Uses of kernel statistics on volcanic vents

1 Introduction

What is important about:

- 1. The size of volcano clusters?
- 2. The density of vents within clusters?
- 3. The volume density within clusters?

Who has tackled these questions before, who has tried to figure out spatial statistics of volcanic fields? What is the strength and weakness of different methods?

Introduce Kernel Density, mention SAMSE

$$\hat{\lambda}(\mathbf{s}) = \frac{1}{2N\pi\sqrt{|\mathbf{H}|}} \sum_{i=1}^{N} \exp\left[-\frac{1}{2}\mathbf{b}^{\mathsf{T}}\mathbf{b}\right]$$
 (1)

2 Methods

2.1 The KDtools Python Library

A python library has been created to map the spatial density of geographic points, with specific functions to deal with geographic projections on Earth, Mars, and Venus. This library, called KDtools, contains seven functions which can be used to pre-process data, identify an optimal kernel bandwidth of the data, evaluate the local point density for locations on a map, and export these results to a raster file. Each function is given in an appendix below (Section 6). Two functions, explained below, are used to first identify an optimal kernel bandwidth and second evaluate the spatial density of points across a map grid.

The kernel bandwidth is determined with the SAMSE method in the **samse_bandwidth** function, by calling the R statistical language in which the SAMSE bandwidth selector has been programmed. The single input of this function is the list of locations of each volcanic vents projected in meter units. A 2×2 , unconstrained covariance matrix is returned from this function.

Local vent density is calculated along a grid in the function **KD** with the covariance matrix defining the gaussian kernel ellipse. The smoothed density of each vent is calculated over the grid locations given their distance from the vent. This density is then added to the total density at each location in order to form the summation shown in Equation 1. After

the density functions attributed to all vents have been calculated over the grid, all density values are normalized with the left half of Equation 1. The output of this function is a 2-dimensional array of density values corresponding to the grid surrounding vent locations. The sum of these density values approaches 1.0 as the grid size is increased around the volcano cluster.

Volume density can also be modeled with function \mathbf{KD} , by including a list of weights for each volcanic vent. In this application, weights are eruption volumes of the volcanoes. Weighting the density functions corresponding to each volcanic vent requires expanding Equation 1 to include weights, ω , as follows.

$$\hat{\lambda}(\mathbf{x}, \mathbf{y}) = \frac{1}{2\pi\sqrt{|\mathbf{H}|}\sum\omega} \sum_{i=1}^{N} \left(\exp\left[-\frac{1}{2}\mathbf{b}^{\mathbf{T}}\mathbf{b}\right]\omega_{i}\right)$$
(2)

This function is normalized to unity by including the sum of all weights in the denominator instead of the number of point locations. In the previous equation, the number of locations is used, as all points are weighted equally (i.e. their weights were each equal to 1).

- 3 Results
- 4 Discussion
- 5 Conclusion
- 6 Appendix: KDtools

Below are the functions as written in the kdtools python library. This library is available on github at https://github.com/jarichardson/kdtools.

6.1 contourBySigma

grid size as a 2 item list, to normalize the density.

```
Outputs a dictionary of {sigma-level: density value}. If sigma-levels
are not found (off the grid if the grid is too small), they will not
be included in the dictionary.
#find cumulative density that is used to pass the given
#sigma thresholds in "contours"
cum_thresholds = 2*(norm.cdf(sigmas)-norm.cdf(0))
integrate = 0.0
curcontour = 0
densitycontours = {}
#sort and reverse Z
Z = numpy.sort(Z,kind='quicksort',axis=None)[::-1]
#assuming density units are m^-2, but spacing is not 1 cell m^-2
#reduce cumulative threshold by grid resolution
cum_thresholds *= 1.0/(gridspacings[0]*gridspacings[1])
for i,d in enumerate(Z):
  integrate+=d
  #if the elapsed density surpasses the next contour
  if (integrate >= cum_thresholds[curcontour]):
    densitycontours[sigmas[curcontour]] = d
    curcontour += 1
    if (curcontour>=len(sigmas)):
      break
```

