

# 1 A Heuristic Features Selection Approach for Scenario Analysis in 2 a Regional Seismic Probabilistic Tsunami Hazard Assessment

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## 10 ABSTRACT

11 Seismic Probabilistic Tsunami Hazard Analysis (SPTHA) is aimed at estimating the annual rate of  
12 exceedance of an earthquake-induced tsunami wave of a certain location with reference to a  
13 predefined height threshold. The analysis relies on computationally demanding numerical  
14 simulations of seismic-induced tsunami wave generation and propagation. A large number of  
15 scenarios needs to be simulated to account for uncertainties. However, the exceedance of tsunami  
16 wave threshold height is a rare event so that most of the simulated scenarios bring little statistical  
17 contribution to the estimation of the annual rate yet increasing the computational burden. To  
18 efficiently address this issue, we propose a wrapper-based heuristic approach to select the set of  
19 most relevant features of the seismic model, for deciding a priori the seismic scenarios to be  
20 simulated. The proposed approach is based on a Multi-Objective Differential Evolution Algorithm (MODEA)  
21 and is developed with reference to a case study whose objective is calculating the annual rate of threshold  
22 exceedance of the height of tsunami waves caused by subduction earthquakes that might be generated on a  
23 section of the Hellenic Arc, and propagated to a set of target sites: Siracusa, on the eastern coast of Sicily,

24 Crotone, on the southern coast of Calabria, and Santa Maria di Leuca, on the southern coast of Puglia. The  
 25 results show that, in all cases, the proposed approach allows a reduction of 95% of the number of scenarios  
 26 with half of the features to be considered, and with no appreciable loss of accuracy.

27 Keywords: Seismic Probabilistic Tsunami Hazard Analysis (SPTHA); Scenario selection; Feature  
 28 selection; Wrapper approach; Multi-Objective Differential Evolution Algorithm (MODEA).

## 29 Acronyms

DE	Differential Evolution
GA	Genetic Algorithm
MODEA	Multi Objective Differential Evolution Algorithm
NEAM	North-eastern Atlantic, the Mediterranean, and connected seas
SPTHA	Seismic Probabilistic Tsunami Hazard

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## 31 Symbols

$\bar{a}$	Target site coordinates
$\psi_{\bar{a}}$	Tsunami intensity in $\bar{a}$
$\Delta T$	Exposure time
$\bar{x}$	Seismic scenario parameters vector
$\sigma_{\bar{x}}$	Seismic scenario of parameters $\bar{x}$
$\Sigma$	Space of possible seismic scenarios
$\lambda(\sigma_{\bar{x}})$	Annual frequency of the seismic scenario $\sigma_{\bar{x}}$
$Pr$	Probability
$P_e$	Probability of exceedance
$\tilde{\psi}$	Tsunami intensity threshold
$\Lambda(\psi_{\bar{a}} \geq \tilde{\psi})$	Annual frequency of occurrence of a tsunami of intensity $\psi_{\bar{a}} \geq \tilde{\psi}$ at location $\bar{a}$
$q$	Generic simulated seismic scenario
$Q$	Total number of seismic scenarios to be simulated
$Q^*$	Optimised (i.e., minimum) number of seismic scenarios to be simulated
$H_i$	Generic seismic zone

$H_n$	Total number of seismic zones
$\theta$	Set of alternative ET models
$\vartheta$	Generic alternative ET model
$M$	Number of alternative models for the calculation of $\Lambda(\psi_{\bar{a}} \geq \tilde{\psi})$
$x_1$	Magnitude of an earthquake
$x_2$	Depth of the fault
$x_3$	Strike of the focal mechanism
$x_4$	Dip of the focal mechanism
$x_5$	Rake of the focal mechanism
$x_6$	Area of the fault
$x_7$	Length of the fault
$x_8$	Slip of the fault
$F$	Set of the objective functions of the MODEA
$f$	Objective function of the MODEA
$\bar{U}$	Decision variable vector
$\bar{U}^*$	Solution vector
$\bar{A}$	Features matrix
$\bar{A}^*$	Optimal features matrix
$SE$	Squared error
$NP$	Population size of the DE
$F$	Scaling factor of the DE
$CR$	Crossover probability of the DE
$MAXGEN$	Maximum number of DE generations
$D$	Number of objectives of the MODEA

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## 33 1. INTRODUCTION

34 Tsunami hazard is classically assessed by simulation of either one “worst credible” or few  
35 representative scenarios (Lorito et al. 2015; Rikitake and Aida 1988; Geist et al., 2006; Heidarzadeh  
36 et al., 2011; Gopinathan et al., 2021). This can be an effective approach when (i) the effects of

37 frequent, small magnitude earthquakes are expected to be negligible compared to those less  
38 frequent large magnitude earthquakes, and (ii) the analysis is conducted in a relatively simple  
39 geophysical context where tsunami hazard is dominated by the large magnitude earthquakes  
40 occurring in subduction zones, whose geometries are reasonably well constrained (Lorito et al.  
41 2015). On the other hand, when tsunamis are generated in complex and fragmented tectonic  
42 environments (e.g., the Caribbean Sea and the Mediterranean Sea) or when relatively short return  
43 periods need to be considered, the tsunami hazard might be severely biased (Lorito et al. 2015) and  
44 the consequences underestimated, especially if the extent of damage is not well modelled and  
45 caught (Suppasri et al., 2021). To explicitly account for the whole spectrum of seismic triggering  
46 events and their related uncertainty, a probabilistic analysis of a large set of potential tsunamis can  
47 be performed (Seismic Probabilistic Tsunami Hazard Analysis, SPTHA) (Rikitake and Aida 1988;  
48 Grezio et al. 2017; Fakhruddin et al. 2021; Park et al. 2021). Specifically, SPTHA aims to estimate the  
49 probability that the height  $\psi$  of an earthquake-induced tsunami wave exceeds a threshold  $\tilde{\psi}$ , within  
50 in an exposure time  $\Delta T$ , at a location of coordinates  $\bar{a}$  (Grezio et al. 2017). Each tsunami is assumed  
51 to be generated by a seismic scenario  $\sigma_{\bar{x}}$  belonging to the space of possible seismic scenarios  $\Sigma$   
52 ( $\sigma_{\bar{x}} \in \Sigma$ ), characterized by parameters  $\bar{x}$  and occurring with annual frequency  $\lambda(\sigma_{\bar{x}})$ . Considering a  
53 Poisson process for the wave exceedance event occurrence in time, the probability of exceedance  
54  $P_e$  can be written as:

$$P_e = Pr(\psi_{\bar{a}} \geq \tilde{\psi}; \Delta T) = 1 - \exp(-\Lambda(\psi_{\bar{a}} \geq \tilde{\psi}) \Delta T) \quad (1)$$

55 where  $\Lambda(\psi_{\bar{a}} \geq \tilde{\psi})$  is the annual rate of occurrence of a tsunami of intensity  $\psi_{\bar{a}} \geq \tilde{\psi}$  at location  $\bar{a}$ .  
56 This rate is calculated by integrating, over the space  $\Sigma$ , the annual frequency  $\lambda(\sigma_{\bar{x}})$  of occurrence of  
57 the seismic scenario  $\sigma_{\bar{x}}$  times the probability  $Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}})$  that the tsunami wave generated by  
58 the scenario exceeds  $\tilde{\psi}$ :

$$\Lambda(\psi_{\bar{a}} \geq \tilde{\psi}) = \int_{\Sigma} \lambda(\sigma_{\bar{x}}) Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}}) d\sigma_{\bar{x}} \quad (2)$$

59 Considering, without loss of generality and for the sake of simplicity, a set of  $Q$  discretized seismic  
60 scenarios  $\sigma_{\bar{x}_q}$  ( $q = 1, \dots, Q$ ) with  $\lambda(\sigma_{\bar{x}_q})$  and  $Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})$ , Eq. (2) can be approximated as:

$$\Lambda(\psi_{\bar{a}} \geq \tilde{\psi}) \approx \sum_{q=1}^Q \lambda(\sigma_{\bar{x}_q}) Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q}) \quad (3)$$

