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International Centre for Theoretical Physics**



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**Advanced School on Non-linear Dynamics and Earthquake
Prediction**

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**Intermediate-term middle-range earthquake prediction:
real-time testing in Italy & surrounding regions**

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Intermediate-term middle-range earthquake prediction: real-time testing in Italy and surrounding regions

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Algorithms for middle-range intermediate-term prediction

Algorithms fully formalized and globally tested for prediction are:

- **CN algorithm** (Gabrielov et al., 1986; Rotwain and Novikova, 1999)
- **M8 algorithm** (Keilis-Barok and Kossobokov, 1987; Kossobokov et al., 1999)

They allow to identify the **TIPs** (Times of Increased Probability) for the occurrence of a strong earthquake within a delimited region

Algorithms for middle-range intermediate-term prediction

The algorithms are based on a set of empirical functions to allow for a quantitative analysis of the premonitory patterns which can be detected in the seismic flow:

- Variations in the seismic activity
- Seismic quiescence
- Space-time clustering of events

These methods are designed according to a pattern-recognition scheme, to define space and time limits where a disastrous earthquake has to be expected based on detectable inverse cascade of seismic process, at different space and time ranges.

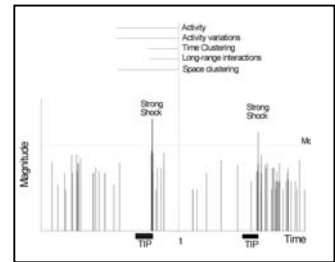
Functions of the seismic flow

The functions of the seismic flow are computed over the sequence of main shocks within a predefined region.

Functions are normalized by minimal magnitude cutoff M_{\min} defined by one of the two conditions:

- $M_{\min} = M_0 - C$, C : constant
- M_{\min} such as $N(M_{\min}) = A$, A : constant rate of activity

Normalization is necessary to ensure uniform application with the same set of adjustable parameters in regions of different seismic activity.



Functions of the seismic flow: magnitude ranges

CN algorithm

	N2	N3	K	G	Sigma	Smax	Zmax	q	Bmax
Mmin	m3	m2	m2	m2	m1	m1	m1	m2	-
Mmax	-	-	-	-	Mo-1	Mo-1	Mo-1	-	-

Magnitude cutoff for normalization of functions, based on rate of activity:
m1(a=3.0) m2(b=1.4) m3(c=0.4)

M8 algorithm

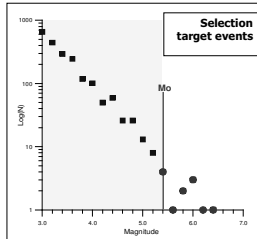
	N1	L1	Z1	N2	L2	Z2	Bmax
Mmin	M(10)	M(10)	M(10)	M(20)	M(20)	M(20)	-
Mmax	-	-	Mo-0.5	-	-	Mo-0.5	Mo-0.2

CN algorithm in Italy

Rules for CN application and selection of target events

- **Area:** 5L-10L (L is the source linear dimension)
- **Magnitude of completeness:**
 - Yearly average number of events with $M \geq M_c$ must be > 3
 - $M_c - \Delta M \geq M_c$ where $\Delta M \approx 3$
- **Magnitude threshold M_0**
 - The return period for target earthquakes, with $M \geq M_0$, is $\approx 6-7$ years
 - M_0 corresponds to a minimum of $N(M)$

→ CN makes use of the information given by small and moderate earthquakes, following the GR law (having quite a good statistic), to predict the stronger earthquakes, which are anomalous events (i.e. do not follow the GR law) for the same area.

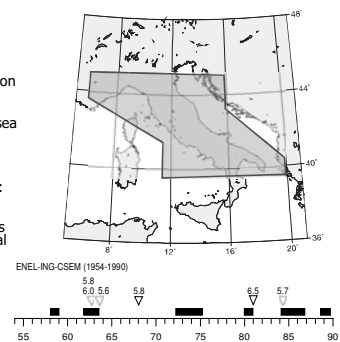


First application of CN algorithm in the Italian area

Italian Region

(Keilis-Borok et al., 1990, Pageoph, 134)

- Regionalization defined based on the completeness of the used catalog ENEL-ING-CSEM, partially covering the Adriatic sea
- Prediction of the events with $M \geq 5.6$
- TSP: 1954-1986; TIP diagnosis: 1954-1990
- Results: 80% predicted events (4 out of 5) TIP: 26.0% of total time



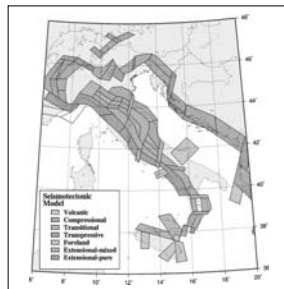
Rules for the definition of CN regions according to the seismotectonic model

A single region includes:

1. adjacent zones with the same seismogenic characteristics (e.g. only compressive or only extensive);
2. zones with transitional properties.

A transitional zone is included in a region if:

1. it is between zones of the same kind;
2. it is at the edges of the region and the space distribution of the aftershocks reveals a possible connection.



