Bayesian multi-model estimation for fault slip distribution: the effect of prior constraints in the estimation for slow slip events beneath the Bungo Channel, southwest Japan

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Abstract

We consider a Bayesian multi-model fault slip estimation (BMMFSE), in which many candidates of the underground-structure model characterized by a prior probability density function (PDF) are retained for a fully Bayesian estimation of fault slip distribution to manage model uncertainty properly. We performed geodetic data inversions to estimate slip distribution in long-term slow slip events (L-SSEs) that occurred beneath the Bungo Channel, southwest Japan, in around 2010 and 2018, focusing on the two advantages of BMMFSE: First, it allows for estimating slip distribution without introducing strong prior information such as smoothing constraints, handling an ill-posed inverse problem by combining a full Bayesian inference and accurate consideration of model uncertainty to avoid overfitting; second, the posterior PDF for the underground structure is also obtained through a fault slip estimation, which enables the estimation of sequential events by reducing the model uncertainty. The estimated slip distribution obtained using BMMFSE agreed better with the distribution of deep tectonic tremors at the down-dip side of the main rupture area than those obtained based on strong prior constraints in terms of the spatial distribution of the Coulomb failure stress change. This finding suggests a mechanical relationship between the L-SSE and the synchronized tremors. The use of the posterior PDF for the underground structure updated by the estimation for the 2010 L-SSE as an input of the analysis for the one in 2018 resulted in a more preferable Bayesian inference, indicated by a smaller value of an information criterion.

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Key Points:

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18	• Fault slip distributions in slow slip events (SSE) at southwest Japan were esti-	
19	mated considering the uncertainty of underground structure	
20	• The results suggested the mechanical relationship between the SSEs and syn-	
21	chronized tectonic tremors more clearly than previous ones	
22	• Sequential estimates of fault slips in repeating SSEs by reducing the model	
23	uncertainty resulted in a preferable Bayesian inference	

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24 Abstract

We consider a Bayesian multi-model fault slip estimation (BMMFSE), in which 25 many candidates of the underground-structure model characterized by a prior prob-26 ability density function (PDF) are retained for a fully Bayesian estimation of fault 27 slip distribution to manage model uncertainty properly. We performed geodetic 28 data inversions to estimate slip distribution in long-term slow slip events (L-SSEs) 29 that occurred beneath the Bungo Channel, southwest Japan, in around 2010 and 30 2018, focusing on the two advantages of BMMFSE: First, it allows for estimating 31 slip distribution without introducing strong prior information such as smoothing 32 constraints, handling an ill-posed inverse problem by combining a full Bayesian in-33 ference and accurate consideration of model uncertainty to avoid overfitting; second, 34 the posterior PDF for the underground structure is also obtained through a fault 35 slip estimation, which enables the estimation of sequential events by reducing the 36 model uncertainty. The estimated slip distribution obtained using BMMFSE agreed 37 better with the distribution of deep tectonic tremors at the down-dip side of the 38 main rupture area than those obtained based on strong prior constraints in terms 39 of the spatial distribution of the Coulomb failure stress change. This finding sug-40 gests a mechanical relationship between the L-SSE and the synchronized tremors. 41 The use of the posterior PDF for the underground structure updated by the estima-42 tion for the 2010 L-SSE as an input of the analysis for the one in 2018 resulted in a 43 more preferable Bayesian inference, indicated by a smaller value of an information 44 criterion. 45

⁴⁶ Plain Language Summary

This study attempts to accurately estimate moves between two plates for the 47 occurrence of slow slip events (SSEs), which are slow earthquakes that do not pro-48 duce seismic waves, targeting those occurred in southwest Japan. This was accom-49 plished by analyzing satellite data of ground movement during the SSEs using a 50 novel approach called the Bayesian multi-model fault slip estimation (BMMFSE) 51 framework, which considers multiple candidates of assumptions for Earth struc-52 tures. BMMFSE stabilizes the analysis and removes artifacts from the estimation re-53 sults which are otherwise introduced because of the choice of a wrong Earth model. 54 These advantages were validated by comparing the estimation results obtained based 55 on previous approaches that do not consider multiple Earth models. The result of 56 BMMFSE exhibited spatial distributions of fault moves that are more consistent 57 with other slow earthquakes which occurred synchronously in the nearby fault. The 58 method also sequentially revised the multiple Earth models and produced a better 59 ensemble of the candidate models through the analyses of repeating SSEs. 60

61 **1** Introduction

Accurately estimating slip distribution using seismic waveforms and geode-62 tic data is essential to better understand earthquake rupture and preparation pro-63 cesses underground, such as interplate coupling. Recent advances in seismologi-64 cal and geodetic observation techniques have led to the recognition of a new class 65 of fault slip that is transitional between the fast rupture and stable sliding on the 66 plate interface, which are known as slow earthquakes. Slow slip event (SSE) is a 67 type of slow earthquake whose characteristic time scale is days (short-term SSE or 68 S-SSE) to years (long-term SSE or L-SSE). The response signal of an SSE is usu-69 ally detectable by geodetic measurements (Obara & Kato, 2016), from which the 70 slip distribution can be inferred. The occurrence of both L-SSEs and S-SSEs is of-71 ten accompanied by an increase in the number of smaller events, in terms of both 72 the amount of seismic moment release and the time scale, in the surrounding area. 73

For example, there have been many observations of S-SSEs associated with deep 74 tectonic tremors, known as episodic tremor and slips (ETS) (e.g., Cascadia subduc-75 tion zone (Rogers & Dragert, 2003), Nankai trough subduction zone (Obara et al., 76 2004), etc.). Some L-SSEs are known to induce an increase in the number of sur-77 rounding tremors (e.g., the Bungo Channel in southwest Japan (Hirose et al., 2010), 78 the Guerrero subduction zone (Kostoglodov et al., 2010; Villafuerte & Cruz-Atienza, 79 2017), etc.), and swarm-like seismic activities (for example, the Boso Peninsula in 80 central Japan (Hirose et al., 2014), and the Hikurangi subduction zone (Bartlow et 81 al., 2014). To investigate the generation process of slow earthquakes, spatial rela-82 tionships between the estimated slip distribution for SSEs and hypocenter locations 83 of such small events have been particularly studied (the readers are referred to the 84 aforementioned articles). In addition, slip distribution occurring in SSEs that oc-85 cur repeatedly in the same region has been analyzed simultaneously (Bartlow et 86 al. (2014); Yoshioka et al. (2015); Takagi et al. (2019); Hirose and Kimura (2020) 87 and many others), in part because the interval between each event is relatively short 88 compared to ordinary earthquakes of the same level of seismic moment release. Com-89 parisons of slip distributions in such repeating events may be useful for detecting 90 temporal changes in the interseismic coupling rate or stress conditions in the sur-91 rounding seismogenic zones. 92

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1.1 Fauls slip estimation and uncertainty of the underground structure

Regardless of targeting ordinary earthquakes or SSEs, the estimation of fault 95 slip distribution is usually performed in a two-step procedure (e.g., pointed out by 96 Fukahata and Matsu'ura (2006)): The first step is to set a numerical model that 97 describes the characteristics of the media in the target domain of the Earth. A numerical model of the underground structure (which in principle consists of an elas-99 tic structure and the geometry of the fault plane in this study) is assumed by re-100 ferring to databases proposed by previous studies based on many observations. In 101 parametrizing the slip distribution in the assumed underground structure model, the 102 slip parameters and the response at the observation points are usually described by 103 a linear relationship (in many cases, based on linear elasticity). In the second step, 104 the parameters that describe the slip distribution are estimated using observation 105 data based on a linear relationship. This approach assumes that the earth model is 106 associated with no uncertainty because a single underground structure model is cho-107 sen in the first step and other possibilities for model selection are discarded. This 108 assumption allows for simplification by formulating the slip estimation as a simple 109 linear inverse problem, which has been widely applied in previous studies. However, 110 such an assumption often underestimates the amount of error in the prediction made 111 by the model, which can lead to overfitting in estimation and obtaining a biased es-112 timation result (e.g., Yagi and Fukahata (2008, 2011)). 113

To avoid such overfitting and bias in estimations, some approaches for con-114 sidering model uncertainty in fault slip estimation have been proposed. The most 115 straightforward approach is to estimate the parameters of the slip distribution and 116 those that characterize the underground structure simultaneously (e.g., Fukahata 117 and Wright (2008); Fukuda and Johnson (2010); Minson et al. (2014); Agata et al. 118 (2018); Shimizu et al. (2021)). Another approach is to introduce the contribution 119 of the model prediction errors to the covariance components in the data covariance 120 matrix. Yagi and Fukahata (2011) proposed an inversion scheme that introduces 121 122 the error of Green's functions following a Gaussian distribution and iteratively estimates the model parameters and the covariance matrix for the model prediction 123 errors simultaneously. Duputel et al. (2014) proposed a comprehensive framework 124 to compute the covariance matrix that considers the stochastic property of model 125 prediction errors based on uncertain and presumably inaccurate prior knowledge of 126

the underground elastic structure. These methods are known to relax the effect of 127 overfitting in the estimation of fault slip distribution owing to the choice of a single 128 underground structure model. However, the former approach based on simultaneous 129 estimation usually adds unknowns that are in a nonlinear relationship with the re-130 sponse in observation stations to the target estimation problem. In such a case, it is 131 necessary to perform the forward simulation iteratively to obtain a converged solu-132 tion. The calculation cost associated with iterative analysis may limit the range of 133 applicable problems. The latter approach, which introduces the covariance compo-134 nents, retains a linear relationship between unknown parameters and the observation 135 response, which avoids iterative executions of the forward simulation within the esti-136 mation scheme. However, this approach procures no information on the underground 137 structure that is intrinsically included in the data. In addition, it is based on the as-138 sumption that the model prediction errors follow a Gaussian distribution, which may 139 be violated when the model uncertainty is large. 140

Recently, Agata et al. (2021) proposed a flexible framework of Bayesian infer-141 ence for slip estimation considering model uncertainty, which introduces many can-142 didates for underground structure models, whose characteristic parameters follow a 143 prior probability density function (PDF), instead of choosing a single model in the 144 "first step" of the process of a usual fault slip inversion. This approach allows for 145 the estimation of slip parameters considering a wider range of underground struc-146 ture parameters while avoiding non-linear parameters to be included in the estima-147 tion. Such treatment is enabled by eliminating the underground structure param-148 eters by marginalization in advance of Bayesian sampling for the posterior PDF of 149 the slip parameters. Furthermore, the posterior PDF for the underground structure 150 can be obtained in a post process of Bayesian sampling. In addition, the formula-151 tion of the work corresponds to the generalization of the one proposed in Duputel et 152 al. (2014) in that the framework of Agata et al. (2021) is not limited to applications 153 assuming the Gaussian distribution but allows for an arbitrary probability distri-154 bution by using an ensemble approximation. We can also interpret the framework 155 in the context of Bayesian multi-model estimation, originally called Bayesian model 156 averaging (Raftery et al., 1997), in which multiple candidate models are simulta-157 neously considered and the contribution from each model in explaining the data is 158 scored following Bayes' theorem, aiming to increase the generalization ability of the 159 Bayesian model. Therefore, we hereafter refer to the approach of Agata et al. (2021) 160 as Bayesian multi-model fault slip estimation (BMMFSE). Thus, the BMMFSE is a 161 generalized framework that considers the uncertainty of the underground structure 162 in fault slip estimation. Although the advantages of using BMMFSE in fault slip in-163 version are discussed in detail in Agata et al. (2021), the method was only applied to 164 a very simple numerical experiment. In the present study, we apply the method to 165 estimate the slip distribution in SSEs, focusing on two advantages of BMMFSE. 166