61 To account for epistemic uncertainty,  $M$  alternative formulations of  $\lambda(\sigma_{\bar{x}_q})$  and  $Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})$   
62 can be considered, producing  $M$  alternative quantifications of both factors in Eq. (3). The mean  
63 hazard rate can, then, be evaluated as:

$$\Lambda(\psi_{\bar{a}} \geq \tilde{\psi}) \approx \frac{1}{M} \sum_{m=1}^M \sum_{q=1}^Q \lambda(\sigma_{\bar{x}_q})_m Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})_m \quad (4)$$

64 where  $\lambda(\sigma_{\bar{x}_q})_m$  is the generic entry of the matrix  $\overline{\overline{\lambda(\sigma_{\bar{x}})}}$ :

$$\overline{\overline{\lambda(\sigma_{\bar{x}})}} = \begin{pmatrix} \lambda(\sigma_{\bar{x}_1})_1 & \cdots & \lambda(\sigma_{\bar{x}_1})_m & \cdots & \lambda(\sigma_{\bar{x}_1})_M \\ \vdots & & \vdots & & \vdots \\ \lambda(\sigma_{\bar{x}_q})_1 & \cdots & \lambda(\sigma_{\bar{x}_q})_m & \cdots & \lambda(\sigma_{\bar{x}_q})_M \\ \vdots & & \vdots & & \vdots \\ \lambda(\sigma_{\bar{x}_Q})_1 & \cdots & \lambda(\sigma_{\bar{x}_Q})_m & \cdots & \lambda(\sigma_{\bar{x}_Q})_M \end{pmatrix} \quad (5)$$

65 and  $Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})_m$  is the generic entry of the matrix  $\overline{\overline{Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}})}}$ :

$$\overline{\overline{Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}})}} = \begin{pmatrix} Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_1})_1 & \cdots & Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_1})_m & \cdots & Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_1})_M \\ \vdots & & \vdots & & \vdots \\ Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})_1 & \cdots & Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})_m & \cdots & Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_q})_M \\ \vdots & & \vdots & & \vdots \\ Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_Q})_1 & \cdots & Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_Q})_m & \cdots & Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}_Q})_M \end{pmatrix} \quad (6)$$

66 Note that the calculation of the entries of  $\overline{\overline{Pr(\psi_{\bar{a}} \geq \tilde{\psi} | \sigma_{\bar{x}})}}$  may result computationally burdensome,  
67 for example when using highly non-linear tsunami simulation models.

68 In the particular case of a local SPTHA for the estimation of inundation hazard curves for a small  
69 target site, e.g., a refinery, high-resolution inundation simulations are needed. This requires either  
70 large High Performance Computing (HPC) resources (Gibbons et al. 2020; González et al. 2009), or  
71 statistical emulation (Samanidou et al., 2019), or a reduction of the number of simulations by, for  
72 example a two-stage filtering procedure (González et al. 2009; Lorito et al. 2015; Volpe et al. 2019),  
73 or training a metamodel, for example an Adaptive Kriging that mimics the behaviour of the  
74 computationally demanding tsunami inundation simulator, e.g., (Bacchi et al. 2020; Di Maio et al.  
75 2021).

76 On the other hand, when the interest is in a regional SPTHA for the estimation of inundation hazard  
77 curves for large areas, such as countries or continents, the computation is usually performed by  
78 using simplified relationships between the water elevation at the shoreline and the maximum  
79 inundation height (Gailler et al. 2018; Glimsdal et al. 2019).

80 The present work considers regional SPTHA and illustrates a novel approach for identifying the  
81 relevant features of the seismic scenarios and the selection of a limited number of them needed for  
82 performing the annual rate estimation with sufficient accuracy. Specifically, a Multi-Objective  
83 Differential Evolution Algorithm (MODEA) is used to select the features (Storn and Price 1997).

84 As example of practical use, we consider the estimation of the annual rate of exceedance of a  
85 threshold  $\tilde{\psi} = 1m$  of tsunami wave height, resulting from subduction earthquakes in a section of  
86 the Hellenic Arc. To show the applicability of the approach to different target sites, we consider the  
87 propagation of the waves towards Siracusa, on the eastern coast of Sicily, Crotona, on the southern  
88 coast of Calabria, and Santa Maria di Leuca, on the southern coast of Puglia. We consider the crustal  
89 seismicity generated in the Kefalonia-Lefkada region, thus developing outside the subduction  
90 interface of the Hellenic Arc (Basili et al. 2021; Selva et al. 2016); this is one of the regions considered  
91 in the tsunami hazard model recently released for the North-eastern Atlantic, the Mediterranean,

92 and connected seas (i.e., NEAM region) (Basili et al. 2018, 2021). In NEAMTHM18, a predefined  
93 source discretization method is applied for magnitude, hypocentres, strike, dip and rake angles.  
94 Based on this, a combinatorial setting of the parameters values makes the target source area  
95 exposed to a total of  $Q_{tot} = 23272$  seismic scenarios where  $M = 1000$  alternative models can be  
96 used for the calculation of  $\Lambda(\psi_{\bar{a}} \geq 1m)$  (Basili et al., 2021).

97 For all the target sites, a comparison is provided between the value of the mean annual rate of  
98 exceedance estimated considering only the selected scenarios SPTHA and the full set of scenarios  
99 SPTHA. The outcome of the comparison shows that in all cases the proposed approach allows a  
100 significant reduction of the number of scenarios needed to be processed, without affecting the  
101 accuracy of the estimate.

102 The paper is organised as follows. Section 2 presents the case study. Section 3 explains the approach  
103 developed. Section 4 shows the results of the application of the proposed approach to the case  
104 study. Conclusions are drawn in Section 5.

## 105 2. CASE STUDY

106 We consider the regional SPTHA for three target sites  $\bar{a}$  located on the eastern coast of Sicily  
107 (Siracusa), the southern coast of Calabria (Crotone), and Puglia (Santa Maria di Leuca), as reported  
108 in Figure 1. All targets are exposed to tsunamis triggered by crustal earthquakes occurring outside  
109 the subduction interface of the Hellenic Arc in the Kefalonia-Lefkada region (Basili et al. 2021).  
110 Earthquakes are assumed to be generated at specific epicentral locations  $H_i$  ( $i=1, \dots, 42$ , blue points  
111 in Figure 1) with different magnitudes, depths, and faulting mechanisms. Without loss of generality,  
112 the following assumptions are made:

- 113 i. The threshold is of  $\tilde{\psi} = 1m$  at 50m from the coastline.

114 ii. One epicentral location (black diamond in location 14, in Figure 1) is considered, since  
 115 the largest number  $Q = 721$  of seismic scenarios  $\sigma_{\bar{x}}$  is available among all other  
 116 locations, making,  $\Lambda(\psi_{\bar{a}} \geq 1m|H_{14})$  equal to:

$$\Lambda(\psi_{\bar{a}} \geq 1m|H_{14}) \approx \frac{1}{M} \sum_{m=1}^M \sum_{q=1}^Q \lambda(\sigma_{\bar{x}_q}|H_{14})_m \Pr(\psi_{\bar{a}} \geq 1m|\sigma_{\bar{x}_q}, H_{14})_m \quad (7)$$

117 (Herein after, for the sake of readability,  $H_{14}$  will be omitted).

118 The scenarios associated with the other neighbouring areas have not been included in  
 119 the study due to their similarity to those of point 14 and would not have brought any  
 120 further significant information.

