Package 'etasFLP'

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Type Package

Title Estimation of an ETAS model. Mixed FLP (Forward Likelihood Predictive) and ML estimation of non-parametric and parametric components of the ETAS model for earthquake description.

Version 1.0.3

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Description Estimation of the components of an ETAS model for earthquake description.
Non-parametric background seismicity can be estimated through FLP (Forward Likelihood Predictive), while parametric components are estimated through maximum likelihood.
The two estimation steps are alternated until convergence is obtained. For each event the probability of being a background event is estimated and used as a weight for declustering steps. Many options to control the estimation process are present. Some descriptive functions for earthquakes catalogs are present; also plot, print, summary, profile methods are defined for main output (objects of class ``etasclass'').

License GPL (>= 2)

Imports fields,maps

Depends R (>= 2.14.0),mapdata,rgl

Suggests MASS

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`etasFLP-package` *Estimation of an ETAS model for earthquake description. ML (maximum Likelihood) and FLP (Forward Likelihood Predictive) estimation of parametric and non-parametric components.*

Description

Estimation of the components of an ETAS (Epidemic Type Aftershock Sequences) model for the description of the seismicity of a space-time region. Background seismicity is estimated non-parametrically, while triggered seismicity is estimated by MLE. The bandwidth for a kernel smoothing can be estimated through the Forward Likelihood Predictive approach (FLP); probability of being an aftershock can be estimated for each event, too. Also `plot`, `print`, `summary`, `profile` methods are defined for the output of the main function `etasclass`.

Details

Package:	etasFLP
Type:	Package
Version:	1.0.3
Date:	2014-4-14
License:	GPL (>=2)
Depends:	R (>= 2.14.0), fields, rgl, maps, mapdata, car
Suggests:	MASS

`etasclass` is the main function of the package `etasFLP`.

Note

The package is intended for the estimation of the ETAS model for seismicity description (introduced by Ogata (1988), see reference), but theoretically it can be used for other fields of application.

Author(s)

Marcello Chiodi and Giada Adelfio

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References

Adelfio, G. and Chiodi, M. (2013) Mixed estimation technique in semi-parametric space-time point processes for earthquake description. *Proceedings of the 28th International Workshop on Statistical Modelling 8-13 July, 2013, Palermo* (Muggeo VMR, Capursi V, Boscaino G, Lovison G, editors). Vol. **1**. pp.65-70.

Chiodi, M. and Adelfio, G., (2011) Forward Likelihood-based predictive approach for space-time processes. *Environmetrics*, vol. **22** (6), pp. 749-757.

Console, R., Jackson, D. D. and Kagan, Y. Y. Using the ETAS model for Catalog Declustering and Seismic Background Assessment. *Pure Applied Geophysics* **167**, 819–830 (2010).

Ogata, Y. Statistical models for earthquake occurrences and residual analysis for point processes. *Journal of the American Statistical Association*, **83**, 9–27 (1988).

Veen, A. and Schoenberg, F.P. Estimation of space-time branching process models in seismology using an EM-type algorithm. *Journal of the American Statistical Association*, **103**(482), 614–624 (2008).

Zhuang, J., Ogata, Y. and Vere-Jones, D. Stochastic declustering of space-time earthquake occurrences. *Journal of the American Statistical Association*, **97**, 369–379 (2002).

---

b.guten *Estimates the parameter of the Gutenberg-Richter law.*

Description

Estimates the parameter of the Gutenberg-Richter law for the magnitude distribution of earthquakes, given a threshold magnitude; it uses moment estimator on transformed data.

Usage

```
b.guten(magn, m0=min(magn))
```

Arguments

`magn`	a vector of magnitudes coming from an earthquake catalog.
`m0`	A threshold value. Only values of `magn` not less than `m0` will be used.

Details

Maximum likelihodd estimation for the Gutenberg-Richter Law:

$$\log_{10} N(> m) = a - b\, M$$

where $N(> m)$ is the number of events exceeding a magnitude m and a, b are two parameters: a is related to the total seismicity rate of the region while b, to be estimated, should be usually near 1.

Catalog is assumed to be complete (in a certain space-time region) at least for a magnitude `m0`, that is, every earthquake of magnitude at least `m0` in that space-time region, is certainly present in the catalog.

Value

`b`	estimate of the parameter b of the Gutenberg-Richter Law.
`se`	estimate of the standard error of the estimate `b`.

Note

the plot produced by `magn.plot` can be used to have an idea, for a given catalog, of the magnitude threshold value.

Author(s)

Marcello Chiodi

References

Gutenberg, B. and Richter, C. F. (1944). Frequency of earthquakes in California. *Bulletin of the Seismological Society of America*, 34, 185-188.

See Also

`magn.plot`

Examples

```
data(italycatalog)
b.guten(italycatalog$magn1)
```

bwd.nrd *Silverman's rule optimal for the estimation of a kernel bandwidth*

Description

Computes the optimal bandwidth with the Silverman's rule of thumb, to be used for a kernel estimator with given points and weights.

Usage

```
bwd.nrd(x, w=replicate(length(x),1), d = 2)
```

Arguments

x	numeric vector: sample points to be used for a normal kernel estimator.
w	numeric vector of the same length of x: weights to give to the elements of x. Default is a vector of ones
d	number of dimensions of the kernel estimator.

