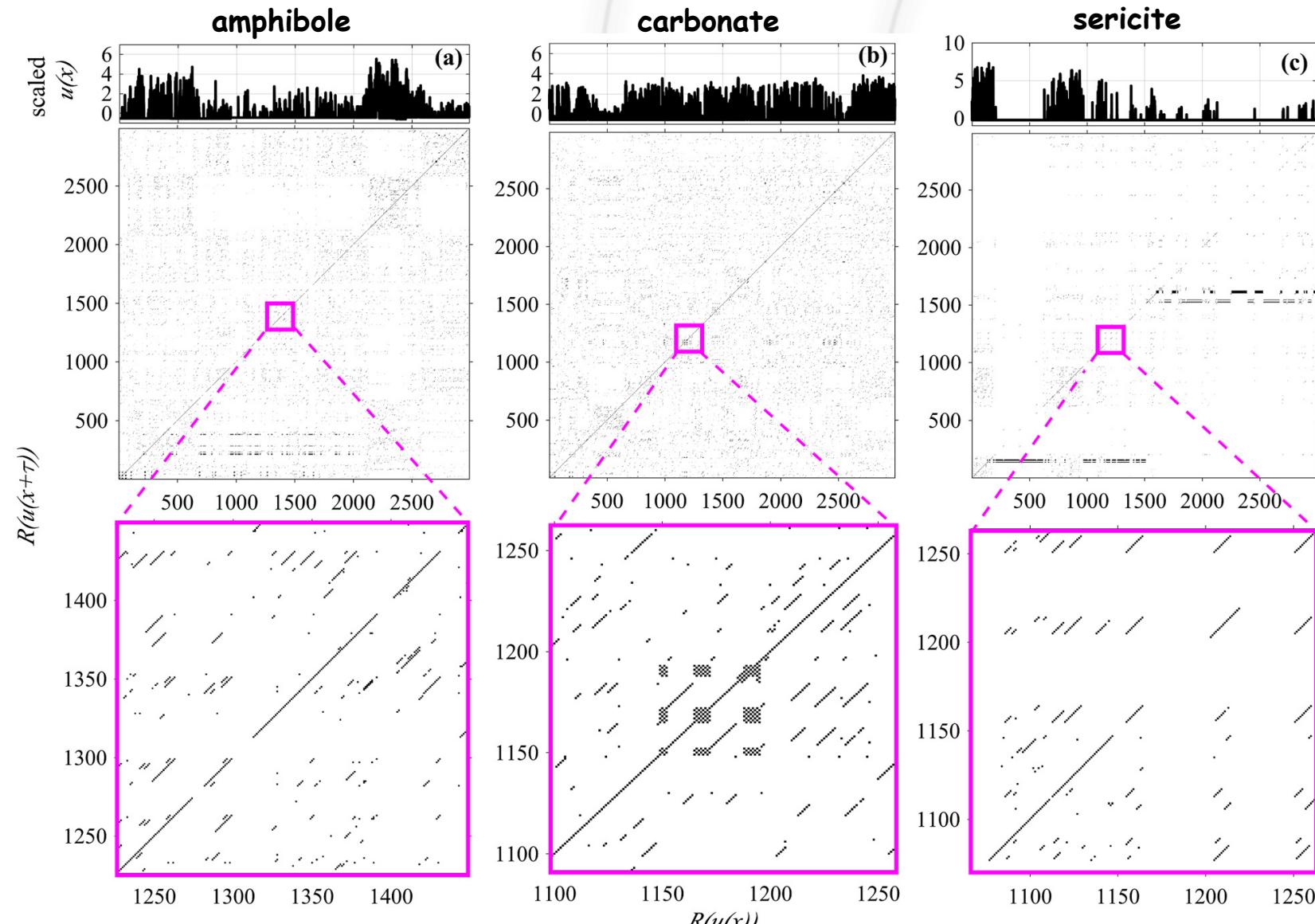


All drill core analysed throughout the Sunrise Dam ore body displayed such a multifractal form.

Nonlinear analysis between the drill cores throughout the ore body demonstrates considerable variation in singularity spectrum range, and therefore in the strength of multifractality and hierarchical organization.



Deterministic



Recurrence plots

Oberst et al. 2018

17 October 2018

Deterministic

Nonlinear analysis reveals episodic & recurring low-dimensional dynamic structures with depth

embedded in & originating from higher-dimensional processes of the complex mineralising system



May be represented by an ATTRACTOR

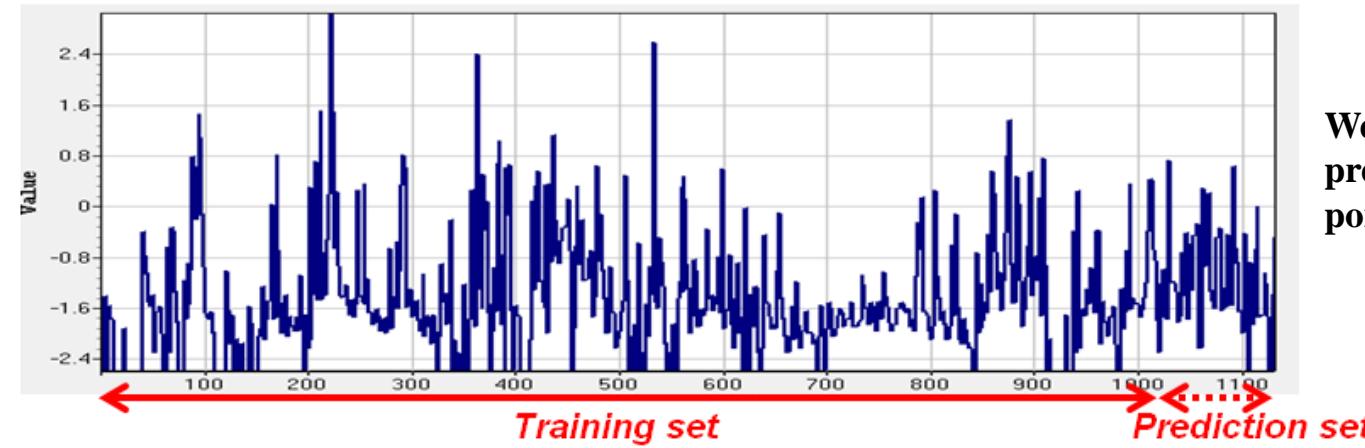
- a set of numerical values toward which a system tends to evolve, for a wide variety of starting conditions of the system.

The attractor is a region in n-dimensional space.

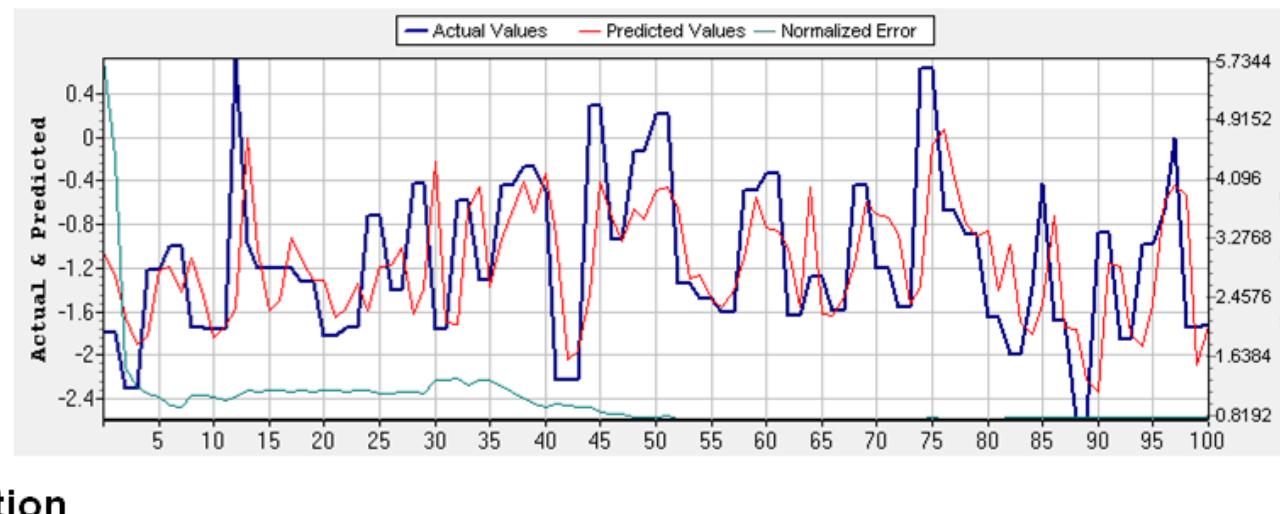
Training & Prediction

Non-parametric nonlinear prediction of gold grade

Raw data
Log
(Au ppm)



We use the first 1000 points to predict over the next 200 points.



The normalised error is ≈ 0.8 which is surprisingly good.

The readily observable manifestations of the attractor of a system are its multifractal spectrum and recurrence derived from observable data.

With enough investigation one can arrive at a good estimate of the attractor but this is not possible yet for mineralising systems.

