

DE LA RECHERCHE À L'INDUSTRIE



Bayesian calibration of GT events from stochastic models

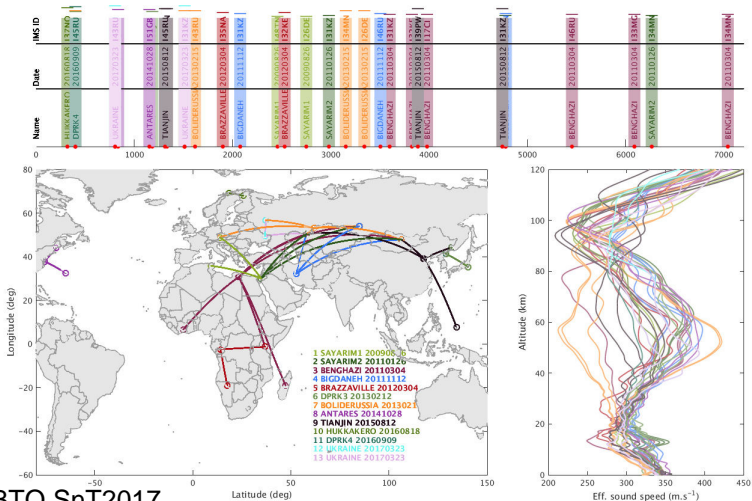
C. Millet^{1,2}, M. Bertin², J. Vergoz¹, P. Mialle³

¹ CEA, DAM, DIF, F-91297 Arpajon

² CMLA, ENS Paris-Saclay, F-94235 Cachan

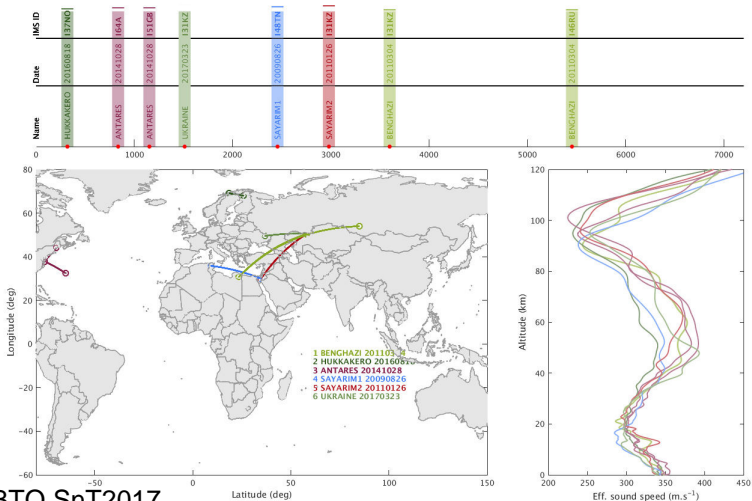
³ CTBTO, Vienna, Austria

Ground-Truth events as a function of distance (km)



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Ground-Truth events as a function of distance (km)



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- 1. Stochastic simulation with reduced models
- 2. Bayesian calibration of selected GT events
- 3. The 'weight' of gravity waves in simulations

■ Infrasound propagation modeling

- In most modeling works, acoustic component is superimposed on a given atmospheric state (provided by NOAA, ECMWF, ...).
- Classical "full-wave" linear techniques are known from the 80's: PE method, normal modes, finite element method (FEM), ... All these methods involve basically computing

$$AX = Y, \quad (1)$$

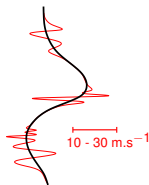
with $A \in M_N(\mathbb{C})$; X : acoustic perturbation; Y : source.

- Solution: $X = A^{-1}Y$ or through the eigenproblem

$$P^{-1}X = D^{-1}(P^{-1}Y) \text{ with } D = \text{diag}(\lambda_1, \dots, \lambda_N).$$

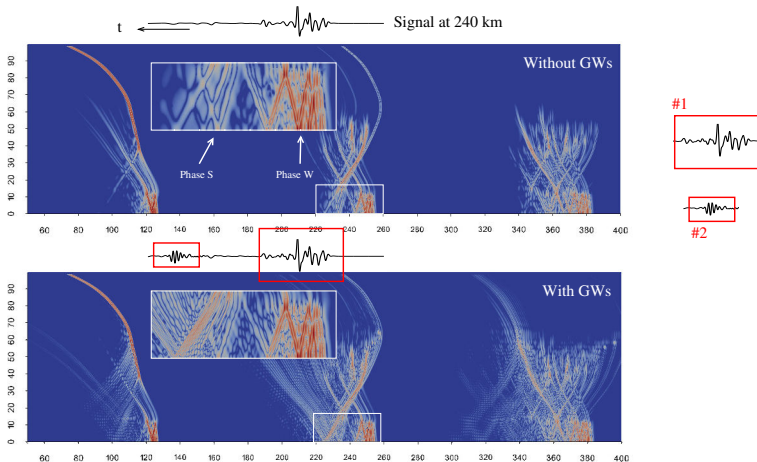
■ Impact of small scales on infrasound signals

- Matching processes of atmospheric data and unresolved variability in GCMs introduce **large deviations** and **subgrid-scale** structures in the **sound speed profile**.
- FEM is suited to capture the effect of these structures, but it requires a large amount of computer time (10^8 elements at 1 Hz for domains 1000 km x 180 km).



