

1 **A method for inverting ratio-ratio data to estimate end-member**
2 **compositions in mixing problems**

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19 **Abstract.** I discuss the general problem of fitting mixing models to ratio-ratio data, and derive
20 formulae for applying non-linear Maximum Likelihood methods for parameter estimation. To
21 estimate mixing model parameters in the under-determined inversion it is necessary to introduce
22 prior constraints, which I implement by penalizing the likelihood function for variations from a
23 starting model. I illustrate practical aspects of the inverse problem by applying the method to
24 synthetic data for a ternary system of putative mantle reservoirs using Sr, Nd, and Pb isotope
25 ratios. I fit the synthetic data using two different starting models to demonstrate the sensitivity of
26 the gradient method used to solve the non-linear inverse to the starting model and the necessity
27 of inspecting the final model to avoid spurious results. I include *Matlab* scripts to facilitate
28 starting model selection and to perform binary and ternary ratio-ratio inversions as an Electronic
29 Appendix.

30

31 **1. Introduction**

32 Estimation of mixing end-members from compositional data is a common analytical problem in
33 geochemistry. If the compositional parameters are ratios of elements or isotopes (i.e., ratio-ratio
34 data), then the equation for the mixing trend, or surface, contains cross-terms resulting from
35 differences in end-member concentrations of the ratio denominators (*Vollmer, 1976*). These
36 cross-terms generate hyperbolic mixing surfaces in ratio-ratio parameter space, with the
37 deviation from linearity being controlled by the denominator concentration ratios (e.g., *Langmuir*
38 *et al., 1978*). Except for degenerate (linear) cases, which arise when the concentration ratios are
39 all equal to unity, hyperbolic mixing surfaces have asymptotes that are parallel to the coordinate
40 axes.

41 The mixing inverse problem for ratio-ratio data therefore requires fitting a hyperbolic surface to
42 data. The dimension of the hyperbolic surface is equal to the dimension of the mixing model less
43 one, such that binary models have 1-d surfaces, ternary models have 2-d surfaces, etc. The
44 inversion is non-unique, or under-determined, because there are an arbitrarily large number of
45 end-member compositions that give rise to the same hyperbolic surface (Figure 1). Least Squares
46 (LS) methods may be used to estimate the asymptotes and scale factors that define the hyperbolic
47 surface (*Albarede, 1995*), but not the mixing model parameters, themselves.

48 To estimate the mixing model parameters we must select from the range of possible solutions
49 defined by the best-fitting hyperbolic surface. For physically plausible models with mixing
50 proportions defined on the interval $[0,1]$ the end-members must encapsulate the data, but the data
51 are otherwise fit equally well by any set of end-members on the hyperbolic surface (Figure 1). In
52 some cases the solution space can be constrained by chemical or geological arguments, but

53 ultimately there will be a range of potential solutions that fit the data equally well from which to
54 choose.

55 Non-linear Maximum Likelihood (ML) methods can be used to solve this type of problem (e.g.,
56 *Menke, 1989; Tarantola and Valette, 1982*) by specifying a starting model and then penalizing
57 the inverse for variations from both the data and the starting model (*Sohn, 2005*). The non-linear
58 inversion requires an iterative solution that converges at maxima in the likelihood function. This
59 approach allows for estimation of the full set of mixing model parameters by incorporating prior
60 information in the form an initial guess for the end-member compositions and then finding a
61 solution that minimizes misfit to both the data and the starting model.

62 To this point treatments of the ratio-ratio mixing inverse problem have largely been limited to
63 binary models. Many geochemical mixing problems, however, include more than two
64 components, thus motivating extension of the inverse to higher-order systems. This work, for
65 example, is motivated by the desire to use long-lived isotopes to study mixing of mantle
66 reservoirs, and it has been recognized for some time that at least three, and quite possibly more,
67 end-members are required to model the array of oceanic basalt (i.e., MORB and OIB) isotopic
68 compositions (e.g., *Zindler et al. 1982; Zindler and Hart, 1986; Stracke et al., 2005*). In this
69 paper I review the general problem of fitting mixing hyperbolas to ratio-ratio data, and derive
70 formulae for inverting n -dimensional mixture data to obtain ML estimates of end-member
71 compositions. I illustrate practical aspects of the ML method for higher-order models by
72 applying it to synthetic Sr, Nd, and Pb isotope ratio data for a ternary system based on mixing of
73 putative mantle reservoirs. *Matlab* scripts to perform the inversion for ternary ratio-ratio data are
74 provided as an Electronic Appendix.

