International School on Complexity Grains, Friction, and Faults

# POWER LAWS AND SCALING LAWS IN EARTHQUAKE OCCURRENCE

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1. Size Distributions, Power Laws & SOC:

2. Waiting-Time Distributions & Scaling Laws:

## **0. Introduction**

Traditional Reductionist Way of Doing

Case of physics:

- Matter is complex
- ➡ Find its ultimate constituents

Case of earthquakes:

- An earthquake is a very complex phenomenon whose physics is largely unknown
- ⇒ Study specific parts of the problem

Great 2004 Sumatra-Andaman earthquake: more than 100 papers! (by title) 15 in *Nature* or *Science*!

## **Complementary Approach: Complex-Systems Philosophy**

- Can we learn something from collective properties?
- ⇒ Study emergent statistical properties of (relatively) large areas: Concentrate on the whole rather than on the parts

Hundreds of earthquakes are needed for a single paper!

## 1. Size Distributions, Power Laws & SOC:

Gutenberg-Richter Law: most important law for the statistics of seismicity

• For each earthquake with magnitude  $M \ge 8$  there are about



Kanamori & Brodsky, Rep. Prog. Phys. 2004

→ Many small earthquakes, few big, good news!

#### **Distribution of magnitudes**

• We use the concept of probability density, defined as

$$D(M) \equiv \frac{\operatorname{\mathsf{Prob}} \left[M \le \operatorname{\mathsf{magnitude}} < M + dM\right]}{dM}$$

and estimated as

 $D(M) = \frac{\text{number of earthquakes with } M \leq \text{magnitude} < M + dM}{\text{total number of earthquakes} \times dM}$ 

 $\Rightarrow D(M) \propto dN(M)/dM$ 

• The Gutenberg-Richter law yields the same function for D(M)

 $D(M) \propto 10^{-bM} \propto e^{-b\ln 10M}$ 

#### 1. Size Distributions, Power Laws & SOC: Energy of Earthquakes

- Earthquake radiated energy: energy is (roughly) an exponential function of magnitude, E ∝ 10<sup>1.5M</sup>
   As D(E)dE = D(M)dM ⇒ D(E) = D(M)dM/dE
- $\Rightarrow$  Energy follows a power-law distribution:  $D(E) \propto 1/E^{1+0.67b}$



Main et al. Nature Geosci. 2008

#### **Power Laws and Scale Invariance**

What is special about power laws?

• Let us perform a scale transformation on a function y = F(x),

$$egin{array}{ll} x &
ightarrow x' \equiv ax, \ y &
ightarrow y' \equiv cy. \end{array}$$

In the new axes, the function F(x) transforms into

$$F(x) \rightarrow cF(x'/a)$$

Scale invariance means that the new function looks the same, F(x) = cF(x/a)
 The solution is given by a power law:

$$F(x) = Ax^{\alpha}$$
 with  $c = a^{\alpha}$  A arbitrary,

### 1. Size Distributions, Power Laws & SOC: Scale Invariance

### • Invariance of power laws under scale transformations



### • Invariance of power laws under scale transformations



#### • Example of scale invariance: fractals



Fractal: an object that shows the same structure at all scales No characteristic scale  $\Rightarrow$  Power-law distribution of structure sizes

#### Scale Invariance of Earthquake Sizes

- Power law or "fractal" distribution of earthquake sizes (energy)
  - $\Rightarrow$  There is no characteristic size for earthquakes
  - $\Rightarrow$  It is not possible to answer this simple question:

"How big are earthquakes in a given region?"

## Mean Energy of Earthquakes

• Using the Gutenberg-Richter law, the mean energy:

$$\langle E \rangle = \int_{min}^{\infty} ED(E) dE \propto \int_{min}^{\infty} \frac{dE}{E^{0.66}} = \infty$$

The mean radiated energy is infinite!

How can it be? The Earth has a finite energy content...

What does it mean?

$$E(\text{Joules}) \simeq 60000 \cdot 10^{1.5M}$$
 (roughly)

Magnitude	Energy (Joules)	Number	Total energy
5	$2  imes 10^{12}$	1000	$2 imes 10^{15}$
6	$6 imes 10^{13}$	100	$6 imes 10^{15}$
7	$2 imes 10^{15}$	10	$2 imes 10^{16}$
8	$6 imes 10^{16}$	1	$6  imes 10^{16}$

In practice, the mean does not converge

- ⇒ This means that extreme (rare) events determine the dissipation
- $\Rightarrow$  Big earthquakes are responsible of the energy release!

 $\Rightarrow$  Bad news!!

The GR law is telling us something about the physics of earthquakes But what?

