Probabilistic volcanic hazard assessments of Pyroclastic Density Currents: ongoing practices and future perspectives

Pablo Tierz¹, Laura Sandri¹, Elena Ramona Stefanescu², Abani Patra², Warner Marzocchi³, Antonio Costa¹, Roberto Sulpizio⁴
1: INGV, Sezione di Bologna (Italy) // 2: University at Buffalo (USA) // 3: INGV Roma (Italy) // 4. Università di Bari (Italy)
THE PROBLEM: PYROCLASTIC DENSITY CURRENTS (PDCs)

What PDCs are

Aleatory Uncertainties

What we know about PDCs

Deterministic / Stochastic link

Uncertainty Quantification

- Obtain probabilities based on a large set of outcomes
- Incorporate all the sources of uncertainty in the analysis
- MC, PCQ, BLE, BET, ...

PDC Numerical Simulators

- Simulate a large set of possible cases
- Energy Cone, Titan2D, ...

Uncertainty Quantification

- Obtain probabilities based on a large set of outcomes
- Incorporate all the sources of uncertainty in the analysis
- MC, PCQ, BLE, BET, ...

Ongoing practices

Future multi-disciplinary efforts

Decision-Making Agencies

- Coordination
- Collaboration
- Communication

Quantitative Hazard Assessment?

- Use of probabilities to account for uncertainties
- Understand the decision-maker needs

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WHAT’S NEMOH?

• Numerical, Experimental and stochastic Modelling of vOlcanic processes and Hazard:
  - Initial Training Network under the European Community FP7.
  - Training through research.
  - The next generation of European volcanologists.

• 9 full Network Partners + 4 Associated Partners (8 countries).
• 18 Early-Stage Researchers (8 nationalities, 3 continents).
Types of uncertainties: probability of getting a black ball?

You win 50 euros for each black ball you get...

Which box would you choose?
Types of uncertainties: probability of getting a black ball?

**ALEATORY**
- Inherent
- Irreducible
- Expressed as a single (expected) value

**EPISTEMIC**
- Knowledge-related
- Reducible
- Expressed as a dispersion (variance) around the value

Marzocchi et al. (2004)
The “basic” picture
PDC NUMERICAL SIMULATORS

Energy Cone

Titan2D

UNCERTAINTY QUANTIFICATION TECHNIQUES
(1: PCQ, 2: BLE, 3: BET)

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Outline

A) Simulator or technique description
B) Pros and Cons
C) What's been recently done
D) What can be done
The simulators (I): Energy Cone (EC)

Computer-Assisted Mapping of Pyroclastic Surges

Abstract. Volcanic hazard maps of surge boundaries and deposit thickness can be created by using a simplified eruption model based on an “energy line” concept of pyroclastic surge and flow emplacement. Computer image-processing techniques may be used to combine three-dimensional representations of the energy relations of pyroclasts moving under the influence of gravity (defined by an “energy cone”) with digital topographic models of volcanoes to generate theoretical hazard maps. The deposit boundary and thickness calculated for the 18 May 1980 eruption of Mount St. Helens are qualitatively similar to those actually observed.

Maps of volcanic hazards provide a basis for making policy decisions regarding public safety during times of impending volcanic crises. A useful map is one that is produced by methods that are (i) reliable (the data base should accurately reflect the distribution of products from all hazardous phenomena recorded by outcrop patterns of prehistoric events, and observed phenomena of historic eruptions), (ii) applicable (an understanding of the phenomena should be sufficient to predict the distribution of products of renewed activity given adequate assumptions regarding the magnitude of the event, location of the vent,
The simulators (I): Energy Cone (EC)


Potential energy transformed into kinetic energy as the PDC moves away from the source

φ accounts for PDC mobility (the greater φ, the more reduced the mobility)

PDCs are estimated to stop when the energy line cuts the topographic surface
The simulators (I): Energy Cone (EC)

<table>
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<tr>
<th>MAJOR STRENGTHS</th>
<th>MAJOR WEAKNESSES</th>
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<tbody>
<tr>
<td>Extremely short runtimes (seconds to few minutes).</td>
<td>Very strong simplification of the physical processes involved.</td>
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<tr>
<td>In principle, able to simulate both dense and dilute PDCs.</td>
<td>Just able to output PDC invasion area and an approximation to PDC speed.</td>
</tr>
<tr>
<td>Can be run using a Digital Elevation Model (DEM).</td>
<td>1D simulator extrapolated to 2D (does not account for 2D-3D effects).</td>
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The simulators (I): EC. What has been (recently) done.


