

Yield Assessment Using the MultiPEM Toolbox

Brian Williams Josh Carmichael Los Alamos National Laboratory

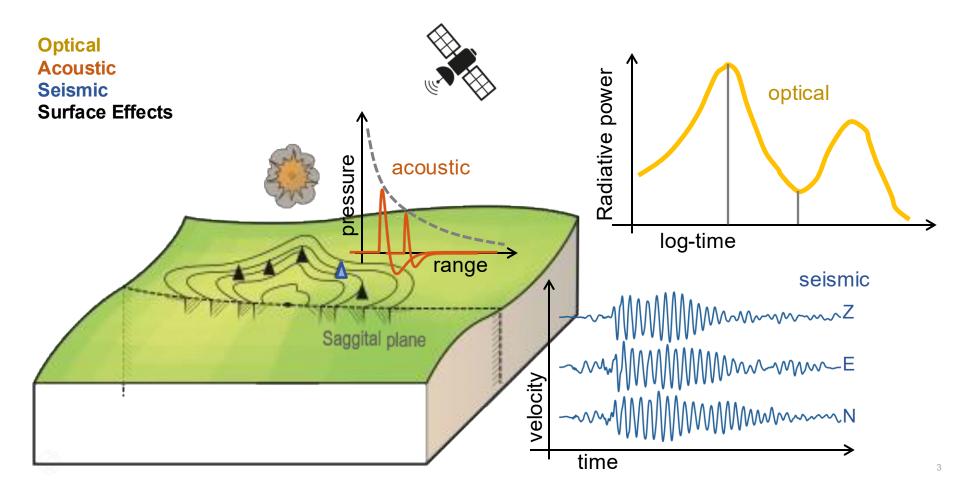
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Low Yield Nuclear
Monitoring

Abstract

This presentation demonstrates multi-physics (multivariate) yield estimation using disparate physical sensor signatures. Importantly, this methodology consistently aligns error propagation for yield estimation with first-order physical basis from explosion source to sensor propagation pathways. This implies that signature weighting in a yield calculation is done properly, including the ability to account for error correlation between disparate signatures. The advanced error budget includes error terms for source, propagation, and sensor site models — errors that masquerade as other uncertainties in models that do not directly incorporate these effects. These components of error in our advanced error budget, expressed as statistical variances/standard deviations, provide metrics on the technical validation of ensemble model components (e.g., source, propagation, and sensor). The approach is illustrated using simulated data from acoustic, seismic, optical, and surface effect sensor signatures.



Signatures of an Aboveground Event: Assemble Data



Introduction

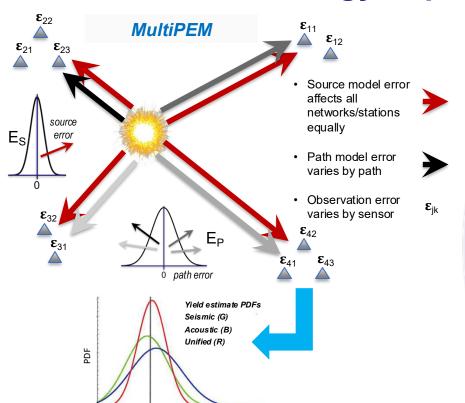
- Multi-Phenomenology Explosion Monitoring (MultiPEM) Toolbox provides a capability for post-detonation characterization focusing on yield estimation
 - Synthesize information from multiple sensor modalities
 - Leverage historical databases to inform statistical models
 - Two-stage implementation for rapid new event device parameter characterization
 - Implemented in R code

References

- Williams, B.J., Brug, W.P., Casleton, E.M., Syracuse, E.M., Blom, P.S., Meierbachtol, C.S., Stead, R.J., MacLeod, G.A., Bauer, A.L., Shao, X.-M. & Anderson, D.N. (2021).
 Multiphenomenology explosion monitoring (MultiPEM): A general framework for data interpretation and yield estimation. *Geophysical Journal International*, 226, 14-32.
- Ford, S.R., Bulaevskaya, V., Ramirez, A., Johannesson, G., & Rodgers, A.J. (2021). Joint Bayesian inference for near-surface explosion yield and height-of-burst. *Journal of Geophysical Research:* Solid Earth, 126, e2020JB020968



Multi-Phenomenology Explosion Monitoring



Yield

- Background: New capability for rapid postdetonation characterization of explosions focused on yield estimation with rigorously quantified uncertainty.
- Challenge: Develop novel statistical models relating observable signatures from multiple sensor types (e.g. acoustic/infrasound, seismic, optical, surface effects) to quantities of interest (QOIs) such as location, origin time, yield, and HOB/DOB via forward modeling. Extend traditional error modeling to adjust for source model and source-to-sensor path model biases if present for each phenomenology (top).
- Solution: We have developed Bayesian and maximum likelihood computational tools to calibrate non-linear empirical source and path models.
- **Results**: A unified characterization of QOIs (so far focused on yield) with uncertainty reduction achieved by fusing signatures from multiple sensor types (bottom).

Reference: Williams, B.J., Picard, R.R., & Anderson, D.N. (2023). Multi-Phenomenology Yield Characterization. Los Alamos National Laboratory Technical Report LA-UR-23-21950 (rev.4).

