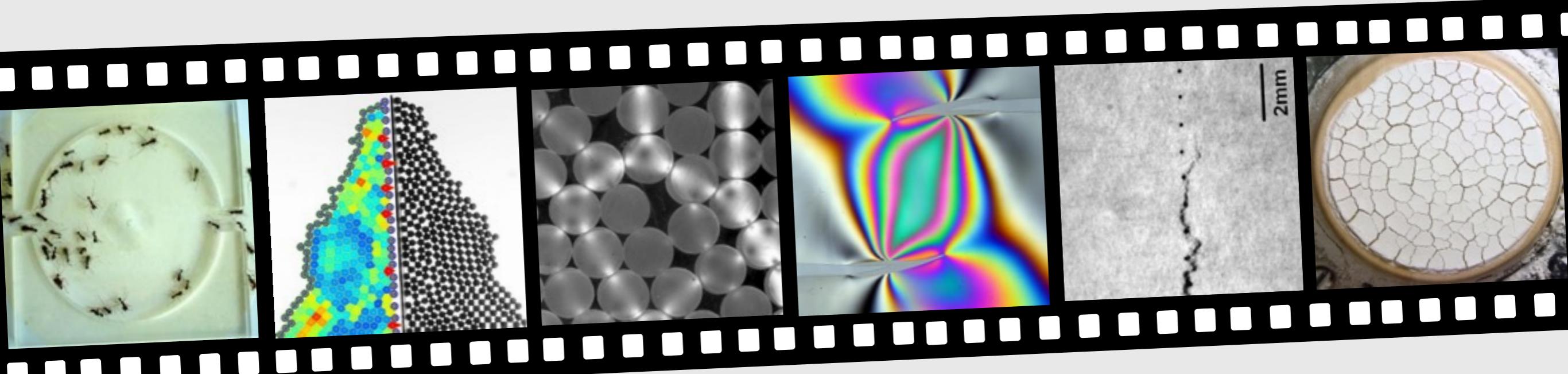


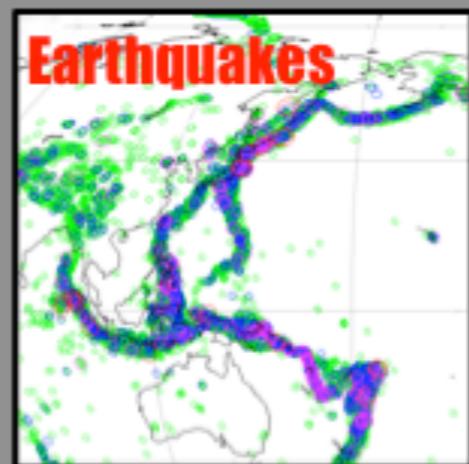
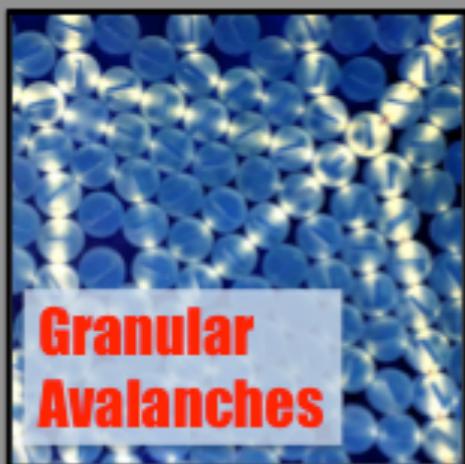


When scale-invariant avalanches depart from criticality

Osvanny Ramos



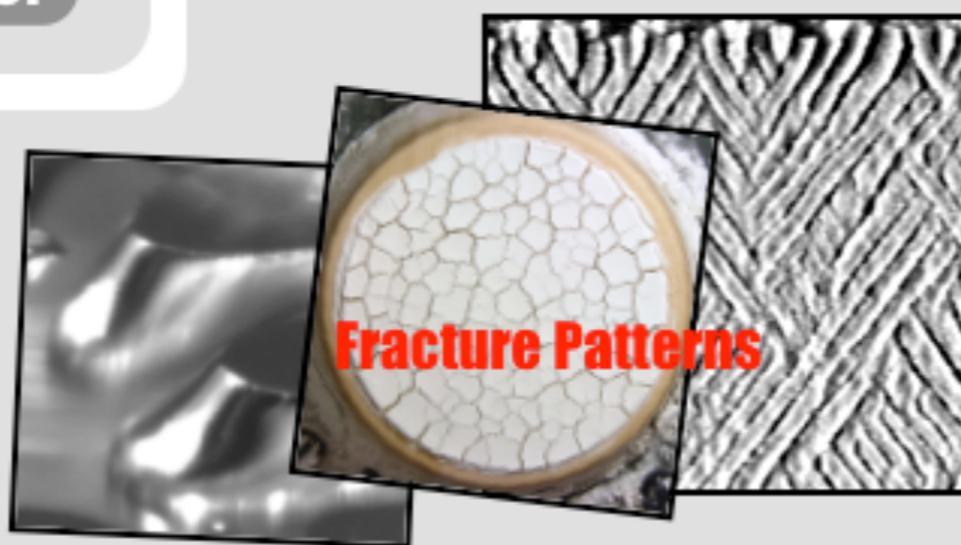
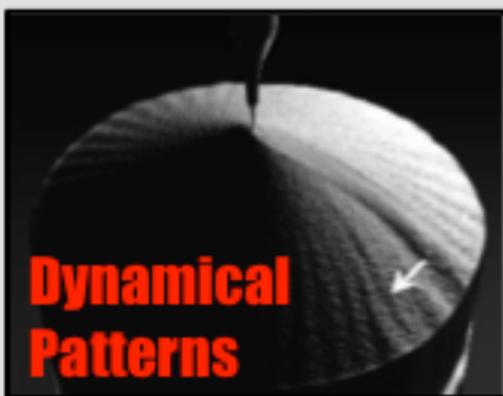
Scale-Invariant Avalanches (extreme events)



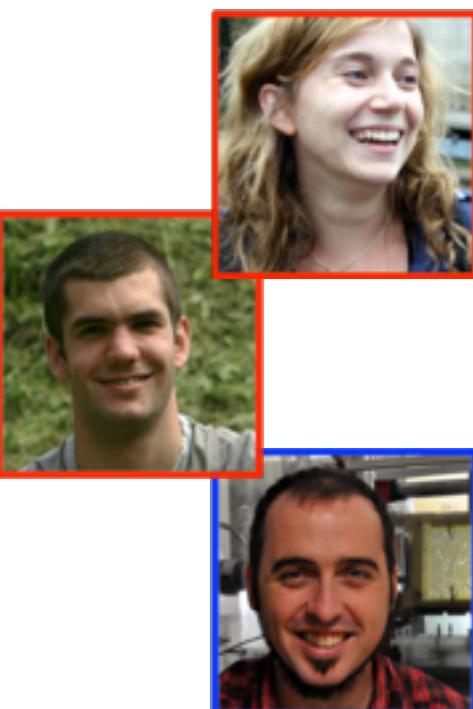
Collective Behavior

Physics of **Risk**

Pattern Formation

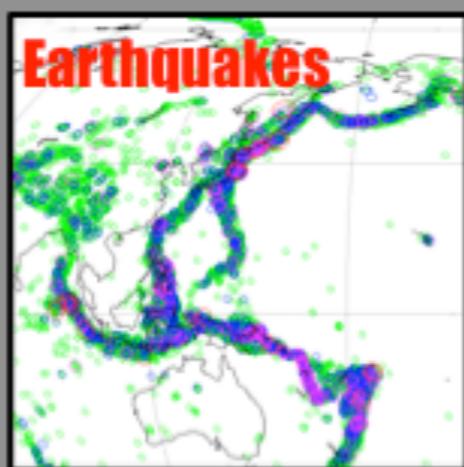
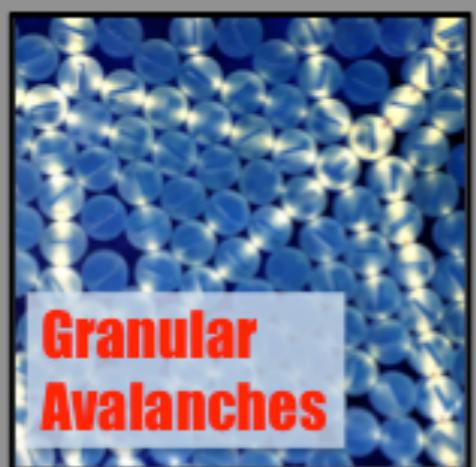