6.2 densityToRaster

return densitycontours

```
outproj: 'tm' or 'll' for transverse mercator (no tranformation occurs)
   or latlong (gdalwarp will be implemented). [tm]
ISSUES: If values are very low (normal for density grids), gdalwarp
     doesn't work, so it is suggested that output remain in meters.
     A workaround might be to supply log10 values of griddata.
, , ,
#print an extra line for good looks
print ""
#Check that the user's requested driver will actually work before
#doing anything
userdriver = gdal.GetDriverByName(driver)
if userdriver==None:
  print '\nerror: Raster type "'+driver+'" not a valid gdal driver!'
  print ' No map created.'
 return None
gdaldriver = gdal.GetDriverByName('GTiff')
gdaldriver.Register()
cols = numpy.shape(griddata)[1]
rows = numpy.shape(griddata)[0]
bands = 1
griddata = griddata[::-1]
dest_raster = gdaldriver.Create(outrastername, cols, rows, bands, \
  gdal.GDT_Float64 )
#adfGeoTransform[0] /* top left x */
#adfGeoTransform[1] /* w-e pixel resolution */
#adfGeoTransform[2] /* rotation, 0 if image is "north up" */
#adfGeoTransform[3] /* top left y */
#adfGeoTransform[4] /* rotation, 0 if image is "north up" */
#adfGeoTransform[5] /* n-s pixel resolution */
geotrans = [ranges[0][0], spacings[0], 0, ranges[1][1], 0, (-1*spacings[1])]
dest_raster.SetGeoTransform(geotrans)
#set transverse mercator projection
if (utmzone>=1 and utmzone<=60):
  srs = osr.SpatialReference()
  srs.SetUTM( utmzone, 1 ) #1 means north, this could be problematic
  srs.SetWellKnownGeogCS( 'WGS84');
  dest_raster.SetProjection( srs.ExportToWkt() )
```

```
elif (clon > = -360 and clon < = 360):
  srs = osr.SpatialReference()
  if (planet == 'venus'):
    srs.ImportFromProj4( '+proj=tmerc +lat_0=0 +lon_0='+str(clon)+ \
      ' +k=0.9996 +x_0=0 +y_0=0 +a=6051800 +b=6051800 +units=m +no_defs')
    srs.SetProjCS( "Venus 2000 Sphere, Custom Meridian" )
    srs.SetGeogCS( 'Venus 2000', 'D_Venus_2000', 'Venus_2000_IAU_IAG', \
      6051800.0, 0.0)
  elif (planet == 'mars'):
    srs.ImportFromProj4( '+proj=tmerc +lat_0=0 +lon_0='+str(clon)+ \
      ' +k=0.9996 +x_0=0 +y_0=0 +a=3396190 +b=3396190 +units=m +no_defs')
    srs.SetProjCS( "Mars 2000 Sphere, Custom Meridian" )
    srs.SetGeogCS( 'Mars 2000', 'D_Mars_2000', 'Mars_2000_IAU_IAG', \
      3396190.0, 169.89444722361179 )
  else:
    print '\nwarning: clon set but planet is not venus or mars.'
    print ' output raster will not have projection metadata'
    #return 0
  dest_raster.SetProjection( srs.ExportToWkt() )
dest_raster.GetRasterBand(1).WriteArray( griddata )
dest_raster = None
#warp to ll if necessary
if outproj=='11':
  if planet=='earth':
    #catch invalid utmzone
    if ((utmzone<1) or (utmzone>60)):
      print 'utm zone not valid (1-60). Cannot create latlong raster.'
      print 'utm raster saved at '+outrastername
      return 0
    #reproject the transverse mercator grid
    os.system('gdalwarp -r cubic -t_srs "+proj=longlat +datum=WGS84" '+ \
      outrastername+' tmpLL.tif')
  #if not earth, catch invalid center_lon
  elif ((clon<-360) or (clon>360)):
