

**Fifth Workshop on Non-Linear Dynamics
and Earthquake Prediction**

4 - 22 October 1999

Self Organized Criticality

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Forest-Fire Model

P. Bak et al., Phys. Let., A147, 297 (1992).

B. Drossel and F. Schwabl, Phys. Rev. Let.,
69, 1629 (1992).

- Consider a square array of sites
- Choose a site at random

Either

(1) A tree is planted on the site if it is not occupied

or

(2) A spark is dropped on the site, if the site has a tree that tree and all adjacent trees burn

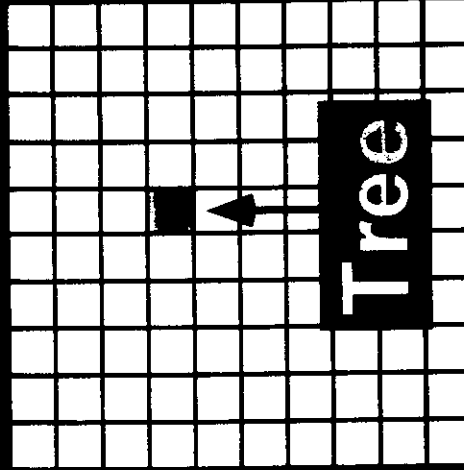
- Choose a sparking frequency f , if $f = 1/500$
do step (1) 499 times then do step (2)

Forest-Fire Model

sparking frequency $f_s = 0.2$ ($1/f_s = 5$)

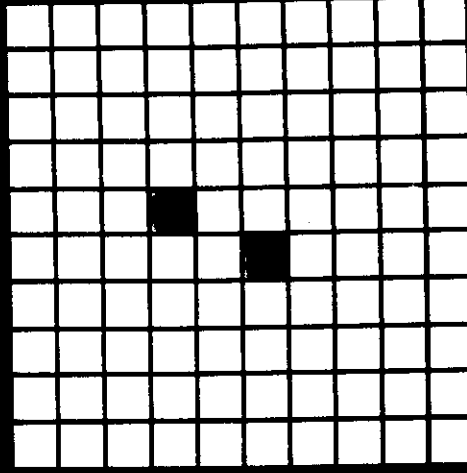
00	01	02	03	04	05	06	07	08	09
10	11	12	13	14	15	16	17	18	19
20	21	22	23	24	25	26	27	28	29
30	31	32	33	34	35	36	37	38	39
40	41	42	43	44	45	46	47	48	49
50	51	52	53	54	55	56	57	58	59
60	61	62	63	64	65	66	67	68	69
70	71	72	73	74	75	76	77	78	79
80	81	82	83	84	85	86	87	88	89
90	91	92	93	94	95	96	97	98	99

10 x 10 grid



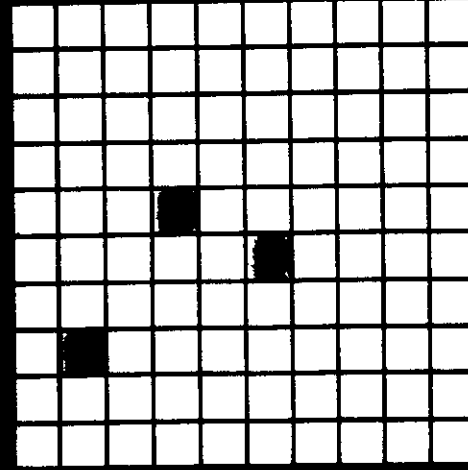
step 1

(tree on cell 35)



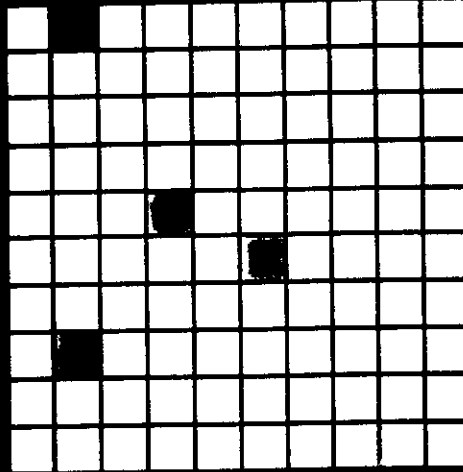
step 2

(tree on cell 54)



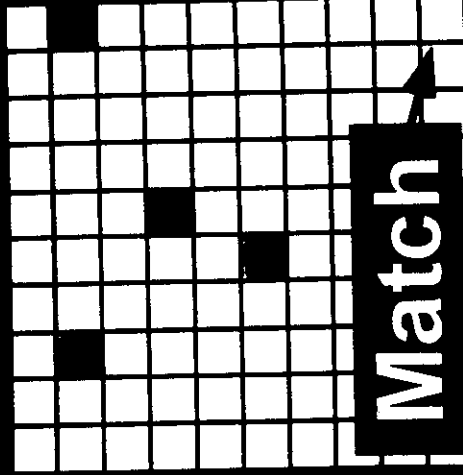
step 3

(tree on cell 12)



step 4

(tree on cell 19)



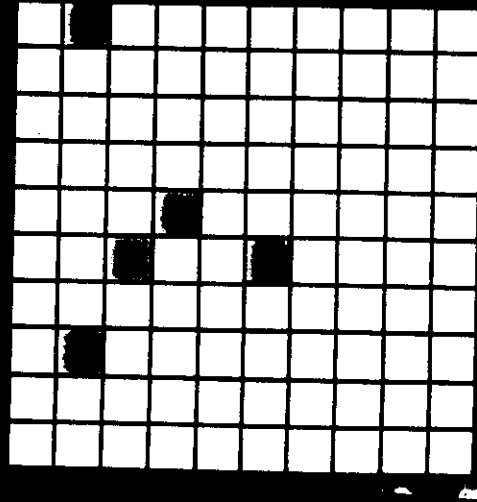
step 5

(match on cell 99, $A_F = 0$)

Match

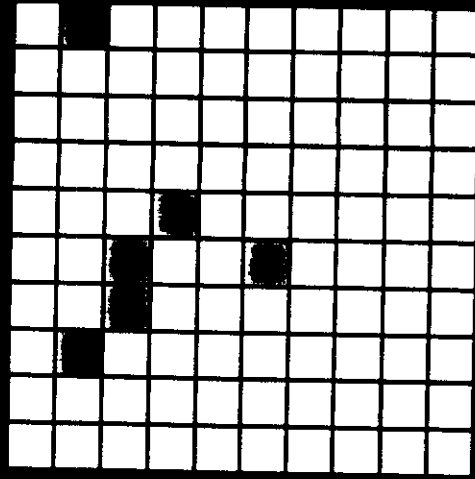
Forest-Fire Model

sparking frequency $f_s = 0.2$ ($1/f_s = 5$)



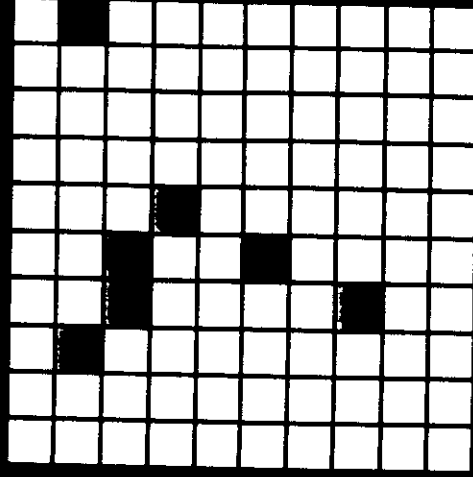
step 6

(tree on cell 24)



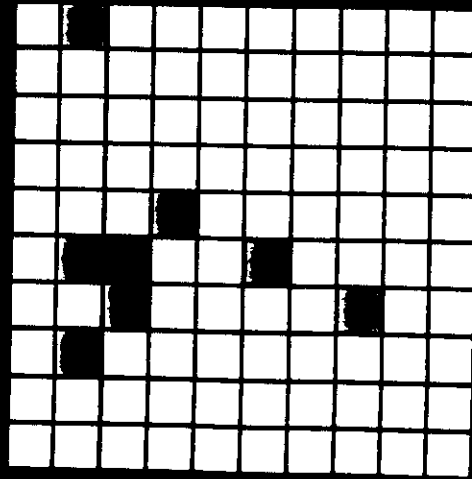
step 7

(tree on cell 23)



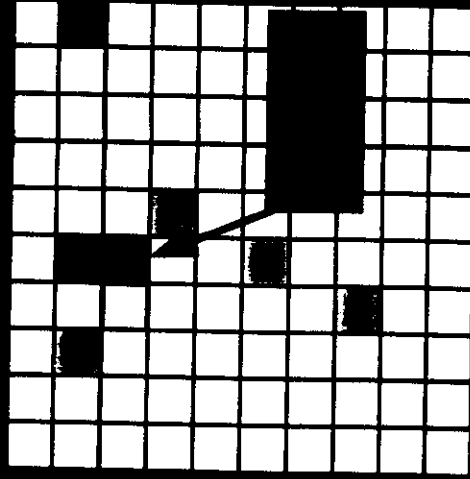
step 8

(tree on cell 73)



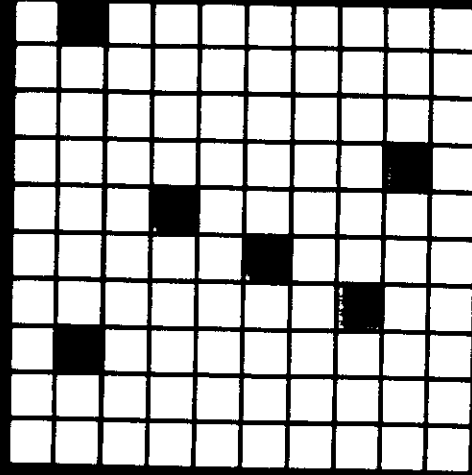
step 9

(tree on cell 14)



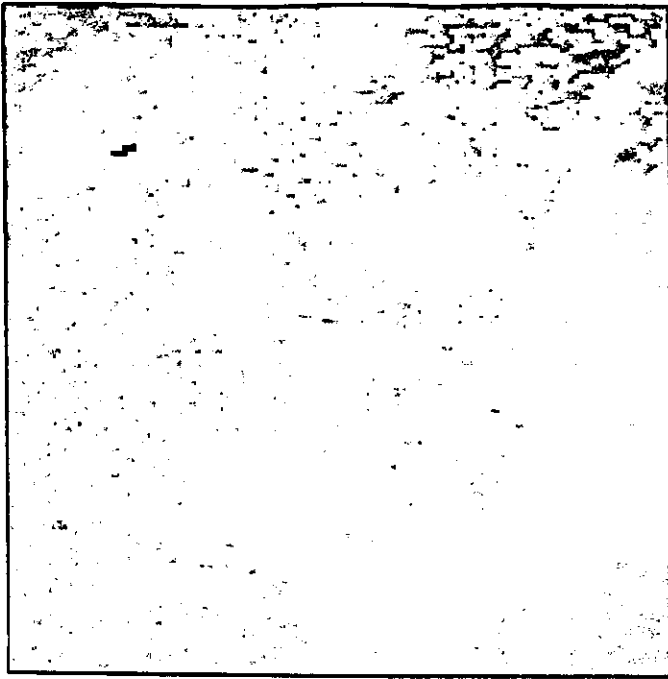
step 10

(match on cell 23, $A_F = 3$)

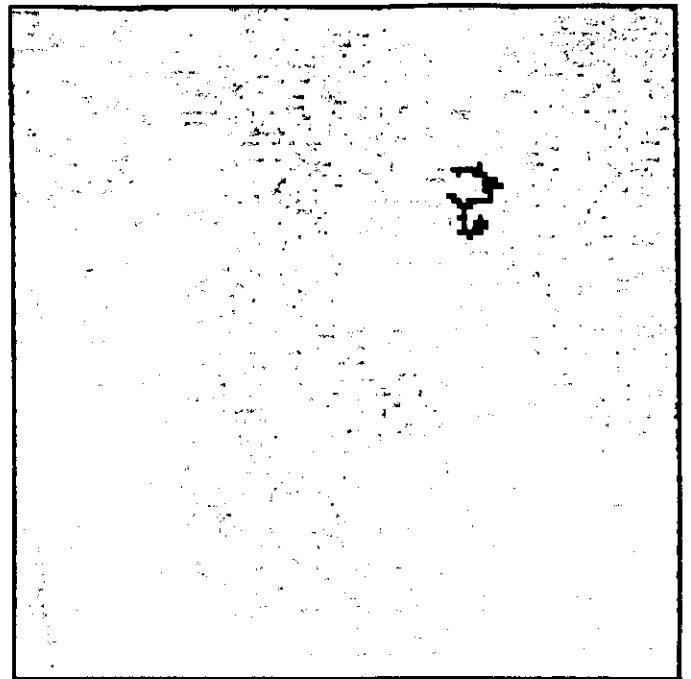


step 11

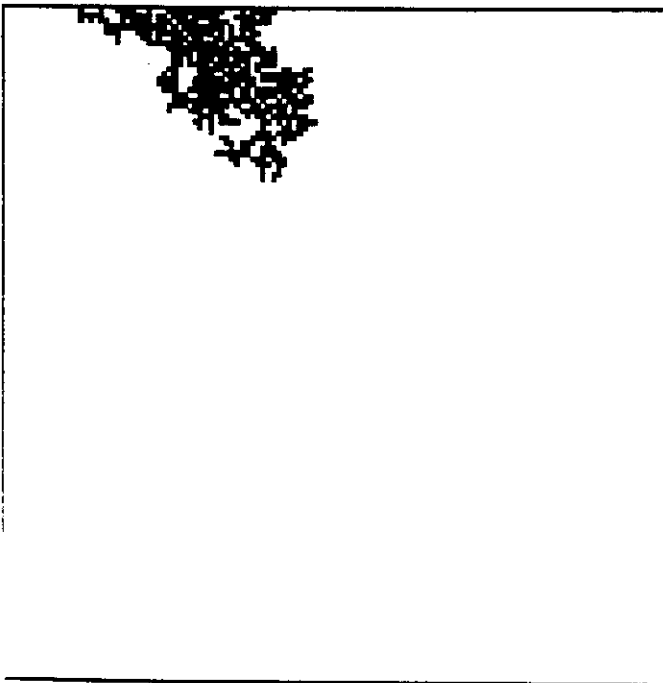
(tree on cell 86)



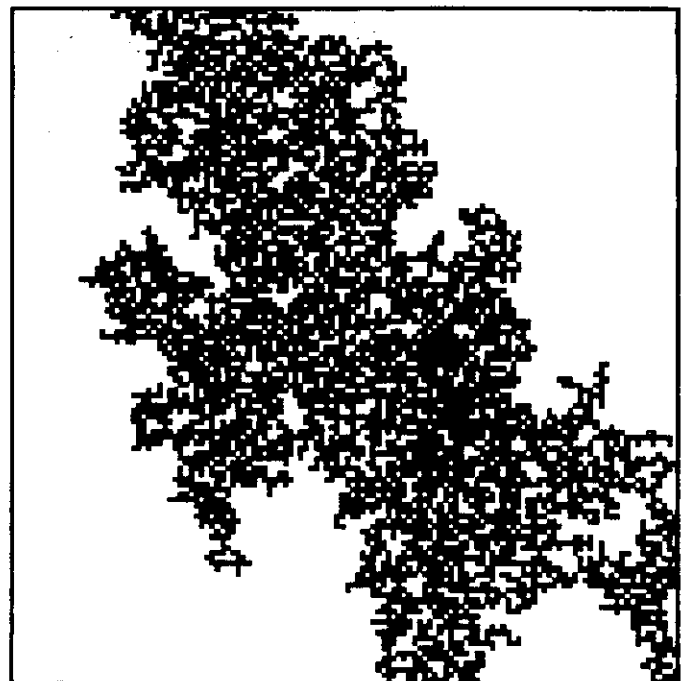
(a) $A_F = 5$ trees



(b) $A_F = 51$ trees



(c) $A_F = 505$ trees



(d) $A_F = 5327$ trees

Typical forest-fire model fires.

Grid = 128 x 128 cells. A_F = area of fire.

Sparking rate $f = 1/2000$.