Seismotectonic zoning of Italy defined by GNDT (Gruppo Nazionale per la Difesa dai Terremoti) (Melotti et al., Pageoph, 2000)

(Peresan, Costa & Panza., 1999, Pageoph, 154)

CN regionalization for the Italian territory

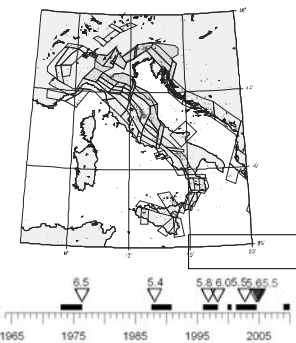
NORTHERN REGION

Prediction of the events with $M \geq 5.4$

Updated to 1-9-2009
(next update: 1-11-2009)

TIP: 27.6% of total time

- TIPs
- ▽ Strong Earthquakes predict
- ▽ Failure to predict



CN regionalization for the Italian territory

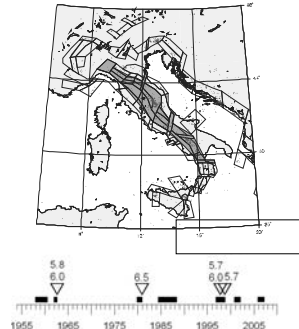
CENTRAL REGION

Prediction of the events with $M \geq 5.6$

Updated to 1-9-2009
(next update: 1-11-2009)

TIP: 21.2% of total time

- TIPs
- ▽ Strong Earthquakes predicted



CN regionalization for the Italian territory

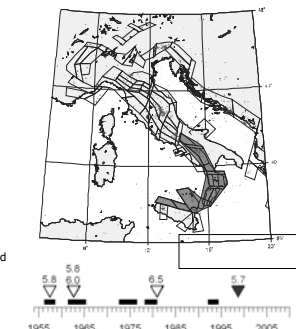
SOUTHERN REGION

Prediction of the events with $M \geq 5.6$

Updated to 1-9-2009
(next update: 1-11-2009)

TIP: 27.2% of total time

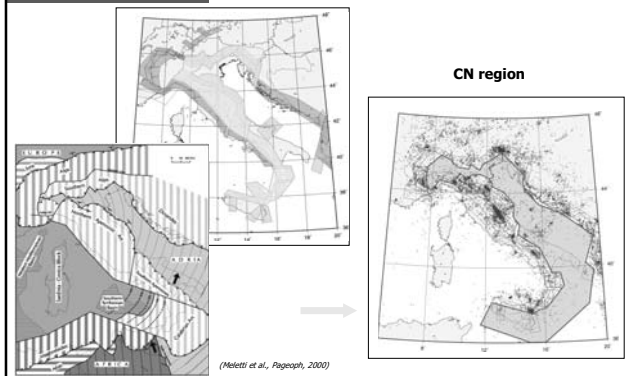
- TIPs
- ▽ Strong Earthquakes predicted
- ▽ Failure to predict



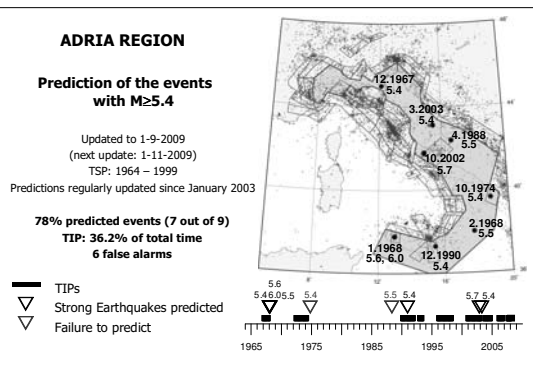
The regionalization based on the seismotectonic model

•The seismotectonic model, supported by kinematic arguments, can be viewed as a useful tool that permits to optimise the selection of the fault systems involved in the generation of strong earthquakes.

Adriatic Region



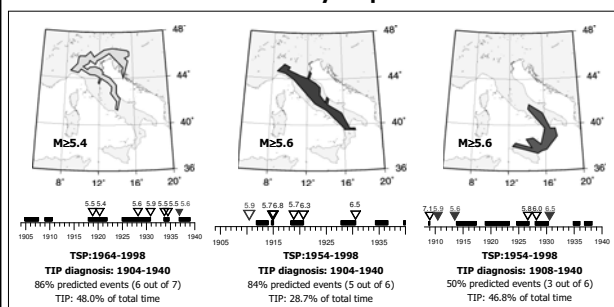
CN application to the Adriatic region



CN algorithm in Italy: stability experiments

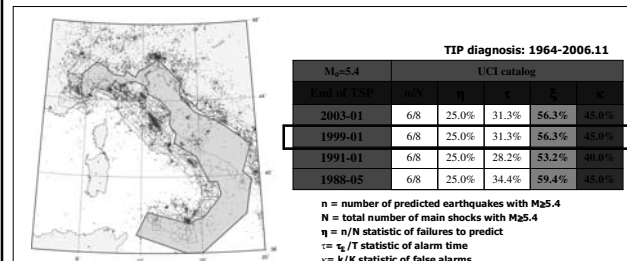
Algorithm CN in Italy: stability experiments

"Seismic history" experiment



Peresan, Vaccari, Romanelli, Panza (2005) - *Atti dei Convegni Lincei*. 218, 263-287.

CN algorithm: stability test for the Adria region



To evaluate the stability of prediction results, the time period (TSP) used to adjust the algorithm thresholds, is progressively reduced.