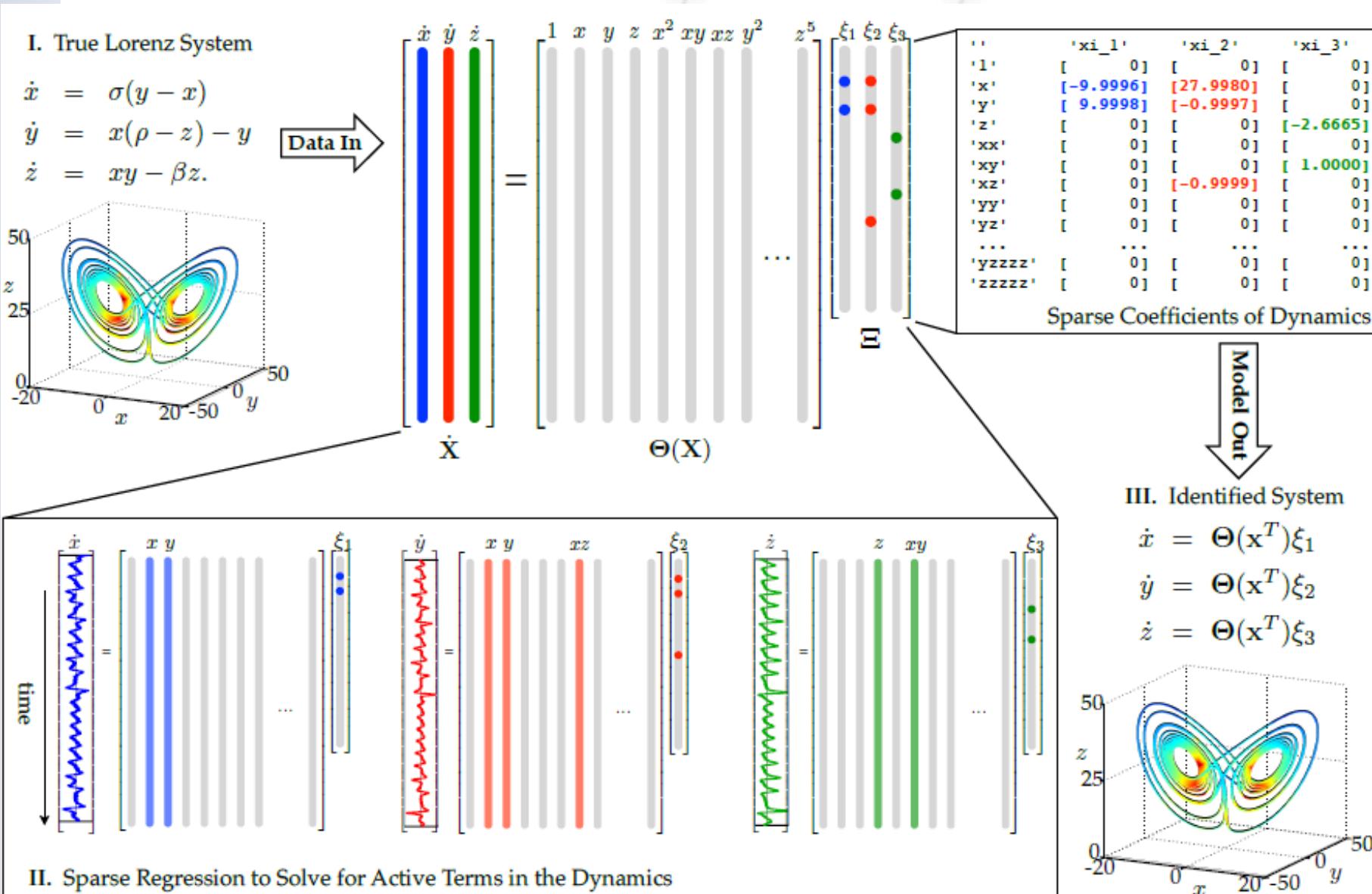
Multifractal spectra and recurrence plots can however be established with very little effort and are readily quantified.

The Grand Challenge

Nonlinear and complex systems identification aims at inferring, from data, the mathematical equations that govern the dynamical evolution and the complex interaction patterns, or topology, among the various components of the system.

Brunton et al. 2015 use
sparse regression to
determine the fewest terms
in the dynamic governing
equations required to
represent the data
accurately.

Sparse identification of nonlinear dynamics (SINDy)



I. True Lorenz System

$$\dot{x} = \sigma(y - x)$$

$$\dot{y} = x(\rho - z) - y$$

$$\dot{z} = xy - \beta z$$

Lorenz's parameters

$$\sigma = 10$$

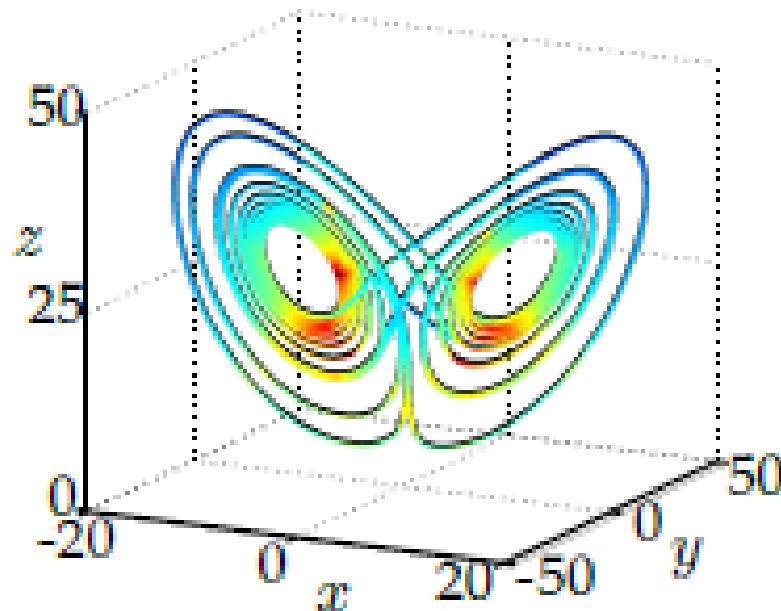
$$\beta = 8/3$$

$$\rho = 28$$

$$\dot{x} = 10(y - x)$$

$$\dot{y} = x(28 - z) - y$$

$$\dot{z} = xy - \frac{8}{3}z$$



Initial conditions

$$x = -8$$

$$y = 8$$

$$z = 27$$

II. Sparse regression to solve for active terms in the dynamics

Compute derivative



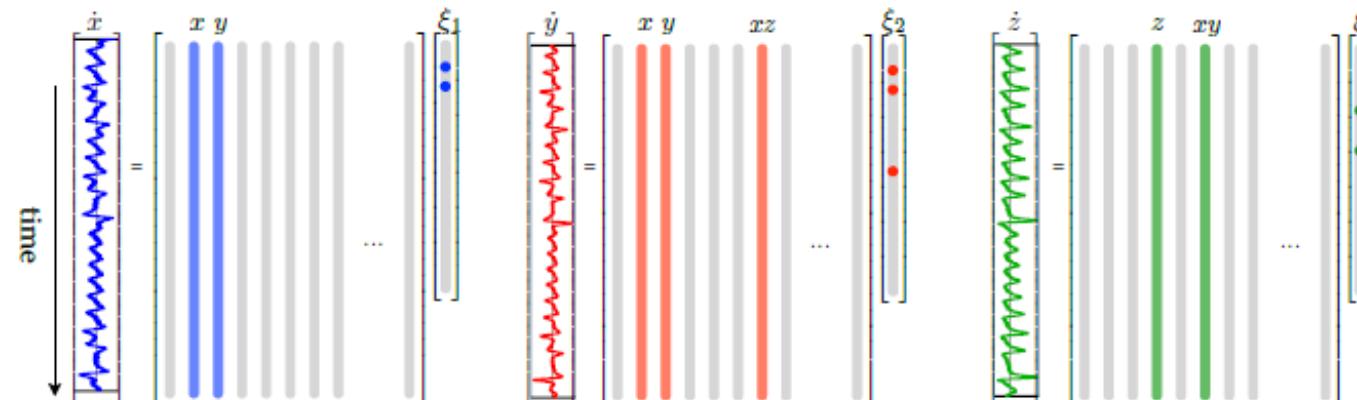
$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \end{bmatrix} = \Theta(X) \begin{bmatrix} 1 & x & y & z & x^2 & xy & xz & y^2 & z^5 \\ \vdots & \vdots \end{bmatrix} \begin{bmatrix} \xi_1 \\ \xi_2 \\ \xi_3 \\ \vdots \end{bmatrix}$$