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1.2 Advantages of using BMMFSE for analyses of SSEs

One advantage is that BMMFSE allows for easier handling of the ill-posedness 168 of slip estimation by introducing a fully Bayesian inference. In general, slip esti-169 mation is an ill-posed inverse problem, which is usually handled based on regular-170 ization by incorporating prior information on the characteristics of the slip distri-171 bution, such as smoothness and sparseness. The introduction of such information, 172 which we hereafter call "strong prior" to distinguish it from weakly informative pri-173 ors mentioned later, allows for obtaining a unique and stable solution by minimiz-174 175 ing an objective function. Fully Bayesian inference is another approach to handle ill-posedness, which was recently introduced to fault slip estimation (e.g., Fukuda 176 and Johnson (2008, 2010)): An ensemble of the solutions sampled from the poste-177 rior PDF is obtained in combination with weakly informative prior information for 178 slip distribution, such as uniform distribution for the slip amount in each fault patch 179

(e.g., Minson et al. (2013)). However, slip estimation using such weakly informative 180 prior PDFs for slip distribution is prone to suffer more severely from overfitting to 181 data errors. To avoid overfitting, accurately considering the model prediction errors 182 originating from the uncertainty of the underground structure, which is often a ma-183 jor component of data errors (Duputel et al., 2014), by introducing BMMFSE is ex-184 pected to be effective. Performing slip estimation based only on weakly informative 185 prior PDFs has the potential to enable a more careful investigation of the spatial 186 relationships between the estimated slip distribution of SSEs and hypocenter loca-187 tions of the surrounding events: An investigation on the correspondence between the 188 estimated slip distribution in SSEs and synchronized tremor hypocenters in the Cas-189 cadia subduction zone suggest that incorporation of strong prior constraints for slip 190 distribution, such as spatial and temporal smoothing constraints, significantly affects 191 the conclusion (Bartlow et al., 2011). In addition, a fused lasso method (Tibshirani 192 et al., 2005), which promotes both sparsity and smoothness of the parameter distri-193 bution using L1-norm-based penalization, has also been applied to L-SSEs occurring 194 beneath the Bungo Channel and found to be more effective for detecting discontinu-195 ous boundaries of the fault slip than using a widely used smoothing constraint based 196 on a finite-difference approximation of the Laplacian operator (Nakata et al., 2017). 197 This finding reconfirms the effect of the choice of regularization scheme on the esti-198 mation results of slip distribution. 199

The other advantage is that BMMFSE obtains the posterior PDF of the un-200 derground structure parameters in addition to those for the slip distribution. This 201 means that the posterior PDF for the underground structure obtained in the analy-202 sis can be plugged into another estimation as the prior PDF. Such a method may be 203 useful for further reducing the model prediction errors and validating the posterior 204 PDF of the underground structure model obtained for each event. The estimation of 205 SSEs occurring repeatedly at the same location can be a good application example 206 of such a sequential estimation updating the underground structure. 207

²⁰⁸ 1.3 Objectives

In this study, we estimate the posterior PDFs of the slip distribution of L-209 SSEs using BMMFSE, taking into account the uncertainty of the underground struc-210 ture model by introducing many candidate models. We target L-SSEs that occurred 211 beneath the Bungo Channel, southwest Japan, because of three features of these 212 events: an increase in the number of deep tectonic tremors accompanying the L-213 SSEs was observed at the down-dip side of the main rupture area; multiple types 214 of strong prior constraints have been applied to estimate past events; they occur 215 repeatedly every six to eight years in almost the same location. These are the typ-216 ical features of SSE for which BMMFSE may be advantageous, as explained in the 217 last paragraph. For this purpose, we constructed a multi (ensemble) model to de-218 scribe the uncertainty of the underground structure around the rupture area based 219 on the database of the elastic structure and geometry of the plate boundary de-220 fined for southwest Japan and introduced it to the fully Bayesian inference of slip 221 distribution. Thus, we estimated the posterior PDF for the slip distribution in the 222 L-SSE that occurred around 2010 and 2018 using weakly informative prior PDFs. 223 We compared the up- and down-dip limits of the slip distribution estimated based 224 on BMMFSE and strong prior constraints in examining the spatial relationship with 225 synchronized slow earthquakes in the surrounding regions. We also demonstrate a 226 sequential estimation of the L-SSEs updating the underground structure by estimat-227 228 ing the slip distribution in the 2018 L-SSE based on multiple models that describe the posterior PDF of the underground structure obtained in the estimation for the 229 2010 L-SSE. We examine the validity of the approach using an information criterion. 230

231 2 Observation data

The occurrence of L-SSEs beneath the Bungo Channel in southwest Japan, 232 well known because of the continuous observation by the Global Navigation Satel-233 lite System (GNSS) conducted by the GNSS Earth Observation Network System 234 (GEONET) (Miyazaki & Hatanaka, 1998) and managed by the Geospatial Infor-235 mation Authority of Japan, was observed repeatedly around 1997, 2003, 2010, and 236 2018. The main rupture areas of these four events are estimated to nearly coincide 237 (Yoshioka et al., 2015; Ozawa et al., 2020; Seshimo & Yoshioka, 2021), filling a spa-238 tial gap between the deep ETS and seismogenic zones (Figure 1). Activities of deep 239 tectonic tremors at the down-dip side and shallow very-low-frequency earthquakes 240 (VLFEs) in the south of the main rupture area have shown rapid increases simul-241 taneously with the acceleration phase of the L-SSEs (Hirose et al., 2010). Recent 242 developments in data analysis techniques for GNSS data suggest that these major 243 L-SSEs are accompanied by minor events of a smaller seismic moment release, which 244 occurs nearly in the middle of the periods between the major events (Takagi et al., 245 2019). In this study, we focus on two recent major L-SSEs in this region that oc-246 curred around 2010 and 2018. 247

We used digital data for the observed vertical and horizontal displacements of 248 the 2010 and 2018 L-SSEs (Figure 2), the former of which were provided by Yoshioka 249 et al. (2015). The data for the latter were newly processed by Seshimo and Yosh-250 ioka (2021) based on the same approach of data analysis as that used in Yoshioka 251 et al. (2015). The data were processed from the crustal displacements observed by 252 GEONET. In all, we used 106 and 96 continuous GNSS stations in the estimation 253 for the 2010 and 2018 events, respectively (some stations are excluded from the esti-254 mation for the latter event to avoid contaminating the displacement data with post-255 seismic deformation due to the 2016 Kumamoto earthquake following Seshimo and 256 Yoshioka (2021)). We used only the total displacement of each component during 257 periods from 2009.5 to 2011.2 and 2018.9 to 2019.5 in the decimal form, respectively. 258 The dataset used for the 2010 L-SSE is identical to that used for the analyses of the 259 same event in Nakata et al. (2017). We focused only on the spatial distribution to 260 estimate the detailed distribution of the total slips during each L-SSE. 261

3 Estimation of the posterior PDF for the slip distribution considering the uncertainty of the underground structure

3.1 Formulation

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We provide a summary of the formulation of BMMFSE, a method to estimate the posterior PDF for the slip distribution considering the uncertainty of the underground structure proposed by Agata et al. (2021). Let us consider an estimation problem of **m**, which is a vector for the parameters of the slip distribution, from **d**, a vector for the observation data. A widely used Bayesian formulation for estimating the posterior PDF for slip distribution, where a single underground structure model is chosen a priori, is written as follows:

$$P(\mathbf{m}|\mathbf{d}) = \kappa P(\mathbf{d}|\mathbf{m})P(\mathbf{m}), \tag{1}$$

where $P(\mathbf{m}|\mathbf{d})$, $P(\mathbf{d}|\mathbf{m})$, and $P(\mathbf{m})$ are the posterior PDF of the slip parameters, 272 the likelihood function, and the prior PDF of the slip parameters, respectively. $\kappa =$ 273 $1/P(\mathbf{d})$ is a normalization factor that takes a constant value because the observation 274 data and model are fixed. However, it is natural to assume that the probabilistic 275 density for the model prediction described by $P(\mathbf{d}|\mathbf{m})$ also depends on the choice of 276 the underground structure model, which we hereafter characterize using parameters 277 φ . This dependence can be incorporated in the likelihood function as $P(\mathbf{d}|\mathbf{m},\varphi)$. 278 Let us suppose that we know the PDF $P(\varphi)$ to describe the stochastic property of 279

the uncertainty of the underground structure. Then, a posterior PDF for **m** considering the uncertainty of φ can be obtained by replacing the original likelihood function with $P(\mathbf{d}|\mathbf{m},\varphi)$ and marginalizing the right-hand side with φ , as

$$P(\mathbf{m}|\mathbf{d}) = \int P(\mathbf{m}, \varphi | \mathbf{d}) d\varphi, \qquad (2)$$
$$= \kappa \int P(\mathbf{d}|\mathbf{m}, \varphi) P(\mathbf{m}|\varphi) P(\varphi) d\varphi. \qquad (3)$$

The widely used approach described by Equation 1 corresponds to a case in which 283 φ is fixed a priori in Equation 3, that is, $P(\varphi) = \delta(\varphi - \varphi_{\text{fix}})$, that is, a single 284 model is chosen in the "first step" described in Section 1. Here, we consider a sit-285 uation in which uncertain information of the underground structure is available in 286 the form of an ensemble consisting of random samples $\varphi^{(n)}$ drawn from $P(\varphi)$, where 287 $n = 1, \ldots, N$, and N are sufficiently large numbers. By using the samples, the inte-288 gration on the right-hand side of Equation 3 can be approximately evaluated based 289 on Monte Carlo integration as: 290

$$P(\mathbf{m}|\mathbf{d}) = \kappa \int P(\mathbf{d}|\mathbf{m}, \varphi) P(\mathbf{m}|\varphi) P(\varphi) d\varphi$$
(4)

$$\simeq \kappa \frac{1}{N} \sum_{n=1}^{N} P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi}^{(n)}) P(\mathbf{m}|\boldsymbol{\varphi}^{(n)}).$$
 (5)

Providing the likelihood function \mathbf{d} , $P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi})$ in the form of a parametric distribution allows for the explicit calculation of the density $P(\mathbf{m}|\mathbf{d})$ for a given \mathbf{m} . In this study, we assumed a simple Gaussian distribution for the likelihood function as follows:

$$P(\mathbf{d}|\mathbf{m},\boldsymbol{\varphi}) = (2\pi)^{-N_{\mathrm{d}}/2} ||\mathbf{E}||^{-1/2} \exp[-\frac{1}{2}(\mathbf{d} - \mathbf{G}(\boldsymbol{\varphi})\mathbf{m})^{\mathrm{T}} \mathbf{E}^{-1}(\mathbf{d} - \mathbf{G}(\boldsymbol{\varphi})\mathbf{m})].$$
 (6)

where $N_{\rm d}$, **E**, and **G**(φ) are the dimensions of the data vector, the covariance ma-295 trix that is determined based on the error characteristics of the observation instru-296 ments and data processing, and the response matrix that relates the slip parameters 297 and the response in the observation stations calculated based on elasticity for the 298 given φ , respectively. Thus, we can draw random samples of **m** from the posterior 299 PDF $P(\mathbf{m}|\mathbf{d})$ using sampling methods such as Markov chain Monte Carlo (MCMC) 300 methods (e.g., Metropolis et al. (1953)). We use the replica-exchange Monte Carlo 301 method (REMC; Swendsen and Wang (1986); Gever (1991)), which is also known as 302 parallel tempering, an acceleration method of MCMC sampling. 303

The formulation of BMMFSE presented so far is based on Bayes' theorem for the joint posterior PDF for **m** and φ . Interestingly, the same formulation can be obtained from a different starting point, that is, considering the variability in the model prediction defined by the likelihood function in the conventional formulation presented in Equation 1, as

$$P(\mathbf{d}|\mathbf{m}) = \int P(\mathbf{d}|\mathbf{d}_{\text{pred}})P(\mathbf{d}_{\text{pred}}|\mathbf{m})d\mathbf{d}_{\text{pred}},$$
(7)

where \mathbf{d}_{pred} and $P(\mathbf{d}_{\text{pred}}|\mathbf{m})$ denote the predicted response at the observation point and the stochastic property of the model prediction for a given \mathbf{m} , respectively. This marginalization (integration) for \mathbf{d}_{pred} can be approximately conducted by Monte Carlo integration, resulting in the same calculation as presented in Equation 5 (see Section 2 of Agata et al. (2021) for details). This alternative derivation essentially suggests that the BMMFSE corresponds to a generalization of the formulation of Duputel et al. (2014) to a non-Gaussian scheme.