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■ FEM useful as a tool for benchmarks (North-East direction)



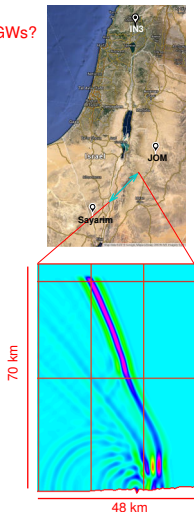
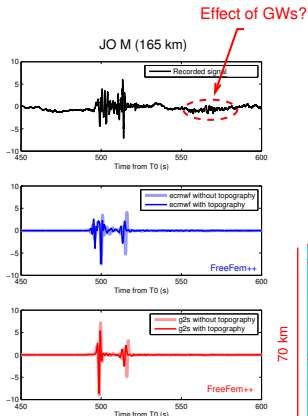
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Langrang-P2-Double finite elements, mass lumping procedure, use of MPI library.
Freeform-4: FEM in cylindrical coordinates with absorbing boundary conditions (PML).

Stochastic simulation with RM

Finite Element method vs observations at JOM (Sayarim II)

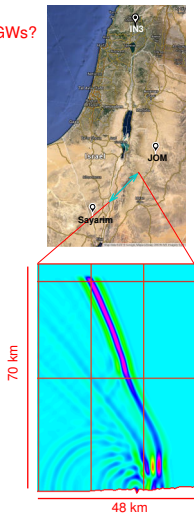
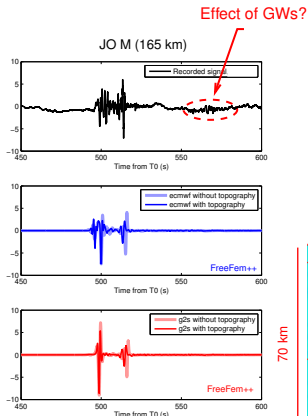
- A **single** run is enough...
 - For computing short-range acoustic fields (up to 200 km);
 - For predicting waveforms (and by-products) of W phases.
 - For estimating role of topography.



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●●●● Stochastic simulation with RM Finite Element method vs observations at JOM (Sayarim II)

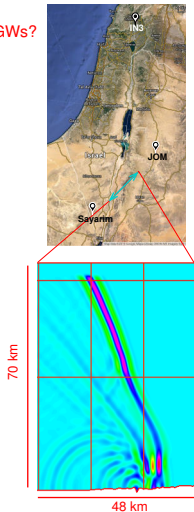
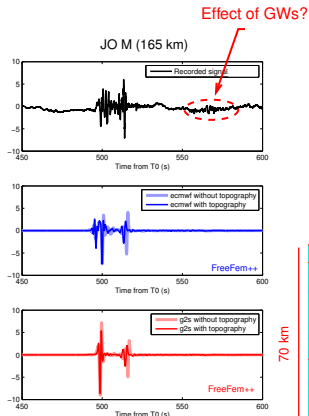
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The larger the sample size, the smaller the confidence interval.



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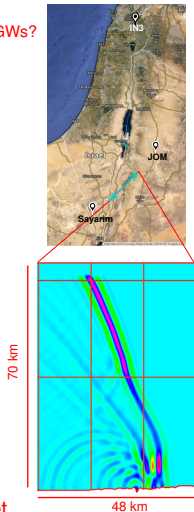
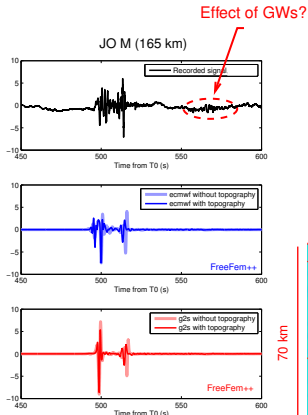
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- What can we do in a finite world?
Useless to compute highly unlikely or vanishingly small wavepackets.
Better to consider **more plausible cases** instead of computing 0.0's.



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Given (numerical/physical) **complexity**, our goal is to extract most relevant statistics from large dimensional problems at **fixed CPU budget**.

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- Analogy: atmosphere = wind instrument.
 - The atmosphere is a vibrating medium.
 - Atmospheric states are "fingerings" which are the result of complex motions within the instrument.
 - Sheet music is provided by ECMWF.



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 - Sound can be described by superposition of modes (harmonics) that depend on the instrument.



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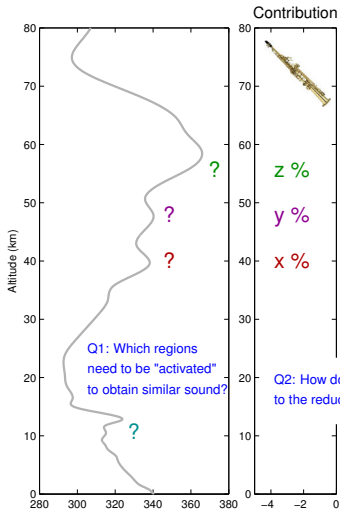
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These modes = **reduced model** of the instrument.
The reduced model can be used to identify the **player** (or how the player's lips vibrate), for given sheet musics.



