

LSTM AND CNN APPLICATIONS TO FORECAST EARTHQUAKE MAGNITUDE PROBABILITY DISTRIBUTION

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GSII :Applied Computer Science Course

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CONTENTS

- Brief Introduction
- Earthquake Events
- Experiment(LSTM)
- Analysis
- Expect
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BRIEF INTRODUCTION

About earthquake prediction:

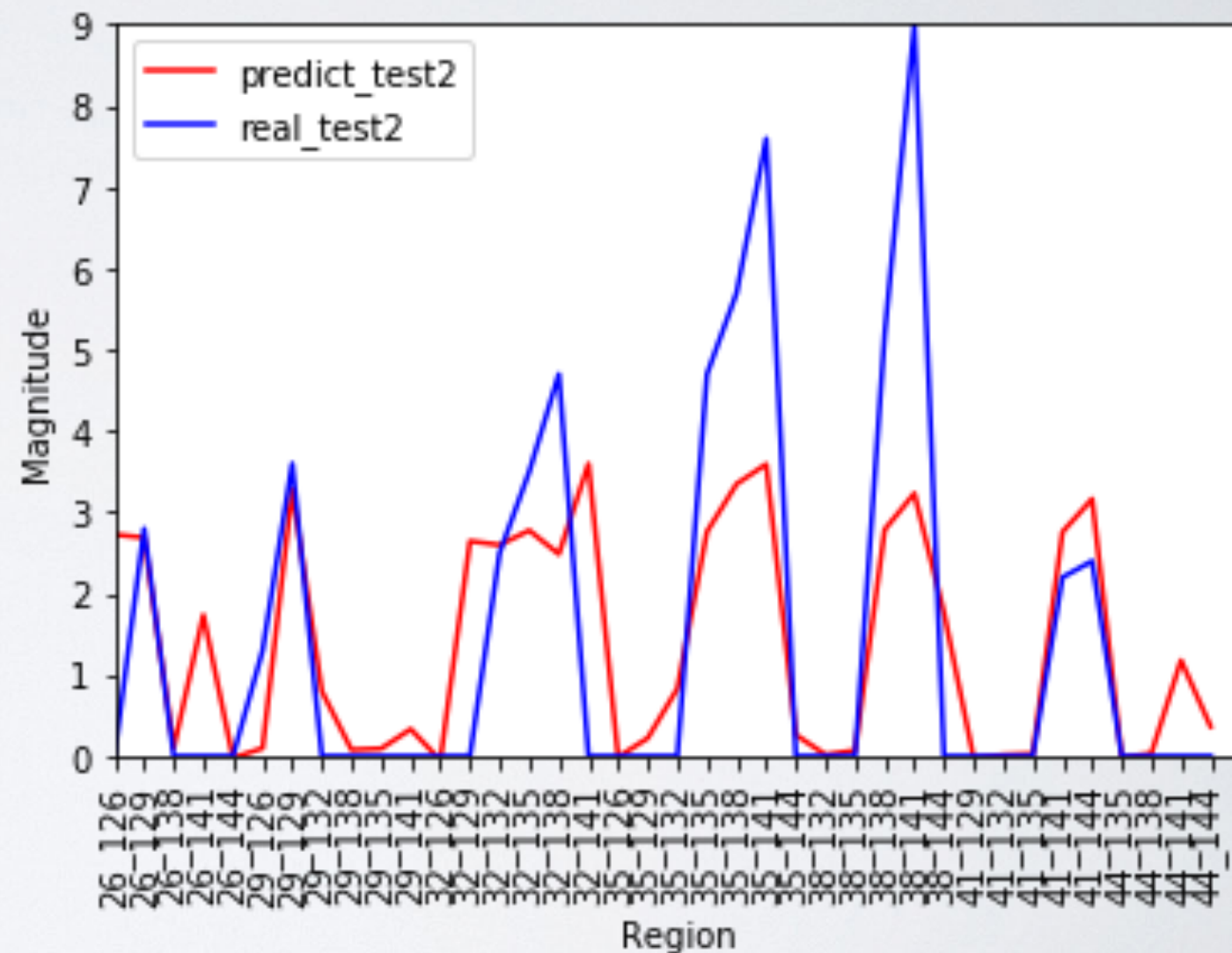
The Tohoku earthquake

There points:

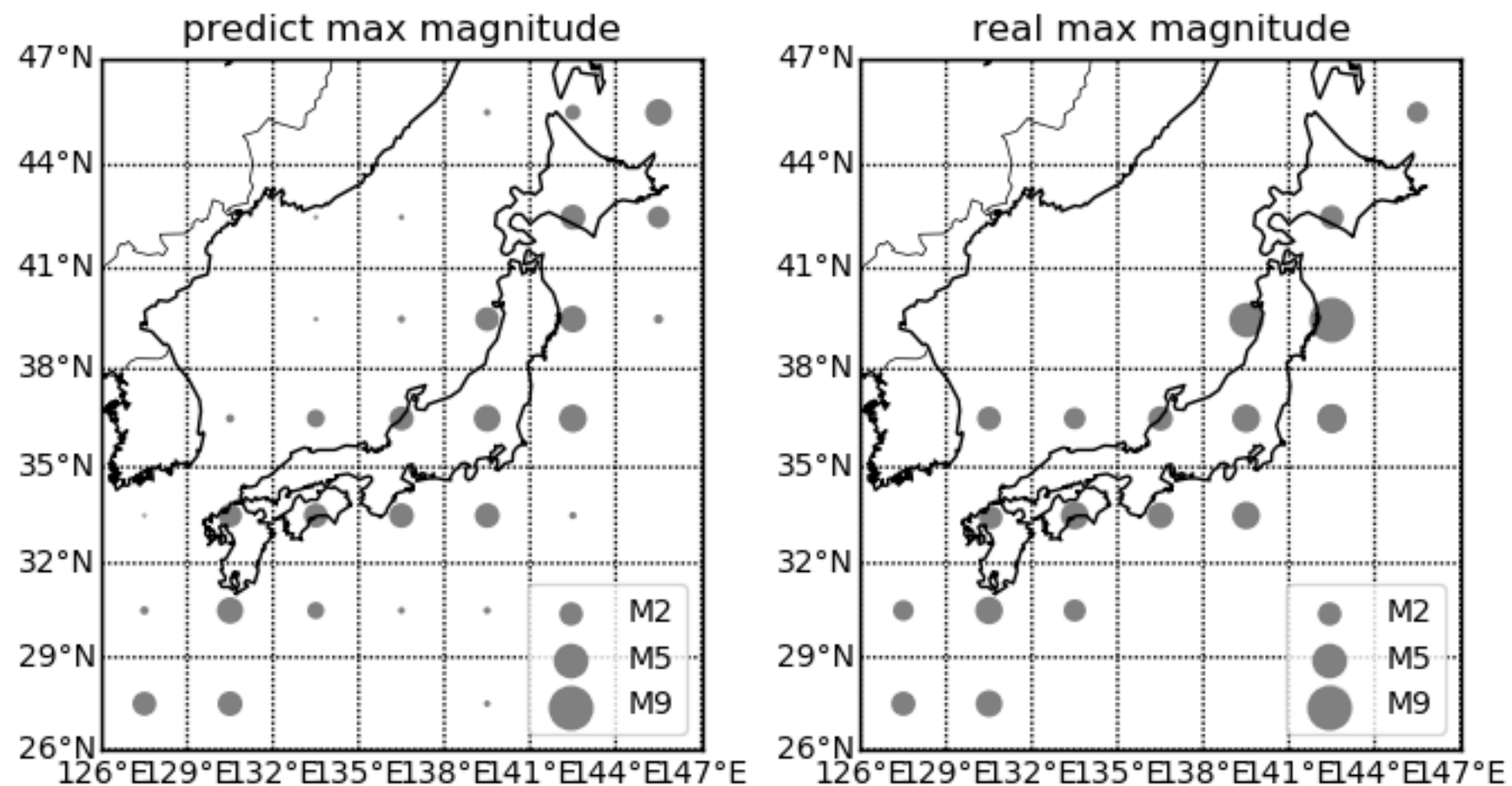
1,WHEN

2,WHERE

3,WHAT(magnitude)