Once we obtain the samples of \mathbf{m} and the values of the likelihood function associated with the samples via MCMC sampling, we can also approximate the posterior PDF of $\boldsymbol{\varphi}$. By replacing the marginalization in Equation 2 with one based on \mathbf{m}

³¹⁹ with further transformation, we obtain

$$P(\boldsymbol{\varphi}|\mathbf{d}) = \int_{c} P(\mathbf{m}, \boldsymbol{\varphi}|\mathbf{d}) d\mathbf{m}, \qquad (8)$$

$$= \int P(\boldsymbol{\varphi}|\mathbf{m}, \mathbf{d}) P(\mathbf{m}|\mathbf{d}) d\mathbf{m}$$
(9)

$$= \int \frac{P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi}) P(\boldsymbol{\varphi}|\mathbf{m})}{\int P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi}') P(\boldsymbol{\varphi}'|\mathbf{m}) d\boldsymbol{\varphi}'} P(\mathbf{m}|\mathbf{d}) d\mathbf{m},$$
(10)

where we use the relation $P(\varphi|\mathbf{m}, \mathbf{d}) = P(\mathbf{d}|\mathbf{m}, \varphi)P(\varphi|\mathbf{m})/P(\mathbf{d}|\mathbf{m})$ and $P(\mathbf{d}|\mathbf{m}) = \int P(\mathbf{d}|\mathbf{m}, \varphi')P(\varphi'|\mathbf{m})d\varphi'$ in the transformation of Equation 9 to 10. Suppose we have obtained M samples from $P(\mathbf{m}|\mathbf{d})$ based on the REMC sampling, because we set $P(\varphi|\mathbf{m}) = P(\varphi)$ in the present problem, we can rewrite the equation and approximate $P(\varphi|\mathbf{d})$ based on the Monte Carlo integration as

$$P(\boldsymbol{\varphi}|\mathbf{d}) = \int \frac{P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi})P(\boldsymbol{\varphi})}{\int P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi}')P(\boldsymbol{\varphi}')d\boldsymbol{\varphi}'}P(\mathbf{m}|\mathbf{d})d\mathbf{m}$$
(11)

$$\simeq \frac{1}{M} \sum_{m=1}^{M} \frac{P(\mathbf{d}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}) P(\boldsymbol{\varphi})}{\frac{1}{N} \sum_{n=1}^{N} P(\mathbf{d}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)})}.$$
 (12)

 $P(\boldsymbol{\varphi})$ can be approximated using the same N samples of $\boldsymbol{\varphi}$ as those used for the

Monte Carlo integration in Equation 5 and others by, for example, an approximation

³²⁷ based on the Monte Carlo method as follows:

$$\hat{P}(\boldsymbol{\varphi}) = \frac{1}{N} \sum_{n=1}^{N} \delta(\boldsymbol{\varphi} - \boldsymbol{\varphi}^{(n)}), \qquad (13)$$

where $\delta(\boldsymbol{\varphi} - \boldsymbol{\varphi}^{(n)})$ is a delta function that satisfies

$$\delta(\mathbf{x}) = \mathbf{0} \quad (\mathbf{x} \neq \mathbf{0}), \tag{14}$$

329 and

$$\int_{\mathbf{S}} f(\mathbf{x})\delta(\mathbf{x} - \mathbf{x}^*)d\mathbf{x} = \begin{cases} f(\mathbf{x}^*) & (\mathbf{x}^* \in \mathbf{S}) \\ 0 & (\mathbf{x}^* \notin \mathbf{S}). \end{cases}$$
(15)

By substituting this term into $P(\varphi)$ in Equation 12, the marginal posterior PDF of

 $_{331}$ φ can also be written based on the approximation by the Monte Carlo method as

$$\hat{P}(\boldsymbol{\varphi}|\mathbf{d}) = \frac{1}{N} \sum_{n=1}^{N} w^{(n)} \delta(\boldsymbol{\varphi} - \boldsymbol{\varphi}^{(n)}), \qquad (16)$$

332 where

$$w^{(n)} = \frac{1}{M} \sum_{m=1}^{M} \frac{P(\mathbf{d}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)})}{\frac{1}{N} \sum_{n'=1}^{N} P(\mathbf{d}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n')})}.$$
 (17)

Because $P(\mathbf{d}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)})$ is already calculated when REMC sampling for $P(\mathbf{m}|\mathbf{d})$ is performed, as shown in Equation 5, we can readily evaluate $w^{(n)}$.

The formulation presented here and used in the following applications is based on the simplest approximation of $P(\varphi)$ using the delta function without weights. Other forms of the approximation of $P(\varphi)$ are also applicable to the proposed approach. For example, importance weighting can be used to enhance the approximation based on the delta function (see Appendix A for details). 340 341

3.2 Multiple models to describe the uncertainty property of plate boundary geometry and elastic structure model

We consider the static linear elasticity to relate the fault slip underground to 342 displacement on the surface based on a two-layered underground structure model 343 consisting of a half-space and a layer above it, corresponding to the mantle and 344 crust, respectively. The slips are located on a curved surface that models the plate 345 boundary. We assume that φ consists of parameters for the plate boundary geome-346 try and elastic parameters, namely, rigidity and Poisson's ratio, which are calculated 347 from the seismic velocity and density structure. Provided that the underground 348 structure model possesses a certain amount of uncertainty, we consider an ensem-349 ble of multiple models to describe the uncertain property by setting properly $P(\varphi)$ 350 based on the published models, to avoid bias in the estimation because of an a priori 351 selection of φ_{fix} and overfitting. 352

Several geometry models for the plate boundary, including the Nankai Trough 353 region, have been published. Here, we consider three models: Iwasaki et al. (2015), 354 Hayes et al. (2018), and Nakanishi et al. (2018), which are hereafter referred to as 355 the Iwasaki, Slab2, and Nakanishi models, respectively (Figure 3). The Iwasaki model 356 is mainly based on the hypocenter distribution for the geometry with longer wave-357 lengths, refined by results from seismic tomography, receiver function analysis, and 358 active source experiment. Slab2 focuses more on comprehensive modeling on a global 359 scale. The Nakanishi model is based on more detailed seismic survey results in the 360 shallower part, while the deeper part is based on seismicity. We consider an ensem-361 ble of multiple models for the plate boundary geometry, assuming that the true 362 plate boundary geometry can be modelled sufficiently well by one of the models 363 based on a weighted average of the depth of the three geometry models, that is, the 364 plate boundary geometry in the *n*-th sample within the multiple models is calculated 365 as 366

$$z^{(n)}(\mathbf{x}) = W_{\text{Iwasaki}}^{(n)} z_{\text{Iwasaki}}(\mathbf{x}) + W_{\text{Slab2}}^{(n)} z_{\text{Slab2}}(\mathbf{x}) + W_{\text{Nakanishi}}^{(n)} z_{\text{Nakanishi}}(\mathbf{x}),$$
(18)

where $z^{(n)}(\mathbf{x})$, $z_{\text{Iwasaki}}(\mathbf{x})$, $z_{\text{Slab2}}(\mathbf{x})$, and $z_{\text{Nakanishi}}(\mathbf{x})$ are the z coordinates of the 367 plate boundary geometry at the location \mathbf{x} in the horizontal plane in the *n*-th sam-368 ple, Iwasaki model, Slab2, and Nakanishi model, respectively. $W_{\text{Iwasaki}}^{(n)}, W_{\text{Slab2}}^{(n)}$, and $W_{\text{Nakanishi}}^{(n)}$ are the weights of the Iwasaki, Slab2, and Nakanishi models in the *n*-th sample, satisfying $W_{\text{Iwasaki}}^{(n)} + W_{\text{Slab2}}^{(n)} + W_{\text{Nakanishi}}^{(n)} = 1$. We assume that the stochastic property of these weights follows the Dirichlet distribution with $\alpha_i = 1$ (i = 1). 369 370 371 372 $1, \ldots, K$, which corresponds to a uniform distribution over the K - 1-dimensional 373 simplex, where K is the number of the plate boundary geometry model considered 374 and currently K = 3. Figure 4 shows a ternary plot to denote the samples from 375 the prior PDF for the plate boundary geometry model when the ensemble size N is 376 taken to be 2,000. 377

It is difficult to uniquely choose the material properties of the crust and man-378 tle for the two-layered model based on published detailed elastic structure models 379 for the target domain. Here, we assume that this room for the choice of parameters 380 is the source of uncertainty in the underground elastic property model. We con-381 structed a crustal model based on the Japan Integrated Velocity Structure Model 382 (JIVSM) database (Koketsu et al., 2009, 2012). The JIVSM contains a digital ele-383 vation model for a layered seismic velocity and density structure for the region be-384 neath the Japanese Islands, including the P-wave velocity, S-wave velocity, and den-385 sity of each layer. To create an ensemble of multiple models of the crust, we focus on 386 the structure above the Moho at the hanging wall in a region between $130.8^{\circ}E$ and 387 133.6°N in the east-west direction and 32.0°N and 34.4°N in the north-south direc-388 tion, within which the observation points used for the estimation for the 2010 event 389 are located. The random samples that consist of the ensemble to model the uncer-390

tainty of the crustal parameters are generated in the following manner, shown as 391 two-dimensional schematics in Figure 5 (a). We randomly select N grid points in the 392 horizontal plane from the domain. Then, we focus on the one-dimensional structure 303 below each point and use the crustal thickness and the average elastic parameters 394 within the crust (the layers above the Moho) as the property of the sampling point. 395 Thus, N samples for the thickness and elastic parameters of the crust are obtained. 396 For the properties of the mantle, we used the P-wave velocity structure model of 397 Nakanishi et al. (2018), which includes more detailed information for spatial dis-398 tribution, although only P-wave velocity is included in the database. In the same 399 manner, as for the crustal model, the average P-wave velocity from the Moho to the 400 bottom of their model, 60 km depth, below a randomly chosen grid point is consid-401 ered as the elastic property for a sampling point (Figure 5 (b)). The corresponding 402 S-wave velocity and density are set based on an empirical relation of the elastic pa-403 rameters in the earth (Brocher, 2005). Figure 6 shows the histogram for the ran-404 dom samples of elastic parameters that describes the prior PDF when the ensemble 405 size N is taken to be 2,000. Because we focus only on static deformation, only two 406 elastic parameters, rigidity and Poisson's ratio for the crust and mantle, denoted by 407 $\mu_{\text{crust}}^{(n)}, \nu_{\text{crust}}^{(n)}, \mu_{\text{mantle}}^{(n)}, \text{ and } \nu_{\text{mantle}}^{(n)}, \text{ respectively, are explicitly used in the analyses.}$ 408

In total, the *n*-th sample of the vector for the underground structure parameter consists of eight elements:

$$\varphi^{(n)} = \{ W_{\text{Iwasaki}}^{(n)} W_{\text{Slab2}}^{(n)} W_{\text{Nakanishi}}^{(n)} D_{\text{crust}}^{(n)} \mu_{\text{crust}}^{(n)} \nu_{\text{crust}}^{(n)} \mu_{\text{mantle}}^{(n)} \nu_{\text{mantle}}^{(n)} \},$$
(19)

where $D_{\text{crust}}^{(n)}$ is the crustal thickness of the *n* th sample. Note that some of the components in $\varphi^{(n)}$ are not necessarily independent of each other. Table 1 shows a summary of the random samples for the underground structure.