<http://ilm-perso.univ-lyon1.fr/~oramos>

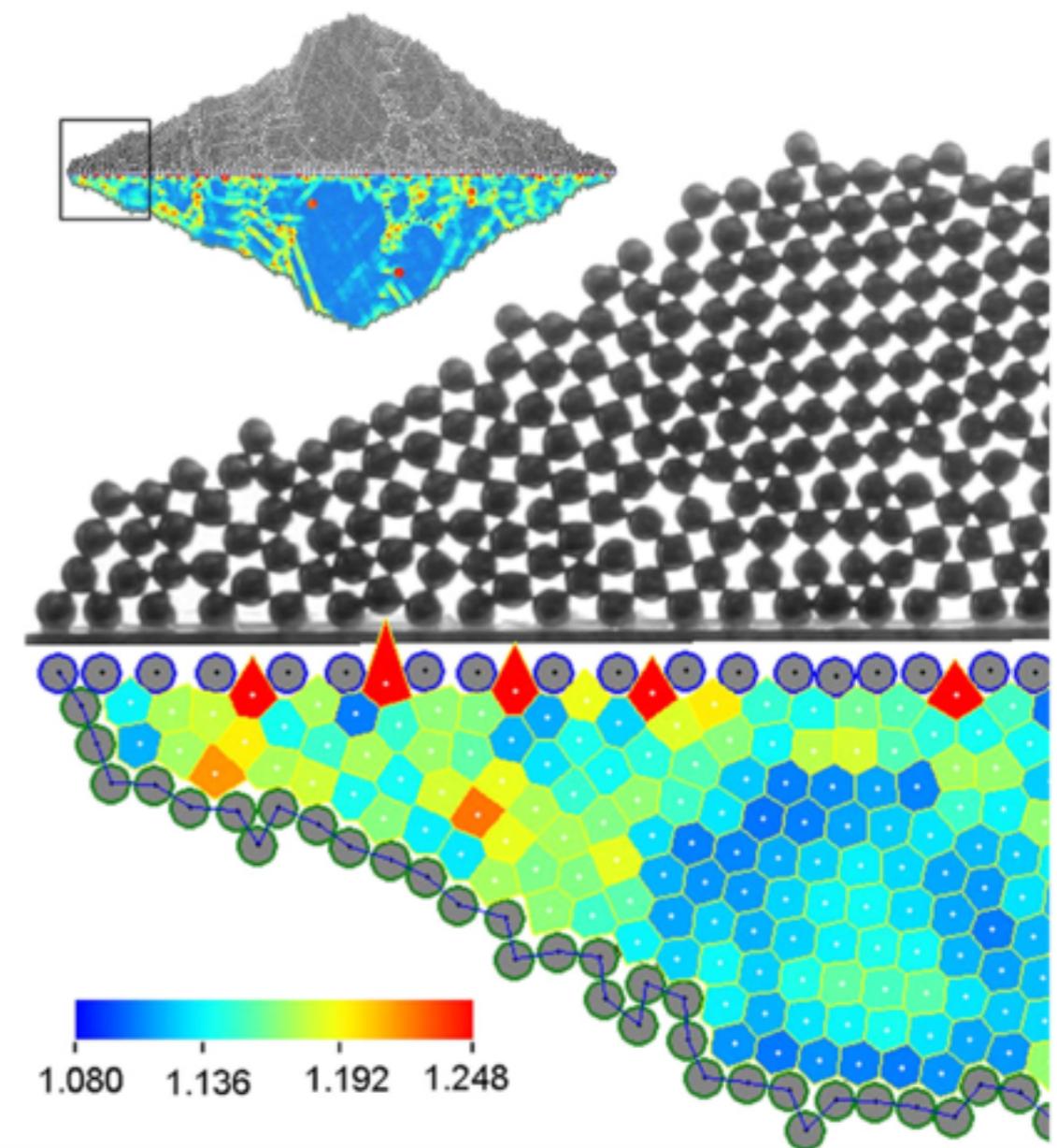
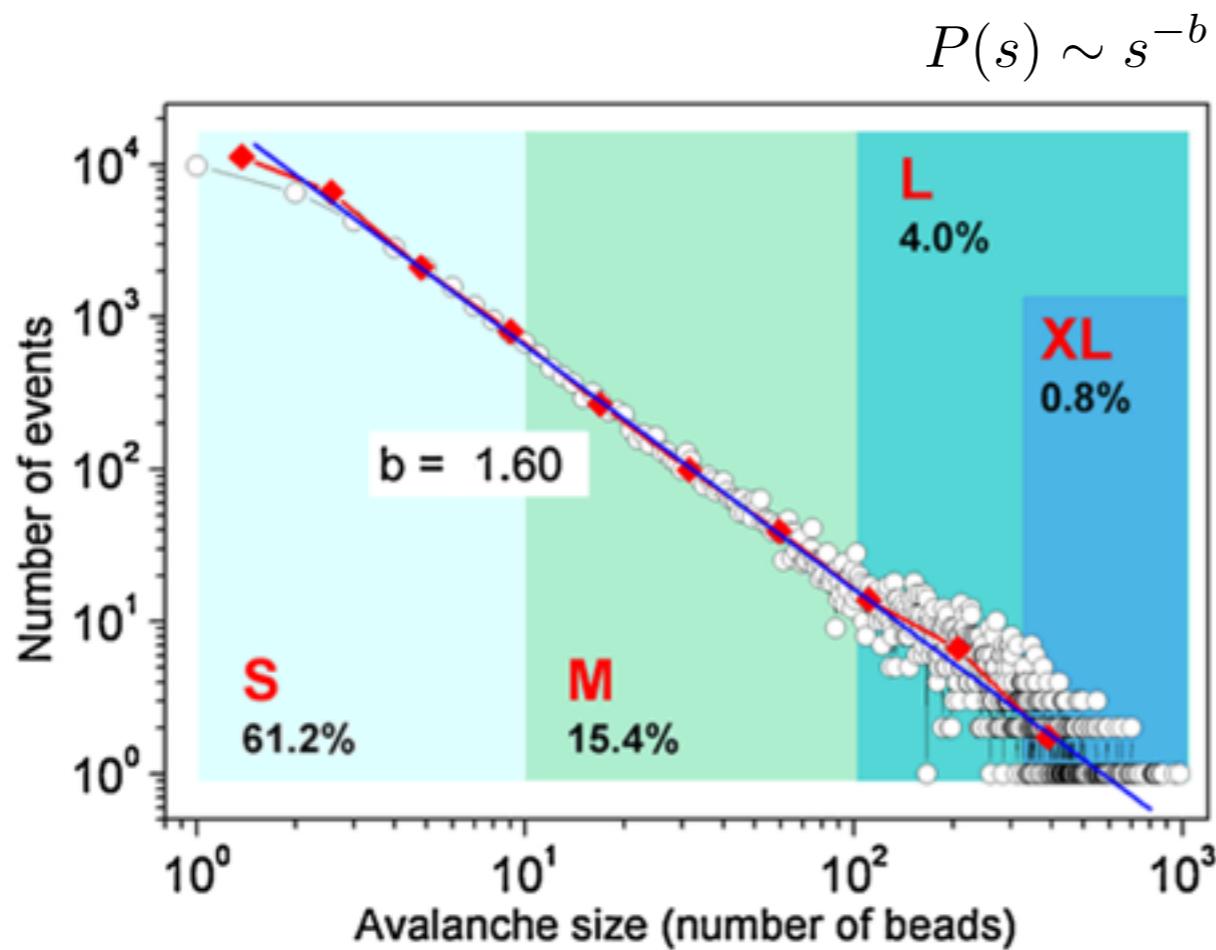


AXA
Research Fund
Through Research, Protection

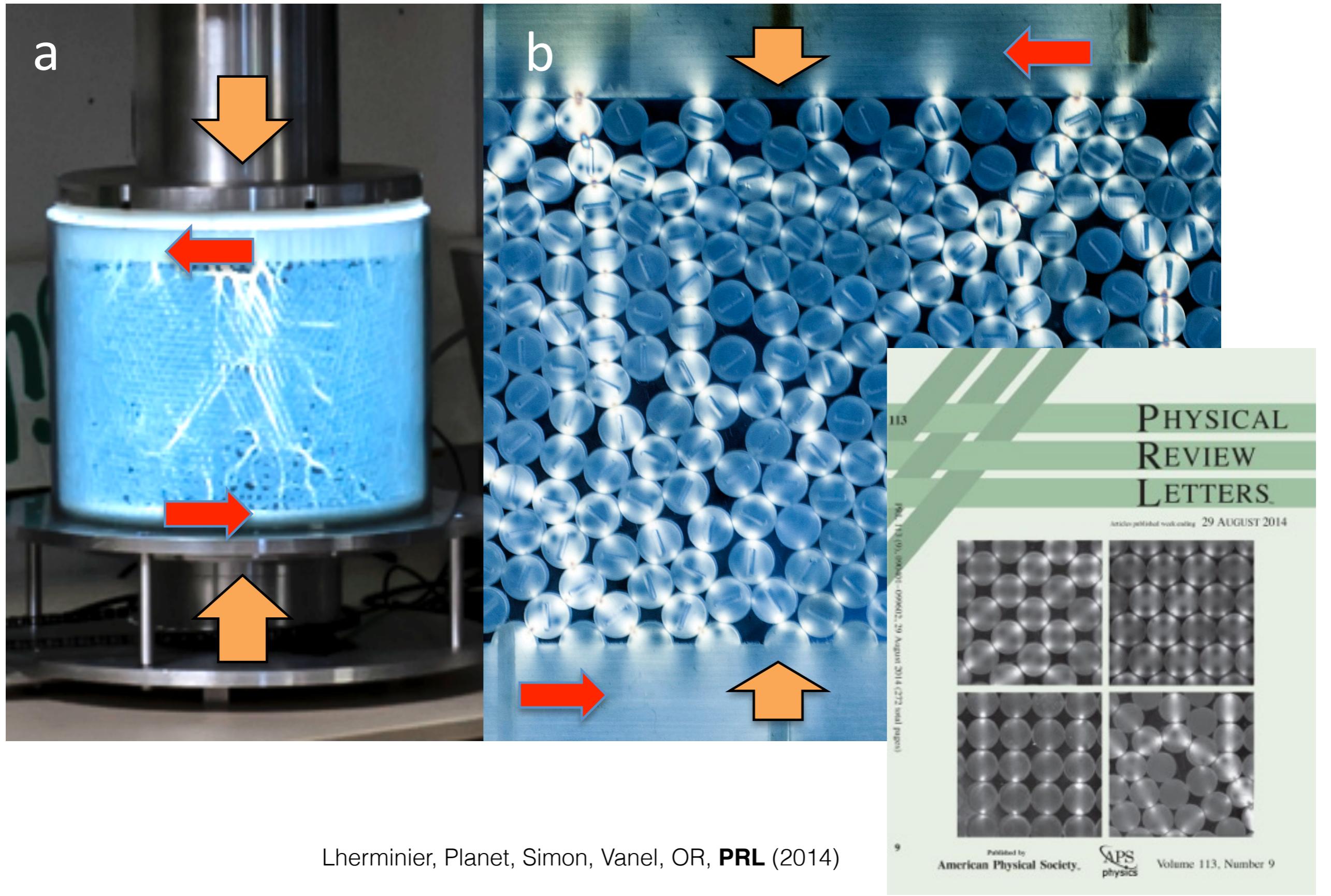
Scale-Invariant Avalanches (extreme events)