BRIEF INTRODUCTION



Accuracy:

when:one day

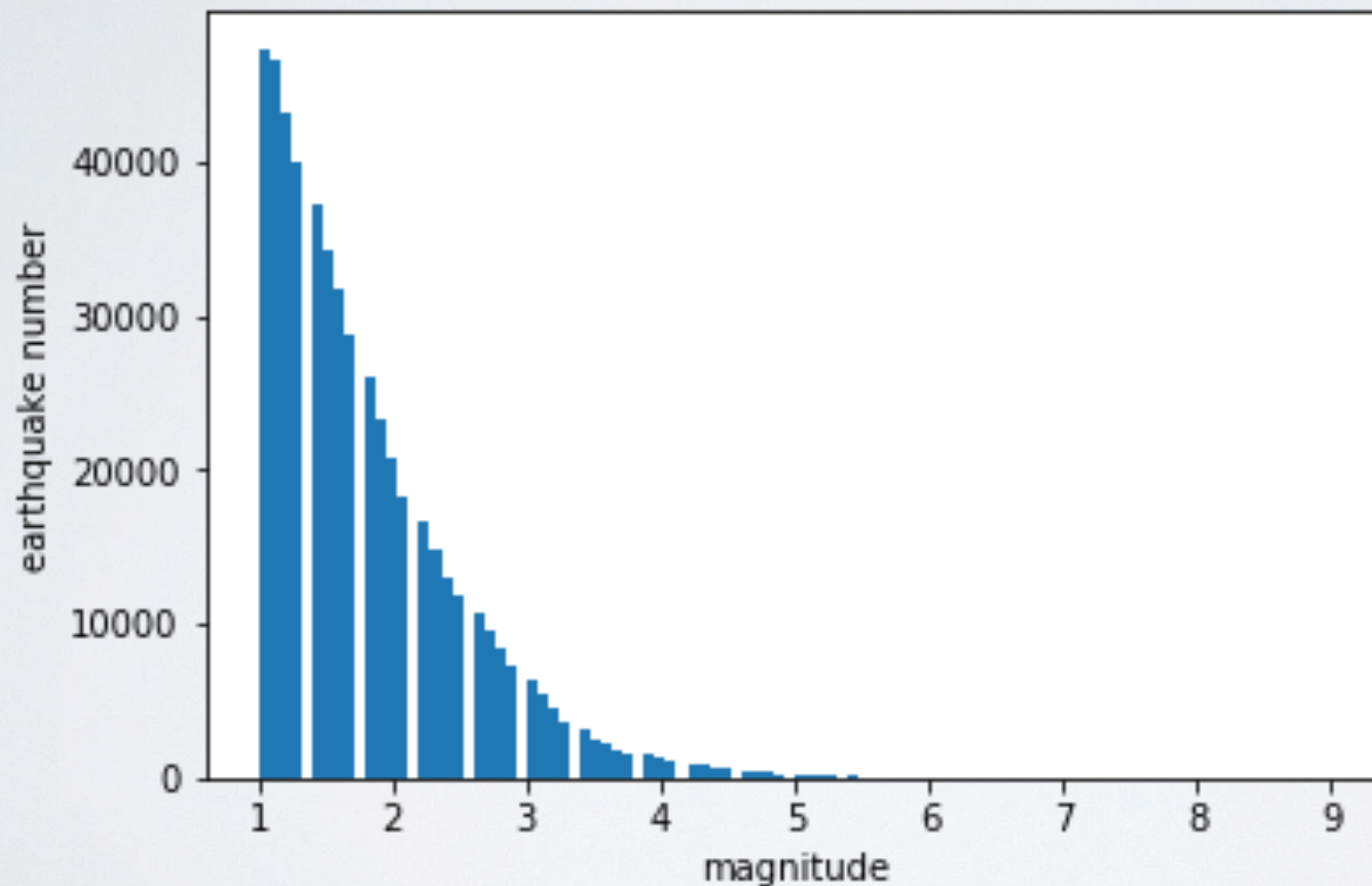
Where: approximate 300km*300km(longitude3 *latitude3)

What: Max (-4)