Because it is natural to assume that the underground structure around the tar-414 get region does not change drastically over several years, which is a typical interval 415 between the two sequential L-SSEs, the posterior PDF of the underground structure 416 obtained for the 2010 L-SSE can be used as input information for the estimation of 417 the 2018 L-SSE as the prior PDF: Following the formulations in Section 3.1, we ob-418 tain the posterior PDF $P(\varphi|\mathbf{d})$, which consists of the same multiple models as in the 419 prior, while the importance weight $w^{(n)}$ on each member is updated through the slip 420 estimation for the 2010 L-SSE. $P(\varphi|\mathbf{d})$ that we obtain here can be used as $P(\varphi)$ in 421 Equation 3. However, the weight of many members is likely close to zero through 422 the estimation for the 2010 event, which may lead to failure in effectively approxi-423 mating the posterior PDF in the next estimation. This is a problem known as "de-424 generacy", which is common to ensemble-based filtering methods such as the particle 425 filter (Gordon et al., 1993; Kitagawa, 1993, 1996). We can use the same solution as 426 deployed in the particle filter method, that is, resampling new multiple models from 427 the weighted samples that consist of the posterior PDF of φ obtained in the pre-428 vious estimation to approximate the prior PDF for the next estimation. Here, we 429 use the most basic approach proposed in Kitagawa (1993), which performs sampling 430 with replacement from the original samples with probabilities proportional to $w^{(n)}$. 431

432

3.3 Fault slip parametrization and calculation method

We consider a fault slip distribution at the plate boundary between $131.5^{\circ}E$ 433 and 133.5°E in the east-west direction, 32.15°N, and 33.9°N in the north-south di-434 rection and within the depth range of 0-55 km in the Nakanishi model. We expanded 435 the slip distribution using a bilinear interpolation function. In parametrizing the 436 slip distribution, we fix the horizontal position of the grid points that discretize the 437 slip while considering a variety of geometric models of the plate boundary. There-438 fore, the depth and area of each small fault vary depending on the geometry of the 439 model. The size of the grid spacing is an important parameter because it determines 440

the number of unknown parameters in the estimation. A proper choice of the num-441 ber of unknown parameters is another important factor in preventing overfitting, in 442 addition to accurate consideration of model prediction errors. For most of the cases 443 presented in the following section, a grid size of 16 km interval is used (Figure 7). determined based on the widely applicable Bayesian information criterion (WBIC) 445 (Watanabe, 2013). WBIC approximates the Bayes free energy, or the minus loga-446 rithm of Bayes marginal likelihood, which plays an important role in a statistical 447 model evaluation for singular statistical models (see the text in Supporting Infor-448 mation for details). We estimate the slip norm in each of the 130 small faults and a 449 single rake deviation from the direction opposite to subduction, which is common to 450 all small faults. The direction opposite to subduction is assumed to be 125° in the 451 north-based azimuth following Heki and Miyazaki (2001). We also consider a hyper-452 parameter σ regarding the scaling of the observation errors, that is, we introduce a 453 covariance matrix $\mathbf{E} = \sigma \mathbf{E}'$ into Equation 6, where the diagonal and non-diagonal 454 components of \mathbf{E}' are taken based on the knowledge of the property of observation 455 errors and taken to be zero, respectively. The total number of elements in \mathbf{m} in the 456 case of a 16 km grid interval is 132. 457

The prior PDFs for the unknown parameters are based on a uniform distri-458 bution, which we regard as a typical weakly informative prior, as shown in Table 459 2. While the PDFs are essentially based on a uniform distribution, we use a cosine 460 tapered uniform distribution for the prior PDF for slip distribution, which is charac-461 terized by four numbers a', a, b, b', where $a' \leq a \leq b \leq b'$. The probability density 462 is uniformly distributed in the range between a and b, whereas the edge of the dis-463 tribution is tapered using a cosine curve in the range between a' and a, and b and b'(see Appendix B for details). Such tapered uniform distribution is often used when 465 a high probability of a parameter is expected near the edge of the uniform distribu-466 tion in the posterior PDF. An estimation of slip distribution can be a typical exam-467 ple of such a case. The prior PDF for non-negative constraint is often used, while 468 it is natural to expect that the amount of slip in many of the small faults tends to 469 be nearly zero. We use a cosine taper only for the lower edge of the distribution, in 470 the range between -0.1 m and 0 m. The lower limit -0.1 m is chosen as a limit of back 471 slip allowed based on the Nankai Trough subduction zone, in which the convergence 472 rate is estimated to be around 0.06 m/year (Heki & Miyazaki, 2001). Since the tar-473 get period for the processed GNSS date for the 2010 L-SSE is 1.7 years, $0.1 \,\mathrm{m}$ (\simeq 474 $0.06 \,\mathrm{m/year} \times 1.7 \,\mathrm{years}$ is used as the lower limit. Although the target period for 475 the 2018 L-SSE is shorter (0.6 years), the same prior PDF is used for this event for 476 ease of comparison with the 2010 L-SSE. 477

2,000 sets of the response function to each of the input unit fault slip in the direction of subduction and one perpendicular to it are calculated using EDGRN/EDCMP (Wang et al., 2003). Each set corresponds to the matrix $\mathbf{G}(\boldsymbol{\varphi})$ in Equation 6. In each iteration of the REMC sampling, these response functions in the two directions are superimposed according to the slip norm in each fault and the common rake deviation given in **m** in the current sampling step.

To draw samples from the posterior PDF using the REMC method, we took 484 replicas L = 32 (and 48 for some cases depending on the setting). We take 150,000 485 burn-in steps and 350,000 sampling steps. Replica exchange is performed once in ev-486 ery five steps between two randomly selected replicas. We output a sample in every 487 50 steps to avoid taking strongly correlated samples. Because the algorithm requires 488 the calculation of $\mathbf{G}(\boldsymbol{\varphi})\mathbf{m}$ in Equation 6 for each $\boldsymbol{\varphi}^{(n)}$ at every time step, proper ac-489 celeration is necessary. We accelerate the sampling calculation using multi-GPGPU 490 (i.e., general-purpose computing on graphics processing units), assigning a GPU 491 to the calculation for every replica. The use of 16 NVIDIA A100 GPUs, installed 492

in Earth Simulator 4 at Japan Agency for Marine-Earth Science and Technology
 (JAMSTEC), allows sampling to be completed within less than an hour.

3.4 Numerical experiment

495

We present numerical experiments in a problem setting that mimics the actual 496 estimation problem described in the next section. We used artificial data calculated 497 based on the true fault slip and underground structure and applied BMMFSE to 498 the estimation of both the slip and the structure based on the prior PDF for the un-499 derground structure introduced in the previous subsections. We consider two true 500 slip models, SM_{sharp} and SM_{smooth}: The former exhibits a discontinuous change in 501 the slip distribution, and the latter has a smooth distribution in the entire region 502 (Figure 8 (a) and (d)). We investigate how BMMFSE and a conventional method, 503 which is based on a single underground structure model and a strong prior con-504 straint based on a discretized Laplacian operator to impose smoothness on the slip 505 distribution (explained in detail later), estimate the slip distribution for the two 506 models. The true underground structure model assumed here is given by the aver-507 age of the two plate boundary geometry models, Slab2 and the Iwasaki model (i.e., 508 $W_{\text{Iwasaki}} = 0.5, W_{\text{Slab2}} = 0.5, \text{ and } W_{\text{Nakanishi}} = 0$, and elastic parameters presented 509 in Table 3. The response displacement is calculated based on these true models. We 510 added artificial Gaussian noise to the calculated displacements, for which the stan-511 dard deviations were 2×10^{-3} m for the horizontal component and 6×10^{-3} m for the 512 vertical component, following the error level presented in Yoshioka et al. (2015). \mathbf{E}' 513 is obtained according to this standard deviation setting. 514

The estimated fault slips using BMMFSE are shown in Figure 8. The mean 515 slip distribution ((b) for SM_{sharp} and (e) for SM_{smooth}) implies that the proposed 516 method can distinguish the tight and broad distributions in SM_{sharp} and SM_{smooth}, 517 respectively. However, because BMMFSE estimates non-Gaussian posterior PDFs, 518 solely mean values are not sufficient. Figure 8 (c) and (f) shows frequency plot of 519 slips in the MCMC samples along the A-B line marked in (a), (b), (d) and (e). Be-520 cause the region with large slips, which spans from 60 to 120 km away from Point 521 A, is mostly beneath the Bungo Channel and lacks observation stations above, esti-522 mation uncertainty is relatively large. On the other hand, the overall distribution of 523 the estimated frequency was consistent with the true slip distribution in both mod-524 els. Figure 9 shows the plots for the posterior PDF for the underground structure 525 for the SM_{sharp} . For the parameters of the plate boundary geometry (Figure 9 (a) 526 and (b)), W_{Slab2} is distributed around 0.5, and W_{Iwasaki} and $W_{\text{Nakanishi}}$ have a simi-527 lar distribution to that of each other, although the probability density near the point 528 representing the true model appears to be slightly large. These findings suggest that 529 the data cannot clearly distinguish the weights of the Iwasaki and Nakanishi models, 530 while the true model is estimated to be nearly an average of Slab2 and a weighted 531 average of the two models. This is reasonable because the Iwasaki and Nakanishi 532 models are far closer to each other than Slab2, as shown in Figure 3. The estima-533 tion result for the plate boundary in SM_{smooth} shows the same tendency (Figure S1). 534 In the estimation of the elastic parameters (Figure 9 (c) and (d)), no strong peak 535 is estimated in the bin for the true values in the histograms. In the crust, relatively 536 strong peaks observed in the prior distribution disappear in the posterior distribu-537 tion. It appears that the data are insensitive to the parameters for the mantle be-538 cause the prior and posterior do not have significant differences. 539

