



Review of Poisson Process Clarkson
X(t) is a Poisson process with parameter
$$\lambda$$
t

$$P\{X(t) = k\} = e^{-\lambda t} \frac{(\lambda t)^k}{k!}$$

$$E\{X(t)\} = \lambda t$$

$$E\{X^2(t)\} = \lambda^2 t^2 + \lambda t$$
ME 529 - Stochastics G. Ahmadi

Seismic Risk Clarkson
For a region, the probability that n earthquakes
with magnitude equal to or greater that M occur
in a time duration of t is given as
$$P\{X_M(t)=n\}=P_M(n,t)=e^{-Nt}\frac{(Nt)^n}{n!}$$
Here N is the mean number of earthquake with
magnitude M occurring in one year.

Seismic Risk Carkson
Gutenberg-Richter Equation
$$log_{10} N = a - bM$$

M= Earthquake magnitude on Richter Scale
a and b = Seismic coefficient estimated based
on historical data

Seismic Risk
Probability of zero occurrence

$$P_M(0,t) = e^{-Nt}$$
Seismic Risk

$$R_M(t) = 1 - P_M(0,t) = 1 - e^{-Nt}$$
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