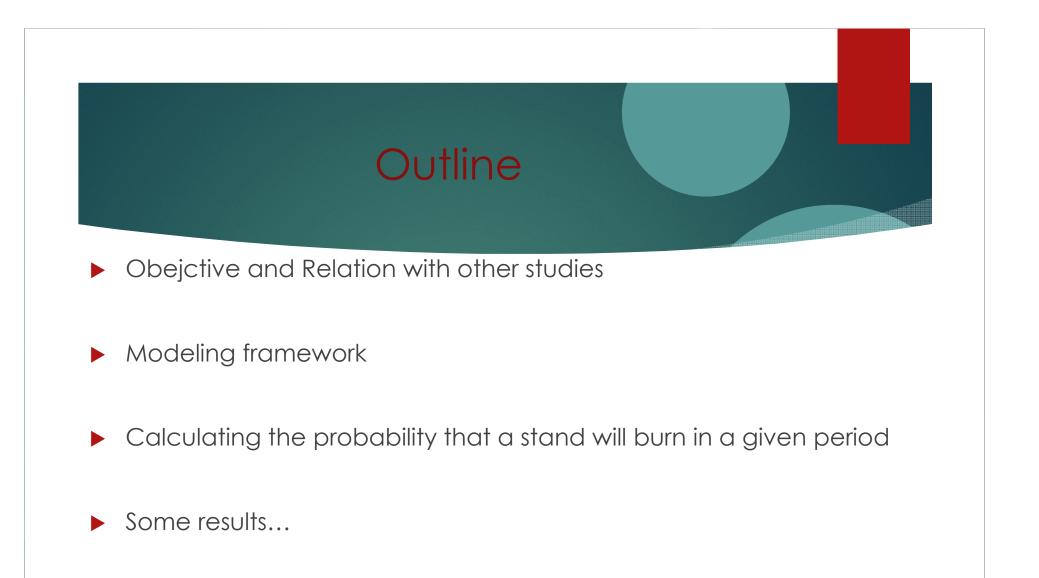
Integrating Wildfire Risk and spread in a Cellular Forest harvesting Model. The static problem.

SUSETE MARQUES, MARC MCDILL and JOSÉ BORGES

SSAFR 2015 UPPSALA, SWEDEN, 19-21TH AUGUST 2015





Conclusions

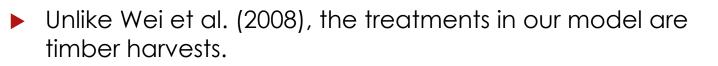
Caveats

Objective

- The <u>goal of the model</u> is to use forest (timber) management to produce a <u>sustainable supply of timber</u> but taking into to account <u>the</u> <u>flammability of the landscape</u>.
- So, our objective function is to:
 - Maximize the present value of the expected economic return from the forest plus the <u>expected ending value</u>.

Relationship to Other Models

- Wei (2012) minimized fire loss as a function of the rate that fire can spread across a landscape.
- Our approach is more like that in Gonzalez et al. (2005) and Wei et al. (2008), who model the probability that the area in each cell will burn as a function of the cell's own flammability and the flammability of its adjacent cells.



- Like Gonzalez et al. (2005) we maximize the expected value of the forest.
- Like Wei et al. (2008), we directly model the probability that a cell will burn.



Greece,

2007

Contribution of this Work

- For the steady-state model, we maximize the forest value times one minus the probability that the cell will burn
- For the two-period model, we maximize the present value of the timber harvest plus the forest value of the ending state times one minus the probability that the cell will burn
- The way we calculate the probability that a cell will burn is different from Wei et al (2008) where they assumed that different burn path events are independent
- In our models, flammability is driven mainly by stand age, but other factors could easily be modeled as well
 - E.g., Marques et al 2012, Gonzalez et al 2005...

The State Space...