• "Domino theory"



M. A. Francisco

Tectonic fault: analogous to a domino-like network Earthquake: chain reaction of topplings or avalanche

#### Branching process

#### Each mother leaves a random number n of daughters



Which will be the total number of offsprings? i.e., domino topplings  $\equiv$  "activity", proportional to energy

## - Probability distribution of total activity, $\langle n\rangle < 1$



At the end, the activity dies

## - Probability distribution of total activity, also for $\langle n\rangle>1$



Finite probability of infinite activity

## • Probability distribution of total activity, including $\langle n\rangle = 1$



All sizes are possible, power-law distribution

 $\Rightarrow$  Power law distributions are very difficult to achieve ( $\langle n \rangle = 1$ )



- After any toppling, we don't know what will happen next
- The perturbation propagates or not to give rise a catastrophic event depending on a huge number of microscopic details which are intrinsically out of control
- Consequences for predictability?

## • Another Example: Critical Points of Thermodynamic Phase Transitions

Magnetic material: atom = spin with 2 states

There exists a critical temperature  $T_c$ 

- **\star** Above  $T_c$ : no magnetization, small clusters
- $\star$  Below  $T_c$ : magnetization, one very large cluster
- \* At the precise value  $T = T_c \Rightarrow$  clusters of all sizes  $\Rightarrow$  power law!



 $T < T_c$   $T = T_c$   $T > T_c$ 

Christensen & Moloney, Complexity and Criticality

### Self-organized criticality

- How is the required fine tuning achieved?
- The power-law response emerges as a consequence of the attraction of the dynamics towards a critical point ⇒ sandpile paradigm
   Bak et al. PRL 1987

#### Sandpile metaphor

- ★ If there are few grains (flat pile)
  → small avalanches, pile grows
  ★ If there are many grains (steep pile)
  → large avalanches, pile decreases
- This mechanism makes the slope of the pile fluctuate around the critical state



## 1. Size Distributions, Power Laws & SOC: Other Systems

## **Rockfalls**

- Size measured in volume of rocks
  - ★ Purple color:

earthquake-triggered rockslide event in Umbria (Italy) in 1997

Green color:
 rockfalling at Yosemite (USA)
 from 1980 to 2002

Exponent 1.1

- Other similar phenomena:
  - ★ Landslides
  - ★ Snow avalanches
  - Sediment gravity flows in the oceans



## **Rice-pile** avalanches



#### 1. Size Distributions, Power Laws & SOC: Other Systems

#### Forest fires: Fires at Ontario (Canada), 1976–1996 (15308 fires)

- Size measured as **burned** area
- Trees store energy which is rapidly released by fire
- Conclusion: Forests have the largest number of trees allowed by fires



Turcotte & Malamud, Phys. A 2004, also Malamud & Turcotte, Science 1998

## **Volcanic eruptions**

 Area covered by lava flows in the Springerville volcanic field, Arizona (USA) between 2.1 Myear and 0.3 Myear ago

Cumulative number of eruptions versus area in  $\ensuremath{\mathsf{km}}^2$ 



Lahaie and Grasso, JGR 1998

## **Biological extinctions (?)**

 Extinction measured as the percentage of extinct families in periods of 4 million years





Sepkoski, Paleobio. 1993; Raup, Bad Genes... 1991, shown in Bak 1996

## **Tropical cyclones (hurricanes)**:

• Dissipated Energy (PDI) of North Western Pacific typhoons, 1986–2007



Power-law distribution:  $D(PDI) \propto 1/PDI$ 

A. Ossó et al. preprint 2009

## Rainfall: measured at one point of the Baltic coast, Jan-Jul 1999

- A rain event is defined as the continuous occurrence of rain between drought periods of minimum 1 minute
- Dynamics:
  - Solar radiation provides energy
  - Evaporated water stores it
  - If a saturation threshold is reached  $\Rightarrow$  rain

Peters et al. PRL 2002



### Summarizing:

- SOC 
   ⇒ sandpile dynamics and power-law distributions
- Many natural disasters  $\rightarrow$  sandpile-like dynamics and power-law distributions

Does this mean that the previous natural disasters are SOC?

Or something else is necessary (?)

## First Confirmation of Self-Organized Criticality?

• Rain: there exist a critical point and the system is attracted close to it!



## 2. Waiting-Time Distributions & Scaling Laws: Motivation 27

- For earthquakes (and others): are there other indications of criticality?
- Do power-law size distributions reflect some degree of self-similarity in time?

1 year of earthquakes with  $M \ge 5 \Leftrightarrow$ 10 years of earthquakes with  $M \ge 6$  etc.?

