

# Getting better insights in the influence of uncertainties in seismic risk. Application to L'Aquila earthquake (2009)

**A. Benaichouche, J. Rohmer, D. Monfort, C. Bellier,**  
*BRGM, Unité risque sismique et volcanique*



# Presentation plan

- **Seismic Hazard Model**
- **L'Aquila earthquake (2009)**
- **Uncertainties propagation and GSA**
- **New approach for Sobol' indices estimation**
- **Conclusions and further works**

# Seismic Hazard Model

# Seismic Hazard Model

Prevention specialists are interested to seismic risk, they are the damages on buildings and infrastructures cause by earthquake

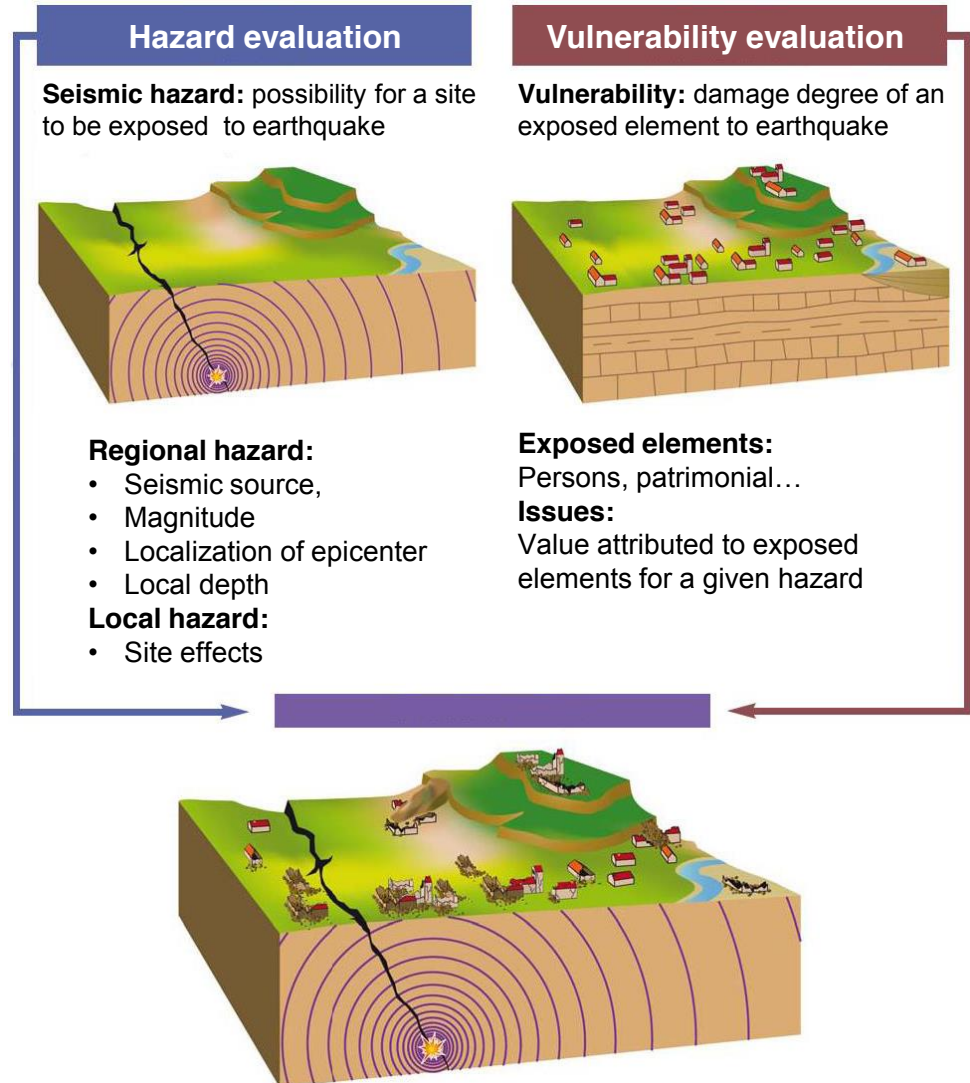
It's necessary to :

1 – Evaluate the geographical area, its exposure to earthquake (intensity and probability of occurrence)

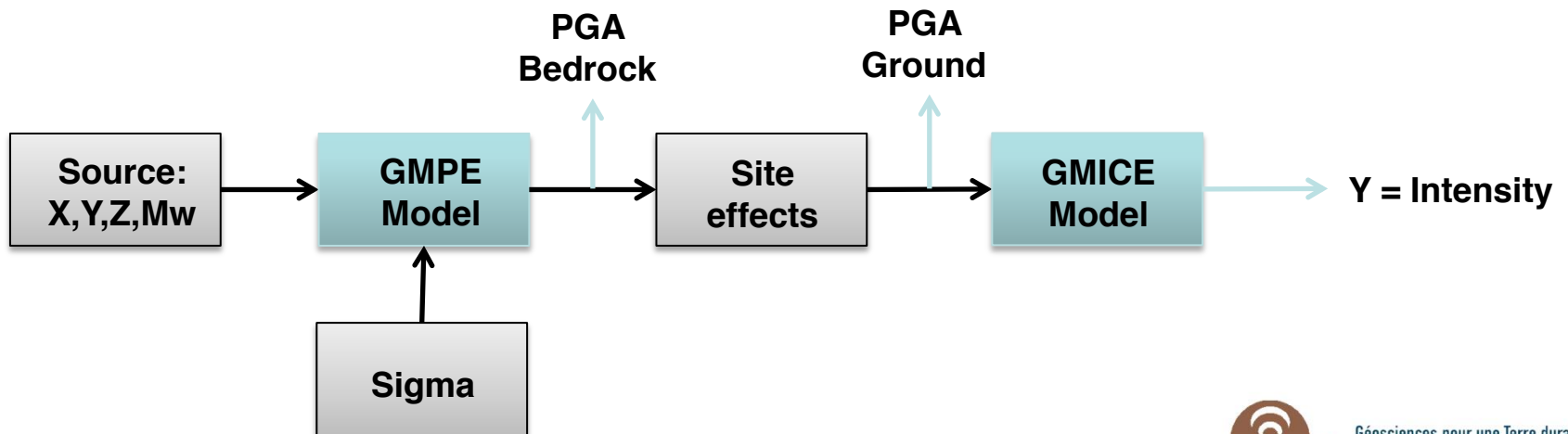
✓ Seismic Hazard

2 – Know the exposed elements (issues), and the possible damage related to earthquake

