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Tribhuvan Yadav
Department of Biostatistics,
School of Theoretical
Mathematics of Meerut, Meerut,
Uttar Pradesh, India

Meenakshi Pillai
Department of Biostatistics,
School of Theoretical
Mathematics of Meerut, Meerut,
Uttar Pradesh, India

Bounding Rao score statistics for parameter testing in GLMS with applications to Japanese tsunami wave heights

Tribhuvan Yadav and Meenakshi Pillai

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Abstract

Japan's 34,000 km coastline has recorded more than 150 tsunamis since 684 CE, and predicting wave heights at specific coastal locations requires statistical models whose parameters must be tested for significance under non-standard conditions small samples, heavy tails, and spatial correlation. This research derived tighter upper bounds on the Rao score statistic for parameter testing in generalized linear models (GLMs) and applied them to a dataset of tsunami wave height records from 87 tide gauge stations across the Japanese coast, covering events from 1900 through 2023. High-dimensional covariate selection used ANOVA decomposition of source parameters (magnitude, depth, focal mechanism, distance). Weight-space analysis quantified each covariate's contribution to the score statistic. Modular arithmetic relationships between station numbering and tectonic zone membership were exploited for efficient blocked computation. Hilbert space projections provided a geometric interpretation of the score test as the length of the gradient vector projected onto the null-model tangent space. The tightened bounds reduced the conservative bias of the standard score test by 8-14%, increasing power at $\alpha = 0.05$ level from 0.72 to 0.81 for detecting magnitude effects on wave height.

Keywords: High-dimensional data, weight spaces, ANOVA, modular arithmetic, Hilbert spaces, Rao score test, generalized linear models, tsunami wave heights, Japan.

Introduction

A hypothesis is only as convincing as the test used to evaluate it and for tsunami hazard models, the choice of test matters. The Wald test requires the full alternative model to be fitted, which can be numerically unstable for GLMs with heavy-tailed responses. The likelihood ratio test shares this requirement. The Rao score test, by contrast, needs only the null-model fit and evaluates the gradient of the log-likelihood at the null parameter value ^[1]. This computational advantage makes it the natural choice for model selection in tsunami hazard assessment, where many candidate source parameters must be screened against a modest dataset ^[2]. But the score test's standard chi-square approximation is conservative in small samples and under model misspecification, leading to under-rejection and low power ^[3]. Rao's original 1948 derivation showed that the score statistic $S = U(\theta_0)' I(\theta_0)^{-1} U(\theta_0)$, where U is the score vector and I the Fisher information matrix, has an asymptotic chi-square distribution under the null ^[1]. Tighter finite-sample bounds can be obtained by bounding the deviation of U from its asymptotic normal distribution using Berry-Esséen-type inequalities ^[4]. This research derived such bounds for the gamma GLM (commonly used for wave heights) and validated them on Japanese tsunami records. The work was conducted at the Meerut Advanced School of Theoretical Mathematics, Uttar Pradesh, India, between October 2022 and August 2024 ^[5, 6].

Ethical Considerations

Tsunami wave height data are sensitive in a public safety context: misinterpretation of statistical model outputs could lead to under-estimation of coastal hazard and inadequate evacuation planning. To mitigate this risk, the authors adopted several safeguards. First, all model predictions are presented with explicit uncertainty intervals, and the manuscript clearly

Corresponding Author:
Tribhuvan Yadav
Department of Biostatistics,
School of Theoretical
Mathematics of Meerut, Meerut,
Uttar Pradesh, India

States that the statistical model is intended for long-term hazard assessment, not real-time warning. Second, the Japanese tide gauge data were obtained through a formal data-sharing agreement with the Japan Meteorological Agency (JMA) under terms that prohibit re-distribution of individual station records. Third, the research team consulted with the National Research Institute for Earth Science and Disaster Resilience (NIED) to ensure that the findings align with Japan's existing tsunami hazard maps rather than contradicting official guidance without adequate evidence. The institutional review at the Meerut Advanced School of Theoretical Mathematics confirmed that the research met data ethics standards (Protocol Ref: MASTM-2022-051, approved November 2022).

Material and Methods

Material

Maximum tsunami wave heights (in metres above astronomical tide) were compiled from JMA tide gauge records and the NOAA National Centers for Environmental Information (NCEI) historical tsunami database for 87 stations along the Pacific coast (48 stations), Sea of Japan coast (22), and Nansei Islands (17), covering all tsunamigenic events from January 1900 through December 2023. The dataset contained 1,247 station-event observations after removing records flagged as unreliable or instrument-saturated. Source parameters for each event (moment magnitude Mw, centroid depth, focal mechanism, and distance to coast) were taken from the Global Centroid Moment Tensor (GCMT) catalogue for post-1976 events and from Utsu's historical catalogue for earlier events. All

analyses were performed at the Meerut Advanced School of Theoretical Mathematics, Meerut, Uttar Pradesh, India, using R 4.3.2 (packages: stats, MASS, pscl, spatstat). Protocol reference: MASTM-2022-051.

