Applying a Change-Point Detection Method on Frequency-Magnitude Distributions

by Daniel Amorèse

Abstract A method based on nonparametric statistics (hereafter called “Median-Based Analysis of the Segment Slope”, (MBASS)) is applied for the detection of change-points in Frequency Magnitude Distributions (FMD). The determination of the lowest magnitude for which the Gutenberg-Richter relation still applies is a key point for the computation of reliable $b$-values. The change-point detection method presented here is used to determine automatically this threshold magnitude (called $m_0$ in this study) for large subsets extracted from four seismic catalogues. Results are successfully compared to those of a previous benchmark study from other authors. Moreover, the MBASS procedure is able to detect a magnitude artifact in the FMD of a regional catalogue. The results of the MBASS procedure confirm that a break in slope in a cumulative frequency distribution may be misleading when FMD are analyzed by eye.

Introduction

Earthquake Frequency-Magnitude Distribution (FMD) shows the Gutenberg and Richter relation (Gutenberg and Richter, 1944) between the frequencies and magnitudes of earthquakes. This fundamental statistical description of seismicity is expressed by:

$$\log_{10} N(M) = a - bM$$

(1)

where $a$ and $b$ are constants, $M$ is the magnitude, and $N(M)$ is the number of earthquakes that occur in a specific time window with magnitude $> M$. This is the cumulative version and the more widespread expression of the G-R law. The incremental distribution where $N$ is the number of earthquakes with magnitudes in a fixed range around $M$ is poorly used for the computation of $b$-values. The $b$-value in the G-R power law is an essential tool in seismotectonic studies and seismic risk analysis. Therefore, its correct computation represents an important challenge for seismology.

Many difficulties arise in calculating the $b$-value (Chan and Chandler, 2001; Felzer, 2006), among which the main one is certainly the existence of breakpoints in the FMD (Fig. 1). The most obvious breakpoint is induced by a deviation from the power law at the low magnitude end. For some authors (Wiener, 2001; Woessner and Wiener, 2005), this point corresponds to the magnitude of completeness $M_c$, which is defined as the lowest magnitude at which 100% of the events in a space-time volume are detected (Rydelek and Sacks, 1989). Nevertheless, many other interpretations of the discrepancies at the low magnitude end imply a departure from self-similarity for the smallest earthquakes (Aki, 1987; Main, 1987; Taylor et al., 1990; Speidel and Mattson, 1993). Thus, while this point is still disputed (Rydelek and Sacks, 2003), in this study, in common with earlier authors when computing the $b$-value (Aki, 1965; Utsu, 1965; Shi and Holt, 1982; Tinti and Mulargia, 1987), the low magnitude breakpoint of the FMD is not called $M_c$ but $m_0$. This threshold magnitude is required for reliable computation of the $b$-value. Many authors have addressed the estimation of this magnitude (Rydelek and Sacks, 1989; Ogata and Katsura, 1993; Wiemer and Wyss, 2000; Cao and Gao, 2002; Marsan, 2003; Woessner and Wiener, 2005).

At the other end of the frequency magnitude distribution, towards the largest magnitudes, deviations from the simple log linear Gutenberg-Richter law are often expected (Pacheco et al., 1992; Aki, 2000; Main and Burton, 1986; Stock and Smith, 2000; Scholz, 1997; Lasocki and Papadimitriou, 2006). However, this point also is not settled and challenging explanations have been proposed (Howell, 1985; Sornette et al., 1996; Main, 2000). Except Lasocki and Papadimitriou (2006) who have used a nonparametric approach, investigators have so far addressed this question by using goodness-of-fit tests. These procedures do not provide strong indications on the high significance of the null statistical hypotheses (Lasocki and Papadimitriou, 2006).

In this study, a quick and new procedure is presented, that uses nonparametric statistics to allow the analysis of Frequency-Magnitude Distributions on whole their magnitude range. Thus, this procedure addresses both the determination of $m_0$ and the detection of a
possible upper magnitude breakpoint. Nevertheless, questions dealing with the origins and implications of the possible upper magnitude breakpoint are not addressed in detail in this short methodological paper. Instead, the author limits himself to apply his procedure to well studied FMDs. He shows that the automatic detection of significant deviations in Frequency-Magnitude Distributions is possible. About the determination of uncertainties in the breakpoint locations, the author follows Woessner and Wiemer (2005) and chooses a bootstrap approach. This is also a nonparametric technique where the confidence interval are explicitly estimated. This study shows that the author’s procedure:

1. is relevant for the \( m_0 \) determination.
2. is not duped by apparent breakpoints in cumulative FMDs.
3. can be used to highlight magnitude artifacts in data set.