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76 **2. The general, n -dimensional, mixing hyperbola**

77 The general, n -dimensional, ratio-ratio mixing equation is given by

78
$$x^j = \frac{\sum_{i=1}^n \phi_i \alpha_i^j X_i^j}{\sum_{i=1}^n \phi_i \alpha_i^j}, \quad (1)$$

79 where X_i^j is the composition of end-member i for ratio j (e.g., $^{87}\text{Sr}/^{86}\text{Sr}$, La/Sm, etc.), α_i^j is the
 80 concentration of the denominator of ratio j in end-member i , ϕ_i is the mixing proportion of end-
 81 member i , and x^j is the sample (mixture) composition for ratio j . To conserve mass we also have

82
$$\sum_{i=1}^n \phi_i = 1. \quad (2)$$

83 By rewriting Eq. (1) we obtain

84
$$\sum_{i=1}^n \phi_i \alpha_i^j (x^j - X_i^j) = 0. \quad (3)$$

85 For non-trivial solutions for the mixing proportions ϕ_i we must have

86
$$\det(\alpha_i^j (x^j - X_i^j)) = 0, \quad (4)$$

87 yielding the general expression for the n -dimensional, ratio-ratio, mixing surface with $2n^2$
 88 parameters (n^2 for α_i^j and n^2 for X_i^j). We can reduce the number of parameters by expressing the
 89 equation in terms of the concentration ratios

90
$$K_{ij}^{kl} = \frac{(\alpha_i^k / \alpha_i^l)}{(\alpha_j^k / \alpha_j^l)} = \frac{\alpha_i^k \alpha_j^l}{\alpha_j^k \alpha_i^l}, \quad (5)$$

91 which are related by two properties:

92
$$K_{ij}^{kl} = \frac{1}{K_{ji}^{kl}} = \frac{1}{K_{ij}^{lk}}, \quad (6)$$

93
$$K_{ij}^{km} K_{ij}^{ml} = K_{ij}^{kl}. \quad (7)$$

94 Note also that $K_{ii}^{kl} = K_{ij}^{kk} = 1$. There are thus $(n-1)^2$ independent concentration ratios, and the
 95 mixing equation can be rewritten by exploiting the fact that all of the concentration ratios can be
 96 defined by knowing K_{i1}^{k1} (a n by n matrix whose first row and column have entries equal to 1).
 97 From Equation (5) we have

98
$$a_i^j = K_{i1}^{j1} \frac{a_1^j a_i^1}{a_1^1}, \quad (8)$$

99 and when this is substituted into Equation (4) we obtain

100
$$\det\left(K_{i1}^{j1}(x^j - X_i^j)\right) = 0 \quad (9)$$

101 by using the matrix property that we can scale any row or column of $M_i^j = a_i^j(x^j - X_i^j)$ by any
 102 factor (i.e., $a_1^j a_i^1 / a_1^1$) and the determinant of the resulting matrix must still be zero.

103 Equation (9) represents the simplest and most general version of the n -dimensional hyperbolic
 104 mixing equation, and it has $2n^2 - 2n + 1$ free parameters (as opposed to $2n^2$ for Eq. 4): $(n-1)^2$
 105 for K_{i1}^{j1} and n^2 for X_i^j . When $n = 2$ Eq. (9) yields the mixing hyperbola of *Vollmer* (1976), which
 106 can be expressed as

107
$$Ax^1 x^2 + Bx^1 + Cx^2 + D = 0, \quad (10)$$

108 where

$$\begin{aligned}
A &= K - 1 \\
B &= X_2^2 - X_1^2 K \\
C &= X_1^1 - X_2^1 K \\
D &= X_1^2 X_2^1 K - X_2^2 X_1^1.
\end{aligned}
\tag{11}$$