Prediction of Large avalanches



Mimicking Earthquakes



Predictability of scale-invariant avalanches

There is a belief that prediction is inherently impossible

...the consensus of a recent meeting was that the Earth is in a state of self-organized criticality where any small earthquake has some probability of cascading into a large event.

Geller et al, **Science** 275, 1616 (1997)

Thus, any precursor state of a large event is essentially identical to a precursor state of a small event. The earthquake does not "know how large it will become".

Per Bak. In *debates about Earthquake prediction*, **Nature** (1999)

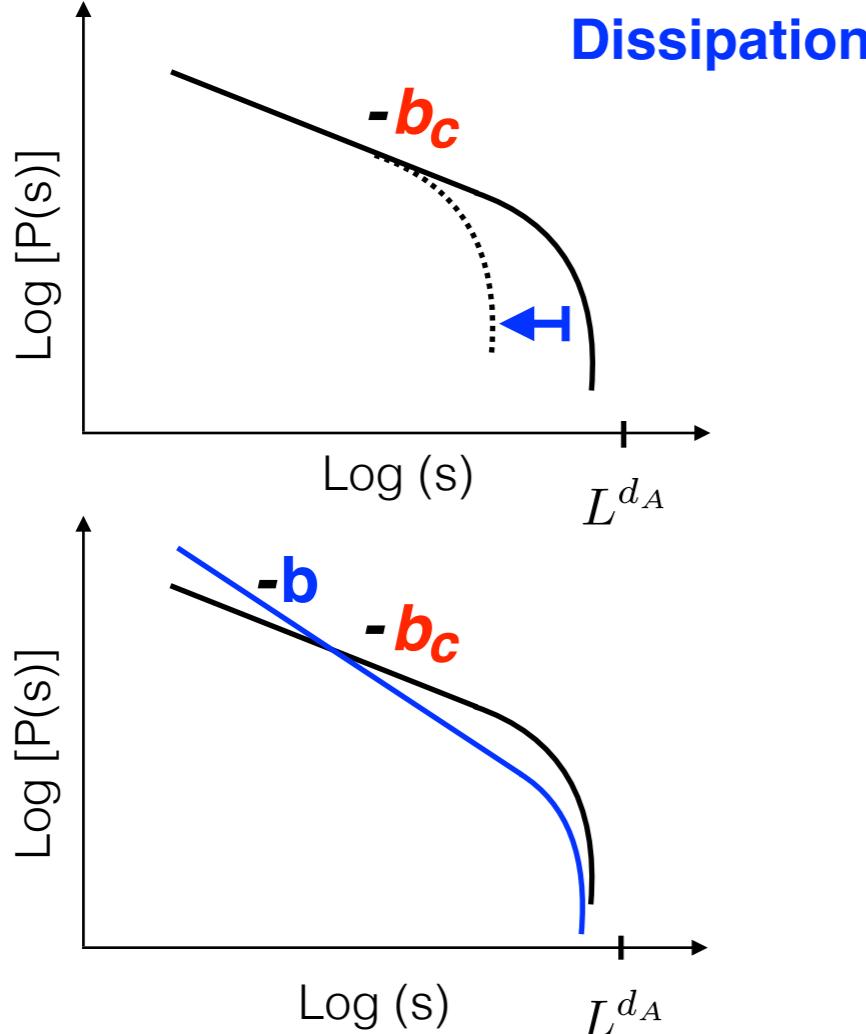
Criticality of scale-invariant avalanches