● Stochastic simulation with RM

Illustration: Sayarim II event (20110126), IN1



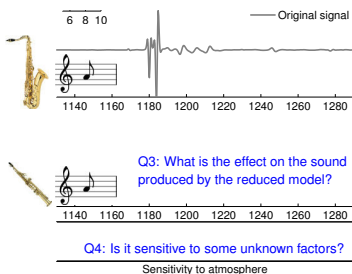
■ Sounds with reduced models.

■ # Modes 00.0%

■ Computed signals.

■ IN1 station (322 km).

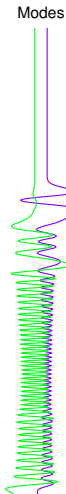
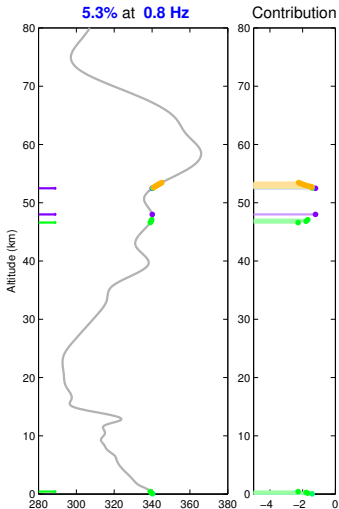
Source: Sayarim (2011)
Eq. Yield: ~ 80 t TNT



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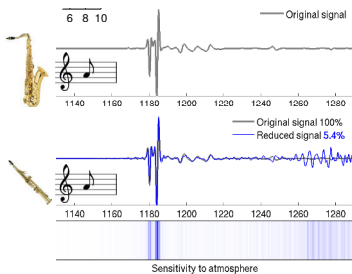
■ Sounds with reduced models.

■ # Modes **05.4%**

■ Computed signals.

■ IN1 station (322 km).

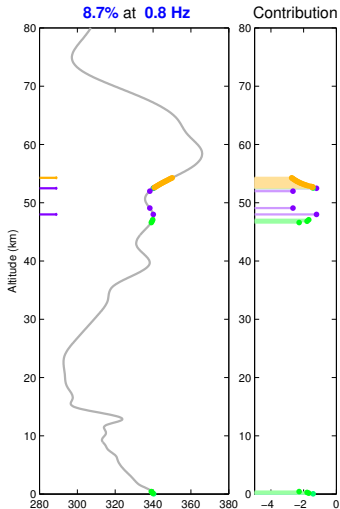
Source: Sayarim (2011)
Eq. Yield: ~ 80 t TNT



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● Stochastic simulation with RM

Illustration: Sayarim II event (20110126), IN1



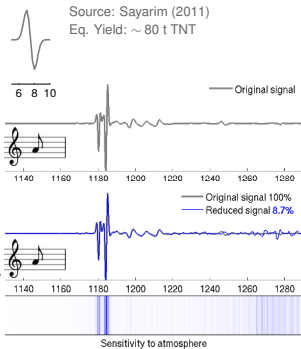
■ Sounds with reduced models.

■ # Modes **08.7%**

■ Computed signals.

■ IN1 station (322 km).

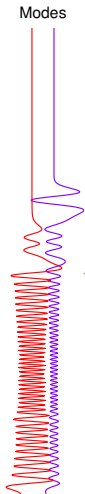
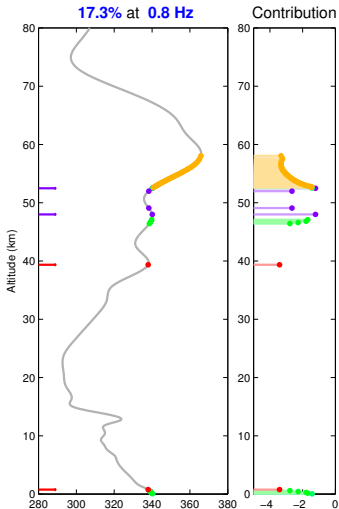
Source: Sayarim (2011)
Eq. Yield: ~ 80 t TNT



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● Stochastic simulation with RM

Illustration: Sayarim II event (20110126), IN1



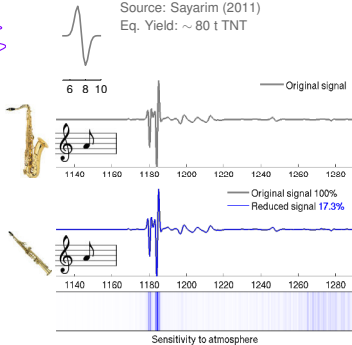
■ Sounds with reduced models.

■ # Modes **17.3%**

■ Computed signals.

■ IN1 station (322 km).

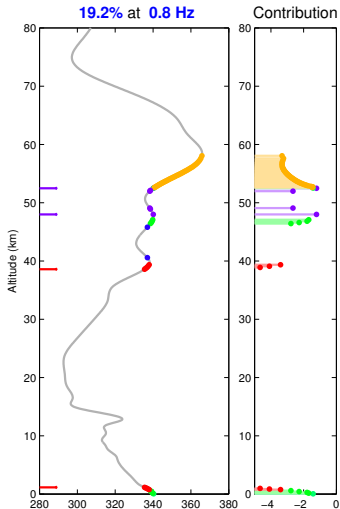
Source: Sayarim (2011)
Eq. Yield: ~ 80 t TNT



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● Stochastic simulation with RM

Illustration: Sayarim II event (20110126), IN1



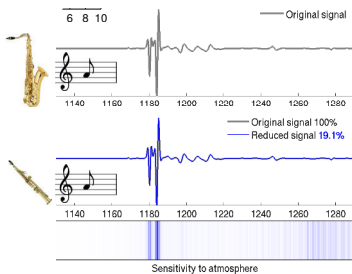
■ Sounds with reduced models.