Coupling Titan2D (colorbar) and Energy Cone (outer red line) to evaluate PDC (block-and-ash flows) single scenarios at Colima (Mexico)
The simulators (I): EC. What has been (recently) done.

Probabilistic invasion maps of long-term pyroclastic density current hazard at Campi Flegrei caldera (Italy)

Andrea Bevilacqua¹, Roberto Isaia², Antonella Bertagnini³, Marina Bisson², Tomaso Esposti Ongaro⁴, Franco Flandoli⁴, Enrico Iannuzzi⁵, Augusto Neri⁵, Simone Orsucci⁶, Mauro Rosi⁵

¹Scuola Normale Superiore, Pisa, Italy, ²Istituto Nazionale di Geofisica e Vulcanologia, Sezione di Pisa, Pisa, Italy, ³Istituto Nazionale di Geofisica e Vulcanologia, Osservatorio Vesuviano, Napoli, Italy, ⁴Universita’ di Pisa, Dip.to di Matematica, Pisa, Italy, ⁵Universita’ di Pisa, Dip.to di Scienze della Terra, Pisa, Italy, ⁶Universita’ di Pisa, Dip.to di Fisica, Pisa, Italy

E-mail: andrea.bevilacqua@sns.it

Campi Flegrei is an example of active and densely urbanized caldera with a very high risk associated with the occurrence of pyroclastic density currents (PDCs) produced by explosive events of variable scale and vent location. The mapping of PDC hazard in such a caldera setting is particularly challenging not only due to the complex dynamics of the flow but also due to the large uncertainty on future vent location and the complex topography affecting the flow propagation. Nevertheless, probabilistic mapping of PDC invasion, able to account for the intrinsic uncertainties affecting the system, is needed for hazard assessment. In this study we present a variety of probabilistic PDC hazard maps of the Campi Flegrei area based on different invasion models and accounting for the uncertainty in vent opening and event size. Invasion models were based on simple empirical correlations derived by field reconstruction of past events, simplified one-dimensional models based on a linear decay of the flow energy (e.g. energy line), and correlations derived from 2D and transient numerical simulations of the flow dynamics. Field
The simulators (I): EC. What has been (recently) done.

Tierz et al. (2013). AGU Fall Meeting. San Francisco, USA.

Energy Cone validation through parametric uncertainty characterization and comparison to PDC deposits of VEI5 eruptions at Vesuvius (Italy)
The simulators (I): EC. What can be done.

1. Further apply validation procedures in order to define the simulator structural uncertainties (as defined in Rougier et al., 2013).

2. Check the contribution of input uncertainties (mainly related to DEM resolution, in this case) to the overall simulator epistemic uncertainties.

3. Couple Energy Cone with BET_VH (Marzocchi et al., 2010) to obtain a complete, time-window framed, long-term hazard assessment which will inform, explicitly, of all the uncertainties involved.
Parallel adaptive numerical simulation of dry avalanches over natural terrain

A.K. Patra\textsuperscript{a,\large{*}}, A.C. Bauer\textsuperscript{a}, C.C. Nichita\textsuperscript{b}, E.B. Pitman\textsuperscript{b}, M.F. Sheridan\textsuperscript{c}, M. Bursik\textsuperscript{c}, B. Rupp\textsuperscript{c}, A. Webber\textsuperscript{c}, A.J. Stinton\textsuperscript{c}, L.M. Namikawa\textsuperscript{d}, C.S. Renschler\textsuperscript{d}

\textsuperscript{a}Department of Mechanical and Aerospace Engineering, State University of New York-Buffalo, 605 Furnas Hall, SUNY, Buffalo, NY 14260, USA
\textsuperscript{b}Department of Mathematics, University at Buffalo, SUNY, Buffalo, NY 14260, USA
\textsuperscript{c}Department of Geology, University at Buffalo, SUNY, Buffalo, NY 14260, USA
\textsuperscript{d}Department of Geography, University at Buffalo, SUNY, Buffalo, NY 14260, USA

Accepted 29 June 2004
The simulators (II): Titan2D

Initial pile(s) of material that collapses under its own weight.