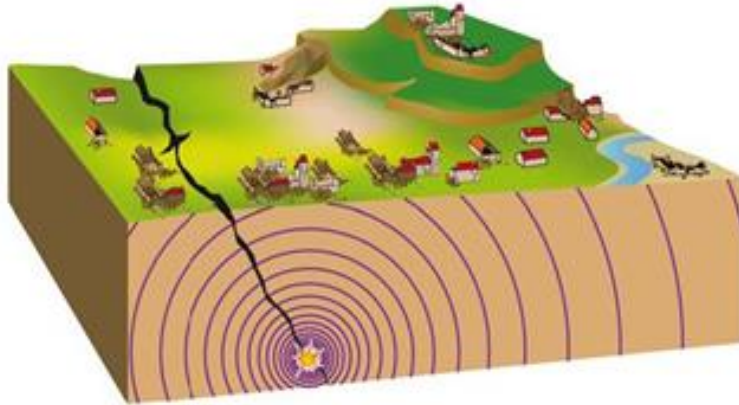
✓ Vulnerability analysis



# Seismic Hazard Model

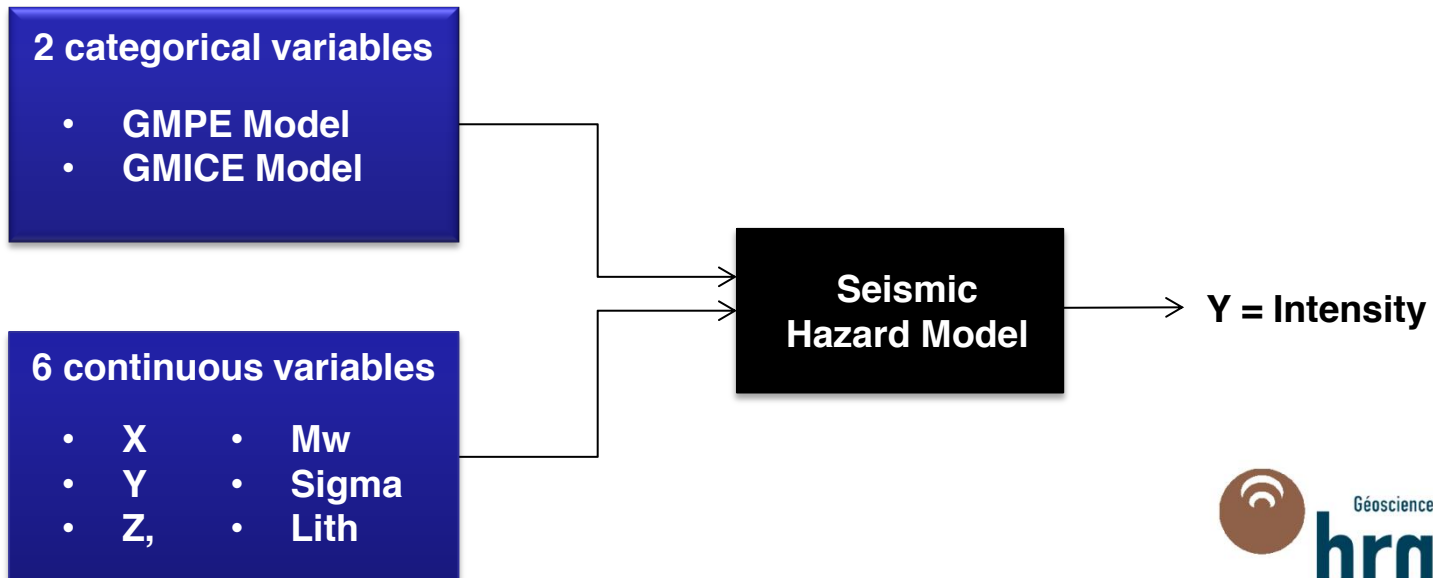


# Seismic Hazard Model



**Armagedom software:**

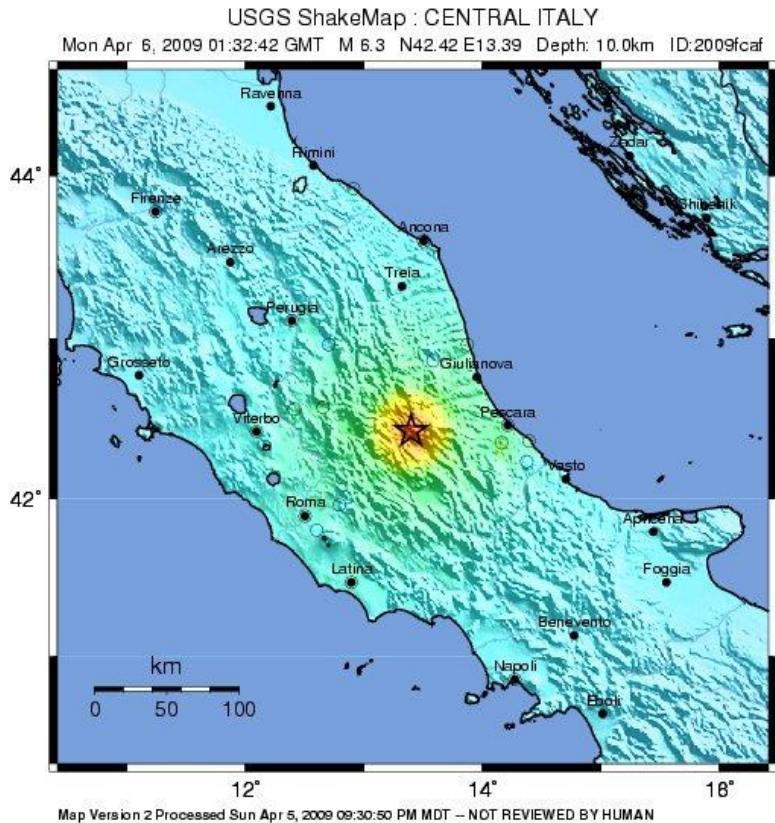
Sedan et al., 2013



# L'Aquila Earthquake (2009)



# L'Aquila Earthquake (2009)



- > Mw 6.3, April, 6th 2009
- > Aquila city very impacted but also the neighborhood cities
- > L'Aquila (67000 hab), very big city:
  - L'Aquila center (red after earthquake)
  - ~50 villages : Paganica, Onna, Banno, Roio...
- > 308 deaths
- > EMS Intensity X in several cities (Onna), between VIII-IX in the historical city of L'Aquila.

PERCEIVED SHAKING	Not felt	Weak	Light	Moderate	Strong	Very strong	Severe	Violent	Extreme
POTENTIAL DAMAGE	none	none	none	Very light	Light	Moderate	Moderate/Heavy	Heavy	Very Heavy
PEAK ACC.(%g)	<.17	.17-1.4	1.4-3.9	3.9-9.2	9.2-18	18-34	34-65	65-124	>124
PEAK VEL.(cm/s)	<0.1	0.1-1.1	1.1-3.4	3.4-8.1	8.1-18	18-31	31-60	60-116	>116
INSTRUMENTAL INTENSITY	I	II-III	IV	V	VI	VII	VIII	IX	X+



# **Uncertainty propagation and GSA of Seismic Hazard Model. Case: Aquila earthquake**

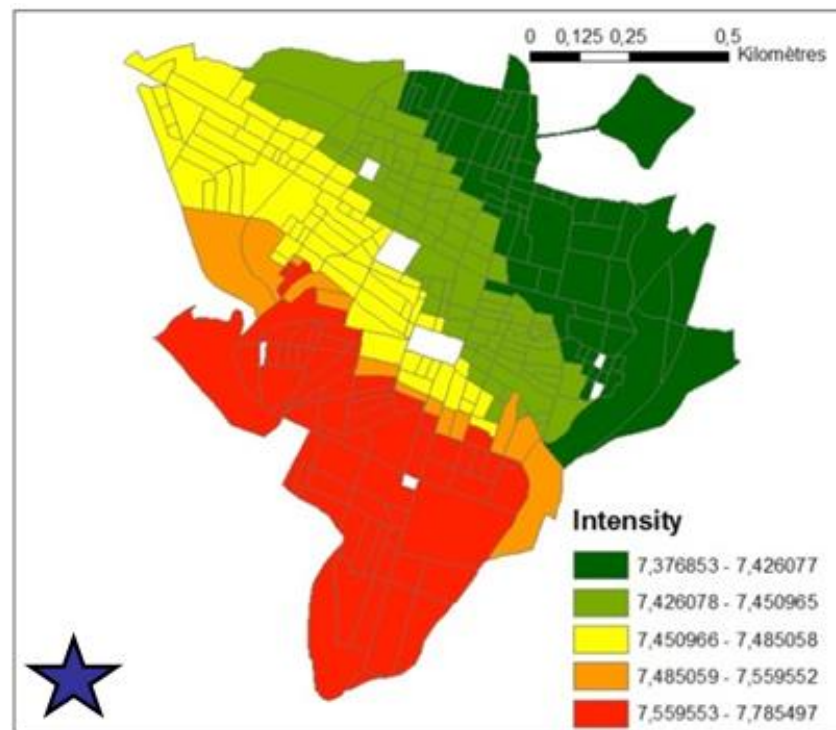
# GSA scenario: L'Aquila Earthquake (2009)

## Seismic Hazard Scenario

Inputs	Variation range
X (km)	$X_0 \pm 10$
Y (km)	$Y_0 \pm 10$
Z (km)	$10 \pm 5$
Mw	6,3 [5,5 – 6,5]
Sigma	[-0,5 – 0,5]
GMPE	"AB_10_N" "AB_10_R" "AB_10_S" "B_al_14_R" "B_al_14_N" "B_al_14_S" "CF_08_All"
LITH (8)	$A_0 \pm 0,3$
GMICE	"AS_00" "W_al_99" "F_M_10"