$$1 < b_c \leq 3/2$$

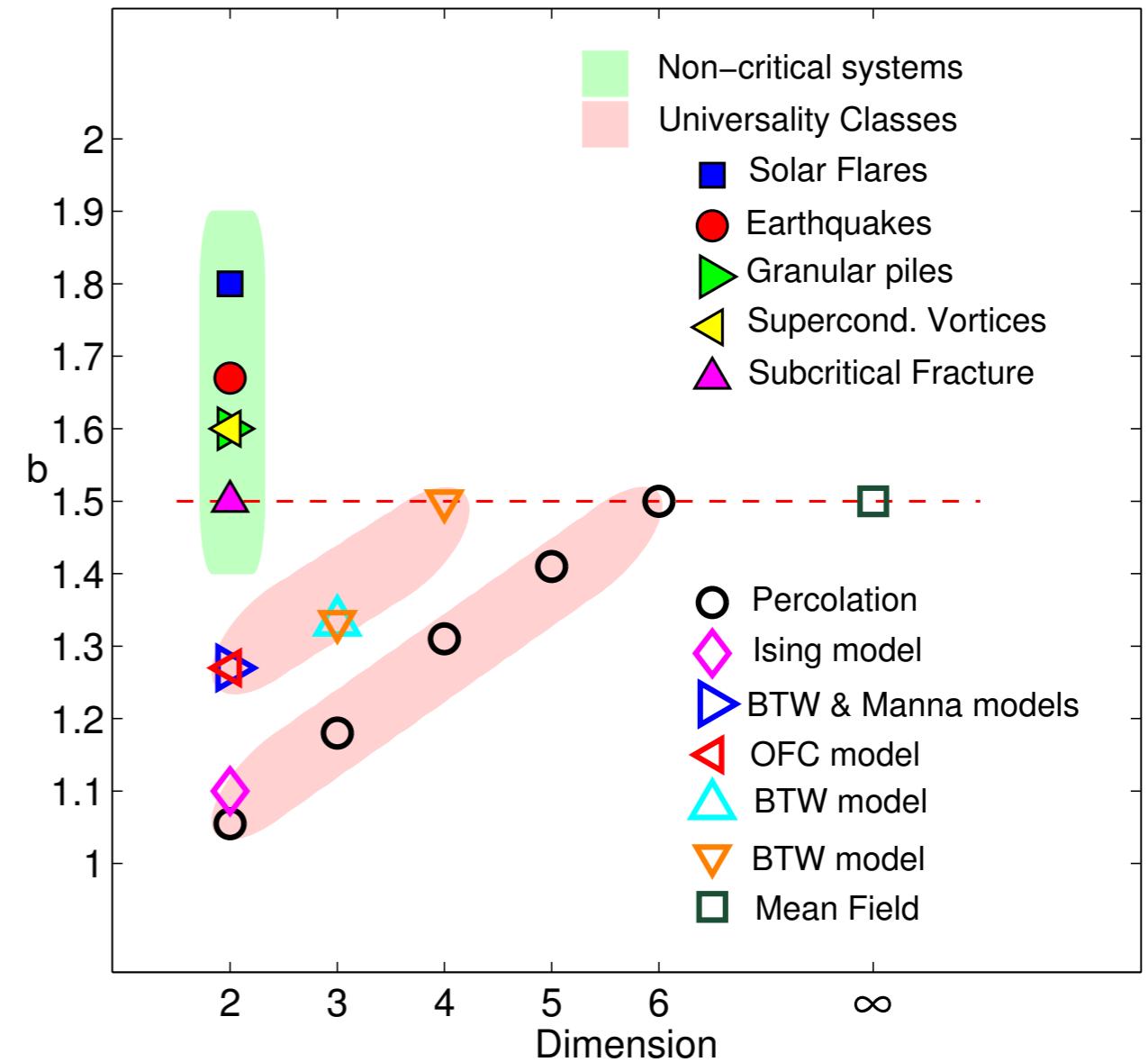
Divergence of the correlation length

$$\xi \sim s_{max}^{1/d_A}$$

$$P(s) \sim s^{-b} \exp(-s/\xi^{d_A})$$



$$\xi \sim \langle s \rangle^{1/d_A}$$

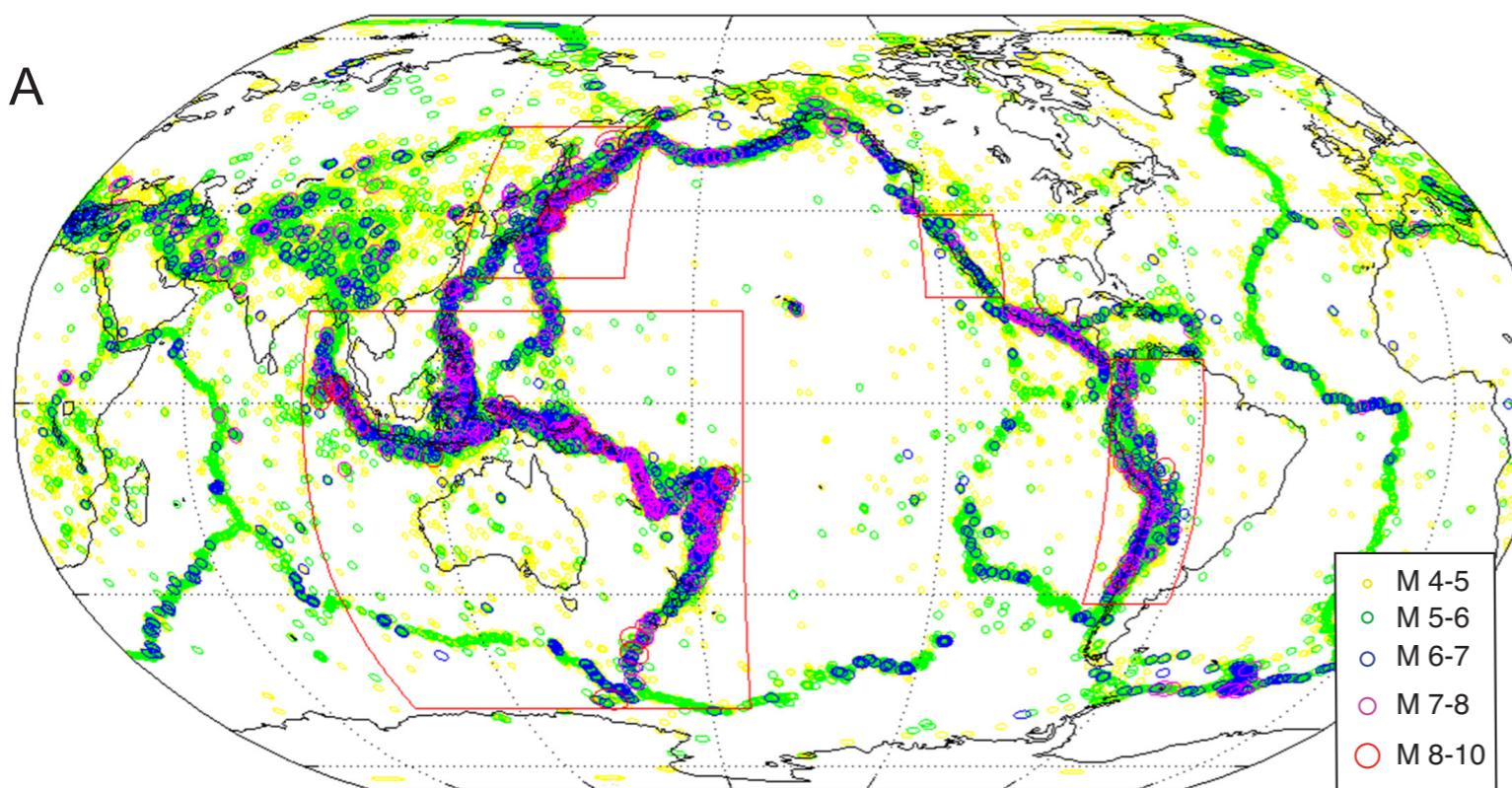


$$b_c = 1.27 \quad (\text{Slowly driven systems})$$

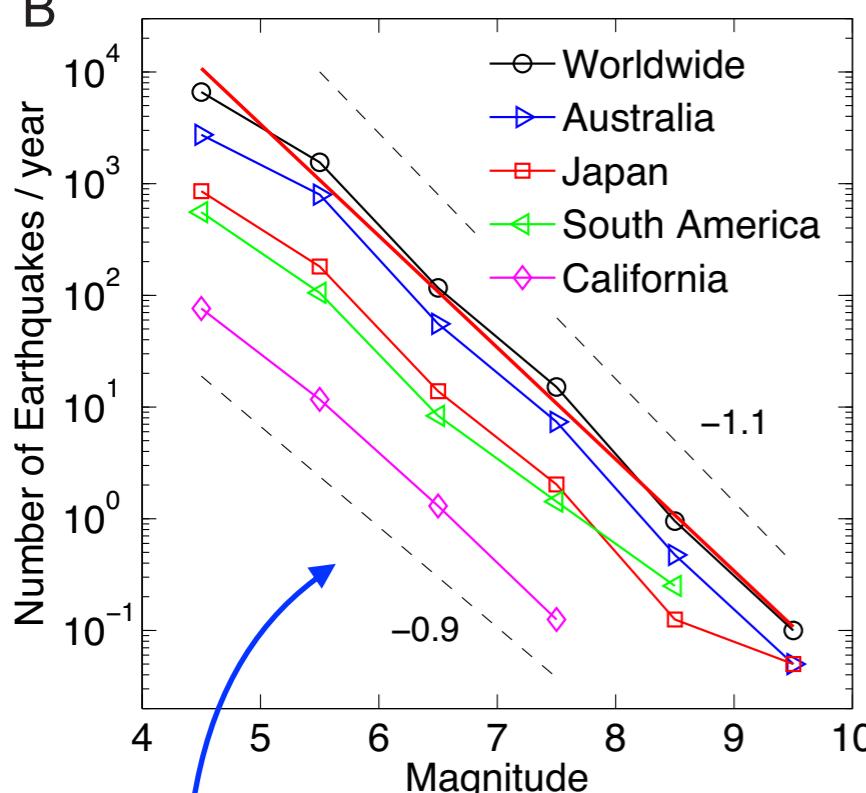
$$b_c = 3/2 = 1.5 \quad (\text{Upper limit})$$