Basic Elements of MultiPEM Characterization

- Identify scenario of interest
 - Underground
 - Near-surface (0 100 m)
 - Free-air (> 100 m)
- Identify the unknowns of inferential interest for a new event
 - E.g. event time, location, yield, HOB/DOB
- For each scenario, identify relevant sensor modalities (phenomenologies)
 - Seismic, Acoustic/Infrasound, Optical, Surface Effects
- For each phenomenology, identify signatures (raw or processed waveforms)
 - Collect all relevant historical data



Basic Elements of MultiPEM Characterization

- For each signature, select a forward model and a statistical error model
 - Forward model relates signature to device parameters
 - Error model adjusts signature for unmodeled source and path effects
- Calibrate model parameters (e.g. regression coefficients) and variance components simultaneously
 - Use benchmark historical data having known device parameters
- New event characterization
 - Assimilate new event data into statistical framework
 - Infer unknown device parameters with rigorous UQ



Example: Validate Characterization of Near-Surface Nuclear Test



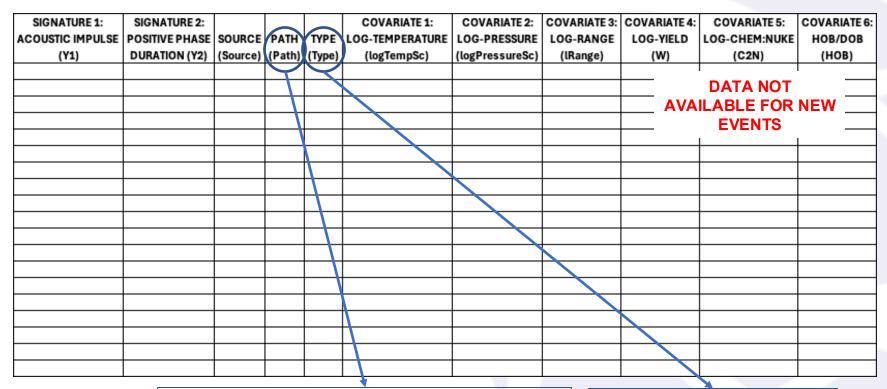
Data and Model Summaries (IYDT)

- Calibration and "new" event data provided by Sean Ford
- Predict the <u>yield</u> and <u>HOB</u> of the near-surface nuclear explosion <u>Sugar</u>
- Calibration data, error model, and model parameter count
 - Forward model parameters may depend on emplacement condition
 - Seismic, acoustic tests conducted in soft, hard, and wet rock
 - Chemical to nuclear equivalency: 2-1

Туре	Explosion	Total Sources / Sample Size per Signature	Error Model	Total Model Parameters
Seismic	Chemical	34/392	Source + Path	37
Acoustic	Chemical	30/411	Source + Path	17
Optical	Nuclear	25/25	Observational	36 (EIV) / 11 (fixed)
Surface Effects	Nuclear	6/6	Observational	13 (EIV) / 7 (fixed)



Acoustic Data Summary





PATH: Indicator for source-to-sensor pathway; e.g. station effect

TYPE: Indicator for e.g. emplacement condition

Acoustic IYDT Data

Y1	Y2	Source	Path	Station	Туре	logTempSc	logPressureSc	lRange	W	C2N	НОВ
2.076	-2.767	HRI-1	HR-103	BRDW	1	0.055	-0.196	7.809	6.291	0.693	5
3.095	-2.659	HRI-1	HR-48	E1	1	0.055	-0.196	6.714	6.291	0.693	5
1.990	-2.670	HRI-2	HR-103	BRDW	1	0.039	-0.188	7.813	6.291	0.693	3
4.195	-2.896	HRI-2	HR-12	LV1	1	0.039	-0.188	5.622	6.291	0.693	3
3.119	-2.700	HRI-2	HR-48	E1	1	0.039	-0.188	6.696	6.291	0.693	3
4.134	-2.903	HRI-3	HR-12	LV1	1	0.056	-0.192	5.608	6.291	0.693	1.5
3.068	-2.799	HRI-3	HR-48	E1	1	0.056	-0.192	6.716	6.291	0.693	1.5
3.151	-3.268	HRI-4	HR-12	LV1	1	0.028	-0.180	5.613	6.291	0.693	-1.5
2.204	-2.873	HRI-4	HR-48	E1	1	0.028	-0.180	6.707	6.291	0.693	-1.5
1.983	-2.747	HRI-5	HR-103	BRDW	1	0.042	-0.184	7.818	6.291	0.693	0.5
4.069	-2.994	HRI-5	HR-12	LV1	1	0.042	-0.184	5.651	6.291	0.693	0.5
3.069	-2.687	HRI-5	HR-48	E1	1	0.042	-0.184	6.697	6.291	0.693	0.5
1.755	-2.963	HRI-6	HR-103	BRDW	1	0.036	-0.188	7.810	6.291	0.693	-0.5
3.905	-3.099	HRI-6	HR-12	LV1	1	0.036	-0.188	5.559	6.291	0.693	-0.5
2.751	-2.852	HRI-6	HR-48	E1	1	0.036	-0.188	6.727	6.291	0.693	-0.5
-0.567	-2.856	HRI-7	HR-103	BRDW	1	0.049	-0.188	7.817	6.291	0.693	-5
1.494	-2.896	HRI-7	HR-12	LV1	1	0.049	-0.188	5.661	6.291	0.693	-5
0.573	-2.548	HRI-7	HR-48	E1	1	0.049	-0.188	6.686	6.291	0.693	-5



MultiPEM Statistical Model observational y_{hijr} $f_{hijr}(\beta_{hr}, v_{hij})$ $+ (Z_{hir}, jb_{hr}^{(S)}) + (Z_{hijr}b_{hr}^{(P)}) + (\varepsilon_{hijr})$ signature forward model source (S) and path (P) bias error model linear Gaussian random effects

- Signature indexed by sensor type (h), source (i), path (j), & measurement (r)
 - New event (i = 0) and calibration events (i > 0)
 - New event QOIs $heta_0$ have known values in calibration data: $m{v}_{h0j} = (m{ heta}_0, m{v}_{h0j}')$
- Forward model is a wrapper for <u>source</u> and <u>path</u> physics models
- Source (S) and path (P) bias terms modeled as <u>random</u> effects
 - Framework is therefore <u>transportable</u> to new test sites and sensors
- Observational errors modeled as Gaussian



MultiPEM Toolbox: Miscellaneous Notes

Uncertainty in the yields of benchmark events can be modeled in the MultiPEM Toolbox

True unknown log-yield for source sGiven log-yield:

Design, radiochemical, etc.

