Inversion of Geodetic data using least-square method in a non-Gaussian framework

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How to keep a Gaussian framework while using non Gaussian parameters ?

- to take outlier data into account
- to impose positivity or limit value

By defining a change of variable in the model or data space in order to obtain Gaussian new variables while the initial physical parameters present the desired non-Gaussian distribution.





Change of variable

Let s a parameter with pdf ρ . We define the Gaussien centered variable v by:

$$\rho(s)ds = \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{v^2}{2}\right) dv$$

It yields by integrating:

$$\int\limits_{s_{med}}^{s} \rho(t) dt = \frac{1}{2} \mathsf{Erf}\left(\frac{v}{\sqrt{2}}\right)$$

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ight)$$

And
$$v(s) = \sqrt{2} \operatorname{Erf}^{-1} \left\{ 2 \int_{s_{med}}^{s} \rho(t) dt \right\}$$

Using standard approach

- Back-slip (Savage, 1983)
- Homogeneous elastic half-space (Okada, 1985)
- Assuming that the subduction interface is perfectly known
- Taking account of information on converging direction

The problem is:

to invert ground displacement data for infering the field of slip over the subduction interface.

Inverting interseismic deformation in subduction areas (2)

$$d_i = \int_{\Sigma} k_i(x) \cdot \mathbf{s}(x) d\Sigma(x)$$
 with $s(x) \cdot n(x) = 0$

with:

- Σ : the subduction interface
- n(x): the normal unit vector to Σ at point x
- d_i: mesured displacement at a given station in a given direction
- $k_i(x)$: the corresponding kernel
- s: the slip vector with horizontal azimuth θ and modulus s:

$$\mathbf{s} = \frac{s}{\sqrt{1+q^2}} \begin{pmatrix} \cos(\theta) \\ \sin(\theta) \\ -q \end{pmatrix} \text{ where } q = \frac{n_x}{n_z} \cos(\theta) + \frac{n_y}{n_z} \sin(\theta)$$

Bayesian approach

- The data $d = (d_i)_{i=1..n}$ are assumed to be Gaussian
- $\theta(s)$, is a Gaussian random function with mean, θ_{prior} , and covariance kernel: $Cov(x, x') = \sigma_x \sigma_{x'} \exp(\frac{||x-x'||}{\xi})$
- To impose positivity and to concentrate the field of displacement we assume that s(x) follows a power law:

$$\rho(x) = p \frac{s^{p-1}}{s_{max}^{p}} \chi_{\{0, s_{max}\}}(s) \qquad s_{med} = s_{max} \frac{1}{2^{p}} \quad s_{m} = \frac{p}{p+1} s_{max} \qquad (0$$

Consequently, we introduce the new field v such that:

$$\frac{1}{2}\mathsf{Erf}\left(\frac{v}{\sqrt{2}}\right) = \int_{s_{med}}^{s} \rho(t)\mathsf{d}t = \left(\frac{s}{s_{max}}\right)^{p} - \frac{1}{2} \qquad s = s_{max}\left(\frac{1}{2} + \frac{1}{2}\mathsf{Erf}\left(\frac{v}{\sqrt{2}}\right)\right)^{1/p}$$

where v(x) is assumed to be a centered Gaussian random function with covariance kernel: $\exp(\frac{||x-x'||}{\xi})$.

Non-linear standard least-squares algorithm

To minimize $||C_d^{-1/2}(d^{obs} - g(m))||^2 + ||C_m^{-1/2}(m - m_{prior})||^2$

$$m_{k+1} = m_{prior} + \delta_k$$
 with
 $\delta_k = C_m G_k^* (C_d + G_k C_m G_k^*)^{-1} (d_{obs} - g(m_k) + G_k (m_k - m_{prior}))$

where

- $d_{obs} = (d_i)_{i=1..n}$: the vector of observed data
- C_d : covariance matrix representing error of mesurement (data space)
- G_k : the derivative operator of the function g at model m_k
- G_k^* : the adjoint of G_k

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$$m = (\theta, v)$$
 $m_{prior} = (\theta_{prior}, 0)$

• C_m : the covariance operator (model) with kernel $\begin{pmatrix} \sigma_{\theta} & 0 \\ 0 & 1 \end{pmatrix} \exp(\frac{||x-x'||}{\xi})$

Actually, we use:

$$m_{k+1} = \alpha_k m_k + (1 - \alpha_k)(m_{prior} + \delta_k)$$
 with $0 \le \alpha_k < 1$

Northern Andean subduction zone



- Interseismic data (from Nocquet et al. 2014)
- 100 horizontal GPS vectors

Tuning parameters

- Maximum slip: $s_{max} \in [1cm, 20cm]$
- Power parameter: $p \in]0, 1]$
- Prior correlation lenght: $\xi \in [50km, 500km]$
- Azimuth: $\theta_{prior} = N83^{\circ}$ $\sigma_{\theta} = 1^{\circ}$
- Interface of subduction: geometry from slab 1.0 model (Hayes, G. P., Wald, D. J., Johnson, R. L., 2012)

varying ξ for various maximum slip with p = 1/3



varying ξ for various p with $s_{max} = 6.2 cm$



- The smaller p or ξ is, the better the data fitting
- The maximum displacement increases when p or ξ decreases

Models for p = 1/10 and $s_{max} = 6.2 cm$ with various ξ



• The slip is more concentrated for small smoothing

Models for p=1/4 and $s_{max}=6.2cm$ with various ξ

Models for $\xi = 50 km$ and $s_{max} = 6.2 cm$ with various p

• The concentration of the slip is better for small p

Comparison with Nocquet et al. 2014

- We have inverted directly the GPS data without previously removing a two-block solid rotation.
- Same kind of results in Northern Ecuador and in Central and Southern Peru.

THANK YOU FOR YOUR ATTENTION