$\dot{\mathbf{x}}$ $\Theta(\mathbf{X})$

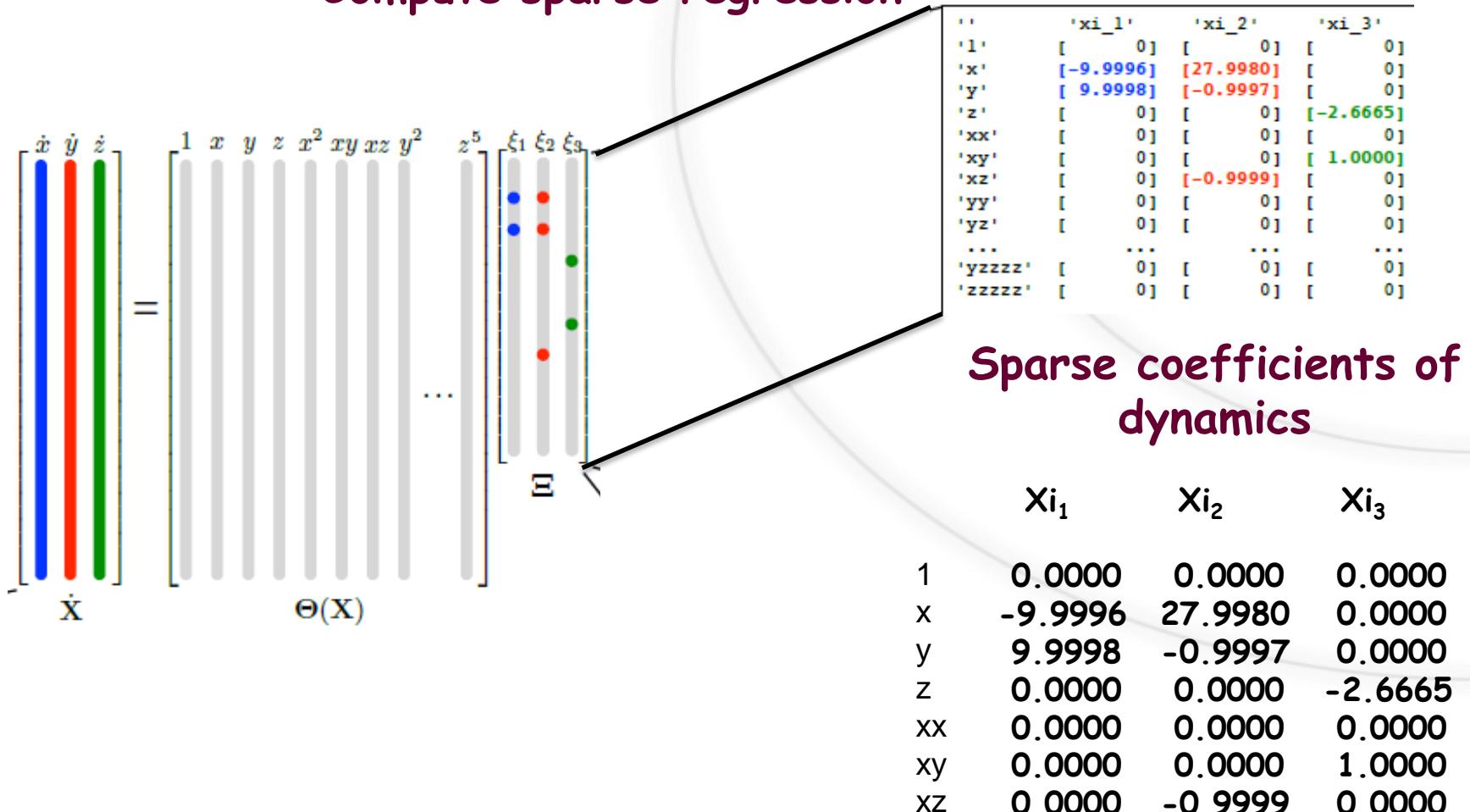
$$\dot{\mathbf{x}} = \Theta(\mathbf{X}) \boldsymbol{\xi}.$$

Compute sparse regression

Build library
of nonlinear
time series



Compute sparse regression

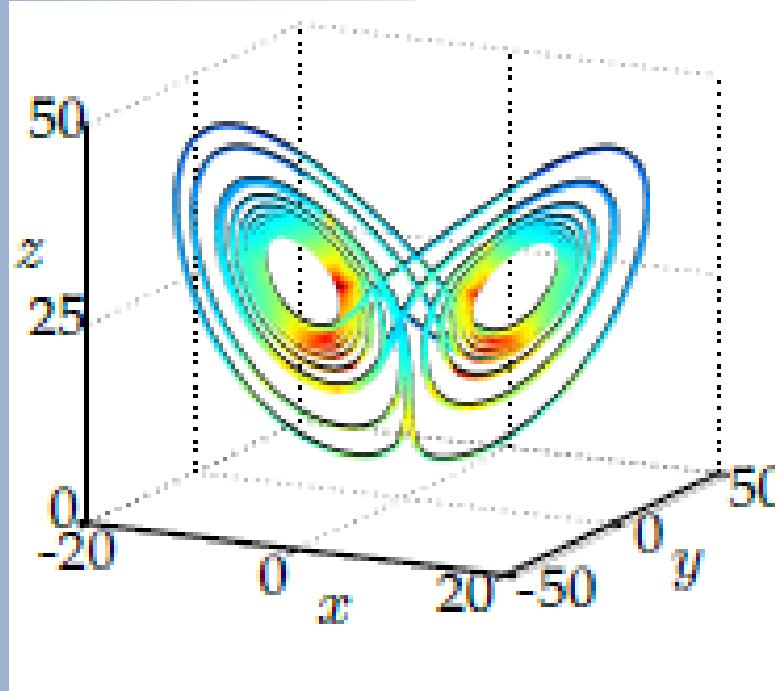


I. True Lorenz System

$$\dot{x} = 10(y - x)$$

$$\dot{y} = x(28 - z) - y$$

$$\dot{z} = xy - \frac{8}{3}z$$



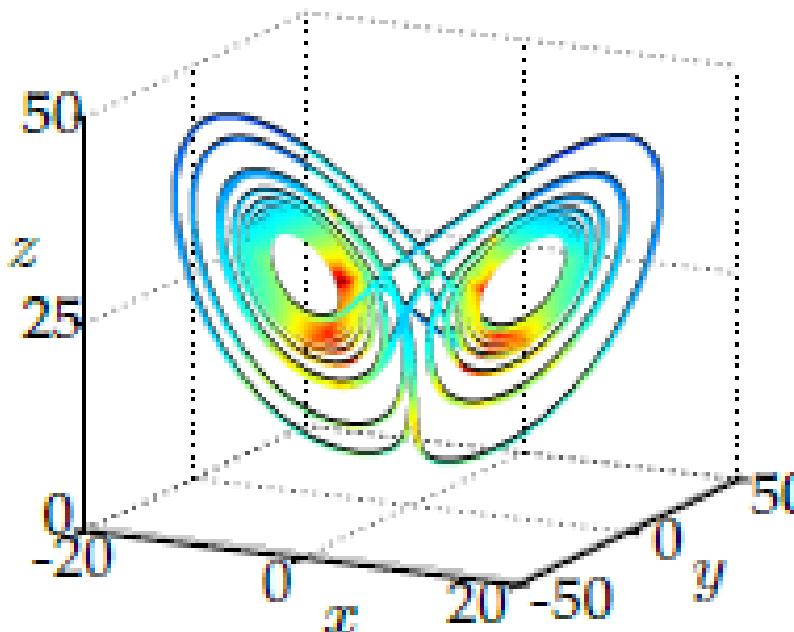
III. Identified System

Model out

$$\dot{x} = 0 - 10x + 10y = 10(y - x)$$

$$\dot{y} = 0 + 28x - y - xz = x(28 - z) - y$$

$$\dot{z} = 0 - 2.7z + xy = xy - \frac{8}{3}z$$



Octave

File Edit Debug Window Help News

File Browser

Current Directory: /GNU Octave/sparsedynamics/sparsedynamics

Editor

Name

- elhadj Fig5 n=3 YZ.jpg
- elhadj Fig6 n=3 YZ.jpg
- elhadj n=3 YZ.jpg
- elhadj n=3.jpg
- Elhadj results.pptx
- elhadj.jpg
- EX01a_Linear2D.m
- EX01a_Linear2D_ao1.m
- EX01b_Cubic2D.m
- EX01c_Linear3D.m
- EX02_Lorenz.m
- EX02_LorenzTVDiff.m
- EX03_Cylinder.m
- EX04a_LogisticMap.m
- EX04b_Hopf_TVRegDiff.m
- EX05_LorenzTimeDelay.m

Workspace

Name	Class	Dimension	Value
N	double	1x1	100000
Theta	double	100000x56	[1, -8, 8, 27, 64, ...]
Xi	double	56x3	[0, 0, 0; -9.9992, ...]
beta	double	1x1	2.6667
dx	double	100000x3	[158.16, -16.216, ...]
eps	double	1x1	1
figpath	char	1x11	./figures/
i	double	1x1	100000
lambda	double	1x1	0.025000
m	double	1x1	56
n	double	1x1	3
options	struct	1x1	...