Details

Computes the optimal bandwidth with the Silverman rule, for a kernel estimator with points x and weights w. If a multivariate kernel is used, (i.e. d > 1), bwd.nrd must be called for each variable. It computes dispersion only with the weighted standard deviation, with no robust alternative. Called by kde2dnew.fortran.

Value

The value of the bandwidth for a sample x and weights w.

Note

It is used in connection with the the declustering method of etasFLP. Points with an higher probability of being part of the background seismicity will weight more in the estimation of the background seismicity.

Note

This is a slight modification of bw.nrd.

Author(s)

Marcello Chiodi

References

Silverman, B.W. (1986). *Density Estimation for Statistics and Data Analysis*. Chapman and Hall: London.

Examples

```
## Not run:
## The function is currently defined as
function (x,w=replicate(length(x),1),d=2)
{
    if (length(x) < 2L)
        stop("need at least 2 data points")
     m<-weighted.mean(x,w)
     return(sqrt(weighted.mean((x-m)^2,w)) *
      (length(x)*(d+2)/4)^(-1/(d+4)))
}

## End(Not run)
```

`californiacatalog` *Sample catalog of North California earthquakes*

Description

Sample catalog of North California earthquakes of magnitude at least 3.0 from year 1968 to year 2012.

Usage

```
californiacatalog
```

Format

a data matrix with 18,545 observations and 5 variables: `time`, `lat`, `long`, `z`, `magn1`.

Source

Northern California Earthquake Data Center.

References

Northern California Earthquake Catalog Search: http://www.ncedc.org/ncedc/catalog-search.html.

Examples

```
data(californiacatalog)
str(californiacatalog)
```

eqcat *Check earthquake catalog*

Description

Preliminary check of the names of an earthquake catalog. `summary` and `plot` methods for earthquake catalogs.

Usage

```
eqcat(x)
## S3 method for class 'eqcat'
plot(x,...)
## S3 method for class 'eqcat'
summary(object,extended=TRUE,...)
```

Arguments

`x`	an earthquake catalog.
`object`	an `eqcat` object.
`extended`	if `TRUE` some extra summary functions are computed.
`...`	other arguments.

Details

Minimal check of an earthquake catalog; checks only if it is suitable for the use as argument of the functions of `etasFLP` (mainly `etasclass`); checks only the presence of variables with the names `time`, `lat`, `long`, `z`, `magn1`. `summary` and `plot` methods are defined for earthquake catalogs.

Value

If the catalog passes the check, then the catalog is returned with the new class name `eqcat`; otherwise an error message is printed.

`cat`	a catalog is returned. If the check is ok, this is an `eqcat` class object.
`ok`	A flag: `TRUE` if the check is ok; `FALSE` elsewhere.

Note

In this first version if you have a catalog without the depth (`z`), please insert however a constant column. The depth can be used only in some plot and not in the estimation routines of the package etasFLP; `etasclass` uses only `time`, `lat`, `long`, `magn1`.

Author(s)

Marcello Chiodi

See Also

etasclass

Examples

```
data(italycatalog)
f=eqcat(italycatalog)
print(f$ok)
```

---

etasclass *Mixed estimation of an ETAS model*

Description

etasclass is the main function of the package etasFLP.

Performs the estimation of the components of the ETAS (Epidemic type aftershock sequences) model for the description of the seismicity in a space-time region. Background seismicity is estimated non-parametrically, while triggered seismicity is estimated by MLE. In particular also the bandwidth for a kernel smoothing can be estimated through the Forward Likelihood Predictive approach (FLP). For each event the probability of being a background event or a triggered one is estimated.

An ETAS with up to 8 parameters can be estimated, with several options and different methods.

Returns an etasclass object, for which plot, summary, print and profile methods are defined.

Usage

```
etasclass(cat.orig,
    magn.threshold=2.5, magn.threshold.back=magn.threshold+2,
   mu=1,k0=1,c=0.5,p=1.01,a=1.2,gamma=.5,d=1.,q=1.5, params.ind=replicate(8,TRUE),
    declustering=TRUE,thinning=FALSE,
    flp=TRUE,ndeclust=5, onlytime=FALSE,is.backconstant=FALSE,
##### end of  main input arguments.
##### Control and secondary arguments:
    description="", cat.back=NULL, back.smooth=1.0,
    sectoday=TRUE,usenlm=TRUE, method ="BFGS", compsqm=TRUE,
    epsmax=0.0001, iterlim=100, ntheta=100)
```

Arguments

cat.orig	An earthquake catalog, possibly an object of class eqcat, or however a data.frame with variables of names time, lat, long, z, magn1. No missing values are allowed.
magn.threshold	Threshold magnitude (only events with a magnitude at least magn.threshold will be used). Default value = 2.5.

`magn.threshold.back`
: Threshold magnitude used to build the catalog `cat.back` for the first estimation of the background seismicity. Default value = `magn.threshold+2`.

Values for the 8 parameters of the ETAS model (starting values or fixed values according to `params.ind`):

`mu`
: Parameter 1 (μ) of the ETAS model: background general intensity; see details. Default value = 1.

`k0`
: Parameter 2 (κ_0) of the ETAS model: measures the strength of the aftershock activity; see details. Default value = 1.

`c`
: Parameter 3 of the ETAS model; a shift parameter of the Omori law for temporal decay rate of aftershocks; see details. Default value = 0.5.

`p`
: Parameter 4 of the ETAS model; the exponent of the Omori law for temporal decay rate of aftershocks; see details. Default value = 1.01.