121

122 iii. Each  $\sigma_{\bar{x}}$  is characterised by the set of parameters  $\bar{x} = (x_1, x_2, x_3, x_4, x_5, x_6, x_7, x_8)$  (Basili  
 123 et al. 2021; Selva et al. 2016), whose support and values are listed in Table 1. These  
 124 parameters (see Figure 2 for a schematic representation) are:

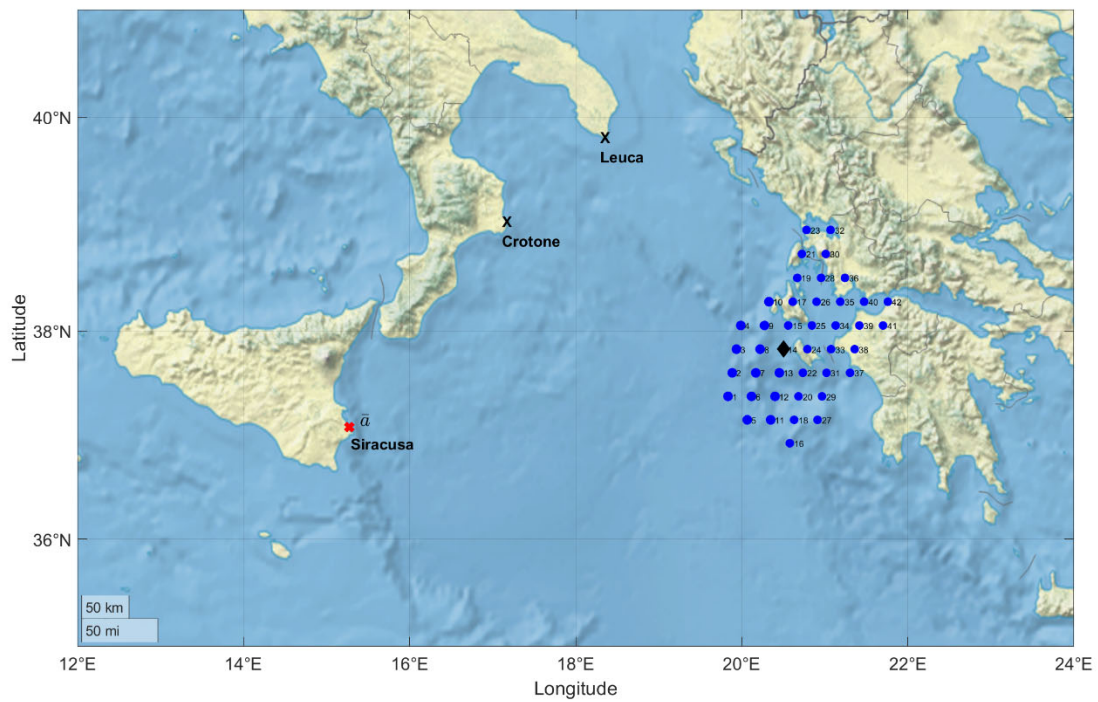
- 125 1.  $x_1$  Magnitude
- 126 2.  $x_2$  Depth (top of the fault)
- 127 3.  $x_3$  Strike (of the focal mechanism)
- 128 4.  $x_4$  Dip (of the focal mechanism)
- 129 5.  $x_5$  Rake (of the focal mechanism)
- 130 6.  $x_6$  Area (of the fault), i.e., the product of its width by its length
- 131 7.  $x_7$  Length (of the fault)
- 132 8.  $x_8$  Slip (of the fault)

133 It is worth mentioning that all parameters are discretized to build a finite list of scenarios, in line  
 134 with the recommendations provided by NEAMTHM18 (Basili et. 2021): bins are defined linearly for  
 135 all the parameters except for the magnitude for which the larger the magnitude events the finer the



136 discretization needed, motivated by a tsunamigenic reasons (Lorito et al. 2015, Selva et al. 2016).  
137 Also, since the slip parameter value is dependent on the value of the magnitude (and, therefore,  
138 and the discretization adopted), two different scaling laws (see Basili et al., 2021) are adopted for  
139 strike and dip-slip events.

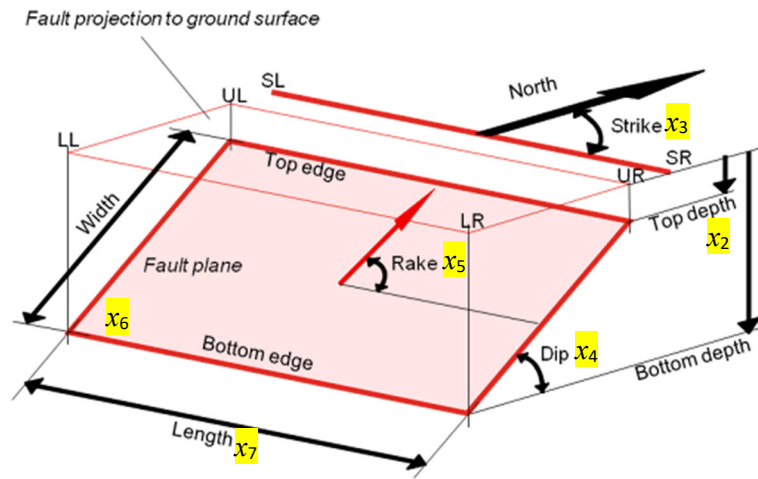
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141

142 *Figure 1 – Seismic zones  $H_i$  ( $i=1,\dots,42$ ) of the Hellenic Arc (blue dots), the source considered (black diamond), the target sites  $\bar{a}$*

143 *Siracusa (red cross), and Crotona and Santa Maria di Leuca (black crosses).*



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145

Figure 2 – Schematic representation of an earthquake and its parameters (Basili et al. 2008).

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Table 1 – Parameters of the seismic scenarios (Each parameter has its specific discretization, resulting in a different number of

147

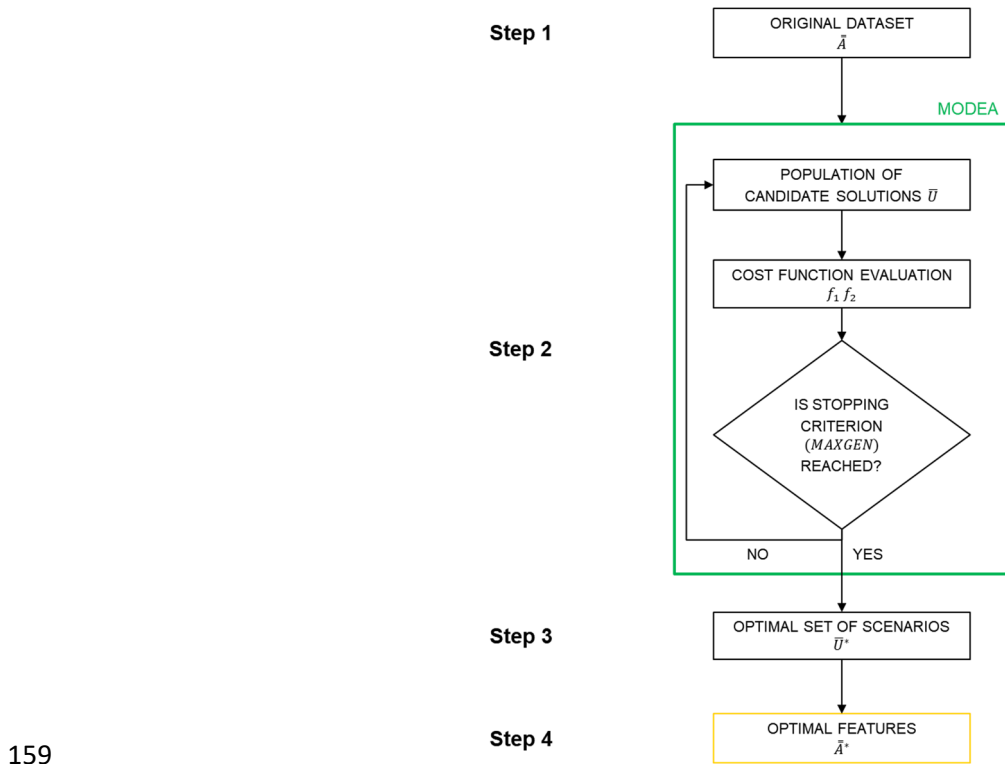
reference values and bins).