110 Note that $K = K_{21}^{21}$ is the only independent concentration ratio in the binary system.

111 The coefficient for the cross-term, A , goes to zero when $K = 1$ (i.e., the end-member
112 concentrations of the elements in the denominator are equal), yielding a degenerate hyperbola
113 (straight line). For $K \neq 1$ the mixing equation yields an equilateral hyperbola (*Albarede, 1995*),
114 which can be seen by rearranging Eq (10) as follows. Assuming that $A \neq 0$ we can divide Eq (7)
115 by A to obtain

$$x^1 x^2 + b x^1 + c x^2 + d = 0 \tag{12}$$

117 where $b = B/A$, $c = C/A$, and $d = D/A$. This can be rewritten to yield

$$(x^1 + c)(x^2 + b) = bc - d, \tag{13}$$

119 and relabeled to obtain the general form of an equilateral hyperbola

$$(x^1 - x_{\text{inf}}^1)(x^2 - x_{\text{inf}}^2) = h, \tag{14}$$

121 where x_{inf}^1 and x_{inf}^2 are the asymptotes of the hyperbola, and h is a scale factor.

122 The equation for the equilateral hyperbola is of special interest as it highlights two important
123 facts about the inverse problem of fitting mixing hyperbolas to ratio-ratio data. First, the mixing
124 inversion is formally under-determined because there are $2n^2 - 2n + 1$ degrees of freedom
125 (DOFs) in the mixing model (Eq. 9) but only $n^2 - n + 1$ DOFs (the number of independent minors

126 of an $n \times n$ matrix) in the mixing surface. In the binary ($n = 2$) case, for example, there are 5
127 DOFs in the model $(X_1^1, X_1^2, X_2^1, X_2^2, K)$, but only 3 DOFs in the hyperbolic equation $(x_{\text{inf}}^1, x_{\text{inf}}^2, h)$.
128 Second, the shape of a hyperbola is defined by its eccentricity, and the eccentricity of all
129 equilateral hyperbolas is $\sqrt{2}$. Thus all mixing hyperbolas (except the degenerate straight line
130 case) have the same shape, regardless of the model parameter values. Thus, while the position of
131 the asymptotes and the scale factor may vary, the shape is fixed. The curvature of a binary
132 mixing hyperbola varies continuously and approaches zero near the asymptotes. If the end-
133 member ratios are fixed then the curvature at a given point is controlled by the concentration
134 ratio (e.g., *Langmuir et al.*, 1978), but the concentration ratio does not affect the shape of the
135 hyperbola.

136

137 **4. Formulation of the hyperbolic mixing inversion**

138 As described above, there are $2n^2 - 2n + 1$ DOFs in the mixing model (Eq. 9) but only $n^2 - n + 1$
139 DOFs in the mixing surface. The inverse problem is thus formally under-determined, and we
140 cannot solve for the model parameters (i.e., end-member compositions) without the introduction
141 of additional information. The only parameters that may be estimated from the data alone are the
142 $n^2 - n + 1$ asymptotes and scale factor(s) of the n -dimensional hyperbolic mixing surface. The
143 Least Squares method presented by *Albarede* (1995) can be extended to general, n -dimensional
144 systems to yield estimates for these parameters.

145 In order to estimate mixing model parameters, as opposed to hyperbolic asymptotes and scale
146 factors, it is necessary to introduce additional constraints to the inversion. ML methods are well-
147 suited to this type of inverse problem (e.g., *Menke*, 1989; *Tarantola and Valette*, 1982), and *Sohn*

148 (2005) used this approach to derive an inversion for binary (i.e., $n = 2$) ratio-ratio mixing models.

149 The ML approach can be extended to general, n -dimensional models as follows.

150 We begin by defining a data vector,

$$151 \quad \mathbf{d} = \left[x_1^1, x_2^1, \dots, x_N^1, x_1^2, x_2^2, \dots, x_N^2, \dots, x_1^n, x_2^n, \dots, x_N^n \right]^T, \quad (15)$$

152 representing the n independent ratio observations from N samples ($N \geq n$). We then define the

153 model vector,

$$154 \quad \mathbf{m} = \left[X_1^1, X_2^1, \dots, X_n^1, X_1^2, X_2^2, \dots, X_n^2, \dots, X_1^n, X_2^n, \dots, X_n^n, K_{21}^{21}, \dots, K_{21}^{n1}, \dots, K_{n1}^{21}, \dots, K_{n1}^{n1} \right]^T, \quad (16)$$

155 representing the $2n^2 - 2n + 1$ parameters in the mixing model. The data and model vectors are

156 grouped into a single vector,

$$157 \quad \mathbf{z} = [\mathbf{d}, \mathbf{m}], \quad (17)$$

158 which has $n*N$ (data) + $2n^2 - 2n + 1$ (model parameter) rows.