- Complex-System philosophy:
  - ★ Difficulties studying faults
    - \* Interaction between faults, no isolated faults exists
    - \* Problems assigning earthquakes to faults
    - \* Ambiguity to identify and even define faults
    - ⇒ Study spatially extended areas
  - ★ All earthquakes constitute a unique process
    - ⇒ Do not distinguish between mainshocks, aftershocks, etc.
  - → The robustness of the results will corroborate the coherence of the approach

### Waiting times

- Consider a fixed spatial region
- Consider earthquakes with magnitude larger than a threshold,  $M \geq M_c$
- Compute waiting time as the time between consecutive earthquakes

$$\tau_i \equiv t_i - t_{i-1}$$

$$i=1,2,3\ldots$$



> Broad scale of times  $\Rightarrow$  Gutenberg-Richter gives a poor description!

#### 2. Waiting-Time Distributions & Scaling Laws: Earthquakes

#### Worldwide seismicity for $M \ge 5$ , from 1973 to 2002



#### 2. Waiting-Time Distributions & Scaling Laws: Earthquakes

### Worldwide seismicity for $M \ge M_c$ , with $M_c$ variable, from 1973 to 2002



**Scale transformation** of the axes

$$\tau \longrightarrow R_c \tau$$
 $D(\tau, M_c) \longrightarrow D(\tau, M_c)/R_c$ 

with  $R_c(M_c)$  the rate of seismic activity: number of earthquakes per unit time




## Two main properties:

• Clustering

$$f(\theta) \propto \frac{1}{\theta^{0.3}} e^{-\theta/1.4}$$

It is valid independently of the fit of  $f(\boldsymbol{\theta})$ 

Scaling

$$D(\tau, M_c) = R_c f(R_c \tau)$$

In fact, the existence of clustering is clear before rescaling

# **Poisson process**

A dice decides if an earthquake happens or not

- ★ The dice has many faces (probability of occurrence very small,  $p \rightarrow 0$ )
- $\star\,$  The dice is thrown continuously in time,  $N\!\rightarrow\!\infty$

Prob[ n events in N throwns] =  $\begin{pmatrix} N \\ n \end{pmatrix} p^n (1-p)^{N-n} \rightarrow$ 

 $ightarrow e^{-\lambda} rac{\lambda^n}{n!} = \operatorname{Prob}[n \text{ events in time } T]$ 

with  $pN \equiv \lambda = RT$ . The waiting-time cumulative distribution function is

 $S(\tau) \equiv \operatorname{Prob}[\text{waiting time} \geq \tau] = \operatorname{Prob}[0 \text{ events in time } \tau] = e^{-R\tau}$ 

$$\Rightarrow D(\tau) = -\frac{dS(\tau)}{d\tau} = Re^{-R\tau}$$

#### Clustering

• Fit of the scaling function: gamma distribution

$$f(\theta) \propto \frac{1}{\theta^{0.3}} e^{-\theta/1.4} \qquad \quad \theta \equiv R\tau$$

Note that rescaling imposes  $\overline{\theta} = 1$  $\Rightarrow$  Only one parameter is independent

- The gamma distribution gives an increased probability for short waiting times (in comparison with a Poisson process,  $f(\theta) = e^{-\theta} \simeq 1$  for  $\theta < 1$ ) = clustering
  - ⇒ Earthquakes tend to attract each other
  - ⇒ Counterintuitive consequences:

The longer you have been expecting for an earthquake the longer you will still have to wait

 The longer you have been expecting for an earthquake the longer you will still have to wait



• The longer you have been expecting for an earthquake the longer you will still have to wait



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How is this paradoxical effect measured?

**Expected Residual Recurrence Time** 

$$\epsilon(\tau_0) \equiv \langle \tau - \tau_0 \, | \, \tau > \tau_0 \rangle = \frac{\int_{\tau_0}^{\infty} (\tau - \tau_0) D_w(\tau) d\tau}{\int_{\tau_0}^{\infty} D_w(\tau) d\tau} \simeq \frac{\sum_{\forall i \text{ s.t. } \tau_i > \tau_0} (\tau_i - \tau_0)}{\operatorname{num of equakes s.t. } \tau_i > \tau_0}$$



#### 2. Waiting-Time Distributions & Scaling Laws: Clustering

- This result seems certainly paradoxical, as for example:
  - \* If you are waiting for the metro, you expect the next train is approaching
  - \* When you celebrate your birthday, you may feel you are consuming your life
- From a statistical point of view, this is only counterintuitive, as there are counterexamples
  - ★ Newborns become "healthier" as time passes
  - Companies become more solid with time (it is not preferable to invest your money in a very new company!)
- For earthquakes, this seems even more counterintuitive:
  - \* The increase of time implies the increase on stress on the faults
  - ★ The occurrence of earthquakes decreases the stress in some areas, but we have no occurrence since the last one