Parameter	$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	$x_7$	$x_8$
Support	[6.5000-8.0933]	[1.00-17.86]	[22.5-337.5]	[10-90]	[0-270]	[318.95-12648.92]	[22.68-665.73]	[0.67-4.21]
Reference Values	6.5000	1.00	22.5	10	0	318.95	22.68	0.67
	6.8012	5.97	67.5	30	90	558.32	34.39	0.95
	7.0737	7.56	112.5	50	180	638.11	37.88	1.09
	7.3203	9.43	157.5	70	270	1194.98	50.10	1.29
	7.5435	10.94	202.5	90		1205.54	63.64	1.30
	7.7453	1158	247.5			2108.29	70.44	1.71
	7.9280	14.00	292.5			2133.31	95.87	1.73
	8.0933	14.12	337.5			3566.59	112.28	2.21
		16.65				3524.55	126.69	2.24
		17.86				5608.92	163.06	2.79
						5676.15	187.72	2.82
						8541.96	204.89	3.44
						8644.77	298.74	3.48
						12497.92	454.99	4.16
					12648.92	665.73	4.21	

148

149 3. METHODOLOGY

150 To alleviate the computational burden of the SPTHA, the procedure sketched in Figure 3 is  
151 developed. Firstly, an optimisation problem is solved to identify the optimal set of seismic scenarios  
152 that contribute most to  $\Lambda(\psi_{\bar{a}} \geq 1m)$  of Eq. (7). Then, their features values are identified. The  
153 optimisation is performed by a wrapper-based heuristic approach: based on a Multi-Objective  
154 Differential Evolution Algorithm (MODEA) wherein the Differential Evolution (DE) engine (Reynoso-  
155 Meza 2021; Storn and Price 1997) iteratively searches for candidate sets of scenarios, among the  
156 original dataset of  $Q = 721$  scenarios, whose performance is evaluated with respect to a given cost  
157 function (the interested reader may refer to Appendix A). Once the optimal set of scenarios is  
158 identified, their common features are retrieved by statistical analysis.



159

160 *Figure 3 – Wrapper approach for optimal set of scenarios selection based on MODEA*

161 The procedure is explained in detail here below.

162 **Step 1: Consider the original dataset**

163 The original dataset  $\bar{A} = [Q \times 9]$  is:

$$\bar{A} = \begin{pmatrix} x_{1,1} & \cdots & x_{8,1} & \Lambda(\psi_{\bar{a}} \geq 1m|\sigma_{\bar{x}_1}) \\ \vdots & \vdots & \vdots & \vdots \\ x_{1,q} & \cdots & x_{8,q} & \Lambda(\psi_{\bar{a}} \geq 1m|\sigma_{\bar{x}_q}) \\ \vdots & \vdots & \vdots & \vdots \\ x_{1,Q} & \cdots & x_{8,Q} & \Lambda(\psi_{\bar{a}} \geq 1m|\sigma_{\bar{x}_Q}) \end{pmatrix} \quad (8)$$

164 where  $x_{1,q}$  is the value of the parameter  $x_1$  in the  $q$ -th scenario,  $x_{2,q}$  is the value of the parameter  
 165  $x_2$  in the  $q$ -th scenario, etc., and  $\Lambda(\psi_{\bar{a}} \geq 1m|\sigma_{\bar{x}_q}) = \frac{1}{M} \sum_{m=1}^M \lambda(\sigma_{\bar{x}_q})_m \Pr(\psi_{\bar{a}} \geq 1m|\sigma_{\bar{x}_q})_m$  is the  
 166 annual rate of exceedance of the  $q$ -th scenario.

167 **Step 2: Apply MODEA to identify the most relevant scenarios**

168 The MODEA searches the global minimum of a set of objective (cost) functions  $F = \{f(\cdot)\}$ , of one  
 169 (or more) decision vector(s)  $\bar{U}$  (typically a string of binary digits) (Zio, Baraldi, and Gola 2007; Zio,  
 170 Baraldi, and Pedroni 2006). In the case of interest for this work,  $\bar{U}$  indicates whether the  $q$ -th seismic  
 171 scenario is considered in the candidate solution ( $q$ -th bit equal to 1) or not ( $q$ -th bit equal to 0).

172 The MODEA search is performed by initially randomly sampling the bits of the  $NP$  vectors that  
 173 compose the initial population strings (Zio et al. 2006). Then, iteratively, the population is enriched  
 174 by the solution  $\bar{U}$  that best fits the objective functions, through a selection process driven by a set  
 175 of parameters, i.e., the scaling factor  $F$  and the crossover probability  $CR$  (Storn and Price 1997). For  
 176 a thorough description of the process based on DE and its controlling parameters, the interested  
 177 reader may refer to the Appendix A or to (Storn and Price 1997).

178 The two objective functions considered are:

- 179 1. Minimisation of  $Q$  (i.e., the number of scenarios  $\sigma_{\bar{x}_q}$  considered in the solution):

$$f_1 = \sum_{q=1}^Q U_q \quad (9)$$

180 2. Minimisation of the squared error  $SE$  between the annual rate of exceedance

181  $\Lambda(\psi_{\bar{a}} \geq 1m)$  and the annual rate of exceedance calculated considering exclusively the

182  $Q^* = \min (\sum_{q=1}^Q U_q)$  selected scenarios  $\Lambda^*(\psi_{\bar{a}} \geq 1m)$ :

$$f_2 = (\Lambda(\psi_{\bar{a}} \geq 1m) - \Lambda^*(\psi_{\bar{a}} \geq 1m))^2 \quad (10)$$

183 where  $\Lambda^*(\psi_{\bar{a}} \geq 1m)$  is calculated as:

$$\Lambda^*(\psi_{\bar{a}} \geq 1m) = \sum_{q=1}^Q \lambda(\sigma_{\bar{x}_q}) Pr(\psi_{\bar{a}} \geq 1m | \sigma_{\bar{x}_q}) U_q \quad (11)$$

184 The search procedure ends when the stopping criterion (e.g., the maximum number of generations

185  $MAXGEN$ ) is reached.

### 186 **Step 3: Optimal set of scenarios**

187 The optimal solution vector  $\bar{U}^*$  (i.e., the optimal set of scenarios) that optimizes the multi-objective

188 function of Eqs. (9) and (10) is selected from the Pareto optimal front (Zio et al. 2006), as the solution

189 with the minimum number  $Q^*$  of entries equal to 1 (i.e., the scenarios considered in the candidate

190 solution).

### 191 **Step 4: optimal features identification**

192 To identify the most relevant features to be considered for the SPTHA, we first calculate the optimal

193 features matrix  $\bar{A}^* = [Q^* \times 9]$ , as the Hadamard product of the original dataset  $\bar{A}$  with  $\bar{U}^*$  (with

194  $(Q - Q^*)$  null vector rows):

$$\bar{A}^* = \bar{A} \circ \bar{U}^* \quad (12)$$

195

$$\bar{A}^* = \begin{pmatrix} x_{1,1} & \dots & x_{8,1} & \Lambda(\psi_{\bar{a}} \geq 1m | \sigma_{\bar{x}_1}) \\ \vdots & \vdots & \vdots & \vdots \\ x_{1,q^*} & \dots & x_{8,q^*} & \Lambda(\psi_{\bar{a}} \geq 1m | \sigma_{\bar{x}_{q^*}}) \\ \vdots & \vdots & \vdots & \vdots \\ x_{1,Q^*} & \dots & x_{8,Q^*} & \Lambda(\psi_{\bar{a}} \geq 1m | \sigma_{\bar{x}_{Q^*}}) \end{pmatrix} \quad (13)$$

196 Then, the matrix  $\bar{A}^*$  is columnwise compared with the original dataset  $\bar{A}$  to assess their commonality  
 197 (i.e., the optimal features subset).

#### 198 4. RESULTS

199 The approach described in Section 3 has been applied to the case study presented in Section 2. The  
 200 search for optimal scenarios among the  $Q = 721$  of the original dataset is performed by a MODEA  
 201 (DE/rand/1/bin strategy, see Appendix A for further details), with objective functions  $f_1$  and  $f_2$   
 202 (respectively Eq. (9) and Eq. (10)), where  $f_2$  is calculated referring to the benchmark value of the  
 203 annual rate of exceedance  $\Lambda(\psi_{\bar{a}} \geq 1m) = 3.3193 \cdot 10^{-12} yr^{-1}$  calculated from the full set of  
 204 scenarios. In practice, each candidate solution  $\bar{U}$  is a binary string of  $Q = 721$  bits. The population  
 205 size  $NP$ , the scaling factor  $F$ , the crossover probability  $CR$  and the generation bound  $MAXGEN$ ,  
 206 have been expertly set equal to 20, 0.5, 0.9 and 10000, respectively: specifically,  $NP$  has been set  
 207 equal to  $10 \cdot (\#of\ objectives = 2) = 20$  in line with (Storn and Price 1997);  $CR$  has been set equal  
 208 to 0.9 for a fast convergence (Storn and Price 1997);  $F$  has been set equal to 0.5 in line with (Ahmed  
 209 2005; Storn and Price 1997); the stopping criterion  $MAXGEN = 10000$  has been set following a  
 210 trial-and-error procedure (Reynoso-Meza 2021).

