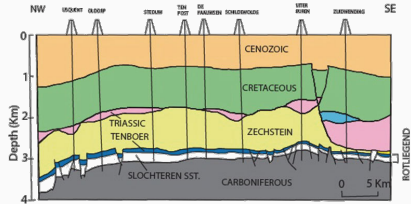
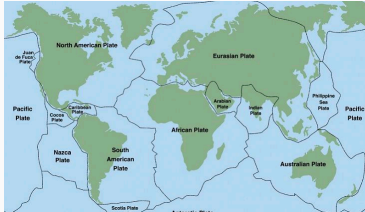


Issues in earthquake modelling

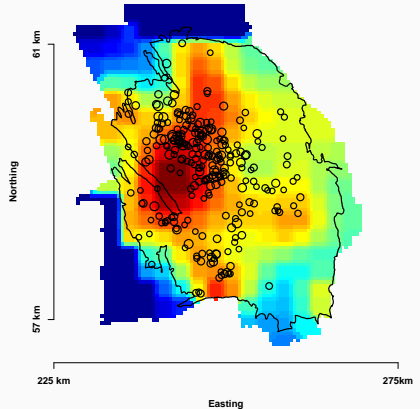
Zak Varty¹, Jonathan Tawn¹, Peter Atkinson¹ & Stijn Bierman²

¹Lancaster University, UK. ²Shell Global Solutions, NL.



What do we want to do?

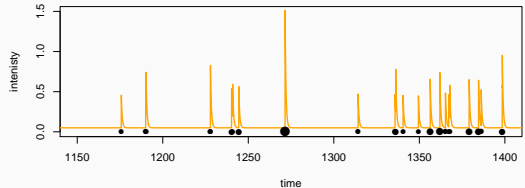
- Link gas extraction and earthquakes above the magnitude of completion.
- Investigate the possibility of aftershocks and their properties.
- Use the resulting model to forecast under different extraction scenarios.



- Model earthquakes as a marked, self exciting point process.

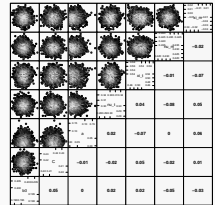
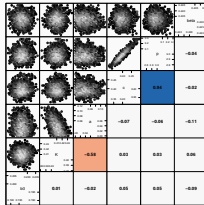
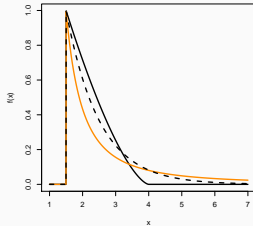
$$\underbrace{\lambda(\mathbf{x}, t | \mathcal{X}, \mathcal{H}_t, \theta)}_{\text{All earthquakes}} = \underbrace{\mu(\mathbf{x}, t | \mathcal{X}, \theta)}_{\text{Poisson mainshocks}} + \underbrace{\sum_{i: t_i < t} \kappa(m_i | \theta) g(t - t_i | \theta) h(\mathbf{x} - \mathbf{x}_i | \theta)}_{\text{ETAS aftershocks}}.$$

- Issue:** Highly correlated parameters from using empirical earthquake ‘laws’.



Improvements from extreme value theory

- We want flexible tail models for $g(t)$ and $h(x)$ and for magnitudes above a threshold: EVT a natural resource.
- Centre the productivity effect $\kappa(m)$ about mean magnitude.



- Model made more flexible and parameter dependence reduced.



- Many open statistical problems in induced seismicity.
- The current approach benefits from using ideas in EVT.
- How about other areas:
Epidemiology, survival analysis, finance, ecology?
- Completely different approach inspired by your area?
Any ideas very welcome!

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