The results of the experiment show that the $(\eta + \tau)$ is well below the value $(\eta + \tau) = 100\%$ corresponding to the results of a random guess.

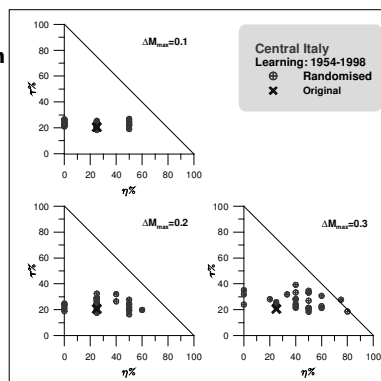
The total error is comparable with that obtained on a global scale (about 50%)

Stability of TIPs diagnosis with respect to random errors in magnitude

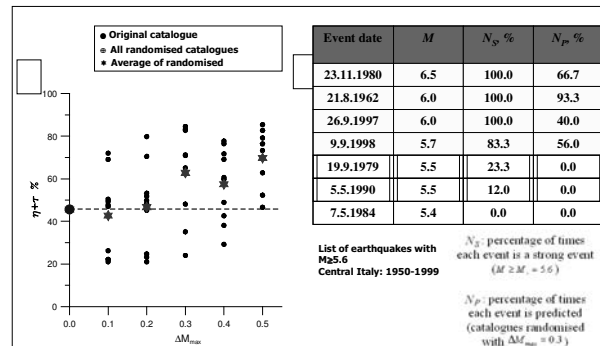
Central Italy

$\eta = n/N$:
the rate of
failures-to-predict

$\tau = t/T$:
the rate of time of
alarms

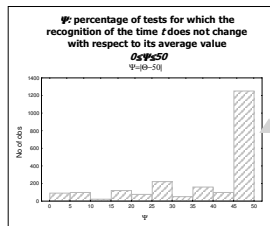


Results obtained with the randomised catalogue

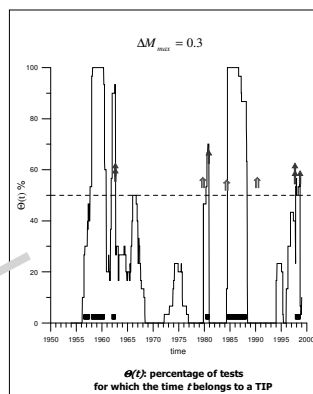


Stability of TIPs diagnosis with respect to random errors in magnitude

Central Italy



Peresan, Rotwain, Zaliapin, Panza, PEPI, 130 (2002)



Stability of CN predictions with respect to random errors in magnitude

- The results of prediction remain stable for $\Delta M_{\max} < 0.3$.
- To guarantee the stability of the results, the thresholds setting period must be long enough to include a significant sample of dangerous and non dangerous intervals of time.
- The identification of TIPs is very stable during most of the time and the randomisation does not introduce spurious alarming patterns associated with the occasionally strong events.
- The quality of predictions is mainly controlled by the percentage of failures to predict, which depends on the changes in the number of strong earthquakes.

Peresan, Rotwain, Zaliapin, Panza, PEPI, 130 (2002)

M8S algorithm in Italy

Algorithm M8S

- The M8 algorithm, analyses the seismic activity inside a set of Circles of Investigation, CIs, with radius normalized by the linear size of the events to be predicted, i.e. proportional to magnitude threshold M_0 .
- A hierarchy of predictions is usually delivered for different magnitude ranges M_0+ , considering values of M_0 with an increment of 0.5 (i.e. M_0+ indicates the magnitude range: $M_0 \leq M \leq M_0+0.5$).

Algorithm M8S

•A spatially stabilized variant of the algorithm M8 has been proposed, namely M8s algorithm, where the seismicity is analysed within a dense set of overlapping circles covering the monitored area (Kossobokov et al., JSEE 2002).

•The territory is scanned with a set of small circles distributed over a fine grid, with the radius of the small circles approximately equal the grid spacing and to the linear dimensions of the source of target events.

Algorithm M8S : steps of the analysis

1. The seismically active grid points are then selected by the condition that the average annual rate of seismic activity, within the small circle, is above a given threshold.
2. The grid points where data are insufficient for the application of M8 algorithm and isolated grid points are excluded.
3. The M8 algorithm is then applied with the circles of investigations, CIs, centred at each of the selected grid points.
4. An alarm is declared for a CI only if the overwhelming majority (more than 75%) of the CIs centred at the neighbouring grid points are also in state of alarm.