#### 2. Waiting-Time Distributions & Scaling Laws: Scaling



## Scaling law

$$D(\tau, M_c) = R_c f(R_c \tau)$$

Gutenberg-Richter law:  $R_c \propto 10^{-bM_c}$ 

In terms of energy:  $R_c \propto 1/E_c^{\beta}$ , so:

$$D(\tau, E_c) = E_c^{-\beta} \hat{f}(E_c^{-\beta}\tau)$$

This is the condition of scale invariance for 2d functions:

$$F(x,y) = cF(x/a_1, y/a_2) \Rightarrow F(x,y) = x^{\alpha} f(y/x^{\beta})$$

with f arbitrary,  $\alpha = \ln c / \ln a_1$  and  $\beta = \ln a_2 / \ln a_1$ Why is this remarkable?

# 2. Waiting-Time Distributions & Scaling Laws: RG Transformations

# Relation with renormalization-group (RG) transformations



## 2. Waiting-Time Distributions & Scaling Laws: RG Transformations

## **Relation with renormalization-group transformations**







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### • **RG** transformation:

The change of  $M_c$  (decimation) plus the re-scaling with  $R_c$ is analogous to a renormalization-group transformation



Christensen & Moloney Complexity and Criticality











A.C. JSTAT 2009

Mathematical results for renewal processes (no correlations, magnitudes and times independent)

- Scaling  $\Rightarrow$  Invariance of seismicity under RG transformations
- RG Transformation = random thinning (decimation) + rescaling:

$$\top D(s) = \frac{pD(ps)}{1 - qD(ps)}$$

with D(s) the Laplace transform of  $D(\tau)$  and  $p \equiv R(M_c')/R(M_c)$ ,  $q \equiv 1-p$ 

- The only fixed point is Poisson  $\top D(s) = D(s) \Rightarrow D(\tau) = Re^{-R\tau}$
- Moreover, the Poisson process is the attractor for all waiting time distributions with finite mean

#### 2. Waiting-Time Distributions & Scaling Laws:

- Summary: for processes with no correlations and a finite mean
  the Poisson process is a trivial fixed point
- But the observed  $D(\tau)$  is not exponential
  - ⇒ There must be correlations
- Correlations are fundamental to determine the form of  $D(\tau)$
- Short-range correlations do not seem enough to escape from Poisson
- Correlations should be long ranged (Lennartz *et al.*, EPL 2008)
- A RG approach could provide scaling relations between the exponent of  $D(\tau)$ , the exponent of correlations, and the Gutenberg-Richter exponent
- Connection with critical phenomena

A.C. PRL 2005

Accumulated number of earthquakes (normalized) versus time with  $N_{tot} = 84771$  for Southern California and  $N_{tot} = 46054$  for worldwide



⇒ worldwide seismicity is stationary, Southern California is not stationary

#### **Changing the spatial region:** WW stationary seismicity up to $2.8^{\circ}$ (300 km)



#### 2. Waiting-Time Distributions & Scaling Laws:

#### Universal scaling law: also California, Japan, and Spain, for stationary periods



**ETAS model** (epidemic-type aftershock sequence)

Each earthquake (i) triggers other earthquakes with

- $\star$  Probability proportional to the Omori law,  $1/(t-t_i)^p$
- $\star$  and proportional to the productivity law,  $10^{aM_i}$  (power law)
- $\star$  Magnitude given by the Gutenberg-Richter law,  $10^{-bM}$  (power law)

# Hard mathematics show that

- ★ The scaling function is different
- \* Even more, a scaling law cannot hold exactly!
- → there must be (very) slow variations with magnitude
- ⇒ the ETAS distribution renormalizes to an exponential

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Saichev & Sornette, PRL 2006



• Saichev & Sornette's fit: 4 parameters:

But the ETAS model is not scale invariant (from its definition)!