$$b = 5/3 = 1.67 \quad (\text{Earthquakes})$$

A



B

 $P(E) \sim E^{-5/3} ; 0 < M < 10 ; 1 \text{ earthquake} / 0.028s$

$$\log[P_{int}(M)] \sim kM$$

$$M \equiv \log(A) + \text{const}$$

$$M \equiv 2/3 \log(E) + \text{const}$$



$$P_{int}(A) \sim A^{-1}$$

$$P_{int}(E) \sim E^{-2/3}$$



$$P(A) \sim A^{-2}$$

$$P(E) \sim E^{-5/3}$$

Measuring the exponent values

$$P(s) = \frac{1}{N} s^{-b}$$

$$s = s_l^{D_A}$$

$$E \sim A^2$$

E energy ; A amplitude

$$P(s)ds = P(s_l)ds_l$$

$$\frac{1}{N} s_l^{-bD_A} D_A s_l^{D_A-1} ds_l = P(s_l)ds_l$$

$$P(s_l) = \frac{D_A}{N} s_l^{-\beta} \quad ; \quad \beta = (b - 1)D_A + 1$$

**Different exponents values
describing the same situation !**

Earthquakes

$$P(A) \sim A^{-2}$$

$$P(E) \sim E^{-5/3}$$

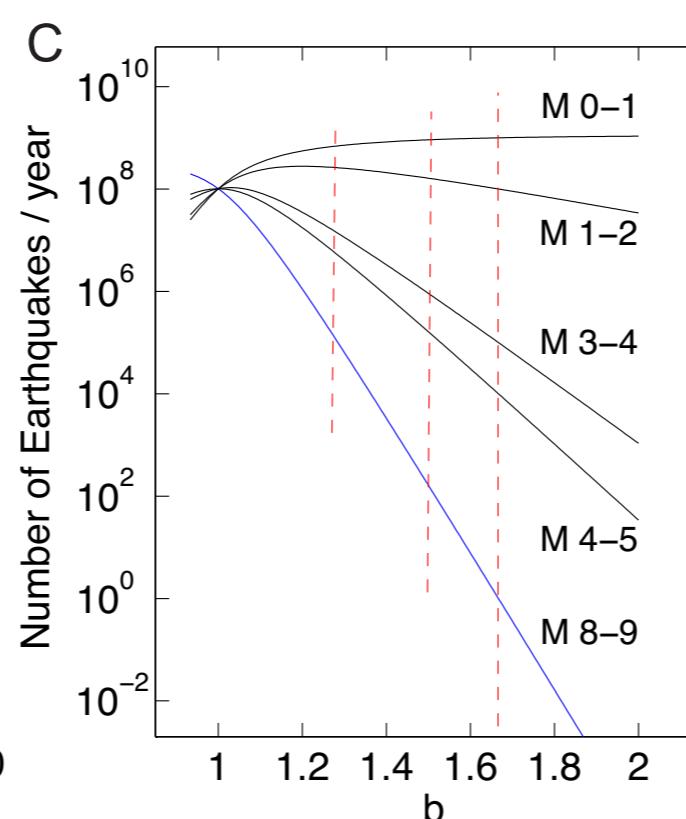
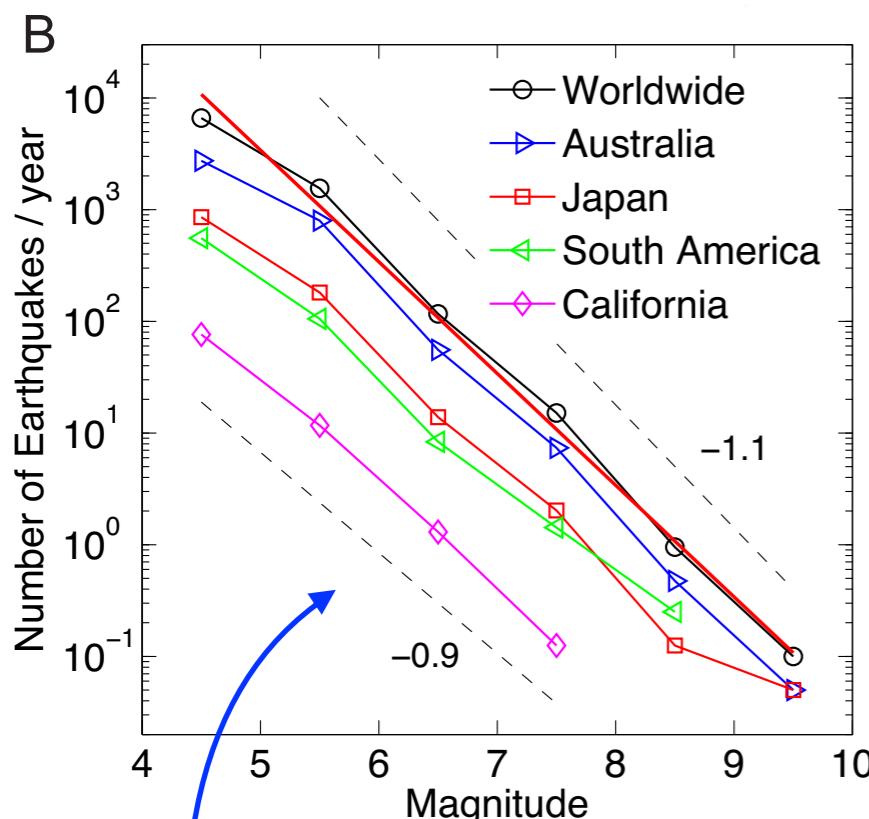
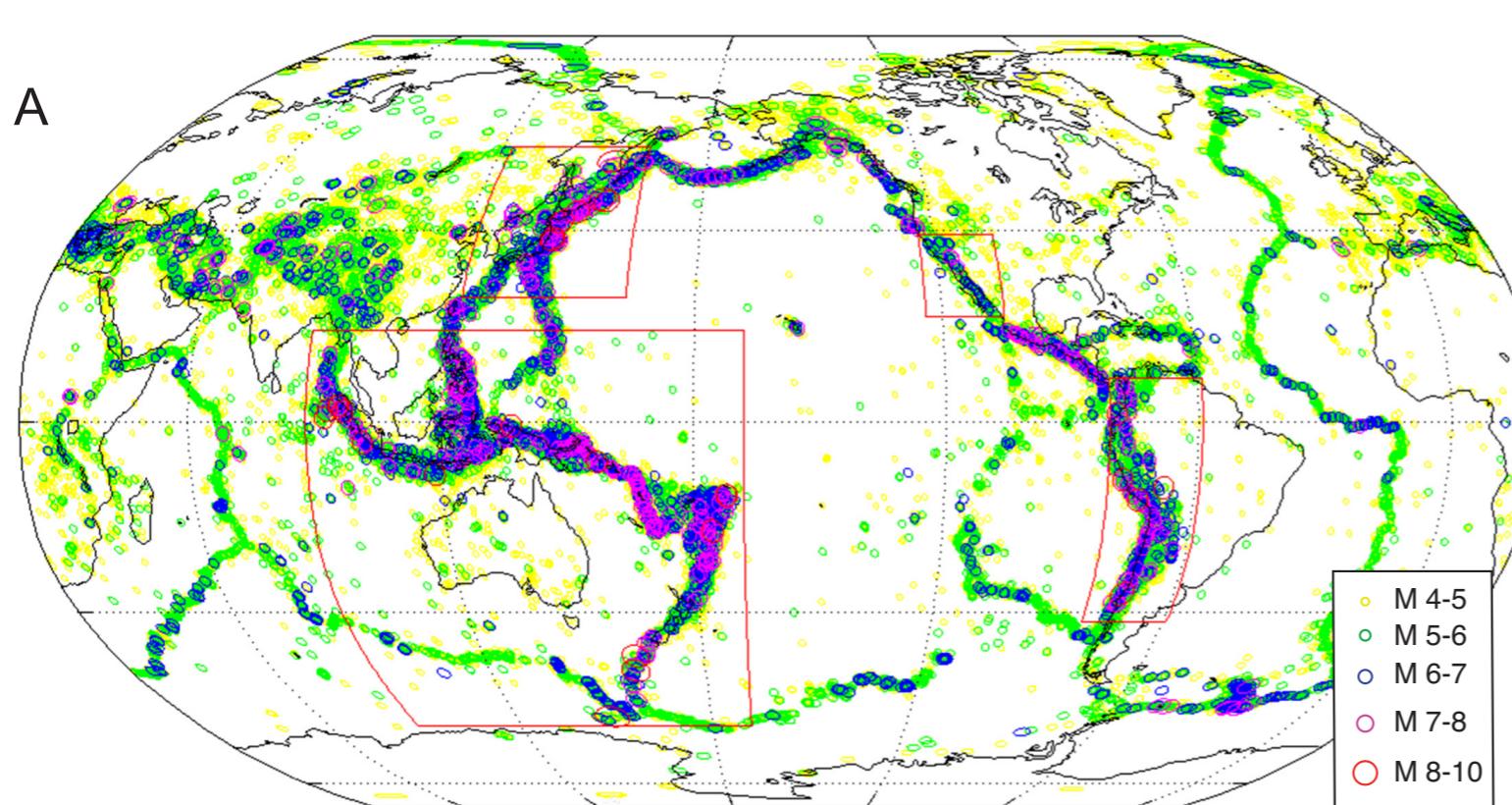
$$\xi \sim \langle s \rangle^{1/d_A} \quad (\xi \sim s_{max}^{1/d_A})$$

$s \sim$ Number of sites involved
(n-dim volume)

$$E \sim 1/r^2$$

In 2D → $s \sim$ Area

$$E \sim A^{D_A} \quad D_A = (2 - 1)/(5/3 - 1) = 3/2$$



$P(E) \sim E^{-5/3}$; $0 < M < 10$; 1 earthquake / 0.028s

$$\log[P_{int}(M)] \sim kM$$

$$M \equiv \log(A) + \text{const}$$

$$M \equiv 2/3 \log(E) + \text{const}$$



$$P_{int}(A) \sim A^{-1}$$

$$P_{int}(E) \sim E^{-2/3}$$



$$P(A) \sim A^{-2}$$

$$P(E) \sim E^{-5/3}$$

$$E \sim 1/r^2$$

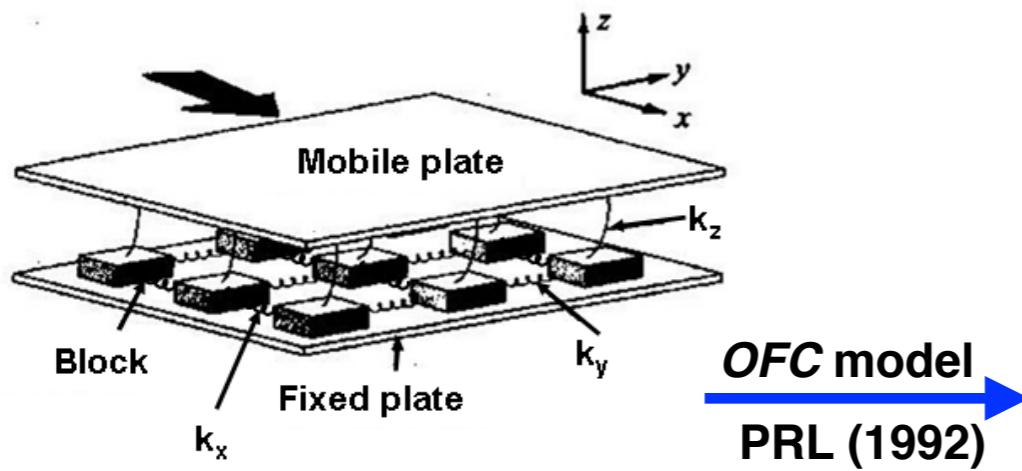
$$b=5/3=1.67 \rightarrow 1 (\text{M 8-9}) / \text{year}$$

$$b=3/2=1.5 \rightarrow 168 (\text{M 8-9}) / \text{year}$$

$$b=1.27 \rightarrow 138,000 (\text{M 8-9}) / \text{year}$$

(~one every 4 minutes)