■ # Modes **19.1%**

■ Computed signals.

■ IN1 station (322 km).

Source: Sayarim (2011)
Eq. Yield: ~ 80 t TNT



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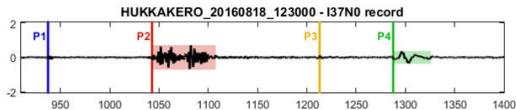
- 1. Stochastic simulation with reduced models
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●●●●● Bayesian calibration of selected GT events

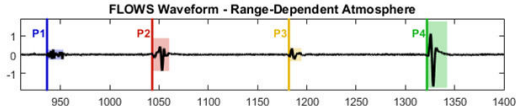
Quantities of interest for a signal at I37NO (Hukkakero, 20160818)

■ Quantity of interest $\Delta = \{t_n, A_n, \tau_n\}_{n=1, \dots, 4}$.

- t_n : arrival time of wavetrain n ;
- A_n : maximum amplitude of wavetrain n ;
- τ_n : duration of wavetrain n .



D : recorded t, A, τ



Δ_j : simulated t_j, A_j, τ_j
Source specifications?

■ Uncertainties are described by pdfs that depend on hyperparameters θ_j

- 1 For fixed plausible θ_j the reduced model M can be used to provide signals from which the pdfs of Δ are extracted.
- 2 Estimate the posterior pdf of θ_j , given an observation D , through bayesian inference.

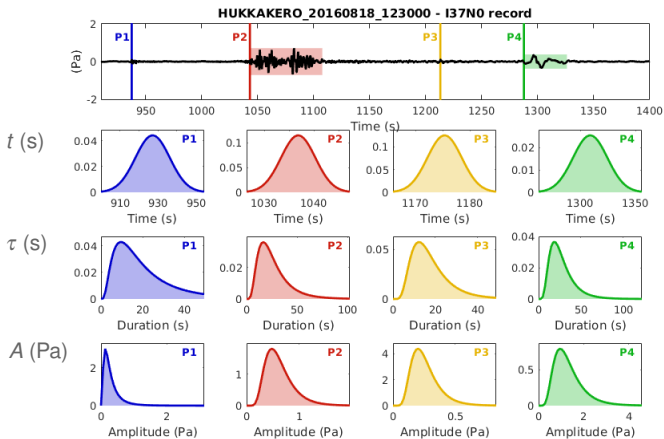
$$p(\theta_j | D) = \frac{p(D | M, \theta_j) p(\theta_j)}{p(D | M)}$$

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Bayesian calibration of GT events

1. Probability density functions (Pdfs)

- For 10^3 realizations (range-dependent reduced model M) for fixed θ_i 's.

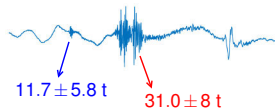
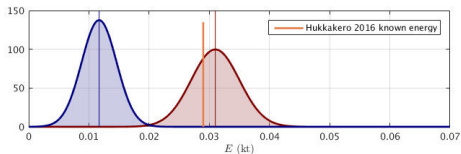
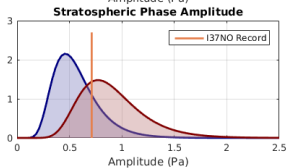
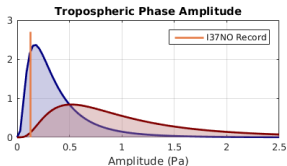
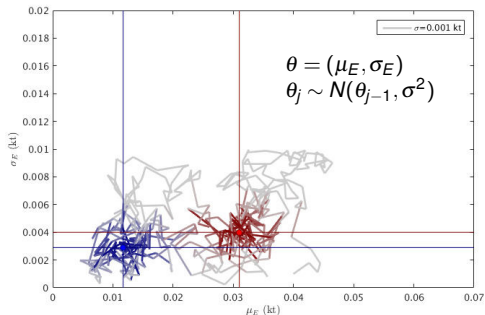


Atmospheric uncertainty is given by a **gaussian stationary process**.

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Bayesian calibration of GT events

2. A Markov Chain Monte Carlo approach to estimate energy



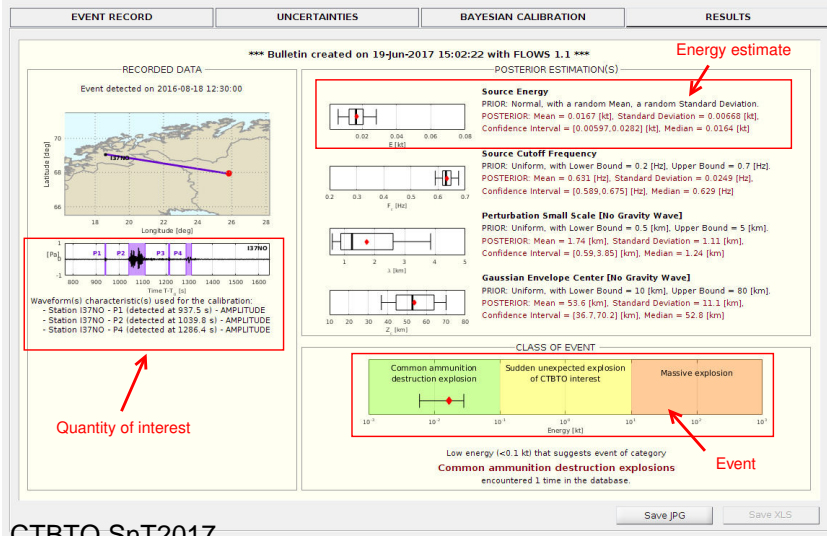
$$P(|E - \mu_E| < 2\sigma_E) = 0.9545$$

Energy estimate: gaussian distribution of mean μ_E and std σ_E .