 Try with a scale-invariant model? For instance: Vere-Jones model, AAP 2005; DS model, Lippiello et al. PRL 2007; BASS model, Turcotte et al. GRL 2007

#### 2. Waiting-Time Distributions & Scaling Laws: Fractures

 Unexpected pulses detected in the CRESST project for dark matter search at the Gran Sasso Laboratory
 Astrom et al. PLA 2006
 Cryogenic detector (at milliKelvin) made by a sapphire monocrystal



- ★ Radioactive contamination? → No Poisson distribution!
- \* Origin: nanofractures in the crystal due to the tight clamping of the detector

#### Acoustic emission from laboratory rock fractures



★ Materials: sandstones (wet conditions), granite (dry), Etna basalt (dry)

- Loading conditions: constant displacement rate, AE activity feedback control of loading, punch-through loading
- \* Confined pressures: from 5 to 100 MPa

Davidsen et al. PRL 2007

- Enormous range of validity of the scaling law:
  - $\star\,$  From nanofractures involving the breaking of only several hundreds of covalent bonds (5 keV  $\simeq 8\cdot 10^{-16}$  J)

to very large earthquakes ( $M \ge 7$  or radiated energy  $\ge 2 \cdot 10^{15}$  J )

- ⇒ More than 30 orders of magnitude of validity!
- ★ Profound differences between the homogeneity and regularity of a monocrystal at milli-Kelvin temperatures and the heterogeneity of fault gouge producing (and produced by) earthquakes
- → Universality

## Conditional probability density (for recurrence times)

 $D_w(\tau|X) \equiv \frac{\text{Prob } [\tau \leq \text{recurrence time} < \tau + d\tau \text{ conditioned to } X]}{d\tau}$ 

- For each  $\tau_i$ , X will be different sets of values (large, small, etc.) of
  - ★  $M_i$  (current magnitude) ★  $M_{i-1}$  (previous magnitude)
  - $\star \tau_{i-1}$  (previous recurrence time)
- if  $D_w(\tau|X) = D_w(\tau) \Rightarrow \tau$  and X independent
- if  $D_w(\tau|X) \neq D_w(\tau) \Rightarrow \tau$  and X correlated (linearly or nonlinearly)





time

#### Relation of $\tau_{i-1}$ with $\tau_i$ for Southern-California stationary seismicity



 $D_w(\tau_i | \tau_a \le \tau_{i-1} < \tau_b) \ne D_w(\tau_i) \implies \tau_i \text{ does depend on } \tau_{i-1}$  (positive correlation)





 $D_w(\tau_i | M_{i-1} \ge M'_c) \neq D_w(\tau_i) \implies \tau_i \text{ does depend on } M_{i-1} \quad (anticorrelation)$ 

#### Conclusion

- "The shorter the time between 2 earthquakes, the shorter the time to the next"
- "The larger the magnitude, the shorter the time to the next earthquake"
- ⇒ Recurrence times depend on history
- Possible existence of long-range correlations [Lennartz et al. 2007]

# $\overline{D_w(\tau_i|M_{i-1} \ge M_c';M_c)}$ only depends on au and $\overline{M_c'-M_c}$



Moreover, a new scaling law holds, if  $R(M_c, M'_c) \equiv 1/\langle \tau(M_c, M'_c) \rangle$ ,  $\Rightarrow D_w(\tau_i | M_{i-1} \ge M'_c; M_c) = R_w f(R_w \tau_i, M'_c - M_c)$ 

### Relation of $M_i$ with $\tau_i$ for Southern-California stationary seismicity



 $D_w(\tau_i|M_i \ge M_c') \simeq D_w(\tau_i) \quad \Rightarrow \quad M_i \text{ is independent on } \tau_i$ 

## Magnitude probability densities conditioned to the preceding magnitude



 $D_w(M_i|M_{i-1} \ge M'_c) \simeq D_w(M_i) \Rightarrow M_i$  is independent on  $M_{i-1}$  (for  $\tau_i > 30$  min)
# Conclusion

- "The time you have been waiting for an earthquake does not influence its magnitude"
- "The magnitude of a given event does not influence the magnitude of the next one"
- → Magnitude seems to be independent on history

An earthquake does not know how big is going to be

But see Lippiello et al. PRL 2007

## 2. Waiting-Time Distributions & Scaling Laws: New Earthquake Model 62

## Verbs in novel *Clarissa*, by S. Richardson (year 1748, 1 million words)



 $\Rightarrow$  Scaling and clustering (attraction)! Fit: gamma distribution with  $\gamma = 0.6$ 

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## Comparing verbs in *Clarissa* with earthquakes in S. California, 1995-1998



remember,  $heta=\ell/ar{\ell}_w$  for words,  $heta=R au= au/ar{ au}$  for earthquakes

# Conclusions

- The dynamics of earthquake occurrence shows self-similar clustering, described by a universal scaling law
- The same law holds for fractures up to very small scales (Davidsen *et al.*, Åstrom *et al.*)
- The scaling law is equivalent to the invariance of the system under renormalization transformation
- Correlations are essential to the existence of the scaling law
- References at http://einstein.uab.es/acorralc