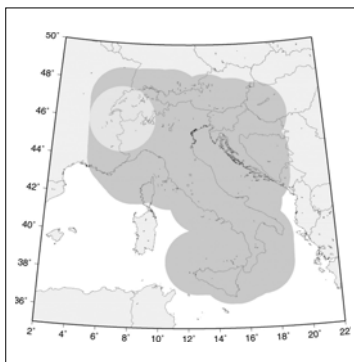
M8S algorithm in Italy

Magnitude:
 $M \geq 6.5$

Radius of CI:
192 Km

- Monitored region
- Alerted region

Predictions as on: 1-7-2009



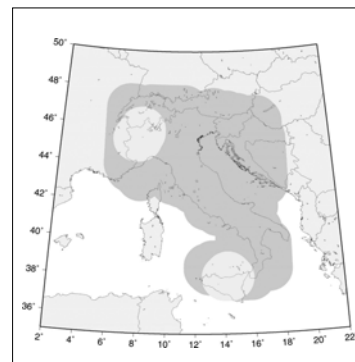
M8S algorithm in Italy

Magnitude:
 $M \geq 6.0$

Radius of CI:
138 Km

- Monitored region
- Alerted region

Predictions as on: 1-7-2009



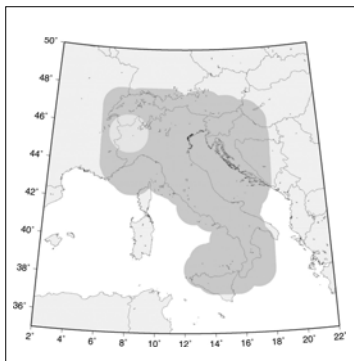
M8S algorithm in Italy

Magnitude:
 $M \geq 5.5$

Radius of CI:
106 Km

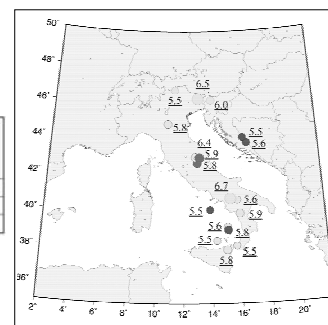
- Monitored region
- Alerted region

Predictions as on: 1-7-2009

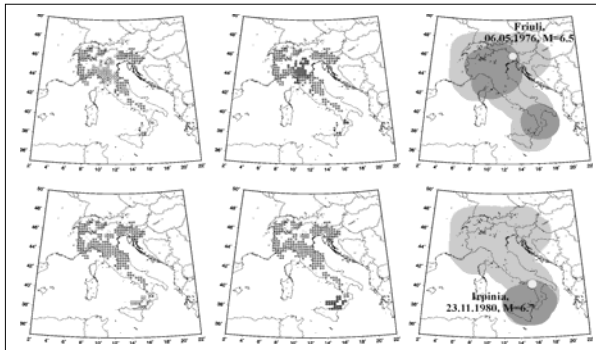


M8S retrospective results for Italy (1972-2001)

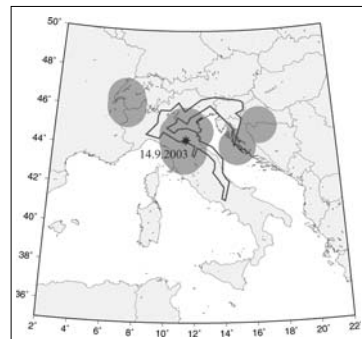
Strong earthquakes			Space-time volume of alarm, %
M_0	All	Predicted	
6.5	2	2	36
6.0	2	1	40
5.5	14	9	39



Scheme of M8S algorithm prediction of earthquakes Friuli, 06.05.1976 and Irpinia, 23.11.1980.



Integrating CN and M8s prediction results



• 5 out of the 8 events with $M \geq 5.5$, common to the 2 experiments (CN and M8s), are predicted by alarms declared by both algorithms.

• Space-time volume occupied by alarms around 16%.

• Space uncertainty reduced to about 15% of the common monitored area.

A review of the application of the algorithms CN and M8 to the Italian territory, about the input data, as well as detailed information about their performances is provided in:

"Intermediate-term middle-range earthquake predictions in Italy: a review" (2005), by A. Peresan, V. Kossobokov, L. Romashkova and G.F. Panza. Earth Science Reviews (69, 97-132, 2005).

The real-time earthquake prediction experiment in Italy

Intermediate-term middle-range earthquake prediction experiment in Italy

CN algorithm (Gabrielov et al., 1986; Rotwain and Novikova, 1999)

M8S algorithm (Keilis-Borok and Kossobokov, 1987; Kossobokov et al., 2002)

Main features:

- Fully formalized algorithms and software available for independent testing;
- Use of published & routine catalogs of earthquakes (e.g. NEIC);
- Worldwide tests ongoing for more than 15 years already permitted to assess the significance of the issued predictions.

Italy:

- Stability tests with respect to several free parameters of the algorithms (e.g. Costa et al., 1995; Peresan et al., GJI, 2000; Peresan et al., PEPI, 130, 2002);
- CN predictions are regularly updated every two months since January 1998.
- M8s predictions are regularly updated every six months since January 2002.

Real time prediction experiment started in July 2003

(Peresan et al., Earth Sci. Rev. 2005).

Intermediate-term middle-range earthquake prediction experiment in Italy

The prediction experiment, ongoing for about six years, is aimed at a *real-time test* of CN and M8S predictions in Italy.

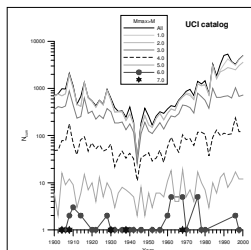
Updated predictions are regularly posted at:

"http://www.ictp.trieste.it/www_users/sand/prediction/prediction.htm"

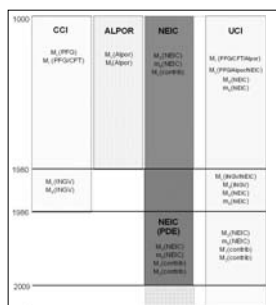
A complete archive of predictions is made accessible to a number of scientists, with the goal to accumulate a collection of correct and wrong predictions, that will permit to validate the considered methodology.