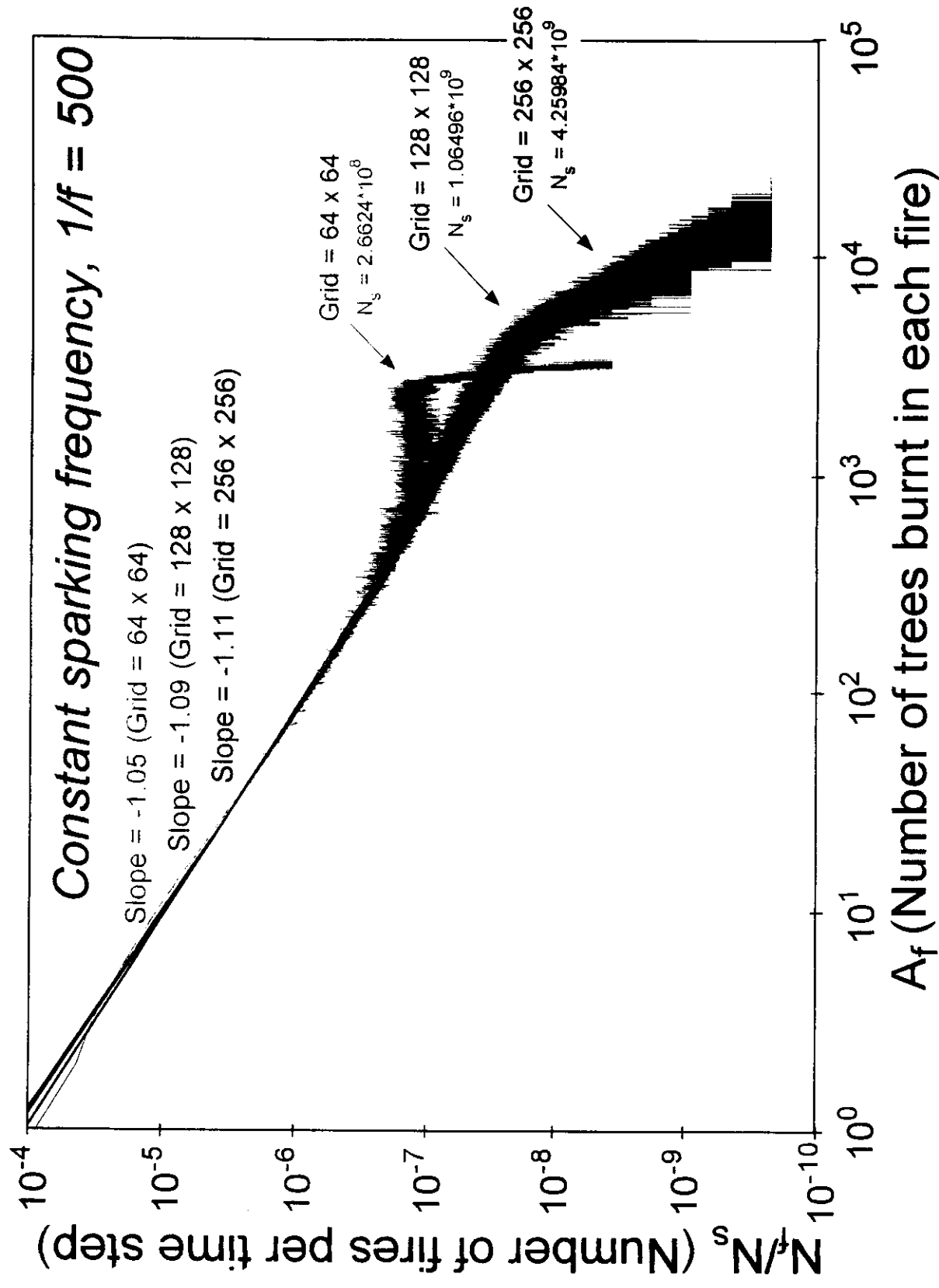
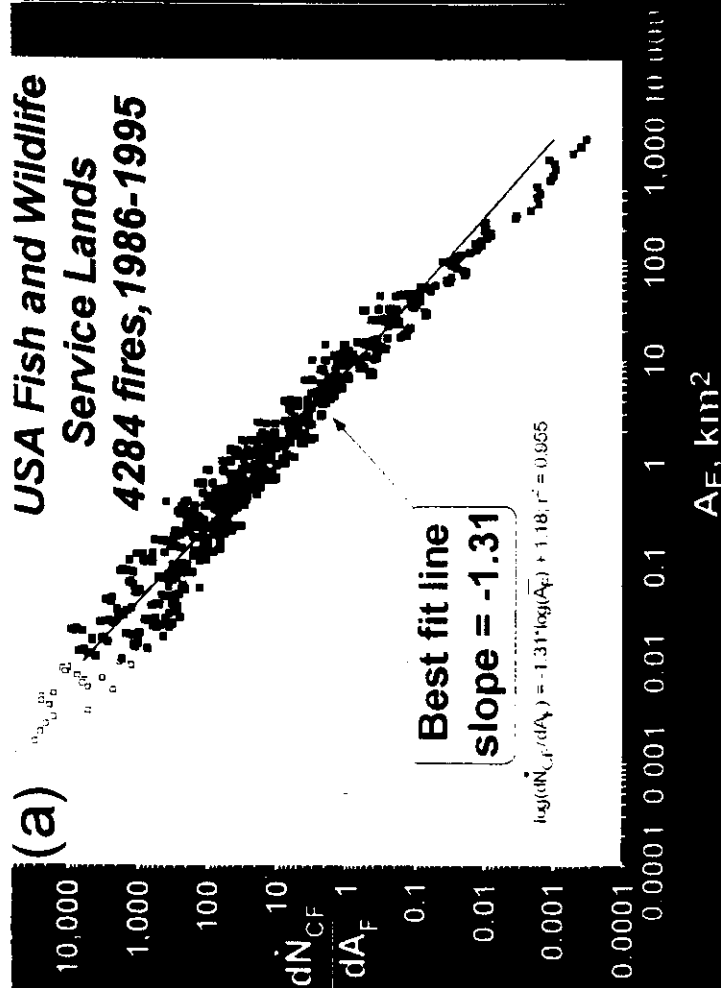


Figure 2. SOC Paper

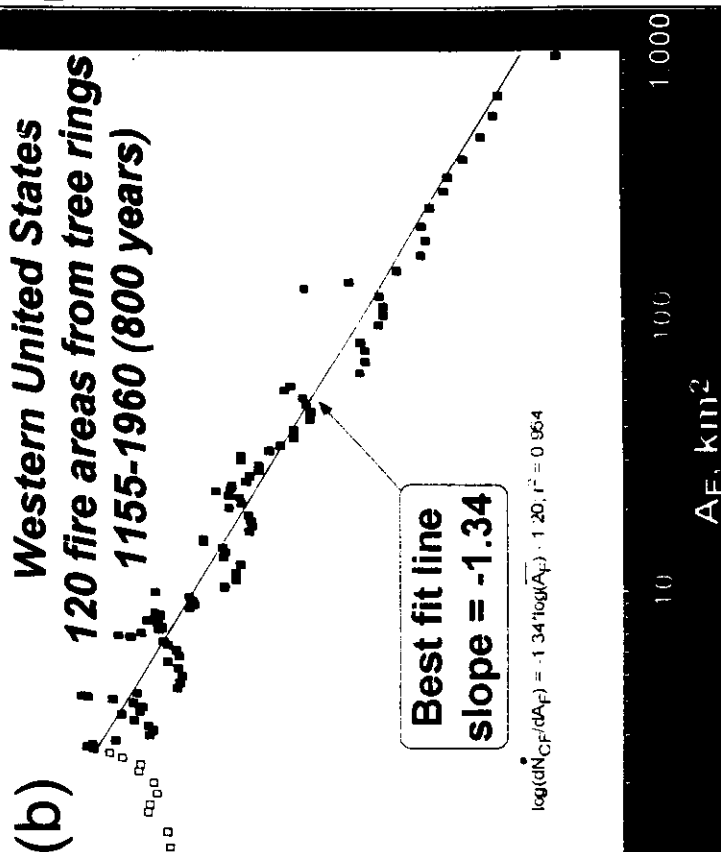
USA Fish and Wildlife Service Lands

4284 fires, 1986-1995

(a)



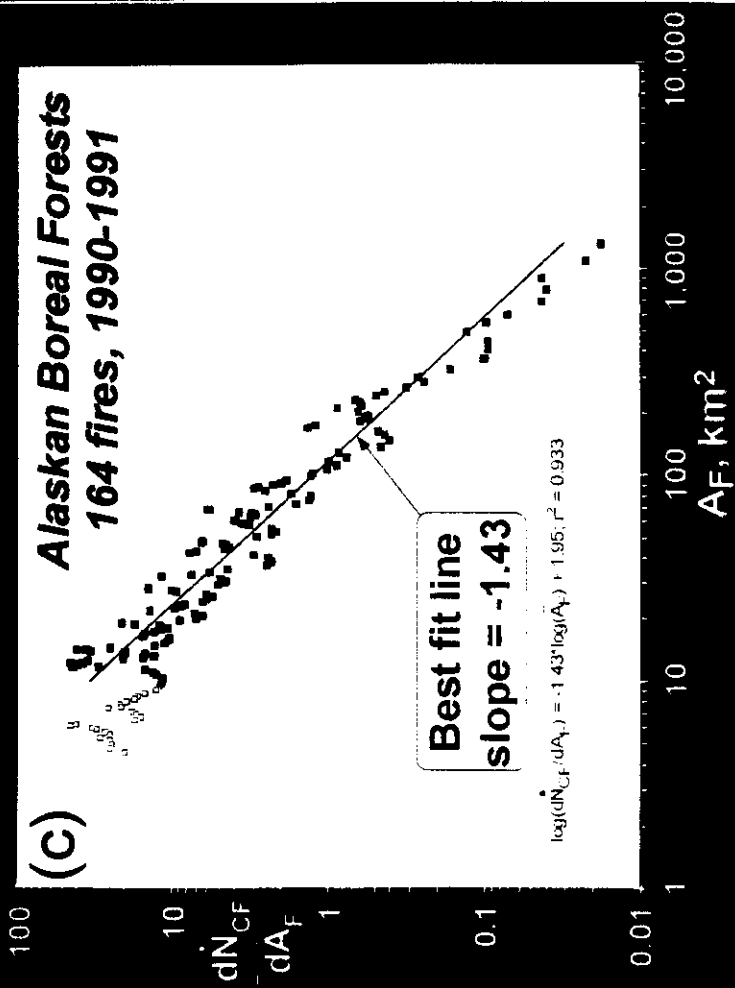
(b)



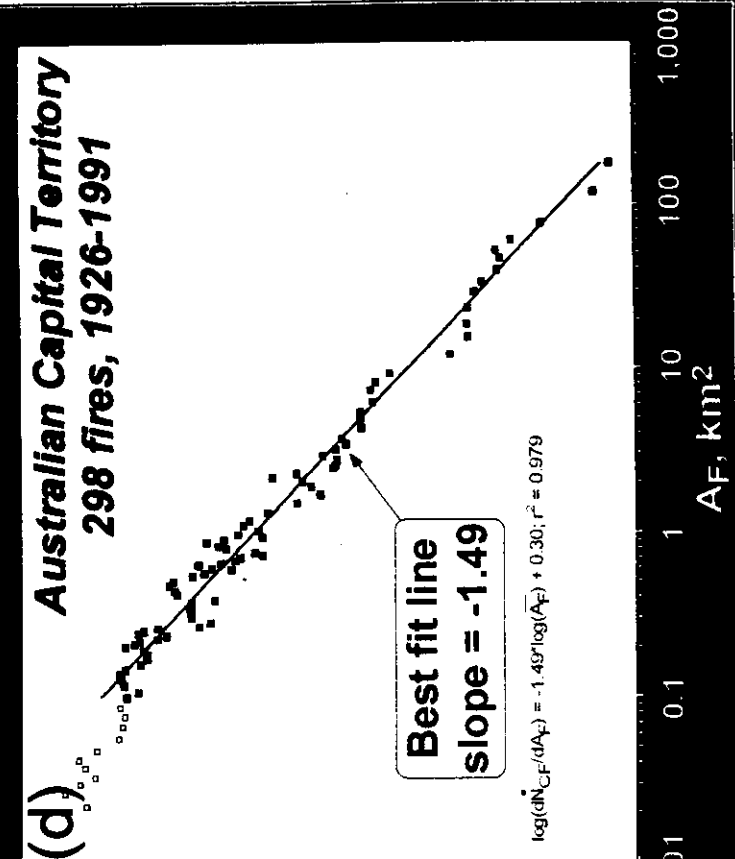
Alaskan Boreal Forests

164 fires, 1990-1991

(c)



(d)



- **Square grid of $n \times n$ cells**
- *Particles randomly distributed*
- **When cell has four particles, it is unstable and particles are redistributed to adjacent cells.**
- **After a redistribution, additional redistributions may be necessary.**

Sandpile Model

00	01	02
10	11	12
20	21	22

3 x 3
grid

•	••	•••
••	••	••
••	•••	••••

Beginning
Configuration

•	••	•••
••	••	••
••	•••	••••

Step 1
particle on
cell 11

••	••	•••
••	••	••
••	•••	••••

Step 2
particle on
cell 12

••	••	•••
••	••	••
••	•••	••••

Step 3
particle on
cell 22

••	••	•••
••	••	••
••	•••	••••

Step 4
particle on
cell 12

••	••	•••
••	••	••
••	•••	••••

Step 5a
particle on
cell 11

••	••	•••
••	••	••
••	•••	••••

Step 5b
redistributing
cell 11
(loose)

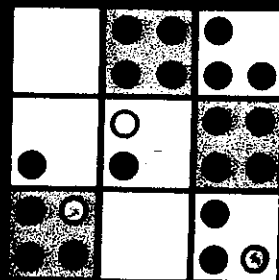
••	••	•••
••	••	••
••	•••	••••

Step 5c
redistributing
cell 12
(loose)

••	••	•••
••	••	••
••	•••	••••

Step 5d
redistributing
cell 22
(loose)

Sandpile Model

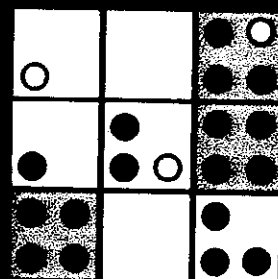


step 5e

redistribute

cell 10

(loose 0)

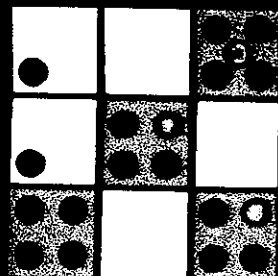


step 5f

redistribute

cell 12

(loose 1)

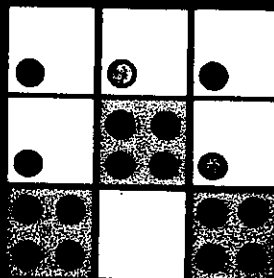


step 5g

redistribute

cell 14

(loose 1)

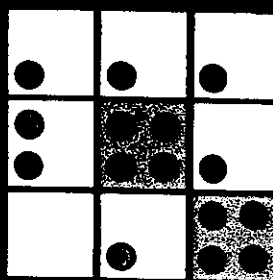


step 5h

redistribute

cell 16

(loose 2)

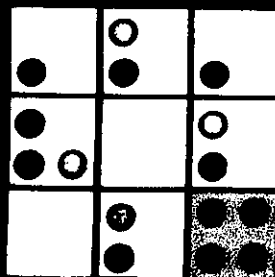


step 5i

redistribute

cell 18

(loose 2)

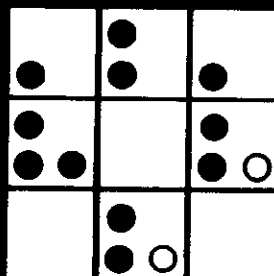


step 5j

redistribute

cell 14

(loose 0)

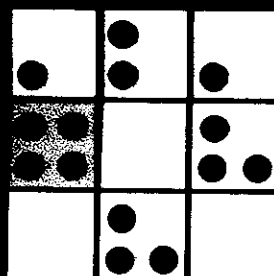


step 5k

redistribute

cell 20

(loose 2)

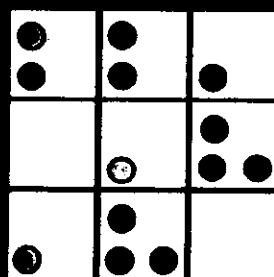


step 5l

redistribute

cell 04

(loose 1)

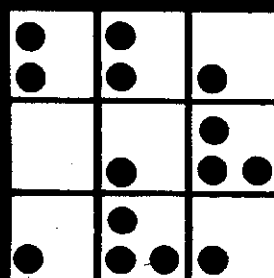


step 5m

redistribute

cell 01

(loose 1)