As it gets away from the source, the generated mass flow loses its momentum due to frictional forces, namely: internal and bed friction.

Governing equations are similar to the shallow water equations.
The simulators (II): Titan2D

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<td>Detailed physical approach to flows dominated by particle-particle interactions.</td>
<td>Only applicable to dense PDCs (i.e. in the absence of turbulence).</td>
</tr>
<tr>
<td>Very versatile simulator, even in volcanic settings: PDCs, lahars, hot avalanches,...</td>
<td>Flow runout depends on the simulation stopping time chosen by the user.</td>
</tr>
<tr>
<td>Despite its 2D nature, runtimes are short enough to allow uncertainty estimation.</td>
<td>Neither sedimentation nor erosion processes can be simulated.</td>
</tr>
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</table>
The simulators (II): Titan2D. What has been (recently) done.


Risk assessment based on a small set of Titan2D simulations at Mt. Taranaki (New Zealand)
The simulators (II): Titan2D. What has been (recently) done.


Titan2D evaluation using the 2006 block-and-ash flow deposits at Merapi (Indonesia)
The simulators (II): Titan2D. What has been (recently) done.

Stefanescu et al. (2012). *Natural Hazards*, 62, 635-656.

Titan2D input uncertainty estimation through simulator output analysis using different DEM products at Mammoth Mountain (USA).
The simulators (II): Titan2D. What can be done.

1. Further apply validation procedures in order to define the simulator structural uncertainties (as defined in Rougier et al., 2013).

2. Link Titan2D output with a simple, but still physically more reliable than EC (e.g. Box model), PDC simulator to account for the propagation of dilute PDCs.

3. Again, join Titan2D procedures and BET_VH to obtain a complete, time-window framed, long-term hazard assessment which will inform, explicitly, of all the uncertainties involved.
Uncertainty Quantification (I): Monte Carlo sampling (MC)

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<td>Very robust method: independent on the course of dimensionality.</td>
<td>Slow convergence: 3-digits precision is obtained with samples $n \approx 10^6$.</td>
</tr>
<tr>
<td>Widely used technique: every software has a routine to perform it.</td>
<td>Non-adaptative sampling: the results strongly depend on sample size.</td>
</tr>
<tr>
<td>Able to capture even high percentile statistics with moderately big samples.</td>
<td>Although feasible to apply to EC, completely intractable for Titan2D.</td>
</tr>
</tbody>
</table>
Uncertainty Quantification (I): MC. What has been (recently) done

Tierz et al. (2013).
AGU Fall Meeting.
San Francisco, USA.

MC sampling ($n = 10^4$) to quantify EC parametric uncertainty (H and H/L parameters) for VEI5 eruptions at Vesuvius (Italy).
Uncertainty Quantification (I): MC. What has been (recently) done

Tierz et al. (in prep.)

Nearly 1.4 million of EC runs at Campi Flegrei (Italy) to account for:

a) parametric uncertainty (Monte Carlo sampling, N = 10^3).

b) possible vent opening areas (after Selva et al., 2012, N = 460).

c) 3 different eruption sizes (after Orsi et al., 2009).
Uncertainty Quantification (II): Polynomial Chaos Quadrature (PCQ)

Input Probability Density Functions (PDFs) are approximated as a sum of polynomials.

The numerical integration that serves to compute the output PDFs is solved through a weighted sum of the considered functions evaluated at quadrature points.

Input PDF

Quadrature points
Once having run the simulator at those quadrature points, output distributions are obtained.

MC re-sampling of the output distributions ($N = 10^4-10^5$) is now a workable procedure.
Uncertainty Quantification (II): Polynomial Chaos Quadrature (PCQ)

### MAJOR STRENGTHS

- Allows to track and propagate epistemic uncertainties from input to output faster than MC.
- Indeed, it is faster enough to permit the computation of Exceedance Probability curves (i.e. Hazard Curves).
- Ideally, can be built to perform with any kind PDC simulator.