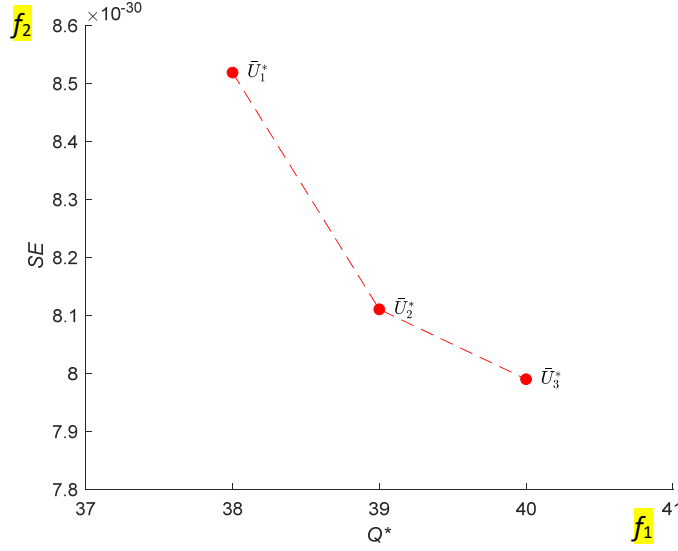


Figure 4 – Pareto optimal front after MAXGEN iterations

211

212

213 When the stopping criterion is reached, the Pareto front shown in Figure 4 is obtained:

- 214 1.  $\bar{U}_1^*$  yields  $Q^* = 38$  scenarios with a  $SE = 8.5^{-30} yr^{-2}$  and a percentage error of 0.085%
- 215 2.  $\bar{U}_2^*$  yields  $Q^* = 39$  scenarios with a  $SE = 8.1^{-30} yr^{-2}$  and a percentage error of 0.066%
- 216 3.  $\bar{U}_3^*$  yields  $Q^* = 40$  scenarios with a  $SE = 8.0^{-30} yr^{-2}$  and a percentage error of 0.063%

217 In this work, the solution  $\bar{U}_1^*$  is preferred because it yields the minimum number of  $Q^* = 38$   
 218 scenarios (i.e., a 95% reduction with respect to  $Q$ ) with a reasonably small  $SE = 8.5^{-30} years^{-2}$   
 219 (i.e., a percentage error of 0.085%) in the estimation of  $\Lambda(\psi_{\bar{a}} \geq 1m|H_{14})$ . In Table 2, all the features  
 220 and  $Q^*$  scenarios selected by the MODEA are listed (for the Siracusa target), without discarding low-  
 221 frequency scenarios (Di Maio et al. 2021). All  $Q^*$  selected scenarios contribute to  $\Lambda(\psi_{\bar{a}} \geq 1m|H_{14})$   
 222 with a relatively large probability of threshold exceedance  $\Lambda(\psi_{\bar{a}} \geq 1m|H_{14}, \sigma_{\bar{x}_q})$ . On the contrary,  
 223 most of the  $Q = 721$  seismic scenarios in the original dataset have a  $\Lambda(\psi_{\bar{a}} \geq 1m, \sigma_{\bar{x}_q}) < 10^{-20}$ ,  
 224 i.e., bring a negligible contribution to the estimation of  $\Lambda(\psi_{\bar{a}} \geq 1m|H_{14})$  but increase the  
 225 computational burden. Furthermore, regarding the features selected to characterise the  $Q^* = 38$

226 scenarios, these are reduced with respect to those that characterise the  $Q$  scenarios as shown in  
 227 Table 3 and Figure 4-Figure 12.

228 For geophysical interpretation of the results obtained, we consider the independent features, i.e.,  
 229 the Magnitude and the angles of the faulting mechanism (Strike, Dip, and Rake).

230 For the remaining features, Depth, Area, Length and Slip that are dependent on the independent  
 231 features, a discussion is provided in the Appendix B.

232 Table 2 – Features and  $\Lambda(\psi_{\bar{a}} \geq 1m | H_{14}, \sigma_{\bar{x}_q})$  of the  $Q^* = 38$  selected scenarios (Siracusa target site)

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	$x_7$	$x_8$	$\Lambda(\psi_{\bar{a}} \geq 1m   H_{14}, \sigma_{\bar{x}_q})$
6.5000	1.00	337.5	50	90	318.95	22.68	0.67	3.98E-17
6.8012	1.00	157.5	50	90	638.11	34.39	0.95	4.17E-16
6.8012	1.00	157.5	70	90	638.11	34.39	0.95	2.79E-16
6.8012	1.00	157.5	90	270	638.11	34.39	0.95	3.28E-16
6.8012	1.00	157.5	90	90	638.11	34.39	0.95	1.35E-16
6.8012	1.00	337.5	70	90	638.11	34.39	0.95	4.16E-17
6.8012	1.00	337.5	50	270	638.11	34.39	0.95	2.12E-17
6.8012	1.00	337.5	50	90	638.11	34.39	0.95	4.17E-16
6.8012	1.00	337.5	30	90	638.11	34.39	0.95	4.04E-13
6.8012	7.56	337.5	50	90	638.11	34.39	0.95	2.95E-16
6.8012	7.56	337.5	30	90	638.11	34.39	0.95	4.38E-13
6.8012	14.12	337.5	30	90	638.11	34.39	0.95	8.72E-15
7.0737	1.00	22.5	50	90	1194.98	50.10	1.30	2.41E-17
7.0737	1.00	157.5	50	270	1194.98	50.10	1.30	1.33E-16
7.0737	1.00	157.5	50	90	1194.98	50.10	1.30	1.50E-15
7.0737	1.00	157.5	70	90	1194.98	50.10	1.30	1.59E-15
7.0737	1.00	157.5	90	270	1194.98	50.10	1.30	1.11E-15
7.0737	1.00	337.5	70	90	1194.98	50.10	1.30	1.64E-16
7.0737	1.00	337.5	50	270	1194.98	50.10	1.30	4.02E-16
7.0737	1.00	337.5	50	90	1194.98	50.10	1.30	2.05E-15



7.0737	1.00	337.5	30	270	1194.98	50.10	1.30	3.26E-17
7.0737	1.00	337.5	30	90	1194.98	50.10	1.30	9.94E-13
7.0737	9.43	157.5	70	90	1194.98	50.10	1.30	2.32E-17
7.0737	9.43	337.5	30	90	1194.98	50.10	1.30	7.13E-13
7.0737	9.43	337.5	10	90	1194.98	50.10	1.30	4.25E-17
7.3203	1.00	157.5	50	90	2108.29	70.44	1.73	3.30E-16
7.3203	1.00	157.5	70	90	2108.29	70.44	1.73	1.05E-16
7.3203	1.00	157.5	90	270	2108.29	70.44	1.73	1.94E-16
7.3203	1.00	337.5	30	90	2108.29	70.44	1.73	3.45E-13
7.3203	11.58	157.5	50	90	2108.29	70.44	1.73	5.44E-17
7.3203	11.58	337.5	50	90	2108.29	70.44	1.73	7.61E-17
7.3203	11.58	337.5	30	90	2108.29	70.44	1.73	1.48E-13
7.5435	1.00	157.5	50	90	3524.55	95.87	2.24	1.96E-16
7.5435	1.00	157.5	70	90	3524.55	95.87	2.24	7.34E-17
7.5435	1.00	337.5	50	90	3524.55	95.87	2.24	1.78E-16
7.5435	1.00	337.5	30	90	3524.55	95.87	2.24	2.51E-13
7.7453	1.00	337.5	30	90	5608.92	126.69	2.82	3.83E-15