`a`
: Parameter 5 (α) of the ETAS model; efficiency of an event of given magnitude in generating aftershocks; see details. Default value = 1.2.

`gamma`
: Parameter 6 (γ) of the ETAS model; together with `a` is related to the efficiency of an event of given magnitude in generating aftershocks; see details. Default value = 0.5.

`d`
: Parameter 7 of the ETAS model; parameter related to the spatial influence of the mainshock; see details. Default value = 1.

`q`
: Parameter 8 of the ETAS model; parameter related to the spatial influence of the mainshock; see details. Default value = 1.5.

End of model pararameter input

`params.ind`
: vector of 8 logical values: `params.ind[i] = TRUE` means that the i-th parameter must be estimated. `params.ind[i] = FALSE` means that the i-th parameter is fixed to its input value (the order of parametrs is: `mu`, `k0`, `c`, `p`, `a`, `gamma`, `d`, `q`). Default value = `replicate(8,TRUE)`, that is, `etasclass` estimates all parameters.

Flags for the kind of declustering:

`declustering`
: if `TRUE` the catalog is iteratively declustered to optimally estimate the background intensity (through thinning, if `thinning=TRUE`, or through weighting if `thinning=FALSE`). Default value = `TRUE`.

`thinning`
: if `thinning=TRUE` a background catalog is obtained sampling from the original catalog with probabilities estimated during the iterations. Default value =`FALSE`.

`flp`
: if `flp=TRUE` then background seismicity is estimated through Forward Likelihood Predictive (see details). Otherwise the Silverman rule is used. Default value =`TRUE`.

`ndeclust`
: maximum number of iterations for the general declustering procedure. Default=5.

`onlytime`
: if `TRUE` then a time process is fitted to data , regardless to space location (in this case `is.backconstant` is set to `TRUE` and `declustering`, `flp` are set to `FALSE`). Default value = `FALSE`.

`is.backconstant`
: if `TRUE` then background seismicity is assumed to be homogeneous in space (and `declustering, flp` are set to `FALSE`). Default value = `FALSE`.

Other control parameters:

`description`
: a description string used for the output. Default value = "".

`cat.back`
: external catalog used for the estimation of the background seismicity. Default value = `NULL`.

`back.smooth`
: Controls the level of smoothing for the background seismicity (meaningful only if `flp=FALSE`). Default value = 1.

`sectoday`
: if `TRUE`, then `time` variable of `cat.orig` is converted from seconds to days. Default value = `TRUE`.

`usenlm`
: if `TRUE`, then `nlm` function (gauss-newton method) is used in the maximum likelihood steps; if `FALSE`, then `optim` function is used (with `method =method`). Default value = `TRUE`.

`method`
: used if `usenlm=FALSE`: method used by `optim`. Default value = `"BFGS"`.

`compsqm`
: if `TRUE`, then standard errors are computed. Default value = `TRUE`.

`epsmax`
: maximum allowed difference between estimates in subsequent iterations (default = 0.0001).

`iterlim`
: maximum number of iterations in the maximum likelihood steps (used in `nlm` or `optim`). Default value = 100.

`ntheta`
: number of subdivisions of the round angle, used in the approximation of the integral involved in the likelihood computation of the ETAS model. Default value = 100.

Details

Estimates the components of an ETAS (Epidemic type aftershock sequences) model for the description of the seismicity of a space-time region. Background seismicity is estimated nonparametrically, while triggered seismicity is estimated by MLE.

The bandwidth of the kernel density estimator is estimated through the Forward Likelihood Predictive approach (FLP), (theoretical reference on Adelfio and Chiodi, 2013) if `flp` is set to `TRUE`. Otherwise the bandwidth is estimated trough Silverman's rule. FLP steps for the estimation of nonparametric background component is alternated with the Maximum Likelihood step for the estimation of parametric components (only if `declustering=TRUE`). For each event the probability of being a background event or a triggered one is estimated, according to a declustering procedure in a way similar to the proposal of Zhuang, Ogata, and Vere-Jones (2002).

The ETAS model for conditional space time intensity $\lambda(x, y, t)$ is given by:

$$\lambda(x,y,t) = \mu f(x,y) + \sum_{t_j<t} \frac{\kappa_0 \, e^{(\alpha-\gamma)\,(m_j-m_0)}}{(t-t_j+c)^p} \left\{ \frac{(x-x_j)^2+(y-y_j)^2}{e^{\gamma\,(m_j-m_0)}} + d \right\}^{-q}$$

$f(x, y)$ is estimated through a weighted kernel gaussian estimator; if `flp` is set to `TRUE` then the bandwidth is estimated through a FLP step.

Weights (computed only if `declustering=TRUE`) are given by the estimated probabilities of being a background event; for the i-th event this is given by $\rho_i = \frac{\mu f(x_i,y_i)}{\lambda(x_i,y_i,t_i)}$. The weights ρ_i are updated after a whole iteration.

`mu` (μ) measures the background general intensity (which is assumed temporally homogeneous);

`k0` (κ_0) is a scale parameter related to the importance of the induced seismicity;

`c` and `p` are the characteristic parameters of the seismic activity of the given region; `c` is a shift parameter while `p`, which characterizes the pattern of seismicity, is the exponent parameter of the modified Omori law for temporal decay rate of aftershocks;

`a` (α) and `gamma` (γ) measure the efficiency of an event of given magnitude in generating aftershock sequences;

`d` and `q` are two parameters related to the spatial influence of the mainshocks.