For comparison, we also performed an estimation using a conventional method, including a certain amount of model prediction errors. We use the Nakanishi model for the plate boundary geometry assuming a homogeneous elastic half-space with $\nu = 0.25$, which is one of the most widely used settings of the elastic property in slip inversion using geodetic data. The conventional method we consider here uses

a strong prior constraint based on a finite-difference approximation of the Lapla-545 cian operator for the smoothness of the slip distribution, which we hereafter call the 546 "smoothing" model. The smoothing model is taken with a Bayesian model with a 547 prior constraint on the smoothness with unknown hyperparameters, which is deter-548 mined using an information criterion (Yabuki & Matsu'ura, 1992). The estimated 549 slip distributions of SM_{sharp} and SM_{smooth} on the A-B line are shown in Figure 8 (c) 550 and (f), respectively. Due to the smoothness constraints, relatively smooth distri-551 butions are obtained not only for SM_{smooth} but also for SM_{sharp} . In particular, the 552 slip distribution on the down-dip side of the channel (approximately 120 to $150 \,\mathrm{km}$ 553 from Point A), for which SM_{sharp} and SM_{smooth} have a steep and smooth variation, 554 respectively, are estimated to be similar smooth variations for both models. Thus, 555 the introduction of a smoothness constraint may lead to difficulty in distinguishing 556 the sharpness of the slip distribution at the down-dip side of the channel, unlike the 557 estimates using BMMFSE. 558

⁵⁵⁹ 4 Posterior PDF of slip distribution and underground structure ⁵⁶⁰ based on the geodetic data for the L-SSEs occurring beneath ⁵⁶¹ the Bungo Channel around 2010 and 2018

4.1 Posterior PDF for slip distribution

562

Figure 10 shows an overview of the posterior PDF for the slip distribution 563 $P(\mathbf{m}|\mathbf{d})$ estimated for the 2010 L-SSE. The mean model of the posterior PDF of 564 **m** is plotted in Figure 10 (a). The main rupture area with a mean slip larger than 565 0.1 m is estimated to occur in a relatively narrow region in the north-south direc-566 tion. The mean of the predictive PDF for the displacement (see Appendix C for the 567 definition of the predictive PDF) agrees well with the observation data (Figure 10 568 (b)(c) and is not associated with a significant systematic residual distribution (Fig-569 ure S2 (a)(b)). However, because the posterior PDF of \mathbf{m} has a non-Gaussian fea-570 ture, only paying attention to the mean model may be misleading in understanding 571 the features of the posterior PDF. Figure 10 (d) shows the normalized frequency of 572 sampled slip parameter on the line from A to B marked in (a) and the histograms 573 of slips in selected small faults. The amount of slip in the dip direction in the re-574 gion between approximately 60 km and 120 km from Point A (e.g., (ii) in Figure 10 575 (d)), which corresponds to the area directly beneath the Bungo channel, has a large 576 variation, while those elsewhere have significantly large frequencies around the bin 577 of 0 m slip (e.g., (i) and (iii) in Figure 10 (d)). This contrast clearly reflects the ef-578 fect of the absence of observation points in the channel. The rake deviation of the 579 slip from the direction opposite to subduction (i.e., 125° in the north-based azimuth) 580 in the counter-clockwise direction was estimated to be approximately five degrees 581 with a standard deviation of approximately one degree, which corresponds to a slip 582 direction of approximately 120° azimuth. These results are consistent with the slip 583 direction estimated for the fault patches with large slip amounts by Yoshioka et al. 584 (2015) (see Figure S3 and the text in Supporting Information). 585

The histograms of slips in (i), (ii), and (iii) show asymmetric distribution shapes. This non-Gaussian feature of the marginal posterior PDF for the estimated slip suggests that the use of standard deviation may be inappropriate for quantifying the estimation uncertainty. Instead, we calculate the information gain before the posterior marginal PDFs based on the following definition:

$$IG_i = \int_{-\infty}^{\infty} P(m_i | \mathbf{d}) \log_2 \frac{P(m_i | \mathbf{d})}{P(m_i)} dm_i,$$
(20)

where IG_i and m_i are the information gain, whose unit is bit here, and the slip amount in the *i*-th small fault, respectively. The PDF regarding m_i here is marginalized. Information gain is also known as the Kullback-Leibler divergence, which quan-

tifies the difference between two PDFs. The integration and density $P(m_i|\mathbf{d})$ in 594 Equation 20 are evaluated approximately by using the Monte Carlo integration and 595 kernel density estimation based on the REMC samples, respectively. Figure 10 (e) 596 shows a plot of the information gain for each small fault via the estimation for the 597 2010 event. Information gain is relatively small, not only in the small faults at the 598 northern and southernmost parts, which are distant from the locations of the ob-599 servation points but also in those beneath the Bungo Channel, around which the 600 largest mean slip is estimated. 601

602 We also calculated the PDF for the seismic moment release following the definition of the predictive PDF. Fault slip at small faults with a small information gain 603 should not be considered when calculating the seismic moment release. Otherwise, 604 the prior PDF for the slip amount, which is characterized by a uniform distribution 605 between 0 and 1 m, may have a substantial impact and lead to a significant bias in 606 seismic moment estimation, that is, the mean model of the prior PDF for slip results 607 in a uniform slip of 0.5 m, which corresponds to nearly M_w 8, an unrealistically large 608 value for an L-SSE. Although there is no objective criterion for this information-gain 609 threshold to calculate the seismic moment, the resulting seismic moment releases M_{o} 610 falls in the same order as those estimated in previous studies when IG = 1.5 is used 611 as the information gain threshold, that is, $(2.74\pm0.57)\times10^{19}$ Nm, which corresponds 612 to M_w 6.89±0.06, where the number following ± corresponds to a 2- σ value. IG = 0613 results in significantly larger M_o and M_w than those estimated in previous studies 614 (Table 4). Note that the mean and standard deviation values do not satisfy the re-615 lation of and M_w because we calculated the statistics for M_w based on the random 616 samples, for each of which we converted M_o to M_w using the relation. In addition, 617 it is not straightforward to perform a fair comparison of seismic moment release es-618 timated by employing widely used approaches and a Bayesian estimation scheme 619 based on a weakly informative prior, as indicated by the above discussion. 620

Figure 11 shows the overview of the posterior PDF for slip distribution $P(\mathbf{m}|\mathbf{d})$ 621 in the 2018 L-SSE. The main rupture area of the mean slip distribution is seen in 622 a similar location but with a relatively small amount of slip compared to that of 623 the estimate for the 2010 event (Figure 11 (a)). As in the case of the 2010 L-SSE, 624 the mean of the predictive PDF for the displacement agrees well with the observa-625 tion data (Figure 11 (b)(c)). The systematic residual distribution is not significant 626 except for the southern part of Kyushu Island (stations located at around 32°N) 627 (Figure S2 (c)(d)), which is unlikely to have a significant impact on the estimation 628 results for the main rupture area. Although there is a significant amount of uncer-629 tainty, the 2018 L-SSE is likely to have hosted a smaller moment release, for exam-630 ple, $(2.35\pm0.51)\times10^{19}$ N m, which corresponds to M_w 6.84±0.07, when IG = 1.5 is 631 adopted. This relationship is reasonable because the event duration we focus on in 632 this study was significantly shorter in the 2018 L-SSE. However, the normalized fre-633 quency of the sampled slip parameter on the cross line from A to B shows a similar 634 feature to that in the 2010 event, suggesting that these events are similar in terms 635 of the up- and down-dip limits of the slip distribution (Figure 11 (d)). Similar to 636 the 2010 L-SSE, the rake deviation of the slip from the direction opposite to subduc-637 tion (i.e., 125° in the north-based azimuth) was estimated to be approximately five 638 degrees with a standard deviation of approximately one degree. As a result, the his-639 togram for the slip direction estimated for the 2018 L-SSE shows a similar pattern 640 to that of the one in 2010 (Figure S3). 641

642

4.2 Posterior PDF for underground structure

Figure 12 (b) shows the ternary plots for the posterior PDF for the plate boundary geometry models obtained in the estimation for the 2010 L-SSE. The small triangles corresponding to $0.3 \le W_{\text{Slab2}} \le 0.6$ have frequencies that are approximately

five times higher at maximum than the average frequency in the ternary plot for the 646 prior PDFs shown again in Figure 12 (a). This pattern indicates that the geodetic 647 dataset prefers an intermediate plate boundary model between Slab2 and a mixture 648 of the Iwasaki and Nakanishi models. On the other hand, these small triangles with a high frequency do not have strong contrast in terms of the values of $W_{\rm Iwasaki}$ and 650 $W_{\text{Nakanishi}}$, which suggests that the dataset does not clearly distinguish between the 651 contributions of the Iwasaki and Nakanishi models, similar to the results of the nu-652 merical experiment presented in Section 3.4. In contrast, the histograms for the pos-653 terior PDF for the elastic structure do not change significantly from those for the 654 prior, with an increase in frequency at a maximum of approximately twice in each 655 bin of the histograms (Figure 13 (b)). These results are consistent with previous re-656 ports that the choice of plate boundary model often has a larger impact on the esti-657 mation results than that of the elastic structure in estimating slip distribution using 658 geodetic data (e.g., Lindsey and Fialko (2013); Li and Barnhart (2020)). 659

The weighted samples visualized in Figure 12 (b) and Figure 13 (b) are resam-660 pled using the approach explained in Section 3.2 to generate the new ensembles of 661 the underground structure models used as the input for the estimation of the 2018 662 L-SSE. The ternary plot and the histograms for the new samples (Figure S4) are al-663 most identical to those presented in Figure 12 (b) and Figure 13 (b). Figure 12 (c) 664 and 13 (c) show the ternary plots and the histogram for the posterior PDF for the 665 plate boundary geometry and the elastic structure model, respectively, obtained in 666 the estimation for the 2018 L-SSE. The basic feature in the obtained posterior PDFs 667 is the same as in the estimation results for the 2010 L-SSE, with further higher fre-668 quencies in the triangles corresponding to $0.4 \leq W_{\text{Slab2}} \leq 0.6$ for the posterior PDF of the plate boundary geometry model. 670

⁶⁷¹ 5 Discussion

672 673

5.1 Comparison of up- and down-dip limit of slip distribution with methods based on stronger prior constraints

We compare the estimation results obtained by using BMMFSE with those 674 obtained using two previous methods based on strong prior constraints. One is the 675 smoothing model, which was also used in the numerical experiments in Section 3.4. 676 The Nakanishi model and an elastic half-space with $\nu = 0.25$ were used as the plate 677 boundary model and elastic structure, following the setting of the numerical exper-678 iments. The other is a fused lasso model, which is obtained by using a fused lasso 679 method (Tibshirani et al., 2005), which promotes both sparsity and smoothness 680 of the parameter distribution using L1-norm-based penalization. We use the result 681 from Nakata et al. (2017), who applied this method to L-SSEs in the Bungo Channel 682 aiming at detecting discontinuous changes in the slip distribution, as the fused lasso 683 model. The fused lasso model is only available for the 2010 L-SSE and is also based 684 on an elastic half-space with $\nu = 0.25$ but uses a different plate boundary geometry 685 model based on Baba et al. (2002). 686