233

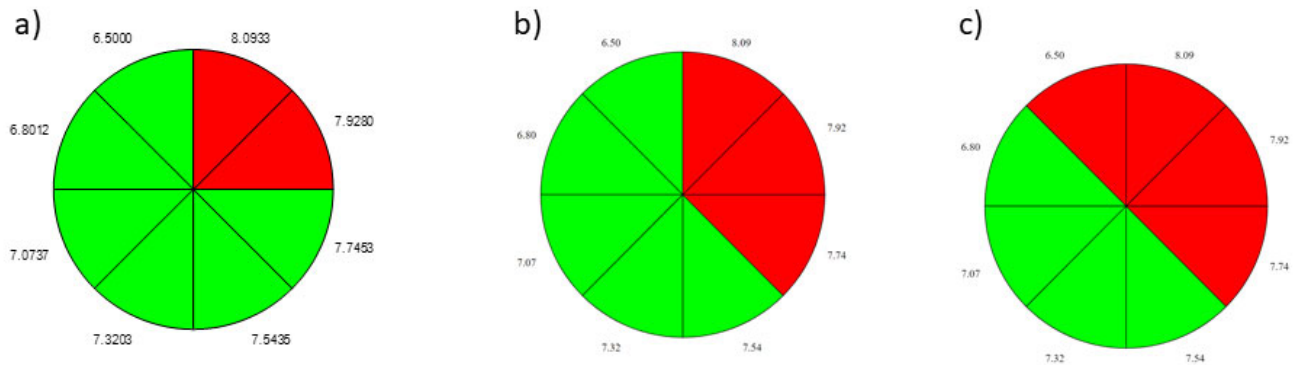
234 *Table 3 – Support values of the selected scenarios (Siracusa target site)*

Parameter	$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	$x_7$	$x_8$
Values	6.5000	1.00	22.5	10	90	318.95	22.68	0.67
	6.8012	7.56	157.5	30	270	638.11	34.39	0.95
	7.0737	9.43	337.5	50		1194.98	50.10	1.30
	7.3203	11.58		70		2108.29	70.44	1.73
	7.5435	14.12		90		2133.31	95.87	2.24
	7.7453					3524.55	126.69	2.82
						5608.92		

235

236 MAGNITUDE

237 The DE search engine for the Siracusa site has not selected (red slices in Figure 5a)) those scenarios  
238 characterized by large magnitudes ( $x_1 = 7.7453, 8.0933$ ). Indeed, for such scenarios, the annual  
239 rates are negligible and do not bring any significant contribution to the hazard curve estimation (see  
240 Eq. (7)), even if a relatively large threshold of  $\tilde{\psi} = 1m$  at 50m is assumed. Similarly, also for the  
241 target sites of Crotone and Santa Maria di Leuca (Figure 5b) and 5c), respectively), large magnitudes  
242 are neglected. Regarding Santa Maria di Leuca, also the scenarios with magnitude  $x_1 = 6.5$  are  
243 neglected, probably due to its unfavorable position with respect to the source.



244

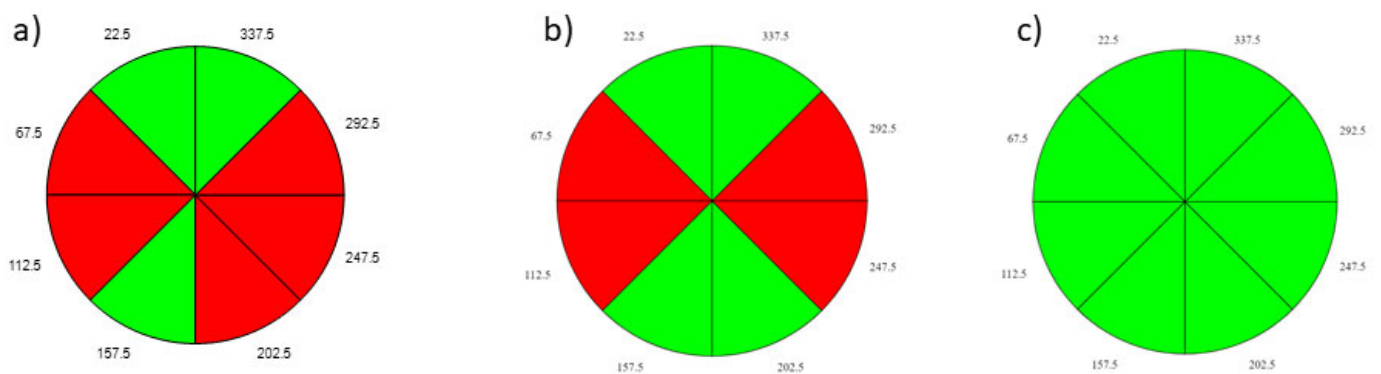
245 *Figure 5 – Values of the magnitude (green) and non-selected ones (red) in the selected scenarios; a) Siracusa, b) Crotone, and c)*  
246 *Santa Maria di Leuca.*

247 STRIKE

248 Regardless of the regional tectonic setting, some strikes are privileged over others due to their  
249 greater tsunamigenic impact. That is, the algorithm chooses scenarios based on the combination of  
250 their probability of occurrence and the effect in terms of tsunami. In fact, some strikes, those  
251 perpendicular to the source-target propagation direction, are associated with a greater probability  
252 of generating a considerable impact tsunami.

253 For Siracusa, the DE search engine has identified as relevant (green in Figure 6a)) those scenarios  
254 characterised by strike angle values of  $22.5^\circ, 157.5^\circ, 337.5^\circ$ . These strikes are aligned with the

255 Hellenic subduction zone. Hence, they are both highly probable and maximize the tsunami in  
 256 Siracusa, as strike directions are approximately perpendicular to the source-to-site tsunami  
 257 propagation path (see Figure 1). Moving toward East, for Crotona and, even more, for Leuca (see  
 258 Figure 6b) and 6c), respectively), other strikes are added to the most probable and perpendicular to  
 259 the source-target direction ones: in particular, being Santa Maria di Leuca located northern to the  
 260 source, all strikes are selected.



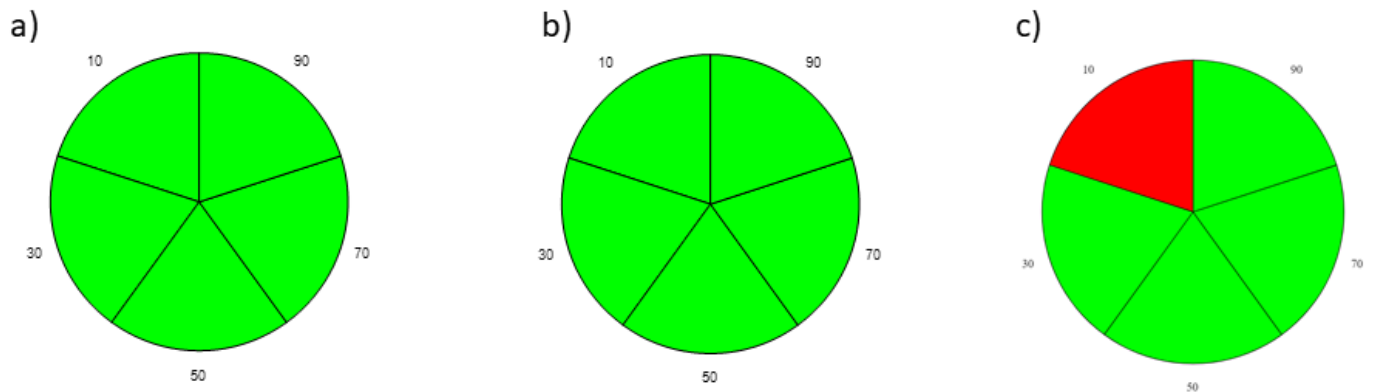
261  
 262 *Figure 6 – Values of the strike (green) and non-selected ones (red) in the selected scenarios; a) Siracusa, b) Crotona, and c) Santa*  
 263 *Maria di Leuca.*

264 DIP

265 For Siracusa and Crotona (Figure 7a) and 7b), respectively), the DE search engine has identified as  
 266 relevant all dip angles in the selected scenarios: thus, dip is not a distinguishing characteristic of the  
 267 scenarios.

268 On the other hand, for Santa Maria di Leuca, the DE excludes the less steep dip angles, because  
 269 the orientation is associated with a less impactful hazard than Siracusa and Crotona. Indeed, a

270 steeper dip angle tends to produce a vertical deformation with a higher tsunamigenic potential.