### MAJOR WEAKNESSES

- Not free of the course of dimensionality: working with 4 uncertain variables may lead to MC-magnitude computing costs.
- As far as a non-infinite number of polynomials is computed, right-tailed input PDFs might be hard to reproduce.
- Previous simulations cannot be used later if input PDFs become better known.
Uncertainty Quantification (II): PCQ. What has been (recently) done

PCQ definition, discussion on diverse epistemic uncertainty quantification techniques and application of PCQ to Colima (Mexico)

PCQ-based map: Exceedance Probability (flow thickness ≥ 1 m)

Dalbey et al. (2008). 

Tierz et al. Probabilistic volcanic hazard assessments of PDCs
Uncertainty Quantification (II): PCQ. What has been (recently) done

Tierz et al. (2014).
NH2.1. B183.

PCQ and Hazard Curves conditional to the occurrence of VEI3, VEI4 and VEI5 eruptions at Vesuvius (Italy)

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Uncertainty Quantification (II): PCQ. What has been (recently) done

- Stefanescu et al. (2013)
- Patra et al. (2013)

Probability of having volcanic ash at 2000 m height, computed using PCQ and applied to the April 2010 eruption of Eyjafjallajökull (Iceland)
Uncertainty Quantification (II): PCQ. What can be done

1. Figure out which simulator for dilute PDCs could be linked to PCQ analysis.

2. Test the performance of PCQ through Sensitivity Analysis, checking the influence of the sample size, type of input PDF chosen and so forth.

3. Include the Hazard Curves conditional to the occurrence of an eruption of a specific size into BET_VH to obtain a complete, time-window framed, long-term hazard assessment which will inform, explicitly, of all the uncertainties involved.
Uncertainty Quantification (III): Bayesian Linear Emulation (BLE)


Simulator (Titan2D) behavior (dots) emulated as mean response (surface) plus a Gaussian error model.

Figure 3. Left: Plymouth; right: Bramble Airport. Max-height surfaces are the mean of the GaSP emulators. Dark points represent the max-height simulation output at design points.
Uncertainty Quantification (III): Bayesian Linear Emulation (BLE)

MAJOR STRENGTHS

Can supply both a mean response and an uncertainty estimation of this response.

As a Bayesian tool, it is able to combine (with different weights) data coming from diverse sources (simulators, field data,...)

Conceptually, it may be able to bridge the gap between complex simulators and probabilistic assessments.

MAJOR WEAKNESSES

Not perfectly implemented: the code still needs a definitive, complete version.

Does not produce, by itself, a time-window framed hazard assessment: that has to be considered in the input PDFs.

Being an emulator, its final evaluations strongly depend on the set of simulations run (↔ sampling size and strategy).

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Uncertainty Quantification (III): BLE. What has been (recently) done


BLE compared to many other uncertainty quantification techniques and applied to obtain a probabilistic hazard map at the Soufrière Hills (Monserrat)
Uncertainty Quantification (III): BLE. What has been (recently) done


BLE utilized to obtain the probability of catastrophe (over a selected time-window) at strategical points inside the Monserrat Island.

Figure 8. Posterior probability of catastrophe $P(t)$ at Plymouth (upper curves) and Bramble Airport (lower curves) within $t$ years, for $0 \leq t \leq 50$. Solid lines indicate posterior medians, dashed curves indicate pointwise 90% credible bands.
Uncertainty Quantification (III): BLE. What has been (recently) done

Preliminary results on the application of BLE to compute probabilistic maps for dense, column-collapse formed PDCs at Vesuvius (Italy)

Mt. Vesuvius: VEI ≥ 4 eruptions

P(h > 0.2 [m])

Napoli

Tierz et al. Probabilistic volcanic hazard assessments of PDCs

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1. Build up a robust, free-software code of BLE that can be joined to different PDC simulators.

2. Test the performance of BLE through Sensitivity Analysis or comparing it with other uncertainty quantification techniques for Titan2D, such as PCQ, at specific volcanic systems (e.g. Vesuvius).