Figure 14 (a) and (c) show the comparison of slip estimation results for the 687 2010 and 2018 L-SSE obtained by using BMMFSE and the previous methods. The 688 slip profile at the up-dip side of the main rupture area in the three models (denoted 689 by the orange double-headed arrows in (a) and (c)) agrees well with each other in 690 the 2010 L-SSE and the two models in the 2018 L-SSE. On the other hand, we found 691 significant variations at the down-dip side. In the 2010 L-SSE, at the location where 692 the slope of the slip distribution at the down-dip side starts (denoted by the cyan 693 double-headed arrow only in (a)), while the mean models of BMMFSE and the fused 694 lasso model agree well in terms of the slope, the smoothing model shows a slightly 695 larger amount of slip than in the others. In the location further from A (denoted 696

by the pink double-headed arrow in (a) and (c)), we observe a moderate slope in 697 the slip distribution of the smoothing model in contrast to the steep one seen in 698 BMMFSE. This feature of difference is even clearer in the 2018 L-SSE. We observed 699 similar differences at the down-dip side in the comparison between the BMMFSE 700 and the smoothing model in the numerical experiment presented in Section 3.4. 701 Therefore, it is likely that this moderate slope in the smoothing model is an arti-702 fact introduced owing to the use of a strong prior constraint and an underground 703 structure that is likely to have introduced a significant amount of model prediction 704 errors. The fused lasso model exhibits a large amount of slip with a flat distribution 705 shape owing to the L1-norm-based penalty on the smoothness in the area of the pink 706 double arrows. The histograms of the slip amount on line (i) shown in Figure 10 (d) 707 and 11 (d) estimated by BMMFSE in a patch within this down-dip region suggest 708 that the posterior PDF indeed permits a larger amount of slip, but the probability 709 for such cases is not very high, according to our analyses. 710

During the period of both L-SSEs, a number of deep tremors synchronously 711 occurred at the down-dip side of the main rupture region (the white bars in Figure 712 14), the number of which increased compared to the period before the L-SSEs (see 713 Figure S5 and note that the occurrence of surrounding S-SSEs reported by Kano 714 et al. (2019) is considered when counting the number of tremors). Although there 715 seems to be a correspondence between the estimated slope of the slip distributions 716 at the down-dip side and the distribution of the number of tremors, further discus-717 sion is difficult if only based on this information. Therefore, we calculate the change 718 in the Coulomb failure stress (ΔCFS) because of the estimated slip during the L-719 SSE period using an analytical expression of elastic deformation in a homogeneous 720 half-space (Comninou & Dundurs, 1975). We use a simple form for calculating the 721 change as 722

$$\Delta \text{CFS} = \Delta \tau + f \Delta \sigma_{\text{n}} \tag{21}$$

where $\Delta \tau$ is the shear stress change on the fault, f is the effective friction coeffi-723 cient, and $\Delta \sigma_{\rm n}$ is the normal stress change with the expanding direction as positive. 724 The direction for shear stress is taken to be the opposite of the subduction. We only 725 calculated ΔCFS for the estimation results of BMMFSE and the smoothing model 726 because the fused lasso model, which allows abrupt changes in the spatial distribu-727 tion of the parameters, is not suitable for calculating the shear stress on the fault. 728 Note that efforts have also been made to introduce a prior constraint that combines 729 the distribution of smoother variations globally and abrupt changes locally in the 730 framework of the fused lasso method (Nakata et al., 2016). We present the result 731 assuming f = 0.2 for both models, reflecting an estimation result for a relatively 732 low friction coefficient in the deep fault (Houston, 2015). For BMMFSE, the elastic 733 half-space with Poisson's ratio of the elastic parameter of the mantle layer is used to 734 calculate the shear and normal stresses. 735

Figure 14 (b) and (d) compare ΔCFS calculated based on the slip distribution 736 obtained using BMMFSE and that of the smoothing model for the 2010 and 2018 737 L-SSE, respectively. In both events, the location of the peak of the positive value 738 of the mean ΔCFS in the down-dip side of the channel for BMMFSE (denoted by 739 the red star in (b) and (d)) is consistent with the bin with the largest number of 740 tectonic tremors during the L-SSE period. On the other hand, the location of the 741 corresponding peak in the smoothing model is not very consistent with that of the 742 tremor distribution in the 2010 L-SSE, and such a peak with a positive ΔCFS is in-743 significant in the 2018 L-SSE (denoted by the green star). Moreover, BMMFSE es-744 timates a steeper slip distribution in the down-dip for the 2018 L-SSE, which results 745 in a narrower region along the line for positive ΔCFS , compared to those for the 746 2010 one (see the gray double-headed arrows in (b) and (d)). This contrast of the 747 broad and narrow region of positive ΔCFS appears to agree to the spatial change of 748

⁷⁴⁹ tremors: the number of tremors during the 2018 L-SSE abruptly decreases from the ⁷⁵⁰ first bin to the second bin from the side of Point A, which is in contrast to the more ⁷⁵¹ moderate decrease seen in the 2010 one. Such possible correspondences are blurred ⁷⁵² in the smoothing model. These contrasts between the two methods are observed ro-⁷⁵³ bustly for different assumptions of f, indicated by the distribution of $\Delta \sigma_n$ and $\Delta \tau$ ⁷⁵⁴ (Figure S6), although we need to note that the uncertainty is that the calculated ⁷⁵⁵ stresses are not small.

The correspondence between the spatial distribution of ΔCFS and tremors in 756 757 the estimation results obtained using BMMFSE implies a direct mechanical relationship between slip in L-SSE and triggering of tremors. The mechanism of syn-758 chronization of L-SSE and tremors, which has also been observed in other subduc-759 tion zones in the world, has remained controversial. For instance, for a similar syn-760 chronization known in the Guerrero subduction zone in Mexico, Kostoglodov et al. 761 (2010) and Frank et al. (2015) attributed the synchronization to the increase in 762 shear stress owing to L-SSE, while Villafuerte and Cruz-Atienza (2017) suggested 763 that the stress concentration on the rupture front of the SSE owing to the increase 764 in slip rate increased the number of tremors as the main mechanism. The results 765 we obtain here seem consistent with the former mechanism. Of course, because we 766 only focus on the total slip distribution during the L-SSE period, detailed discus-767 sion requires investigation of spatio-temporal evolution, such as that performed in 768 Villafuerte and Cruz-Atienza (2017). Nevertheless, our results suggest that estima-769 tion of slip distribution with and without introducing strong prior constraints may 770 lead to a qualitatively different conclusion on the synchronization of SSEs and sur-771 rounding slow earthquakes. For example, the slip distribution models adopted in 772 the studies on L-SSEs in the Guerrero subduction zone referred to above were based 773 on fault slip estimation using smoothing constraints. Therefore, the effects of these 774 constraints on their discussion should be studied further. Bartlow et al. (2011) con-775 sidered the relationship between S-SSE and tremors in the Cascadia subduction zone 776 in North America, taking into consideration the impact of the smoothing filter in 777 estimating the slip distribution of SSE suggested by numerical experiments. Fault 778 slip estimation incorporating only weakly informative prior PDFs, as performed in 779 this study, can be a more direct solution to the possible confusion brought about by 780 adopting strong prior constraints. 781

782

5.2 Underground structure models preferred by the geodetic data

It is understandable to expect that either the Iwasaki or the Nakanishi model 783 represents well the true plate boundary geometry in the target region because these 784 two models were constructed based on the combination of more local information 785 than that used in Slab2, in which global data were more emphasized. For instance, 786 the Nakanishi model combines information from seismic surveys for shallower and 787 microseismicity for the deeper portion of the plate boundary. However, as shown 788 in Section 4.2 and Figure 12 (b) and (c), the posterior PDF for the plate bound-789 ary model we obtained has a large frequency for the intermediate models between 790 Slab2 and the mixture of the others. The depth of Slab2 is significantly larger than 791 that of the Iwasaki and Nakanishi models, while those of the latter two models are 792 relatively similar in most parts of the target region, as shown in Figure 3. There-793 fore, the depth of the group of the plate boundary models preferred by the data in 794 our estimation is generally larger than those in the Iwasaki and Nakanishi models. 795 On the other hand, the estimated plate boundary geometry in this study has a cer-796 797 tain amount of uncertainty; for example, the model with the weights denoted by the pink and magenta circles in Figure 12 (a), (b), and (c) is associated with equally 798 high probability in both the estimation for the 2010 and 2018 L-SSE. The plot of 799 the resulting plate boundary models compared with the original three models in 800 Figure 12 (d) shows that the difference in the model denoted by the pink color is 801

within a few kilometers from the Nakanishi model at a depth range of approximately 802 $30 \,\mathrm{km}$, where a large portion of slip is likely to take place. In the deeper portion of 803 the Nakanishi model, the top of the hypocenter locations determined by seismic to-804 mography analyses was chosen as the trace of the plate boundary (Yamamoto et al. 805 2013). Therefore, this small difference may be within the uncertainty of hypocenter 806 locations. We also should note that our evaluation does not apply to the entire do-807 main of each fault geometry model because the geodetic data we used here contain 808 the information of the geometry only within a small portion of the domain. 809

In the estimation for the 2010 L-SSE, the relatively tall bins seen in the his-810 tograms for prior PDF for the crustal thickness and elastic parameters become un-811 noticeable in the posterior PDF: Despite these characteristic priors, the data suggest 812 that it is difficult to constrain the details of the crustal layer using the geodetic data. 813 One of the possible reasons for the large uncertainty in the posterior PDF for the 814 crustal model is that the data cannot resolve the slips in the shallow portion of the 815 fault plane well, which should be more strongly related to the shallow layers. The 816 portion of the fault plane in which relatively large slips are estimated tends to be 817 located deeper than the lower limit of the crustal layer. 818

Both the results for the 2010 and 2018 L-SSE, the histogram for the posterior 819 PDF of the elastic parameters in the mantle layer has the highest frequency in the 820 bins at the lower bound, which are taller than in the prior PDF. This finding im-821 plies that the insertion of another layer corresponding to the lower crust, for which 822 it is natural to assume smaller rigidity and larger Poisson's ratio than in the mantle 823 layer, to the two-layered elastic structure is a possible improvement for the present 824 model setting. However, this improvement is beyond the scope of this study, because 825 we assume that the insertion of another layer does not significantly affect the estima-826 tion results for slip distribution. 827

828 829

5.3 Effect of updating underground structure through sequential estimation of L-SSE

In the estimation for the 2018 L-SSE, the posterior PDF of the underground 830 structure obtained for the 2010 L-SSE was used as the prior PDF. To see how in-831 corporating the PDF for the underground structure updated through the estima-832 tion for the 2010 L-SSE affects the results of the 2018 L-SSE, we show the estima-833 tion result for 2018 using the original prior PDF (Figure 4 and 6) directly in Figure 834 15. Comparing this with the results shown in Figure 11, we do not observe a signifi-835 cant difference in the slip distribution. We observed almost the same features in the 836 posterior PDF for the underground structure. In general, the proper choice of prior 837 PDFs contributes to the avoidance of overfitting in an estimation. The similarity be-838 tween the result for the 2018 L-SSE with and without the PDF for the underground 839 structure obtained for that of 2010 implies that the original prior PDF for the un-840 derground structure constructed based on the published databases is sufficient to 841 avoid overfitting. However, the posterior PDF of the plate boundary geometry in the 842 result based on the original prior PDF has a smoother distribution with less concen-843 tration of frequencies than in the result based on the prior PDF obtained from the 844 2010 L-SSE. Noting that the 2010 L-SSE is likely to have hosted a broader slip re-845 gion with larger seismic moment release than the 2018 event, it is natural that more 846 information on the plate boundary geometry is included in the prior PDF from the 847 2010 estimation, which contributed to the reduction of the uncertainty of the poste-848 rior PDF. In addition, combination with the results from the preceding L-SSEs (i.e., 849 The events that occurred in around 1997 and 2003) may also increase the accuracy 850 of the estimation, because the region with large slip amounts estimated in previous 851 studies (e.g., Yoshioka et al. (2015)) are slightly different from each other. 852

WBIC of the two estimations for the 2018 L-SSE with and without the prior PDF based on that for the 2010 one are -1521.54 and -1519.14, respectively. The difference of logarithmic marginal likelihood that is larger than two corresponds to "decisive" evidence in favor of the former model (Kass & Raftery, 1995). These facts quantitatively support the idea that updating the underground structure in a sequential estimation of L-SSEs allows for a more preferable Bayesian inference.