Basé sur Douglas, Montfort et al., 2015 + discussions team RSV/DRP

## 1 simulation result



Y: average intensity

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# GSA with MC method

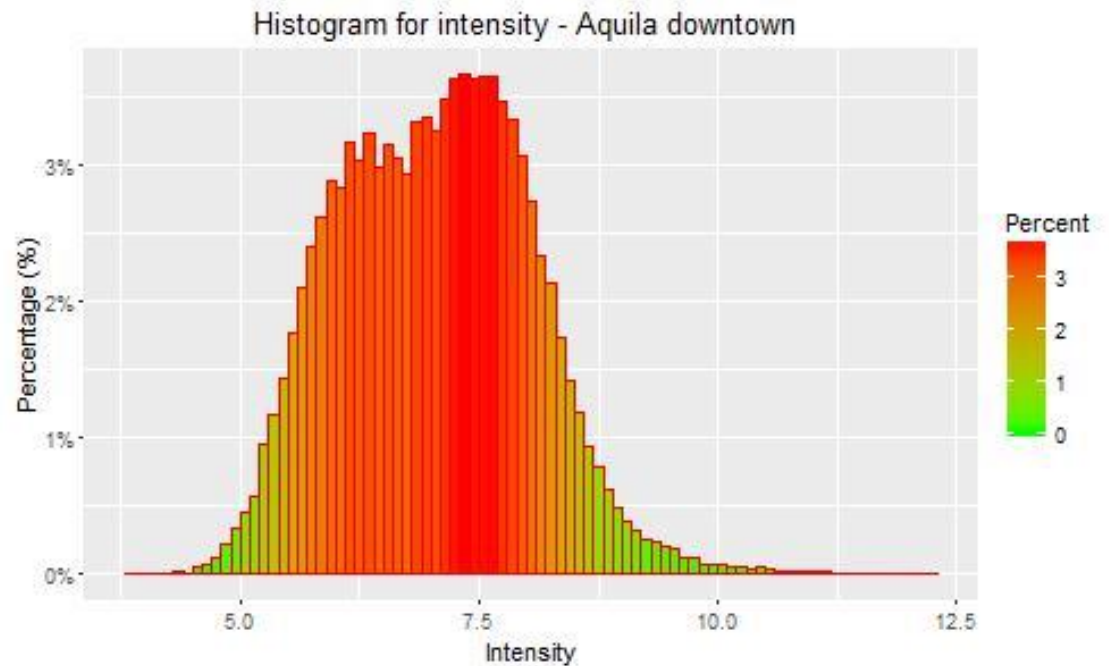
## 2 categorical variables

- GMPE Model
- GMICE Model

## 6 continuous variables

- X
- Y
- Z,
- Mw
- Sigma
- Lith

Sobol2002 method  
200K model run



# GSA with MC method

## 2 categorical variables

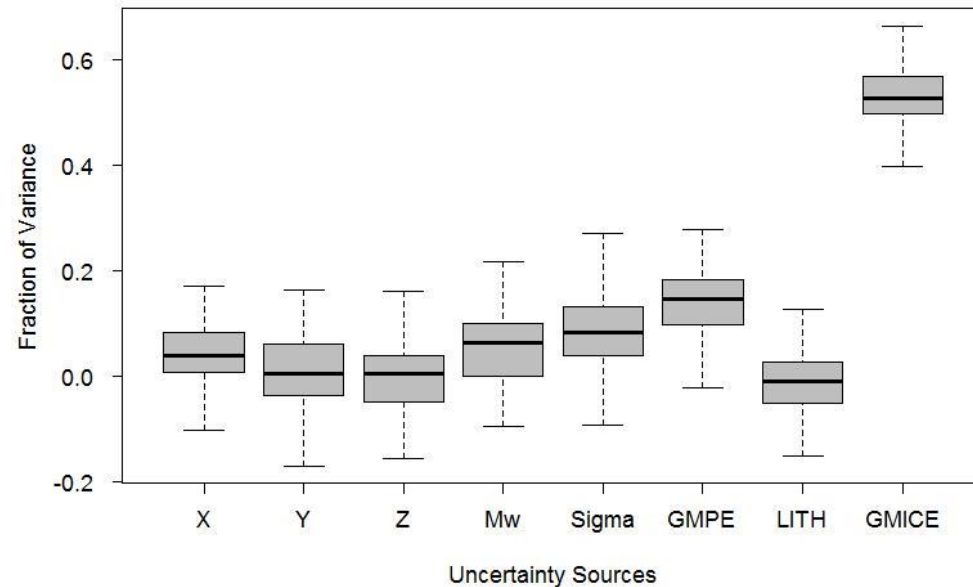
- GMPE Model
- GMICE Model

## 6 continuous variables

- X
- Y
- Z,
- Mw
- Sigma
- Lith

Sobol2002 method  
200K model run

## A. First order Sobol' indices



- Additive model (sum main effects is 95%) -> %5 interaction between parameters
- The most influential inputs: GMICE (55%)
- GMPE (14%).

# New approach for Sobol' indices estimation

# New approach for SI computation

$$S_i = \frac{V[E[(Y|x_i)]]}{V[Y]}$$

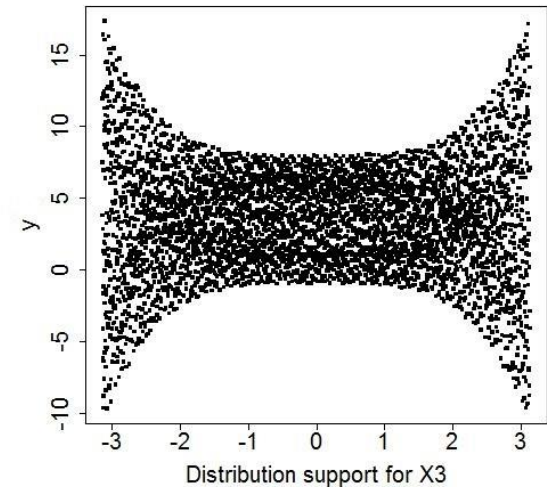
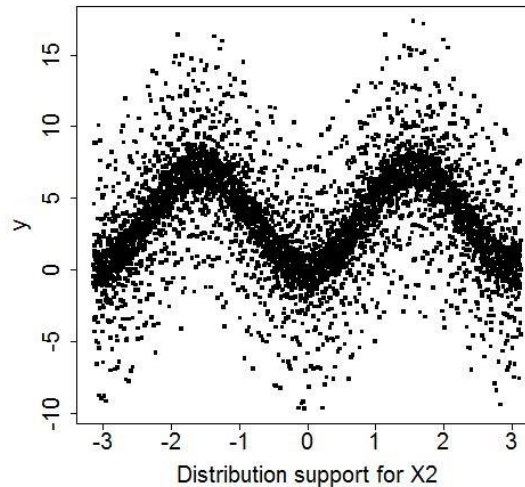
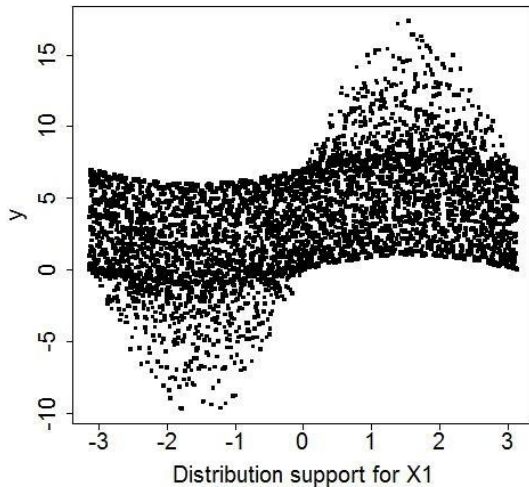
$$V[Y] = V[E[(Y|x_i)]] + E[V[(Y|x_i)]]$$

$$S_i = 1 - \frac{E[V[(Y|x_i)]]}{V[Y]}$$

Compute the expectation of the variance rather than the variance of expectation !