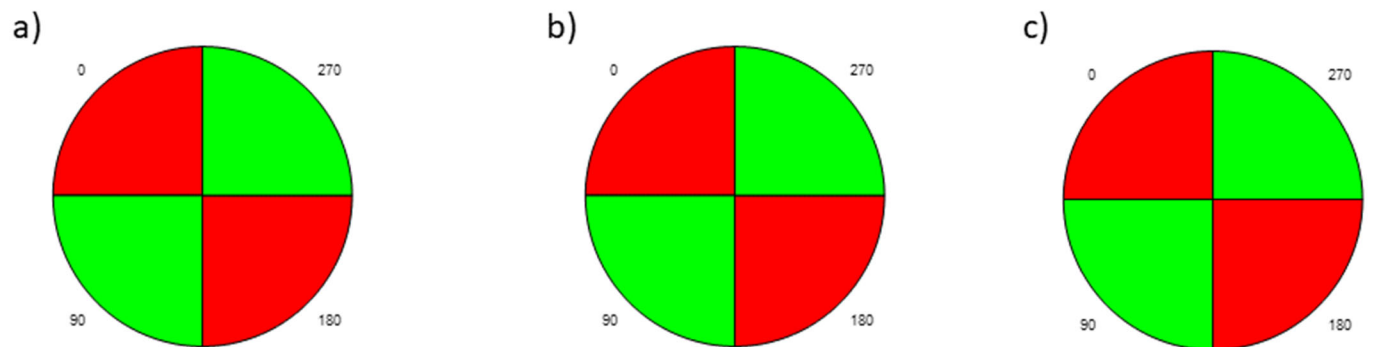
271

272 *Figure 7 – Values of the dip (green) and non-selected ones (red) in the selected scenarios; a) Siracusa, b) Crotona, and c) Santa Maria*  
273 *di Leuca.*

274 RAKE

275 For all the target sites considered, the normal and transverse mechanisms (rake values of 90° and  
276 270°) are privileged, as they are associated with a greater coseismic deformation in the component  
277 linked to the deformation of the seabed useful for triggering more dangerous tsunamis.

278 Indeed, only scenarios with rake values of 90° and 270° have been selected (green in Figure 8). This  
279 result is expected, since dip-slip earthquakes usually generate a significant deformation of the sea  
280 bottom, thus generating higher tsunami waves.



281

282 *Figure 8 – Values of the rake (green) and non-selected ones (red) in the selected scenarios; a) Siracusa, b) Crotona, and c) Santa*  
283 *Maria di Leuca.*

284

285 Without loss of generality, as a result of the MODE selection for the target site of Siracusa, the  
286 analyst may simulate the scenarios characterised by:

- 287 - magnitude  $x_1 \in (6.5000, 6.8012, 7.0737, 7.3203, 7.5435, 7.7453)$
- 288 - depth  $x_2 \in (1, 7.56, 9.43, 11.58, 14.12)$ ;
- 289 - strike  $x_3 \in (22.5, 157.5, 337.5)$ ;
- 290 - dip  $x_4 \in (10, 30, 50, 70, 90)$ ;
- 291 - rake  $x_5 \in (90, 270)$ ;
- 292 - area  $x_6 \in (318.5, 638.11, 1194.98, 2108.29, 3524.55, 5608.92)$ ;
- 293 - length  $x_7 \in (22.68, 34.39, 50.10, 70.44, 95.87, 126.69)$ ;
- 294 - slip  $x_8 \in (0.67, 0.95, 1.30, 1.73, 2.24, 2.82)$ .

295 These results are expected, based on the tsunamigenic capability of earthquakes (see (Grezio et al.  
296 2017) and references therein). They depend both on the particular case study analysed and on the  
297 specific tsunami threshold of  $\psi_{\bar{a}} \geq 1m$  chosen. Larger tsunami intensities, e.g.,  $\psi_{\bar{a}} \geq 10m$ , would  
298 have involved different (probably larger) magnitudes. On the other hand, the results for the Strike,  
299 Dip, and Rake angles are probably more general, and they are possibly still valid for larger tsunami  
300 intensities. Similar conclusions may be drawn for the other target sites Crotone and Santa Maria di  
301 Leuca.

## 302 5. CONCLUSIONS

303 In this work, a novel approach for reducing the number of seismic scenarios to be considered for  
304 SPTHA has been presented. The approach is a wrapper-based feature selection heuristic approach  
305 based on MODEA. It selects the relevant features of the seismic scenarios to be simulated.

306 The proposed approach has been applied to a case study regarding the estimation of the annual  
307 rate of exceedance of a height threshold  $\tilde{\psi} = 1m$  of tsunami waves caused by crustal earthquakes  
308 that might be generated on the Kefalonia-Lefkada region in North-western Greece and propagated  
309 to a set of target sites on the southern coast of Italy.

310 The proposed approach is shown capable of significantly reducing the number of features to  
311 describe the seismic source variability and the number of scenarios to be considered in the analysis,  
312 without affecting the accuracy of the estimate of the annual rate of exceedance. A geophysical  
313 interpretation of the results has also been provided.

314 Further research work will be devoted to the comparison of the proposed approach to other existing  
315 methods that may be applied with similar goals, e.g., a standard disaggregation procedure (Bazzurro  
316 and Cornell 1999; Gibbons et al. 2020; Selva et al. 2016).

317

## 318 Appendix A. Differential Evolution

319 Differential Evolution (DE) is a parallel direct search method which utilizes  $NP$   $D$ -dimensional  
320 parameter vectors  $x_{i,G}, i = 1, 2, \dots, NP$  as a population for each generation  $G$ .  $NP$  does not change  
321 during the minimisation process. The initial vector population is chosen randomly and should cover  
322 the entire parameter space. DE generates new vectors by adding the weighted difference between  
323 two population vectors to a third vector in an operation called “mutation”. The mutated vector’s  
324 parameters are then mixed with the elements of another predetermined vector, the target vector,  
325 to yield the so-called trial vector, in an operation referred to as “crossover”. If the trial vector yields  
326 a lower cost function value than the target vector, the trial vector replaces the target vector in the  
327 following generation. This last operation is called selection. Each population vector has to serve  
328 once as the target vector so that  $NP$  competitions take place in one generation. DE’s basic strategy  
329 can be described as follows.

### 330 **Mutation**

331 For each target vector  $x_{i,G}, i = 1, 2, \dots, NP$ , a mutant vector is generated according to:

$$v_{i,G+1} = x_{r_1,G} + F \cdot (x_{r_2,G} - x_{r_3,G}) \quad (\text{A.1})$$

332 with random indexes  $r_1, r_2, r_3 \in \{1, 2, \dots, NP\}$ , integer, mutually different and  $F > 0$ . The randomly  
333 chosen integers  $r_1, r_2, r_3$  are also chosen to be different from the running index  $i$ , so that  $NP$  must  
334 be greater or equal to four to allow for this condition.  $F$  is a real and constant factor  $\in [0, 2]$  which  
335 controls the amplification of the differential variation  $(x_{r_2,G} - x_{r_3,G})$ .

### 336 **Crossover**

337 In order to increase the diversity of the perturbed parameter vectors, crossover is introduced. To  
338 this end, the trial vector:

$$u_{i,G+1} = (u_{1i,G+1}, u_{2i,G+1}, \dots, u_{Di,G+1}) \quad (\text{A.2})$$

339 is formed, where

$$u_{ji,G+1} = \begin{cases} v_{ji,G+1} & \text{if } (\text{randb}(j) \leq CR) \text{ or } j = \text{rnbr}(i) \\ x_{ji,G} & \text{if } (\text{randb}(j) > CR) \text{ and } j \neq \text{rnbr}(i) \end{cases} \quad (\text{A.3})$$

$$j = 1, 2, \dots, D$$

340 In (A.3),  $\text{randb}(j)$  is the  $j$ -th evaluation of a uniform random number generator with outcome  $\in$   
 341  $[0; 1]$ .  $CR$  is the crossover constant  $\in [0; 1]$  and has to be determined by the user.  $\text{rnbr}(i)$  is a  
 342 randomly chosen index  $\in 1, 2, \dots, D$  which ensures that  $u_{i,G+1}$  gets at least one parameter from  
 343  $v_{i,G+1}$ .