Many kinds of ETAS models can be estimated, managing some control input arguments. The eight ETAS parameters can be fixed to some input value, or can be estimated, according to `params.ind`: if `params.ind`[i]=FALSE the i-th parameter is kept fixed to its input value, otherwise, if `params.ind[i] = TRUE`, the i-th parameter is estimated and the input value is used as a starting value.

By default `params.ind=c(TRUE,TRUE,TRUE,TRUE,TRUE,TRUE,TRUE,TRUE)`, and so a full 8 parameters ETAS model will be estimated.

The eight parameters are internally ordered in this way: `params` = (`mu`, `k0`, `c`, `p`, `a`, `gamma`, `d`, `q`); for example a model with a fixed value `p=1` (and `params.ind`[4] = FALSE) can be estimated and compared with the model where `p` is estimated (`params.ind`[4]=TRUE);

for example a 7 parameters model can be fitted with `gamma=0` and `params.ind[6]=FALSE`, so that input must be in this case: `params.ind=c(TRUE,TRUE,TRUE,TRUE,TRUE,FALSE,TRUE,TRUE)`;

if `onlytime=TRUE` a time process is fitted to data (with a maximum of 5 parameters), regardless to space location (however the input catalog `cat.orig` must contain three columns named `long, lat, z`);

if `is.backconstant=TRUE` a process (space-time or time) with a constant background intensity μ is fitted;

if `mu` is fixed to a very low value a process with very low background intensity is fitted, that is with only clustered intensity (useful to fit a model to a single cluster of events).

If `flp=TRUE` the bandwidth for the kernel estimation of the background intensity is evaluated maximizing the Forward Likelihood Predictive (FLP) quantity, given by (Chiodi, Adelfio, 2011; Adelfio, Chiodi, 2013):

$$FLP_{k_1,k_2}(\hat{\boldsymbol{\psi}}) \equiv \sum_{k=k_1}^{n-1} \delta_{k,k+1}(\hat{\boldsymbol{\psi}}(H_{t_k}); H_{t_{k+1}})$$

with $k_1 = \frac{n}{2}, k_2 = n-1$ and where $\delta_{k,k+1}(\hat{\boldsymbol{\psi}}(H_{t_k}); H_{t_{k+1}})$ is the *predictive information* of the first k observations on the $k+1$-th observation, and is so defined:

$$\delta_{k,k+1}(\hat{\boldsymbol{\psi}}(H_{t_k}); H_{t_{k+1}}) \equiv \log L(\hat{\boldsymbol{\psi}}(H_{t_k}); H_{t_{k+1}}) - \log L(\hat{\boldsymbol{\psi}}(H_{t_k}); H_{t_k})$$

where H_k is the history of the process until time t_k and $\hat{\boldsymbol{\psi}}(H_{t_k})$ is an estimate based only on history until the $k-th$ observation.

In the ML step, the vector of parameter $\theta = (\mu, \kappa_0, c, p, \alpha, \gamma, d, q)$ is estimated maximizing the sample log-likelihood given by:

$$\log L(\boldsymbol{\theta}; H_{t_n}) = \sum_{i=1}^{n} \log \lambda(x_i, y_i, t_i; \boldsymbol{\theta}) - \int_{T_0}^{T_{max}} \int\int_{\Omega_{(x,y)}} \lambda(x, y, t; \boldsymbol{\theta})\, dx\, dy\, dt$$

Value

returns an object of class `etasclass`.

The main items of the output are:

`this.call`	reports the exact call of the function
`params.ind`	indicates which parameters have been estimated (see details)
`params`	ML estimates of the ETAS parameters.
`sqm`	Estimates of standard errors of the ML estimates of the ETAS parameters (`sqm[i]`=0 if `params.ind[i]=FALSE` and for the situation where hessian is not computed or near to singularity).
`AIC.iter`	AIC values at each iteration.
`hdef`	final bandwidth used for the kernel estimation of background spatial intensity (however estimated, with `flp=TRUE` or `flp=FALSE`).
`rho.weights`	Estimated probability for each event to be a background event (ρ).
`time.res`	rescaled time residuals (for time processes only).
`params.iter`	A matrix with estimates values at each iteration.
`sqm.iter`	A matrix with the estimates of the standard errors at each iteration.
`rho.weights.iter`	A matrix with the values of `rho.weights` at each iteration.
`l`	A vector with estimated intensities, corresponding to observed points

`summary`, `print` and `plot` methods are defined for an object of class `etasclass` to obtain main output.

A `profile` method (`profile.etasclass`) is also defined to make approximate inference on a single parameter

Note

In this first version the x-y space region, where the point process is defined, is a rectangle embedding the catalog values.

The optimization algorithm depends on the choice of initial values. Some default guess choice is performed inside the function for parameters without input starting values. If convergence problem are experienced, a useful strategy can be to start with an high magnitude threshold value m_0 (that is, with a smaller catalog with bigger earthquakes), and then using this first output as starting guess for a running with a lower magnitude threshold value m_0. In this trial executions avoid declustering (`declustering=FALSE`) or at least use a small value of `ndeclust`; small values of `iterlim` and `ntheta` can speed first executions.

Quicker executions are obtained using smaller values of `iterlim` and `ntheta` in the input.

Also a first execution with `is.backconstant = TRUE`, to fit a first approximation model with constant background, can be useful.

Some other useful information can be obtained estimating a pure time process, that can give a good guess at least for some parameters, like $\mu, \kappa_0, \alpha, c, p$.