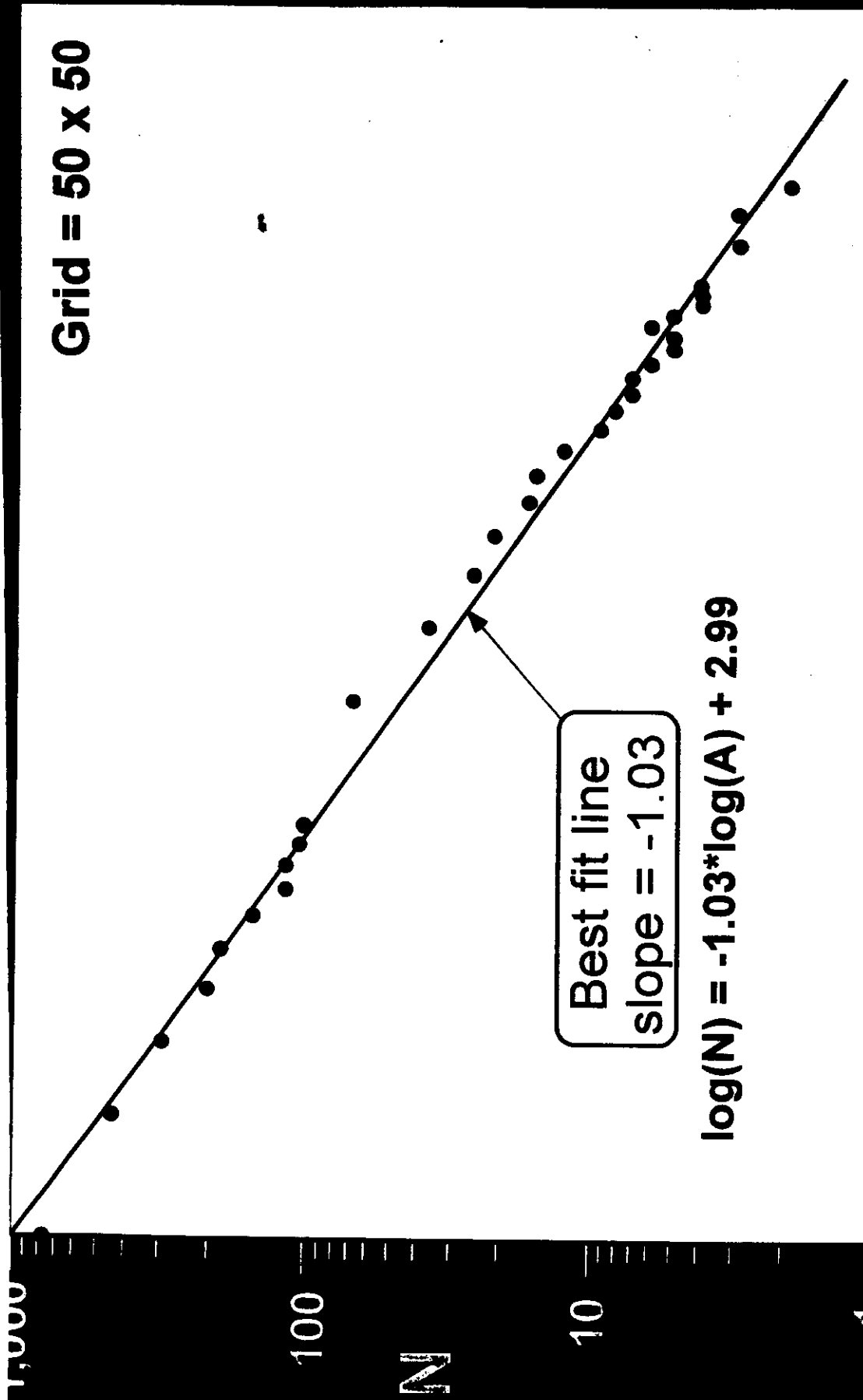


step 5n

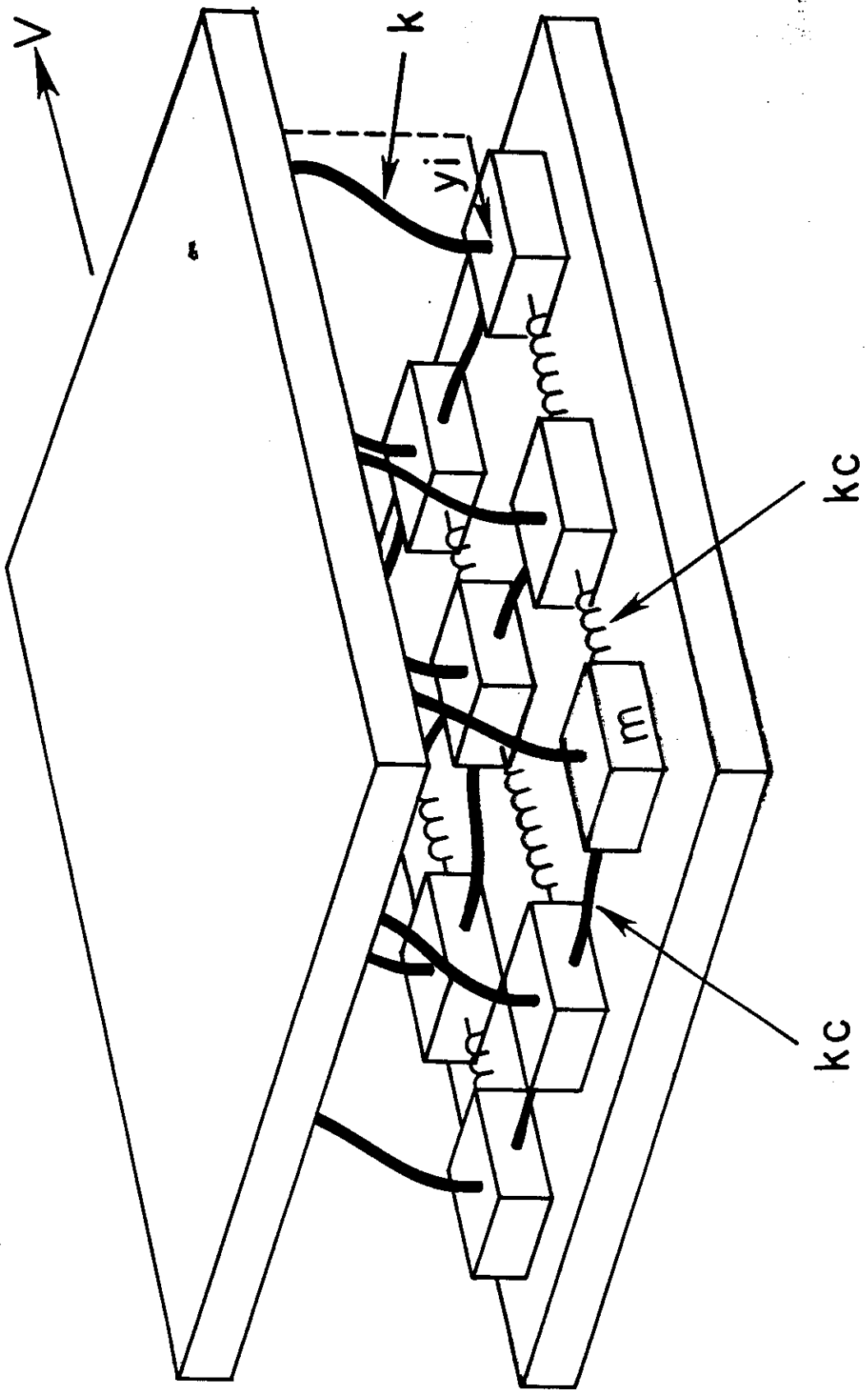
redistribute

cell 03

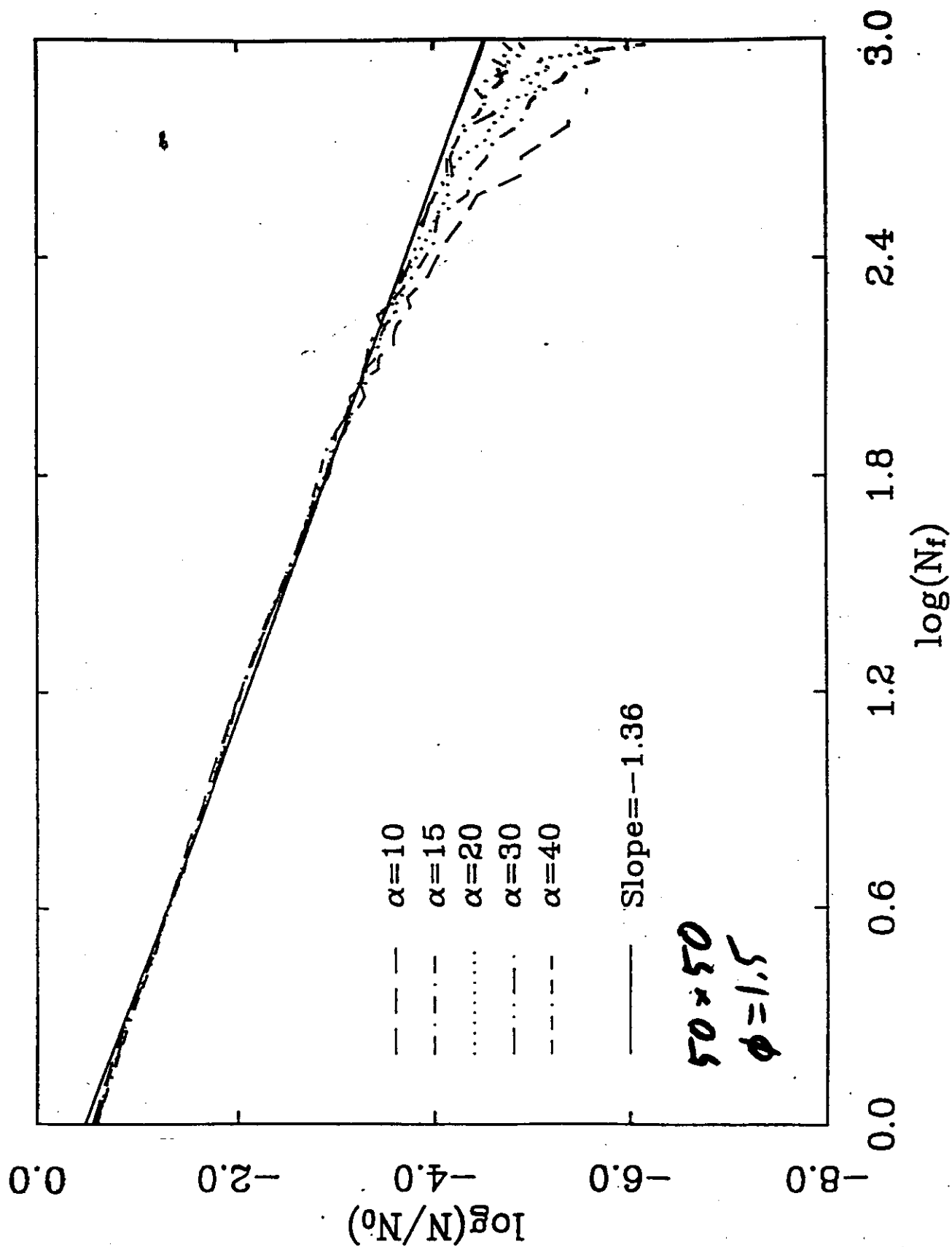
(loose 1)



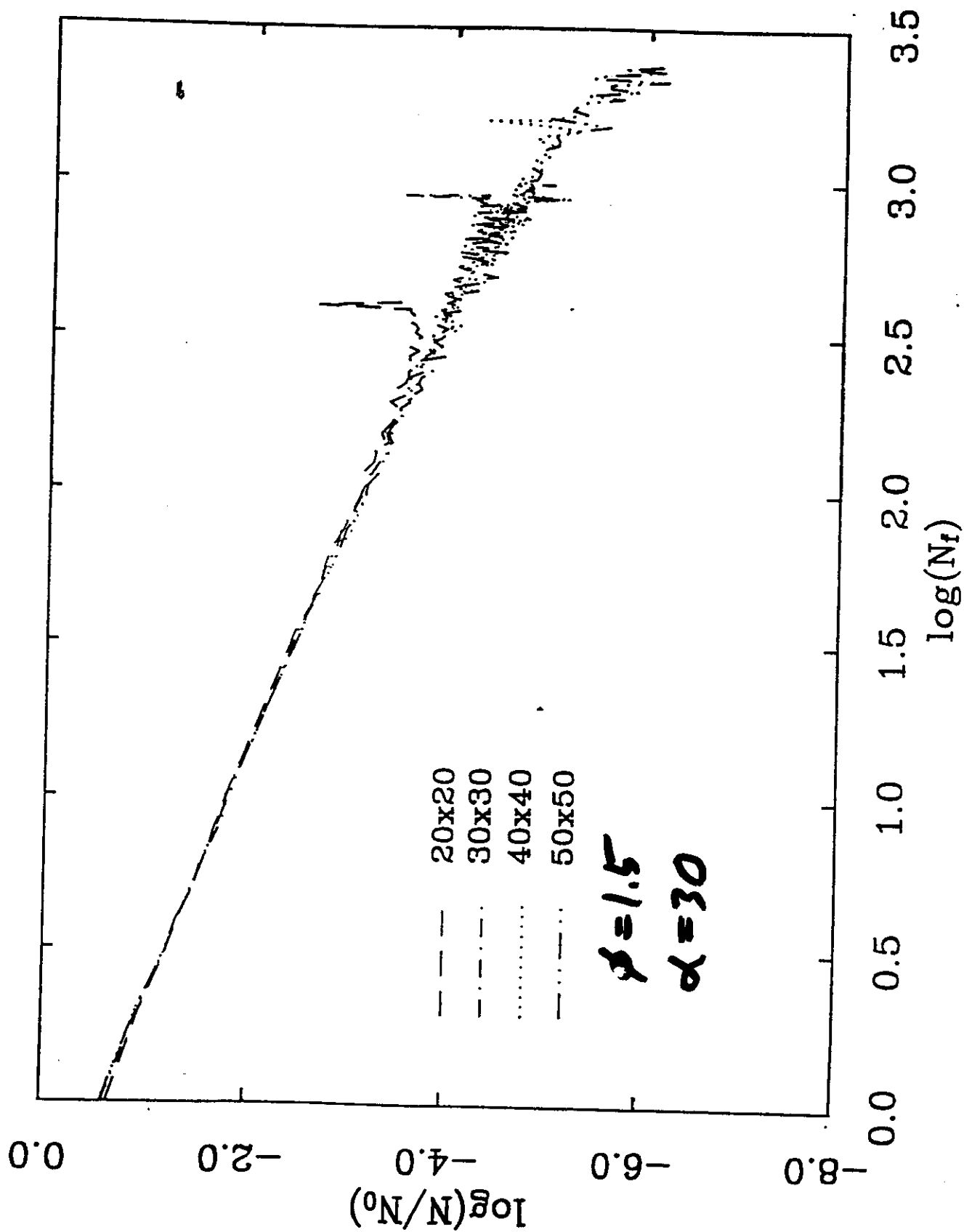
Frequency-Size Statistics and Models



Multiple slider-block model



SOC-5BM.3



[REDACTED] SOC-SPM.4

Typical
slide
block
slip
event

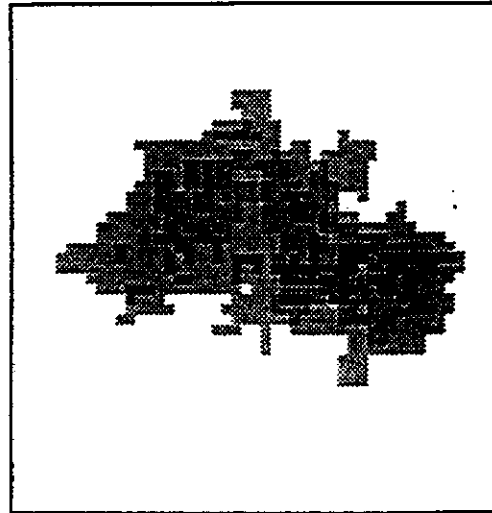
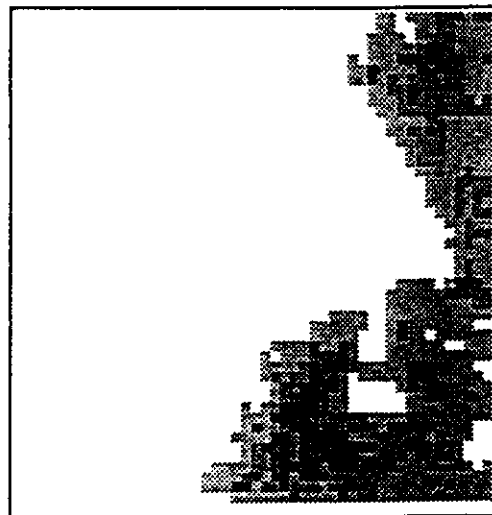
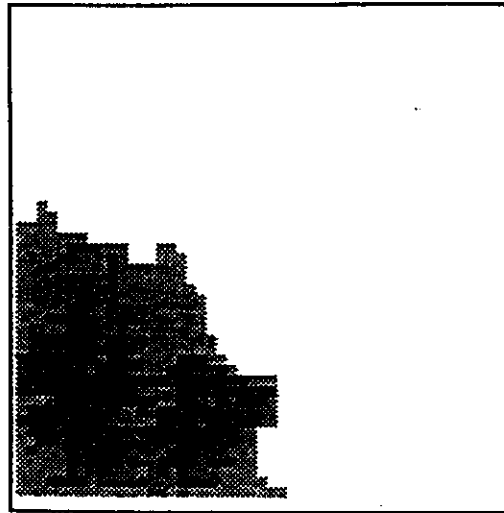
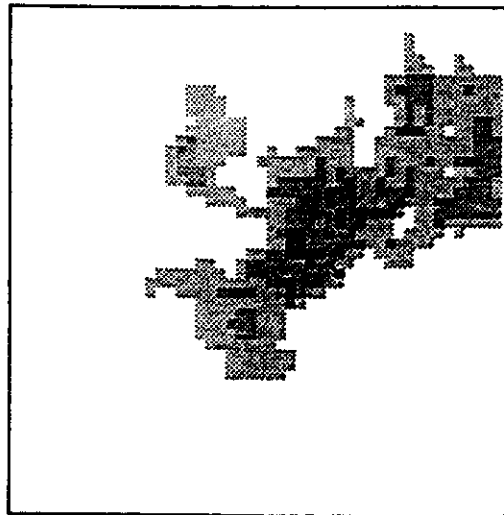


Figure 1a

J. WAS 705

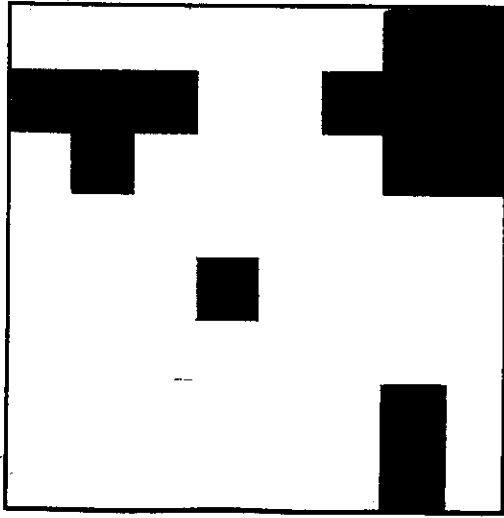
At each time step one tree is dropped.

What happens?

Four possibilities:

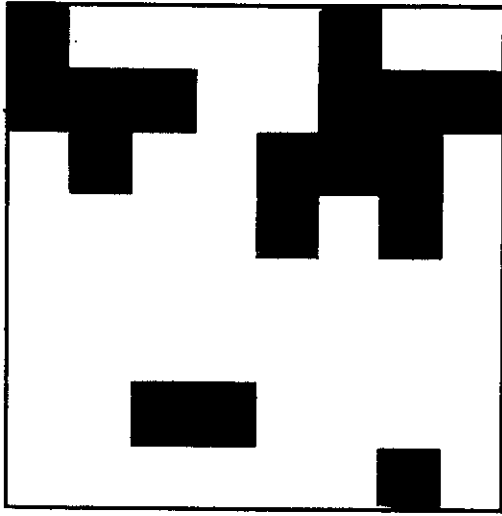
- (1) Tree lands on cell with existing tree.
Nothing happens.
- (2) Tree lands on empty cell with all adjacent cells empty.
A cluster of $A_c = 1$ tree is formed.
- (3) Tree lands on empty cell adjoining one cluster with $A_c = n$ trees.
Original cluster grows by +1 ($A_c = n+1$).
- (4) Tree lands on empty cell that adjoins two clusters with $A_{c1} = n$ trees and $A_{c2} = m$ trees.
The two original clusters combine to form one cluster with $A_c = (n + m + 1)$ trees.