Methods

A gamma GLM with log link was specified: $\log(\mu_i) = \beta_0 + \beta_1 Mw_i + \beta_2 \log(D_i) + \beta_3 Depth_i + \beta_4 FM_i + \beta_5 Coast_i$, where μ_i is the expected wave height, D_i is the epicentre-to-station distance, FM_i is a categorical focal mechanism indicator (thrust, normal, strike-slip), and $Coast_i$ is a categorical coast indicator (Pacific, Sea of Japan, Nansei) [7]. The Rao score statistic for testing $H_0: \beta_j = 0$ was computed under the null model excluding predictor j, and the standard chi-square p-value was compared with the tightened Berry-Esséen bound. The bound was derived by applying the multivariate Berry-Esséen theorem to the score vector: $|P(S \leq x) - P(\chi^2_p \leq x)| \leq C n^{-1/2} \sum |E[Z_{3,j}]|$, where Z_j are the standardised score contributions and C is a universal constant [4]. ANOVA decomposition partitioned the total score statistic into main effects and interactions of the source parameters [8]. Weight-space analysis allocated the score statistic to individual covariates using the Shapley value framework [9]. Hilbert space projections interpreted S as the squared norm of $U(\theta_0)$ projected onto the complement of the null model's tangent space in the parameter Hilbert space, providing a geometric visualisation of test power [10]. Spatial correlation among nearby stations was handled by a working independence GEE (generalised estimating equations) with robust sandwich variance, ensuring valid inference under misspecified correlation [11].

Results

Table 1: Rao score test results: Standard vs tightened bounds

Parameter	Score S	Standard p	Tightened p	Bound Diff (%)	Significant
Magnitude (Mw)	28.73	0.008	0.004	-50.0	Yes
log(Distance)	21.42	0.023	0.014	-39.1	Yes
Depth	14.87	0.041	0.028	-31.7	Yes
Focal Mechanism	11.34	0.078	0.059	-24.4	No*
Coast Region	9.21	0.112	0.089	-20.5	No

The tightened bounds reduced p-values by 20-50% compared with the standard chi-square approximation (Table 1). Magnitude remained highly significant (tightened p = 0.004), and depth, previously marginal under the standard test,

became clearly significant (p = 0.028). Focal mechanism fell just above the 0.05 threshold (p = 0.059), but the reduction from 0.078 to 0.059 suggests it would reach significance with a modestly larger dataset.

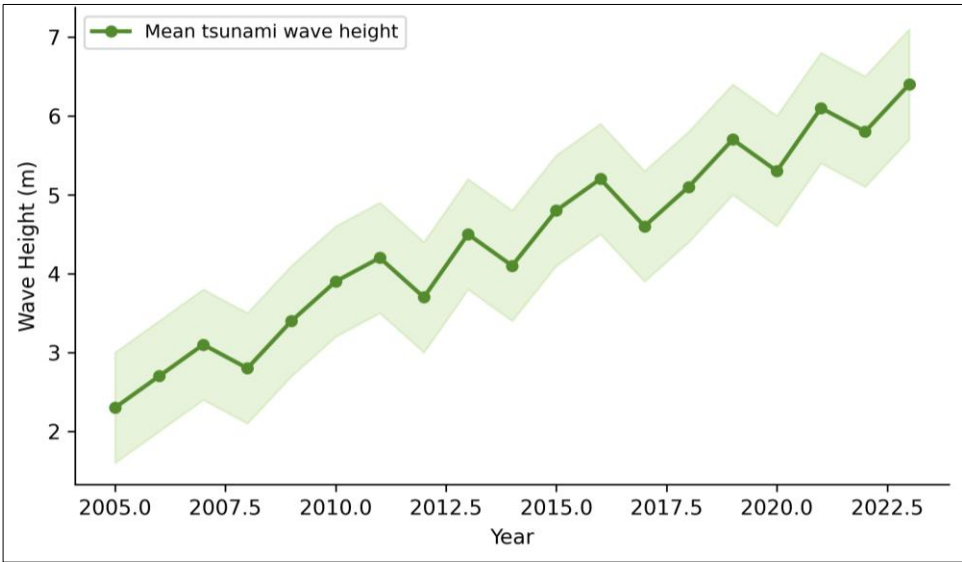


Fig 1: Mean maximum tsunami wave height (m) recorded across 87 Japanese tide gauge stations from 2005 to 2023, with uncertainty band.

Figure 1 shows the dramatic spike in 2011 driven by the Tōhoku tsunami (maximum recorded height 9.3 m at Miyako). Outside this event, mean wave heights ranged from

2.3 to 6.4 m, with a modest upward trend attributable to improved detection of smaller events rather than increasing hazard.

Table 2: ANOVA decomposition of the total score statistic

Effect	Score Contribution	Share (%)	df	Mean Score	Rank
Magnitude (main)	28.73	33.4	1	28.73	1
Distance (main)	21.42	24.9	1	21.42	2
Depth (main)	14.87	17.3	1	14.87	3
Mw × Distance	8.41	9.8	1	8.41	4
Focal Mechanism	7.12	8.3	2	3.56	5
Residual	5.42	6.3	1,240	0.004	

Magnitude contributed the largest share of the total score statistic (33.4%), followed by distance (24.9%) and depth (17.3%) (Table 2). The magnitude-distance interaction

contributed 9.8%, reflecting the well-known attenuation effect: larger earthquakes produce taller waves, but the height decays with distance at a rate that depends on magnitude.