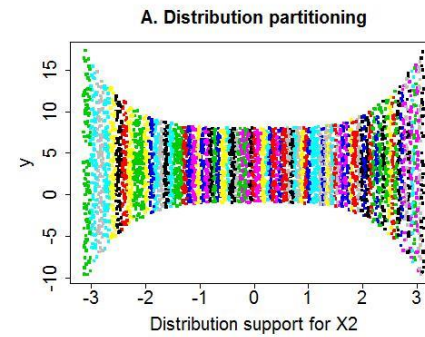
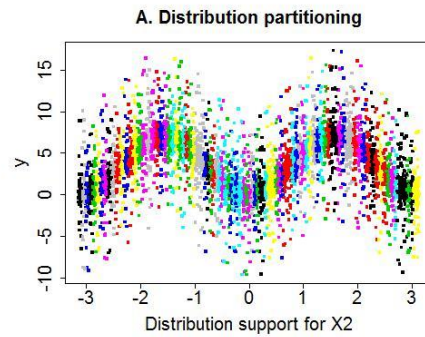
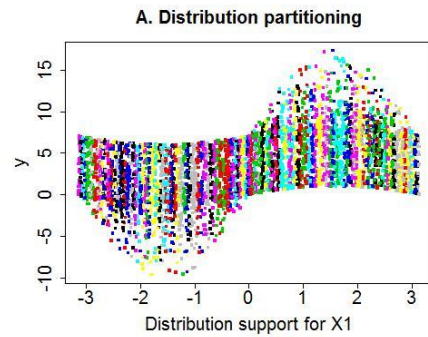
# New approach for SI computation

$$y = \sin(x_1) + 7 \sin^2(x_2) + 0.1x_3^4 \sin(x_1), \text{ where } x_i \sim U(-\pi, \pi)$$

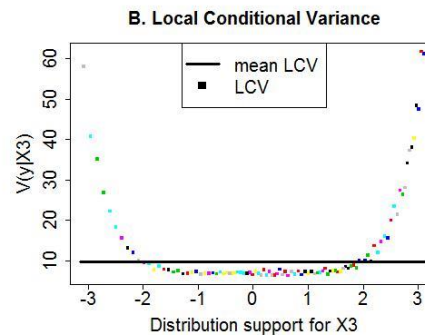
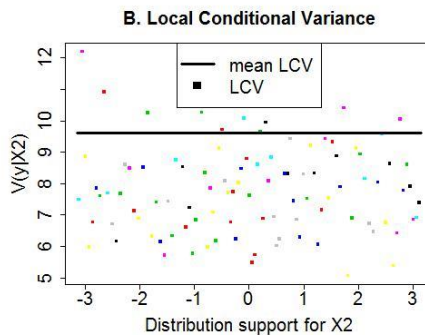
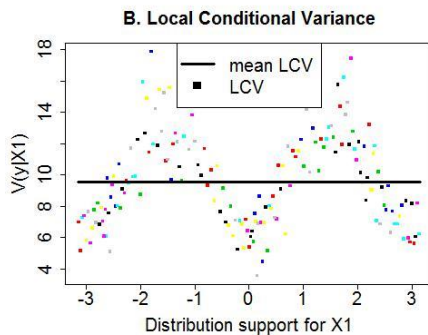




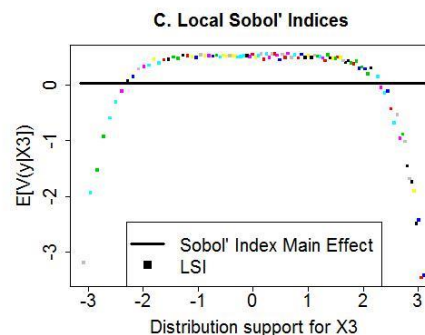
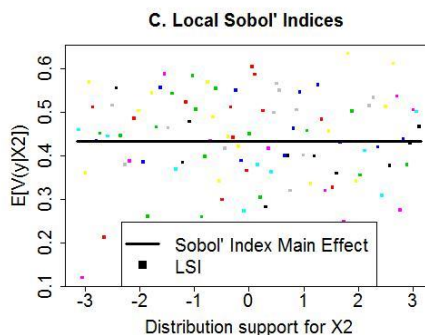
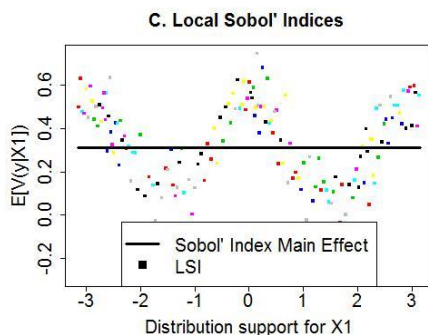
# New approach for SI computation



$$\|X\| \leq \delta$$



$$V[Y|X_3^*]$$



$$1 - \frac{V[Y|X_3^*]}{V[Y]}$$

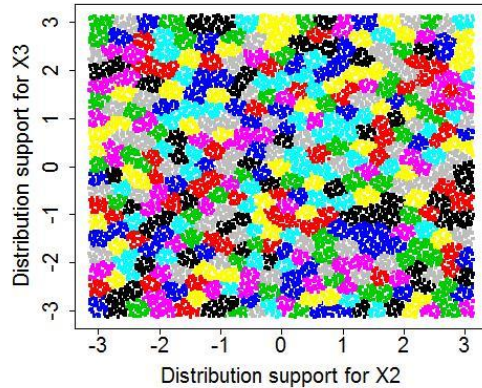
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**Jrgm**

# New approach for SI computation

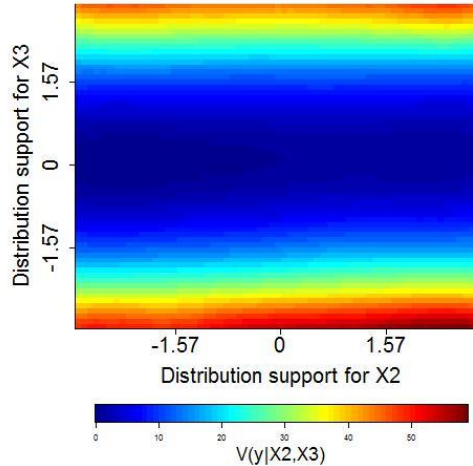
$$\|(X_2, X_3)\| \leq \delta$$

A. Distribution partitioning



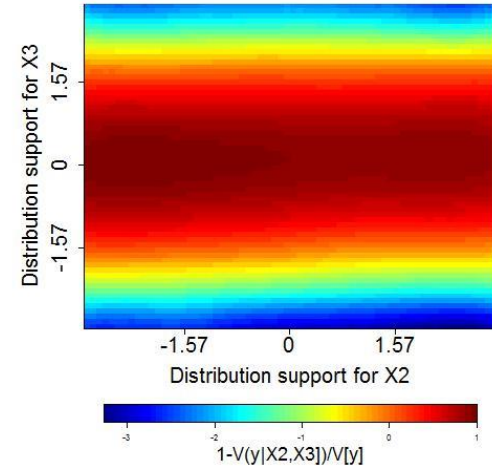
$$V[Y|(X_2^*, X_3^*)]$$

B. Local Conditional Variance



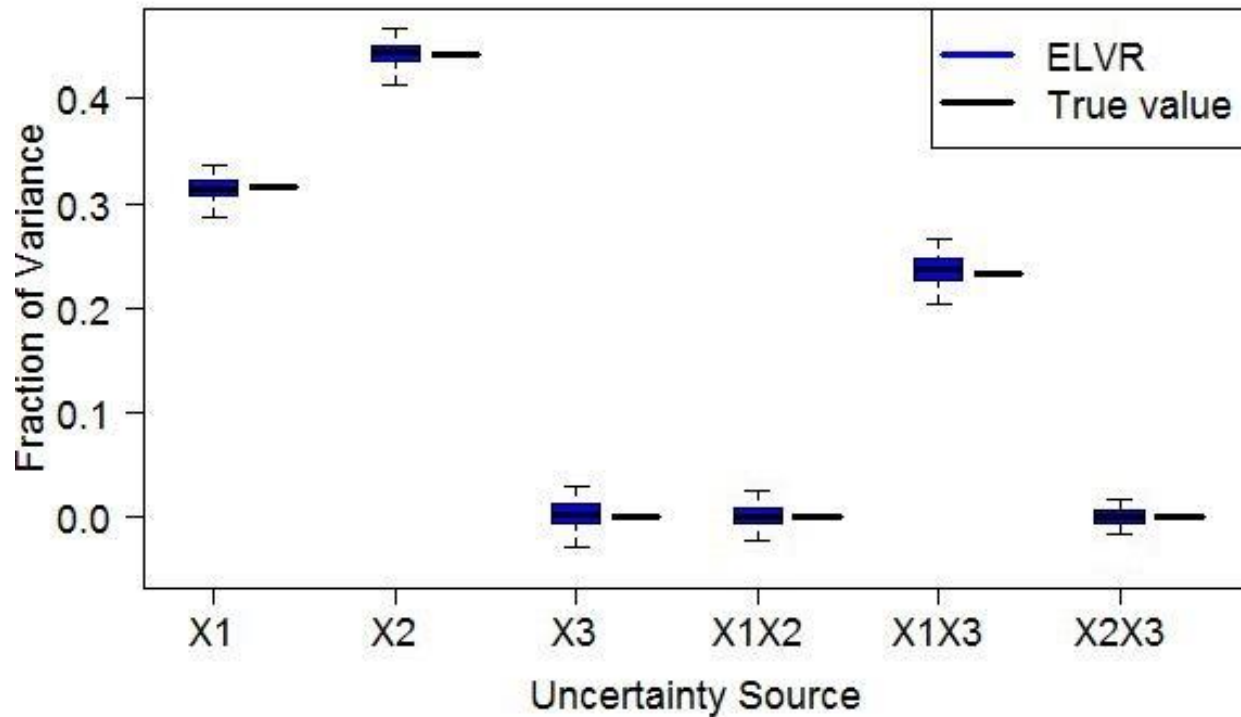
$$1 - \frac{V[Y|(X_2^*, X_3^*)]}{V[Y]}$$