**SMALL CLUSTERS EVOLVE
TO BIGGER CLUSTERS**



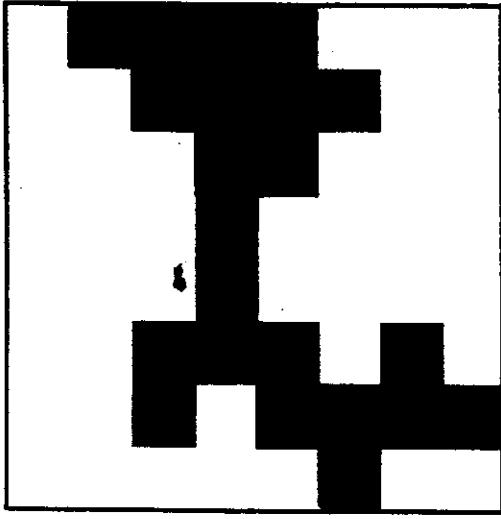
(a)

A new tree
creates a
new cluster



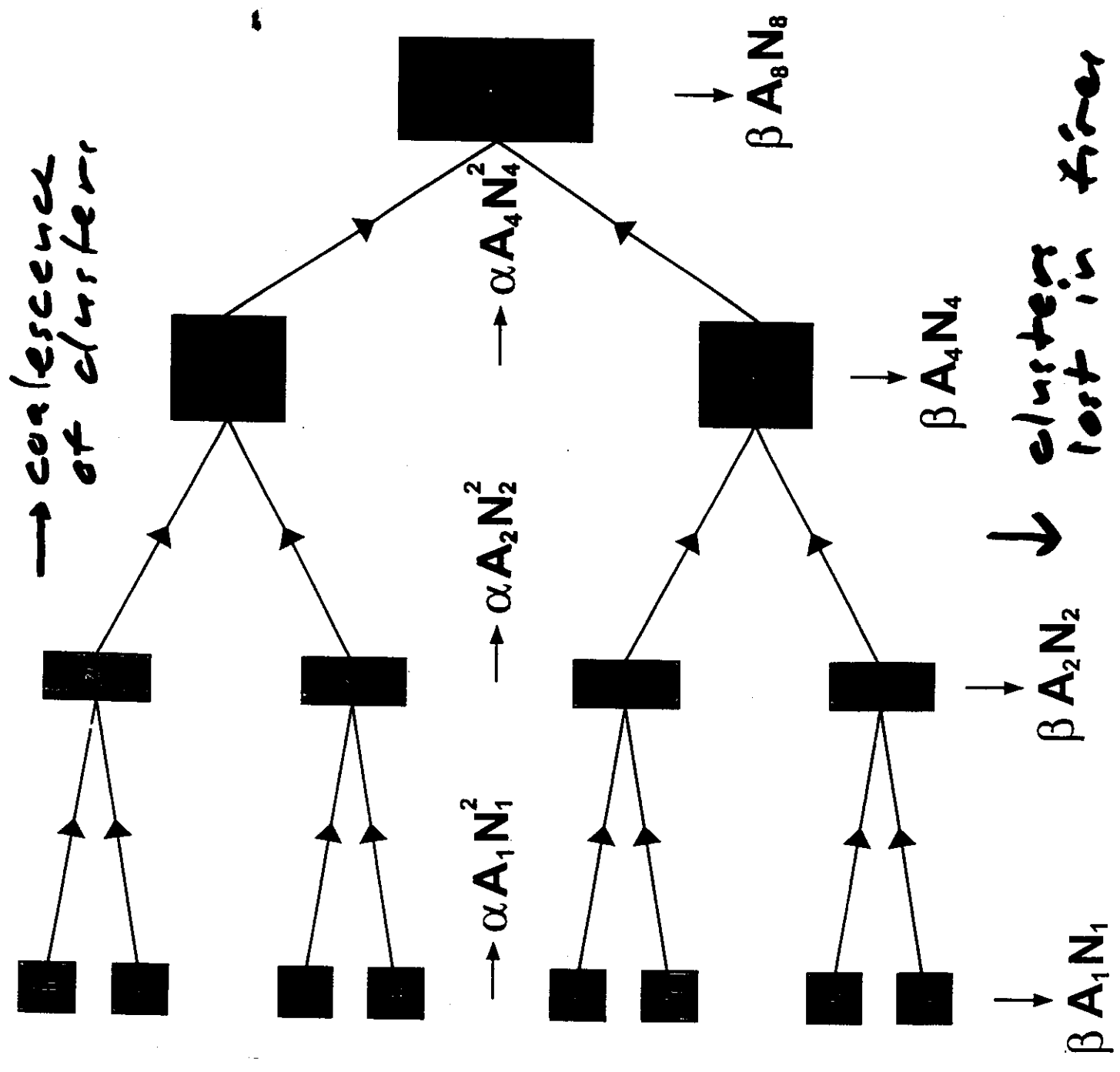
(b)

A new tree
adds a tree
to an existing
cluster



(c)

A new tree
connects two
existing
clusters



The number of clusters with 2^n particles is denoted by N_n .

$$\frac{dN_0}{dt} = C_0 - C_{0,1}N_0^2 - D_0N_0$$

$$\frac{dN_1}{dt} = \frac{1}{2}C_{0,1}N_0^2 - C_{1,2}N_1^2 - D_1N_1$$

$$\frac{dN_2}{dt} = \frac{1}{2}C_{1,2}N_1^2 - C_{2,3}N_2^2 - D_2N_2$$

⋮

$$\frac{dN_n}{dt} = \frac{1}{2}C_{n-1,n}N_{n-1}^2 - C_{n,n+1}N_n^2 - D_nN_n$$

$$C_{n,n+1} = 2^n \alpha C_0$$

$$D_n = 2^n \beta C_0$$

$$\tau = C_0 t$$

$$\frac{dN_0}{d\tau} = 1 - \alpha N_0^2 - \beta N_0$$

$$\frac{dN_1}{d\tau} = \frac{1}{2}\alpha N_0^2 - 2\alpha N_1^2 - 2\beta N_1$$

$$\frac{dN_2}{d\tau} = \frac{1}{2}2\alpha N_1^2 - 4\alpha N_2^2 - 4\beta N_2$$

⋮

$$\frac{dN_n}{d\tau} = \frac{1}{2}2^{n-1}\alpha N_{n-1}^2 - 2^n \alpha N_n^2 - 2^n \beta N_n$$

$$dN_n/d\tau = 0$$

$$N_0 = \frac{-\beta + (\beta^2 + 4\alpha)^{1/2}}{2\alpha}$$

$$N_1 = \frac{-\beta + (\beta^2 + \alpha^2 N_0^2)^{1/2}}{2\alpha}$$

$$N_2 = \frac{-\beta + (\beta^2 + \alpha^2 N_1^2)^{1/2}}{2\alpha}$$

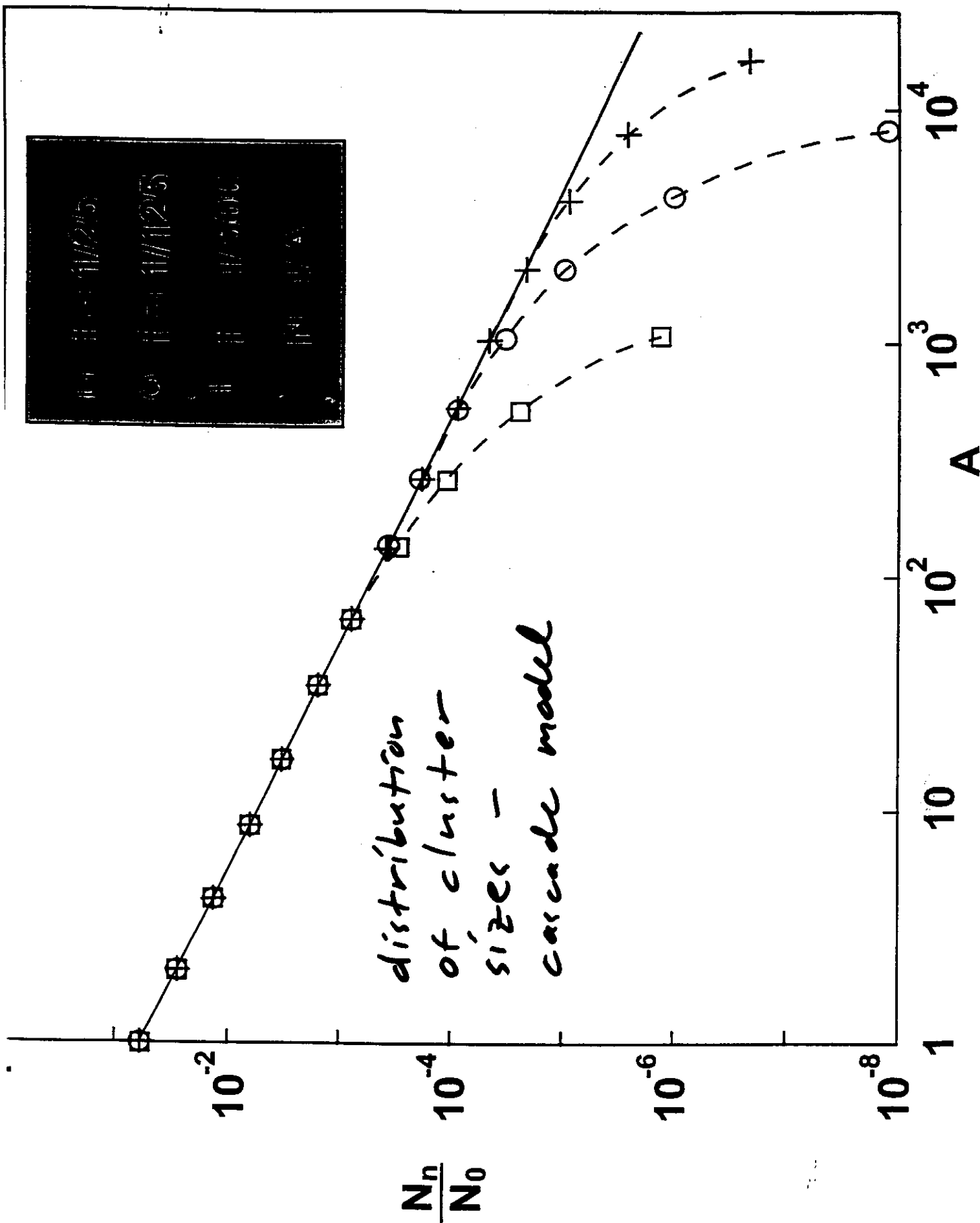
$$\vdots$$

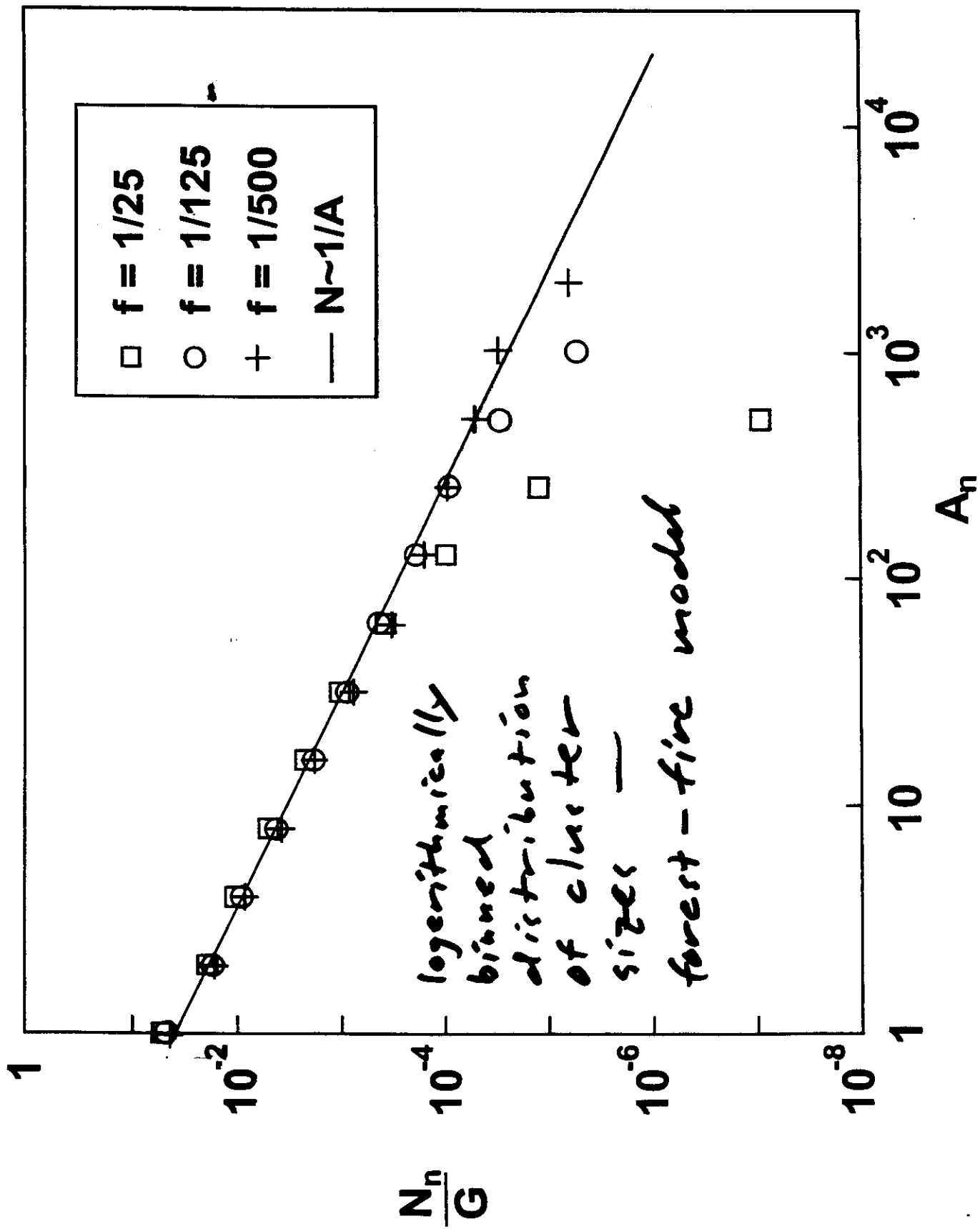
$$N_n = \frac{-\beta + (\beta^2 + \alpha^2 N_{n-1}^2)^{1/2}}{2\alpha}.$$

if $\beta \ll \alpha$.

$$N_0 = \frac{1}{\sqrt{\alpha}}, \quad N_1 = \frac{1}{2}N_0, \quad N_2 = \frac{1}{2}N_1, \quad \dots, \quad N_n = \frac{1}{2}N_{n-1}$$

$$N_n = \frac{N_0}{A_n}.$$





log(N_{clusters})



$\log(A_{\text{fires}})$

REGION I:

Multiplication cascade

Trees flow from small clusters to larger clusters.

Small forest fires have little effect on cluster statistics in this region.

$$N_{\text{clusters}} \sim (A_{\text{clusters}})^{-2}$$

equivalent to

$$N_{\text{fires}} \sim (A_{\text{fires}})^{-1}$$

REGION II:

Larger fires destroy the power-law relation of the clusters.

$$\rho = 1 - e^{-\tau} \quad \text{Critical point; } \rho = 0.59275, \tau = 0.898$$

Forest fire model without fires
logarithmically binned number of clusters, N_C of size $A_C = 2^n$ as a function of time