EARTHQUAKE EVENTS

EARTHQUAKE EVENTS

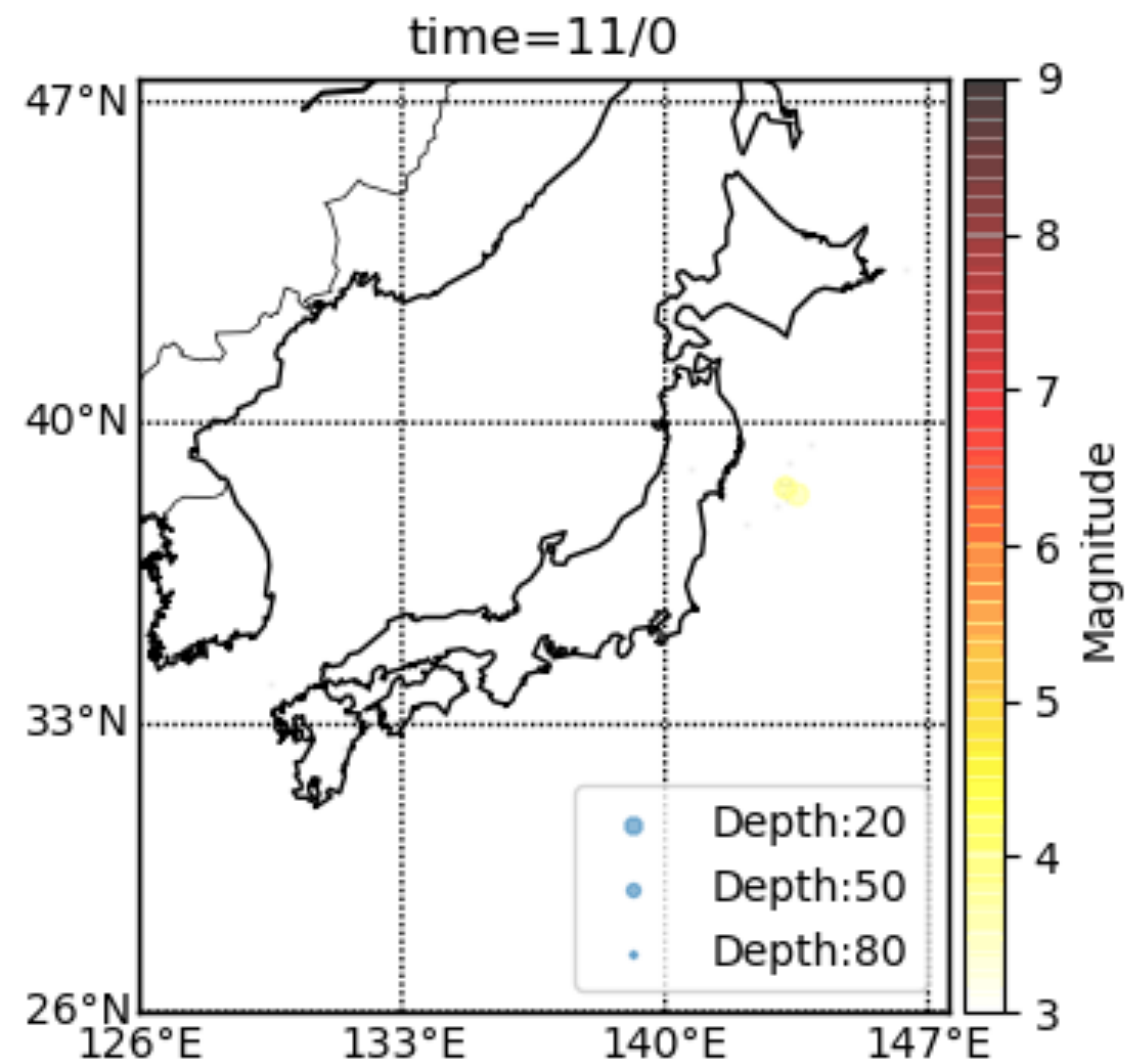
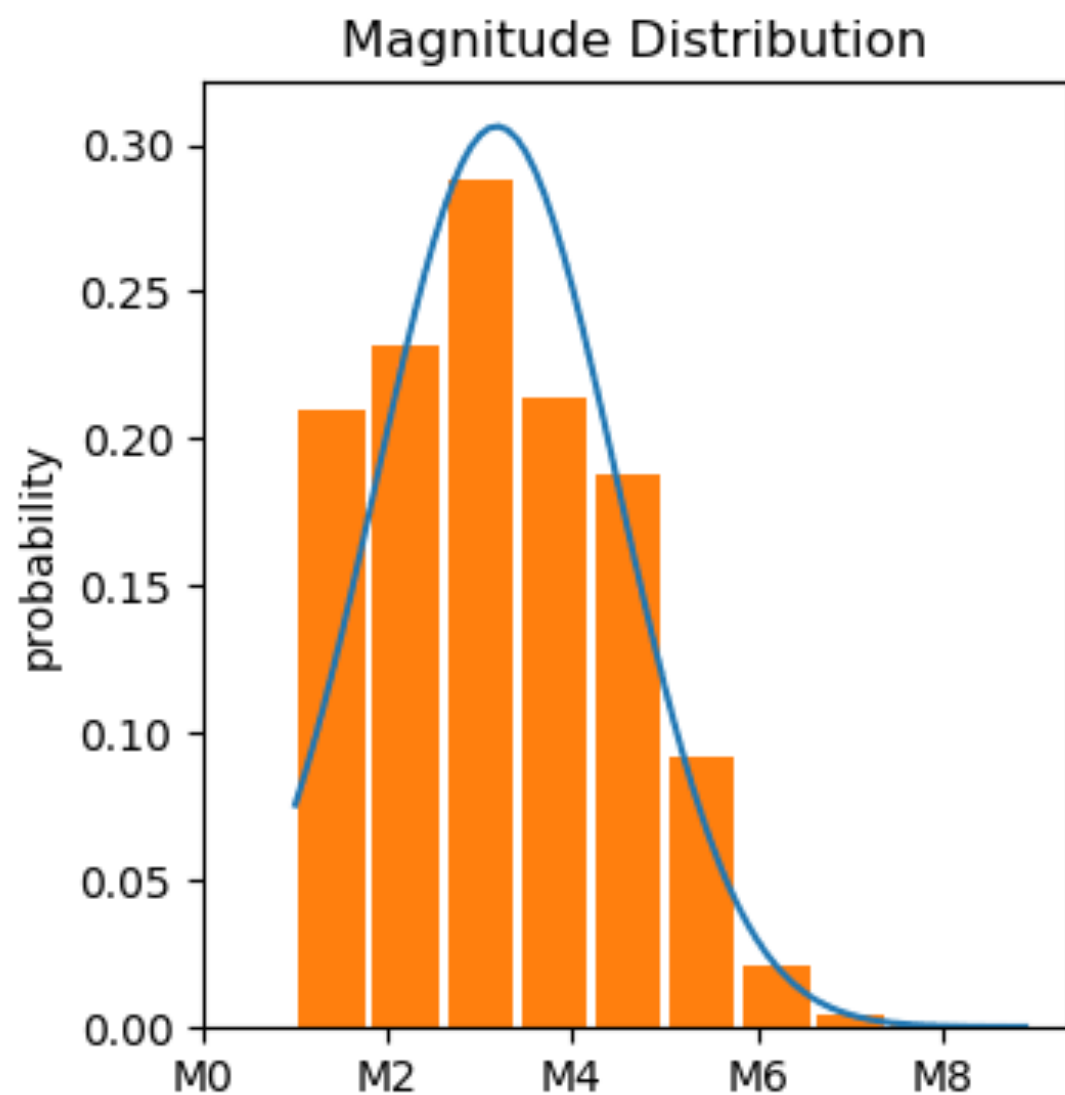
From 2000,1,1-2011,3,11



Poisson Distribution(discrete). Power law distribution(Continue)