C. Local Sobol' Indices



# New approach for SI computation

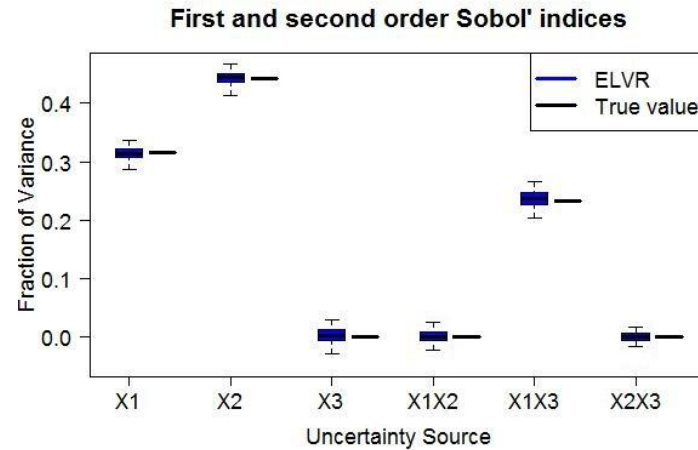
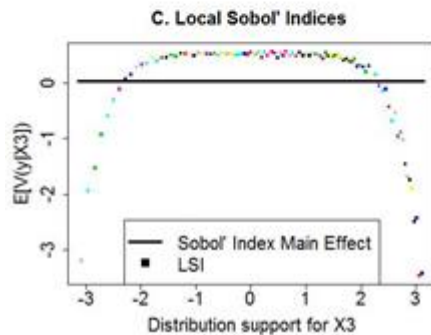
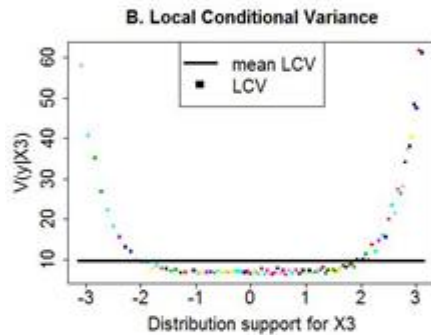
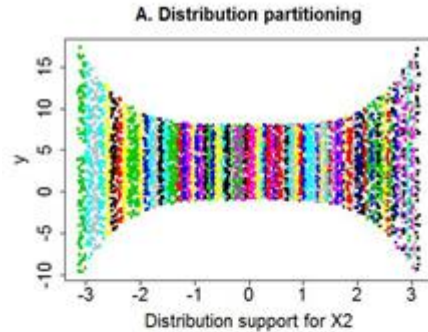
First and second order Sobol' indices



**1000 model run for main effect**

**5000 model run for the second order effect**

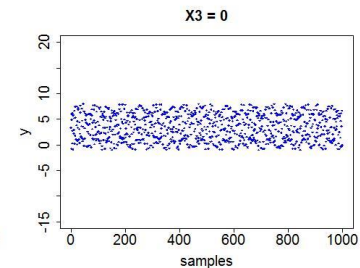
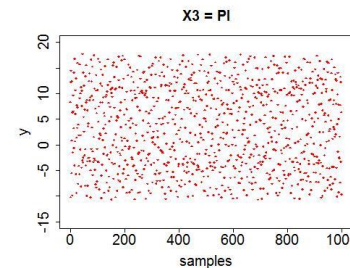
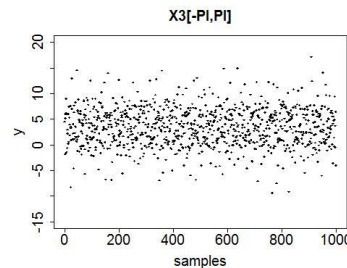
# New approach for SI computation



Increasing  $V_t$  by 460%



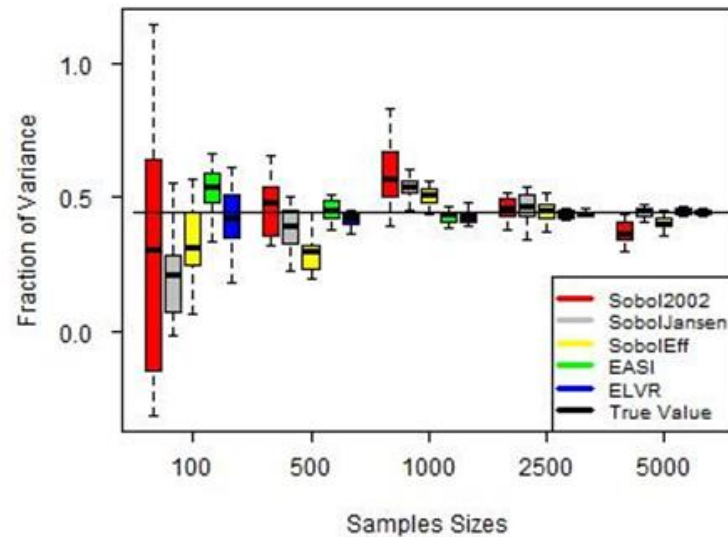
Reducing  $V_t$  by 48%



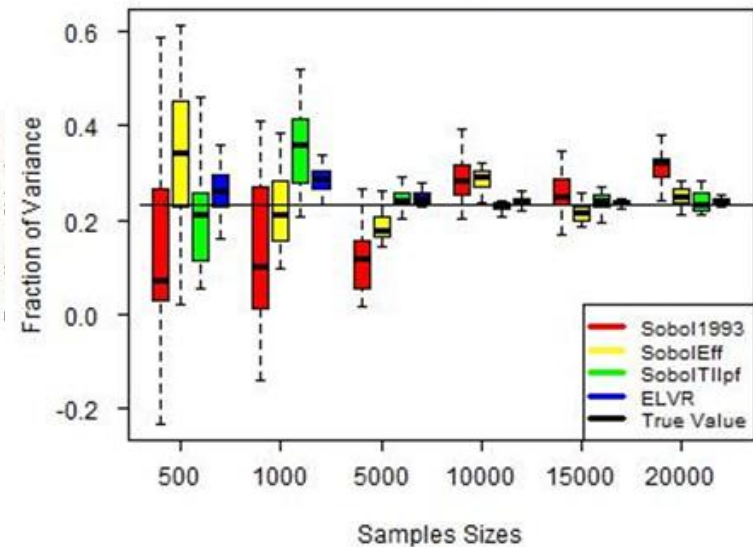
# New approach for SI computation

$$y = \sin(x_1) + 7 \sin^2(x_2) + 0.1x_3^4 \sin(x_1), \text{ where } x_i \sim U(-\pi, \pi)$$