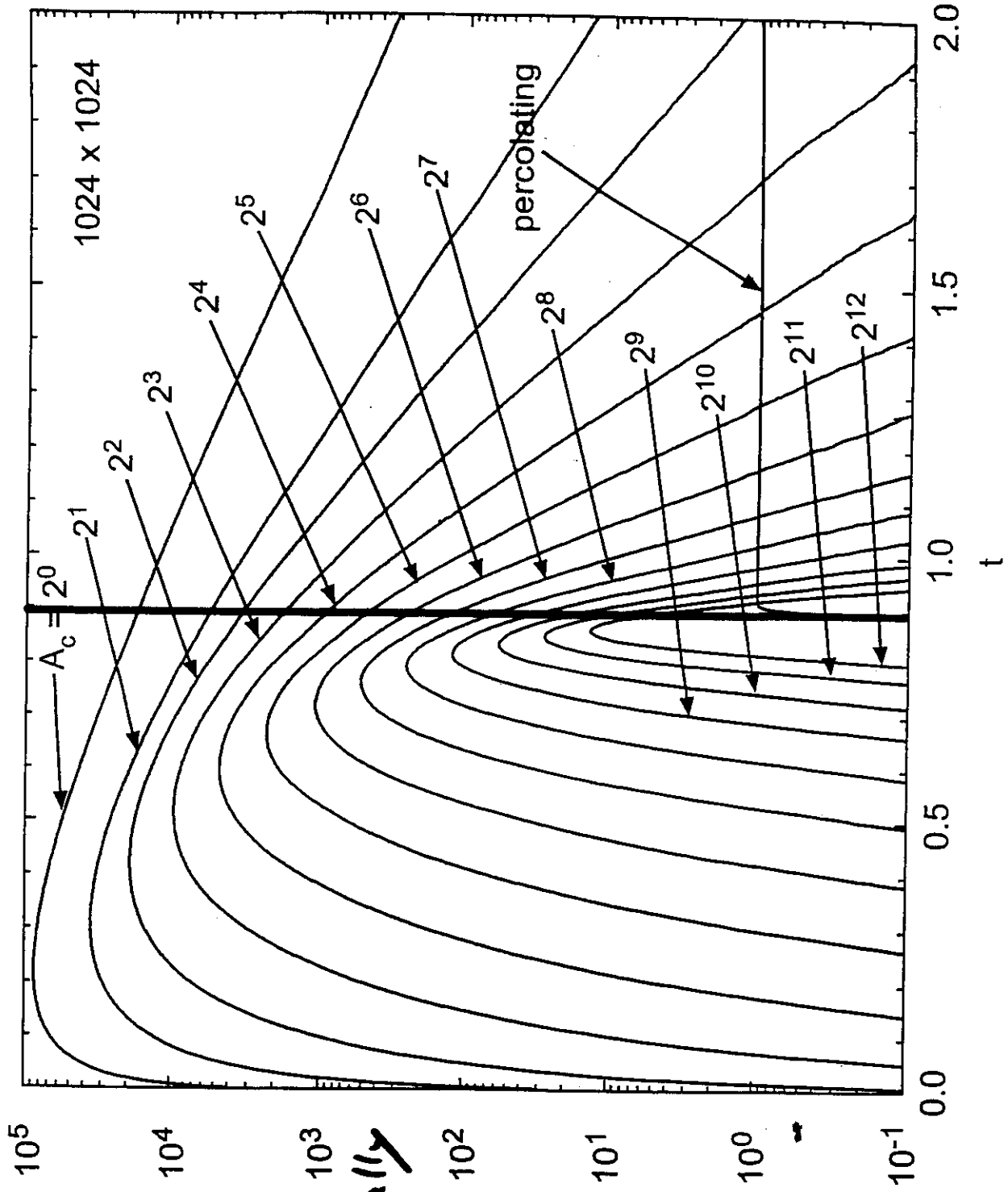


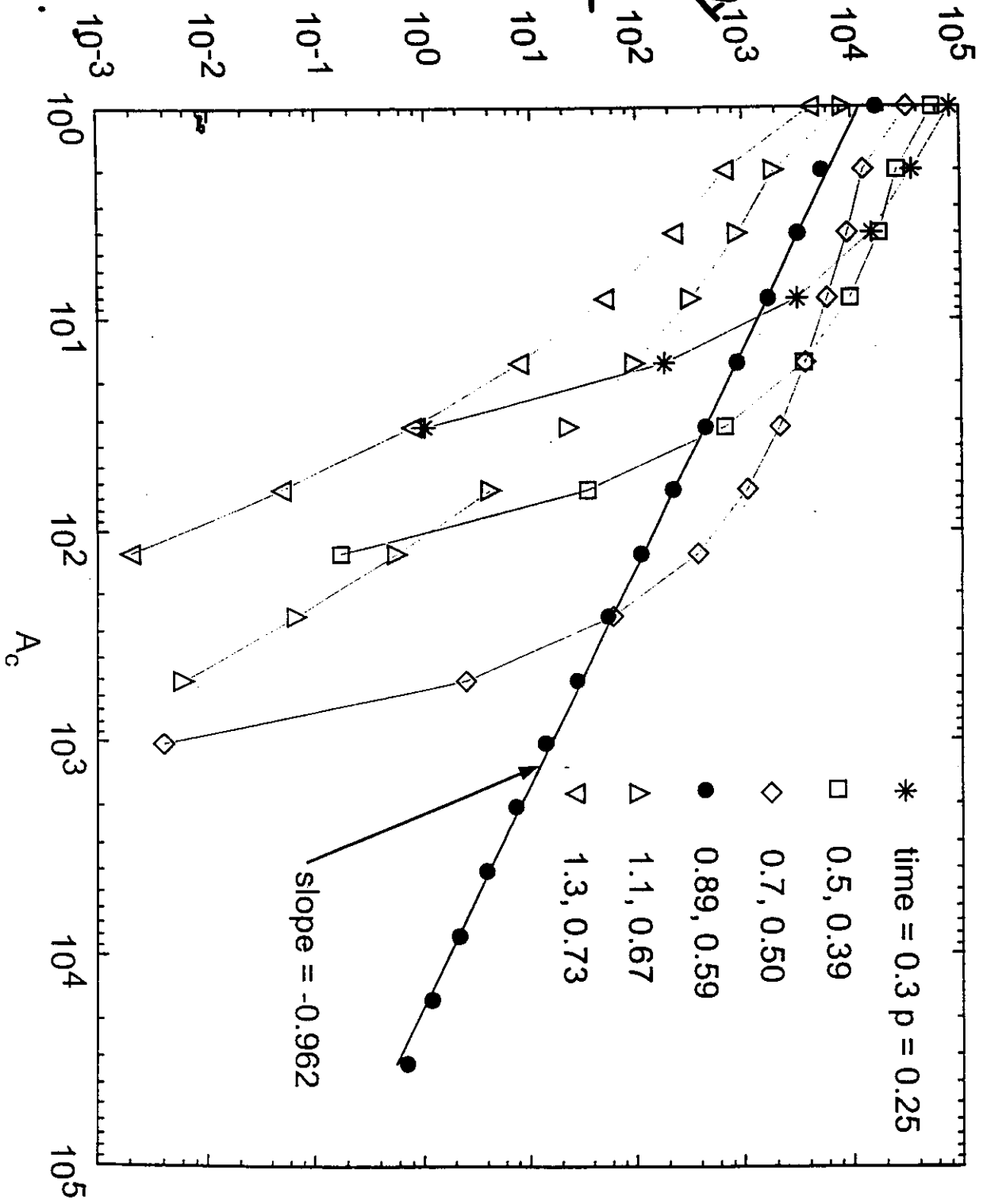
Fig. 8.

Forest
fire
model
without
fires

logarithmically
binned
number
of clusters

N_c

as a
function
of
size A_c
at
various
times



Fisher exponent -2.055

Fig 9.

FRACTAL CHARACTER OF EARTHQUAKES

N = number of earthquakes with magnitude greater than m and moment greater than M

r = radius of break

$$\log N = -bm + a$$

$$\log M = cm + d$$

$$M = \alpha r^3$$

$$\log N = -\frac{3b}{c} \log r + \beta$$

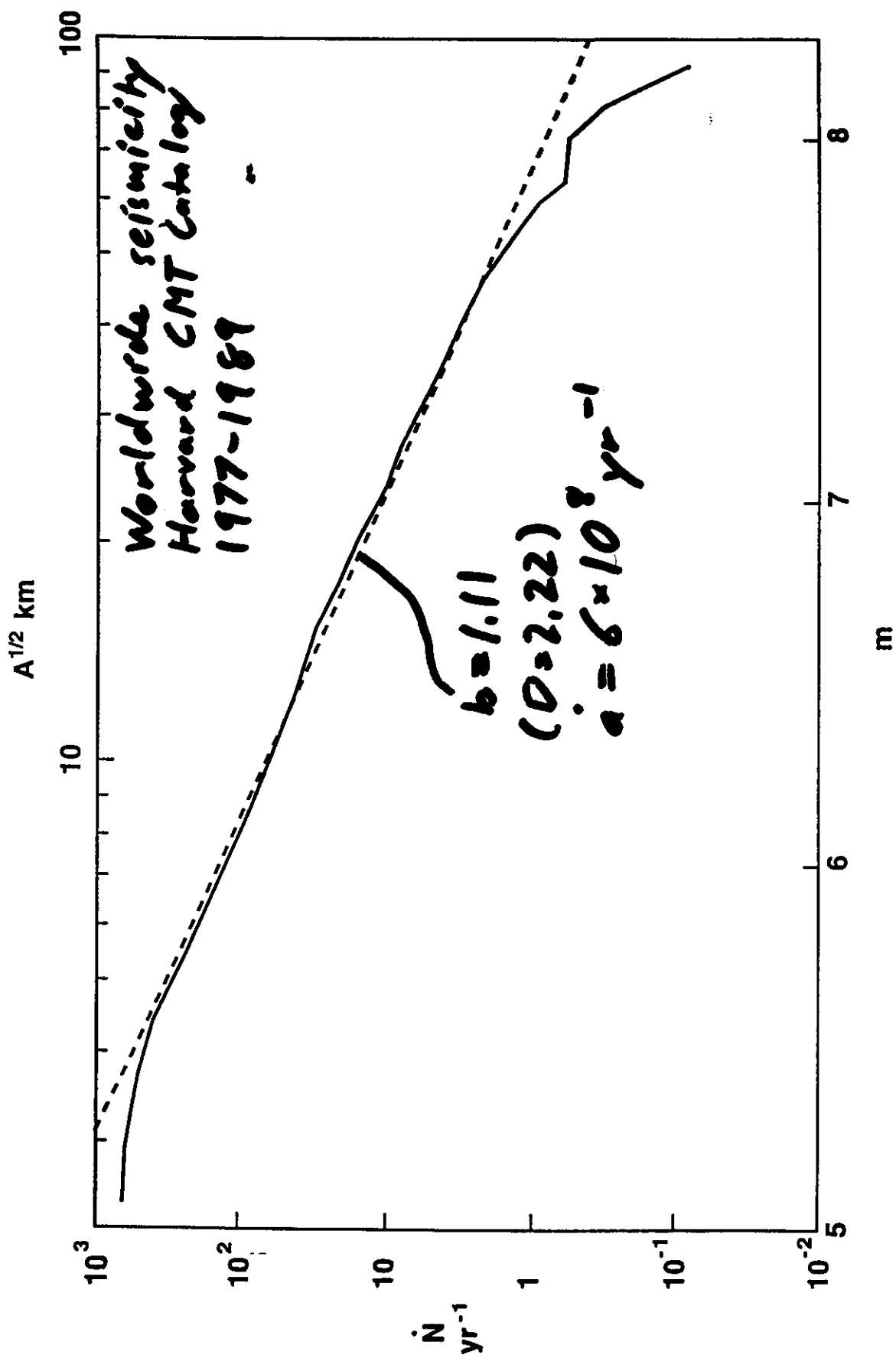
$$N = r^{-3b/c} = r^{-D}$$

$$D = \frac{3b}{c}$$

$$c = 1.5, \quad b = 0.85 \quad \Rightarrow \quad D = 1.7$$

(the magnitude m is a measure of the surface wave amplitude at a specified distance from the source)

$$M \equiv \mu AS$$



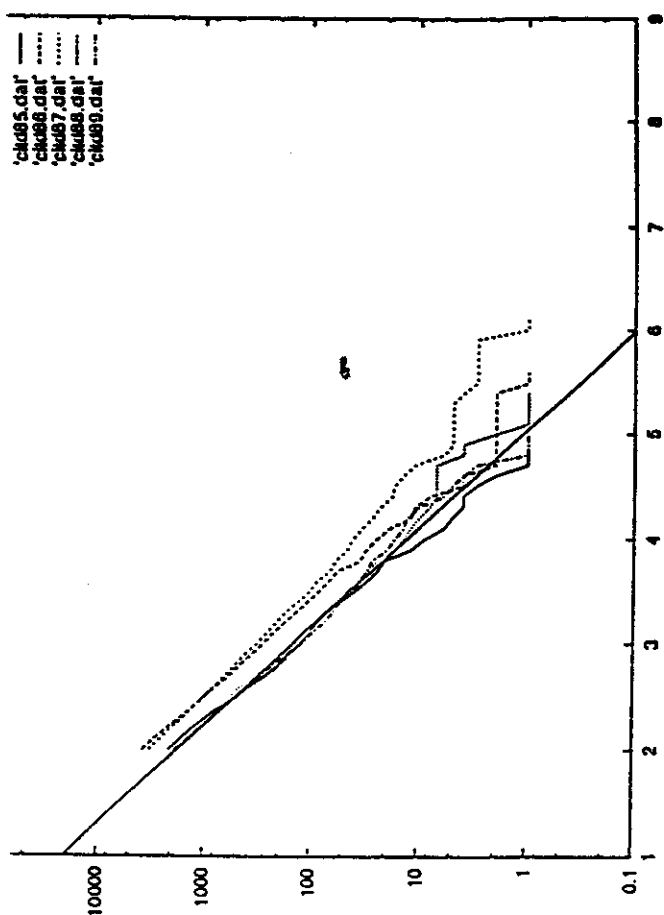
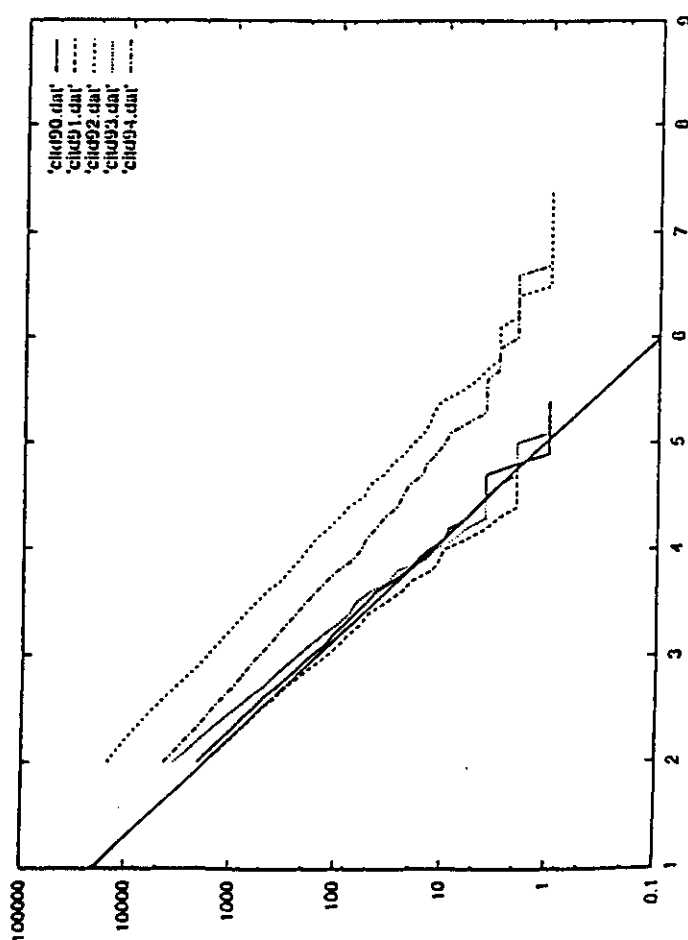
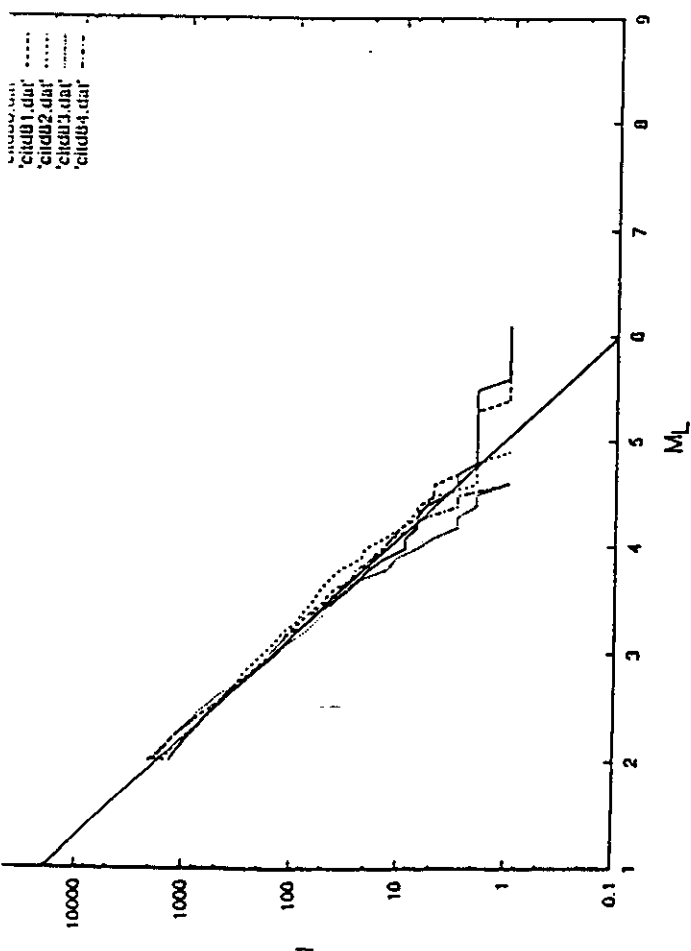
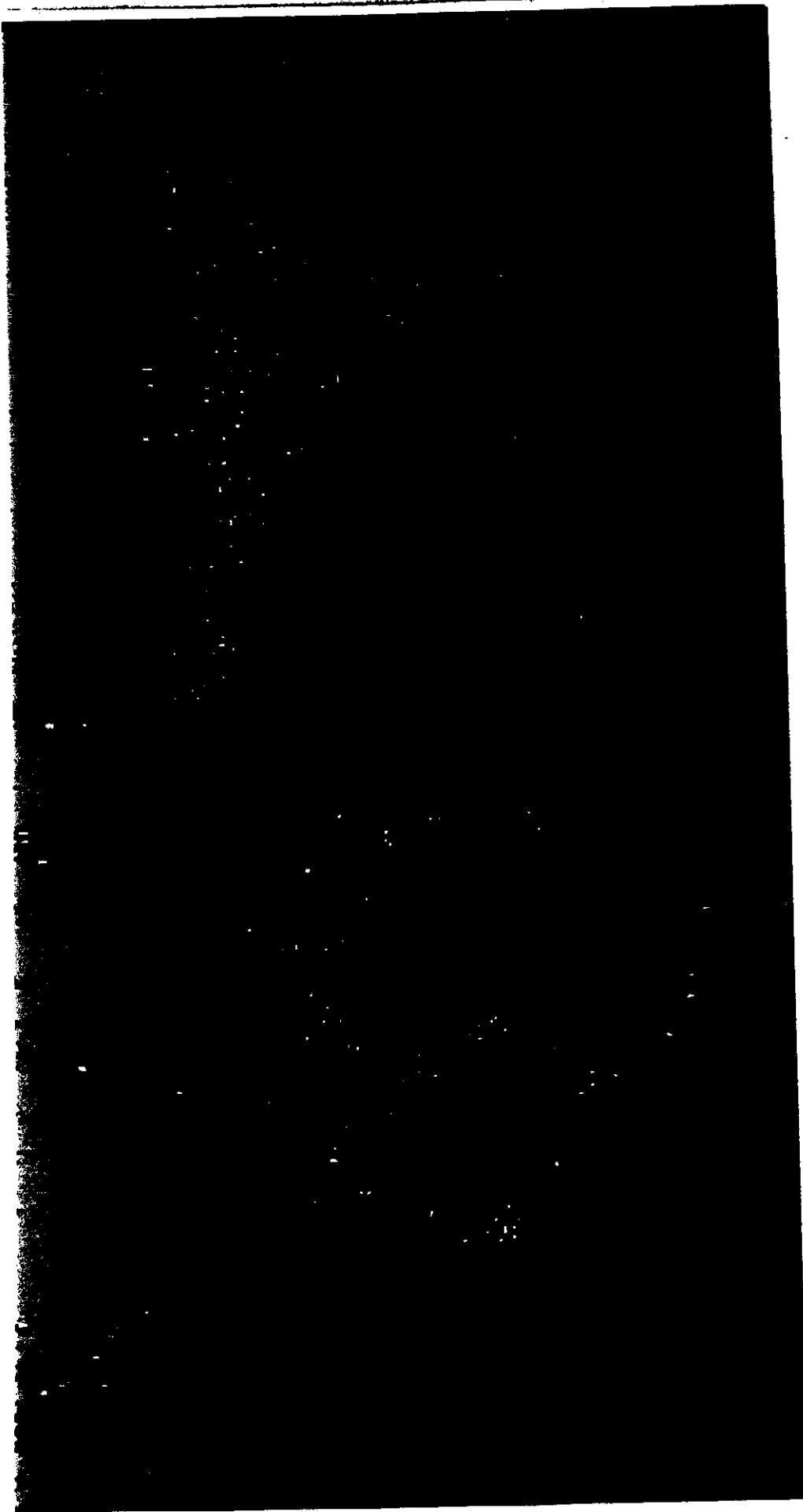


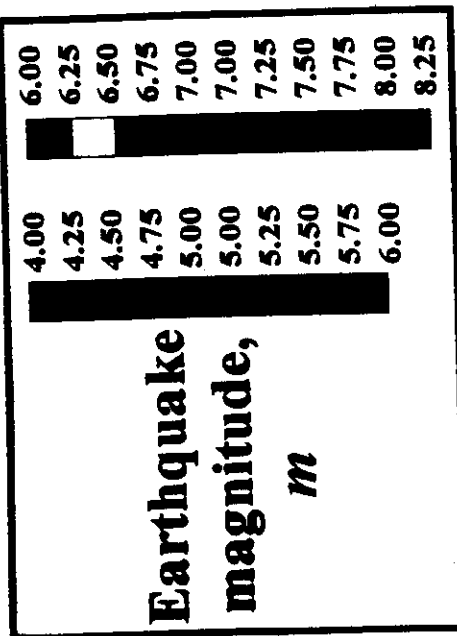
Figure 1. The cumulative number of earthquakes N with magnitude greater than M_L for each year between 1980 and 1994 is given as a function of M_L , the region considered is southern California. The straight line correlation is the Gutenberg-Richter relation with $a=4.3$ and $b=1.06$.