Input times are expected in days, and so final intensities are expected number of events per day. If input values are in seconds, then set `sectoday=TRUE`

Author(s)

Marcello Chiodi, Giada Adelfio

References

Chiodi, M. and Adelfio, G., (2011) Forward Likelihood-based predictive approach for space-time processes. *Environmetrics*, vol. 22 (6), pp. 749-757.

Adelfio, G. and Chiodi, M. (2013) Mixed estimation technique in semi-parametric space-time point processes for earthquake description. *Proceedings of the 28th International Workshop on Statistical Modelling 8-13 July, 2013, Palermo* (Muggeo V.M.R., Capursi V., Boscaino G., Lovison G., editors). Vol. 1. pp.65-70.

Zhuang, J., Ogata, Y. and Vere-Jones, D. Stochastic declustering of space-time earthquake occurrences. *Journal of the American Statistical Association*, **97**, 369–379 (2002).

See Also

`eqcat`, `plot.etasclass`, `summary.etasclass`, `profile.etasclass`

Examples

```
## Not run:
data("italycatalog")
# load a sample catalog of the italian seismicity

etas.flp=etasclass(italycatalog,  magn.threshold = 3.1,  magn.threshold.back = 3.5,
k0 = 0.005,c = 0.005,p = 1.01, a = 1.05, gamma = 0.6, q = 1.52, d = 1.1,
params.ind = c(TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE),
declustering = TRUE, thinning = FALSE, flp = TRUE, ndeclust = 15,
onlytime = FALSE, is.backconstant = FALSE,
description = "etas flp",sectoday = TRUE, usenlm = TRUE, epsmax = 10e-04)

# execution of etasclass for events with minimum magnitude of 3.1.
# The events with magnitude at least 3.5 are used to build a first approximation
# for the background intensity function
# (magn.threshold.back=3.5)

summary(etas.flp)
# summary merhod for the etasclass object
>summary(etas.flp)

Call:
```

```
etasclass(cat.orig = italycatalog, magn.threshold = 3.1, magn.threshold.back = 3.5,
    k0 = 0.005, c = 0.005, p = 1.01, a = 1.05, gamma = 0.6, d = 1.1,
    q = 1.52, params.ind = c(TRUE, TRUE, TRUE, TRUE, TRUE, TRUE,
        TRUE, TRUE), declustering = TRUE, thinning = FALSE, flp = TRUE,
    ndeclust = 15, onlytime = FALSE, is.backconstant = FALSE,
    description = "etas flp", sectodacatalog-search.htmly = TRUE, usenlm = TRUE,
    epsmax = 0.001)


etas flp
Execution started:                  2014-02-04 13:17:29
Elapsed time of execution (hours)   0.358737
Number of observations             1700
Magnitude threshold                3.1
Number of declustering iterations   7
Kind of declustering                weighting
sequence of AIC values for each iteration
40444.81 39058.33 39100.61 39101.3 39101.45 39027.12 39025.27

-----------------------------------------------------

ETAS Parameters:
            Estimates       std.err.
mu           0.299141       0.010177
k0           0.008847       0.002832
c            0.012747       0.002752
p            1.149504       0.020206
a            1.640902       0.070027
gamma        0.932499       0.094271
d            2.010186       0.384154
q            1.926670       0.089593
-----------------------------------------------------

# plot results with maps of intensities

plot(etas.flp)


## End(Not run)
```

`italycatalog` *Small sample catalog of italian earthquakes*

Description

A small sample catalog of italian earthquakes of magnitude at least 3.0 from year 2005 to year 2013.

Usage

```
italycatalog
```

Format

a data matrix with 2,158 observations and 5 variables: `time`, `lat`, `long`, `z`, `magn1`.

Source

INGV (Istituto Nazionale di Geofisica e Vulcanologia) ISIDE Data Base.

References

INGV home page: http://www.ingv.it.

Examples

```
data(italycatalog)
str(italycatalog)
```

---

kde2dnew.fortran *A 2-d normal kernel estimator*

Description

A simple and quick 2-d weighted normal kernel estimator, with fixed bandwidth and relative integral.

Usage

```
kde2dnew.fortran(xkern, ykern, gx, gy, h, factor.xy = 1, w = replicate(length(xkern), 1))

kde2d.integral(xkern, ykern, gx = xkern, gy = ykern, eps = 0, factor.xy = 1,
h = c(bwd.nrd(xkern, w), bwd.nrd(ykern, w)),
w = replicate(length(xkern), 1))
```

Arguments

`xkern`	x-values of kernel points of length `n` (`n=length(xkern)`).
`ykern`	y-values of kernel points of length `n`.
`gx`	x-values of the points where densities must be estimated.
`gy`	y-values of the points where densities must be estimated.
`h`	bandwidths: a length 2 numerical vector.
`factor.xy`	expansion factor for bandwidths (density will be smoother if `factor.xy`>1).
`w`	vector of weights to give to observed points (length `n`).
`eps`	enlargment factor for the region of interest.

Details

A standard bivariate normal kernel estimator.

Value

grid values and estimated densities.

Author(s)

Marcello Chiodi.

References

Venables, W. N. and Ripley, B. D. (2002) *Modern Applied Statistics with S*. Fourth edition. Springer.
Wand, M.P and Jones, M.C. (1995). *Kernel Smoothing*. London: Chapman & Hall/CRC.