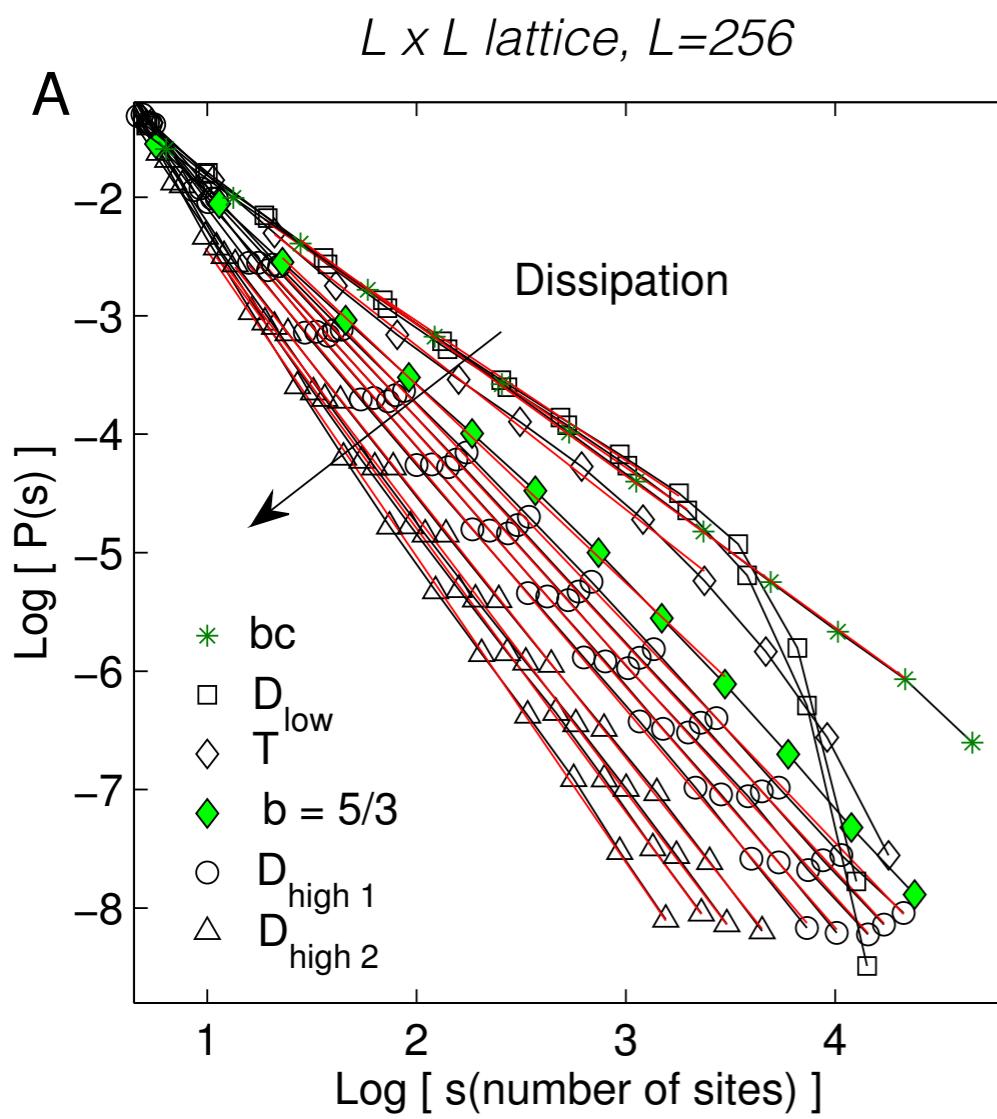
Dissipation changing the exponent value



Force: $f(x, y) = f(x, y) + \delta f$

Friction thresholds: $Th(x, y) \rightarrow$ Gaussian

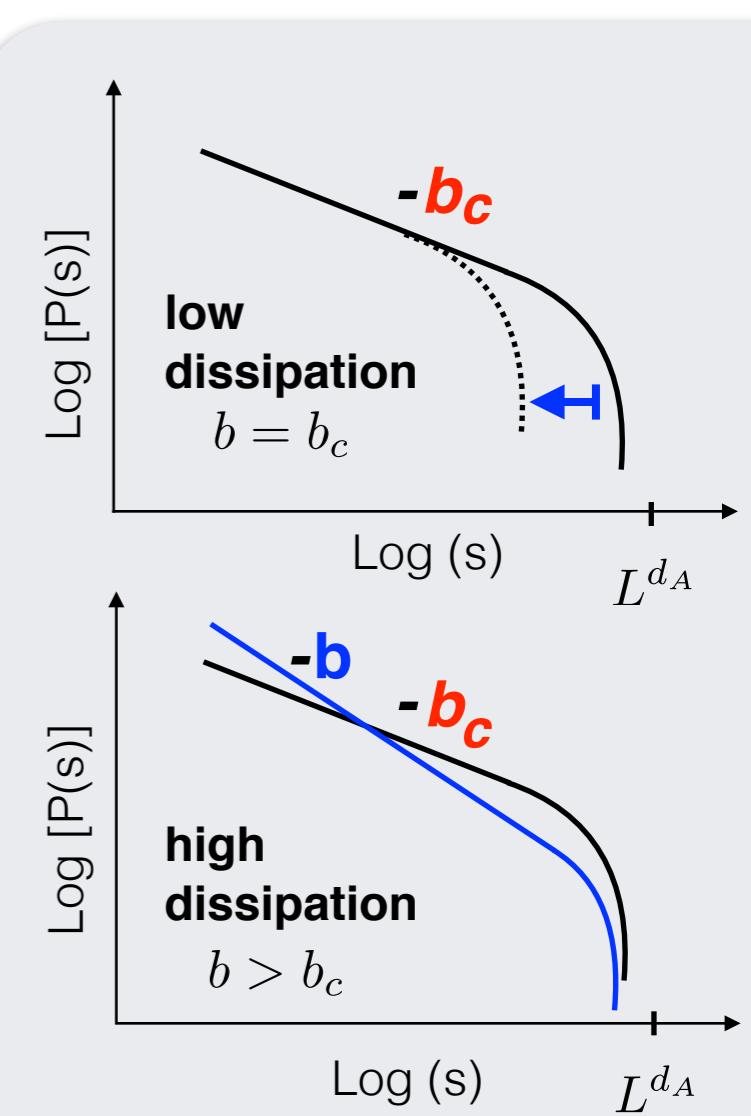
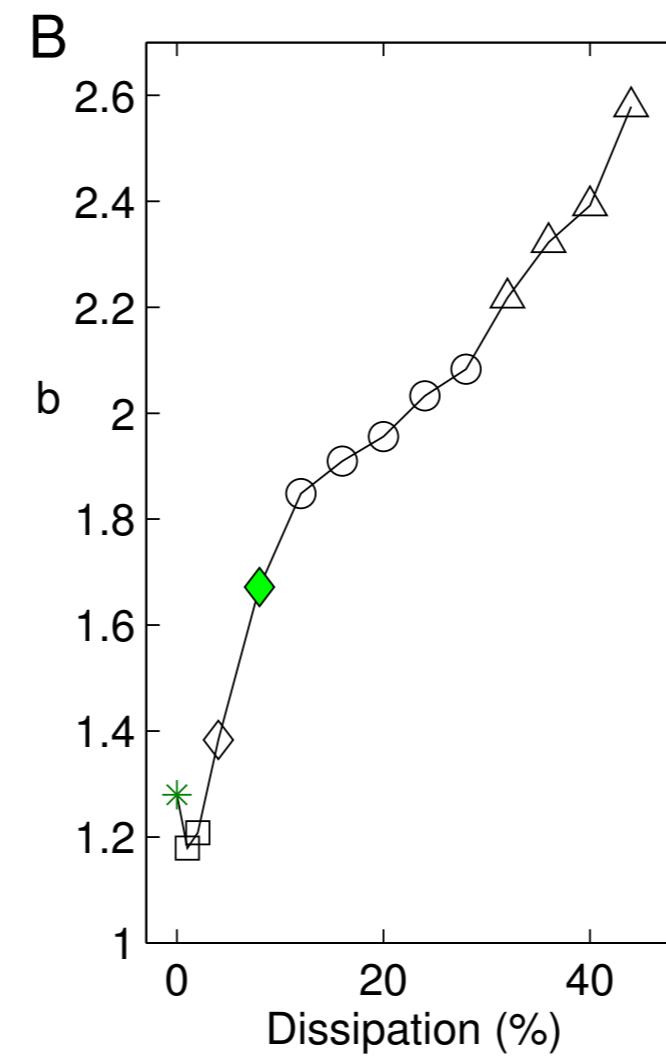
Dissipation



$$\xi \sim s_{max}^{1/d_A}$$



$$\xi \sim \langle s \rangle^{1/d_A}$$



Correlation length ξ

$\xi \sim s_{max}^{1/d_A}$: Largest possible response to a perturbation

$\xi \sim \langle s \rangle^{1/d_A}$: Average response to a perturbation

$$\langle s \rangle \sim \int_{s_{min}=1}^{s_{max}} ss^{-b} ds ; \quad s_{max} \gg 1 , \quad b \in (1, 2) \rightarrow \langle s \rangle \sim s_{max}^{-b+2}$$

if $\xi_c \sim L \rightarrow \langle s_c \rangle \sim s_{max}^{-b_c+2}$

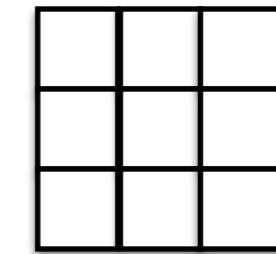
$$\xi(b) \sim \left(\frac{\langle s \rangle}{\langle s_c \rangle} \right)^{1/d_A} L$$

$$b = b_c \rightarrow \xi \sim (s_{cutoff}/s_{max})^{-(b_c-2)/d_A} L \sim \xi \sim s_{cutoff}^{1/d_A}$$