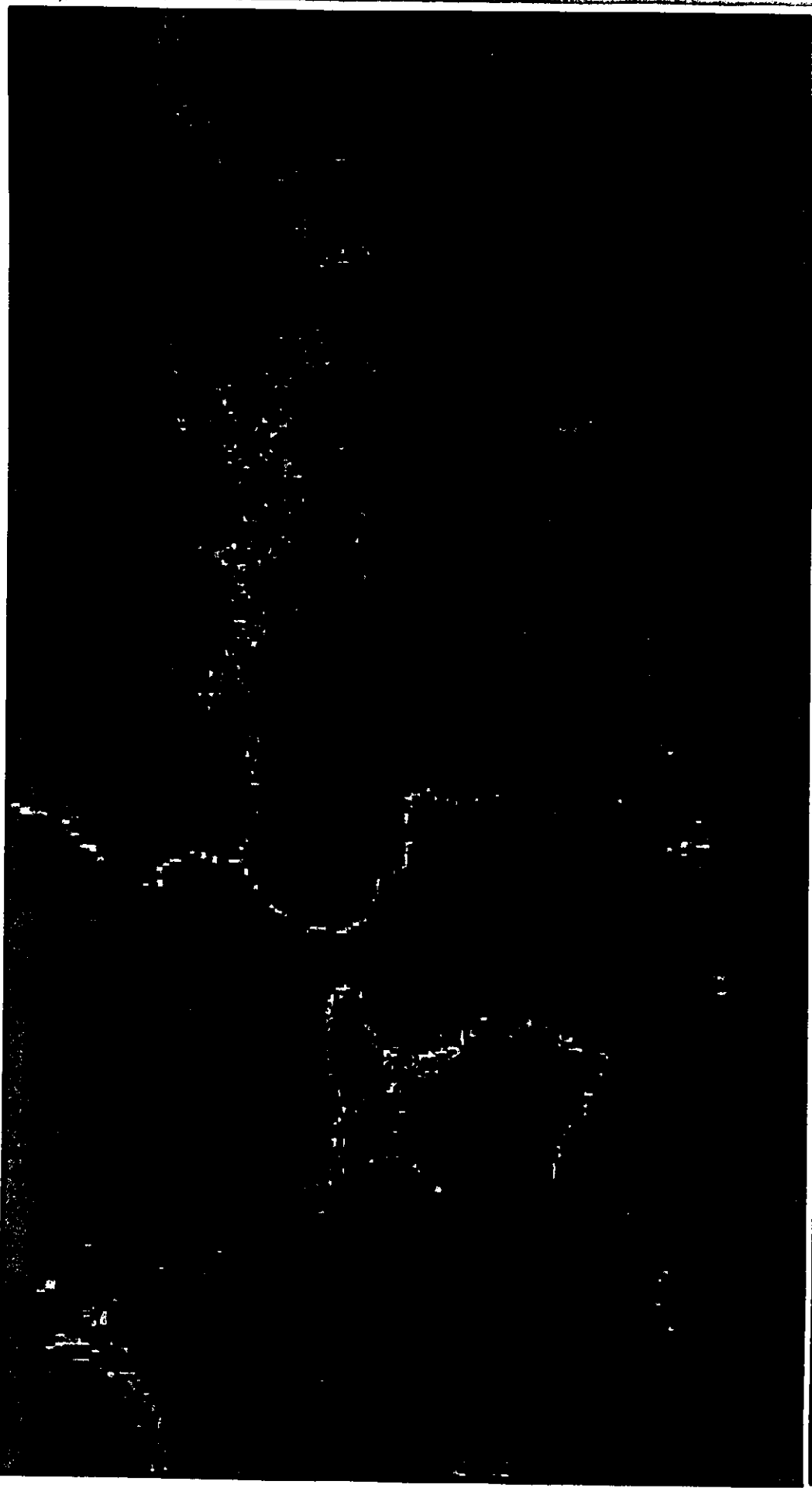


The World

Maximum magnitude, m , of earthquakes in each $1^\circ \times 1^\circ$ cell. Data from the NEIC Global Hypocenter Data Base, 1900-1997.

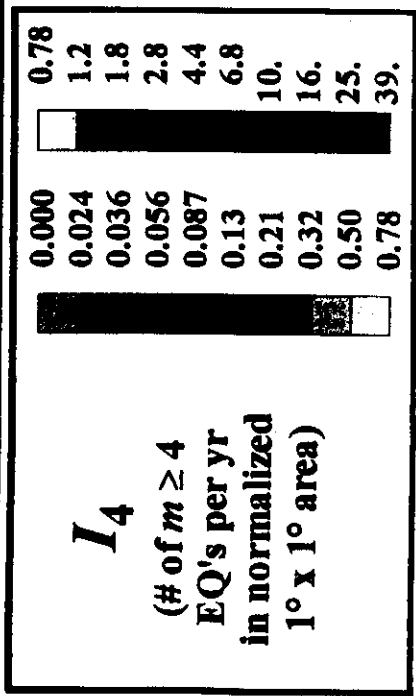


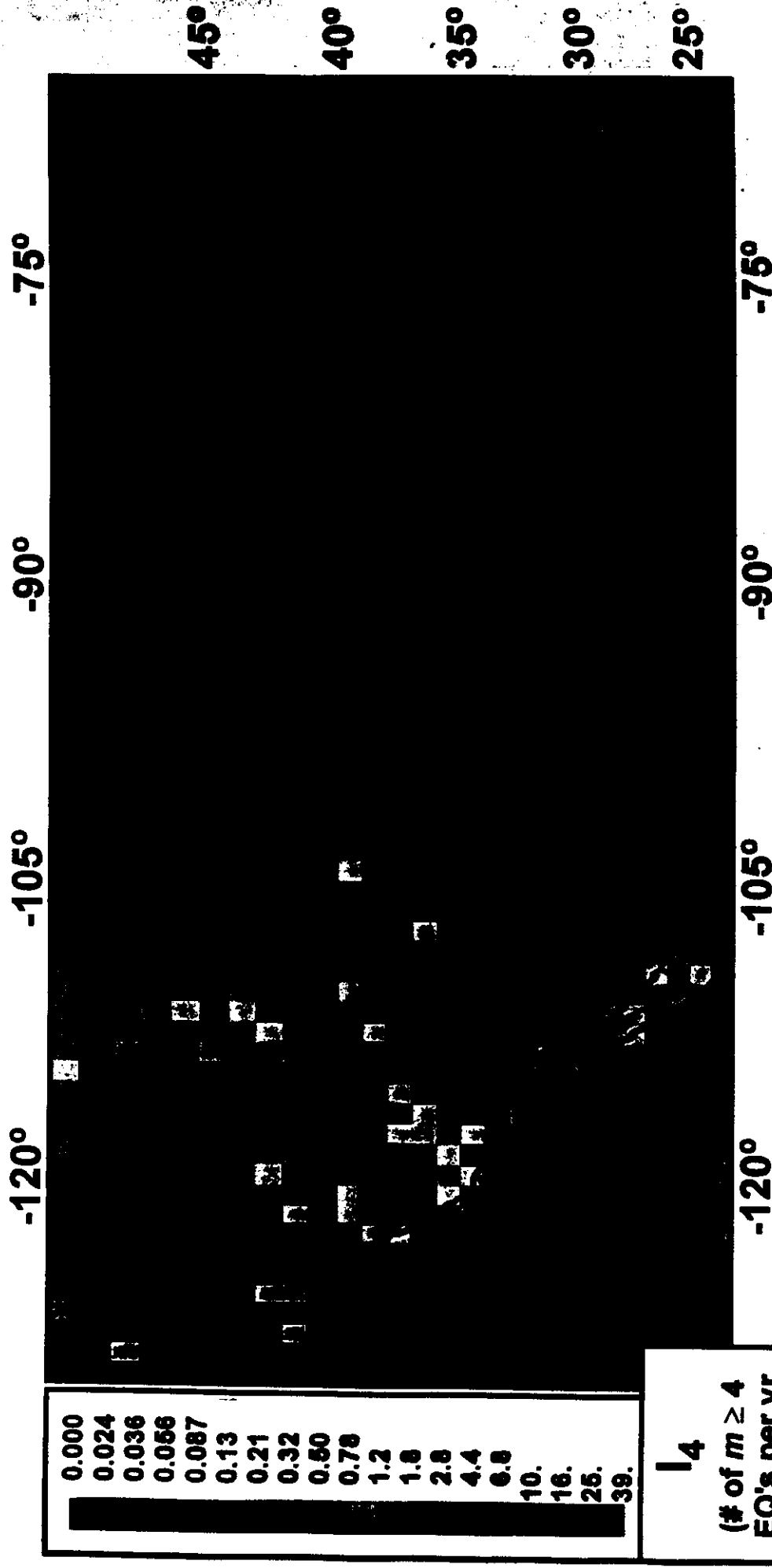
0453



The World

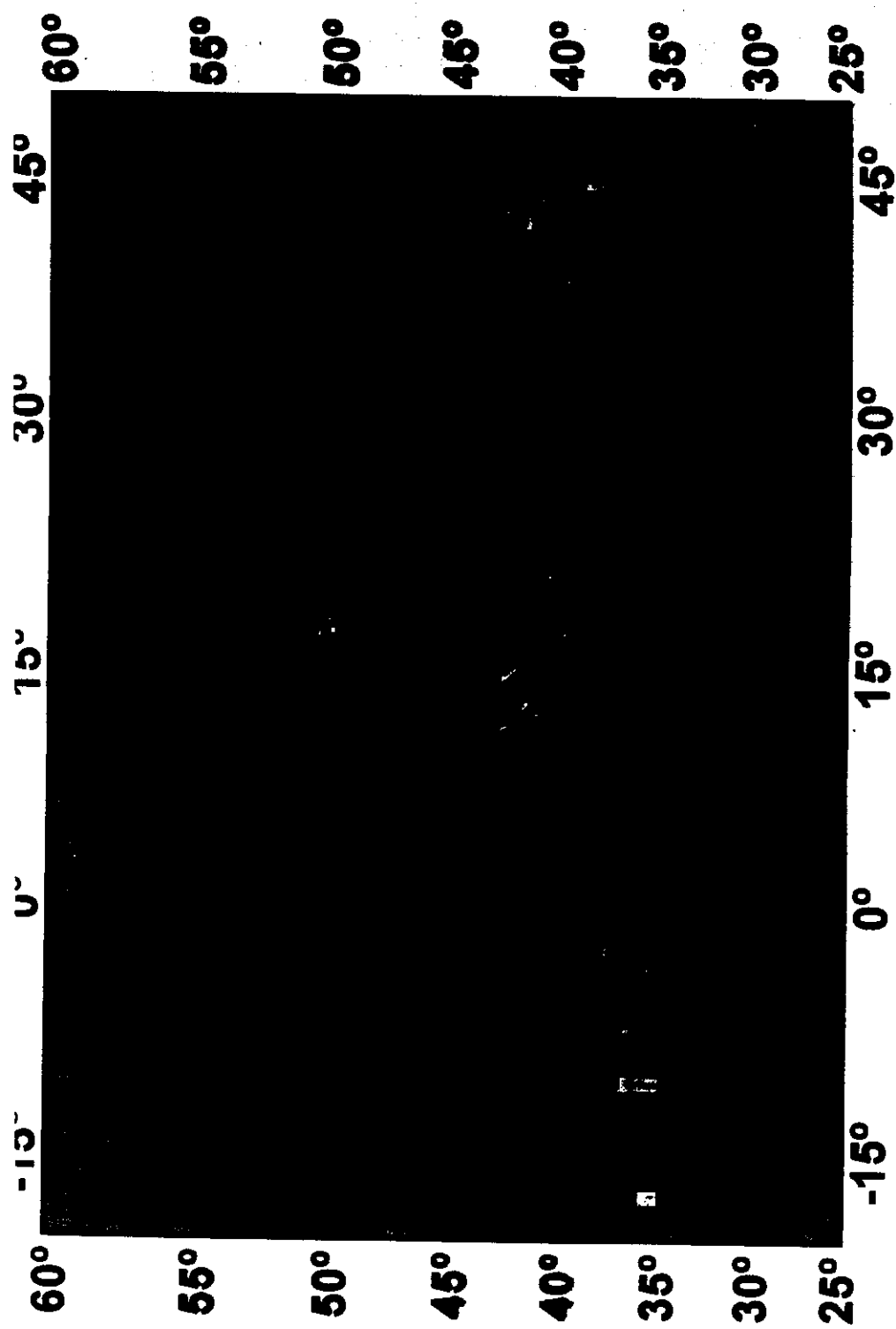
The seismic intensity factor, I_4 , average annual number of earthquakes with magnitude 4 and above in each $1^\circ \times 1^\circ$ cell (normalized to $1^\circ \times 1^\circ$ area on the equator). Data from the NEIC Global Hypocenter Data Base, 1963-1994.





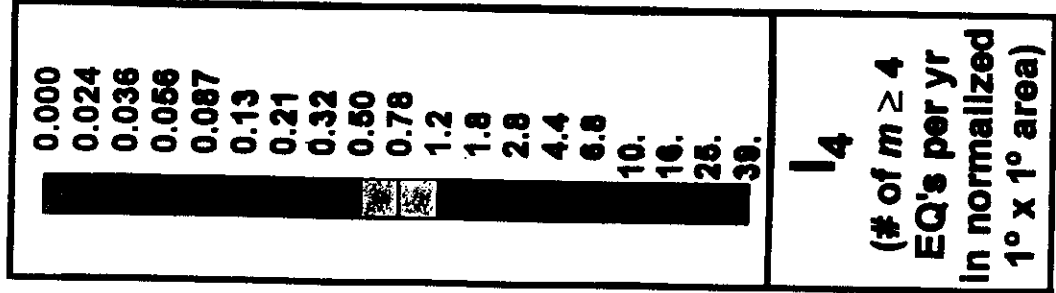
(a) *United States*

The seismic intensity factor, I_4 , average annual number of earthquakes with magnitude 4 and above in each $1^\circ \times 1^\circ$ cell (normalized to $1^\circ \times 1^\circ$ area on the equator). Data from the NEIC Global Hypocenter Data Base, 1963-1994.

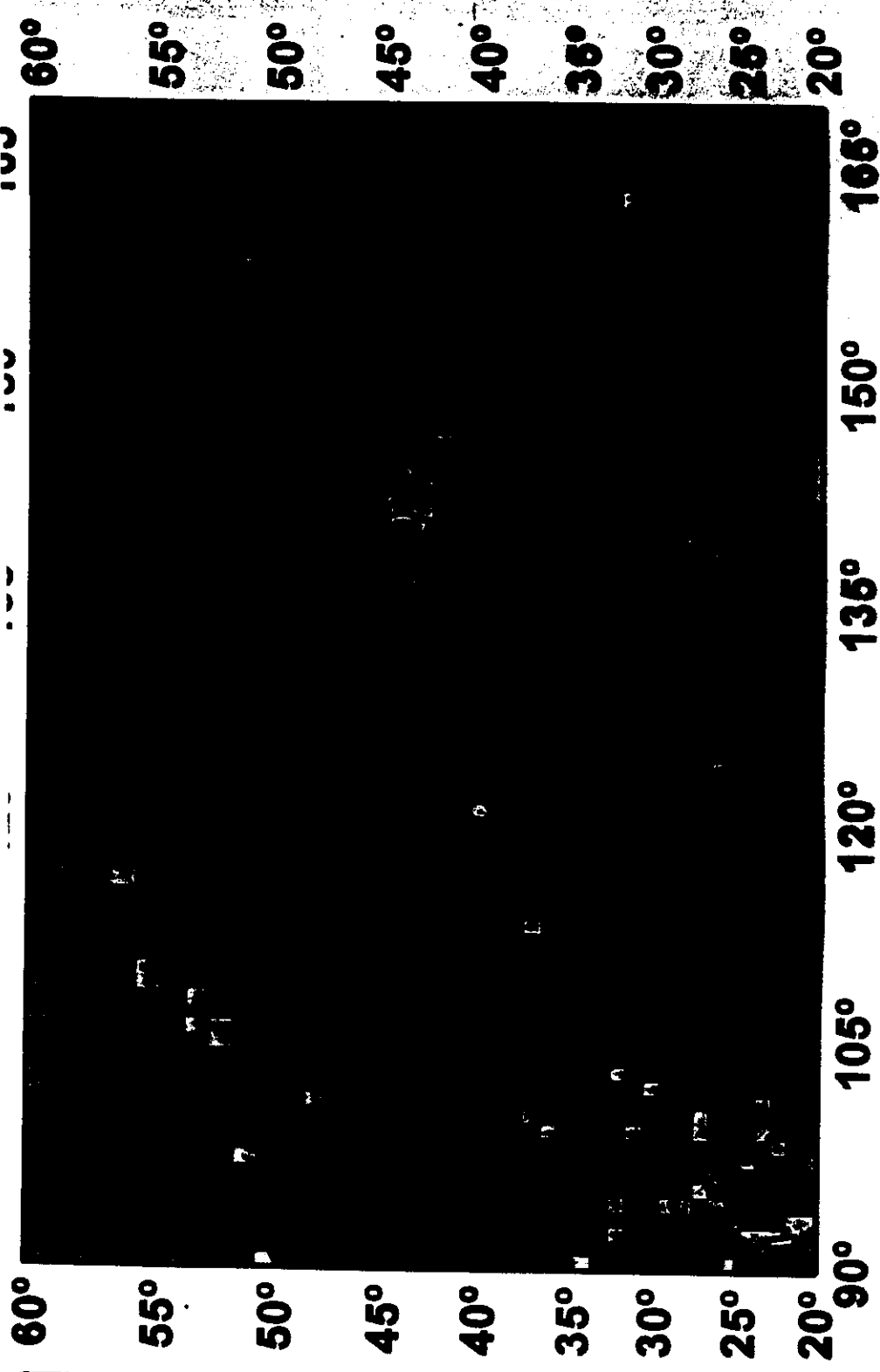


(b) Europe

The seismic intensity factor, I_4 , average annual number of earthquakes with magnitude 4 and above in each $1^\circ \times 1^\circ$ cell (normalized to $1^\circ \times 1^\circ$ area on the equator). Data from the NEIC Global Hypocenter Data Base, 1963-1994.