Command History

```

eps = 1;
for i=1:length(x)
    dx(i,:) = lorenz(0,x(i,:),sigma,beta,rho);
end
dx = dx + eps*randn(size(dx));
%% pool Data (i.e., build library of nonlinear time series)
Theta = poolData(x,n,polyorder,usesine);
m = size(Theta,2);
%% compute Sparse regression: sequential least squares
lambda = 0.025; % lambda is our sparsification knob.
Xi = sparsifyDynamics(Theta,dx,lambda,n)
poolDataLIST({'x','y','z'},Xi,n,polyorder,usesine);
%% FIGURE 1: LORENZ for T\in[0,20]

```

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File Editor Documentation

Lorenz's parameters

$$\sigma = 10$$

$$\beta = \frac{8}{3}$$

$$\rho = 28$$

Initial conditions

$$x = -8$$

$$y = 8$$

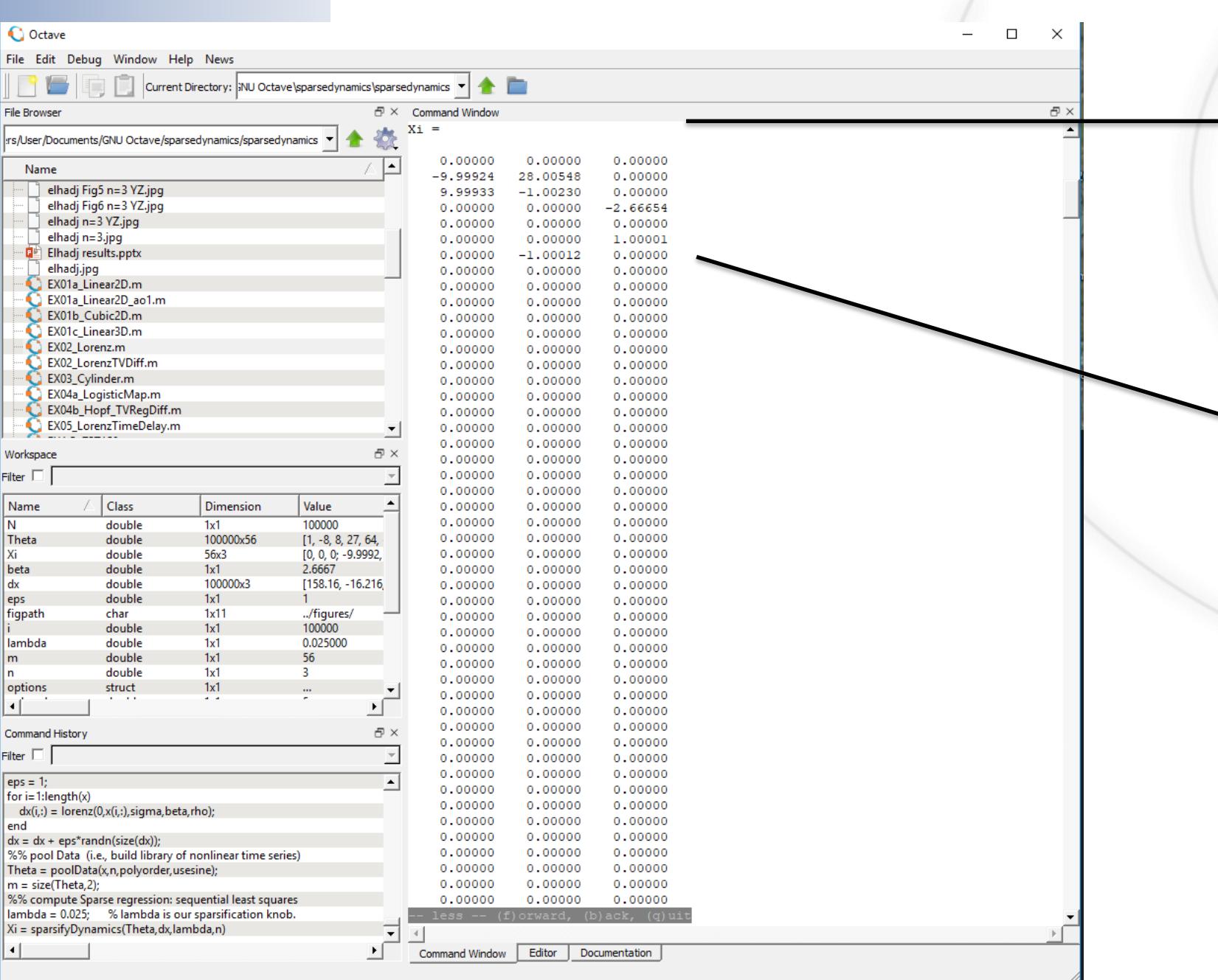
$$z = 27$$

Integrate to create input data

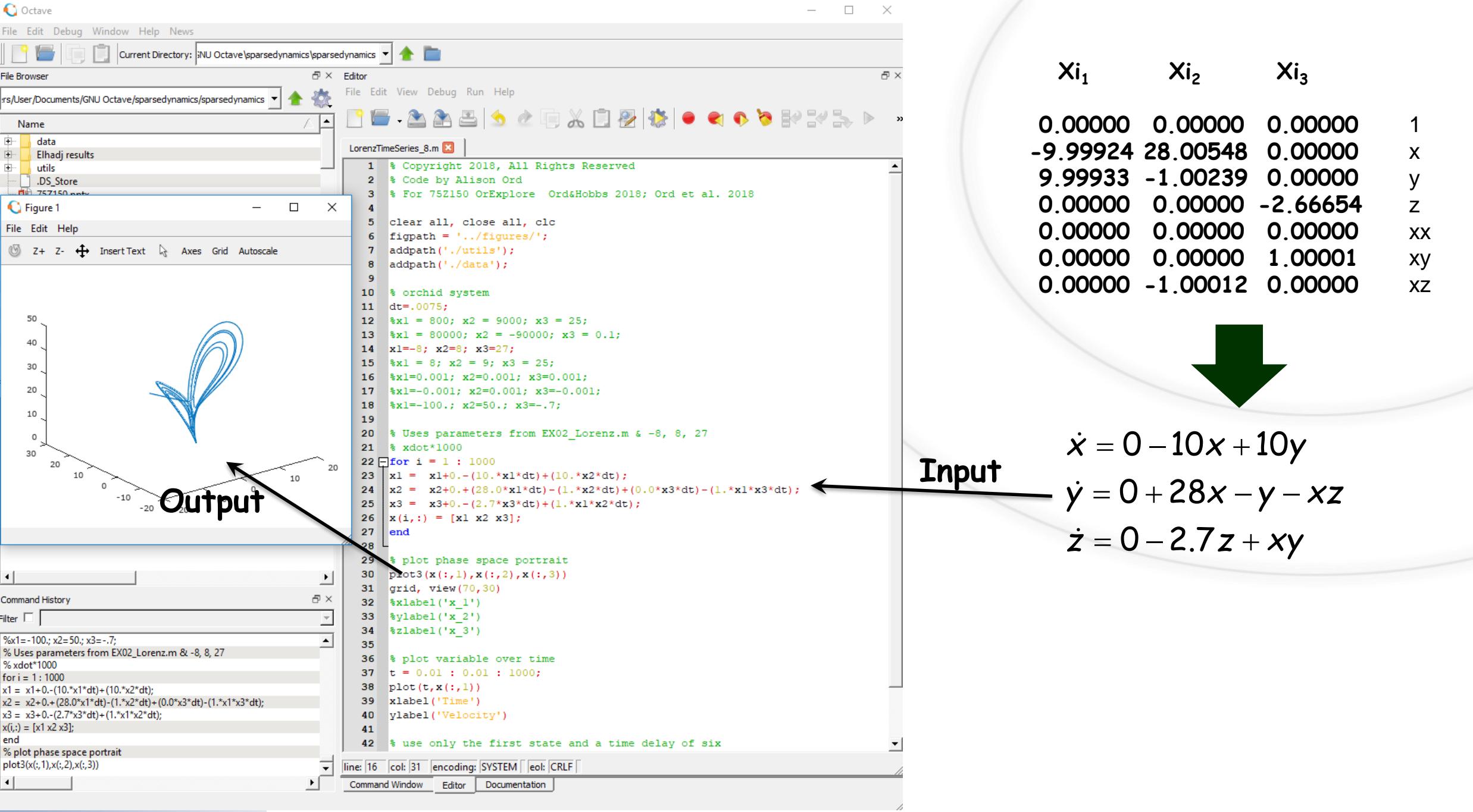
Compute derivative

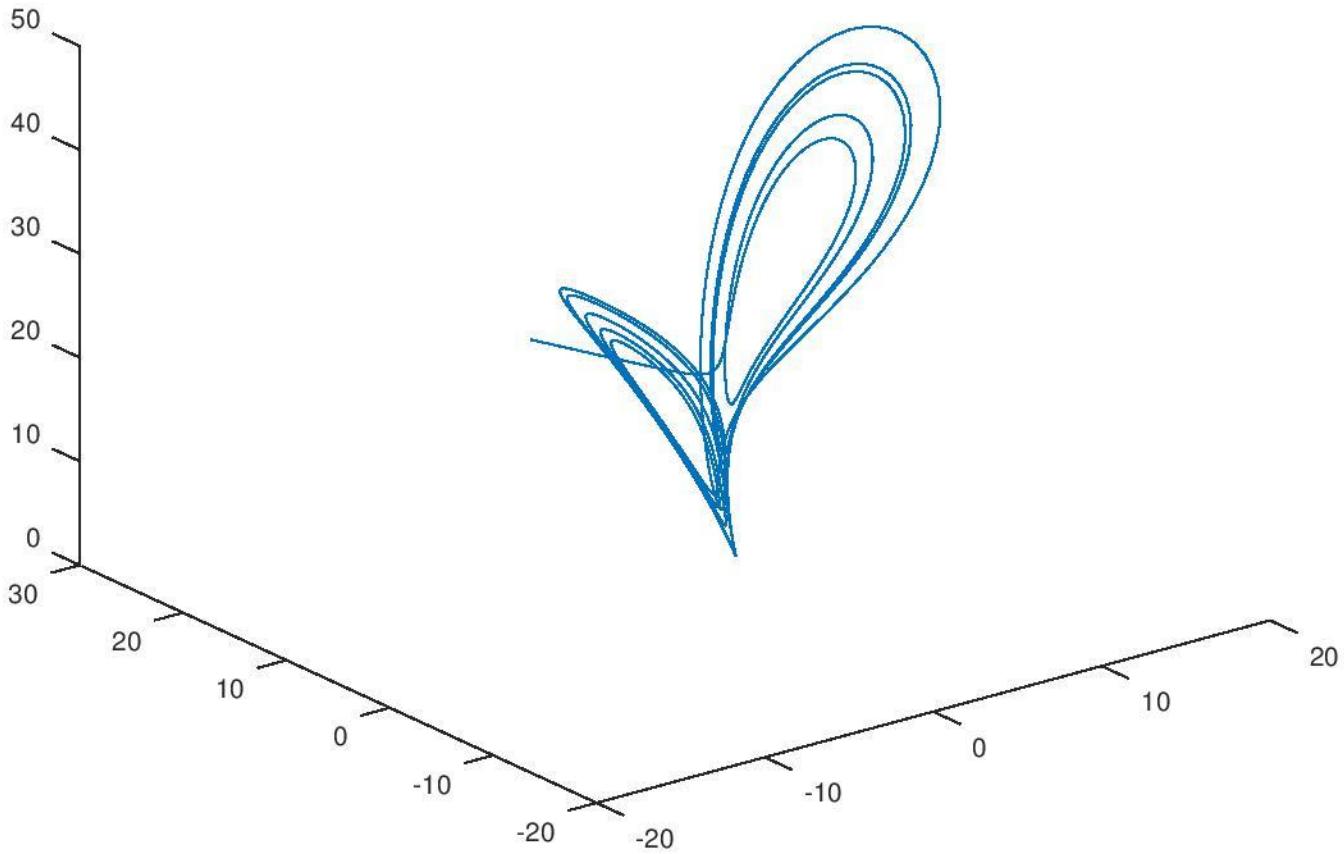
Build library of nonlinear time series

Compute sparse regression



Xi_1	Xi_2	Xi_3	
0.00000	0.00000	0.00000	1
-9.99924	28.00548	0.00000	x
9.99933	-1.00239	0.00000	y
0.00000	0.00000	-2.66654	z
0.00000	0.00000	0.00000	xx
0.00000	0.00000	1.00001	xy
0.00000	-1.00012	0.00000	xz