5.4 Future perspectives

859

In this study, we targeted the L-SSE in the Bungo Channel because multiple 860 types of strong prior constraints have been applied in previous studies. In addition, 861 the feature of the L-SSE that the events with fault slip that are detectable by the 862 GNSS observation have repeatedly occurred in the same location is another impor-863 tant reason. However, we expect that fault slip estimation using the BMMFSE also 864 provides insightful results for ordinary earthquakes. Although we focused on the es-865 timation using a weakly informative prior PDF for the slip distribution, the accu-866 rate consideration of model uncertainty that the method allows for should also be 867 effective in estimations introducing strong prior PDFs. Moreover, by taking a fully 868 Bayesian approach, the method can be flexibly combined with not only the widely 869 used constraints such as the smoothing approach but also recently proposed sophis-870 ticated implicit (e.g., trans-dimensional inversion (Dettmer et al., 2014)) and explicit 871 (e.g., von Karman regularization (Amey et al., 2018, 2019)) regularization schemes, 872 which is expected to increase the quality of estimation. The probability models that 873 were used to generate the ensemble of multiple models for the underground struc-874 ture were constructed in a relatively ad hoc manner in this study. The construction 875 of a multi-model ensemble focusing on the genuine estimation errors of underground 876 structure models is an important task in future work. 877

6 Conclusion

We estimated the slip distribution in the L-SSEs that occurred beneath the 879 Bungo Channel in southwest Japan in around 2010 and 2018 using BMMFSE, a 880 Bayesian multi-model fault slip estimation method. We performed the estimations 881 using only weakly informative prior PDFs, such as uniform distribution instead of 882 strong priors, by taking advantage of the accurate consideration of the model un-883 certainty for underground structures in BMMFSE. We use the term "strong priors" here to denote prior information on the characteristic of the slip distribution, such 885 as smoothness, sparseness, and so on, which is incorporated to regularize the inverse 886 problem. We constructed an ensemble of multiple models that represent the model 887 uncertainty of underground structures as a combination of the mixture of currently 888 published plate boundary geometry models (i.e., the Iwasaki model, Slab2, and the 889 Nakanishi model) and two-layered elastic media based on published databases of a 890 3D elastic structure. The posterior PDF estimated for both the 2010 and 2018 L-891 SSEs presents a large probability for slip models with a narrow area for the main 892 rupture along the line in the north-south direction. Compared with the estimation 893 results obtained by using the previous methods based on strong prior constraints, 894 we found significant differences in the fault slip profiles at the down-dip side of the 895 main rupture area immediately beneath the Bungo Channel. A comparison of the 896 Coulomb failure stress change (ΔCFS) calculated based on the estimated slip distri-897 bution suggests that the spatial distribution of the area with positive ΔCFS agrees 898 better with that of deep tectonic tremors that synchronously occurred during the 800 period of the L-SSE. Moreover, the difference of the shape of the area with posi-900 tive ΔCFS in for the 2010 and 2018 L-SSE calculated in BMMFSE may correspond 901 to the contrast of the spatial distribution of the number of tremors that occurred 902 in each event. The other advantage of BMMFSE, which should match the estima-903

tion for L-SSE, is that it can renew the posterior PDF of the underground struc-904 ture through the estimation for each event. The posterior PDF for the underground 905 structure estimated for the 2010 L-SSE suggests that the geodetic data prefer inter-906 mediate models between Slab2 and a mixture of the Iwasaki and Nakanishi models, 907 and the data cannot distinguish the latter two models clearly. On the other hand, 908 we did not find a strong preference for any of the multiple models of elastic structure 909 through the estimation. The choice of the plate boundary geometry model likely is 910 one of the main factors that cause model prediction errors. In the estimation for the 911 2018 L-SSE, the posterior PDF of the underground structure obtained for the 2010 912 one was used as the prior PDF. Such treatment results in a more precise estimation 913 of the plate boundary geometry than in an estimation using the same prior PDF of 914 underground structure as used in the estimation for 2010. A comparison of these 915 two estimations with different prior PDFs in terms of an information criterion also 916 suggests that the estimation using the renewed prior PDF results in a more prefer-917

⁹¹⁸ able Bayesian inference.

Table 1. An example of a set of random samples for the underground structure consisting of 2,000 members. n is the index of the samples. The units of D and μ are km and GPa, respectively.



Table 2. The prior PDF for the unknown parameters. $U_{cos}(a', a, b, b')$ denotes a cosine tapered uniform distribution, where the probability density is uniformly distributed in the range between a and b, while the edge of the distribution is tapered using a cosine curve in the range between a' and a, and b and b' (see Appendix B for details). U(a, b) denotes a uniform probability distribution from a to b, where a < b. b_{σ} is a sufficiently large value, which is set to three in our computation program.

	Slip norm	Rake deviation	Scale factor for observation errors
Prior PDF	$s_i \sim U_{\rm cos}(-0.1{\rm m},0{\rm m},1{\rm m},1{\rm m})$	$\Delta\lambda \sim U(-20^\circ, 20^\circ)$	$\sigma \sim U(1, b_{\sigma})$

 Table 3.
 Elastic parameters for the true underground structure model assumed in the numerical experiments.

$D_{\rm crust}$ (km)	$\mu_{\rm crust}$ (GPa)	ν_{crust}	μ_{mantle} (GPa)	$\nu_{\rm mantle}$	
23.0	31.2	0.238	62.0	0.258	

Table 4. Seismic moment release (M_o) and corresponding moment magnitude (M_w) for estimated slip distribution in this study and previous ones. Note that the mean and standard deviation values do not satisfy the relation of M_o and M_w because we calculated the statistics for M_w based on the random samples, for each of which we converted M_o to M_w using the relation.

	2010 L-SSE				2018 L-SSE	
	This study		Yoshioka et al. (2015)	Nakata et al. (2017)	This study	
IG threshold	0	1.5	-	-	0	1.5
$\frac{M_o}{(10^{19} \mathrm{Nm})}$	$6.98 {\pm} 0.69$	$2.74{\pm}0.57$	2.2	-	5.82 ± 0.52	$2.35 {\pm} 0.51$
M_w	$7.16{\pm}0.03$	$6.89{\pm}0.06$	6.8	6.9	$7.11{\pm}0.03$	$6.84 {\pm} 0.05$



Figure 1. Tectonic setting for the target region. The blue dashed circle and the gray dots denote the location of the Bungo Channel and estimated hypocenters of tectonic tremors (Maeda & Obara, 2009; Obara, 2010; Kano et al., 2018) during the 2010 L-SSE. The ellipses with dashed lines indicate the approximate source areas of the 1946 Nankai and 1968 Hyuga-nada earth-quakes. The orange dashed lines are the iso-depth contours drawn every five kilometers of the Nakanishi model as an example. The white triangles denote the locations of GEONET stations. The black arrow denotes the direction of the plate convergence rate between the Philippine Sea Plate and the Eurasian Plate.



Figure 2. Surface displacement associated with the Bungo Channel L-SSE used in this study, derived from daily coordinates of GEONET (F3 solutions) by Yoshioka et al. (2015) and Seshimo and Yoshioka (2021). (a) Horizontal and (b) vertical displacements associated with the 2010 L-SSE. (c)(d) Those for the 2018 L-SSE.



Figure 3. Comparison of three plate boundary geometry models, namely, the Iwasaki model, Slab2, and the Nakanishi model. (a) Plots of iso-depth contours for the three models. (b) Profiles on the lines denoted by (i) and (ii) in (a).



Figure 4. Ternary plots for the prior PDF for the plate boundary geometry model when the ensemble size N is taken to be 2,000. (a) Plot of 2,000 samples using dots (b) Color map for the normalized frequency in each small triangle.



Figure 5. A two-dimensional schematic to explain the generation process of the random samples that consist of the ensemble to model the elastic structure with uncertainty. (a) Schematic of the samples of D_{crust} , $V_{\text{p crust}}$, $V_{\text{s crust}}$, and ρ_{crust} based on JIVSM (Koketsu et al., 2009, 2012). (b) For $V_{\text{p mantle}}$ based on the 3D P-wave velocity model of Nakanishi et al. (2018) ($V_{\text{s mantle}}$ and ρ_{mantle} are calculated based on an empirical relationship with $V_{\text{p mantle}}$).



Figure 6. The histograms for the prior PDF of the elastic parameters when the ensemble size N is taken to be 2,000.



Figure 7. Configuration of slip parametrization. The black circles, dots, and dashed lines denote the central point of each small fault, the location of observation stations used in the 2010 estimation, and the iso-depth contour of the Nakanishi model as an example.



Figure 8. The estimation results for the numerical experiments. (a) True slip distribution of SM_{sharp} . (b) Mean model of the posterior PDF for the slip distribution estimated for SM_{sharp} using BMMFSE. (c) Comparison of the slip distribution estimated using BMMFSE, the smoothing model, and the true slip distribution on the A-B line profile is denoted in (a) and (b). (d)-(f) Same as (a)–(c) but for SM_{smooth} .



Figure 9. Comparison of the prior and posterior PDF of the underground structure in the numerical experiment for SM_{sharp} . Ternary plots for (a) the prior and (b) posterior PDFs of the plate boundary geometry model. Histograms illustrating (c) the prior and (d) posterior PDF of the elastic structure. (a) and (c) are identical to those in Figures 4 (b) and Figure 6.



Figure 10. Estimation result of the slip distribution in the 2010 L-SSE obtained by using BMMFSE. (a) Mean model of posterior PDF for slip distribution. (b) Mean of the predictive PDF of and the observed horizontal displacement. (c) Vertical displacement (d) Color map of frequencies of amount of slip denoting the posterior PDF on the A-B line profile marked in (a) and the histograms in lines (i), (ii), and (iii) marked in the color map. The red dashed line denotes the mean values. (e) Information gain in Bayesian estimation for the 2010 L-SSE.



Figure 11. Estimation result of the slip distribution in the 2018 L-SSE obtained by using BMMFSE. (a) Mean model of posterior PDF for slip distribution. (b) Mean of the predictive PDF of and the observed horizontal displacement. (c) Vertical displacement (d) Color map of the frequencies of amount of slip denoting the posterior PDF on the A-B line profile marked in (a) and the histograms in lines (i), (ii), and (iii) marked in the color map. The red dashed line denotes the mean values. (e) Information gain in the Bayesian estimation for the 2018 L-SSE.



Figure 12. Comparison of ternary plots for the prior and posterior PDF of the plate boundary geometry model. (a) Prior PDF, which is identical to Figure 4 (b). (b) The posterior PDF obtained in the 2010 estimation. (c) For the 2018 estimation (d) Plate boundary geometries produced by the weights denoted by the locations marked by the pink and magenta circles in (a), (b), and (c), plotted in the same line profile shown in Figure 3.



Figure 13. Comparison of the histogram plots for the prior and posterior PDF of the elastic parameters. (a) Prior PDF, which is identical to Figure 6. (b) The posterior PDF obtained in the 2010 estimation. (c) For 2018 L-SSE.