EARTHQUAKE EVENTS

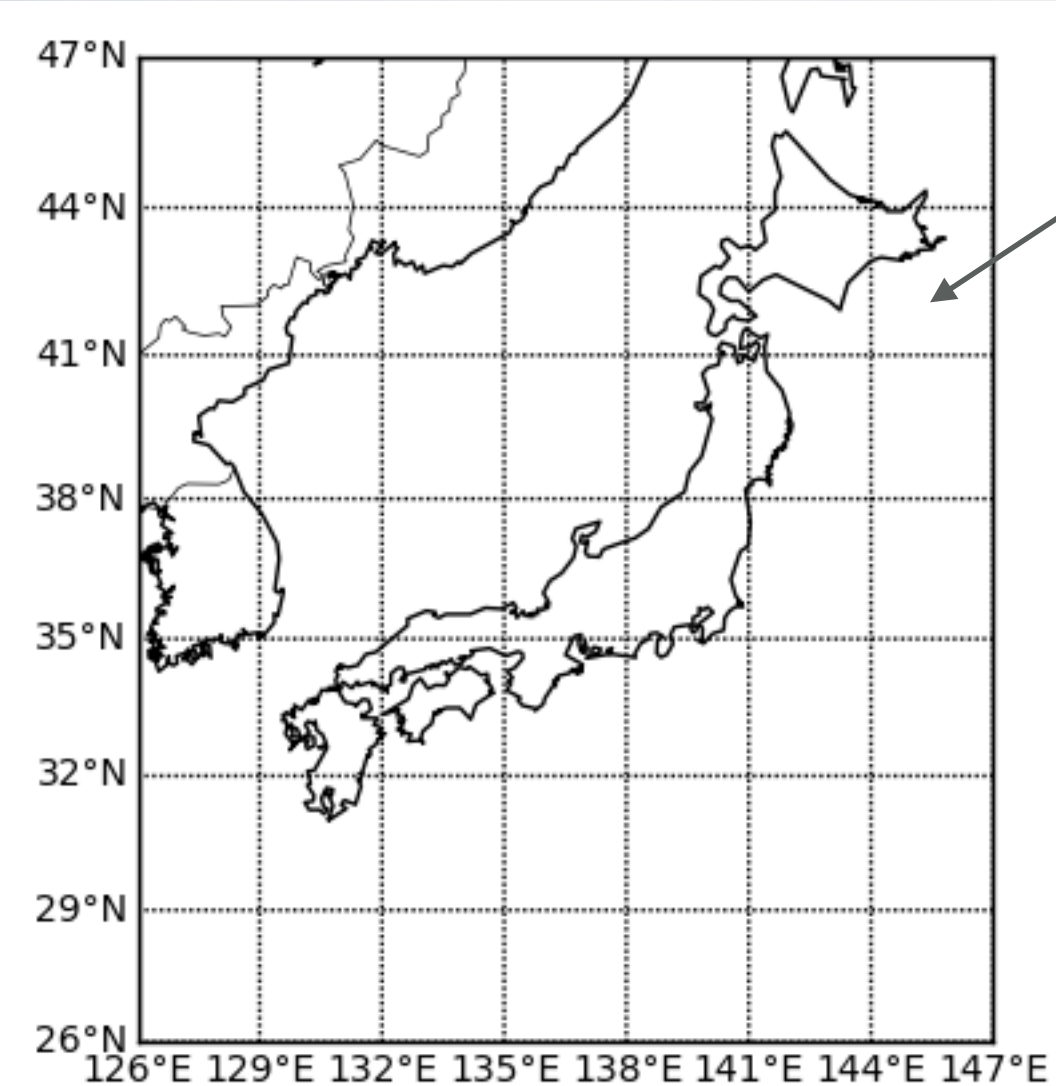
11 March 2011 → 12 March 2011



EXPERIMENT

DATA

Miller's cylindrical projection(3D-2D)



Longitude (3 degree),
Latitude(3 degree),
depth<100km

January 2000 → March 2011

Every day(4087), for every box (49)has a table

One table(one dataset):

Magnitude distribution value(The maximum value, Median, Mean, Variance, Size(events number))

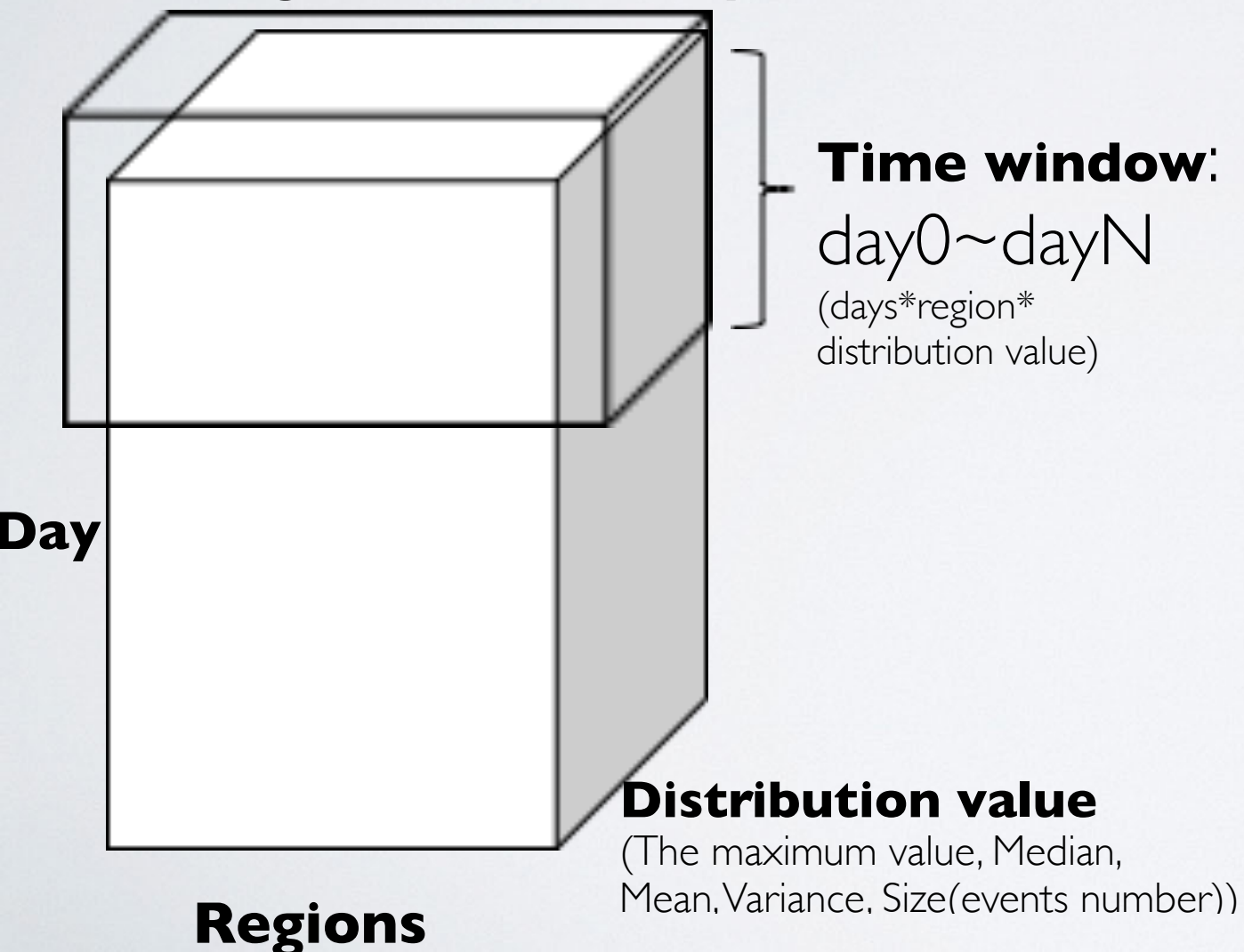
DATA

Training datasets: 95% of all datasets(3882*49)

Validation(Testing) datasets: 5% of all datasets(205)

Testing_2 datasets: M>6 in Validation datasets(71)