159 To begin the iterative inversion we make initial guesses for the model parameters, \mathbf{m}_0 , which are

160 used to form the initial vector, $\mathbf{z}_0 = [\mathbf{d}, \mathbf{m}_0]$. Assuming Gaussian distributions for the data and

161 model, the prior distribution of \mathbf{z} is

$$162 \quad P(\mathbf{z}) = \exp \left[-1/2 (\mathbf{z} - \mathbf{z}_0)^T [\text{cov} \mathbf{z}]^{-1} (\mathbf{z} - \mathbf{z}_0) \right]. \quad (18)$$

163 The inversion is then carried out by maximizing Eq. (18) subject to the constraints of the mixing

164 model (Eq. 9) $\mathbf{f}(\mathbf{z}) = \sum_{j=1}^N \det(K_{i1}^{k1}(\mathbf{x}_j^k - X_i^k)) = 0$. This set of equations can be solved iteratively

165 using Lagrange multipliers, yielding

$$166 \quad \hat{\mathbf{z}}_{j+1} = \mathbf{z}_0 + [\text{covz}] \mathbf{F}_j^T \left(\mathbf{F}_j [\text{covz}] \mathbf{F}_j^T \right)^{-1} \left(\mathbf{F}_j [\hat{\mathbf{z}}_j - \mathbf{z}_0] - \mathbf{f}(\hat{\mathbf{z}}_j) \right) \quad (19)$$

167 where $\mathbf{F} = \nabla \mathbf{f}(\mathbf{z})$ is a gradient matrix. \mathbf{F} has one row for each sample in the dataset and one

168 column for each element of \mathbf{z} , and is therefore an $N \times (N-2)n + 2n^2 + 1$ matrix. The elements of

169 \mathbf{F} are defined by $F_i^j = \partial f_i / \partial z_j$, which can be calculated using the formula for the differentiation

170 of determinants

$$171 \quad \frac{\partial}{\partial \alpha} \det \mathbf{A} = \text{tr} \left(\text{adj}(\mathbf{A}) \frac{\partial \mathbf{A}}{\partial \alpha} \right). \quad (20)$$

172 If we set $A_i^k = K_{i1}^{k1}(\mathbf{x}^k - X_i^k)$ and $\mathbf{B} = \text{adj} \mathbf{A}$, we then have

$$173 \quad F_i^j = \frac{\partial f_i}{\partial x^p} = \left(\sum_{k=1}^n B_p^k K_{k1}^{p1} \right) \delta(i \bmod j, 0) \quad \text{for } 1 \leq j \leq n \cdot N \quad (21)$$

$$174 \quad F_i^j = \frac{\partial f_i}{\partial X_k^p} = -B_p^k K_{k1}^{p1} \quad \text{for } n \cdot N + 1 \leq j \leq n(N+n) \quad (22)$$

$$175 \quad F_i^j = \frac{\partial f_i}{\partial K_{k1}^{p1}} = B_p^k (\mathbf{x}^p - X_k^p) \quad \text{for } n(N+n) + 1 \leq j \leq n(N-2) + 2n^2 + 1 \quad (23)$$

176 where $\delta(i, j)$ is the Kronecker delta function with the property that $\delta(i, j) = 1$ for $i = j$, and

177 $\delta(i, j) = 0$ for $i \neq j$.

178 The estimation procedure of Eq. 19 requires specification of the prior covariance matrix, $\text{cov}\mathbf{z}_0$,
179 which contains data and model parameter uncertainties, and has the effect of weighting the
180 inversion. The misfit penalty for each element of \mathbf{z} is inversely proportional to the prior variance
181 (uncertainty) of the individual parameters. Note that the covariance matrix determines the degree
182 to which the solution is penalized for variations from the starting model, and that each starting
183 model parameter must explicitly be assigned an uncertainty. If we assume that the data and
184 model are independent then the prior covariance matrix will be diagonal, but if prior knowledge
185 regarding covariations in the data and model is available it can also be incorporated.

186 **5. Solution of the hyperbolic mixing inversion**

187 We obtain the posterior vector, $\hat{\mathbf{z}} = [\hat{\mathbf{d}}, \hat{\mathbf{m}}]$, when the iterative solution converges, with the
188 elements of $\hat{\mathbf{m}}$ representing the model parameter estimates. Because of the non-linear nature of
189 the inverse problem, it is possible for the method to converge on a local, as opposed to global,
190 minimum in the solution space, and it is also possible that the solution will not converge at all.
191 For these reasons it is necessary to carefully inspect the inverse results, and some amount of
192 trial-and-error using different sets of initial guesses will usually be necessary to obtain the best
193 results.