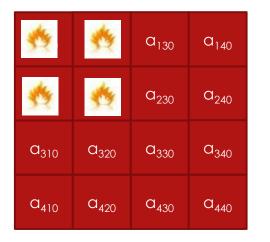
a ₁₁₀	a ₁₂₀	a ₁₃₀	a ₁₄₀
a ₂₁₀	a ₂₂₀	a ₂₃₀	0 ₂₄₀
a ₃₁₀	a ₃₂₀	a ₃₃₀	a ₃₄₀
a ₄₁₀	a ₄₂₀	a ₄₃₀	a ₄₄₀

*	*	a ₁₃₀	a ₁₄₀
*	*	a ₂₃₀	a ₂₄₀
a ₃₁₀	a ₃₂₀	a ₃₃₀	a ₃₄₀
a ₄₁₀	a ₄₂₀	a ₄₃₀	a ₄₄₀

- We model our forest as an m×n grid, where each cell in the grid is a stand with an initial age at time 0 of a_{i0}.
- For each age, we have a <u>timber yield</u>, y_a , and <u>flammability index</u>, f_a .
- <u>Timber yield</u> is a monotonically increasing, concave function of stand age.

The State Space...

a ₁₁₀	a ₁₂₀	a ₁₃₀	a ₁₄₀
a ₂₁₀	a ₂₂₀	a ₂₃₀	a ₂₄₀
a ₃₁₀	a ₃₂₀	a ₃₃₀	a ₃₄₀
a ₄₁₀	a ₄₂₀	a ₄₃₀	a ₄₄₀



- The <u>flammability index</u> is low when stands are young and when they are old and highest when stands are of intermediate age.
- The probability that stand *i* will burn in period *t*, *p*_{*it*}, depends:
 - o on ignition probability,
 - his own flammability and
 - The probability that adjacent stands will burn.

General Model Description

- The planning horizon consists of a set of T periods, t = 1, ..., T, each T years in length.
- Our decision variables determine whether and when to harvest management unit i.
 - > $X_{it} = 1$ if stand *i* will be harvested in period *t*;
 - $X_{it} = 0$ if stand *i* won't be harvested in period t

Could also model fuel treatments or thinnings...

We assume that a management unit can only be harvested once during the planning horizon; hence:

$$\sum_{t=0}^{T} X_{it} = 1 \quad \forall \ i$$

Objective: Economic Return

- <u>Maximize</u> the present value of the expected economic return from the forest...
 - ▶ For now, assume that none of the forest burns:

$$NPV = \sum_{i} \sum_{t=0}^{T} r_{it} X_{it}$$

- r_{it} = the present value of the economic returns from stand i plus its ending value if it is harvested in period t;
 - i.e., $r_{it} = \delta^{\dagger} \pi y_{\alpha(it)} + \delta^{T} \phi_{it}$, where δ is the discount term, π is the price of timber, $\alpha(it)$ is the age of stand *i* if it is harvested in period *t*, and ϕ_{it} is the ending value of stand *i* if it is harvested in period *t*.

Objective: Economic Return

- But...it's too unrealistic to model economic returns assuming that there is no fire.
- This can be addressed by multiplying each term in the economic objective function by the estimated probability that the stand will survive (not burn) up to that point.
- This would give the <u>expected present value</u> of the economic return from the forest.

Objective: Economic Return

So the objective function can be rewritten as:

$$E(NPV) = \sum_{i} \sum_{t=0}^{i} p'_{it} r_{it} X_{it} + \sum_{i} \sum_{t=1}^{i} p_{it} \theta_{it}$$

- where Θ_{it} is the present value of stand *i* if it burns in period *t*.
- ⁶⁶ Note that the value of the second term depends indirectly on the values of the decision variables because the p_{it} 's depend on the management decisions that are made.

Determining these probabilities is the key step in the model.

Calculating the Probability that a Stand Will Burn: the p_{it}'s

- To simplify the model, we assume that a stand <u>can only burn once</u> during the planning horizon;
 - If a stand has already burned we assume that the probability that it will burn again is zero.
- ► For each period there are three possibilities:
 - 1. the stand burns because a fire starts in it,
 - 2. the stand burns because a fire in an adjacent cell spreads to it, or
 - 3. the stand does not burn.