B. Convergence analysis for S2



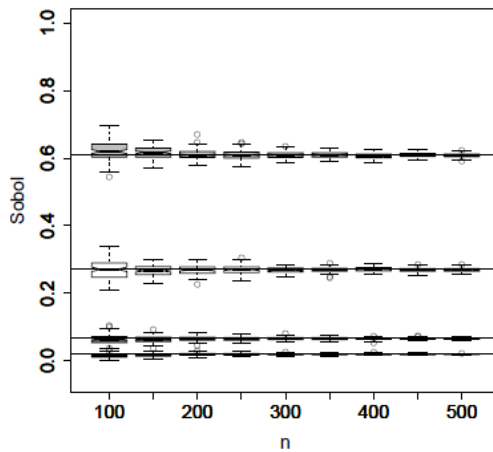
E. Convergence analysis for S1-3



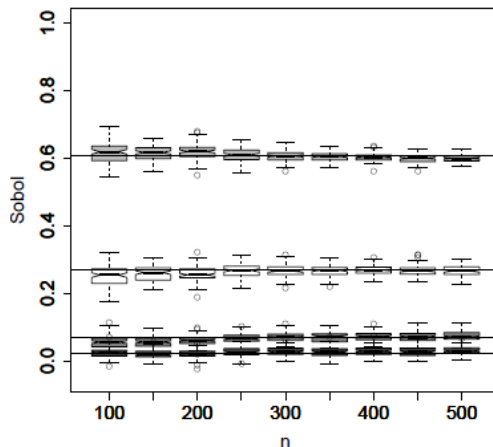
# Comparison with surrogate model

L. Le Gratiet, S. Marelli, B. Sudret (2016)

Polynomial chaos

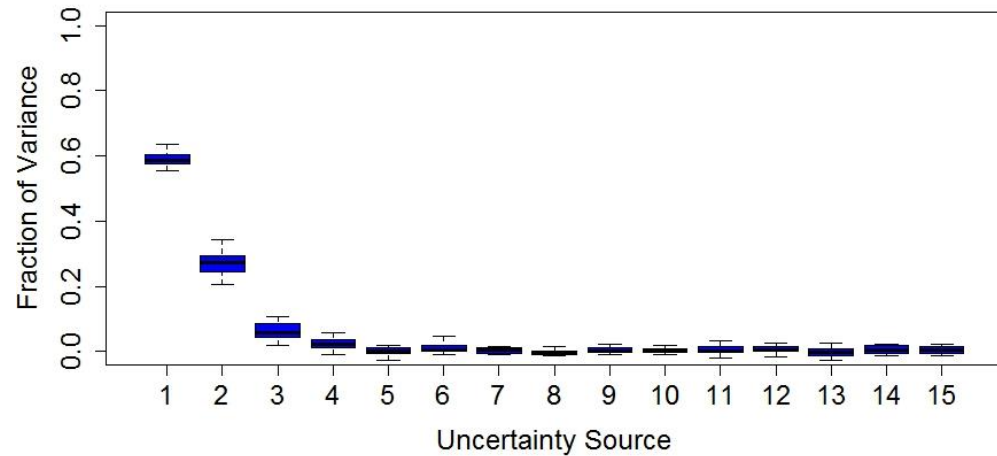


Gaussian process regression



Sobol' function 15 inputs

First order Sobol' indices G-function





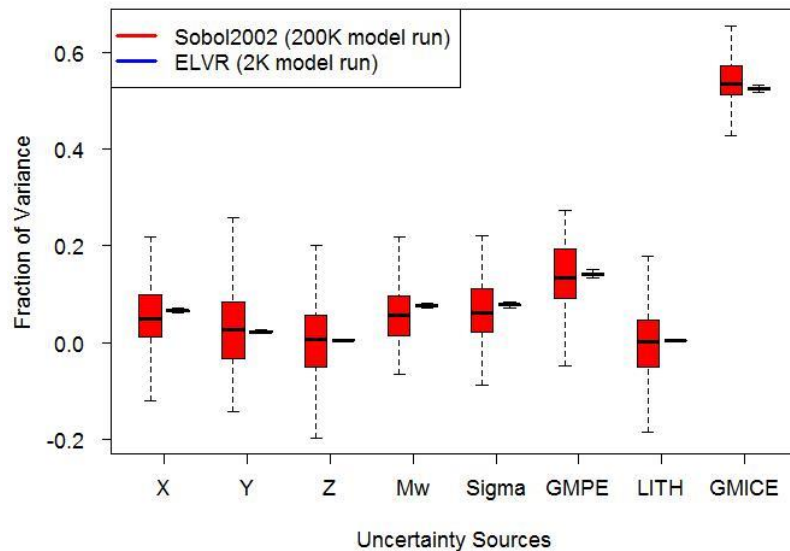
# Back to Aquila Earthquake



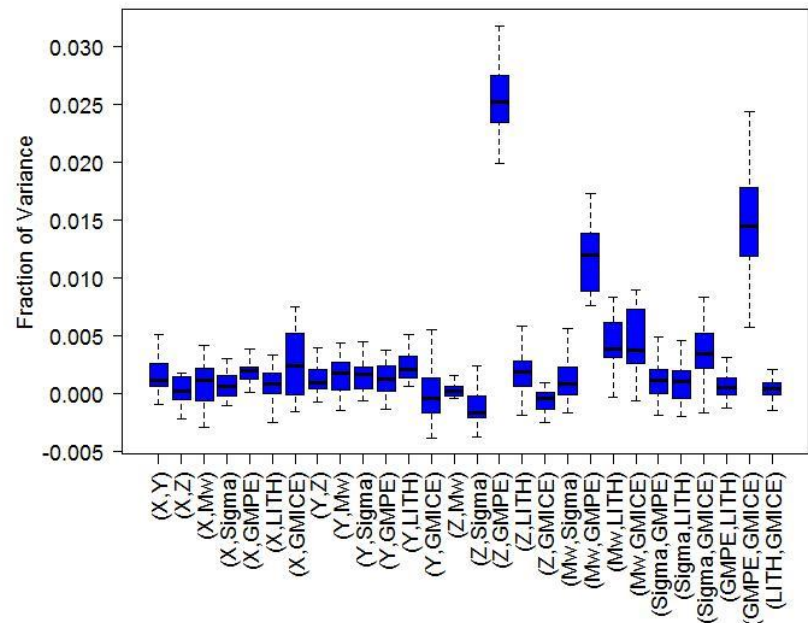
# Application to L'Aquila earthquake

## ❖ Sobol' indices (average intensity) :

A. First order Sobol' indices

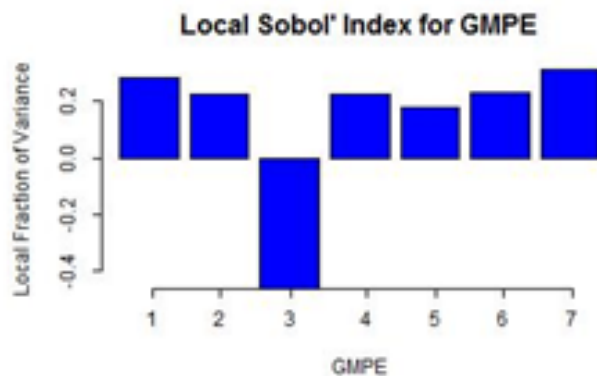
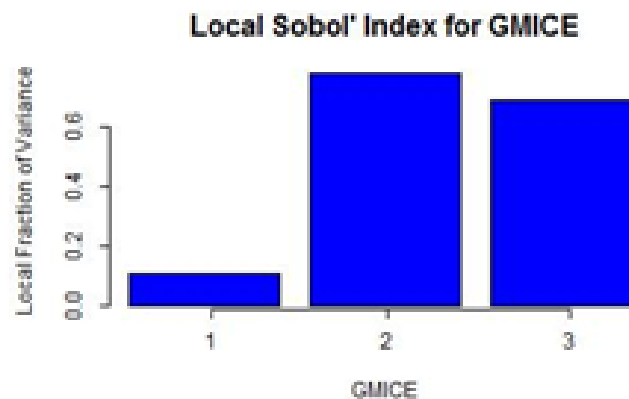
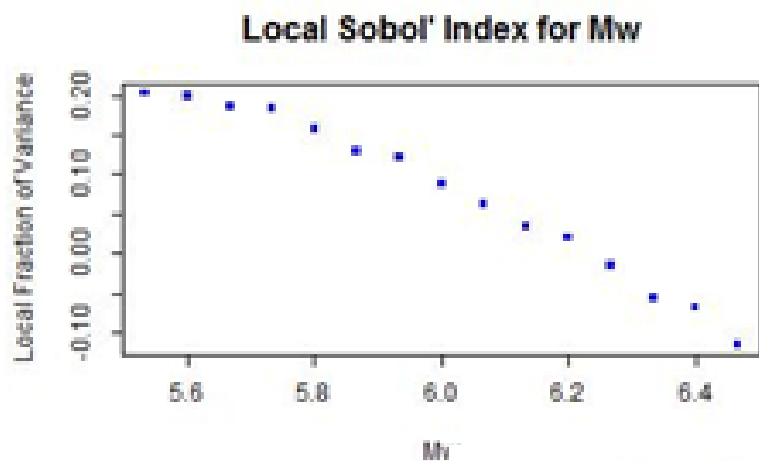


B. Second order Sobol' indices



# Application au séisme de L'Aquila :

## ❖ Local Sobol' indices (average intensity) :



# Conclusions and further works

# Conclusions and further works

## ❖ For Seismic Hazard modeling (Aquila earthquake)

- ✓ Predicting the date, the place and the intensity of an earthquake is not possible today.
- ✓ Additive model (sum main effects is 95%) -> weak interaction between parameters.
- ✓ The most influential inputs: GMICE (58%) -> GMPE (14%). We suggest, an appropriate choice of GMICE and GMPE should be prioritized in future investigations.