194 The goodness of fit of the model is expressed in terms of the likelihood function (Eq. 18), but the
195 misfit of the posterior mixing model to the data can also be expressed as a Residual Sum of
196 Squares (*RSS*) by summing the data residuals from the best-fitting hyperbolic surface,

$$197 \quad RSS = \sum_{i=1}^N \left(r_{xi}^2 + r_{yi}^2 + r_{zi}^2 \right)^{1/2}, \quad (24)$$

198 where r_{xi} is the residual of the i^{th} data point in the x -direction, etc. The residuals are determined
199 by finding the minimum distance between each data point and the best-fitting hyperbolic surface,
200 which is accomplished by finding the point on the hyperbolic surface with a normal vector
201 passing through the data and calculating the Euclidean distance between the two points. This is
202 also a non-linear problem that requires solving an iterative system of equations. If the RSS is
203 normalized by the number of samples and the data uncertainty then we can obtain the Mean
204 Square of Weighted Deviates ($MSWD$) (e.g., *Brooks et al.*, 1972; *McIntyre et al.*, 1966), which
205 quantifies the misfit relative to the data error.

206 Estimation of model parameter uncertainties is problematic owing to the non-linear nature of the
207 inverse and the fact that prior information must be introduced to solve the inversion. Non-
208 parametric methods can be applied to address the first issue but the second issue is more
209 problematic. There will always be a range of possible solutions for the end-member
210 compositions on the (infinite) hyperbolic surface (e.g., Figure 1), and in this sense the parameter
211 uncertainties are arbitrarily large. Nevertheless, parameter estimates require uncertainties, and to
212 address this issue I use non-parametric methods to estimate uncertainties by exploring the
213 likelihood function (Eq. 18) in the vicinity of the final solution. I use a modified version of the
214 bootstrap method (e.g., *Efron and Tibshirani*, 1986) wherein the bootstrap replicates used to
215 estimate error include random perturbations to the starting model as well as permutations of the
216 data. The bootstrapped parameter estimates will thus incorporate the sensitivity of the solution to
217 the starting model, albeit only within the neighborhood of the starting model. Uncertainty
218 estimates derived in this way are conditional on the starting model, and are thus only valid within
219 a small region of the solution space.

220

221

222 **6. Application to test cases and discussion**

223 I apply the method to a synthetic ternary dataset to illustrate practical aspects of higher-order
224 mixing analyses. The synthetic dataset is based on the Sr, Nd, and Pb isotopes of oceanic basalts,
225 which have been used to study mixing of long-lived mantle reservoirs (e.g., *Hart et al.*, 1992;
226 *Zindler and Hart*, 1986). I used the putative DMM, EM1, and EM2 mantle reservoirs as the three
227 end-member components, with isotopic compositions drawn from *Zindler and Hart* (1986)
228 (Table 1). I generated 100 synthetic mixtures with random end-member mass fractions and then
229 added Gaussian noise to mimic geological variability and/or analytical uncertainty (see
230 Electronic Appendix).

231 To demonstrate the sensitivity of the method to the starting model I begin the inverse with two
232 different parameter sets. Both models have the same end-member ratio values, but in the first one
233 all the concentration ratios are set to unity (such that the mixing surface is a plane), whereas in
234 the second the concentration ratios have been adjusted (using the graphical interface included in
235 the *Matlab* scripts) to better fit the data prior to the inversion (Table 1). In both cases the inverse
236 is successful in fitting a hyperbolic surface to the data, but the inverse only finds the ‘true’ model
237 when the starting model has been pre-warped to fit the data (Figures 2, 3). From the perspective
238 views shown in Figure 2 we can see that when the starting model does not fit the data very well
239 the solution converges to a hyperbolic surface that fits the data, but that there are some samples
240 (mixtures with low mass fractions of end-member 2) that are outside the sample space defined by
241 the model. This illustrates the fact that the inverse fits a hyperbolic surface to the data by
242 adjusting the model parameters, but it does not have any way of knowing whether the resulting

243 model parameters violate the requirement that $0 \leq \phi_i \leq 1$ for all i . Thus the inverse may generate
244 parameter estimates that produce a hyperbolic surface that fits the data, but which are
245 nevertheless in violation of mass fraction constraints. The only way to prevent this is to carefully
246 inspect the results, which is trivial for binary cases but requires somewhat more effort for ternary
247 (and higher-order) cases.