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10⁶ simulations (40 iterations x 10³ signals per iteration).

Bayesian calibration of GT events

A FLOWS 'bulletin' obtained from 10^6 signals (Hukkakero, 20160818)

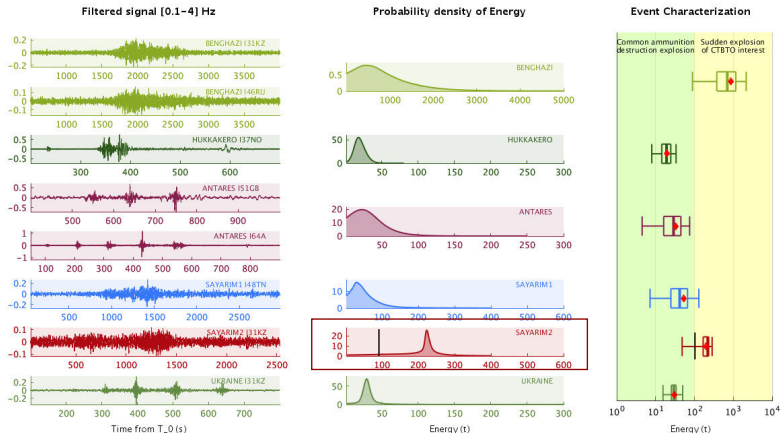


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● Bayesian calibration of GT events

Other selected events: Benghazi, Antares, Sayarim I & II, ...

Other energy estimates and class of events.



Bayesian inference overestimates the energy for Sayarim II event.

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What is the impact of GWs on the energy estimate?

- 1. Simulation with reduced models
- 2. Bayesian calibration of selected GT events
- 3. The 'weight' of gravity waves in simulations

●●●●● The 'weight' of GWs The relativity of small scales

■ Stochastic GWs.

- GWs are an important driver of the circulation of the middle atmosphere. Their spatial scales are *too small* to be represented in GCMs and thus, their effects on resolved scales is parameterized.
- As the mechanisms of GW emissions are unclear, sources can be seen as stochastic processes.

■ Stochastic GW parameterizations.

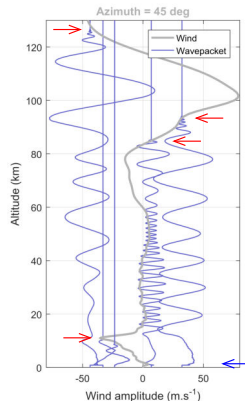
- Recent observations (Wright *et al.*, 2013) show that GWs often travel as **wave packets** $w'_n(\mathbf{x}, z, t)$.
- Multiwave schemes are linked to GW sources.

$$w' = \sum_n C_n w'_n \text{ with } \sum_n C_n^2 = 1$$

$$w'_n = \text{Re}(\hat{w}_n(z) e^{z/(2H)} e^{i(\mathbf{k}_n \cdot \mathbf{x} - \omega_n t)})$$

C_n^2 : probability that the field is realized entirely by the n th wave.
Launched EP flux F^z , k_n and phase velocity are randomly chosen.

- The typical vertical scale can be locally larger or smaller than the acoustic wavelength.



GWs propagate upward from z_0 .

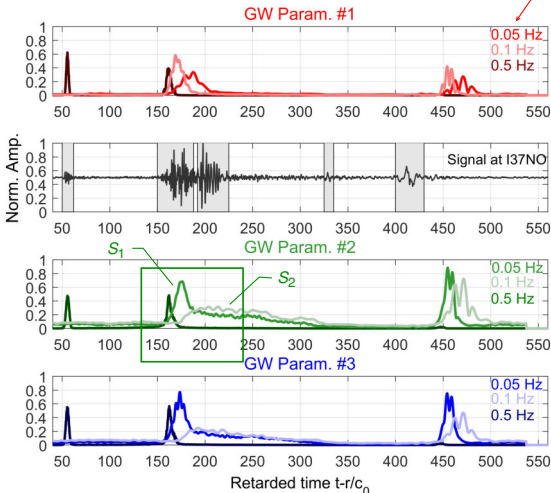
GWs break when $\omega - \mathbf{k} \cdot \mathbf{U} = 0$

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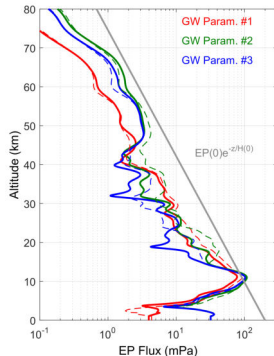
●●●● The 'weight' of GWs

A new GW model and its impact on simulated signals (Hukkakero, 20160818)

Normalized Standard deviation $\sigma(t)$ (Hukkakero, 20160818)



Source central freq. f_c



Observations* ~ 20 mPa at 20 km
Orography ~ 100 mPa

In the new model, the GW sources are distributed over the troposphere

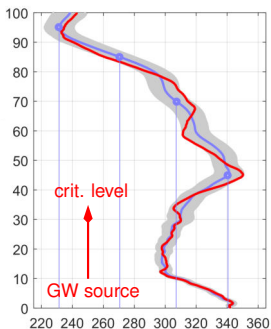
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The sensitivity of second arrival (phase S) depends on f_c and on the GW sources.