    print 'center longitude not valid (-360 to 360).', \
      ' Cannot create latlong raster.'
    print 'transverse mercator raster saved at '+outrastername
    return 0
```

```
else:
      if planet=='mars':
        radius='3396190'
      elif planet=='venus':
        radius='6051800'
      else:
        print 'planet not either earth, venus, or mars.', \
          ' cannot create latlong raster.'
        print 'transverse mercator raster saved at '+outrastername
        return 0
      #reproject the transverse mercator grid
      os.system('gdalwarp -r cubic -t_srs "+proj=longlat +k=0.9996 '+ \
        '+x_0=0 +y_0=0 +a='+radius+' +b='+radius+' +no_defs" '+ \
        outrastername+' tmpLL.tif')
    #overwrite the transverse meter raster with the longlat raster file
    if driver=='GTiff':
      os.system('mv tmpLL.tif '+outrastername)
      os.system('gdal_translate -of '+driver+' tmpLL.tif '+outrastername)
      os.remove('tmpLL.tif')
 #If output is in meters, but user wants a non-Tiff, change format here
 elif driver!='GTiff':
    os.system('gdal_translate -of '+driver+' '+outrastername+' tmpM.tif')
    os.system('mv tmpM.tif '+outrastername)
 if os.path.isfile('tmpM.aux.xml'):
    os.remove('tmpM.aux.xml')
 if os.path.isfile('tmpLL.aux.xml'):
    os.remove('tmpLL.aux.xml')
  if os.path.isfile(outrastername+'.aux.xml'):
    os.remove(outrastername+'.aux.xml')
 return 0
     ellipseGen
6.3
def ellipseGen(bd,eps=False,epsfilename='bandwidth_ellipse.eps'):
  ,,,
 Identifies the major and minor axes directions and standard
 deviations of a Gaussian ellipse defined by a 2x2 covariance
 matrix. Precision is to the nearest degree.
```

```
to epsfilename, if eps=True.
Outputs major-axis direction, major-axis standard deviation, and
        minor-axis standard-deviation.
, , ,
detH = linalg.det(linalg.sqrtm(bd)) #determinate sqrt bandwidth
invH = linalg.inv(linalg.sqrtm(bd)) #inverse sqrt bandwidth
constant = 2.0*numpy.pi*detH
radius = 20
angles = numpy.arange(0,numpy.pi,(numpy.pi/180.0))
D = numpy.zeros(len(angles))
#simulate density in all directions
for i,phi in enumerate(angles):
  dx = radius*numpy.cos(phi)
  dy = radius*numpy.sin(phi)
  dxdy = numpy.dot(invH,numpy.array([[dx],[dy]]))
  dist = numpy.dot(numpy.transpose(dxdy),dxdy)[0][0]
  D[i] = numpy.exp(-0.5*dist)/constant
#Find azimuth of greatest, least density
maxaz = angles[numpy.where(D==max(D))][0]
minaz = angles[numpy.where(D==min(D))][0]
#Calculate Density at vent location
dxdy = numpy.dot(invH,numpy.array([[0],[0]]))
dist = numpy.dot(numpy.transpose(dxdy),dxdy)[0][0]
ventD = numpy.exp(-0.5*dist)/constant
#Calculate standard deviations
#For the major axis
majsd = (10*(2**0.5))/(-1*numpy.log(max(D)/ventD))**0.5 #(radius=20 units)
majdir = 90-numpy.degrees(maxaz) #Gives direction from North. East is +
#For the minor axis
minsd = (10*(2**0.5))/(-1*numpy.log(min(D)/ventD))**0.5
mindir = 90-numpy.degrees(minaz)
#Print out the results
, , ,
print '\nBandwidth Ellipse Information'
print 'major axis:'
print (' degrees from north - %0.0f' % majdir)
print (' standard deviation - %0.4f' % majsd)
```