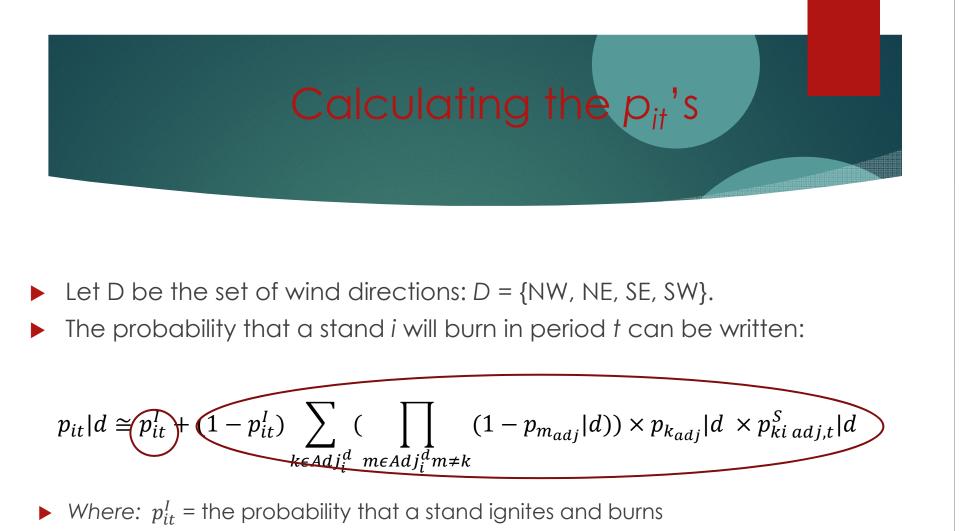
- The probability that a given stand will burn in a given period is a function of...
 - 1. the probability that a fire starts on that specific stand,
 - 2. the probability that each stand around it will burn, and
 - 3. the probability that a fire will spread from an adjacent stand.
- To make the model tractable, when we calculate p_{it} we assume that neither stand i nor any of the surrounding stands k have burned.
 - This tends to over-estimate the probability that a stand will burn, since if an adjacent stand has already burned then it is assumed to no longer be flammable.

- Even with the heroic simplifying assumptions we've already made, this is still a devilishly complicated problem.
- The probability of each stand burning is a function of the probability that every other stand will burn, which creates seemingly <u>intractable</u> <u>circularities</u> in the calculation of the probability that any one stand will burn.

To deal with this, we separate the burn probabilities into <u>four</u> <u>independent</u> <u>cases</u> <u>based on wind direction</u>.

> The cases are that the wind is from the NW, the NE, the SE, and the SW.

р _{11†}	p _{12t}	p _{13t}	р _{14†}
р _{21†}	*	P _{23t}	р _{24†}
P _{31t}	P _{32t}	P _{33t}	р _{34†}
р _{41†}	p _{42t}	p _{43t}	р _{44†}



 p_{it}^{S} = the probability that a fire spreads from an adjacent stand to i.

 Adj^{d}_{ik} = the set of stands that are adjacent <u>and upwind</u> from stand *i*, given that the wind is from direction *d*.

- It seems reasonable to assume that the probability of the wind blowing from a given direction, p_d, does not change over time.
- It also seems reasonable to assume that the probability that a fire will start in stand i does not depend on the wind direction.

- A key assumption here is that the probability of fire spreading upwind is zero.
 - This means that p_{it} only depends on the ignition probability and the flammability of stand i as well as the probabilities that an upwind stand will burn and that the fire will spread to stand i.
- Now the probability of each stand burning can be calculated by <u>starting</u> in the upwind corner of the forest and working downwind.
 - For example, if the wind is from the NW, processing would start in the upper left corner, proceed to the right through the top row; when the top row is done processing would continue with the second row, moving from left to right.