248 When the starting model is warped to better match the data before starting the inversion,
249 however, the method performs well (Figure 3). In the software included with this publication I
250 facilitate this process by including a graphical interface that allows the user to manually perturb
251 the model parameters until a satisfactory starting model is obtained. Comparison of the final
252 model with the true values for the synthetic data (Table 1) reveals that the parameters have been
253 perturbed towards the true values, but that they have not quite reached them. This is a
254 consequence of the penalty paid for variations from the starting model, and it can be addressed
255 by simply running the inversion again using the final model as a starting model. When this is
256 done the solution converges to the true model within error. Careful selection of the starting
257 model is thus essential for obtaining useful results, and some amount of forward modeling will
258 always be needed prior to implementing the inverse method.

259 Inspection of the initial vs. final parameter estimates in Table 1 reveals that the inverse method
260 perturbs the concentration ratios while leaving the end-member ratio values essentially
261 unchanged. This is because the gradients in the likelihood function with respect to the end-
262 member ratios are very weak, reflecting the aforementioned fact that the end-members can be
263 anywhere on the best-fitting hyperbolic surface and produce the same data misfit. Thus, from a
264 practical point of view, the inverse finds the concentration ratios that provide the best-fitting

265 hyperbolic surface for a given starting model of end-member compositions, and may be viewed
266 as a way of ‘tuning’ an initial model to the data by adjusting the concentration ratios.

267 The non-linear ML method presented herein is completely general and can be applied to mixing
268 problems with arbitrarily large numbers of end-members. There are, however, practical
269 considerations that render the method ill-suited for mixing problems with large numbers of end-
270 members. Firstly, the disparity between the DOFs in the mixing model and the best-fitting
271 hyperbolic surface increases with model order as $n(n-1)$, such that the inverse problem
272 becomes increasingly under-determined as the model order grows. Secondly, inspection of the
273 model fit to the data, which, as illustrated above is essential to avoid spurious results, becomes
274 problematic for $n > 3$ because there is no way to generate a synoptic view of the model.

275 In summary, I describe a method for inverting ratio-ratio data to obtain estimates of mixing
276 model parameters. The derivation allows for treatment of the general n -dimensional problem, but
277 in practice it is best suited to binary and ternary mixing models. Care must be taken when
278 implementing the method to find a starting model that produces a reasonable fit to the data, and
279 to inspect the final model to ensure that it does not violate mass fraction positivity constraints.
280 The method effectively tunes a starting model to mixture data, reinforcing the fact that fitting a
281 mixing model to mixture data requires prior knowledge, however it may be derived, regarding
282 the end-member compositions.

283

284 **Figure Captions**

285 1. The non-uniqueness of end-member components in the ternary mixing inverse problem. A
286 suite of mixtures in a ternary system (red dots) defines a hyperbolic surface. For simplicity a
287 planar surface is used in this figure, representing the special case where all concentration ratios
288 are equal to one. In order to satisfy the positivity requirements for the mass fractions (e.g., $f_i \geq 0$)
289 the end-member ratios must lie outside the data field, but their position on the hyperbolic surface
290 defined by the data is otherwise formally unconstrained. For example, the data are equally well
291 fit by the co-planar surfaces defined by end-member components $[1,2,3]$ (gray/black surface) and
292 $[A,B,C]$ (yellow/blue surface).

293 2. Inverse results for Case I – initial guess is planar surface. Three different perspective views of
294 the synthetic data (black dots) are shown with the mixing surface defined by the initial model (A)
295 – (C) and the final model (D) – (F). Residuals for the initial and final models are shown in panel
296 (G). Note that the mixing surfaces are slightly transparent to allow for visibility of all data points.