●●●● The 'weight' of GWs From stationary processes to GW fields

■ Uncertainties in the atmosphere.

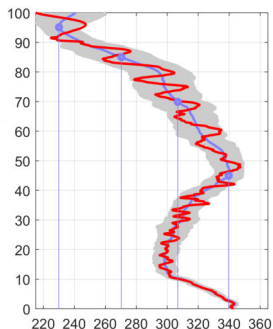
- Stoch. processes are not stationary (two given altitudes are correlated).
- The "amount" of small-scales is essentially related to GW sources.
- In Numerical Weather Prediction models, only the orography is considered.



Classical GW Param.
in use in GCMs



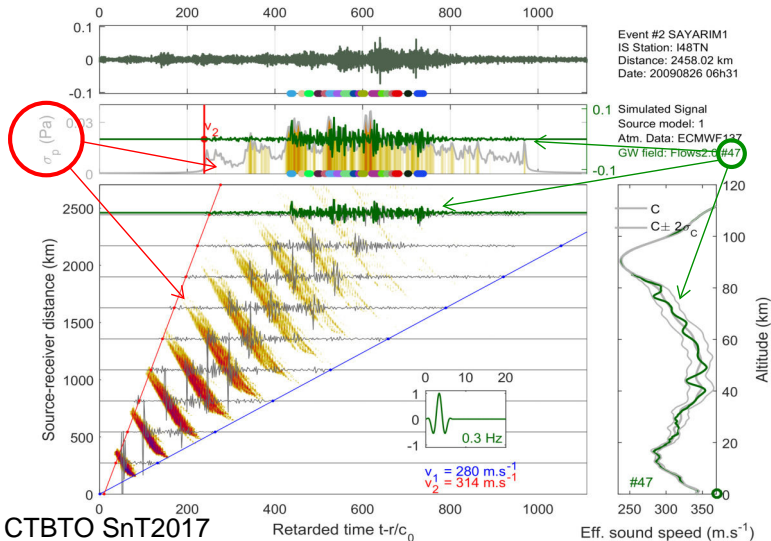
GW Param. adapted
to the "Hukkakero" region.



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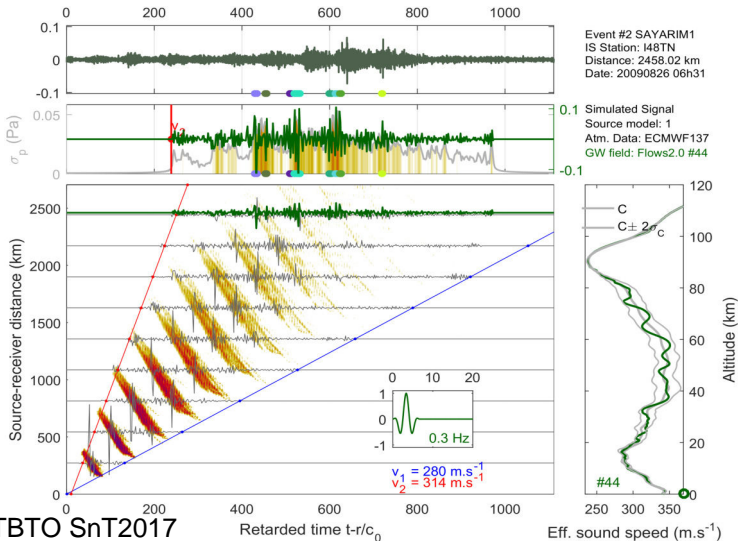
●●●●● The 'weight' of GWs

A large-scale event: Sayarim 1, I31KZ (20090826)