Uncertainty in given log-yield:

e.g. σ_s = 0.1 specifies a 1-SD relative error in given yield of 10% $W_s \longrightarrow W_s \longrightarrow V$ $W_s \longrightarrow V_s \longrightarrow V$

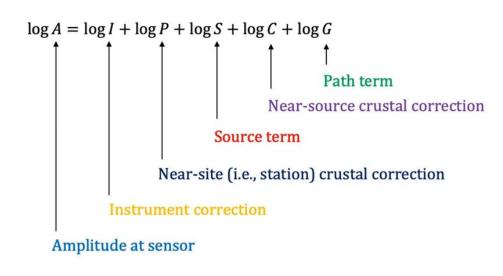
- Calibration parameters can be estimated by the MultiPEM Toolbox during benchmarking
 - Chemical-to-nuclear equivalency
- Likelihood and Bayes inference methods available in the MultiPEM Toolbox
 - Likelihood Principle: All experimental information relevant to a statistical model's parameters is contained within the likelihood function
 - Bayes allows analysts to incorporate prior information about these parameters

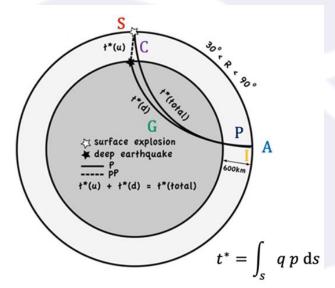


Forward Models



Forward Models: Additive in Log-Spectral Space





Ichinose et al. (2014), Figure 1

[Ichinose et al., 2014]: Ichinose, G., Woods, M., & Dwyer, J. (2014). Mantle Attenuation Estimated from Regional and Teleseismic P-waves of Deep Earthquakes and Surface Explosions. *Pure and Applied Geophysics*, 171(3–5), 485–506. https://doi.org/10.1007/s00024-012-0632-z



Forward Models and Data

- For relevant (scenario, phenomenology) combinations ...
 - Identify one or more reduced order models (ROMs) connecting signatures to unknowns and controlled inputs, e.g.

$$f_{hij}(\boldsymbol{\beta}_h, \boldsymbol{v}_{hij}) = \log S_{hi}(\boldsymbol{\beta}_h^{(S)}, \boldsymbol{v}_{hi}^{(S)}) + \log P_{hij}(\boldsymbol{\beta}_h^{(P)}, \boldsymbol{v}_{hij}^{(P)})$$
forward model

 $h = \text{phenomenology}, i = \text{source}, j = \text{path}$

- Collect data sets tailored to benchmarking unknowns (regression parameters) in each ROM
 - Chemical or nuclear explosions
- ROMs can be benchmarked to chemical and nuclear data simultaneously
 - Chemical to nuclear equivalency



Seismic Forward Model

$$\log d_{sijr} = \beta_{sr,1} + \beta_{sr,2} \log \tilde{r}_{sij} + \beta_{sr,3} \operatorname{logistic} \left(\beta_{sr,4} \tilde{h}_{si} + \beta_{sr,5}\right)$$

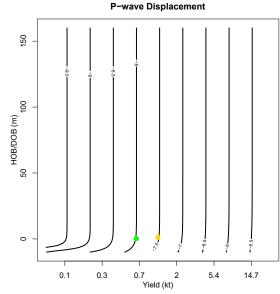
r = 1. scaled P-wave displacement

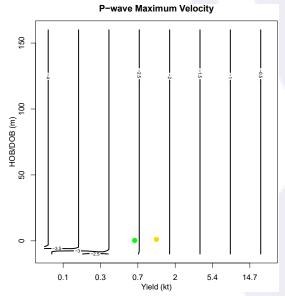
r = 2. peak velocity

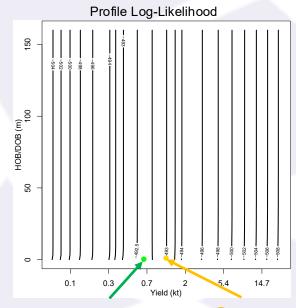




scaled height-of-burst





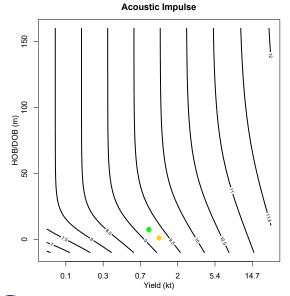




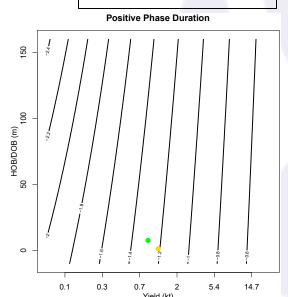
Acoustic Forward Model

$$\log(\widehat{d_{aijr}}) = \beta_{ar,1} + \beta_{ar,2} \log \widetilde{r}_{aij} + \beta_{ar,3} \widetilde{h}_{ai} - \log \left(1 + \exp\left(\beta_{ar,3} \widetilde{h}_{ai}\right)\right)$$