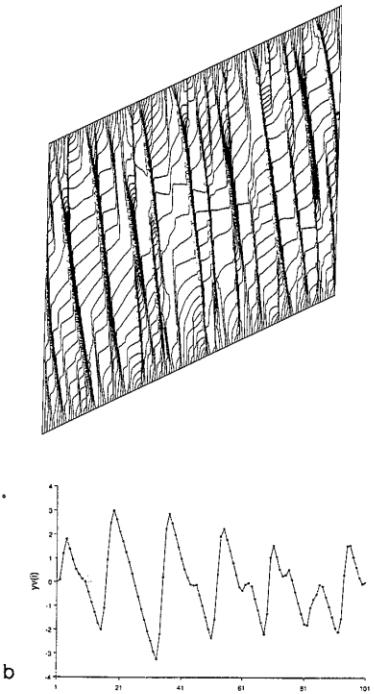
New Results

Computational shearing

Folded rock

Drill core

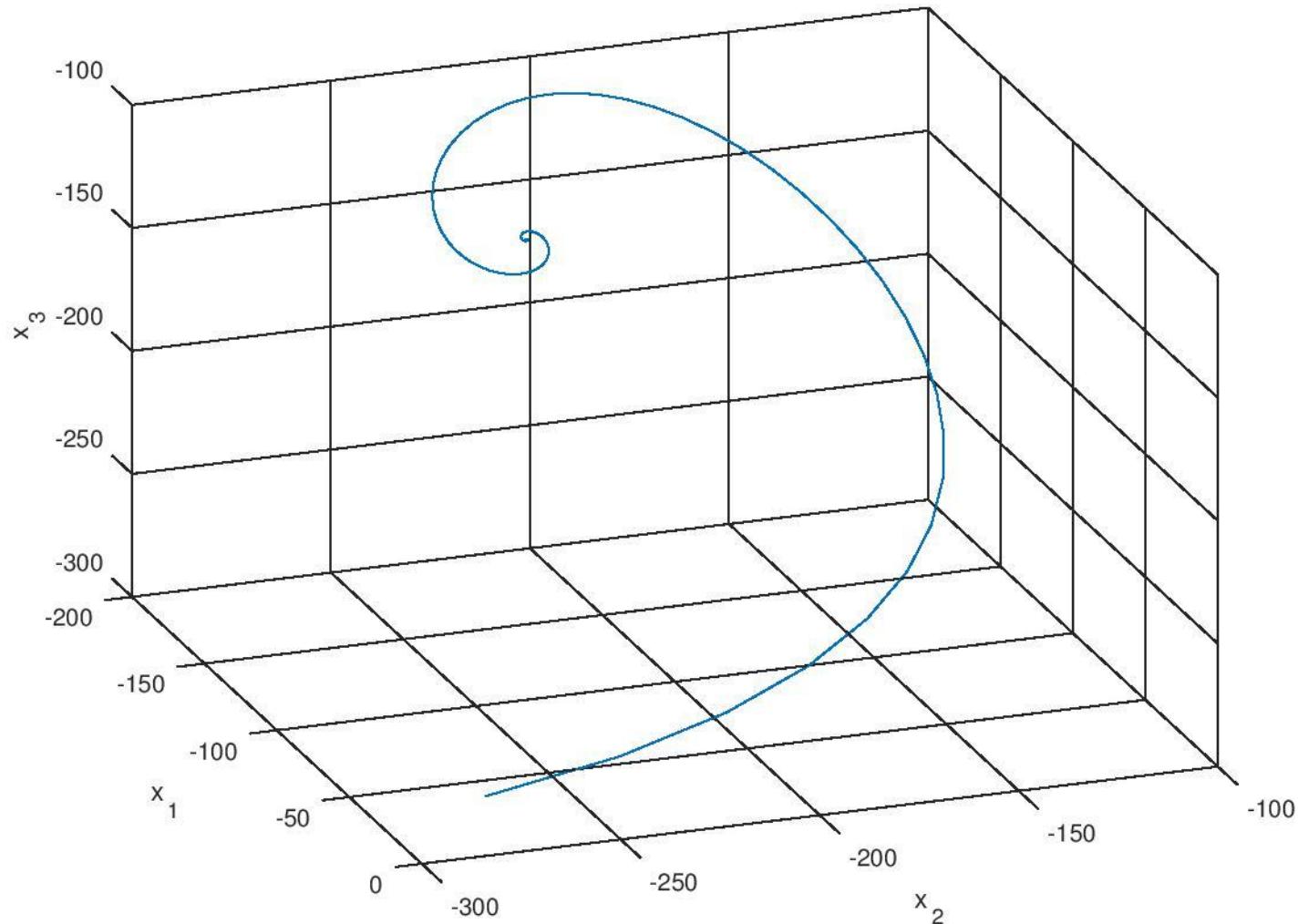
I. Original System



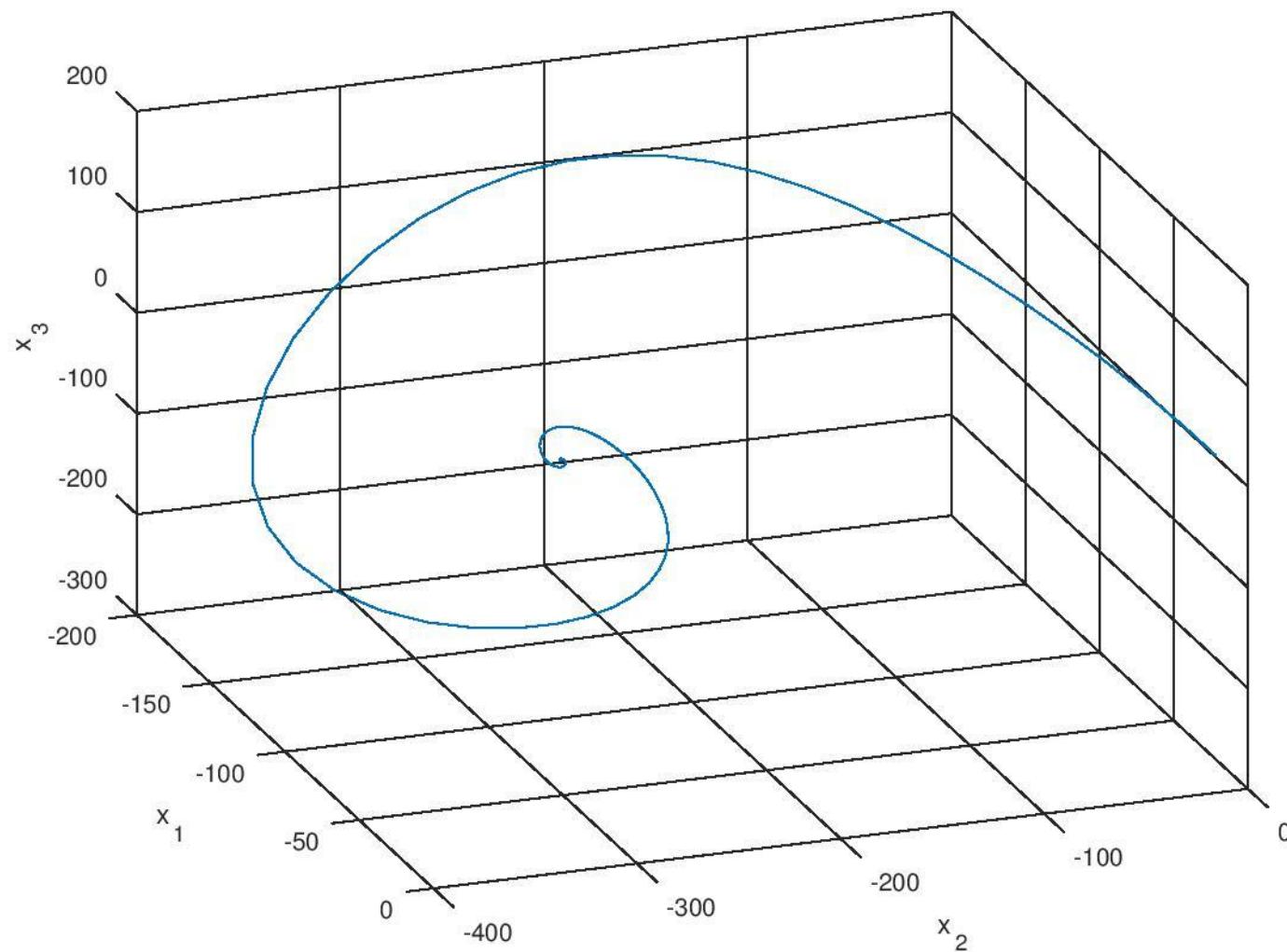
III. Identified System

$$\begin{aligned}x_1 &= -13. + 2.*x_1 + 3.*x_2 - 0.5*x_3 + 0.06*x_1*x_2 \\x_2 &= -6. + 2.*x_1 + 2.*x_2 - 3.*x_3 - \\&\quad 0.04*x_1*x_3 + 0.06*x_2*x_3 \\x_3 &= 15. + 0.4*x_1 + 2.*x_2 - 2.*x_3 - 0.03*x_2*x_2\end{aligned}$$

Ord 1994