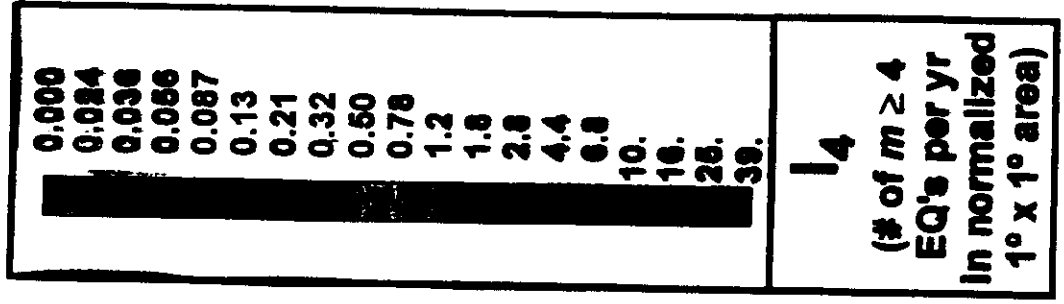


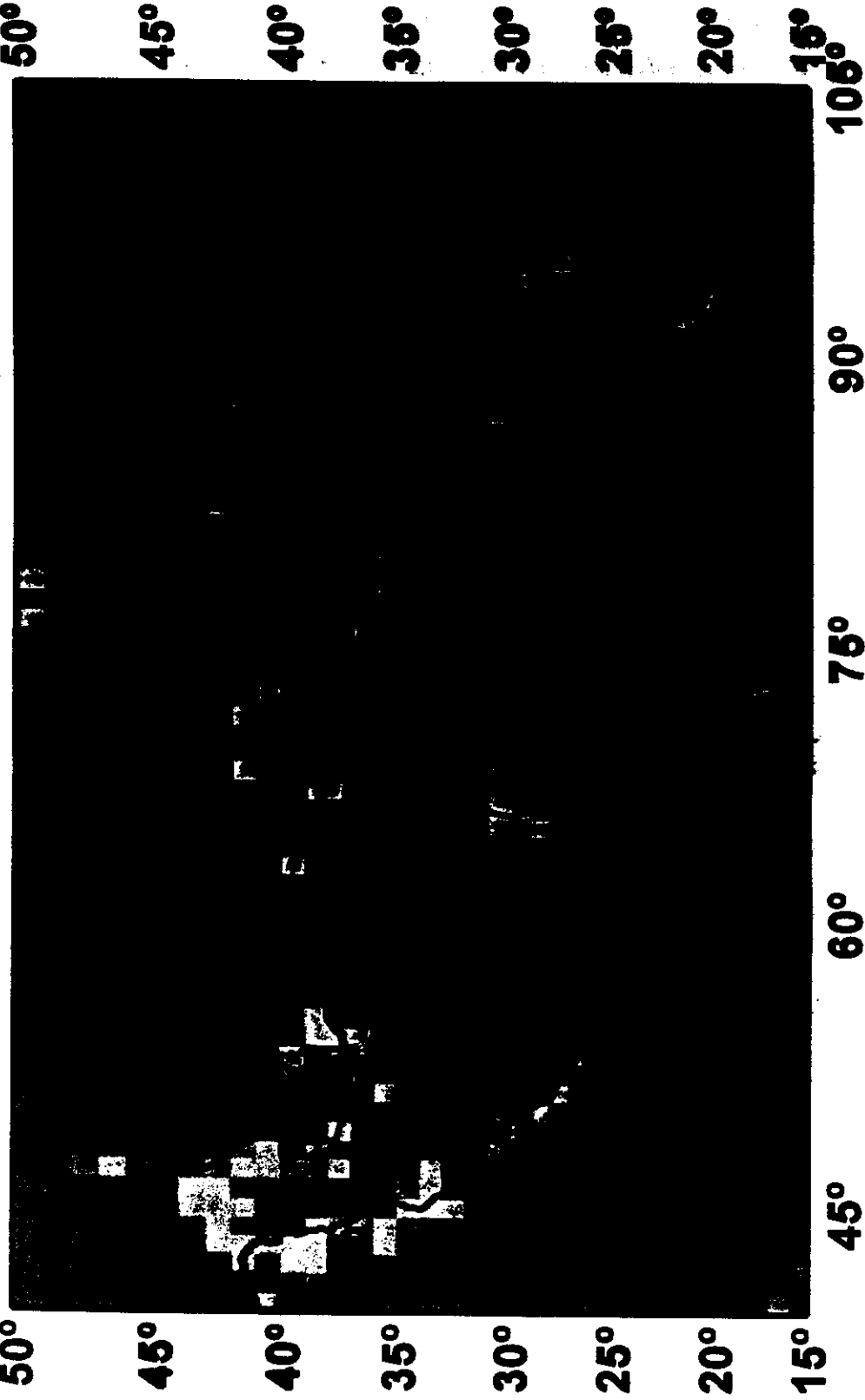
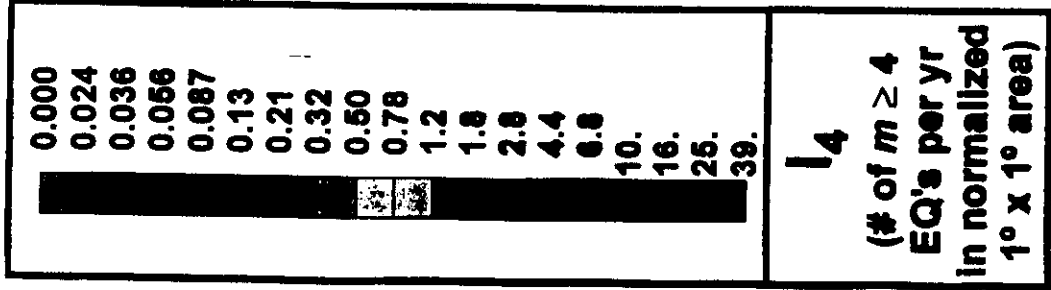
GF 16



(c) *Western Pacific*

The seismic intensity factor, I_4 , average annual number of earthquakes with magnitude 4 and above in each $1^\circ \times 1^\circ$ cell (normalized to $1^\circ \times 1^\circ$ area on the equator). Data from the NEIC Global Hypocenter Data Base, 1963-1994.

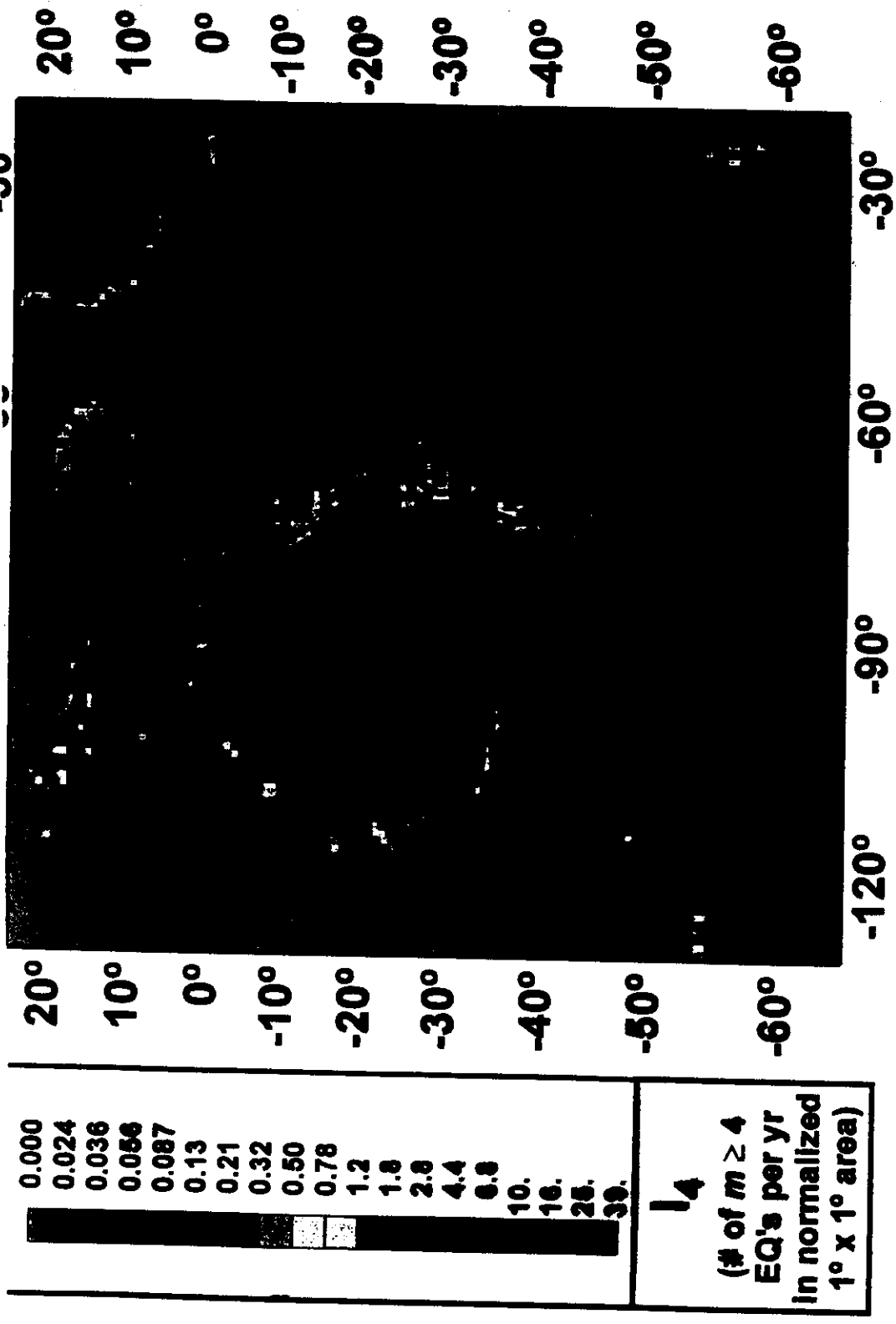




(d) Central Asia

The seismic intensity factor, I_4 , average annual number of earthquakes with magnitude 4 and above in each $1^\circ \times 1^\circ$ cell (normalized to $1^\circ \times 1^\circ$ area on the equator). Data from the NEIC Global Hypocenter Data Base, 1963-1994.

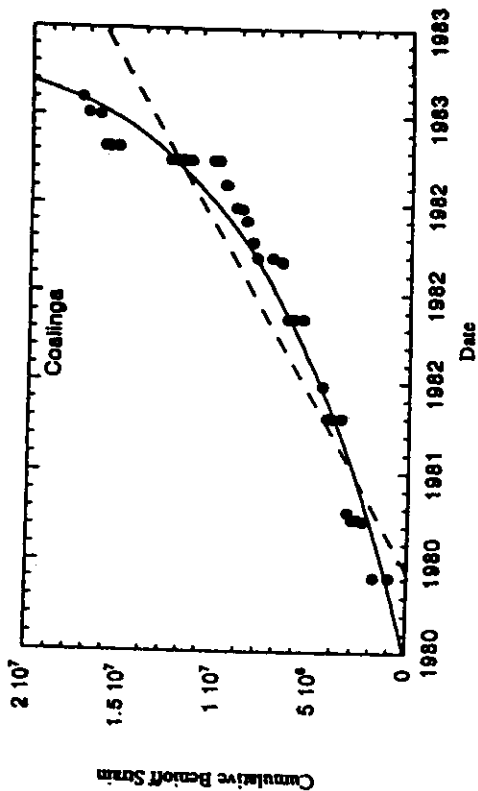
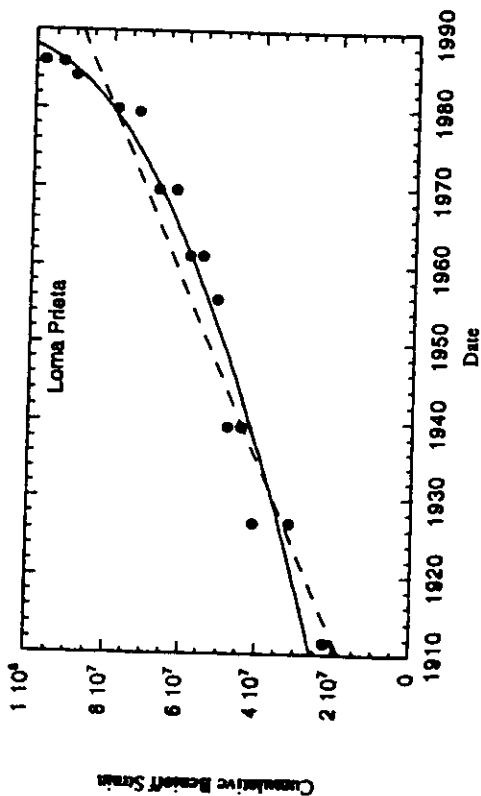
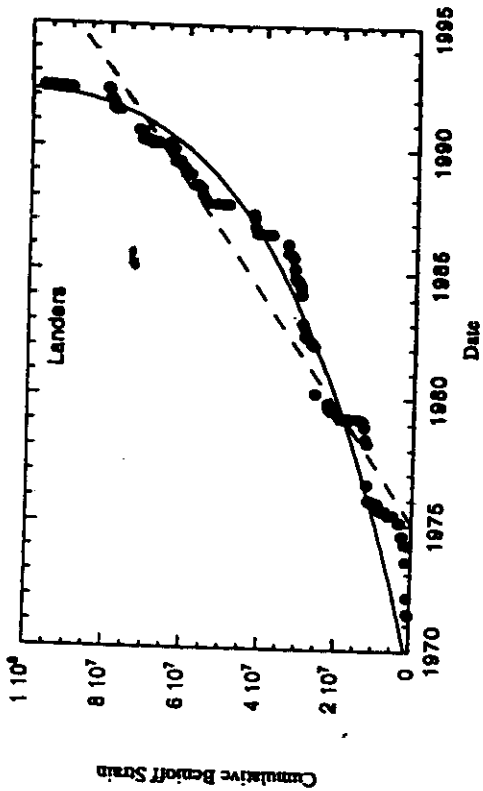
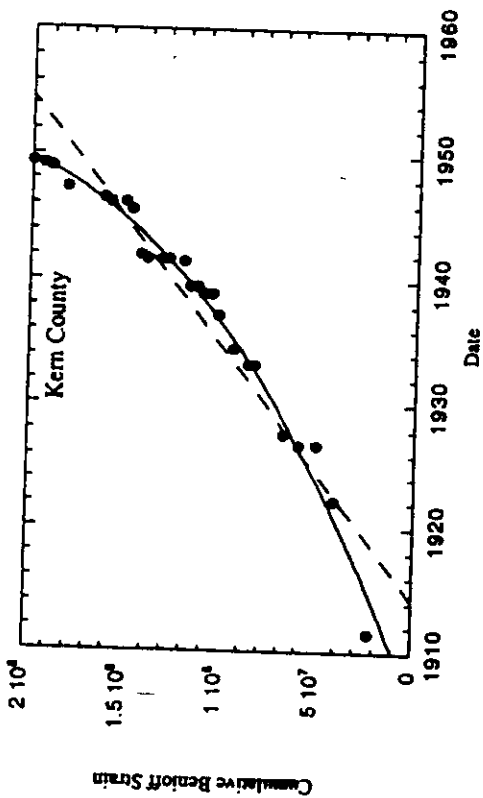
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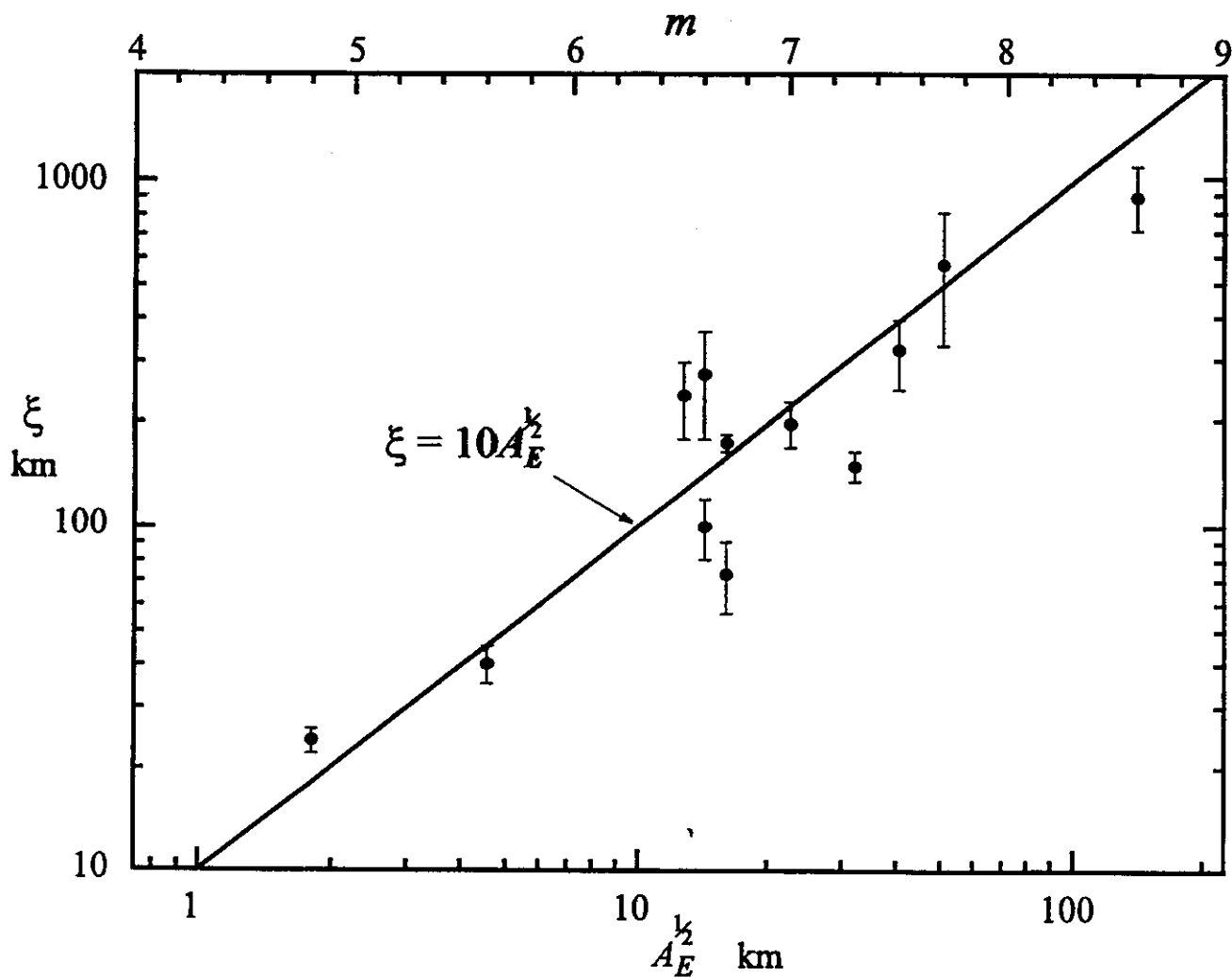
(e) South America

The seismic intensity factor, I_4 , average annual number of earthquakes with magnitude 4 and above in each $1^\circ \times 1^\circ$ cell (normalized to $1^\circ \times 1^\circ$ area on the equator). Data from the NEIC Global Hypocenter Data Base, 1963-1994.