Condition of criticality

$$b > b_c \rightarrow \xi(b)/L \sim s_{max}^{-(b-b_c)/d_A} \sim 1$$

Calculating the correlation length



$$f(x, y)$$

through the avalanche size distribution

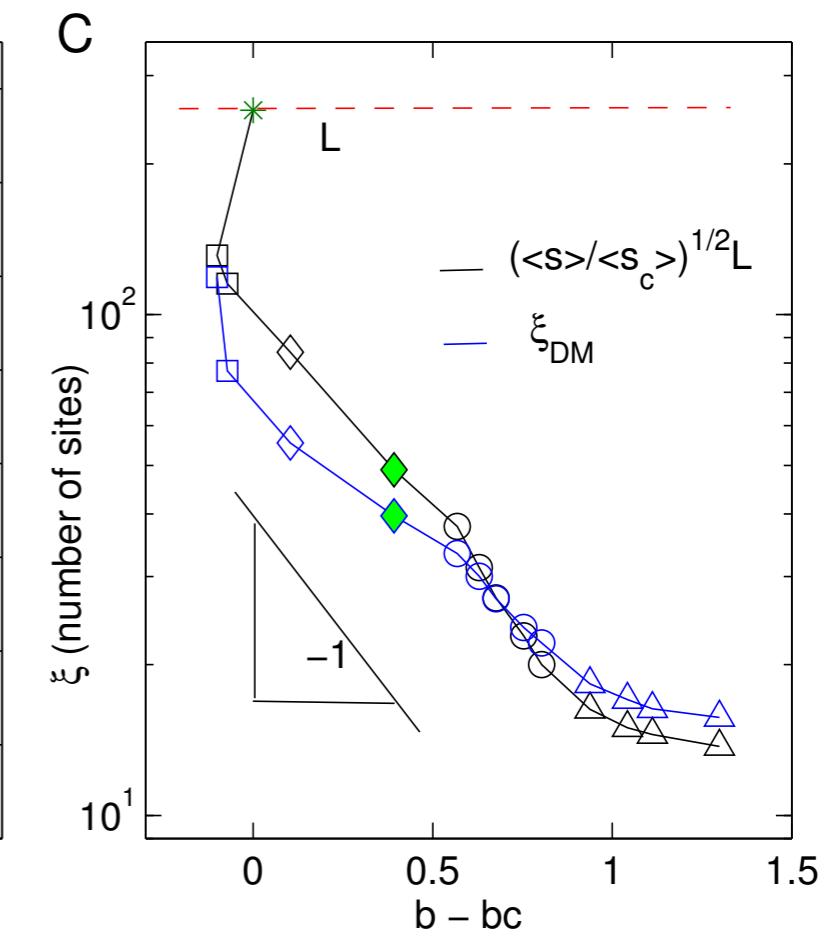
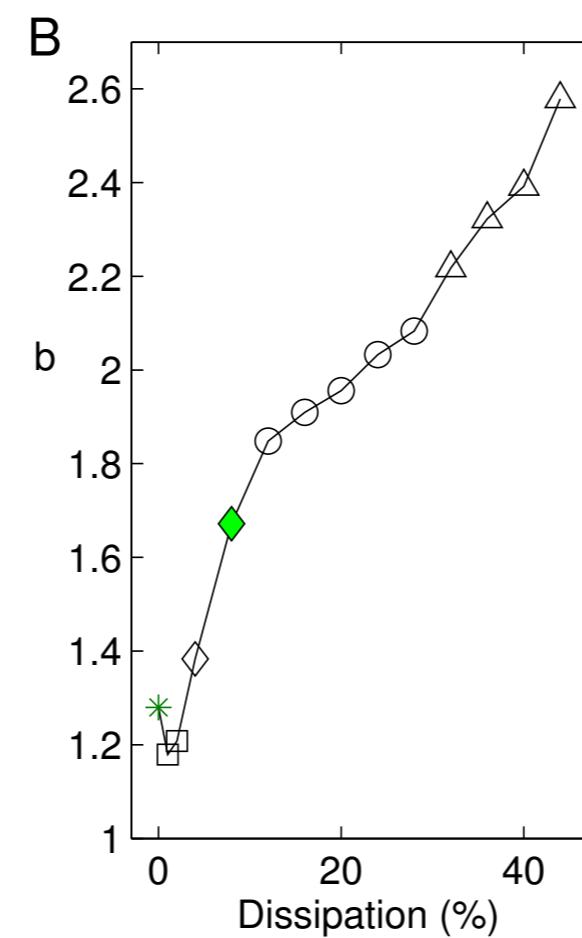
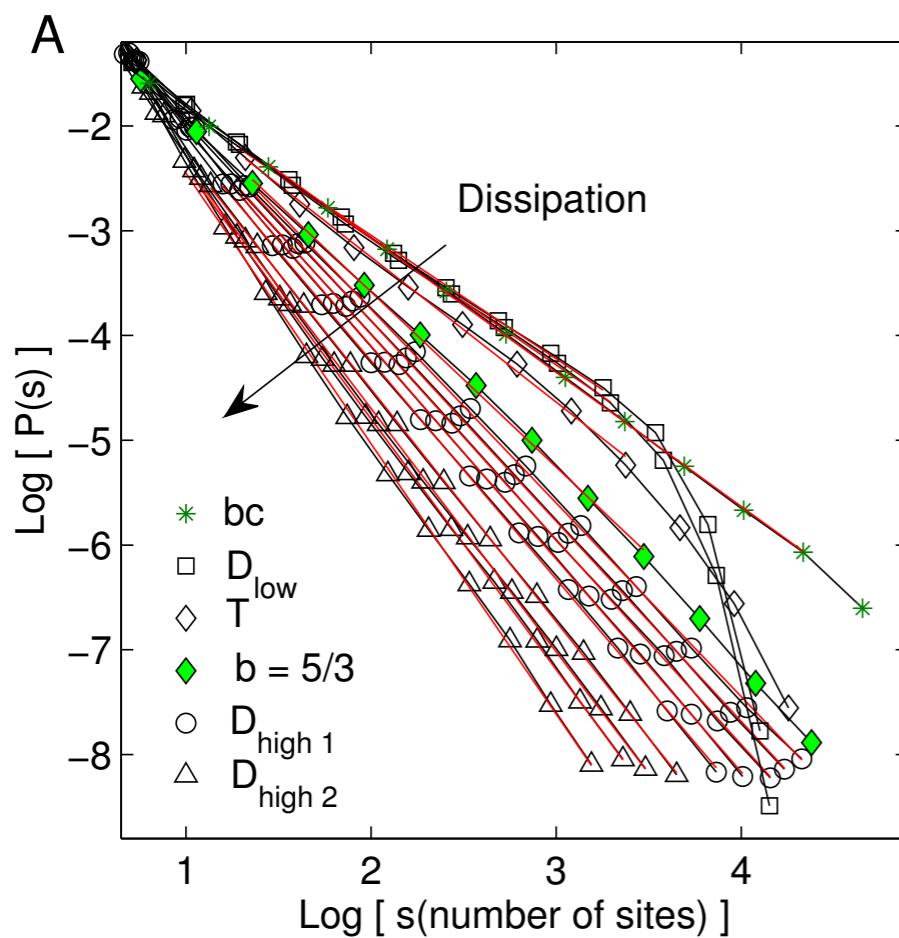
$$\xi(b) \sim \left(\frac{\langle s \rangle}{\langle s_c \rangle} \right)^{1/d_A} L$$

$$\xi(b) \sim s_{max}^{-(b-b_c)/d_A} L$$

Directly

$$\langle C_{AS}(d, t) \rangle_t = \left\langle \frac{\sum f(x, y) f(x', y') - \langle f(x, y) \rangle^2}{\sum (f(x, y) - \langle f(x, y) \rangle)^2} \right\rangle_t$$