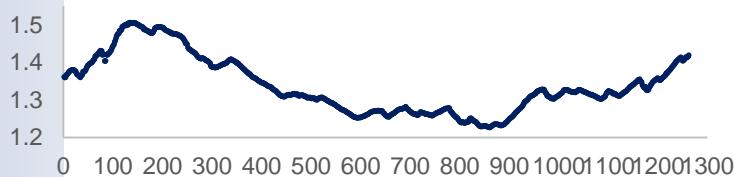


$$x_1 = 4.38; x_2 = -325.5; x_3 = -278.5;$$



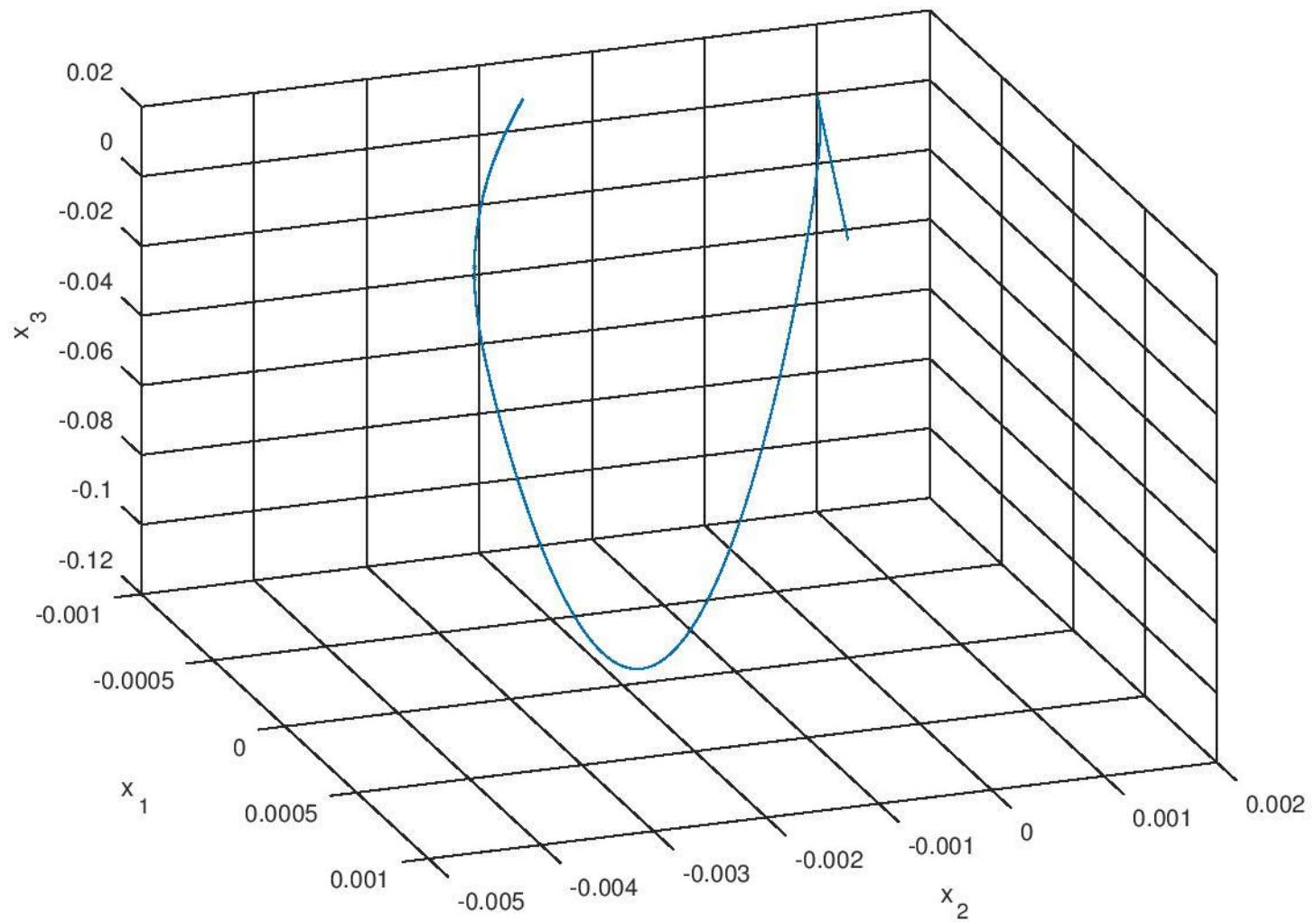
$x_1 = -0.01; x_2 = 0.005; x_3 = 0.05;$

I. Original System

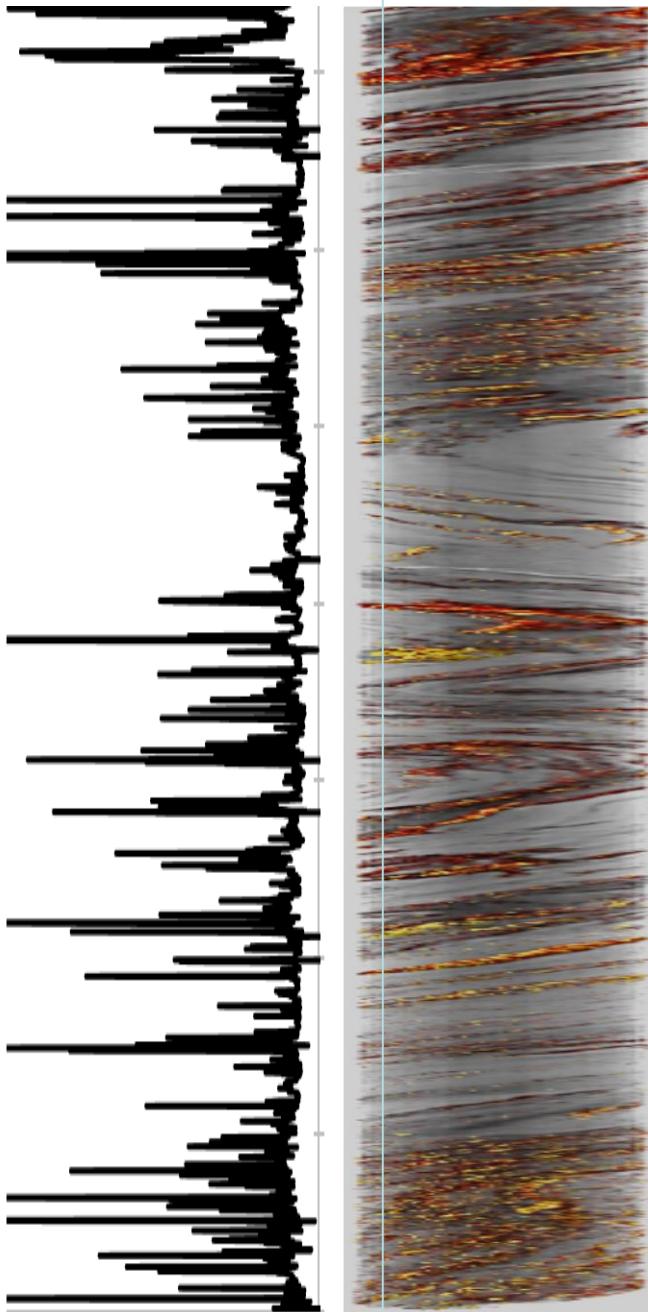


III. Identified System

$$\begin{aligned}\dot{x} &= -0.12x + 0.15y - 0.03z \\ \dot{y} &= -0.04x + 0.05y - 0.09z \\ \dot{z} &= 0 + 2.5x - 7.2y + 4.8z \\ &\quad + 0.05xx - 0.07xy - 0.05xz \\ &\quad + 0.03yy + 0.03yz\end{aligned}$$