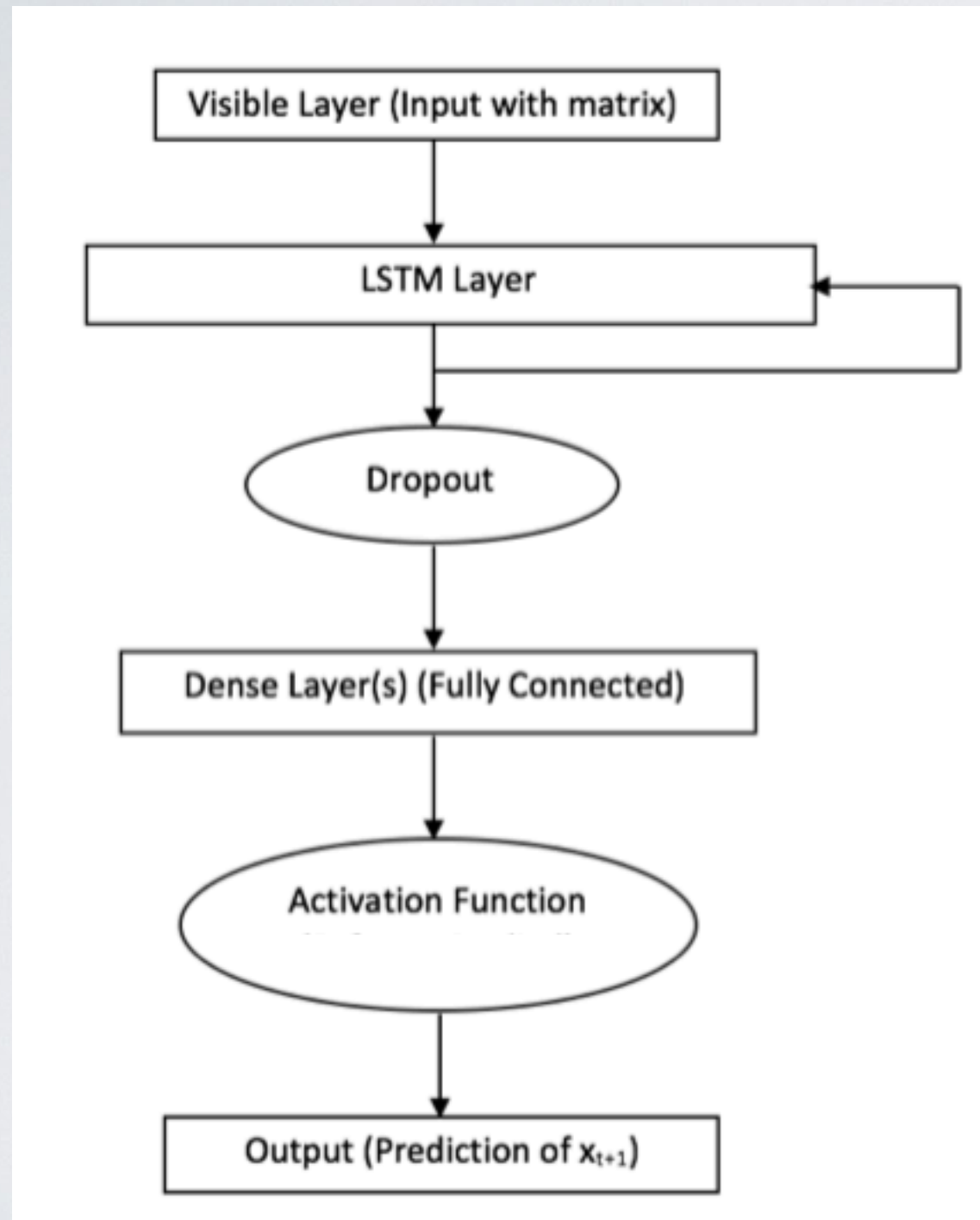
Training datasets X(Input 3D data):



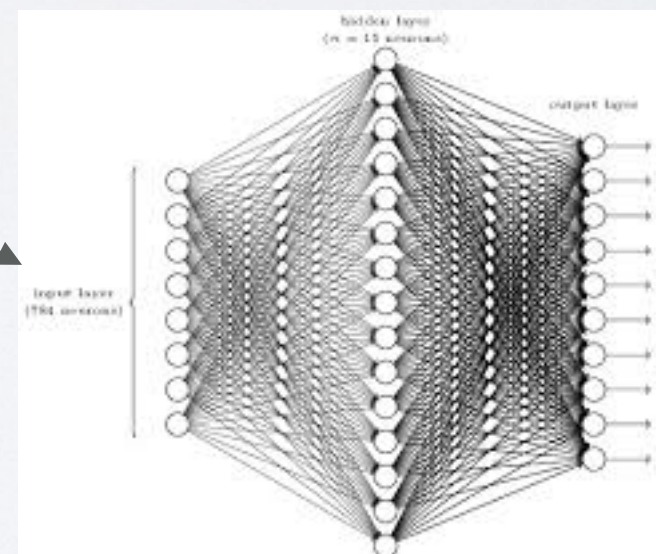
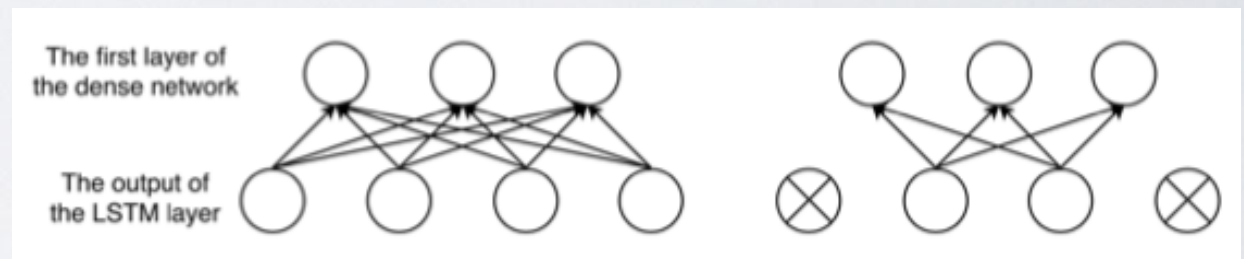
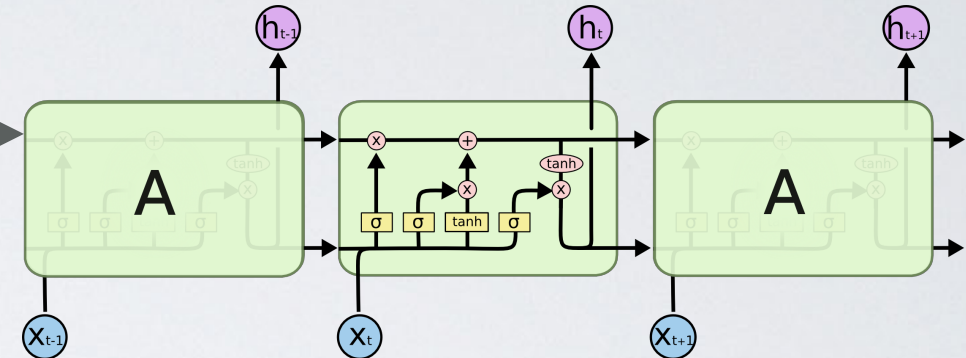
Training datasets Y(Label 2D data):



LSTM STRUCTURE



$$\begin{pmatrix} x_{z1}^{t1} \\ x_{z2}^{t1} \\ \vdots \\ x_{z9}^{t1} \end{pmatrix} \begin{pmatrix} x_{z1}^{t2} \\ x_{z2}^{t2} \\ \vdots \\ x_{z9}^{t2} \end{pmatrix} \dots \begin{pmatrix} x_{z1}^{t11} \\ x_{z2}^{t11} \\ \vdots \\ x_{z9}^{t11} \end{pmatrix}$$



$$S_i = \frac{e^i}{\sum_j e^j}$$

j :Data number

LSTM STRUCTURE OPTIMIZATION

MSE (Mean squared error)