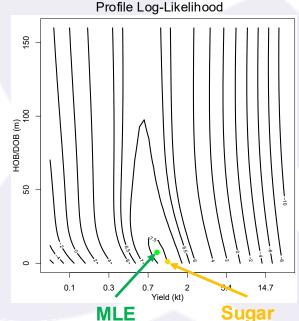
r = 1. scaled acoustic impulse r = 2. scaled positive phase duration



Impulse and Duration Scale factor = $y^{-1/3} (P/P_0)^p (T/T_0)^{1/2}$ p = (1) -2/3, (2) -1/3



Range and HOB/DOB Scale factor = $y^{-1/3}(P/P_0)^{1/3}$





Optical Forward Model

Ford (F)

$$\log(d_{oijr}) = \beta_{or,1} + \beta_{or,2} \exp\left(-|\tilde{h}_{oi}|\right) + 100\left(\tilde{h}_{oi} + 0.1\right) - \log\left(1 + \exp\left(100\left(\tilde{h}_{oi} + 0.1\right)\right)\right)$$

r = 1. scaled first minimum of irradiance r = 2. scaled second maximum of irradiance Min and Second Max Scale factor = $y^{-1/3} (P/P_0)^{-1/3} (T/T_0)^{1/2}$ $\frac{\text{HOB/DOB}}{\text{Scale factor}} = y^{-1/3} (P/P_0)^{1/3}$

HOB

Whitaker-Symbalisty (WS)

$$\log(d_{oijr}) = \beta_{or,1} + \beta_{or,2} \log y_{oi} + \log\left(1 + \beta_{or,3} \exp\left(-(\tilde{h}_{oi}/\beta_{or,4})^2\right)\right)$$

r = 1. first minimum of irradiance

r = 2. second maximum of irradiance

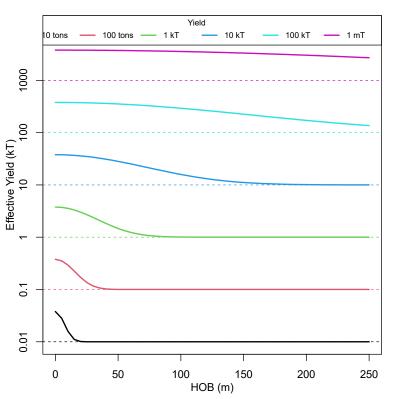
Scale factor = $y^{-1/3}$

Information Criteria

Analysis	Α	IC	В	IC	D	IC	P	IC
Model	WS	F	WS	F	WS	F	WS	F
EIV=0.3	92.98	108.21	137.22	148	97.81	110.46	133.95	142.9
Fixed	-2.57	12.53	10.94	21.23	-0.22	13.47	4.01	20.49



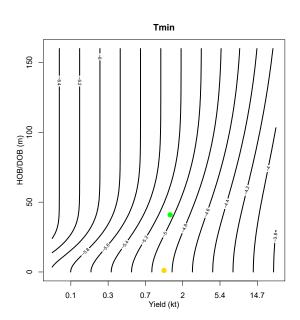
Whitaker-Symbalisty Optical Forward Model

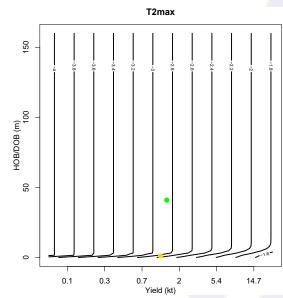


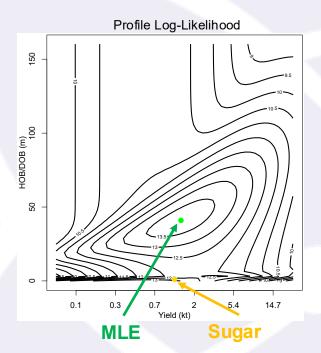
- Whitaker-Symbalisty (2009) Surface to Free Air Optical Scaling Law
 - LA-UR-09-00514
- Relationship between t_{min} and yield described by a power law for free air events
- Apparent yield of surface interacting events greater than free air yield
- Scaling law adjusts free air t_{min} upwards for surface interacting events by a multiplicative factor depending on scaled HOB