I. Original System

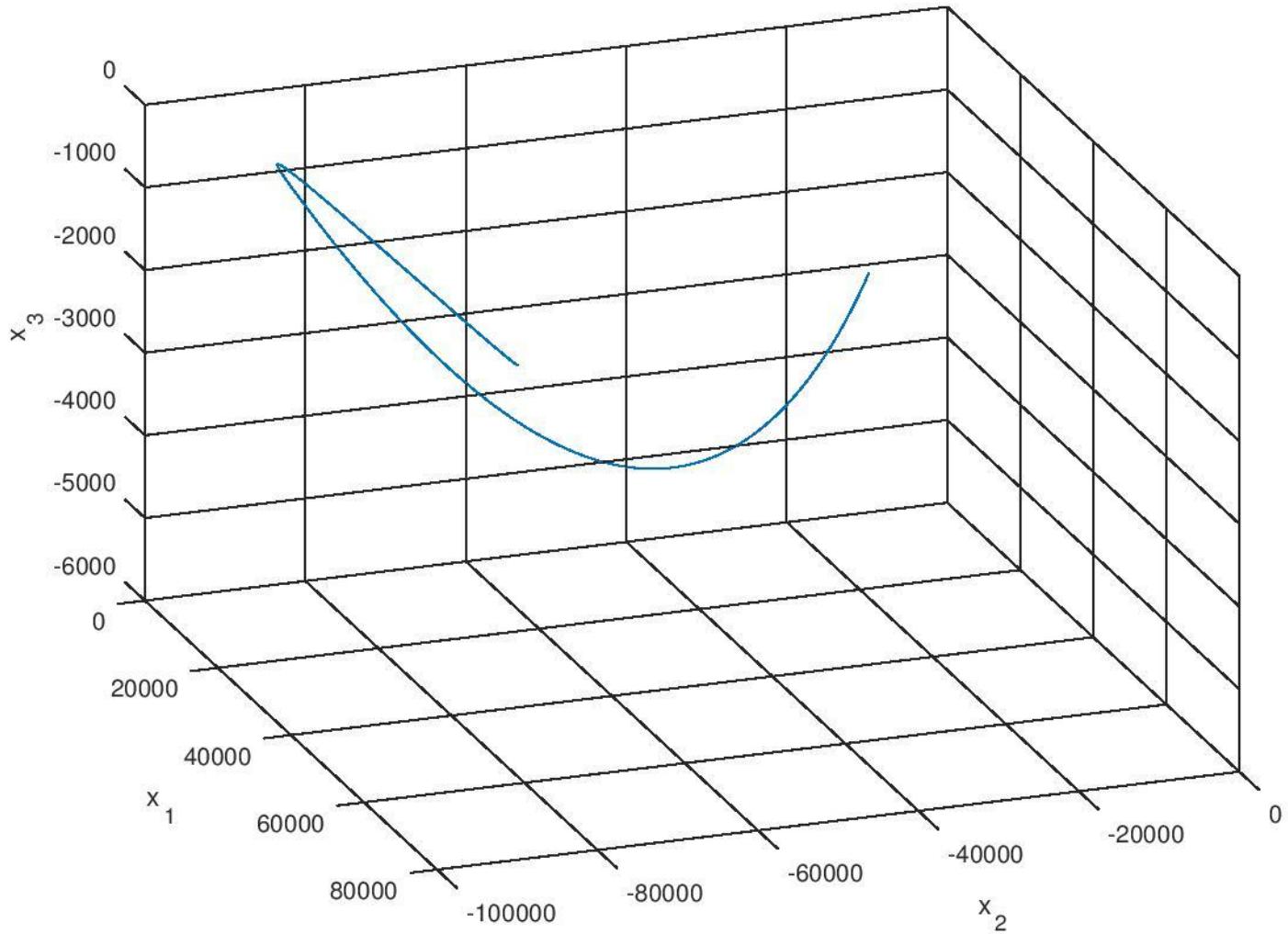


III. Identified System

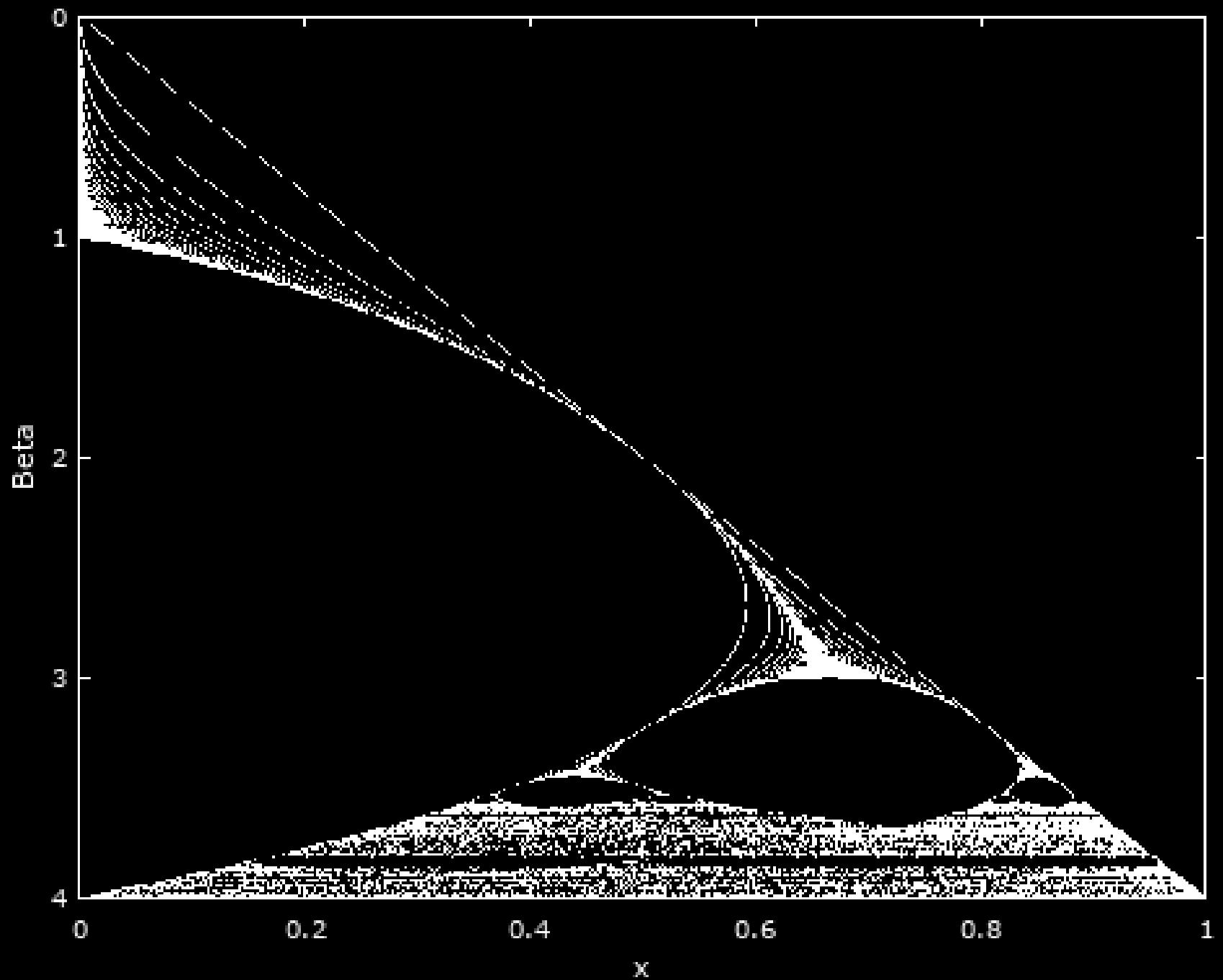
$$\dot{x} = 2.0 - 0.51x + 0y - 0.15z + 0.04xz$$

$$\dot{y} = 1.0 + 0.04x - 0.3y + 0.06z$$

$$\dot{z} = 1.2 + 0x + 0.05y - 0.3z$$



Initial
value
 $x=0.5$



The Grand Challenge

With successful reconstruction of the system equations and the connecting topology, it may be possible to address challenging and significant problems such as identification of causal relations among interacting components and the detection of hidden nodes.