Prints out solution, and optionally uses GMT to draw the ellipse

```
print 'minor axis:'
 print (' degrees from north - %0.0f' % mindir)
 print (' standard deviation - %0.4f' % minsd)
 if eps==True:
   majaxis = 2*majsd
   minaxis = 2*minsd
    with open('ellipseGMT.xy','w') as f:
      f.write('0\t0\t\0.0f\t\0.4f\t\0.4f' \% (majdir, majaxis, minaxis))
    os.system('psxy ellipseGMT.xy -SE -Wblack -JX6i ' + \
      ('-R\%0.4f/\%0.4f/\%0.4f/\%0.4f -Ba\%0.4f -K >' \% ((-1*majaxis),majaxis, 
      (-1*majaxis), majaxis, majsd)) + epsfilename)
    os.remove('ellipseGMT.xy')
    print ('\nPlotted ellipse at '+epsfilename)
 returnstats = [majdir,majsd,minsd]
 return returnstats
6.4 KD
def KD(bd,coors,ranges,spacings,weights=[]):
 Estimates point density using:
          - a kernel bandwidth (2x2 covariance matrix)
 coors
           - 2xN list of coordinates for N points.
 ranges - a 2x2 [[W,E],[S,N]] array
 spacings - a 1x2 [X-resolution, Y-resolution] array
 weights - a 2xN list of wieghts for N points [None]
 Outputs X,Y,D: Eastings, Northings, and Densities in a Meshgrid
 format (i.e. X will be tiled, Y will be repeated)
  , , ,
 #If weights are given, test to see that they're valid
 if weights != []:
    if numpy.shape(weights)[0] != numpy.shape(coors)[0]:
      print "error: weight array not same length as coordinate array!"
      print " cannot create kernel density map."
      return None
 #If weights are not given, make weights even across the board
    weights = numpy.ones(len(coors))
```

```
weightaverage = numpy.sum(weights)/len(weights)
 detH = linalg.det(linalg.sqrtm(bd)) #determinate sqrt bandwidth
  invH = linalg.inv(linalg.sqrtm(bd)) #inverse sqrt bandwidth
 #constant variable in gaussian pdf
 constant = 2.0*numpy.pi*detH*len(coors) * weightaverage
 #define map grid
 x = numpy.arange(ranges[0][0],(ranges[0][1]+spacings[0]),spacings[0])
 y = numpy.arange(ranges[1][0],(ranges[1][1]+spacings[1]),spacings[1])
 X,Y = numpy.meshgrid(x,y) #X and Y are now tiled to grid
 D = numpy.zeros(numpy.shape(X)) #Density Grid
 dist = numpy.zeros(numpy.shape(X)) #distance matrix grid
 #Three for loop with enumerates... Nick Voss would be proud.
 for w,v in enumerate(coors):
    for i,e in enumerate(x):
      for j,n in enumerate(y):
        dx = e-v[0]
        dy = n-v[1]
        dxdy = numpy.dot(invH,numpy.array([[dx],[dy]]))
        dist[j][i] = numpy.dot(numpy.transpose(dxdy),dxdy)[0][0]
   D += numpy.exp(-0.5 * dist) * weights[w]
 D /= constant #normalize
 return X,Y,D
6.5
     main
def main():
 runs tests for kdtools functions using a synthetic dataset
 some tests are visual and require matplotlib
 import matplotlib.pyplot as plt
 from matplotlib.ticker import LogFormatter
 #create a random synthetic dataset of points
 data = numpy.random.uniform(31,35,[50,2])
 #or create a grid of synthetic points
 \#data = numpy.zeros([100,2])
 #data_easts = numpy.linspace(31,35,10)
```

```
#data_norths = numpy.linspace(31,35,10)
#E, N = numpy.meshgrid(data_easts,data_norths)
\#data[:,0] = E.reshape((100))
#data[:,1] = N.reshape((100))
data[:,1] *= 1.3 #stretch data in the N-S direction
          #utm zone on earth for this lat-long
zone = 36
clon = 33.0 #center longitude of data on other planets
#random synthetic weights
weights = numpy.random.uniform(1,20,len(data))
#weights = numpy.linspace(1,20,len(data)) #this puts the weights in order
print "\nsynthetic dataset info"
print " %d points on an x,y grid" % len(data)
print " x min,mean,max - %0.3f, %0.3f, %0.3f" % (min(data[:,0]), \
  (sum(data[:,0])/len(data)),max(data[:,0]))
print " y min,mean,max - %0.3f, %0.3f, %0.3f" % (min(data[:,1]), \
  (sum(data[:,1])/len(data)),max(data[:,1]))
#create grid matrix
gridresolution = [10000,10000]
#1. reproject(llcoors, planet='earth', utmzone=-999, clon=-999)
data = reproject(data,planet='mars',clon=clon)
print "\nReprojected synthetic dataset info"
print " %d points on an x,y grid" % len(data)
print " x \min, \max - \%0.3f, \%0.3f, \%0.3f" % (\min(data[:,0]), \
  (sum(data[:,0])/len(data)),max(data[:,0]))
print " y min,mean,max - %0.3f, %0.3f, %0.3f" % (min(data[:,1]), \
  (sum(data[:,1])/len(data)), max(data[:,1]))
#2. rangeBuffer(coords, B=0)
datarange = rangeBuffer(data,B=30)
print "\ndata range with 30% buffer:\n", datarange
#3. samse_bandwidth(coords)
bandwidth = samse_bandwidth(data)
if len(bandwidth) == 0:
 print "samse_bandwidth returned an error"
  return None
print "\nsamse bandwidth:\n", bandwidth
```

```
#4. ellipseGen(bd, eps=False, epsfilename='bandwidth_ellipse.eps')
ellipse_stats = ellipseGen(bandwidth, eps=True)