## ❖ The new approach for Sobol' indices estimation

- ✓ 1K and ~5K for the estimation of the first and second order effects
- ✓ Independence from sampling scheme and the dimension of the inputs parameters space
- ✓ Global and local insight on uncertainties sources

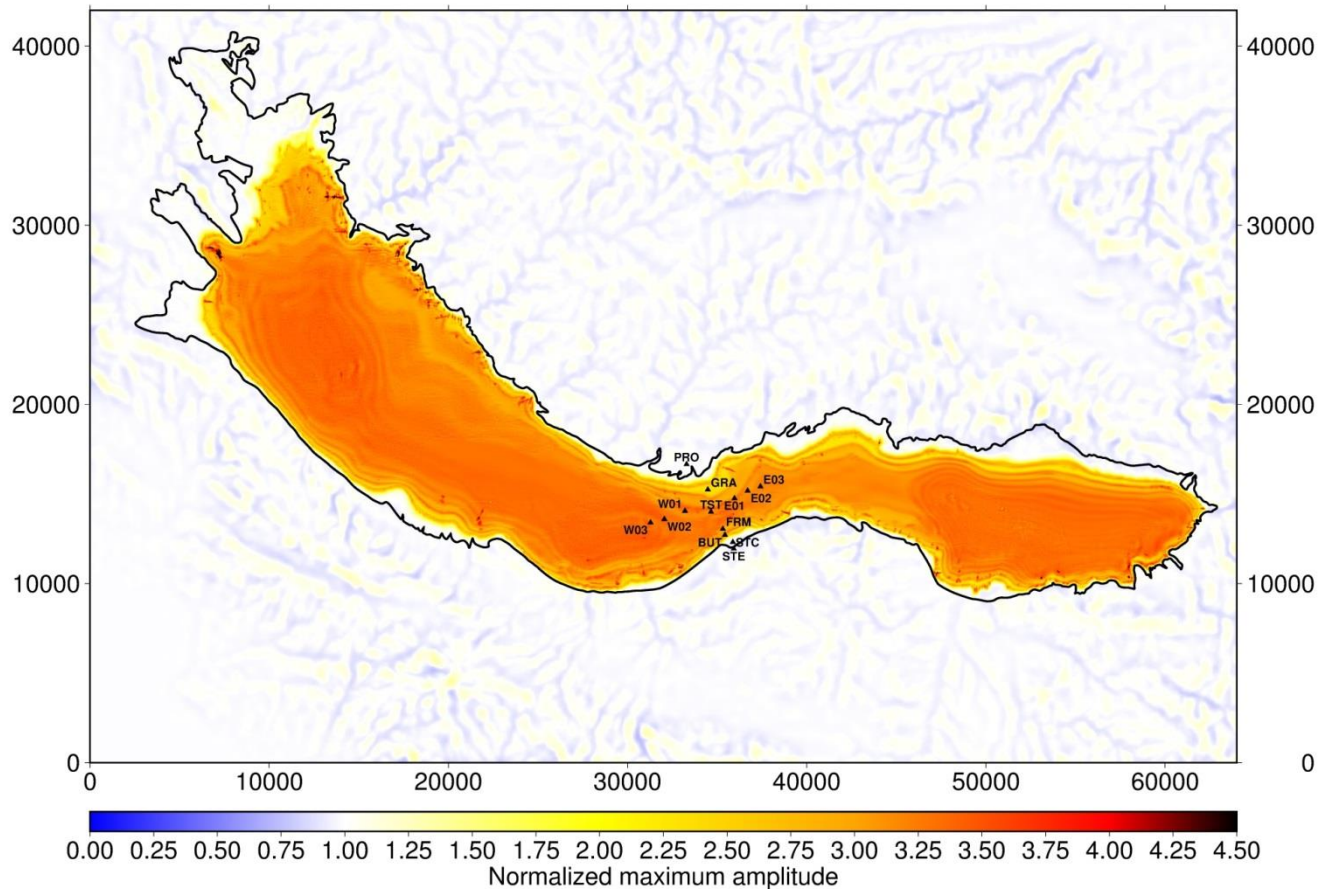
- Generalization on spatial input/output parameters

**spatial: Marrel et al., 2009;**  
**dynamic: Rohmer et al., 2016;**  
**generic: Gamboa et al. 2013**

# Comparison with surrogate model for real case

[E2V Project] x [EFISPEC3D Simulation]

NS-component

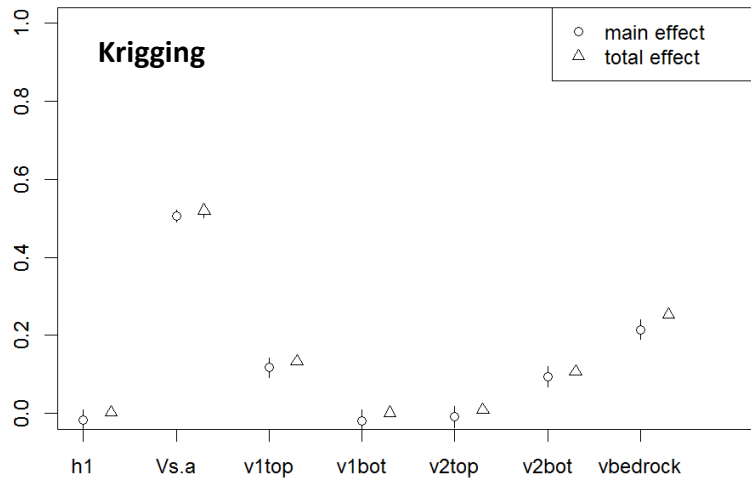
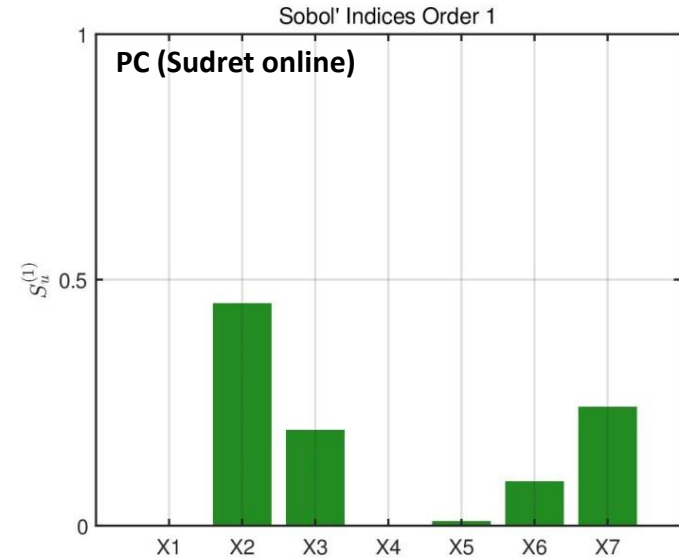
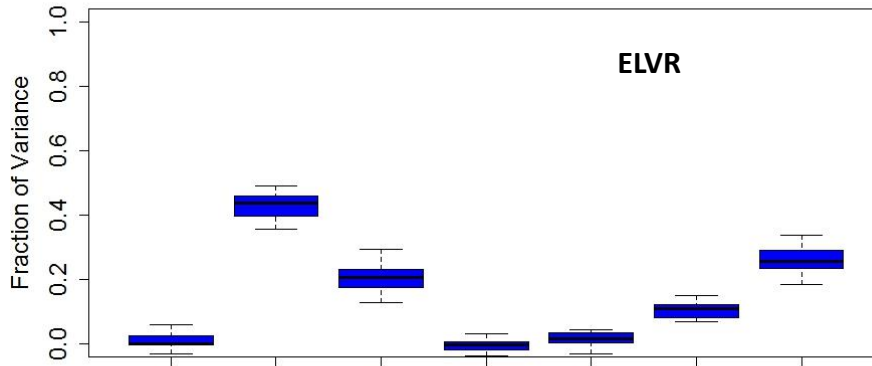