Current predictions are protected by password. Although these predictions are intermediate-term and by no means imply a "red alert", there is a legitimate concern about maintaining necessary confidentiality.

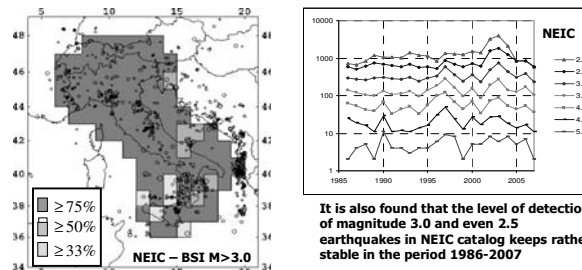
- CN and M8S algorithms make use of the information contained in routinely published earthquake catalogs.



- Global data from NEIC are used since 1986 to perform routine real time predictions



The analysis is carried out according to *Kossobokov et al., 1999*. The Bollettino Sismico Italiano, BSI catalog, since 16 April 2005 to 1 January 2008 is used as reference data set \Rightarrow The level of reporting for $M \geq 3.0$ events in NEIC is comparable (76-100%) with that of BSI for most of Italy in the period 2005-2007.



It is also found that the level of detection of magnitude 3.0 and even 2.5 earthquakes in NEIC catalog keeps rather stable in the period 1986-2007

L. Romashkova, lina@mitp.ru

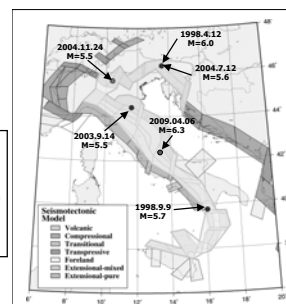
Figure 1: A heatmap showing the spatial distribution of the number of species (S) across a grid of latitude (6.00 to 19.00) and longitude (37.00 to 49.00). The color scale ranges from 0 (dark) to 100 (light). The distribution shows higher species richness in the central and eastern parts of the grid, with a notable peak around 12.00 latitude and 40.00 longitude.

L.Romashkova, lina@mitp.ru

Real-time testing 1998-2009

Earthquakes occurred within the space-time-magnitude volume monitored by CN since 1998

Date	Latitude, °N	Longitude, °E	Depth, m	M	CH	Location
1998.04.12	46.24	13.65	10	6.0	Yes	Slovenia
1998.09.09	46.03	15.96	10	5.7	Yes	South Italy
2003.09.14	44.33	11.46	10	5.5	Yes	Near Bologna
2004.07.12	46.30	13.64	24	5.6	Yes	Slovenia

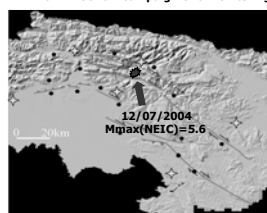


Updated to September 1 2009 (next updating November 1 2009)

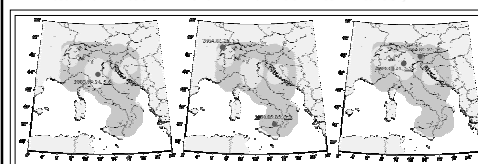
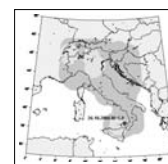
[illegible]

The Bovac earthquake - July 12 2004
Alarmed area for $M \geq 5.4$ by CN algorithm
((Perrone et al., EPR, 2005))
 (As on 1 July 2004)

Southeastern Alps – External Dinarides
InSAR - CGPS - Campaign GPS monitoring



Real-time testing M5.5+, 2002-2008



● Monitored region
● Alerted region

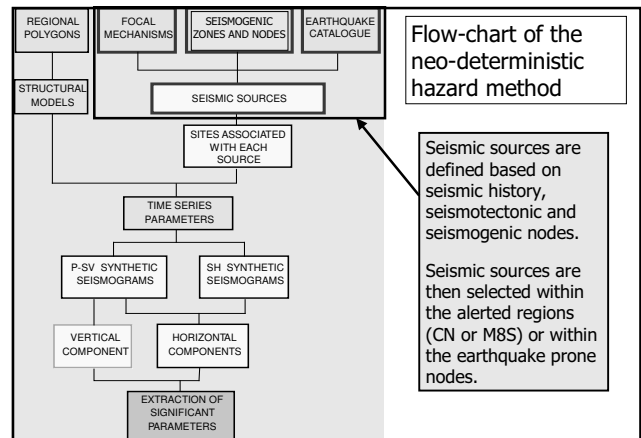
Events with $M_{\max} \geq 5.5$

Updated to January 1 2009

Time dependent Neo-deterministic Hazard Scenarios

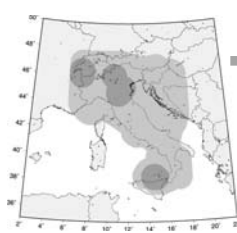
Regional seismic hazard scenarios
(ground motion at bedrock)

- Scenarios associated to alerted CN and M8S regions (+ time)



Neo-deterministic hazard scenarios associated to alerted regions: M8S algorithm

Prediction of earthquakes with $M \geq 5.5$

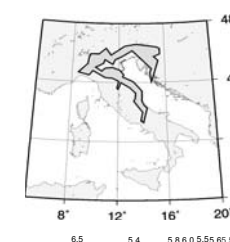


Alerted areas by M8S algorithm
for an earthquake with $5.5 \leq M < 6.0$
(as on 1 July 2008 – 1 January 2007)