#### 344 Selection

345 To decide whether or not it should become a member of generation  $G + 1$ , the trial vector  $u_{i,G+1}$  is  
 346 compared to the target vector  $x_{i,G}$  using the greedy criterion. If vector  $u_{i,G+1}$  yields a smaller cost  
 347 function value than  $x_{i,G}$ , then  $x_{i,G+}$  is set to  $u_{i,G+1}$ ; otherwise, the old value  $x_{i,G}$  is retained.

348 The above scheme is not the only variant of DE which has proven to be useful. In order to classify  
 349 the different variants, the notation: DE/x/y/z is introduced where: x specifies the vector to be  
 350 mutated which currently can be "rand" (a randomly chosen population vector) or "best" (the vector  
 351 of lowest cost from the current population); y is the number of difference vectors used; z denotes  
 352 the crossover scheme. The current variant is "bin" (Crossover due to independent binomial  
 353 experiments). Using this notation, the basic DE-strategy described can be written as DE/rand/1/bin.

354 This whole section is extracted from (Storn and Price 1997).

355

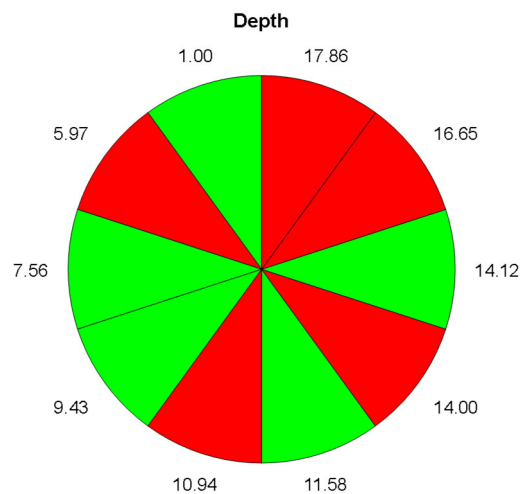


356

## 357 Appendix B

### 358 DEPTH

359 The DE search engine has identified as relevant mainly those scenarios characterised by a depth  
360 value of  $1km$ , along with a few scenarios characterised by depth values of  $7.56km$ ,  $9.43km$ ,  
361  $11.58km$ , and  $14.12km$  calculated in line with NEAMTHM18 documentation (Basili et al. 2018,  
362 2021) (green in Figure 9). This result is justified by the dependence of the depth on the magnitude:  
363 a depth equal to  $1km$  is considered for all magnitudes whereas larger depths, instead, are modelled  
364 for smaller magnitudes only, that have been found as important (see Figure 9).



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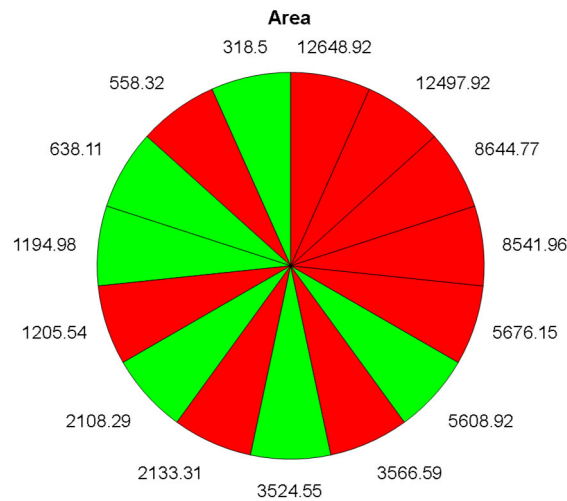
366 *Figure 9 – Values of the depth (green) and non-selected ones (red) in the selected scenarios*

### 367 AREA

368 Area values are computed relying on empirical scaling relationships from magnitude (e.g.  
369  $\log Area = A + B \times Magnitude$ ), using different relationships for dip-slip ( $x_5 = 90^\circ, 270^\circ$ ) and  
370 strike-slip ( $x_5 = 0^\circ, 180^\circ$ ) earthquakes (Basili et al. 2008). Only the scenarios with area values of  
371  $318.5km^2$ ,  $638.11km^2$ ,  $1194.98km^2$ ,  $2108.29km^2$ ,  $3524.55km^2$ ,  $5608.92km^2$  (green in Figure  
372 10) have been selected, i.e., those scenarios corresponding to small magnitude dip-slip earthquakes.

373 In other words, larger area values, corresponding to larger magnitudes, have not been coherently  
374 selected as well as smaller area values, corresponding to smaller magnitudes and strike-slip  
375 earthquakes.

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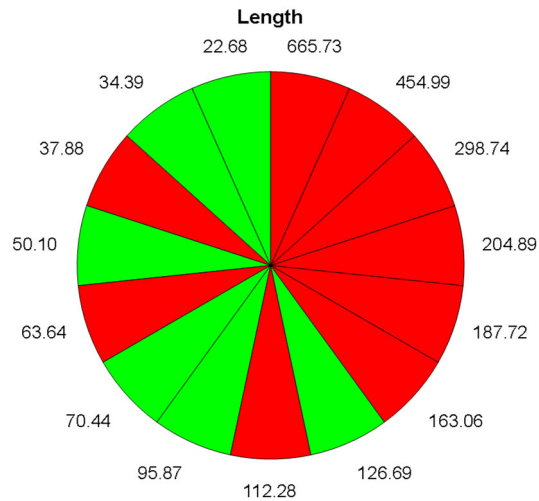


377

378 *Figure 10 – Values of the area (green) and non-selected ones (red) in the selected scenarios*

379 LENGTH

380 Length values are computed relying on empirical scaling relationships from magnitude (e.g.  
381  $\log Length = A + B \times Magnitude$ ), using different relationships for dip-slip ( $\alpha_5 = 90^\circ, 270^\circ$ ) and  
382 strike-slip ( $\alpha_5 = 0^\circ, 180^\circ$ ) earthquakes (Basili et al. 2008). Only the scenarios with length values of  
383  $22.68km, 34.39km, 50.10km, 70.44km, 95.87km, 126.69km$  (green in Figure 11) have been  
384 selected, i.e., those scenarios corresponding to small magnitude dip-slip earthquakes. In other  
385 words, larger length values, corresponding to larger magnitudes, have not been coherently selected  
386 as well as smaller length values, corresponding to smaller magnitudes and strike-slip earthquakes.



387

388

Figure 11 – Values of the length (green) and non-selected ones (red) in the selected scenarios

389

SLIP

390

Slip values are computed relying on empirical scaling relationships from magnitude (e.g.  $Slip \propto$

391

$Magnitude/Area$ ), using different relationships for dip-slip ( $x_5 = 90^\circ, 270^\circ$ ) and strike-slip ( $x_5 =$

392

$0^\circ, 180^\circ$ ) earthquakes (Basili et al. 2008). Only the scenarios with slip values of 0.67, 0.95, 1.30,

393

1.73, 2.24, 2.82 (green in Figure 12) have been selected, i.e., those scenarios corresponding to small

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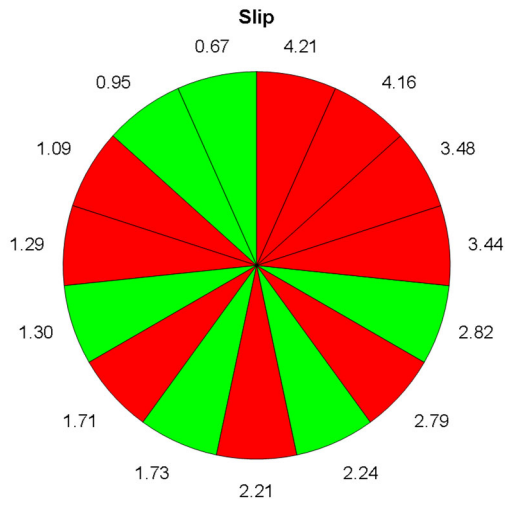
magnitude dip-slip earthquakes. In other words, larger slip values, corresponding to larger

395

magnitudes, have been coherently selected as well as smaller slip values, corresponding to smaller

396

magnitudes and strike-slip earthquakes.



397

398

Figure 12 – Values of the slip (green) and non-selected ones (red) in the selected scenarios

399 ACKNOWLEDGEMENT

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401 Interaction of Natural Hazards and Technological Scenarios involving the release of Hazardous Substances”  
402 funded by MIUR - Italian Ministry for Scientific Research under the PRIN 2017 program (grant 2017CEYPS8).

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