Whitaker-Symbalisty Optical Forward Model





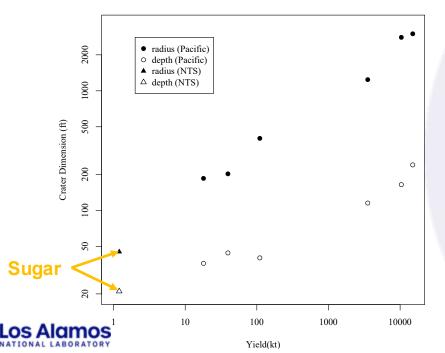




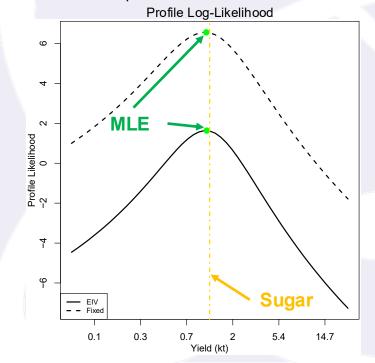
Surface Effects Forward Model

$$\log(d_{cir}) = \beta_{cr,1} + \beta_{cr,2} \log y_i$$

r = 1. crater radius

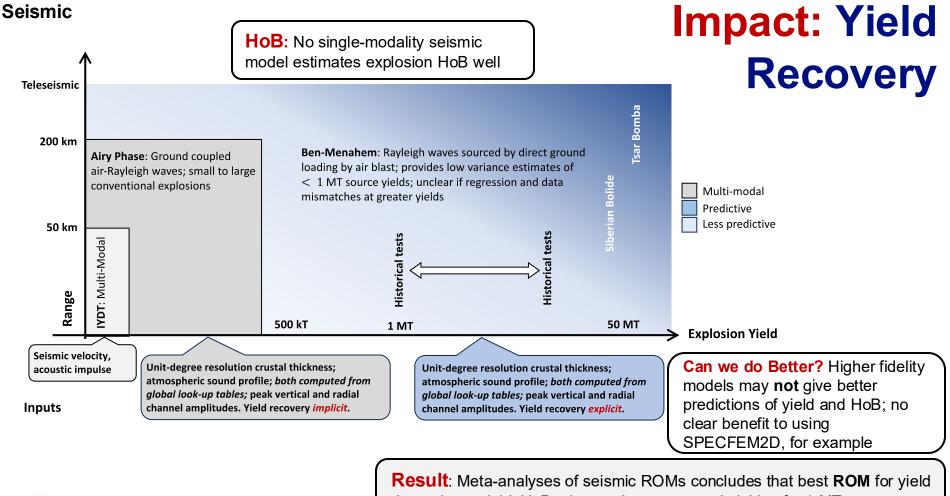


r = 2. crater depth

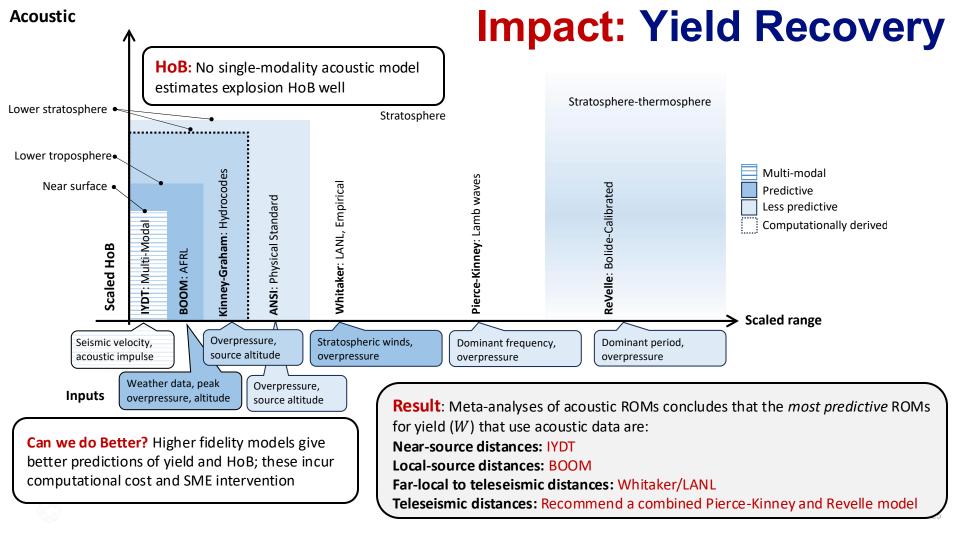


Development of Advanced Forward Models



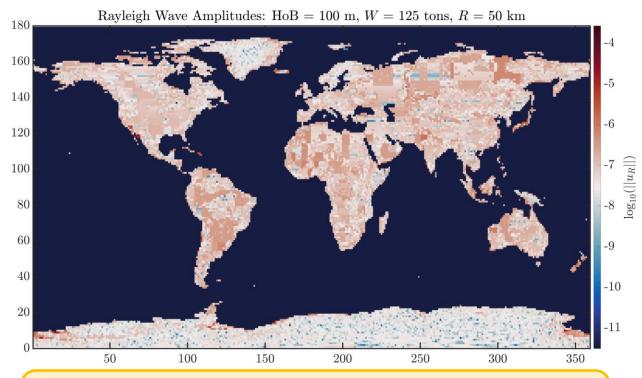


depends on yield, HoB, observation range, and yields of < 1 MT.



Reduced Order Models for Seismic Rayleigh Waveforms (1/3)

Absolute Waveform Amplitudes used in ROMs



Warm colors show large amplitudes predicted from 0.125 kT explosions detonated 100m aboveground at 50km observation distances. Cool colors show lower than expected amplitudes. Some locations in Russia (for example) produce small amplitudes.

Rayleigh ROM Parameters

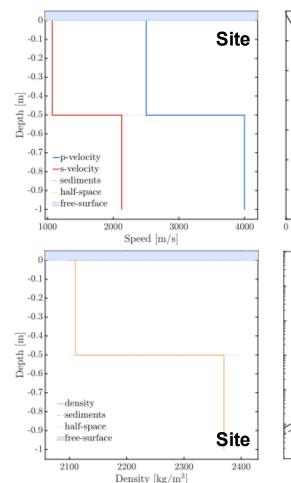
- Compute elastic parameters for Rayleigh wave, reduced order models every 1° over global landmasses.
- Create reduced order source models for aboveground explosions that couple acoustic and seismic waveforms.
- Compute the predicted peak displacement from these models.
- Impact: "Lookup tables" for Rayleigh waves at landmass locations on the globe that populate ROMs with yield and HoB parameters.