`magn.plot` *Transformed plot of the magnitudes distribution of an earthquakes catalog*

Description

Plots the logarithm of the cumulative frequency of eccedence vs. magnitude in an earthquake catalog.

Usage

```
magn.plot(catalog,...)
```

Arguments

`catalog`	should be a `eqcat` object, or at least must contain a column with name `magn1`.
`...`	other arguments to be passed to `plot()`

Details

For each magnitude m_j, if N_j is the number of values of `magn1` greater than m_j, the values of $\log(N_j)$ vs. m_j are plotted.

According to the Gutenberg-Richter law, this plot should be linear. If there is a linear behaviour only for values greater than a given m_0, then m_0 is probably the magnitude threshold of the catalog.

Value

A new plot is printed (see details).

Author(s)

Marcello Chiodi.

Examples

```
## Not run:
data(italycatalog)
magn.plot(italycatalog)

## End(Not run)
```

MLA.freq *Display a pretty frequency table*

Description

Display a pretty frequency table. It is only a wrapper to the function `table` but with a richer output, at least for numerical variables.

Usage

```
MLA.freq(x)
```

Arguments

x	a numeric vector.

Details

The output gives the different kinds of frequencies and cumulated frequencies: single frequencies, cumulated and back cumulated (absolute and relatives).

Value

return a matrix with 7 columns: the modaldistinct values of `x`, frequencies, relative frequencies, cumulated frequencies, cumulated relative frequencies, back cumulated frequencies and back cumulated relative frequencies.

Author(s)

Marcello Chiodi

Examples

```
x=trunc(runif(1000)*10)
MLA.freq(x)

data(italycatalog)
MLA.freq(italycatalog$magn1)
```

`plot.etasclass` *Plot method for etasclass objects*

Description

This is the main method to visualize graphically the output of an object of class `etasclass`.

By default the space-time region is the same used for the estimation of the ETAS model. Background, triggered and total space intensities are also plotted for a grid of values.

Usage

```
## S3 method for class 'etasclass'
plot(x,pdf=FALSE,file ="etasplot", ngrid=201,flag.3D=TRUE,flag.log=FALSE,...)
```

Arguments

`x`	an `etaclass` object.
`pdf`	If `TRUE`, then 2D plots are sent to a pdf file
`file`	name of the pdf file
`ngrid`	number of points for each direction (`x`, `y`) of a `ngrid*ngrid` grid where estimated intensities must be evaluated. Default value= 201.
`flag.3D`	If `TRUE` a 3D plot is also produced.
`flag.log`	If `TRUE` then a `log` scale is used to plot intensities.
`...`	other arguments.

Details

Different plots of the output of an object of class `etasclass`.

By default the space-time region is the same used for the estimation of the ETAS model. Background, triggered and total space intensities are also computed and plotted for a grid of values.

If `pdf=TRUE` intensities are printed on a pdf file, as spcified by `file`; otherwise default screen device is used.

Value

This `plot` method computes, among others, `back.grid`, `trig.grid`, with coordinates `x.grid` and `y.grid` used to obtain image plots of background, triggered and total spatial estimated intensities (see `etasclass` to see the details of the mixed estimation method used).

`x.grid`	x grid values.
`y.grid`	y grid values.
`back.grid`	background intensity estimated on a `ngrid` x `ngrid` grid.
`trig.grid`	triggered intensities estimated on a grid of `ngrid` x `ngrid` points.

tot.grid	total intensities estimated on a grid of ngrid x ngrid points.
back.grid	background space intensity estimated for observed points.
trig.grid	triggered space intensities estimated for observed points.
tot.grid	total space intensities estimated for observed points.

Note

In this first version the x-y space region, where the point process is defined, by default is a rectangle embedding the catalog values.

Author(s)

Marcello Chiodi, Giada Adelfio

See Also

etasclass, eqcat, profile.etasclass

Examples

```
## Not run:
data("italycatalog")
# load a sample catalog of the italian seismicity

class(italycatalog)<-"eqcat"

etas3.1<-etasclass(italycatalog,description="etas flp",magn.threshold=3.1,thinning=FALSE,flp=TRUE,
is.backconstant=FALSE,magn.threshold.back=3.5,sectoday=TRUE,
onlytime=FALSE,declustering=TRUE,epsmax=0.00001,
params.ind=c(1,1,1,1,1,1,1,1),k0=0.005,c=0.005,p=1.01,a=1.05,gamma=0.6,q=1.52,d=1.1,
compsqm=TRUE,usenlm=TRUE,ndeclust=15)

# execution of etasclass for events with minimum magnitude of 3.1.
# The events with magnitude at least 3.5 are used to build a first approximation
# for the background intensity function
# (magn.threshold.back=3.5)


# plot method

> plot(etas3.1)

# profile likelihood for the 5-th parameter (a), with plot:

prof=profile(etas3.1,nprofile=7,iprofile=5)
plot(prof)


## End(Not run)
```

`plot.profile.etasclass` *plot method for profile.etasclass objects (profile likelihood of ETAS model)*

Description

`plot` method for `profile.etasclass` objects (profile likelihood of ETAS model). Plots a smooth interpolation of the profile likelihood of a parameter of an ETAS model, as output from `profile.etasclass`.

Usage

```
## S3 method for class 'profile.etasclass'
plot(x,prob=c(0.9,0.95,0.99),...)
```

Arguments

`x`	An object of the class `profile.etasclass`.
`prob`	A vector of coverage probability for the asymptotic confidence interval computed using -2log(LR). Default value `prob=c(0.9,0.95,0.99)`.
`...`	other arguments.

