Title

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Abstract

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1 Model

For the strain rates estimated from the GPS data: $X_i = R_i + e_i$

for:

 X_i : ith observed strain rate from GPS data

 $\vec{R} \sim LN(\log(\vec{\eta}) - \text{diag}(\Sigma_R)/2, \Sigma_R)$: true state of present strain rate where the average strain rate is $\vec{\eta}$. Note that this is an exponentiated GP.

 $\vec{e} \sim GP(\vec{0}, \rho(\cdot))$: measurement error with Matern correlation fit from the \vec{X} observations. The estimated errors of the observations, \vec{X} , could be used for a simple nonstationary variance model to scale the correlation matrix by the standard errors at each location.

For the subsidence data:

 $S_i = \Delta T \cdot \eta_i \xi_i$

 $Y_i = g_i(\vec{S}) + \varepsilon_i$

for:

 \vec{S} : earthquake slip values throughout the fault

 ΔT : time since previous earthquake

 $\vec{\xi} \sim LN(-\text{diag}(\Sigma_{\xi})/2, \Sigma_{\xi})$: multiplicative deviation with unit expectation of slip during earthquake from slip accumulated since last earthquake. Multiplicative LN variable ensures positive slips. Note that this is the exponential of a GP.

 \vec{Y} : observed subsidence levels

 $g_i(\vec{s})$: ith subsidence level given earthquake slips, \vec{s} . Compute using Okada model $\vec{\varepsilon} \sim N(\vec{0}, \operatorname{diag}(\vec{\sigma}))$: independent measurement error of subsidence levels where $\vec{\sigma}$ is

known.

The parameters being estimated are:

$$\vec{\theta} = ($$

From there it seems like it's possible to calculate likelihood of the strain rate data, \vec{X} , and the expected likelihood of the subsidence data, \vec{Y} , using Monte Carlo sampling. I can't think of another way to get the likelihood of \vec{Y} aside from getting the expected likelihood using Monte Carlo sampling, since the $g(\cdot)$ function has an unknown affect on the distribution of \vec{S} .