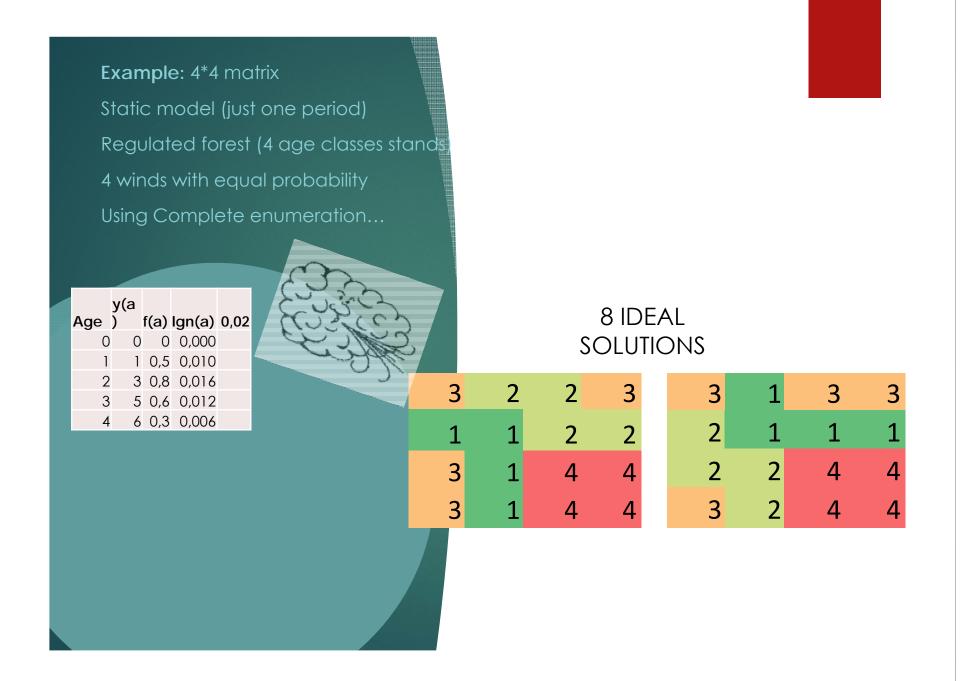
An example...

🖳 Permutations

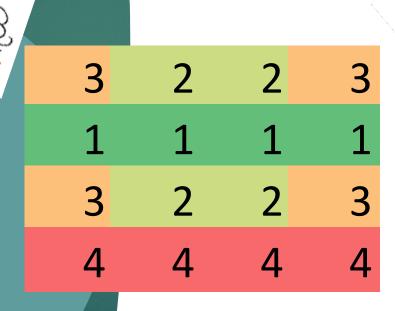
Forest Characteristics Matrix dimension	Forest composition		
NCol 4	Number of age classes 🛛 4 🛛 🖳 Permu	tations	- 🗆 X
NRow 4	Number of stands in AC2	haracteristics dimension 4 3	Forest composition Number of age classes 4 Number of stands in AC1 4
Wind Directions Wind NW 67.5 Wind NE .1 Wind SW .125 Wind SE .1	Wind Max # Inter Wind Min Wind D	rections	Number of stands in AC2 4 Number of stands in AC3 4 Number of stands in AC4
	Wind Wind Wind Wind	NE	Wind Max .55 # Intervals 10 Wind Min .45
			Run

An example...

Form2		
Probabilities		
	Ignition	(0%-100%)
	Age class 1 Flammability	(0%-100%)
Allow the program to generate random probabilities	Age class 2 Flammability	(0%-100%)
	Age class 3 Flammability	(0%-100%)
Allow the program to calculate probabilities	Age class 4 Flammability	(0%-100%)
	Fire Spread Vertical	(0%-100%)
	Fire Spread Horizontal	(0%-100%)
	Fire Spreads Diagonal	(0%-100%)
Planning horizon definition		
Planning horizon	Number of periods	
		Continue

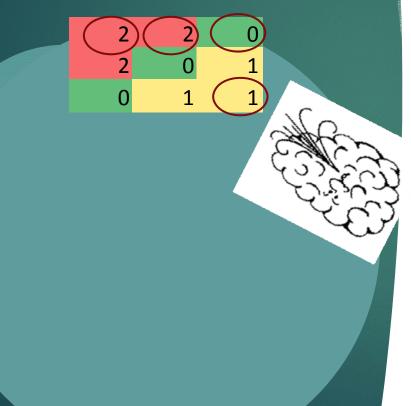


Example: 4*4 matrix Static model (just one period) Regulated forest (4 age classes stands, Predominat winds from NW and NE...