Details

Plots a spline interpolation of the profile likelihood for a parameter of the ETAS model for earthquake seismicity, computed with `profile.etasclass`;

the order of parametrs is: (`mu`, `k0`, `c`, `p`, `a`, `gamma`, `d`, `q`).

A `plot` method is defined for `profile.etasclass` objects. A number of grid points `nprofile` of 7 (the default) usually is enough to have a good interpolation of the profile likelihood.

Value

Plots a profile likelihood (in the scale -2log(LR)), and plots horizontal lines corresponding to the percentiles of a 1df chi-square variable of levels `prob`; the approximate confidence intervals corresponding to the levels `prob` are printed. Returns a list:

`spline.profile`	The spline interpolation of the profile likelihood.
`conf`	The approximate confidence intervals corresponding to the levels `prob`.
`prob`	The `prob` values used.

Note

A odd number of grid points `nprofile` is adviced, so that the central point is the unconstrained ML estimate for the profiled parameter, and the interpolation of the profile likelihood will have a better quality.

Author(s)

Marcello Chiodi, Giada Adelfio

See Also

eqcat, etasclass, profile.etasclass

Examples

```
## Not run:
## see example in profile.etasclass

## End(Not run)
```

---

print.etasclass *Print method for etasclass objects*

Description

Print method for an object of class etasclass.

Gives some information on the execution and gives estimates of the ETAS parameters.

Usage

```
## S3 method for class 'etasclass'
print(x,...)
```

Arguments

x	an etaclass object.
...	other arguments.

Details

Print brief information about an object of class etasclass. More output is obtained with summary.

Value

Displays parameters estimates and information on the execution of the etasclass estimation process. Displays also the exact call of the function that generated etasclass

Author(s)

Marcello Chiodi, Giada Adelfio

See Also

etasclass,eqcat, profile.etasclass

`profile.etasclass` *profile method for etasclass objects (ETAS model)*

Description

profile method for etasclass objects (ETAS model).

Usage

```
## S3 method for class 'etasclass'
profile(fitted,iprofile =4,
 nprofile =7,
 kprofile =3,
 profile.approx =FALSE,...)
```

Arguments

`fitted`	An object of the class `etasclass`.
`iprofile`	An integer in the range 1-8. Profile likelihood will be computed with respect to the parameter of index `iprofile`. The order of parametrs is: `mu`, `k0`, `c`, `p`, `a`, `gamma`, `d`, `q`.
`nprofile`	Number of values of `params[iprofile]` for which profile likelihood must be computed. Default value= 7.
`kprofile`	Maximum absolute standardized value for `params[iprofile]`. Profile likelihood will be computed in the standardized range [-`kprofile`, `kprofile`]. Default value= 3.
`profile.approx`	if `TRUE`, then a conditional-likelihood approach is used as a first value for each maximization step in profile likelihood computation. Default value= `FALSE`.
`...`	other arguments.

Details

Profile likelihood for the `iprofile`-th parameter of the ETAS model for earthquake seismicity, estimated with `etasclass`; the order of parameters is: (`mu`,`k0`,`c`,`p`,`a`,`gamma`,`d`,`q`).

A `plot` method is defined for `profile.etasclass` objects. A number of grid points `nprofile` of 7 (the default) usually is enough to have a good interpolation of the profile likelihood. The profile is computed using the final estimation of the background seismicity used to obtain the object `etas` of class `etasclass` and regardless to the method used. The computing time (for each of the `nprofile` values) is generally less than a single execution of `etasclass` without clustering, because only ML estimation is performed. Parameters not estimated in `etas` (with `params.ind[i]=FALSE`) will remain fixed do the value `params.fix[i]`.

To obtain profiles for different parameters, run `profile.etasclass` with different values of `iprofile`.

Value

Returns a list:

`params.vec`	vector of values of the parameter `iprofile` used to evaluate the profile likelihood.
`logl.vec`	vector of likelihoods corresponding to the values of `params.vec`

`plot` method is defined to represent profile likelihood (in scale -2log(LR)), using a spline interpolation through grid points, with superimposition of approximate confidence intervals.

Note

A odd number of grid points `nprofile` is adviced, so that the central point is the unconstrained ML estimate for the profiled parameter, and the interpolation of the profile likelihood will have a better quality.

Author(s)

Marcello Chiodi, Giada Adelfio

See Also

`eqcat`, `etasclass`, `plot.profile.etasclass`

Examples

```
## Not run: ##
data("italycatalog")
# load a sample catalog of italian seismicity

etasclass(cat.orig = italycatalog, magn.threshold = 3.1, magn.threshold.back = 3.5,
    k0 = 0.005, c = 0.005, p = 1.01, a = 1.05, gamma = 0.6, d = 1.1,
    q = 1.52, params.ind = c(TRUE, TRUE, TRUE, TRUE, TRUE, TRUE,
        TRUE, TRUE), declustering = TRUE, thinning = FALSE, flp = TRUE,
    ndeclust = 15, onlytime = FALSE, is.backconstant = FALSE,
    description = "etas flp", sectodacatalog-search.htmly = TRUE, usenlm = TRUE,
    epsmax = 0.001)


# profile likelihood for the 5-th parameter (a), with plot:

prof.flp=profile(etas.flp,nprofile=7,iprofile=5)
plot(prof.flp)
> plot(prof.flp)
Asymptotic  confidence  intervals:
  Coverage Lower Upper
1     0.90 1.514 1.766
2     0.95 1.501 1.778
3     0.99 1.463 1.805


## End(Not run)
```

simpson.coeff *Computes Simpson integration rule coefficients*

Description

Computes Simpson integration rule coefficients.