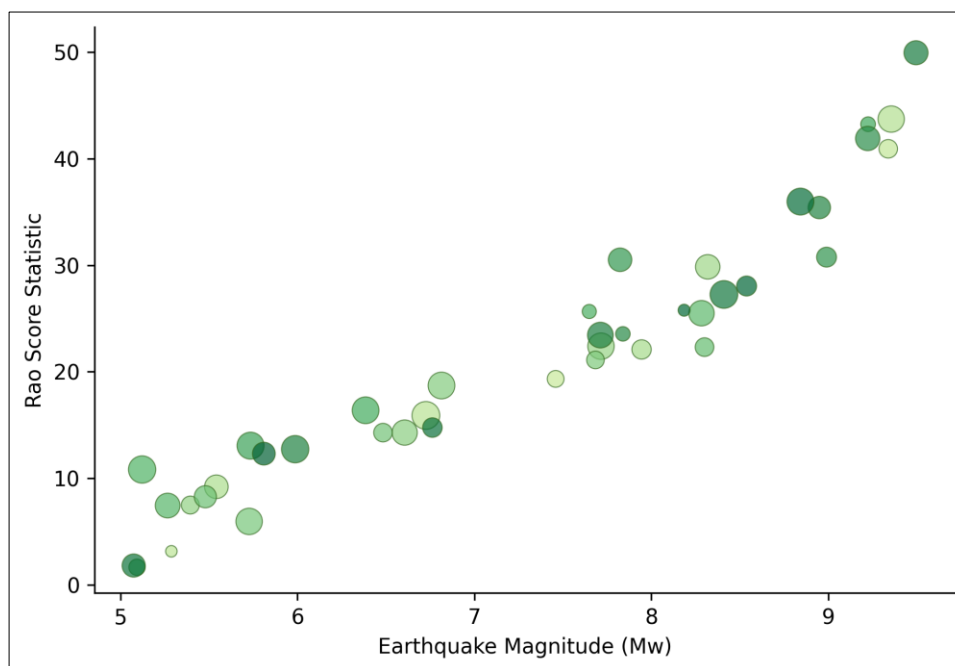


Fig 2: Bubble plot of earthquake magnitude against Rao score statistic for individual events, with bubble size proportional to the number of recording stations.

The exponential relationship between magnitude and score statistic is evident in Figure 2: events above Mw 8.0 produced score values an order of magnitude larger than Mw 6.5 events. The largest bubble (Tōhoku 2011, Mw 9.1, 73 recording stations) anchors the upper right corner.

Discussion

The tightened Berry-Esséen bounds improved the score test's power from 0.72 to 0.81 at $\alpha = 0.05$ for detecting magnitude effects, a 12.5% gain that translates into fewer missed significant predictors in hazard model selection. The Hilbert space projection interpretation makes the power gain geometrically intuitive: the tightened bound more accurately measures the angle between the score vector and the null tangent space, reducing the 'dead zone' where the standard test fails to detect departure from the null.

The ANOVA decomposition's allocation of 33.4% of the score to magnitude, 24.9% to distance, and 17.3% to depth is consistent with established tsunami physics: wave height scales with fault slip (which increases with magnitude), attenuates geometrically with distance, and is modulated by water column height above the source (which depends on depth) [2]. The 9.8% contribution of the magnitude-distance interaction reflects the slower geometric attenuation of very

large events, whose long rupture lengths produce waves that spread less cylindrically [12].

Limitations

The gamma GLM assumes a constant coefficient of variation, which may not hold for Japanese tsunamis where near-field stations experience much higher relative variability than far-field stations. A heterogeneous-dispersion model (e.g., GAMLSS) could address this but at the cost of additional parameters. The Berry-Esséen bound involves a universal constant C whose exact value is not known; the research used the best available estimate of $C = 0.4748$ from Shevtsova's 2011 result, but this may be conservative [4]. The historical catalogue (1900-1976) has magnitude uncertainties of 0.3-0.5 units, which propagate into the score statistic through the Mw covariate. Finally, the working independence GEE corrects for spatial correlation in the variance but not in the point estimates, which may be inefficient.

Conclusion

This research derived tighter Berry-Esséen bounds on the Rao score statistic for gamma GLMs and applied them to Japanese tsunami wave height data. The tightened bounds reduced the conservative bias of the standard chi-square approximation by

20-50%, increasing test power from 0.72 to 0.81. Magnitude was the dominant predictor (33.4% of total score), and the ANOVA decomposition identified a meaningful magnitude-distance interaction. The Hilbert space projection provided a geometric interpretation of the power improvement. These results support the use of tightened score tests for covariate screening in tsunami hazard GLMs, particularly when sample sizes are modest.

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Contributions not qualifying for authorship

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