Neo-deterministic hazard scenarios associated to alerted regions: CN algorithm

Northern Region

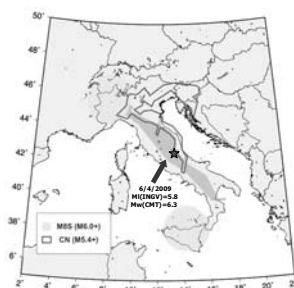
Prediction of earthquakes with $M \geq 5.4$



Alerted areas by CN algorithm
for an earthquake with $5.4 \leq M < 5.9$
(as on 1 July 2008 – 1 January 2007)

The Aquilano earthquake 6th April 2009

The Aquilano earthquake, 6th April 2009



CN Algorithm

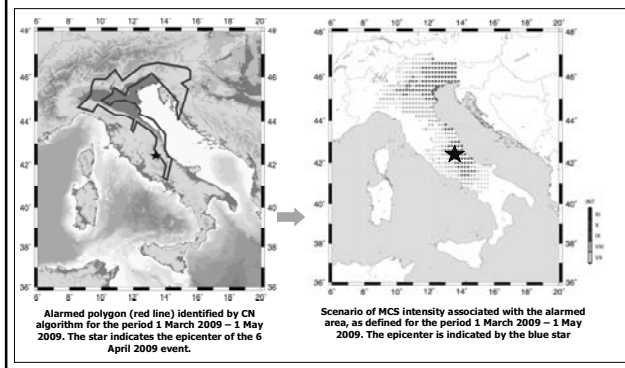
- The L'Aquila earthquake turns out to be a failure to predict within the Central Region
- The epicenter was about 10 km outside the alerted CN territory (TIP declared for $M \geq 5.4$ within Northern region from 1.3.2009 to 1.3.2010)

M8S Algorithm

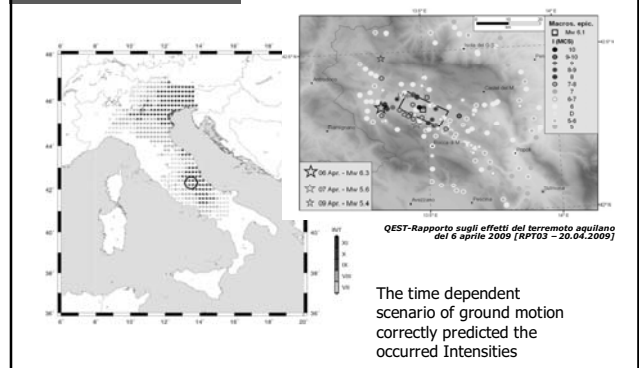
- The Aquilano earthquake occurred outside the areas identified by M8S for the magnitude range $M6.0+$

Alarmed areas by CN and M8S algorithms (as on 6 April 2009)

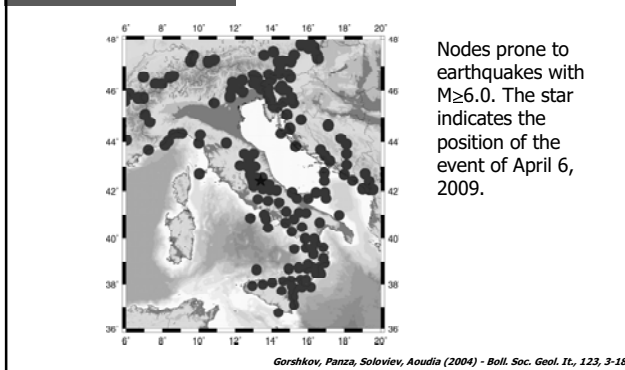
The Aquilano earthquake, 6th April 2009



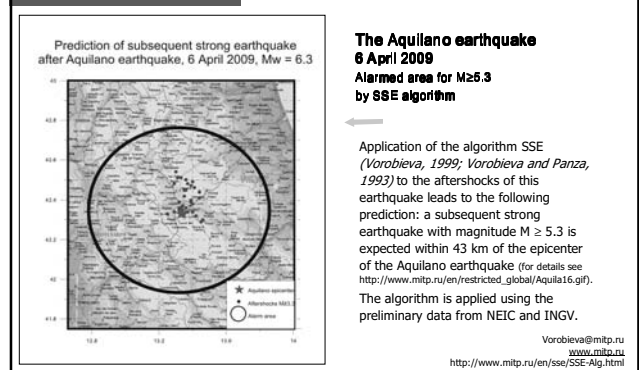
The Aquilano earthquake, 6th April 2009



The recent Aquilano earthquake, 6th April 2009



Prediction of Subsequent Strong Earthquake in Central Italy



Evaluating prediction results

Intermediate-term middle-range earthquake prediction Space-time volume of alarm in M8S application in Italy

Experiment	M6.5+		M6.0+		M5.5+	
	Space-time volume, %	n/N	Space-time volume, %	n/N	Space-time volume, %	n/N
Retrospective (1972-2001)	36	2/2	40	1/2	39	9/14
Forward (2002-2009)	35	0/0	39	0/1	20	5/9
All together (1972-2009)	36	2/2	40	1/3	35	14/23

Algorithm M8s predicted 60% of the events occurred in the monitored zones in Italy, i.e. 17 out of 28 events occurred within the area alerted for the corresponding magnitude range. The confidence level of M5.5+ predictions since 1972 has been estimated to be above 98%; no estimation is yet possible for other magnitude levels.