ir une Terre durable



# Comparison with surrogate model for real case

First order Sobol' indices Old sismo



## Diagnostics

Uniformity of inputs	100%	●
Accuracy of PCE	98.8%	●

## Sparse Polynomial Chaos Expansion

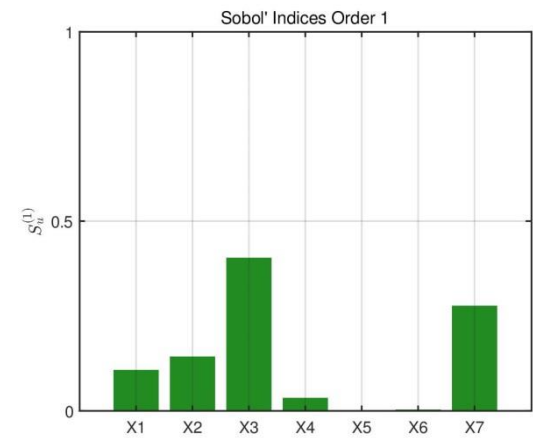
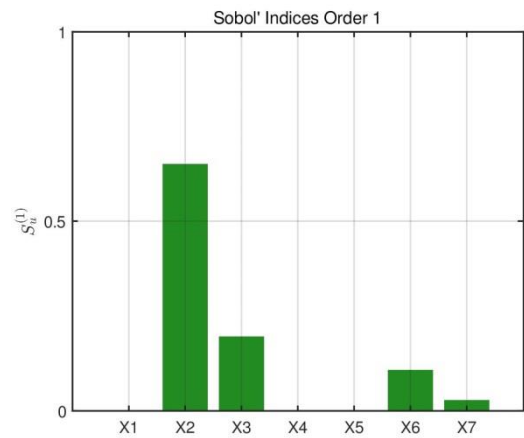
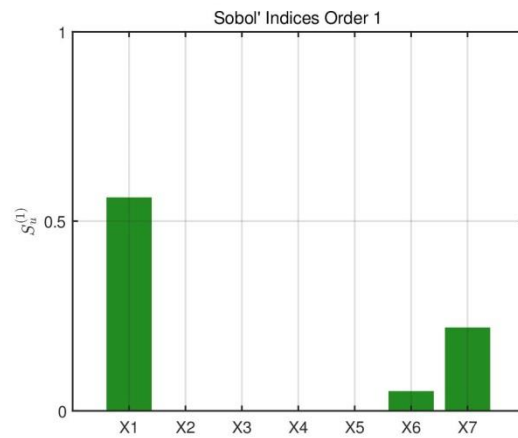
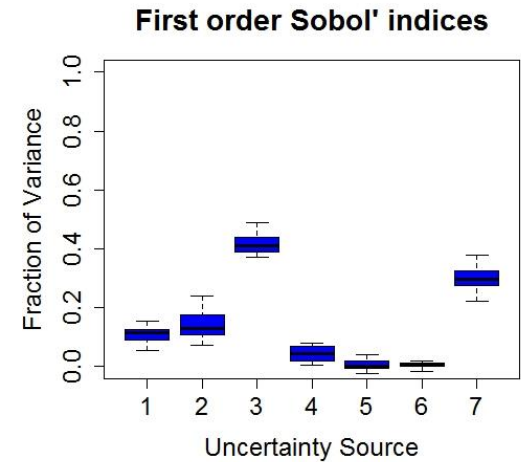
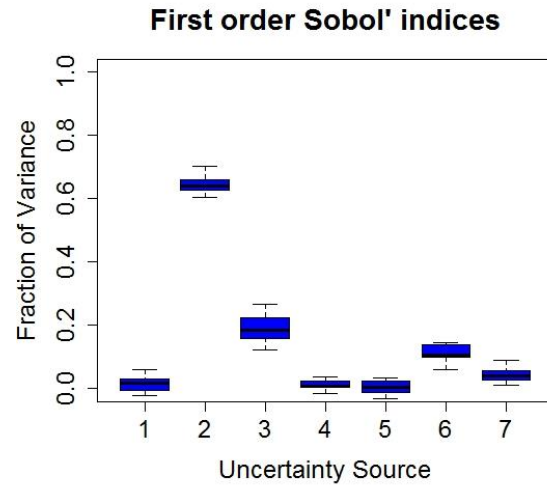
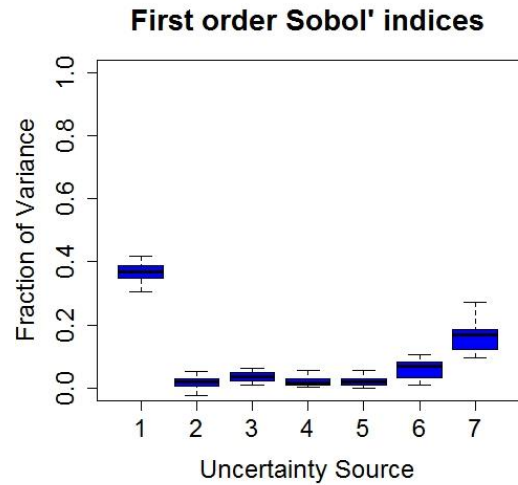
Maximal Degree	5
q-norm	0.80
Size of full basis	1310
Size of sparse basis	54
Samples	350
Leave-one-out error	1.1975276e-02

Estimateur de Jansen  
10,000 tirages aléatoires de type uniforme classique

is pour une Terre durable



# Comparison with surrogate model for real case





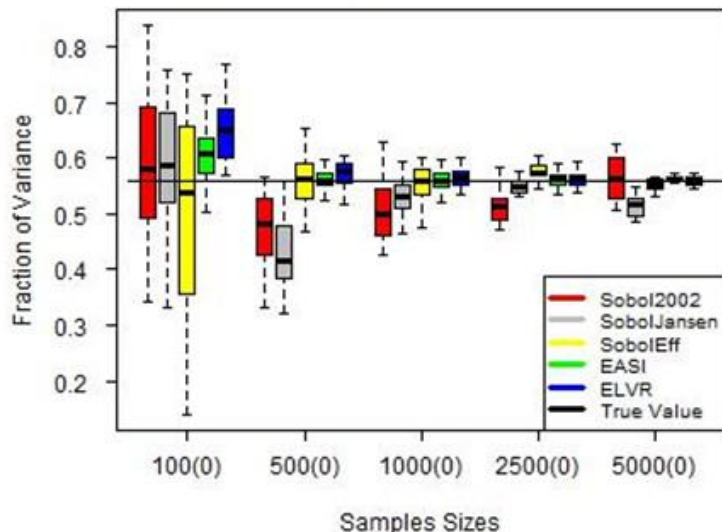
# Thank you!!

- **O. Sedan, C. Negulescu, M. Terrier, A. Roullé, T. Winter, D. Bertil. Armagedon a Tool for Seismic Risk 496 Assessment Illustrated with Applications, Journal of Earthquake Engineering, 17 (2013), pp. 253-281**
- **F. Gamboa, A. Janon, T. Klein, and A. Lagnoux. Sensitivity indices for multivariate outputs. Comptes Rendus de l'Académie des Sciences. 351:307-310, 2013.**
- **A. Benaichouche, J. Rohmer, D. Monfort Climent and C. Bellier, 2016. Identifying global and local parametric controls and dependencies using results from uncertainty propagation Reliability Engineering & System Safety (submitted).**

# New approach for SI computation

$$y = \frac{5x_{12}}{1+x_1} + 5(x_4 - x_{20})^2 + x_5 + 40x_{19}^3 - 5x_{19} + 0.05x_2 + 0.08x_3 - 0.03x_6 + 0.03x_7 - 0.09x_9 - 0.01x_{10} - 0.07x_{11} + 0.25x_{13}^2 - 0.04x_{14} + 0.06x_{15} - 0.01x_{17} - 0.03x_{18} \text{ where } x_i \sim U(-0.5, 0.5)$$

B. Convergence analysis for S12



E. Convergence analysis for S1-12