print "\nellipse stats:"
print " ellipse major axis orientation (deg N) - ", ellipse_stats[0]
print " ellipse major axis standard deviation - ", ellipse_stats[1]
print " ellipse minor axis standard deviation - ", ellipse_stats[2]
#5. KD(bd, coors, ranges, spacings)
print "\nCalculating Density on grid..."
(X,Y,D) = KD(bandwidth, data, datarange, gridresolution, weights=weights)
integrateddensity = numpy.sum(D)*gridresolution[0]*gridresolution[1]
print (" Total Density within grid - %0.3f%%" % (integrateddensity*100))
print (" Maximum Density on grid - %0.3e sq. unit area^-1" % \
 numpy.amax(D))
#6. contourBySigma(Z, sigmas, gridspacings)
contours = contourBySigma(D, sigmas=[0.5,1,2], \
  gridspacings=gridresolution)
print "\nDensity value contours at"
print " 0.5-sigma: %0.3e sq. unit area^-1" % contours[0.5]
         1-sigma: %0.3e" % contours[1]
print "
print " 2-sigma: %0.3e" % contours[2]
#7. densityToRaster(griddata, ranges, spacings, outrastername, clon=-999,
               utmzone=-999, planet='earth', driver='GTiff', outproj='tm')
gdalerr = densityToRaster(numpy.log10(D), datarange, gridresolution, \
  'synth.grd', clon=clon, planet='mars', outproj='ll', driver="GMT")
if gdalerr != -1:
  print "\nOutput test raster to synth.tif"
#8. Plot the results
print "\nPlotting Density map with points"
plt.clf()
plt.subplot(1, 1, 1)
plt.title('test density (points per square unit)')
# set the limits of the plot to the limits of the data
plt.axis([datarange[0][0], datarange[0][1], datarange[1][0], \
 datarange[1][1]])
#Color plot of the density data from KD
plt.pcolor(X, Y, D, cmap='YlOrRd', vmin=0, vmax=numpy.amax(D))
#format the color bar labels to log scale
```

```
formatter = LogFormatter(10, labelOnlyBase=False)
 plt.colorbar(format=formatter)
 #Contour plot from contourBySigma
 contourlevels = [contours[0.5],contours[1],contours[2]]
 CS = plt.contour(X,Y,D,contourlevels,colors='k')
 plt.clabel(CS, fontsize=9, inline=1, fmt=formatter)
 #Scatter Plot of synthetic dataset
 plt.scatter(data[:,0],data[:,1],c='k',s=(weights**2),marker='.')
 plt.show()
6.6
     rangeBuffer
def rangeBuffer(coords, B=0):
 Creates a buffer of B% [default 0%, no buffer] around
 N-dimensional data. Input should be a numpy array.
 Output will be 2xN array, with min, max of each dimension in
 columns 1 and 2, respectively.
 ex:
 data
               range output
  [[1,5],
              [[0,2],
   [2,5], \Rightarrow [4,9]
   [0,4],
   [1,9]
  , , ,
 extents = numpy.ones([numpy.shape(coords)[1],2])
 for dim in range(numpy.shape(coords)[1]):
   data = coords[:,dim]
    dataRange = data.max() - data.min()
    bufsize = dataRange*(B/100.0)
    extents[dim,0] = data.min() - bufsize
    extents[dim,1] = data.max() + bufsize
 return extents
6.7 reproject
def reproject(llcoors,planet="earth",utmzone=-999,clon=-999,inverse=False):
 Reprojects long-lat data into transverse mercator coordinates
 with units of meters. Optionally, set inverse=True to change
 transverse mercator to long-lat.
```

```
Input should be numpy 2-col long, lat array.
Output will be numpy 2-col easting, northing array.
Planet options: 'earth', 'venus', or 'mars'
Earth requires a valid UTM zone
Venus and Mars require a valid center longitude of the dataset
Earth Transverse Mercator fit to WGS84 datum
Venus Transverse Mercator fit to Spheriod of radius 6051800 m
Mars Transverse Mercator fit to Spheriod of radius 3396190 m
,,,
if planet == "earth":
  if (utmzone<1) or (utmzone>60):
    print "error in reproject:", \
      " utm zone not set correctly (1<=utmzone<=60)"
    return 0
  TransMerc = pyproj.Proj('+proj=utm +datum=WGS84 +zone='+str(utmzone))
elif planet == "venus":
  if (clon<-360) or (clon>360):
    print "error in reproject: ", \
      "center longitude not set correctly (-360<=clon<=360)"
    return 0
  TransMerc = pyproj.Proj('+proj=tmerc +lat_0=0 +lon_0='+str(clon)+ \
    ' +k=0.9996 +x_0=0 +y_0=0 +a=6051800 +b=6051800 +units=m +no_defs')
elif planet == "mars":
  if (clon<-360) or (clon>360):
    print "error in reproject: ",
      "center longitude not set correctly (-360<=clon<=360)"
    return 0
  TransMerc = pyproj.Proj('+proj=tmerc +lat_0=0 +lon_0='+str(clon)+ \
    ' +k=0.9996 +x_0=0 +y_0=0 +a=3396190 +b=3396190 +units=m +no_defs')
  print "error in reproject: planet not earth, venus, or mars."
 return 0
if inverse==True:
  reproj = TransMerc(llcoors[:,0],llcoors[:,1])
  mcoors = numpy.transpose(reproj)
else:
  reproj = TransMerc(llcoors[:,0],llcoors[:,1])
  mcoors = numpy.transpose(reproj)
return mcoors
```