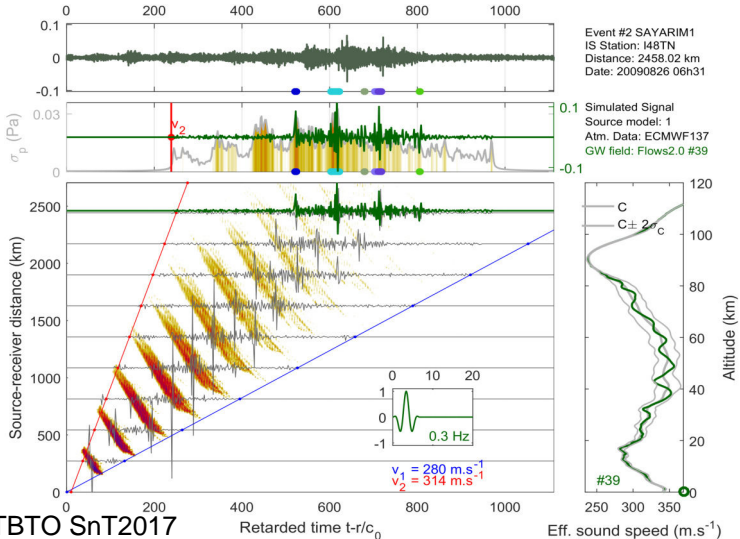
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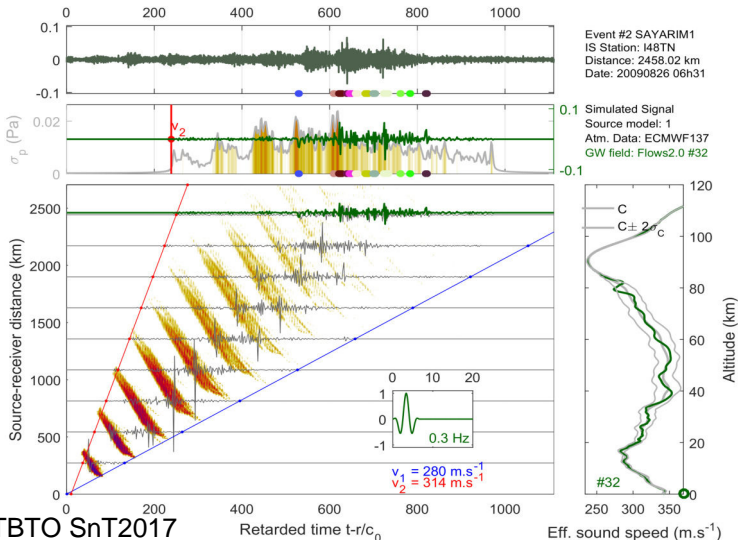
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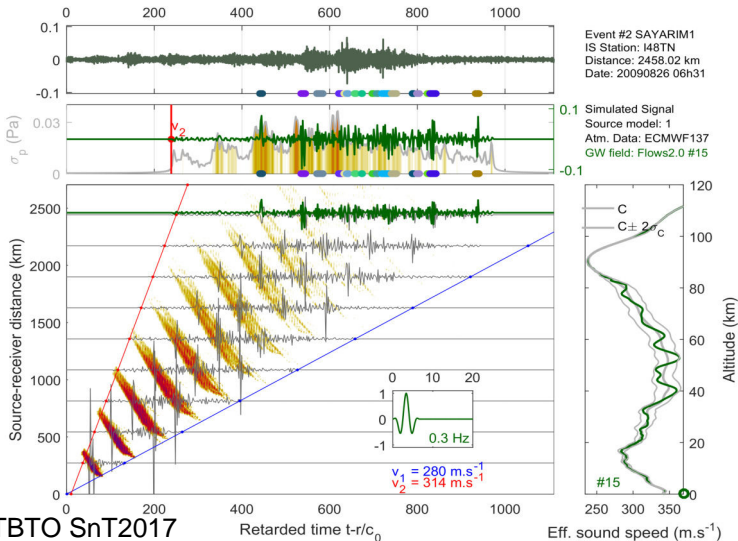
A large-scale event: Sayarim 1, I31KZ (20090826)



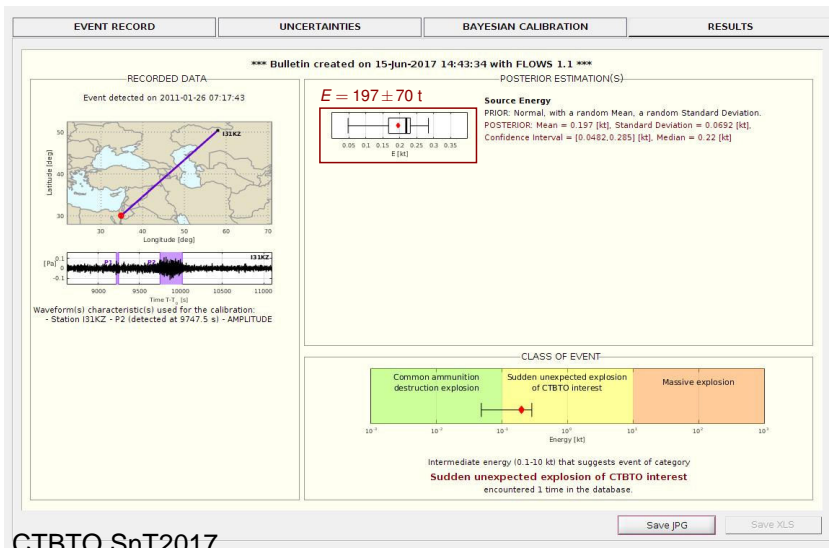
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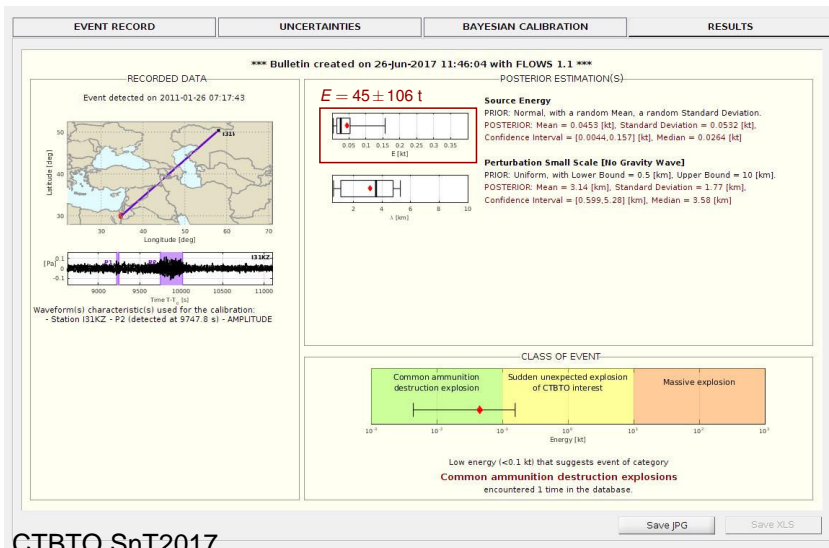