297 3. Model results for Case II – initial guess with curvature. As for Figure 2, three different
298 perspective views of the synthetic data are shown with the mixing surface defined by the initial
299 model (A) – (C) and the final model (D) – (F). Residuals for the initial and final models are
300 shown in panel (G). Note that the mixing surfaces are slightly transparent to allow for visibility
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302

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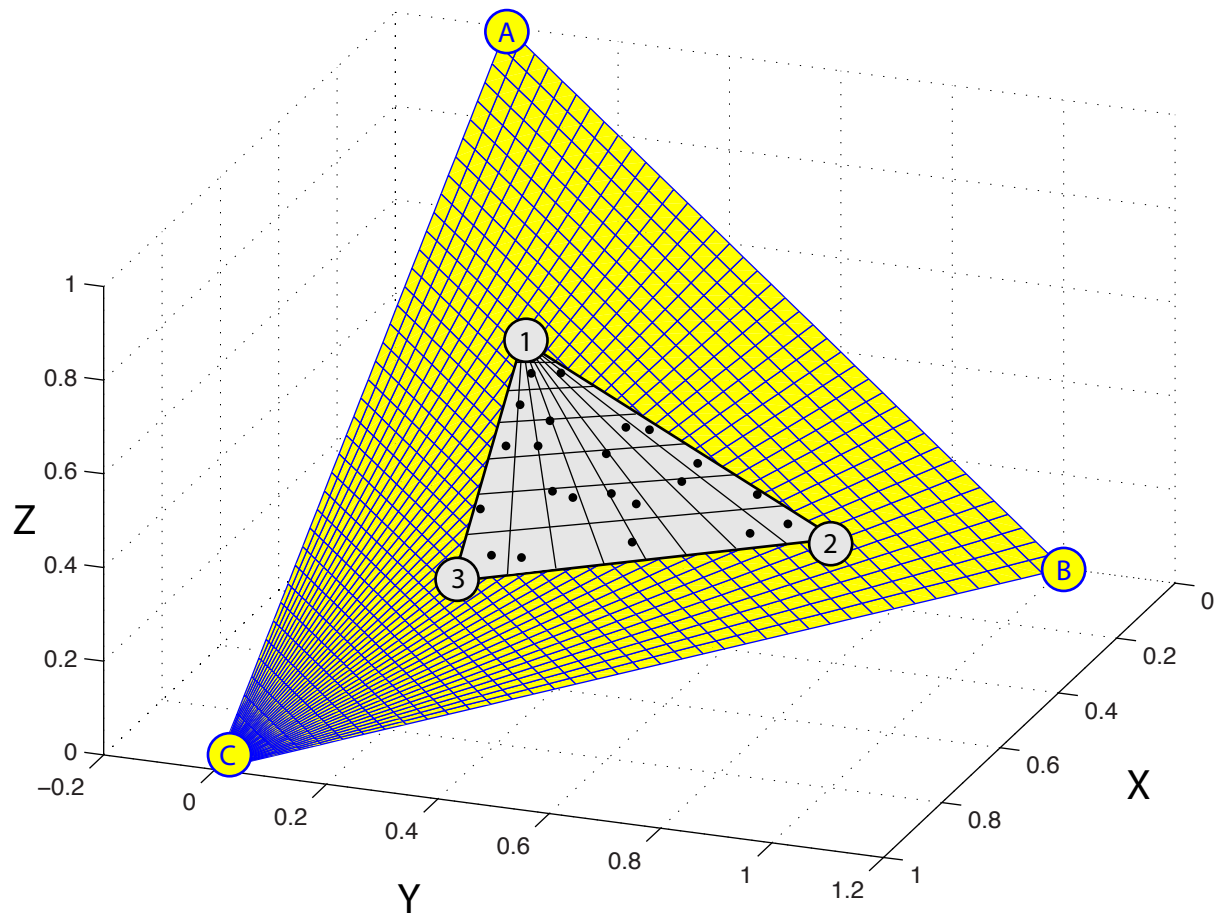


Figure 1. The non-uniqueness of end-member components in the ternary mixing inverse problem. A suite of mixtures in a ternary system (red dots) defines a hyperbolic surface. For simplicity a planar surface is used in this figure, representing the special case where all concentration ratios are equal to one. In order to satisfy the positivity requirements for the mass fractions (e.g., $\phi_i \geq 0$) the end-member ratios must lie outside the data field, but their position on the hyperbolic surface defined by the data is otherwise formally unconstrained. For example, the data are equally well fit by the co-planar surfaces defined by end-member components [1,2,3] (gray/black surface) and [A,B,C] (yellow/blue surface).