$$\langle C_{AS}(d, t) \rangle_t \sim \exp(-d/\xi)$$

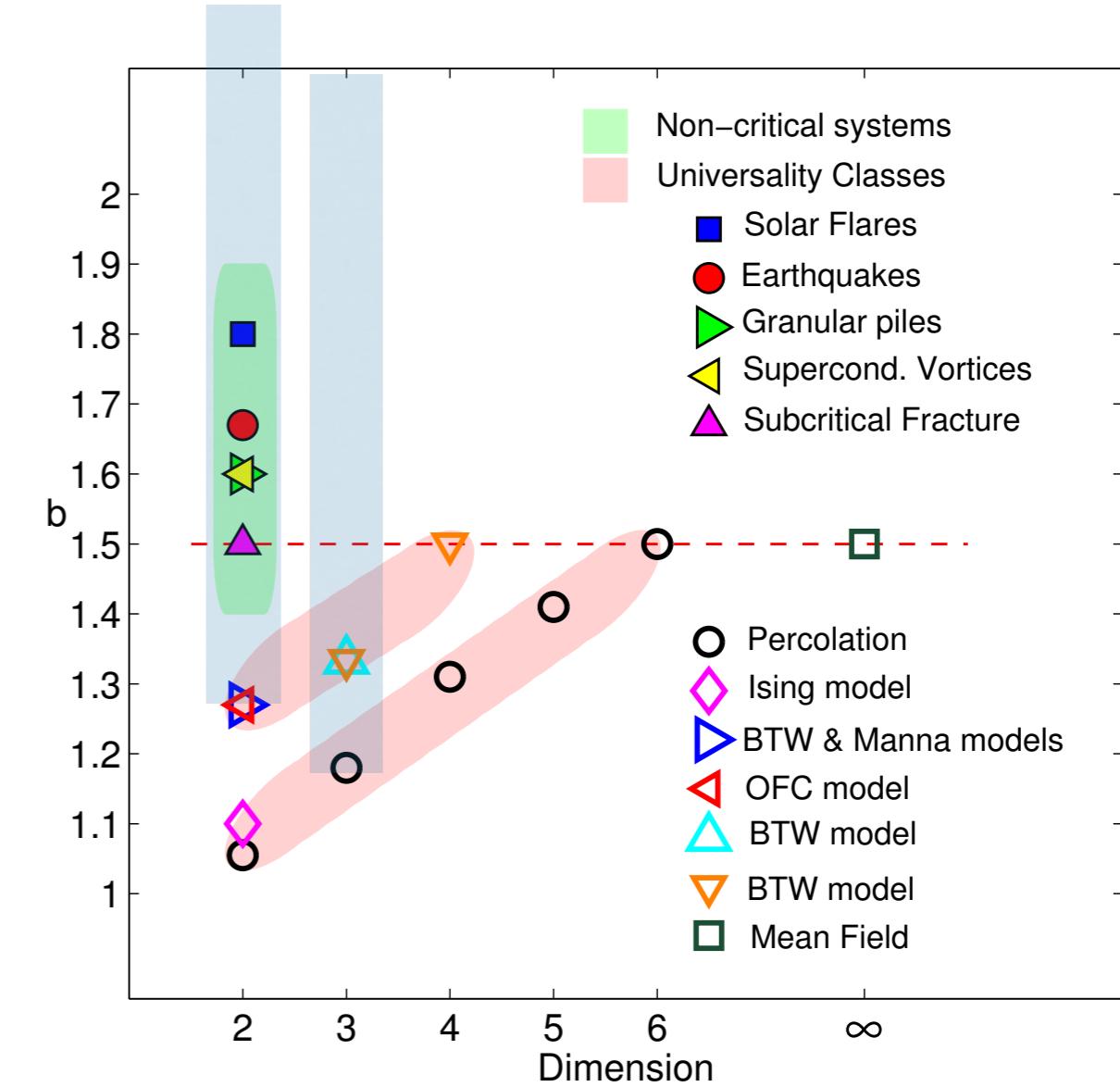
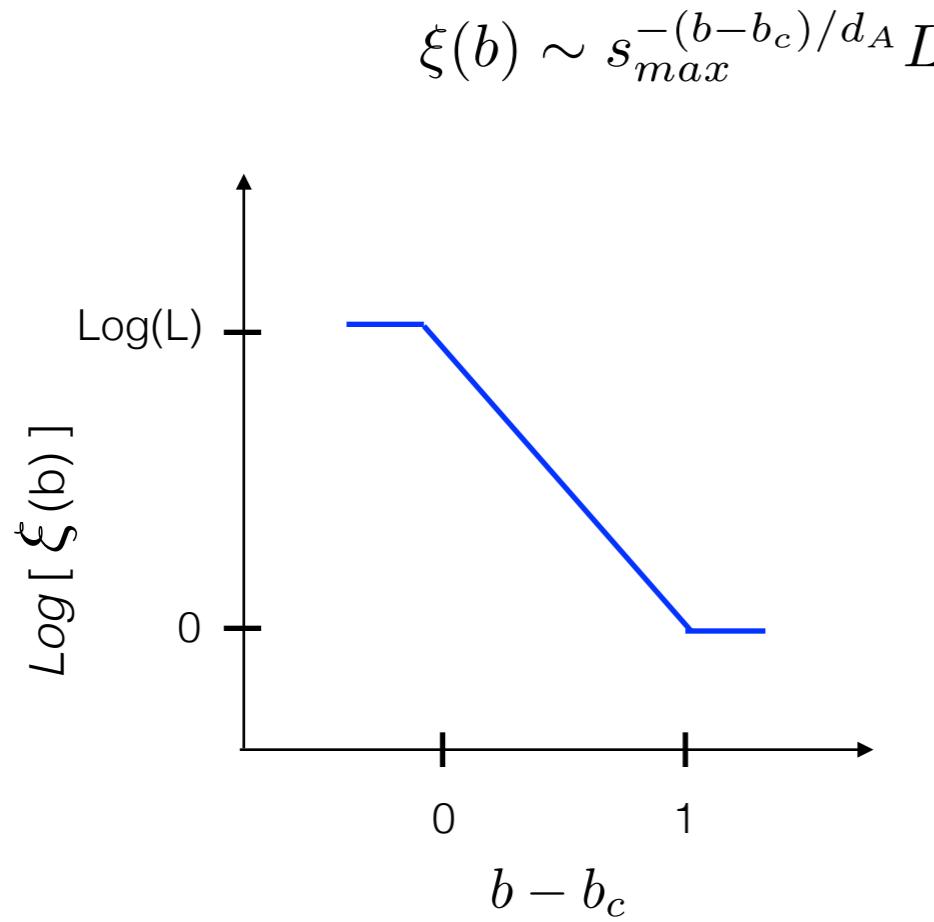


A diagram for exponent values

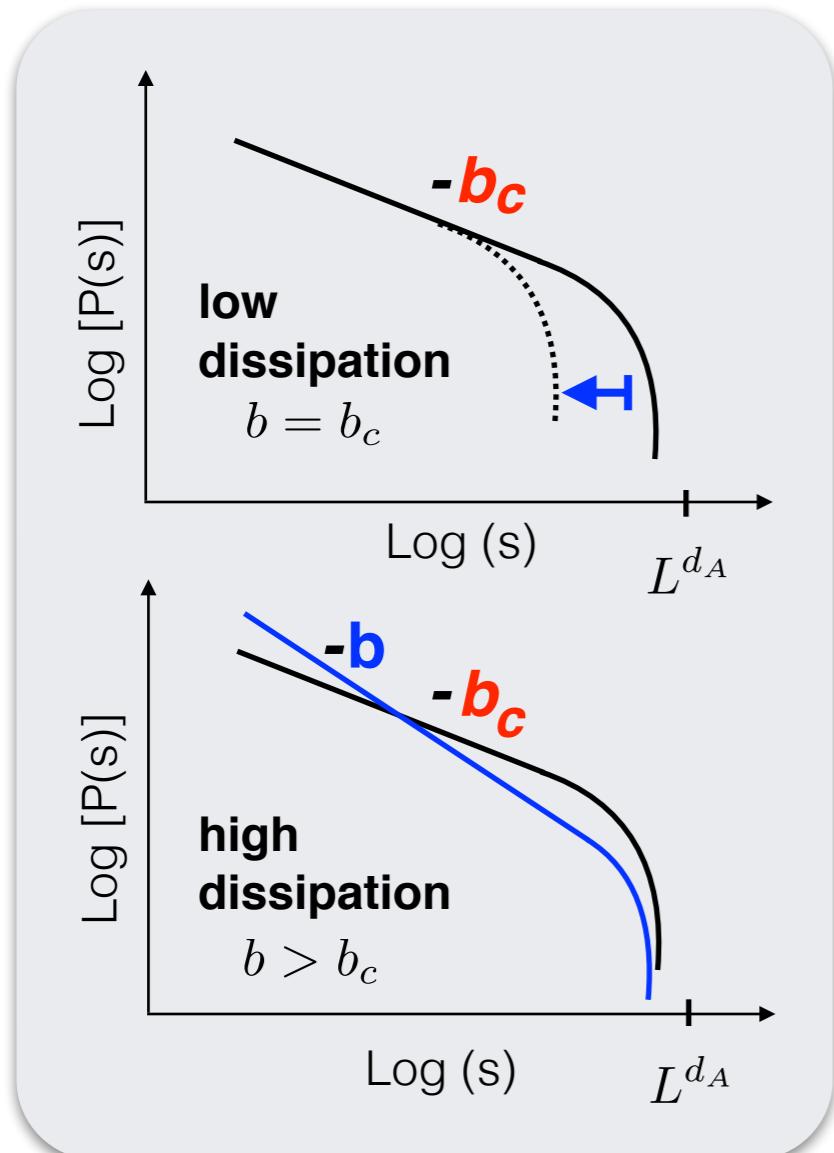


$$d_A = d \rightarrow \xi \sim \langle s \rangle^{1/d} \sim s_{max}^{-b+2/d} \sim L \rightarrow b_c = 1$$

$$d_A < d \rightarrow \xi \sim \langle s \rangle^{1/d_A} \sim s_{max}^{-b+2/d_A} \sim L \rightarrow 1 < b_c \leq 3/2$$



Take home messages



$$\xi \sim s_{max}^{1/d_A} \quad \text{X}$$



$$\xi \sim \langle s \rangle^{1/d_A}$$

$s \sim$ Number of sites involved
(n-dim volume)

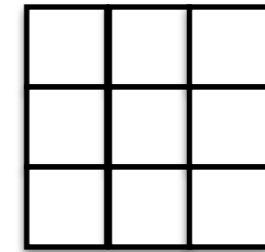
Condition of criticality

$$\xi(b)/L \sim s_{max}^{-(b-b_c)/d_A} \sim 1$$

Thanks

Calculating the correlation length

$$f(x, y)$$



$$\langle C_{AS}(d, t) \rangle_t = \left\langle \frac{\sum f(x, y)f(x', y') - \langle f(x, y) \rangle^2}{\sum(f(x, y) - \langle f(x, y) \rangle)^2} \right\rangle_t$$

$$\langle C_{AS}(d, t) \rangle_t \sim \exp(-d/\xi)$$