Data

My study considers the work of Woessner and Wiemer (2005) as a benchmark study. In their article, Woessner and Wiemer (2005) estimated \( M_c \) values (in this study called \( m_0 \)) by different procedures for several data sets. W&W show a summary of their results (\( M_c \) and \( b \)-value determinations) for four freely downloadable datasets (Woessner and Wiemer, 2005, Table 1). In this study, the author used the same four datasets as theirs. These datasets were obtained from:

1. a regional catalogue: a subset of the Earthquake Catalogue of Switzerland (ECOS).
2. a regional catalogue: a subset of the Northern California Seismic Network (NCSN), U. S. Geological Survey, Menlo Park (investigated magnitudes are NCSN coda duration magnitude values).
3. a volcanic region: a subset of the earthquake catalogue maintained by the National Research Institute for Earth Science and Disaster Prevention (NIED).
4. a global dataset: a subset of the Global Centroid Moment Tensor (CMT) catalogue (investigated magnitudes are \( M_w \) values that have been converted from seismic moments).

Possibly due to (i) incomplete descriptions in the text of their article and/or (ii) to changes in the catalogues, it appears that none of the four W&W’s datasets (2005) is exactly reproducible from the presently downloadable raw catalogues. For instance, concerning the NIED data set, in the W&W’s version, all the events with magnitude smaller than zero are missing. The differences in the number of events can be estimated with Table 1. In order to promote reproducibility, all the data sets used in this study are exactly described in Table 1.

In their study, for each dataset, Woessner and Wiemer (2005) computed both \( M_c \) and \( b \)-values. The clearest way to test my procedure is to try to reproduce these results. Anyway, using synthetically-created data sets is not really relevant as doubts exist on the theoretical shape of Frequency Magnitude Distributions. Many equations have been developed and discussed to estimate \( b \) either from continuous or incremental data (Utsu, 1965; Aki, 1965; Page, 1968; Weichert, 1980; Bender, 1983; Tinti and Mulargia, 1985). As Woessner and Wiemer (2005), the author uses the Aki-Utsu equation with continuity correction (in this study, all the magnitude values have been rounded to one decimal place):

\[
b = \log_{10}(c) / [\bar{m} - (m_0 - 0.05)] \tag{2}
\]

Testing the relevancy of my procedure for the detection of the upper magnitude breakpoint is not trivial because the phenomenon is not always expected and benchmark studies are missing. Indeed, as its existence is discussed, this special point of the FMD is generally never automatically computed by FMD investigators. In this study, I assume that if my procedure works well for \( m_0 \), there is no reason that it fails for another discontinuity. Anyway, the reader is set free to make his own opinion about the MBASS procedure with his own dataset, using the source code in Appendix.

Method

To detect the \( m_0 \) point, the multiple change-point procedure (Lanzante, 1996) was adopted. This procedure, fully described in (Lanzante, 1996), is an iterative method designed to search for multiple change-points in an arbitrary time series. This method, which uses resistant, robust and nonparametric statistical techniques, has already been applied successfully for the analysis of climate data (Lanzante, 1996; Lanzante et al., 2003). Lanzante’s method, is based on the change-point test (Siegel and Castellan, 1988), to determine if, and locate when, a point in the time series at which the median changes. In this study, the Lanzante’s method was applied on segment slopes of the incremental FMD. If \( M_1 \) and \( M_2 \) are the magnitudes of two consecutive points of the FMD, respectively, the
segment slope for \( M = M_2 \) was defined as:

\[
s(M_2) = \frac{\log[N(M_1)] - \log[N(M_2)]}{M_1 - M_2}
\]

The segment slope was computed for each magnitude increment. For this reason, the method is termed here MBASS for 'Median-Based Analysis of the Segment Slope'. Moreover, in MBASS, the time-line is replaced by the 'magnitude-line'; for each FMD, here the author looked for any magnitude value corresponding to a significant and stable change in the median of the segment slope of the FMD.