Figure 14. The correspondence between estimated slip distribution, Δ CFS and the tremor distribution on the A-B line profile. (a) Comparison of slip distribution models for 2010 L-SSE. The color map denotes the frequency of the amount of slip for the posterior PDF. The red, green, and purple lines denote the slip distribution of the mean of the BMMFSE, smoothing, and fused lasso models, respectively. (b) Comparison of the Δ CFS distributions for 2010 L-SSE. The color map denotes the frequencies of the Δ CFS values for the posterior PDF. The red and green lines denote the distribution of the mean of Δ CFS calculated based on the posterior PDF of the slip distribution estimated by BMMFSE and the Δ CFS distribution calculated based on the slip distribution of the smoothing model, respectively. The location of the peak of the positive value of the mean Δ CFS in the down-dip side of the channel for BMMFSE and the smoothing model are denoted by red and green stars, respectively. In all the figures, the white bars denote the number of tremors during the L-SSE period in the area within 5 km from the line in the direction perpendicular to it. (c)(d) Those for the 2018 L_{SS}SE.



Figure 15. The estimation results for the 2018 L-SSE using the original prior PDF instead of the PDF for the underground structure updated through estimation for the 2010 one. (a) The mean slip distribution, the posterior PDF for (b) the plate boundary geometry and (c) the elastic structure.

Appendix A Approximation of $P(\varphi)$ based on the particle approximation with importance weights

The formulation described in Section 3.1 is based on a simple particle approximation of $P(\varphi)$ as

$$P(\boldsymbol{\varphi}) \simeq \frac{1}{N} \sum_{n=1}^{N} \delta(\boldsymbol{\varphi} - \boldsymbol{\varphi}^{(n)}).$$
 (A1)

The evaluation of the posterior PDF of \mathbf{m} and $\boldsymbol{\varphi}$ is based on the particle approxima-

⁹²⁴ tion with importance weights, such as

$$P(\boldsymbol{\varphi}) \simeq \frac{1}{N} \sum_{n=1}^{N} g^{(n)} \delta(\boldsymbol{\varphi} - \boldsymbol{\varphi}^{(n)}), \qquad (A2)$$

⁹²⁵ is also readily applicable as follows:

$$P(\mathbf{m}|\mathbf{d}) \simeq \kappa \frac{1}{N} \sum_{n=1}^{N} g^{(n)} P(\mathbf{d}|\mathbf{m}, \boldsymbol{\varphi}^{(n)}) P(\mathbf{m}|\boldsymbol{\varphi}^{(n)})$$
(A3)

$$P(\boldsymbol{\varphi}|\mathbf{d}) \simeq \frac{1}{N} \sum_{n=1}^{N} g^{(n)} w^{(n)} \delta(\boldsymbol{\varphi} - \boldsymbol{\varphi}^{(n)}).$$
(A4)

Appendix B The definition of the cosine tapered-uniform distribution

The PDF is for a cosine-tapered uniform distribution $U_{\cos}(a', a, b, b')$, and is defined as

$$P(x) = \kappa f(x),\tag{B1}$$

930 where

$$f(x) = \begin{cases} \frac{1}{2} \left(-\cos\left(\frac{x-a'}{a-a'}\pi\right) + 1 \right) & (a' \le x < a) \\ 1 & (a \le x \le b) \\ \frac{1}{2} \left(\cos\left(\frac{x-b}{b'-b}\pi\right) + 1 \right) & (b < x \le b') \\ 0 & (else) \end{cases}$$
(B2)

and κ is the normalizing factor.

Appendix C The definition and calculation of the posterior predictive PDF

⁹³⁴ The definition of the posterior predictive PDF for a certain physical quantity **x** ⁹³⁵ (using a vector notation to maintain generality), for example, surface displacement, ⁹³⁶ seismic moment release, and Δ CFS as presented in the main text, based on the esti-⁹³⁷ mated Bayesian model is written as:

$$P(\mathbf{x}|\mathbf{D}) = \int \int P(\mathbf{x}|\mathbf{m}, \varphi) P(\mathbf{m}, \varphi|\mathbf{D}) d\mathbf{m} d\varphi, \qquad (C1)$$

where $P(\mathbf{m}, \boldsymbol{\varphi} | \mathbf{D})$ is the joint posterior PDF of the model and the underground

 $_{939}$ structure parameters obtained using the data $\mathbf{d} = \mathbf{D}$. After performing the REMC

sampling, the double integration on the right-hand side of this equation is approximately evaluated as:

$$P(\mathbf{x}|\mathbf{D}) \simeq \frac{1}{M} \sum_{m=1}^{M} \int P(\mathbf{x}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}) \frac{P(\mathbf{D}|\mathbf{m}^{(m)}, \boldsymbol{\varphi})P(\boldsymbol{\varphi})}{\frac{1}{N} \sum_{n=1}^{N} P(\mathbf{D}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)})} d\boldsymbol{\varphi}$$
(C2)

$$\simeq \frac{1}{NM} \sum_{n=1}^{N} \sum_{m=1}^{M} P(\mathbf{x} | \mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)}) \frac{P(\mathbf{D} | \mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)})}{\frac{1}{N} \sum_{n'=1}^{N} P(\mathbf{D} | \mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n')})}, \quad (C3)$$

where the value of $P(\mathbf{D}|\mathbf{m}^{(m)}, \boldsymbol{\varphi}^{(n)})$ for each sample with the indices m and n is al-

ready available (see Equation 5 and the explanation therein).

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- ¹ Supporting Information for "Bayesian multi-model
- ² estimation for fault slip distribution: the effect of
- ³ prior constraints in the estimation for slow slip events
- beneath the Bungo Channel, southwest Japan"

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¹² Contents of this file

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Introduction This Supporting Information contains additional results of the numerical experiments and the estimations using actual geodetic data. The posterior PDFs of the underground structure estimated for SM_{smooth} in the numerical experiment are shown in

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X - 2

Figures S1. The choice of the grid spacing using an information criterion is discussed 19 in Text S1 and Table S1. The residual displacements plotted for the estimation for the 20 2010 and 2018 L-SSE are shown in Figure S2. Calculation of the slip direction based on 21 the estimation results for the rake deviation is presented in Text S2 and Figure S3. The 22 re-sampled samples for the prior PDF that from those obtained as the posterior PDF 23 estimated for the 2010 L-SSE are shown in Figure S4. The spatial distributions of the 24 number of tremor before and during the period of L-SSE are compared in Figure S5. The 25 spatial distributions of $\Delta \tau$, the shear stress change on the fault, calculated by using the 26 results of BMMFSE the smoothing model are compared in Figure S6. 27

 $_{28}$ Text S1.

In fully Bayesian inference of slip distribution without introducing regularization, a 29 significant dependence of the estimation result on the choice of the grid pattern has been 30 reported (Minson et al., 2013). Therefore, objective and quantitative determination of the 31 grid pattern, which is classified as a "model selection" problem, is desirable. Minimization 32 of minus logarithmic marginalized likelihood, or also referred to as model evidence, enables 33 an objective model selection in Bayesian inference (see Bishop (2006)). We use the widely applicable Bayesian information criterion (WBIC) (Watanabe, 2013), which calculates the 35 minus logarithm marginalized likelihood approximately, obtained in the estimations for 36 the 2010 L-SSE to determine the spacing of the grid. Thus, the horizontally regular grid 37 with a spacing of 16 km is chosen as mentioned in Section 3.3. Table S1 compares WBIC 38 the various grid spacings. 39

 $_{40}$ Text S2.

We consider the rake deviation of the slip from the direction opposite to subduction (i.e., 41 125° in the north-based azimuth) as an unknown in the estimation. We obtain the random 42 samples from the posterior PDF of the rake deviation. To compare the result with the 43 slip direction projected to the horizontal plane estimated for the same events in Yoshioka 44 et al. (2015), we perform a conversion from the rake deviation to slip direction. For this 45 purpose, we need to specify the normal vector of the fault plane to define the rake angle. 46 Because we consider a 3D plate boundary geometry, the normal vector varies depending 47 on the location of the fault. As a representative normal vector of the main rupture area, 48 we chose the one defined at 132.364°E and 33.026°N on the Nakanishi model (Nakanishi 49 et al., 2018). Figure S3 shows the histograms for the slip direction in the north-based 50 azimuth calculated based on the rake deviation from the 125° azimuth estimated for the 51 2010 and 2018 L-SSE based on the representative normal vector. 52

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Figure S1. Comparison of the prior and posterior PDF of the underground structure in the numerical experiment for SM_{smooth} . The ternary plots for (a) the prior and (b) posterior PDF of the plate boundary geometry model. The histograms for (c) the prior and (d) posterior PDF of the elastic structure.





Figure S2. Residual (observation subtracted by mean of predictive mean) displacement in the estimation for the 2010 ((a) for the horizontal and (b) for the vertical component) and 2018 L-SSE ((c) for the horizontal and (d) for the vertical component).



Figure S3. Histograms for the slip direction in the north-based azimuth calculated based on the rake deviation from the direction opposite to subduction (i.e., the 125° azimuth) estimated for the 2010 and 2018 L-SSE. The corresponding values in the five fault patches with the largest slip amount estimated by Yoshioka et al. (2015) for the 2010 L-SSE, denoted by black circles, are compared.







Figure S4. Samples for the prior PDF that are resampled from the samples obtained as the posterior PDF estimated for the 2010 L-SSE. (a) The plot ternary plot for the plate boundary geometry model using the dots. (b) That for the color map of normalized frequency in each small triangle. (c) The histograms for the elastic parameters.



Figure S5. Comparison of the distribution of the number of tremor along the A-B line marked in Figure 10 and 11 before and during the period of L-SSE, which are denoted by the gray and white bars, respectively. (a) Those for the 2010 L-SSE. The tremors that occurred in a period between 2008.5 to 2009.5 are counted as "Before L-SSE", and the number of tremors counted here is scaled with the duration of the 2010 L-SSE for fair comparison. We do so because the occurrence of nearby S-SSEs has been reported in September 2008 (Kano et al., 2019) and it is necessary to consider its effect on the tremor occurrence. (b) Those for the 2018 L-SSE. The tremors that occurred in a period between 2018.3 to 2018.9 are counted as "Before L-SSE". The color map and the red line denote the frequencies of amount of slip for the posterior PDF and the mean slip distribution estimated by using BMMFSE, respectively.



Figure S6. (a) Comparison of the distribution of $\Delta \tau$, the shear stress change on the fault, calculated using the posterior PDF for slip distribution for the 2010 L-SSE. The color map denotes the frequencies of $\Delta \tau$. The red and green line denote the distribution of $\Delta \tau$ of the mean of BMMFSE and the smoothing model, respectively. (b) Comparison of the distribution of $\Delta \sigma_n$, the normal stress change on the fault, calculated using the posterior PDF for slip distribution for the 2010 L-SSE. The color map denotes the frequencies of $\Delta \sigma_n$. The red and green line denote the distribution of $\Delta \sigma_n$ of the mean of BMMFSE and the smoothing model, respectively. In all the figures, the white bars denote the number of tremors during the L-SSE period in the area within 5 km from the line in the direction perpendicular to it. (c)(d) Those for the 2018 L-SSE.

 Table S1.
 Comparison of WBIC calculated in the estimation for the 2010 L-SSE with different grid spacings.

G	rid spacing	$12\mathrm{km}$	$14\mathrm{km}$	$16\mathrm{km}$	$18\mathrm{km}$	$20\mathrm{km}$
	WBIC	-1457.79	-1458.26	-1459.02	-1458.19	-1456.95