$$MSE = \frac{1}{n} \sum_{i=1}^n (Y_i - \hat{Y}_i)^2$$

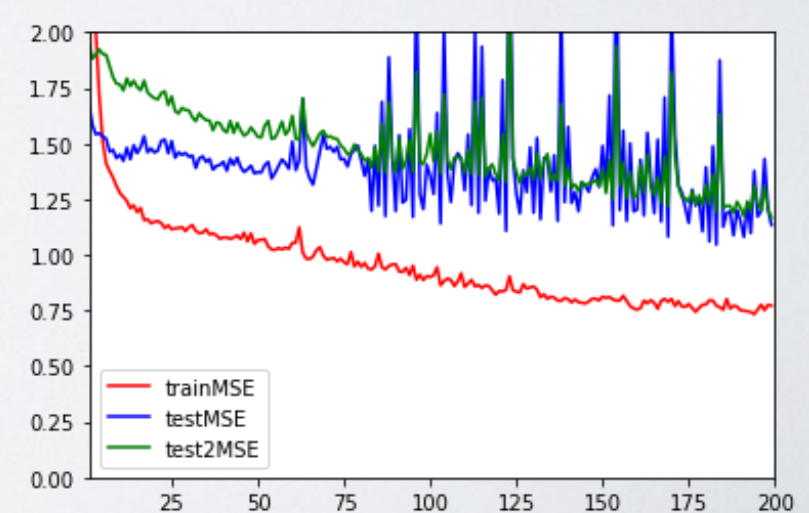
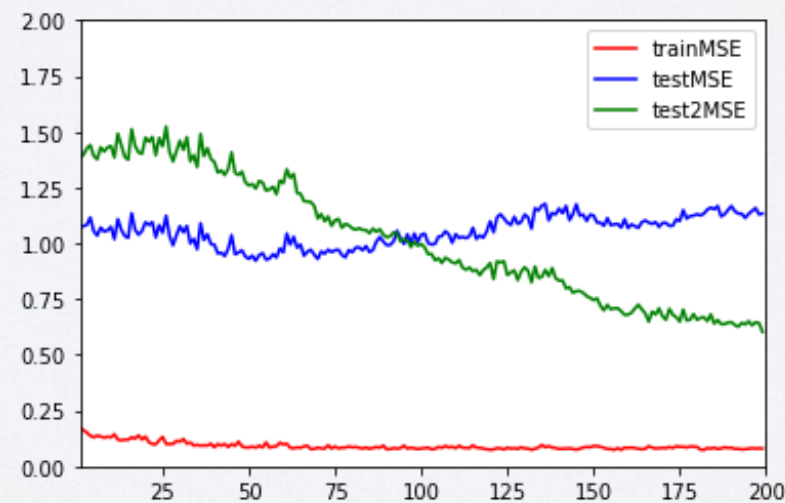
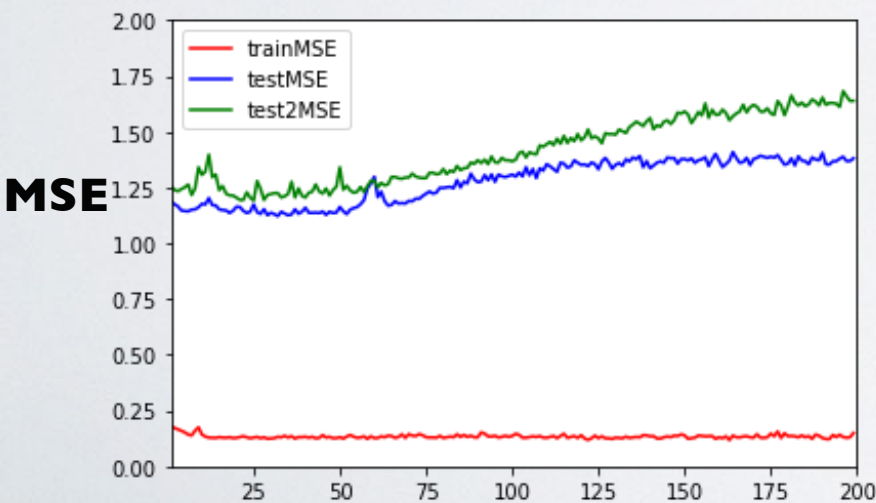
Hyperparameter:

EPOCH=200
BATCH_SIZE=50
TIME_WINDOW=1
LR=0.001

EPOCH=200
BATCH_SIZE=50
TIME_WINDOW=10
LR=0.001

EPOCH=200
BATCH_SIZE=50
TIME_WINDOW=100
LR=0.001

Graph:



Epoch

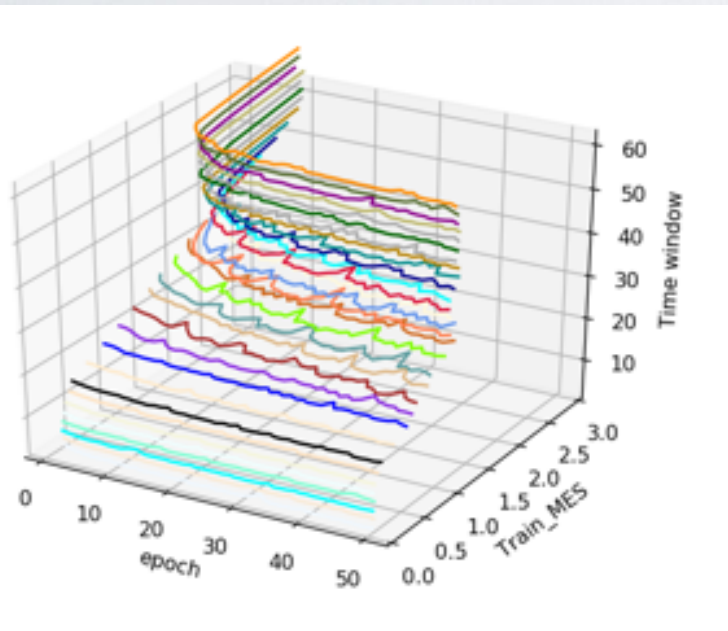
LSTM STRUCTURE OPTIMIZATION

Hyperparameter space:

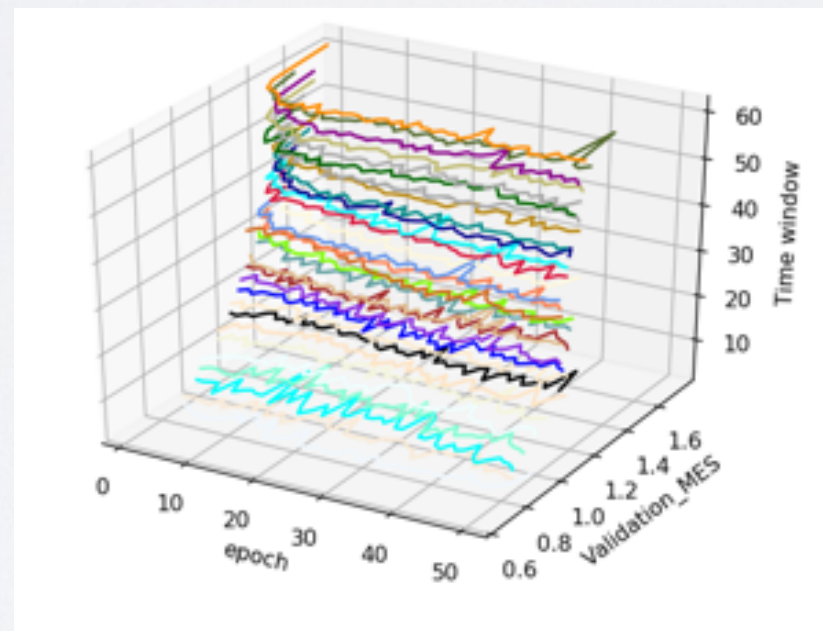
POCH=50
BATCH_SIZE=50
TIME_WINDOW=[0~100]
LR=0.001