At each point \( i \) in the magnitude series of \( n \) points (segment slope), the sum of the ranks from the beginning of the series to that point is computed. This sum \((SR_i)\) is adjusted \((SA_i)\):

\[
SA_i = |(2SR_i) - i(n + 1)|
\]

The next step was to find the maximum of the adjusted sum. If the maximum value of the \( SA_i \)'s is located at point \( n_1 \), the following variables were defined:

\[
W = SR_{n1}
\]

\[
n_2 = n - n_1
\]

The acceptance or rejection of the null hypothesis that there is no change in the sequence at \( n_1 \), is based on the widely used Wilcoxon-Mann-Whitney (WMW) nonparametric test. This test was also referred to as Wilcoxon rank sum test (Wilcoxon, 1945) or the Mann-Whitney U test (Mann and Whitney, 1947). The MBASS procedure cannot be applied to cumulative FMD data because, in common with many other statistical procedures, the WMW test requires independence within groups (Hollander and Wolfe, 1973). The change-point test was applied to the magnitude series as long as the statistical significance of each new change-point was less than an specified magnitude series as long as the statistical significance.

For each FMD, Lanzante's method may find several significant change-points. In this study, only two discontinuities were investigated:

1. The main discontinuity (Figs 2B, 3B, 4B and 5B) is the change-point which corresponds to the smallest probability of making an error when rejecting the null hypothesis (Type 1 error).

2. The 'auxiliary' discontinuity (Figs 2C, 3C, 4C and 5C) is the breakpoint which corresponds to the first relative minimum value of the Type 1 error probability.

To be consistent in the nonparametric approach, the author used nonparametric bootstrap (Efron and Tibshirani, 1993) percentile confidence intervals to infer the uncertainty in the estimate of magnitude breakpoints. The bootstrap distribution of magnitude discontinuities was obtained from 1000 bootstrap replicates and the 5th and 95th percentiles formed the limits for the 90 % bootstrap confidence interval. To make comparison easier with Woessner and Wiemer’s study (2005), 90 % confidence interval for the mean \( M_0 \) were also computed from standard deviations (Table 1).

Results

Results from the MBASS method are compared to those of the Woessner and Wiemer’s study (Woessner and Wiemer, 2005) (Table 1). The value of \( m_0 \) corresponds to the main discontinuity magnitude. When uncertainties is considered, most of the results are matching with each other (Table 1). The only important discrepancy is observed for the \( b \)-values computed from the CMT data sets. For the CMT catalogue, the author believes that a \( b \)-value close to 1 is the correct value. It is noteworthy that a recent study provides the same result for \( b \) (Felzer, 2006).

Therefore, the MBASS procedure is relevant for the determination of the FMD threshold magnitude in order to calculate correct \( b \)-values. The other use of MBASS is the detection of additional discontinuities in FMDs. Even if their cumulative FMDs show apparent #3 type breakpoints (breakpoint type are shown in Fig. 1), the SSS, NED and CMT data sets did not show significant discontinuities when their incremental distributions were investigated by the MBASS procedure (Figs 2, 3 and 4). This observation agrees with the statement of Main (Main, 2000): "it is unwise to interpret the cumulative-frequency data uniquely in terms of a break in slope, if there is no apparent break of slope in the incremental distribution". For the NCSN data set, MBASS detected a significant (about 150 replicates) auxiliary discontinuity near \( M \) 3.8 (Fig. 5). The reason for this anomaly is possibly that the number of events being calculated as \( Md \) is changing around this magnitude (Felzer, pers. comm.). Thus, the MBASS procedure can also be useful for detecting discontinuity artifacts in FMDs.

Appendix

Below the R source code for the detection of change-points is given. It needs a list of magnitude values.
in vector 'a'. The 'fmbass' function performs the raw MBASS procedure. The 'mbass' function performs the bootstrap of 'fmbass'. The version of the source code is valid for R>=2.4.0. R is the free statistical programming language (Ihaka and Gentleman, 1996) which serves to write the Statistical Seismology Library (Harte, 2006). In this listing, the bootstrap library is the 1.0-20 bootstrap package which includes the functions for the book by Efron and Tibshirani (Efron and Tibshirani, 1993).
library(bootstrap)