Usage

```
simpson.coeff(n)
simpson.kD(n,k=2)
```

Arguments

n	number of points of the simpson formula a single dimension
k	number of dimensions

Details

`simpson.coeff` computes the coefficients of the standard Simpson rule (for unit spaced points), according to the sequence (1+4+2+4+...+2+4+1)/3 for each dimension. `simpson.kD` expand the formula over a grid of n^k points in k dimensions.

Value

a vector of n coefficients (for `simpson.coeff`), a k-dimensions array with a total of n^k elements for `simpson.kD`.

Author(s)

Marcello Chiodi

summary.etasclass *Summary method for etasclass objects*

Description

This is the main method to summarize the output of an object of class `etasclass`.

Gives some information on the execution and gives estimates of the ETAS parameters together with the standard errors.

Usage

```
## S3 method for class 'etasclass'
summary(object,...)
```

Arguments

object	an etaclass object to pass to summary.
...	other arguments.

Details

Displays summary information about an object of class etasclass.

Value

Displays AIC values, parameters estimates and their standard errors, together with some information on the execution of the etasclass estimation process. Displays also the exact call of the function that generated etasclass

Author(s)

Marcello Chiodi, Giada Adelfio

See Also

etasclass,eqcat, profile.etasclass

Examples

```
## Not run:
data("italycatalog")
# load a sample catalog of the italian seismicity

etas.flp=etasclass(italycatalog,  magn.threshold = 3.1,  magn.threshold.back = 3.5,
k0 = 0.005,c = 0.005,p = 1.01, a = 1.05, gamma = 0.6, q = 1.52, d = 1.1,
params.ind = c(TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE),
declustering = TRUE, thinning = FALSE, flp = TRUE, ndeclust = 15,
onlytime = FALSE, is.backconstant = FALSE,
description = "etas flp",sectoday = TRUE, usenlm = TRUE, epsmax = 10e-04)

# execution of etasclass for events with minimum magnitude of 3.1.
# The events with magnitude at least 3.5 are used to build a first approximation
# for the background intensity function
# (magn.threshold.back=3.5)

summary(etas.flp)
# summary merhod for the etasclass object
>summary(etas.flp)

Call:

etasclass(cat.orig = italycatalog, magn.threshold = 3.1, magn.threshold.back = 3.5,
    k0 = 0.005, c = 0.005, p = 1.01, a = 1.05, gamma = 0.6, d = 1.1,
    q = 1.52, params.ind = c(TRUE, TRUE, TRUE, TRUE, TRUE, TRUE,
        TRUE, TRUE), declustering = TRUE, thinning = FALSE, flp = TRUE,
    ndeclust = 15, onlytime = FALSE, is.backconstant = FALSE,
```

```
    description = "etas flp", sectodacatalog-search.htmly = TRUE, usenlm = TRUE,
    epsmax = 0.001)


etas flp
Execution started:                   2014-02-04 13:17:29
Elapsed time of execution (hours)   0.358737
Number of observations             1700
Magnitude threshold                3.1
Number of declustering iterations   7
Kind of declustering                weighting
sequence of AIC values for each iteration
40444.81 39058.33 39100.61 39101.3 39101.45 39027.12 39025.27

----------------------------------------------------------

ETAS Parameters:
            Estimates       std.err.
mu           0.299141       0.010177
k0           0.008847       0.002832
c            0.012747       0.002752
p            1.149504       0.020206
a            1.640902       0.070027
gamma        0.932499       0.094271
d            2.010186       0.384154
q            1.926670       0.089593
----------------------------------------------------------


## End(Not run)
```

`time2date` *Date time conversion tools*

Description

Date time conversion tools, useful in connection with package etasFLP for earthquake description. Base date is Jan. 1st 1900.

Usage

```
time2date(t)

timecharunique2seq(timestring)
```

Arguments

`t`	seconds elapsed from 1900-1-1.
`timestring`	A time string.

Details

time2date converts sequential time in seconds into character string; timecharunique2seq converts character times of catalogs into sequential time (seconds elapsed from the base date): the input is a single string.

Value

time2date returns a character string; timecharunique2seq returns a list:

char	the input string.
sec	seconds elapsed from the base date.
day	days elapsed from the base date.

Author(s)

Marcello Chiodi

Examples

```
## Not run:
tchar="1960-11-06 11:09:35.000"
tsec =timecharunique2seq(tchar)[["sec"]]
time2date(tsec)

## End(Not run)
```

---

xy.grid *Creates a 2-d grid*

Description

Creates a 2-d grid.

Usage

```
xy.grid(rangex, rangey, nx, ny = nx)
```

Arguments

rangex	A length 2 numeric vector: the range of the x-variable.
rangey	A length 2 numeric vector: the range of the y-variable.
nx	The number of points of the grid in the x-direction.
ny	The number of points of the grid in the y-direction.

Value

A grid of the coordinates of nx*ny points on the x-y plane, expanded in a matrix of nx*ny rows and 2 columns: a row gives the (x,y) coordinates of a point.

Examples

```
xy.grid(c(3,7),c(11,17),nx=5,ny=4)
```

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