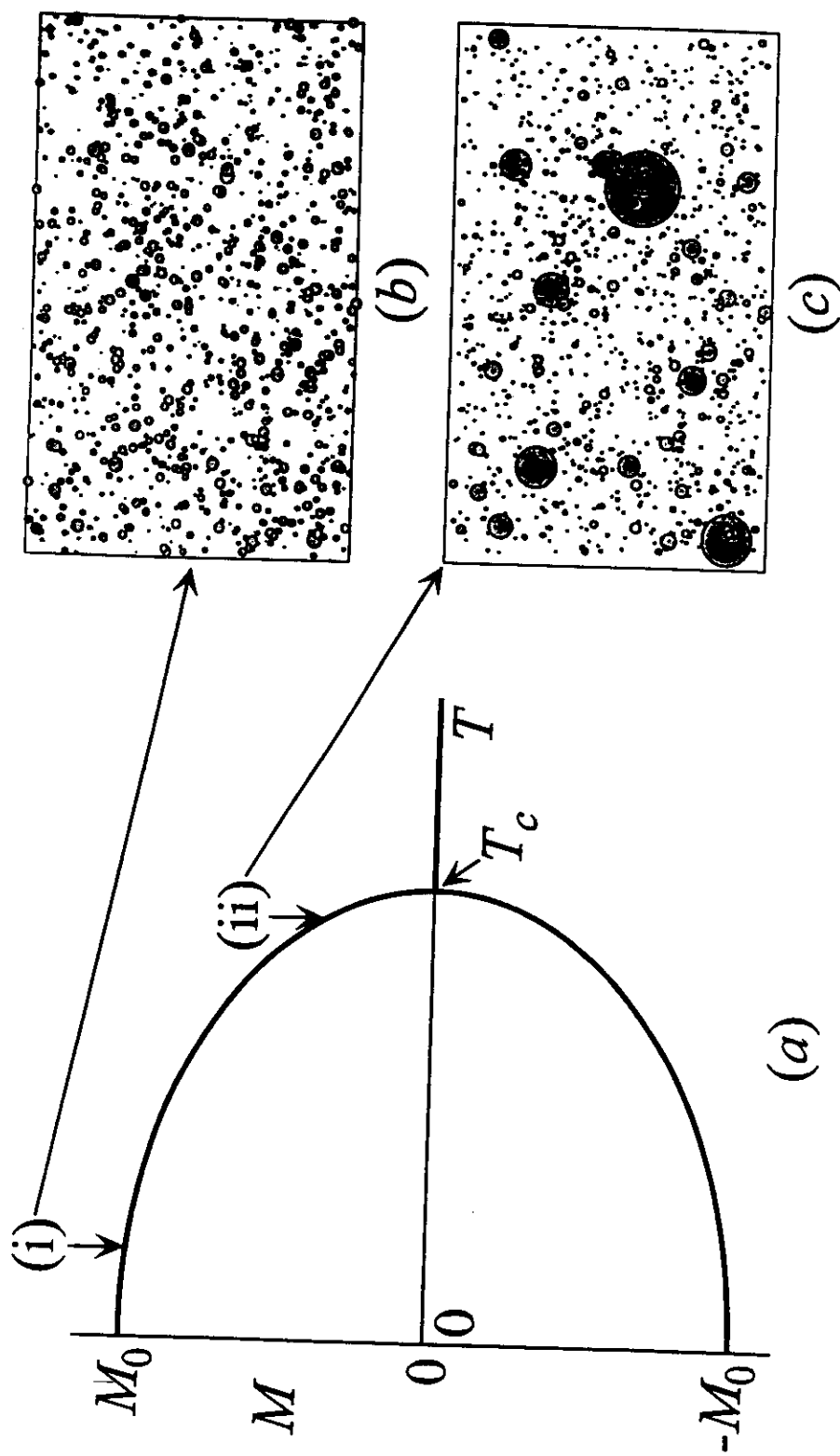
Increase in cumulative Benioff strain prior to several major California earthquakes



Bowman et al. JGR 103, 24,357 (1998)



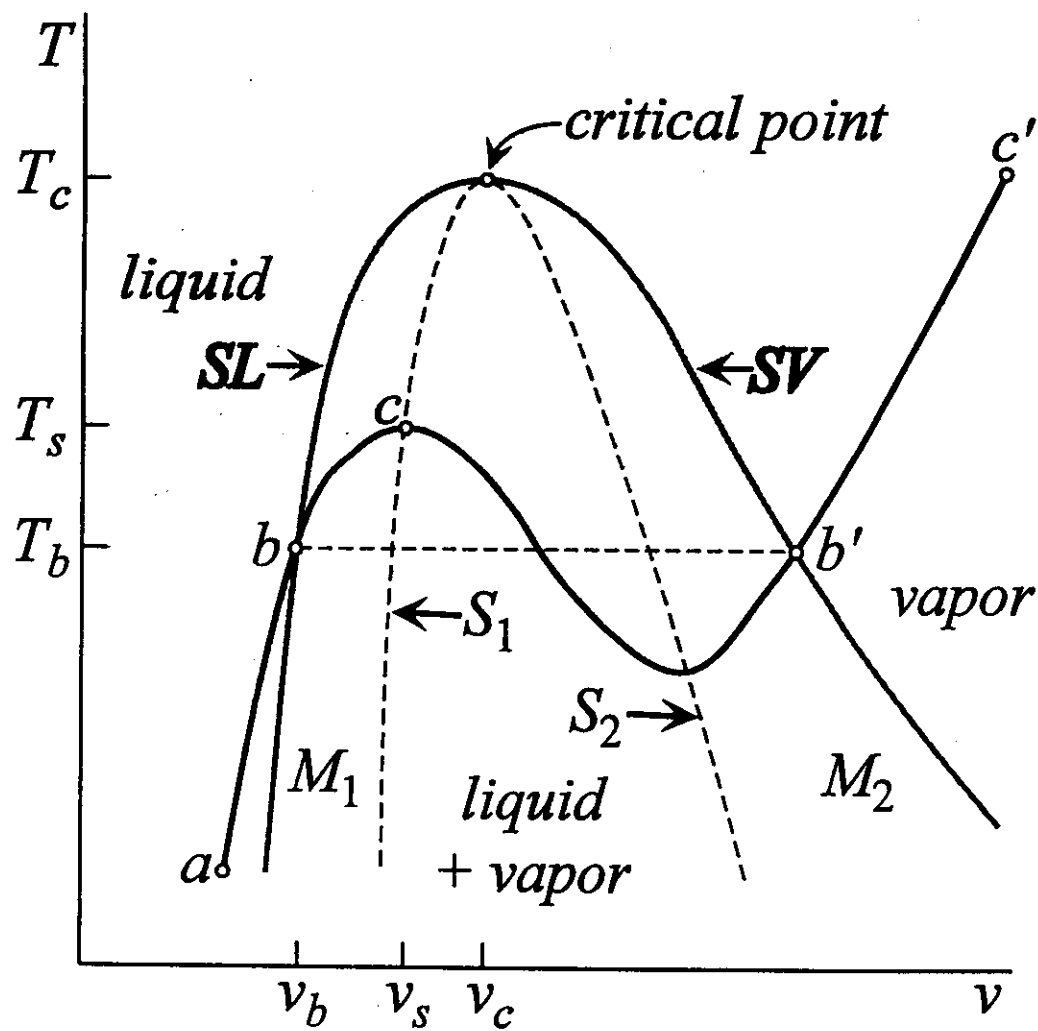
Bowman et al. JGR 103, 24,359 (1998)



Magnetization M as a function of temperature according to the Ising model

Patterns of negative magnetization

Figure 1, Rundle et al.



T vs v ($1/\rho$) phase diagram
for water

Figure 2. Rundle et al.

Stress σ vs slip deficit ϕ
during an earthquake cycle

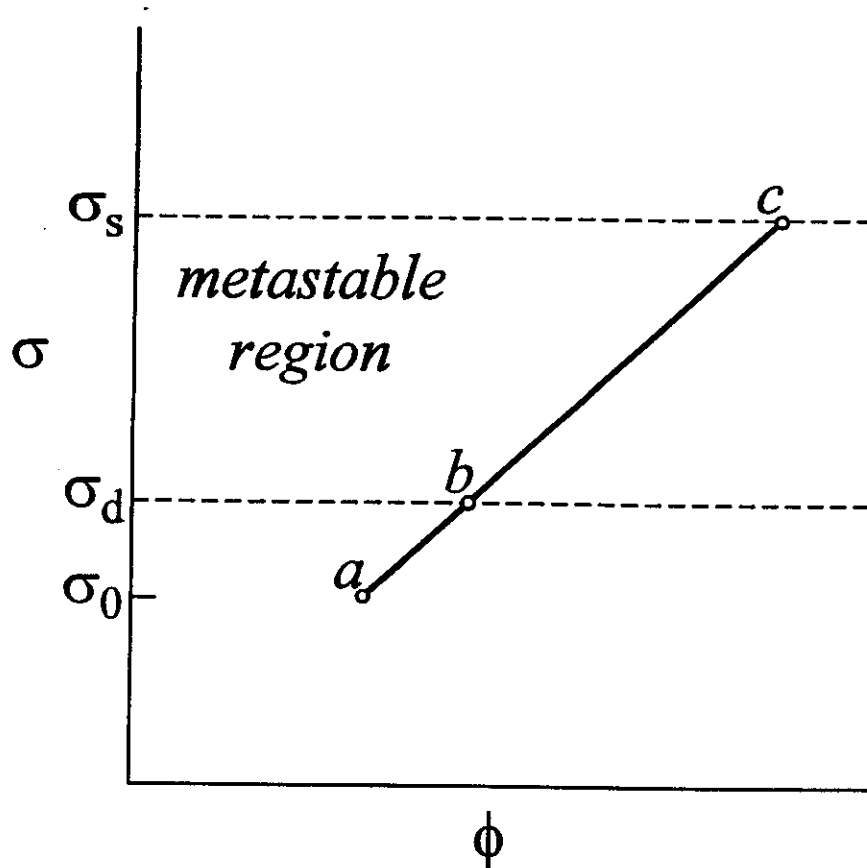


Figure 3. Rundle et al.

Illustration of seismic excitation

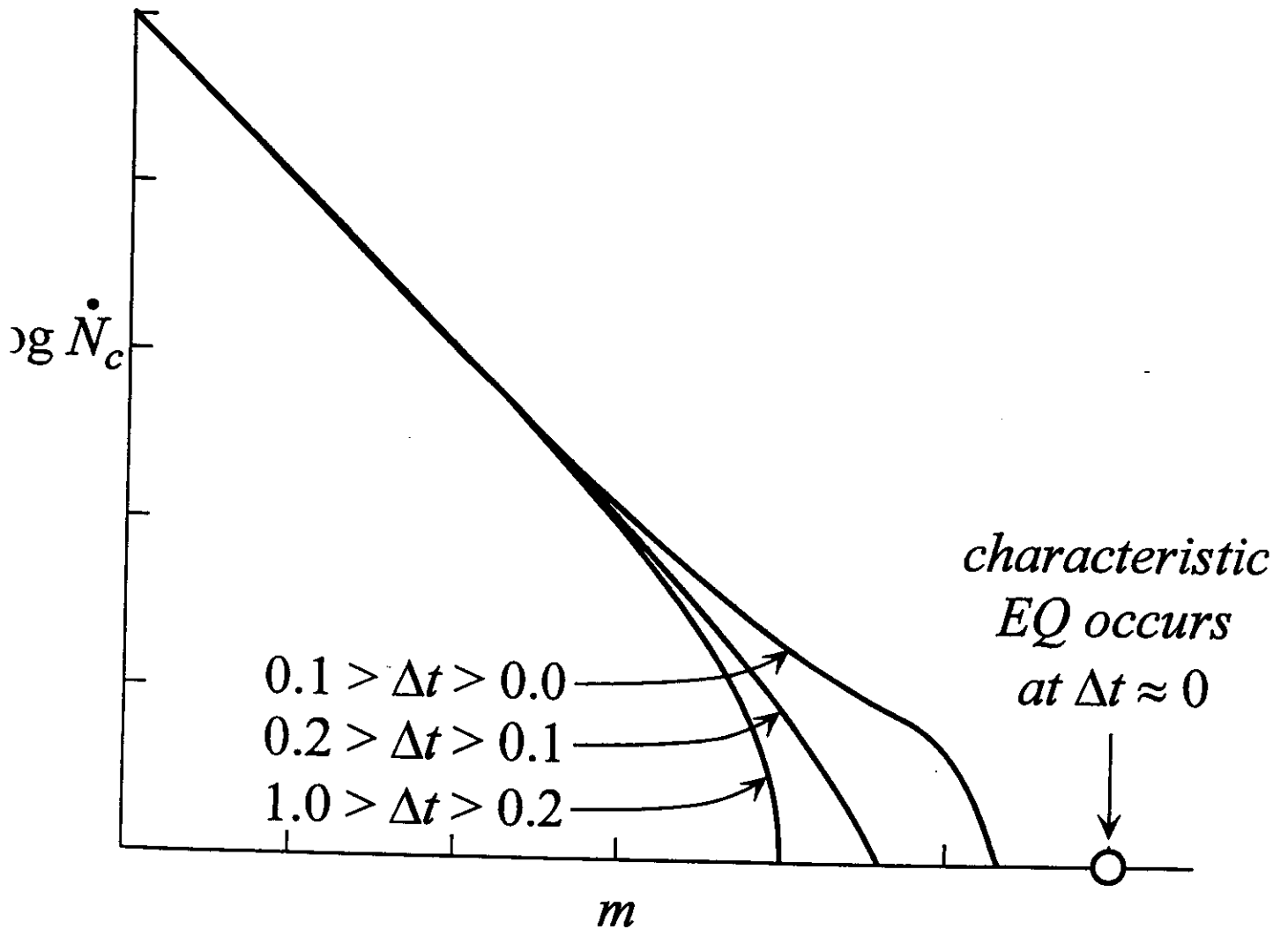


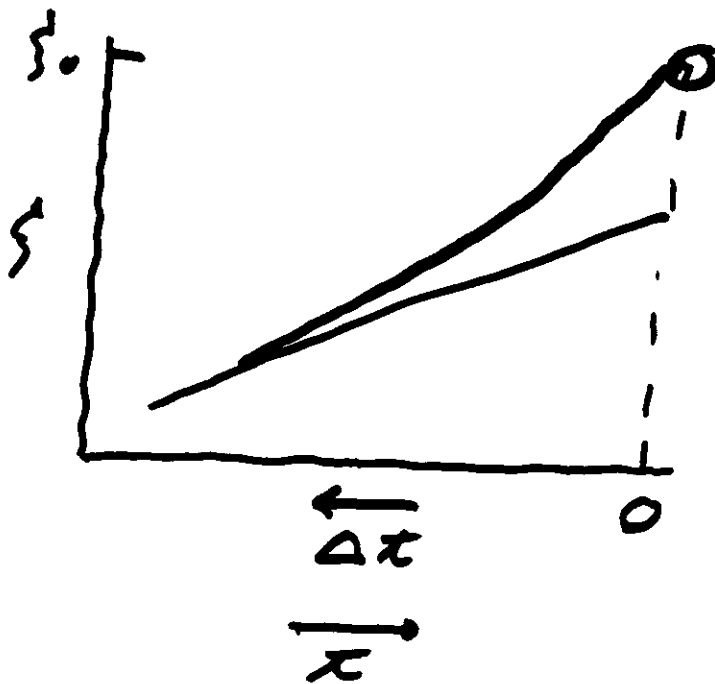
Figure 4. Rundle et al.

Observation

$$\xi(\Delta x) = \xi_0 - \rho (\Delta x)^s$$

ξ cumulative Benioff strain

$$\xi(x) = \sum_{i=1}^{N(x)} E_i^{1/2}$$



Theory

$$-K_c \nabla^2 \psi + K_L v \Delta x - d \psi^2 = 0$$

slip deficit ϕ , slip s

$$\phi = v\tau - s, \quad \psi = \phi_0 - \phi$$

time to failure $\Delta\tau = \tau_0 - \tau$

$K_c \sim$ connector spring constant

$K_L \sim$ loader spring constant

$d \sim$ friction

$$\psi \sim (\Delta\tau)^{1/2}$$

$\nabla^2 \sim \frac{1}{r_c^2}$, r_c correlation length

$$r_c \sim \frac{1}{(\Delta\tau)^{1/4}}$$

$$\frac{dN}{d\tau} \sim \frac{1}{\Delta\tau}$$

$$\frac{dM}{d\tau} \sim \bar{\delta} \bar{A} \frac{dN}{d\tau}$$

$$\psi \sim \frac{\xi}{A}, \quad \delta A \sim \psi A$$

$$\frac{dM}{d\tau} \sim \psi r_c^4 \frac{dN}{d\tau} \sim (\Delta\tau)^{1/2} (\Delta\tau)^{-1} (\Delta\tau)^{-1} \sim (\Delta\tau)^{-3/2}$$

$$\frac{d\xi}{d\tau} \sim \left(\frac{dM}{d\tau}\right)^{1/2}, \quad \xi = \xi_0 - \int_0^{\tau_0} d\xi = \xi_0 - \int_0^{\tau_0} \frac{dM}{d\tau} d\tau = \xi_0 - C \Delta\tau^{1/2}$$