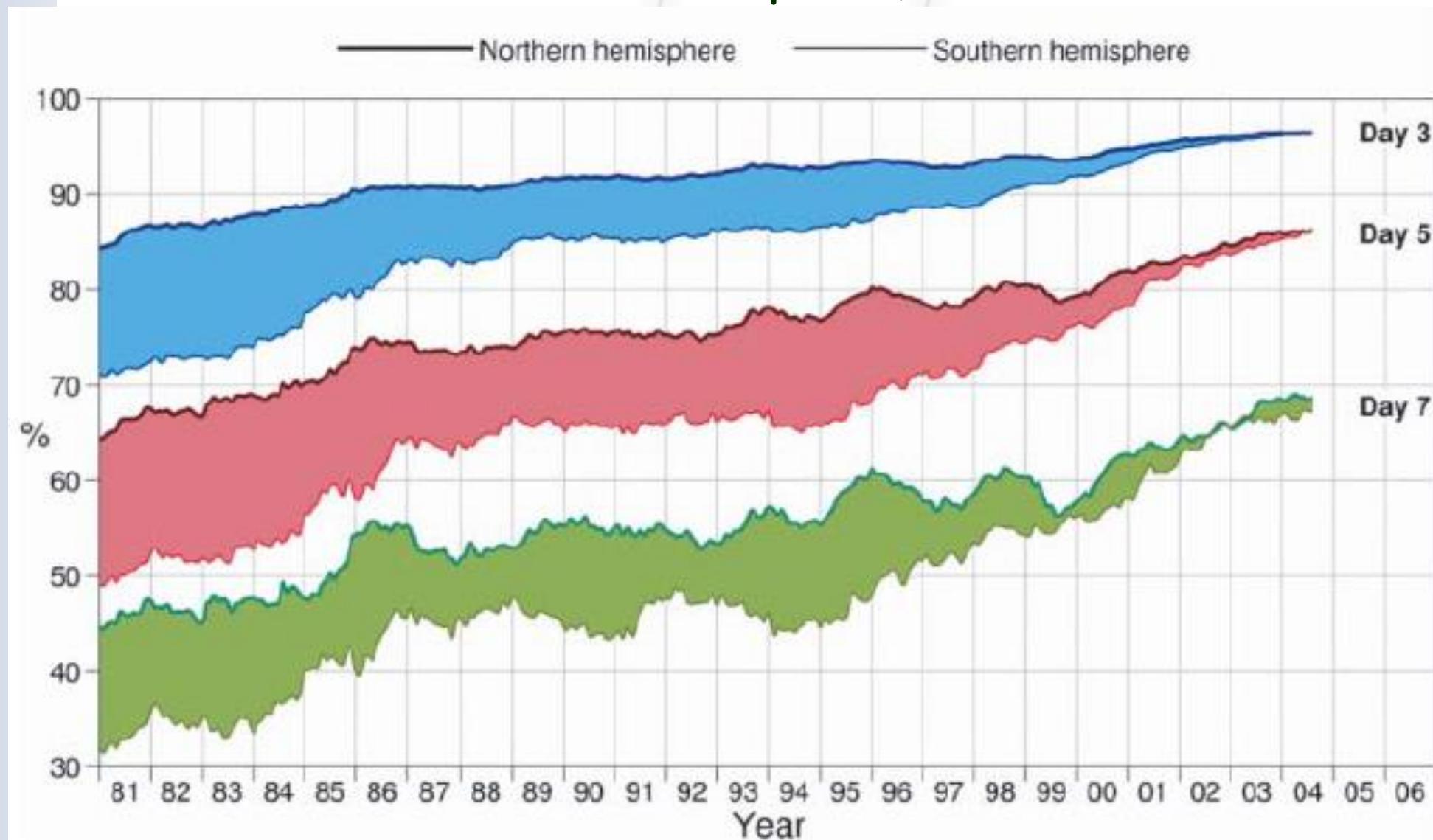
The Grand Challenge

The 'inverse' problem thus presents a grand challenge, requiring new paradigms beyond the traditional delay coordinate embedding methodology

Which we now have.

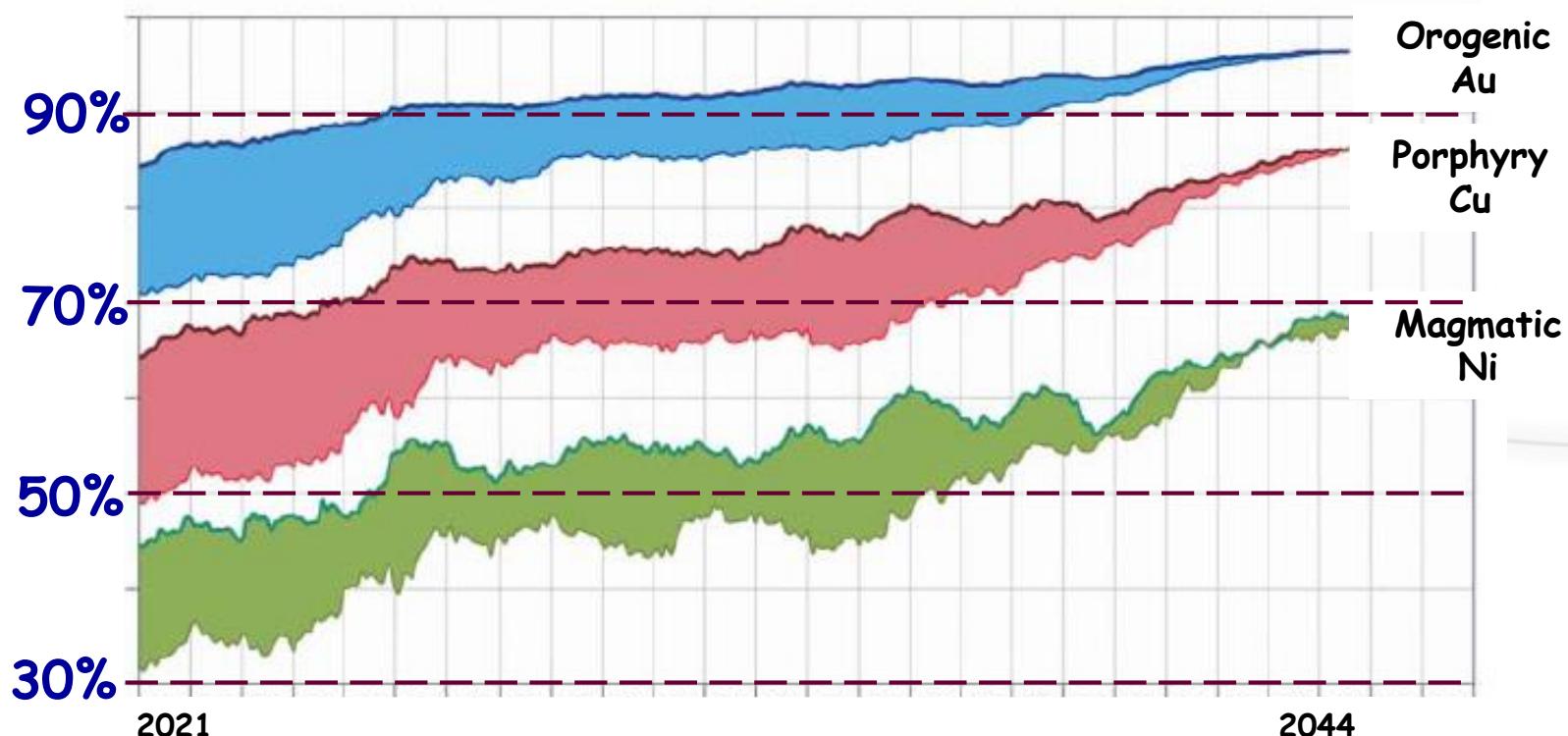
Such a process provides critical
insight for potential new mineralising
systems -

Evolution of mean forecast skill for the extratropical northern and southern hemispheres, 1981-2004.



AIM

Evolution of mean forecast skill for mineralising systems 2021-2044.

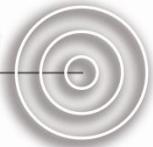


After Yoden, S. 2007. Atmospheric predictability. J. Met. Soc. Japan, 85, 77-102.



THE UNIVERSITY OF
WESTERN AUSTRALIA

Centre for EXPLORATION
TARGETING



Thank you



Hobbs & Ord Nonlinear dynamical analysis of GNSS data: Quantification, precursors and synchronisation. *Progress in Earth and Planetary Science*. 5:36, 2018

Oberst et al. Detection of unstable periodic orbits in mineralising geological systems. *Chaos* 28, 085711, 2018.

Ord & Hobbs Quantitative measures of deformed rocks: The links to dynamics. *Journal of Structural Geology*. <https://doi.org/10.1016/j.jsg.2018.05.027> 2018.

Ord et al. Nonlinear analysis of natural folds using wavelet transforms and recurrence plots. *Phil Trans A*. 376, 20170257. 2018