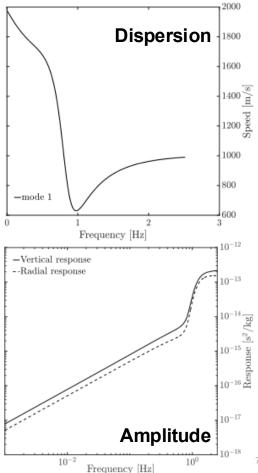
Reduced Order Models for Seismic Rayleigh Waveforms (2/3)

A Detailed Example

- 1. Interpolate CRUST1.0 at **site** location (Eastern Europe, here).
- 2. Estimate Rayleigh dispersion curves from the crustal structure
- Compute peak over-pressures and positive phase durations for the air blast that loads the ground; use analytic fits of Kinney and Graham to hydrocode output (source).
- 4. Radially integrate the source over the loading disc via Murphy (1981, 1988).
- 5. Estimate the **site response function** from the structure

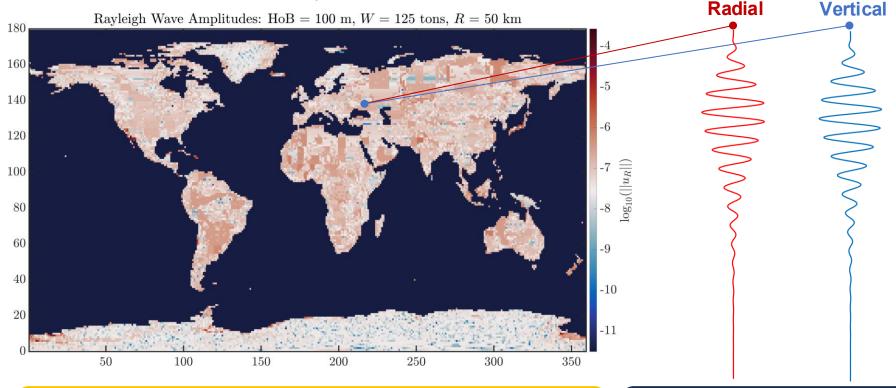
$$A(\omega_0) = S(\omega_0) A_R(\omega_0) \sqrt{\frac{c(\omega_0)}{\omega_0}} \left(\frac{2U(\omega_0)^2}{\ddot{U}(\omega_0)}\right)^{\frac{1}{3}}$$





Reduced Order Models for Seismic Rayleigh Waveforms (3/3)

Absolute Waveform Amplitudes used in ROMs



Warm colors: large amplitudes predicted from 0.125 kT explosions detonated 100m aboveground at 50km observation distances. Cool colors: lower than expected amplitudes. Some locations (e.g., Russia) produce small amplitudes.

Yield, HoB, and location determine envelope shape, amplitude, and waveform frequency

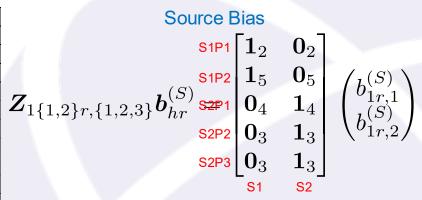
Error Models





Error Model: Structure of Source and Path Bias

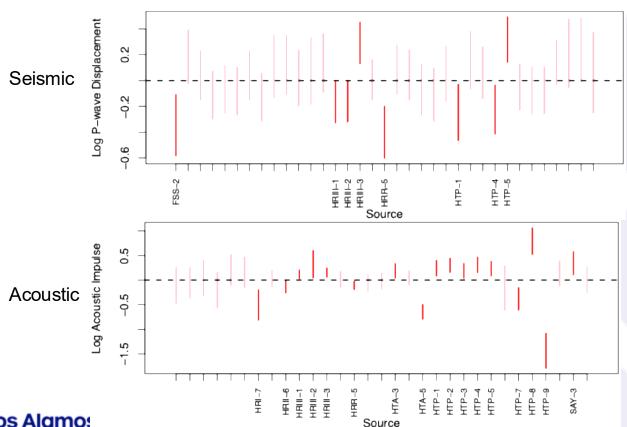
Y1	Y2	Source	Path	Туре	lRange	W	HOB
-15.091	-9.252	HRI-1	Path_1	1	6.932	6.291	5
-15.089	-9.180	HRI-1	Path_1	1	6.932	6.291	5
-15.836	-10.218	HRI-1	Path_2	1	7.570	6.291	5
-15.892	-10.180	HRI-1	Path_2	1	7.570	6.291	5
-16.176	-10.557	HRI-1	Path_2	1	7.800	6.291	5
-16.907	-11.366	HRI-1	Path_2	1	8.371	6.291	5
-16.931	-11.338	HRI-1	Path_2	1	8.371	6.291	5
-14.835	-9.199	HRI-2	$Path_1$	1	6.930	6.291	3
-14.860	-9.184	HRI-2	Path_1	1	6.930	6.291	3
-15.674	-10.089	HRI-2	Path_1	1	7.568	6.291	3
-15.754	-10.197	HRI-2	Path_1	1	7.568	6.291	3
-16.002	-10.530	HRI-2	Path_2	1	7.802	6.291	3
-16.060	-10.605	HRI-2	Path_2	1	7.802	6.291	3
-16.534	-11.115	HRI-2	Path_2	1	8.239	6.291	3
-16.741	-11.230	HRI-2	Path_3	1	8.373	6.291	3
-16.737	-11.288	HRI-2	Path_3	1	8.373	6.291	3
-17.208	-11.656	HRI-2	Path_3	1	8.738	6.291	3



Path bias



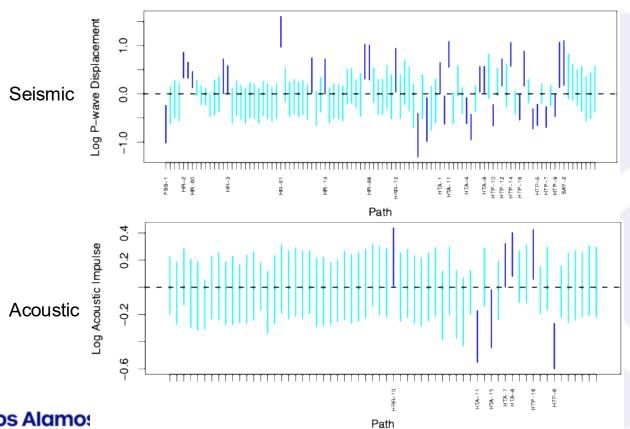
Example: Source Random Effects



95% credible intervals for source random effects (bias)