6.8 samse bandwidth

```
def samse_bandwidth(coords):
  , , ,
  Evaluates the SAMSE Kernel in R using a coordinate list (coords).
  Returns 2x2 bandwidth covariance matrix.
  Requires: R, KS library in R.
  , , ,
  bandwidthfile='tmpbdR.out'
               ='tmpcrs.out'
  datafile
  #Writes the data to a file for R
  numpy.savetxt(datafile,coords)
  #Writes the batch file that R will use
  with open('samse_batch.r','w') as f:
    f.write('library(ks)\n')
    f.write('data<-read.table("'+datafile+'")\n')</pre>
    f.write('bd <- Hpi(x=data,nstage=2,pilot="samse",pre="sphere")\n')</pre>
    f.write('sink("'+bandwidthfile+'")\n')
    f.write('show(bd)\n')
    f.write('sink()')
  #command to run the batch file
  os.system('R CMD BATCH samse_batch.r')
  #check for output file doesn't exist, fail
  if not os.path.isfile(bandwidthfile):
    print "error: Output from R was not successful."
    print " Is R and the KS library installed?"
    return []
  #Extract the bandwidth matrix from the bandwidth txt file
  bandwidth = numpy.loadtxt(bandwidthfile,skiprows=1,usecols=(1,2))
  #remove all these temporary files
  os.remove('samse_batch.r')
  os.remove('samse_batch.r.Rout')
  os.remove(bandwidthfile)
  os.remove(datafile)
  return bandwidth
```