"fbmbass" <- function(a,delta=0.1,plot=TRUE,alldisc=FALSE)
{
  if(plot) {par(mfrow=c(1,1))}
  tau <- numeric()
  pva <- numeric()
  minmag <- min(a,na.rm=T)
  g_r <- hist(a,plot=F,breaks=seq((minmag-delta/2),(max(a,na.rm=T)+delta/2),delta))
  n <- length(g_r$counts)
  xc <- seq(minmag,max(a,na.rm=T),delta)[1:(n-1)]
  log_nc <- log10((1/delta)* (length(a)-cumsum(g_r$counts)[1:(n-1)]) * delta)
  x <- xc
  log_n <- log10((1/delta)*g_r$counts*delta)
  pts <- x[is.finite(log_n)]
  sl <- diff(log_n)/diff(x) #segment slopes
  xsl <- x[2:length(x)]
  if(plot) {
    plot(xc,(10ˆlog_nc),type="p",ylim=c(1,length(a)),log="y",xlab="Magnitude",ylab="Number of events",pch=1)
    points(x,(10ˆlog_n),pch=2)
  }
  niter <- 3
  N <- length(sl)
  j <- 0 #iterations
  k <- 0 #discontinuities
  SA <- vector(length=N)
  while(j < niter) {
    for(i in seq(1,N,1)) SA[i] <- abs(2*sum(rank(sl)[1:i])-i*(N+1))
    n1 <- which(SA==max(SA))
    xn1 <- sl[1:n1]
    xn2 <- sl[-(1:n1)]
    if((n1>2) && (n1>(N-2)) && (wilcox.test(xn1,xn2,exact=F,correct=T)[3]<0.05)) {
      k <- k+1
      pva[k] <- wilcox.test(xn1,xn2,exact=F,correct=T)[3]
      tau[k] <- n1
      if(k>1) {
        medsl1 <- median(sl[1:n0])
        medsl2 <- median(sl[-(1:n0)])
        for(i in seq(1,n0,1)) sl[i] <- sl[i]+medsl1
        for(i in seq(n0+1,length(sl),1)) sl[i] <- sl[i]+medsl2
      }
      medsl1 <- median(sl[1:n1])
      medsl2 <- median(sl[-(1:n1)])
      for(i in seq(1,n1,1)) sl[i] <- sl[i]-medsl1
      for(i in seq(n1+1,length(sl),1)) sl[i] <- sl[i]-medsl2
      n0 <- n1
    }
    j <- j+1
  }
  v_pva=as.vector(pva,mode="numeric")
  ip=order(v_pva)
  m0=c(signif(xsl[tau[ip[1]]]),signif(xsl[tau[ip[2]]]))
  if(alldisc) {return(print(list(discmag=xsl[tau],p=v_pva,m0=m0)))}
  invisible(m0)
}

"mbass" <- function(a,delta=0.1,plot=TRUE,alldisc=FALSE,bs=0)
{
  if(bs==0) {res <- fbmbass(a,delta,plot,alldisc)}
  else {
    res=bootstrap(a,abs(bs),fbmbass) # bs is the number of bootstrap replicates
    invisible(res)
  }
}
Acknowledgments

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References


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Univ. Caen, F-14000 FRANCE ; CNRS, UMR 6143 M2C, Caen, F-14000 FRANCE
daniel.amorese@unicaen.fr

**FIGURE CAPTIONS**

**Figure 1.** Examples of Frequency Magnitude Distributions from a studied data set (NCSN). The numbered arrows mark typical apparent breakpoints of the cumulative distribution. Typically, the breakpoint #2 has $m_0$ magnitude.

**Figure 2.** Frequency Magnitude Distributions and histograms of the magnitude discontinuities for the SSS data set. (A) Cumulative (circles) and incremental (triangles) FMDs. (B) Histogram showing the distribution of the main MBASS magnitude discontinuity ($m_0$) obtained from 1000 bootstrap replicates. (C) Same as (B) but for the auxiliary discontinuity.

**Figure 3.** Frequency Magnitude Distributions and histograms of the magnitude discontinuities for the NIED data set. See legend to Figure 2.

**Figure 4.** Frequency Magnitude Distributions and histograms of the magnitude discontinuities for the CMT data set. See legend to Figure 2.

**Figure 5.** Frequency Magnitude Distributions and histograms of the magnitude discontinuities for the NCSN data set. See legend to Figure 2.
Table 1. Parameters of the data sets, $M_c$, $M_0$ and $b$-values. Percentiles are respectively the 50th (median), 5th and 95th percentiles of the bootstrap empirical distributions. The 90 % Confidence Intervals are calculated by multiplying each standard deviation value by 1.645.

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<th>NCSN</th>
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<td>$M_c$ (W&amp;W, 2005)</td>
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<td>$M_0$ (mean, 90 % CI)</td>
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<td>1.32 ± 0.16</td>
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<td>$M_0$ (percentiles)</td>
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<td>$b$ (W&amp;W, 2005)</td>
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<td>$b$ (percentiles)</td>
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</tr>
</tbody>
</table>

Figure 2. Frequency Magnitude Distributions and histograms of the magnitude discontinuities for the SSS data set. (A) Cumulative (circles) and incremental (triangles) FMDs. (B) Histogram showing the distribution of the main MBASS magnitude discontinuity ($m_0$) obtained from 1000 bootstrap replicates. (C) Same as (B) but for the auxiliary discontinuity.

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