3. Couple BLE with BET_VH to obtain the complete picture of long-term probabilistic PDC hazard assessment for a specific volcanic system.
First presented as an eruption forecasting tool. Probabilities are attached to each Event inside a Node according to Bayesian inference (prior beliefs combined with data).


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Probabilities are given in form of PDFs: all the uncertainties involved (aleatory and epistemic) are explicitly shown.

As a Bayesian tool, it is able to combine (with different weights) data coming from diverse sources (simulators, field data,...)

Works directly with diverse time-windows, thresholds, exceedance probabilities: wide range of map plotting options.

Some parameters which describe the epistemic uncertainties might be defined in a more structured manner.

Currently, it is not able to deal with outcomes different from magmatic eruption (e.g. phreatic eruptions).

Its output might include a brief description of which physical parameters influence (and how) on the results.
Uncertainty Quantification (IV): BET. What has been (recently) done


Long-term (left; fig.5), short-term (right; fig.6) probabilistic surge hazard assessments, and link between them and cost-benefit analysis to aid in decision-making purposes (right; purple lines) at the Auckland Volcanic Field (New Zealand)

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**Fig. 5** Long-term yearly probability of base surge impact as estimated from BET_VH application. The domain corresponds to that of Fig. 1. The magenta contours encompass the areas that match the criterion for calling an evacuation based on cost-benefit analysis for different evacuation times, i.e. the areas where the probability of base surge invasion overcomes the threshold of 0.014 (innermost contour, for a 6-month

**Fig. 6** Short-term average probability of base surge impact in the month after the date indicated in each panel, according to the information provided by simulated monitoring during Exercise Ruaumoko. Again, the domain corresponds to that of Fig. 1. The *magenta* contours encompass the areas that match the criterion for calling an evacuation based on cost-benefit analysis for different evacuation times, i.e. the areas where the probability of base surge invasion overcomes the threshold of 0.014 (innermost contour, for a 6-month
Uncertainty Quantification (IV): BET. What has been (recently) done


Long-term probabilistic hazard assessment at El Misti volcano (Peru): yearly mean probability of a given area to be impacted by pyroclastic surges (Ps; left) or pyroclastic flows (Pf; right)
Uncertainty Quantification (IV): BET. What has been (recently) done

Rouwet et al. (in prep.)

BET expanded into non-magmatic branches of volcanic unrest.

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1. Widen BET structure to take into account non-magmatic outcomes of diverse nature: phreatic explosions, flank collapses, gas hazard, etc.

2. Try to include more systematic descriptions of the epistemic uncertainties in the overall BET probabilistic hazard assessments.

3. Supply a more detailed written explanation of how the output probabilities were computed by the model, in order to help the users interpret the obtained results.
A. Even though probabilistic hazard assessment of PDCs is challenging, several kinds of approaches (applied to volcanic systems throughout the world) have been done so far to try describing, as best as possible, the role of uncertainties in this field of study.

B. Nevertheless, diverse multi-disciplinary efforts can be carried out to improve the quality of these assessments, following varied directions and mainly pursuing:
1) Reduce the uncertainties; 2) Define them in a more explicit way.

C. It is important to keep in mind the decision-maker needs and to reinforce the communication between hazard scientists and decision-making agencies.
Acknowledgements

The research leading to these results has received funding from the European Union Seventh Framework Programme (FP7/2007-2013) under the project NEMOH (Numerical, Experimental and stochastic Modelling of vOlcanic processes and Hazard), grant agreement n° 289976.

Some results here shown were obtained through computational resources provided by the Center for Computational Research, University at Buffalo, NY, USA.

Pablo Tierz would like to thank: **Prof. Greg A. Valentine** (Dept. of Geology, University at Buffalo, NY, USA) for valuable discussions on PDC generation and transport; **Sarah E. Ogburn** (Dept. of Geology, University at Buffalo, NY, USA) for sharing data (Ogburn, S.E. 2013. "FlowDat: VHub Mass Flow Database," https://vhub.org/resources/2076) and knowledge about PDC mobility and segregation; and **Dmitri Rouwet** (INGV, Sezione di Bologna) for providing part of his work about the non-magmatic branches of BET.


References (II)


References (III)


THANKS FOR COMING!!!

You can reach me here: pablo.tierz@bo.ingv.it