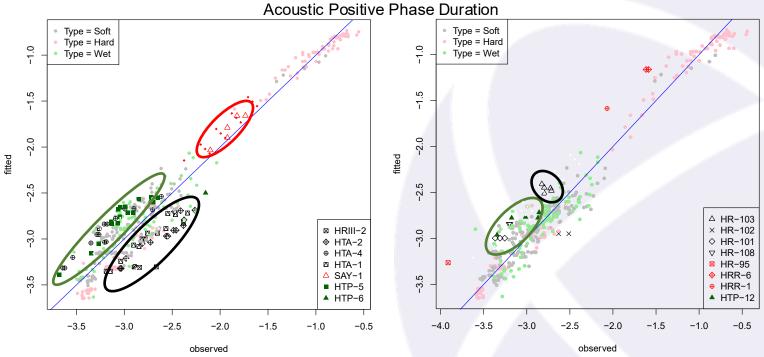
Example: Path Random Effects



95% credible intervals for path random effects (bias)



Example: Source and Path Bias



Adjusting observed signatures for clustering by source and path reduces bias in forward model parameter estimates



Example: Results



Error Model Selection: Seismic

	Oynamic as		ynamic as	Information Criteria (IC)		(IC)	
f _{s1}	f _{s2}	f _{s1}	f _{s2}	AIC	BIC	DIC	PIC
~	~	С	С	1053	1163	1064	1076
~	~	N	N	1315	1438	1325	1336
~	~	С		1161	1276	1163	1187
~	~	N		1345	1465	1336	1340
✓	~		С	1214	1328	1201	1196
~	~		N	1314	1434	1310	1319
~	~			1347	1464	1348	1352
		С	С	1147	1275	1126	1141
~		С		1194	1336	1175	1188
✓		N		1378	1522	1373	1397
~				1380	1520	1359	1370
		C		1231	1372	1211	1225
	~		С	1254	1396	1252	1278
	~		N	1356	1500	1335	1342
	~			1389	1529	1383	1392
		_	С	1314	1455	1296	1311
				1426	1572	1405	1417

C: "Crossed" Path Effects

Source-to-sensor propagation path effects are correlated across sources for (nearly) collocated sources and/or sensors

N: "Nested" Path Effects

Source-to-sensor propagation path effects are nested within source and independent across (nearly) collocated sources and/or sensors



Error Model Selection: Acoustic

	Dynamic as		ynamic ias	Information Criteria (IC)		(IC)	
f _{a1}	f _{a2}	f _{a1}	f _{a2}	AIC	BIC	DIC	PIC
~	~	С	С	17.58	59.26	17.9	34.38
~	>	N	N	60.48	103.6	60.54	76.42
~	>	С		80.7	121.4	81.59	97.21
~	>	N		111	152.3	110.7	125.5
~	~		С	48.4	88.3	48.73	64.11
~	~		N	59.6	100.3	60.8	76.4
~	~			109.3	148	111.4	126.4
		С	С	370.2	436.7	371.4	386.8
~		С		251	313.2	250.5	264.9
~		N		281.4	343.8	281	295.3
~				279.7	337.9	280.6	294.6
		С		400.4	466	399.9	413.5
	~		С	164.6	226.8	165.8	181
	~		N	174.8	236.8	175	189.7
	~			227.3	285.7	228.2	242
			С	381.2	445.3	381.2	395.1
				410.5	473.1	410.9	424

C: "Crossed" Path Effects

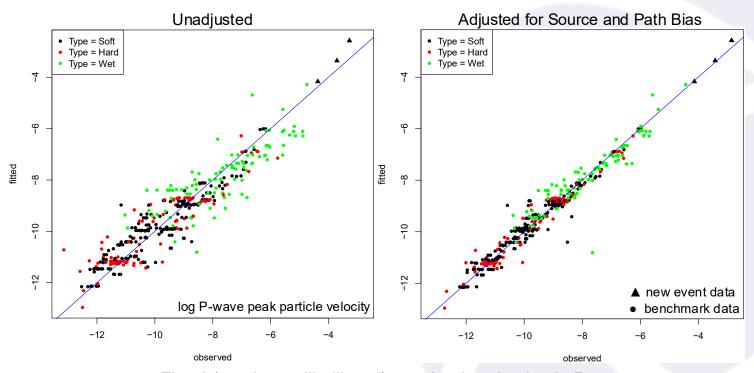
Source-to-sensor propagation path effects are correlated across sources for (nearly) collocated sources and/or sensors

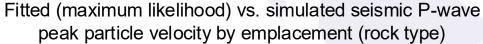
N: "Nested" Path Effects

Source-to-sensor propagation path effects are nested within source and independent across (nearly) collocated sources and/or sensors



Model Diagnostics: Seismic







Maximum Likelihood Results

Method	Sensor Type	Yield [kt] (RE)	HOB/DOB [m]	Correlation
ML	Seismic	0.67 (620%)	0.3 (390)	0.84
ML	Acoustic	0.91 (300%)	7.4 (65)	-0.70
ML	Optical	1.42 (890%)	40 (35)	0.74
ML	Crater	1.12 (130%)		