POCH=50
BATCH_SIZE=50
TIME_WINDOW=[0~100]
LR=0.001

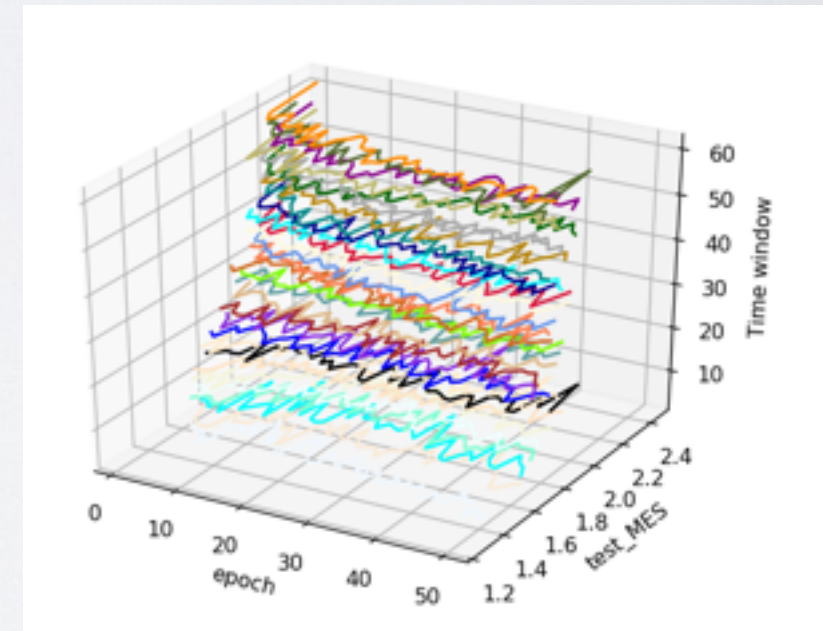
POCH=50
BATCH_SIZE=50
TIME_WINDOW=[0~100]
LR=0.001



Training



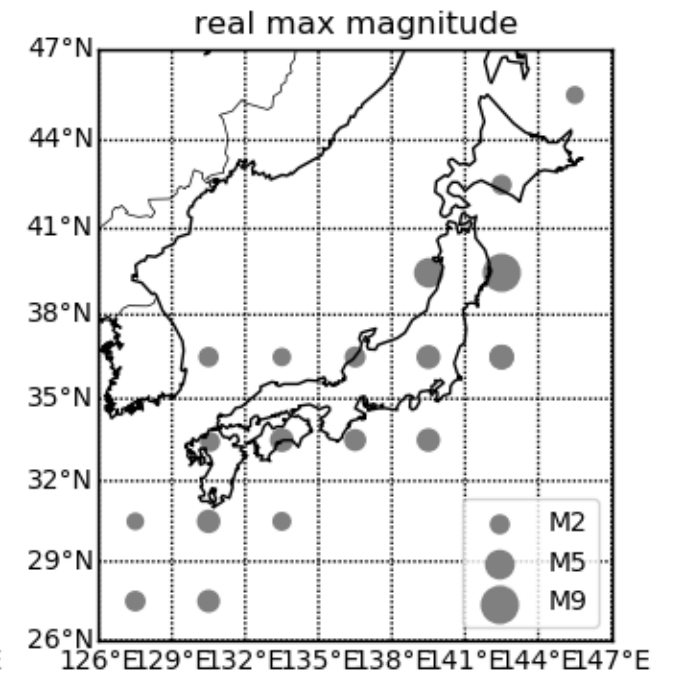
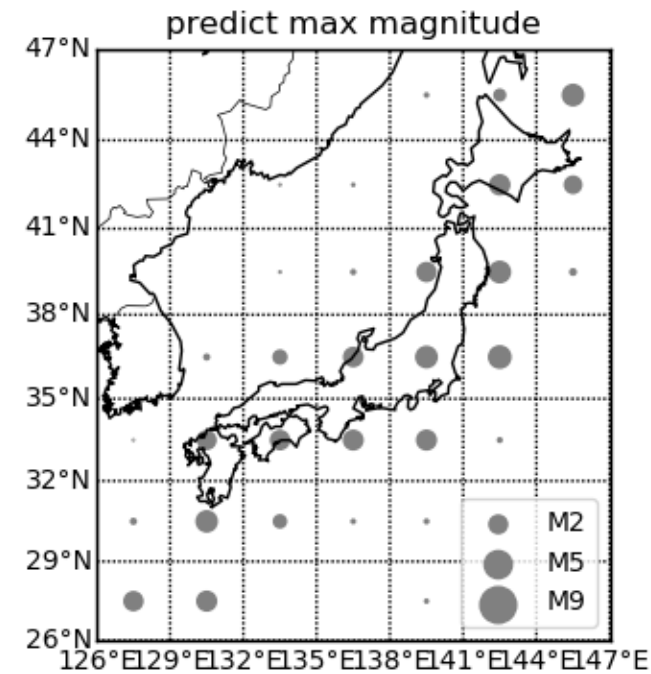
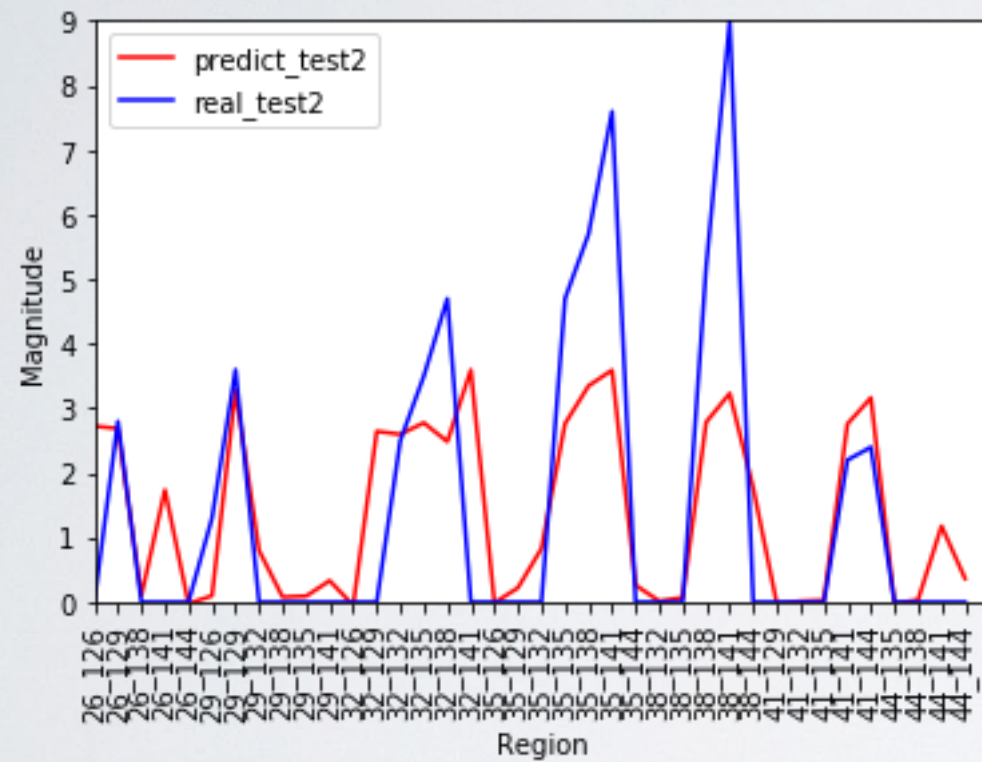
Validation



Testing

LSTM RESULT

2011/3/11



ANALYSIS

Problem:

- 1: Testing MSE diverge with training MSE converge (normal X)
- 2: Testing_2 MSE diverge with training MSE converge

Result:

- 1: Earthquake is randomly happened (Poisson Distribution)
- **2: Giant earthquake has a same law of distribution with all before earthquake as time series data in LSTM.**

EXPECT

- **Optimize the model in Hyper-parameter space**

$X = (\text{Batch size}, \text{Time window}, \text{LR}, \text{Epoch})$

$Y = \text{Validation datasets MSE (30 epoch MSE average after model convergence)}$

$a = (XY)^t (\text{transpose})$

New datasets of hyper parameter: $A: \{a | (XY)^t\}$

In A space find optimized point **a**.