(updated to July 1 2009;
next updating January 1 2010)

A complete archive of M8S predictions in Italy can be viewed at:
http://www.ictp.ines.it/www_users/sand/prediction/prediction.htm
<http://www.milp.ru/prediction.htm>
e-mail: lina@milp.ru

Intermediate-term middle-range earthquake prediction

Space-time volume of alarm in CN application in Italy

Experiment	Space-time volume of alarm (%)	n/N	Confidence level (%)
Retrospective* (1954 – 1963)	41	3/3	93
Retrospective (1964 – 1997)	27	5/5	>99
Forward (1998 – 2009)	27	4/6	95
All together (1954 – 2009)	29	12/14	>99

* Central and Southern regions only

Algorithm CN predicted 12 out of the 14 strong earthquakes occurred in the monitored zones of Italy, with less than 30% of the considered space-time volume occupied by alarms.

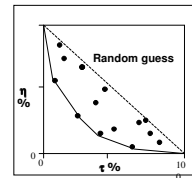
(updated to September 1 2009; next updating November 1 2009)

A complete archive of CN predictions in Italy can be viewed at:
http://www.ctp.trieste.it/www_users/sand/prediction/prediction.htm
 e-mail: aperesan@units.it

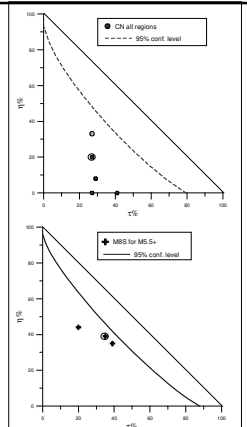
Intermediate-term middle-range earthquake prediction

Evaluation of prediction results

The quality of prediction results can be characterised by using two prediction parameters (Molchan, 1997):
 η : the rate of failures-to-predict (n/N)
 τ : the space-time volume of alarm



CN and M8S predictions in Italy
 Updated to September 1 2009
 (next updating November 1 2009)



Evaluation of prediction results: CSEP Testing in Italy

Goals of the Collaboratory for the Study of Earthquake Predictability (CSEP): the testing Center at SCEC is designed to provide an well controlled environment in which earthquake forecasts can be run and evaluated over a substantial period of time.

Goals and requirements:

1. Establish rigorous methods for registering prediction procedures.
2. Develop community-endorsed standards for assessing probability-based and alarm-based predictions.
3. Develop hardware and software support that would allow individual researchers and groups to participate in prediction experiments; and update their procedures as results become available.
4. Provide prediction experiments with access to data and monitoring products, authorized by the agencies that produce them.
5. Accommodate a wide-ranging set of prediction experiments involving fault systems in different geologic environments.

Evaluation of prediction results: CSEP Testing in Italy

The Collaboratory for the Study of Earthquake Predictability (CSEP) aims to provide a well controlled environment in which earthquake forecasts can be run and evaluated.

The Italian testing region: Rules of the Game and some basic shortcomings

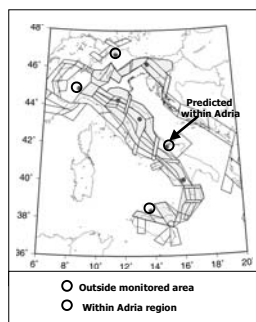
1. Errors in the input data. "Models will be evaluated against the authoritative observed data supplied by INGV [...]. The INGV ML magnitude scale will be considered the reference scale for model development and testing."
2. Missing methods/criteria to compare different alarm-based models and to compare alarm-based models with probability-based models.
3. Short testing time interval: five years testing could be too short to reach any conclusion about the effectiveness of predictions for the largest earthquakes.
4. Non real-time predictions. "Tests are performed with a delay of 30 days relative to real-time, in order for the authoritative data to be manually revised and published."
5. Interdependency amongst testing centers, data providers and modelists should be guaranteed

Evaluation of prediction results: examples of biased assessment

Some possible pitfalls in the analysis of prediction models (e.g. Marzocchi, *Annals of Geophysics*, 2008)

1. Comparison of statistics achieved in real-time time testing to the model ones, with parameters adjusted a posteriori.
2. Scoring of the "target" events from outside the area of testing allows to create the illusion of low efficiency for some models.
3. Neglecting evident failures allows to create the illusion of high efficiency for some other models

⇒ No systematic formal analysis of prediction results



Evaluation of prediction results: examples of biased assessments

Neglecting evident failures creates the impression of high efficiency...

Bovec 1998 event ($M=6.0$) is inside Zone 4 that has the 2nd smallest probability in Table after Boschi et al. (1995).

process modelled through a Poisson process.
 Here, I do not develop the physical implications that could be the choice to use different processes for different zones, but I just focus the attention on the forecasting made by Boschi et al. (1995). In particular, the model aimed forecasting the occurrence of the M5.5+ earthquakes in Italy for different time windows. The Umbria-Marche region has the sixth highest probability of occurrence in the interval 1995-2000 out of 30 regions (see Fig. 1). In this respect, the occurrence of the 1997-1998 earthquakes modelled through a Poisson process.