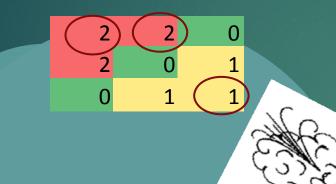
Example: 3*3 matrix Dynamic model Regulated forest (3 age classes stands) Harvests (how many stands to harvest and each ones?(

Period 0



Example: 3*3 matrix Dynamic model Regulated forest (4 age classes stands) Harvests (how many stands to harvest and each ones?

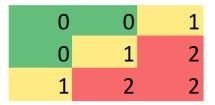
Period 0

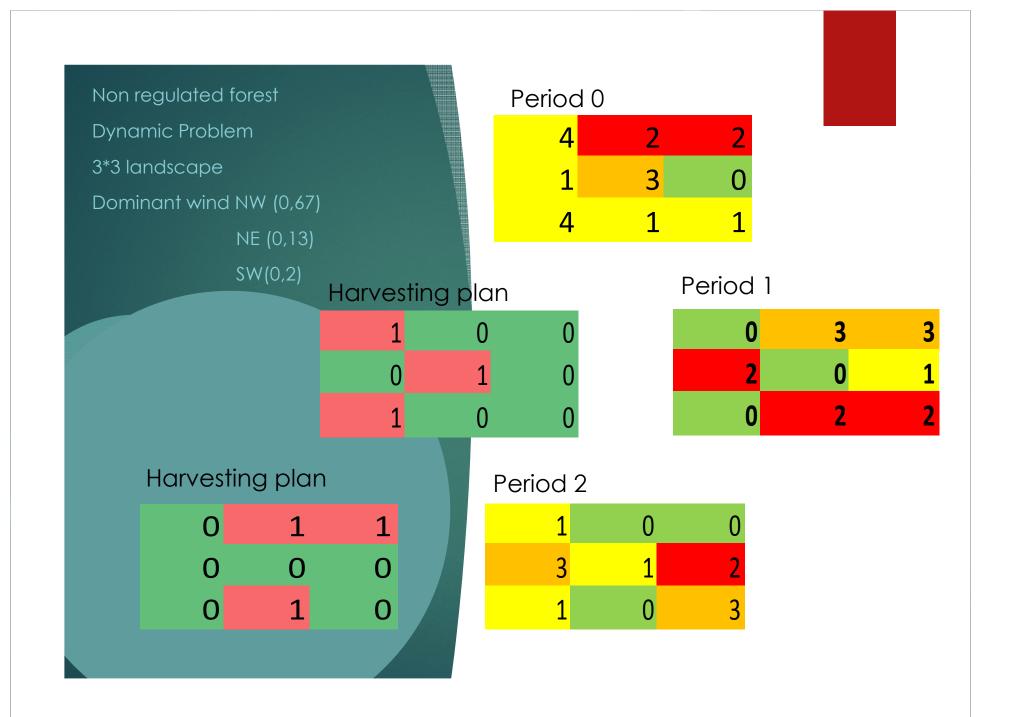


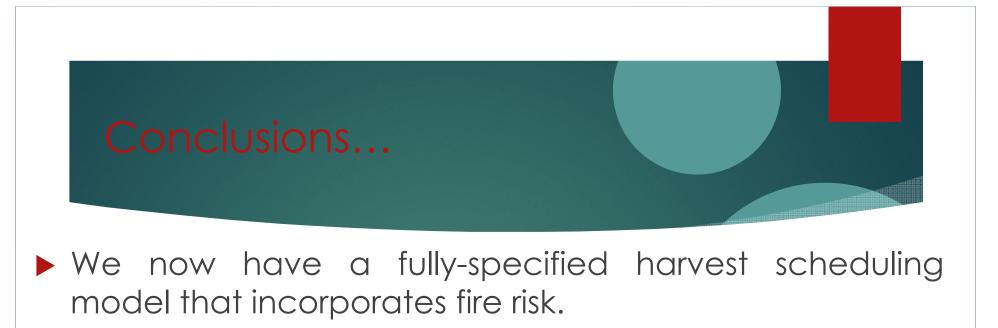
Period 0 to period 1

Harv	Harv	0
Harv	0	0
0	0	0

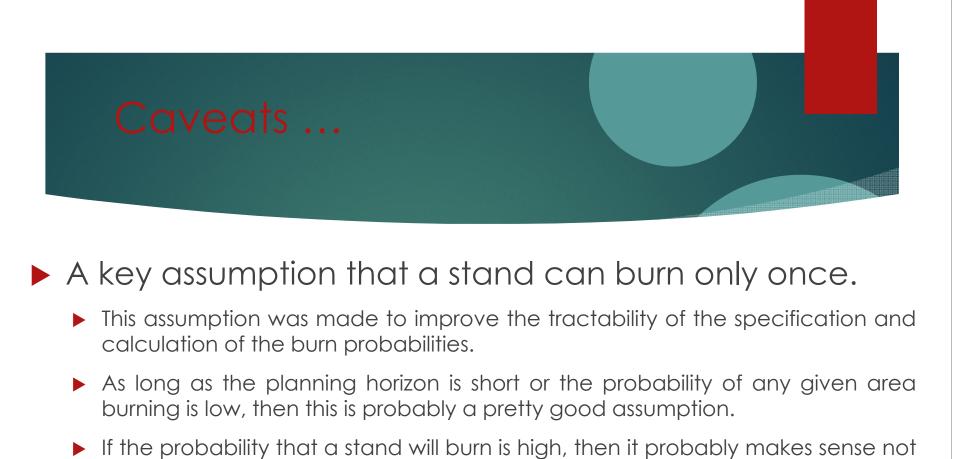
Period 1



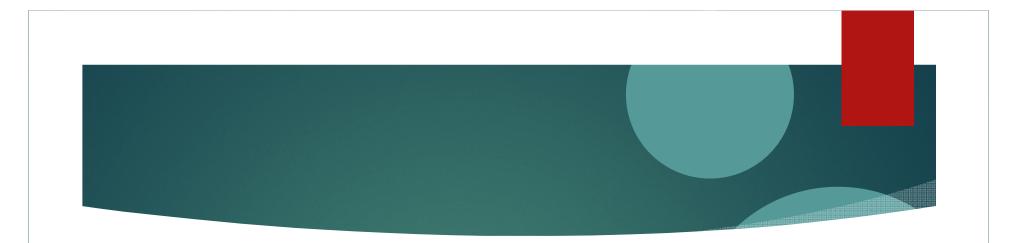




- ▶ The problem is highly non-linear.
- However, we could use any one of the many heuristic solution algorithms that have been developed for solving non-linear problems like this: simulated annealing, tabu search and genetic algorithms, etc.
- It may be possible to develop unique heuristic algorithms specifically designed to solve this type of problem.
- This will be the subject of our future research.



to have too long a planning horizon, as we will need to re-plan frequently as we learn which areas have actually burned.



- PHD GRANT PTDC/AGR-CFL/64146/2009 funded by the Portuguese Science Foundation
- PROJECT INTEGRAL Future-Oriented Integrated Management of European Forest Landscapes FP7 Seventh Framework Programme, Theme Environment [ENV.2011.2.1.6-1]
- PROJECT PTDC/AGRCFL/64146/2006 "Decision support tools for integrating fire and forest management planning" funded by the Portuguese Science Foundation
- PROJECT FOREADAPT Marie Curie International Research Staff Exchange Scheme Fellowship within the 7th European Community Framework Programme

Thank you!



Marc McDill Professor at PSU mmcdill@psu.edu

penn<u>State</u>

8 5



Susete Marques Ph'D in Forestry smarques@isa.utl.pt