And find hyper-parameter's law from MDS (Multidimensional scaling)

EXPECT

- **Classification of one region in one day (To different segment)**

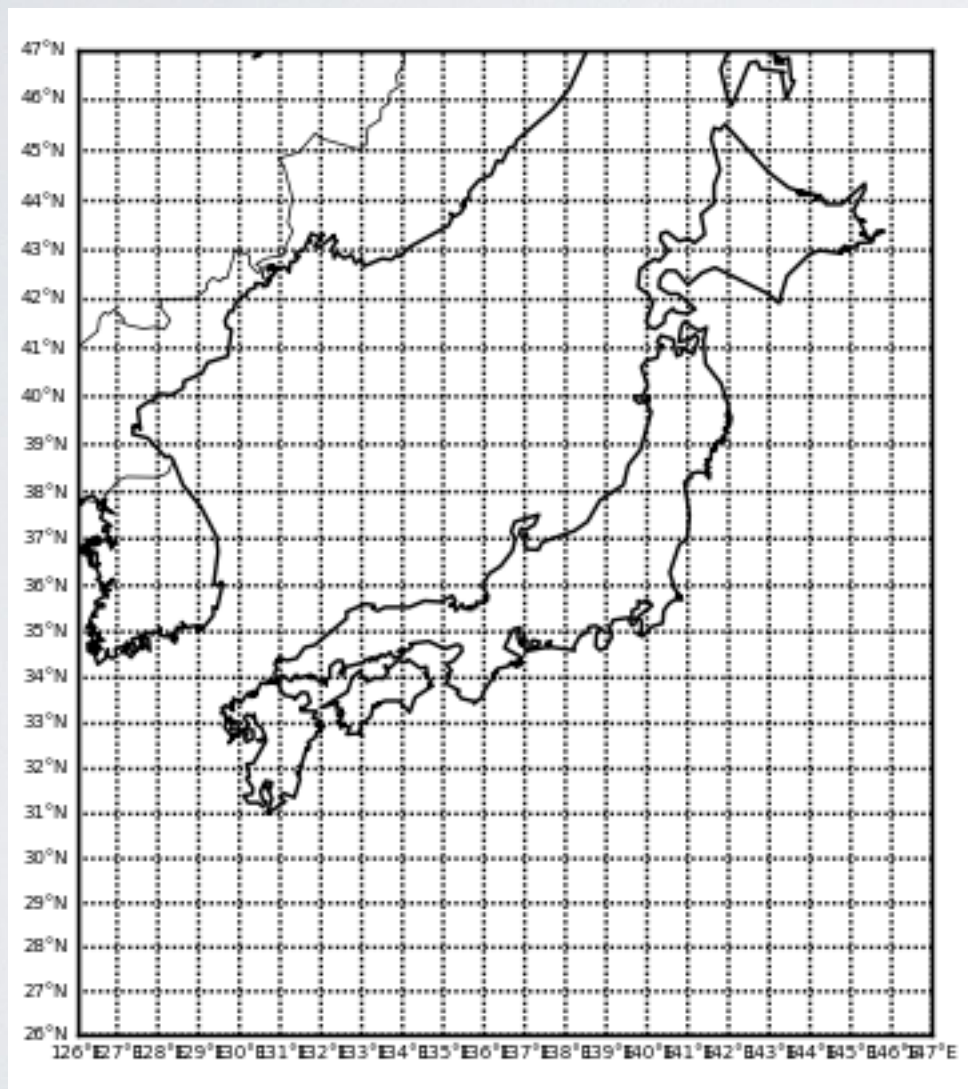
CNN: n segments

- **Segment assessment(magnitude)**

Datasets of $M > n$

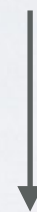
EXPECT

After we got optimize model:



Space scale -> 1 degree

Epoch=20
BATCH_SIZE=50
TIME_WINDOW=10
LR=0.005

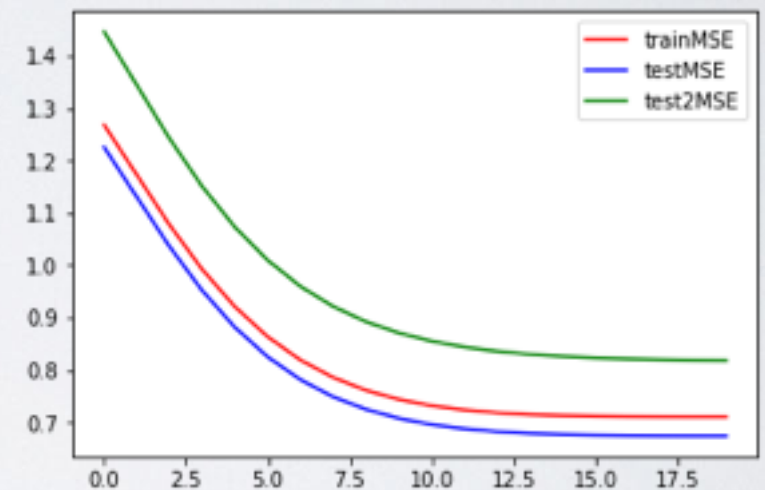
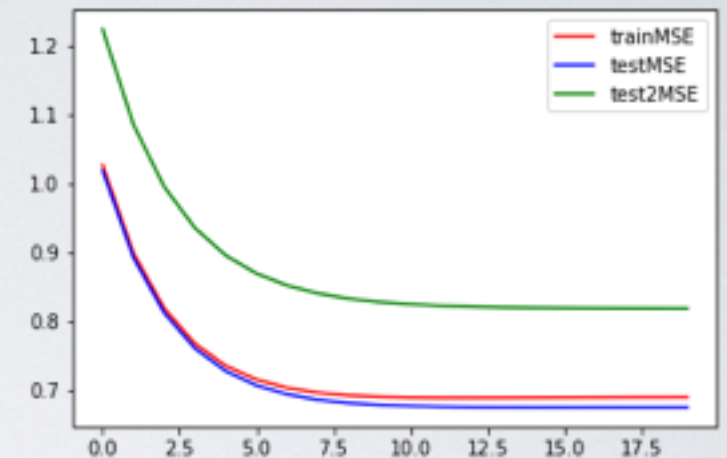


Epoch=20
BATCH_SIZE=50
TIME_WINDOW=30
LR=0.005

Optimize



Epoch=100
BATCH_SIZE=50
TIME_WINDOW=?
LR=?



?

SUMMARY

- Brief introduction (result)P2-P3
- Introduction of Earthquake eventsP4-P7
 - 2000-2011 earthquake
 - 2011/3/11 earthquake
- Introduction of my experiment and analysis.P7-P14
 - Data
 - Model structure and optimization
 - Analysis
- ExpectP15-P17

REFERENCES

- <http://colah.github.io/posts/2015-08Understanding-LSTMs/>
- <http://karpathy.github.io/2015/05/21/rnn-effectiveness/>
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