Sugar: 1.2 kt 1.1 m

Method	Sensor Type	Yield [kt] (RE)	HOB/DOB [m]	Correlation
ML	MultiPEM	0.94 (70%)	1.1 (1.2)	0.22
ML	MultiPEM EIV	0.96 (66%)	1.1 (1.2)	0.20

EIV = "Errors in variables" allows for 30% "total uncertainty" in benchmark nuclear yields

MultiPEM: Significant uncertainty reduction compared to single sensor

MultiPEM 95% Confidence Intervals

Yield (kt): (0.56, 1.58)

HOB/DOB (m): (0.44, 5.5)



Bayesian Results

Method	Sensor Type	Yield [kt] (RE)	HOB/DOB [m]	Correlation
Bayes	Seismic	0.95 (260%)	75 (95)	0.62
Bayes	Acoustic	0.74 (220%)	65 (90)	-0.12
Bayes	Optical	1.72 (1000%)	65 (85)	0.09
Bayes	Crater	1.14 (310%)		

Sugar: 1.2 kt 1.1 m

Method	Sensor Type	Yield [kt] (RE)	HOB/DOB [m]	Correlation
Bayes	MultiPEM	0.92 (100%)	45 (70)	0.00
Bayes	MultiPEM EIV	0.95 (75%)	40 (45)	0.08

EIV = "Errors in variables" allows for 30% "total uncertainty" in benchmark nuclear yields

MultiPEM: Significant uncertainty reduction compared to single sensor

MultiPEM 95% Confidence Intervals

Yield (kt): (0.45, 1.79)

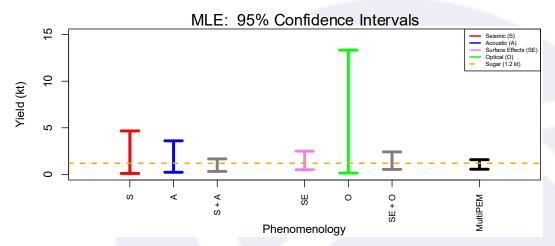
HOB/DOB (m): (1.8, 145)

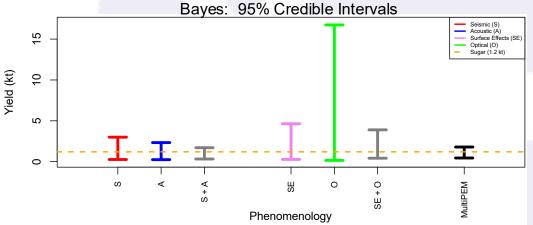


Summary of Yield Characterization for Sugar

Error	MLE	95% CI	
		LB	UB
(S)+(P)	0.67	0.24	1.9
(S)	0.42	0.17	1.03

Accounting for path bias in error model
results in bias reduction of seismic
yield estimate for SUGAR
at true HOB = 3.5 ft





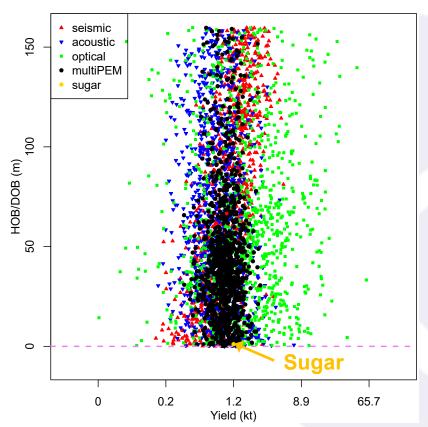


Bayesian Results: Joint Posterior

Prior Distribution

log Yield ~ Improper Uniform

HOB/DOB ~ Uniform[0, 160]



Posterior sampling conducted via Markov chain Monte Carlo (MCMC): Delayed Rejection Adaptive Metropolis (DRAM)

Forward/error models

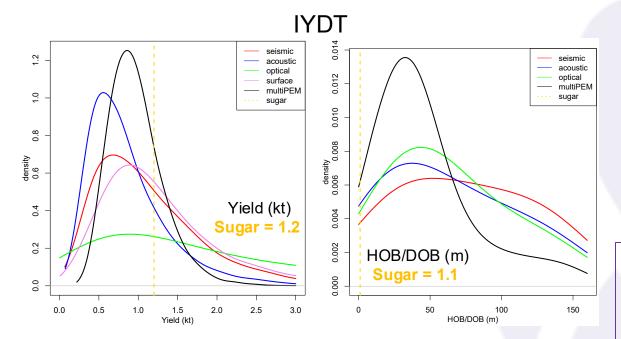
1,000 parameter values imputed from posterior distribution using only benchmark data

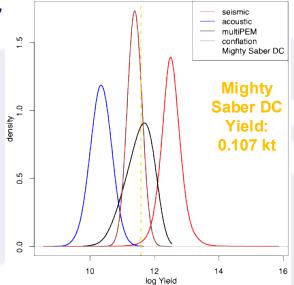
New event Yield/HOB

20 posterior samples per imputation using only new event data 20,000 final samples



Bayesian Results: Marginal Posterior





The MultiPEM result may not achieve uncertainty reduction relative to all single phenomenology results. Variance reduction depends on the consistency of single-phenomenology inferences.



Discussion

- MultiPEM characterization provides a probabilistic statement about new event quantities of interest
 - Confidence/credible intervals/regions
- In addition to new event device parameter characterization, calibration parameters can also be characterized at the benchmark stage
 - Example: Chemical-to-nuclear equivalency (C2N)

Sensor Type	Log C2N	95% CI LB	95% CI UB
Seismic (S)	1.27 (1.06)	0.24	2.3
Acoustic (A)	0.84 (0.96)	-0.1	1.78
S & A	1.03 (0.72)	0.33	1.73

Assumed value (Ford et al.): 0.69