●●●●● The 'weight' of GWs FLOWS 'bulletin' for Sayarim 1 from I31KZ



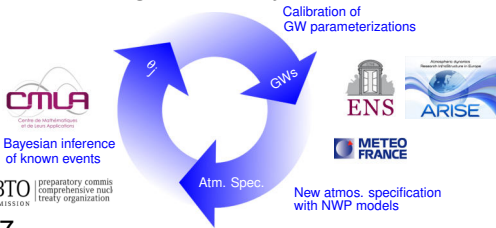
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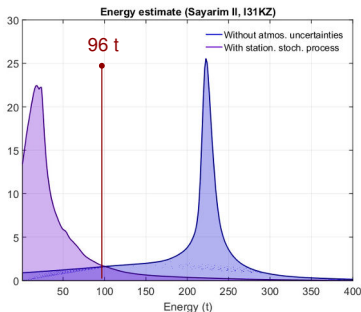
- Stochastic simulation with reduced models.
 - Compute modes that most contribute to statistics with high resolution methods (spectral method) and discard unlikely/vanishingly small part.
- What have we learnt from the bayesian modulus FLOWS 1.1?
 - The energy estimate depends on the quantities extracted from records, the atmospheric perturbation model and the source model.
 - Ignoring the effect of atmos. unknowns introduces a bias in the estimate.
- Next? Towards a new generation of climate models.
 - Use the "background acoustic noise" recorded at the IMS stations and machine learning techniques to calibrate the GW parameterization in FLOWS 2.0 for each region covered by GT events.



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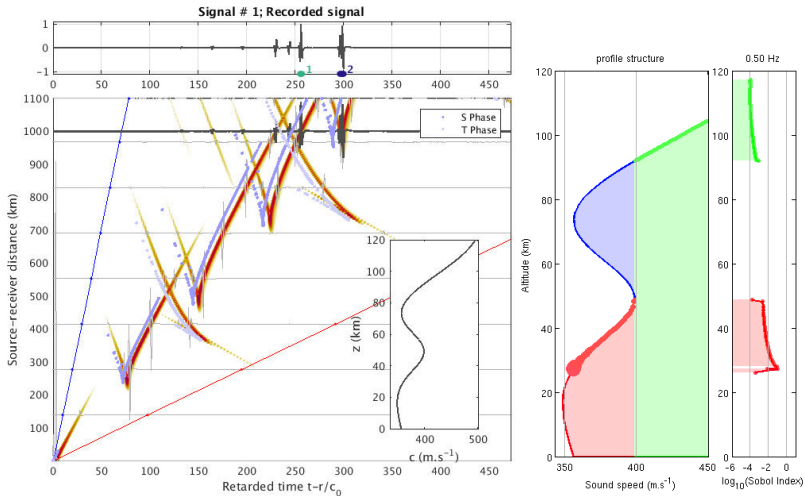
A summary of the impact of atmospheric uncertainties.

- Using atmospheric specifications provided by ECMWF **overestimates** the energy.
- Adding a stochastic stationary process **underestimates** the energy.

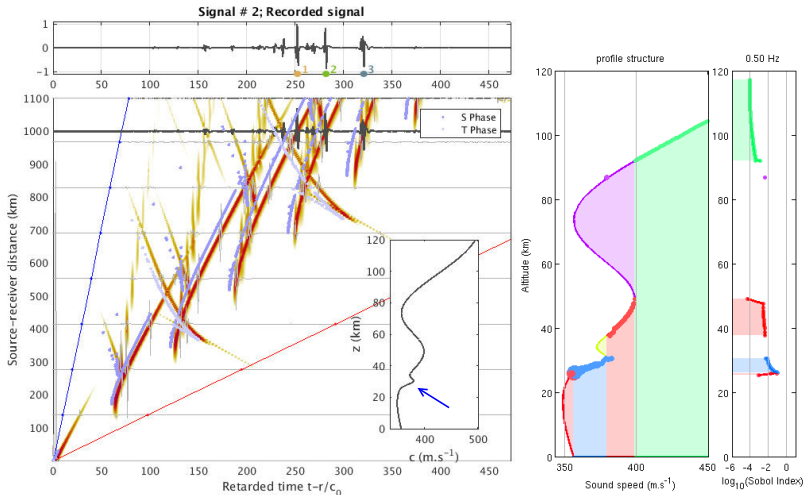


What is the impact of the new GW parameterization? The answer will be given at the *Infrasound Technology Workshop*.

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