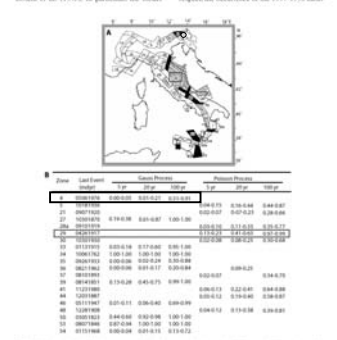
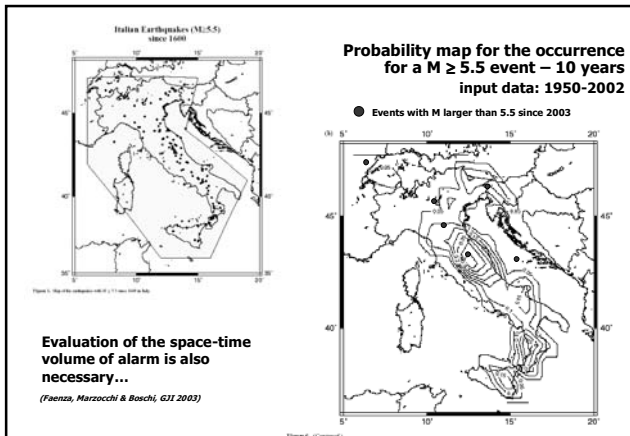


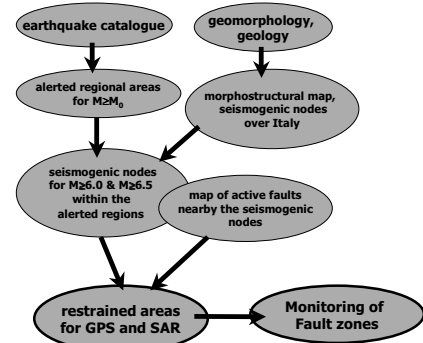
Fig. 1. Boschi et al. (1995) forecasts. A) Map of the regionalization used. B) The probabilities estimated for M5.5+ at different forecasting time windows (0, 20, and 100 years) are reported. The numbers represent the 95% confidence intervals. The red boxes mark the regions where Umbria-Marche earthquakes occurred.

Marzocchi (*Annals of Geophysics*, 2008)



Work in progress...

Integration with geodetic observations



ASI Pilot Project - SISMA

"Seismic Information System for Monitoring and Alert"

Development of a fully formalized system integrating the space and time dependent information provided by CN and M8S real-time monitoring of seismic flow and EO data analysis, through geophysical forward modeling.

Routinely updated CN and M8S predictions are made available to the Civil Defence of the Friuli Venezia Giulia Region (NE Italy)

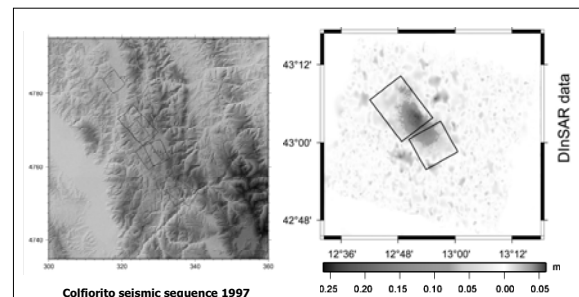


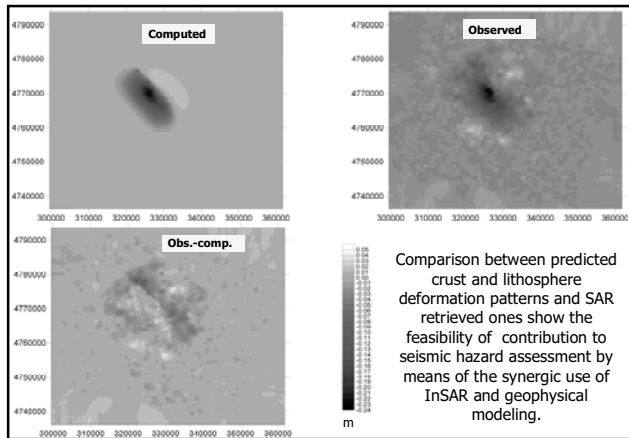
SISMA Overall Description



- Maps of alerted areas, prone to earthquake events with given magnitude, will be obtained through comparison of non-EO information, provided by seismological data analysis, and taking into account results provided by Geophysical Modelling based on EO information;
- EO observations, consisting of GPS and DinSAR images, will permit to draw deformation maps on the surface;
- Stress maps at the depth of the active faults will be obtained through integration of EO geodetic information into Geophysical Forward Modelling.

Methodology for detecting the vertical movements during the pre-seismic, co-seismic and post-seismic phases in earthquake prone areas





Conclusions

- Fully formalized algorithms for intermediate-term middle range earthquake predictions are currently available for the routine monitoring of seismicity. The real-time monitoring of seismic flow allows for the forward testing of CN and M8S predictions.
- Pattern recognition techniques, developed for the space-time identification of impending earthquakes, contribute to the definition of a set of time-dependent neo-deterministic scenarios of ground motion at regional and local scale.
- One of the advantages of the proposed approach consists in the time information provided by intermediate-term predictions, that supply decision makers an objective tool indicating priorities for timely mitigation actions (e.g. retrofitting of critical structures).