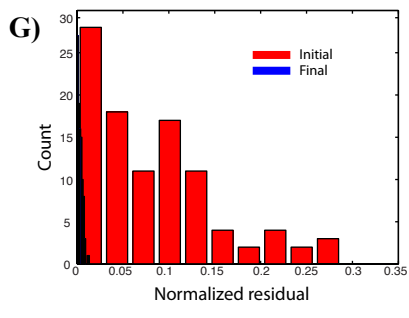
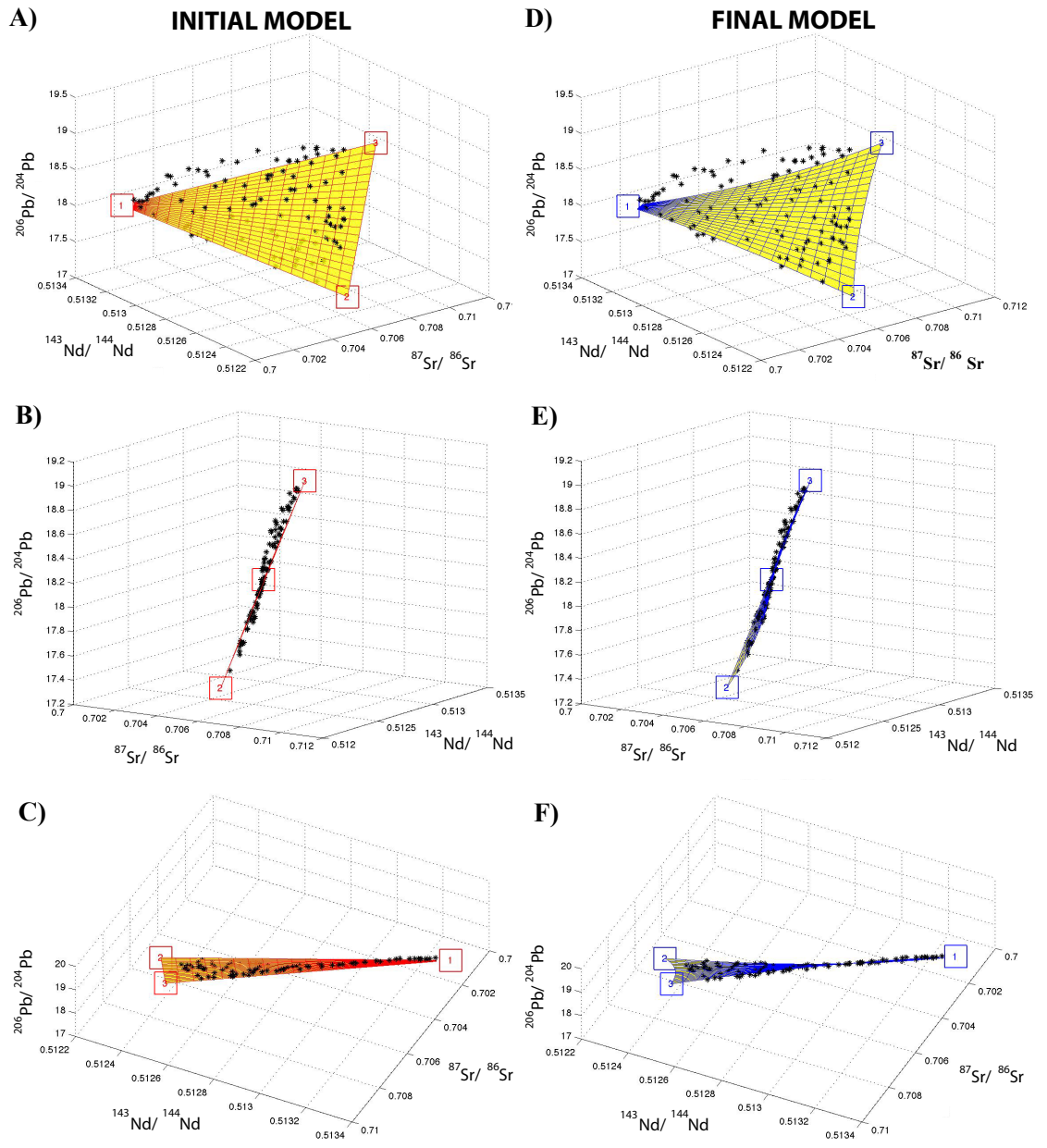


Figure 2. Inverse results for Case I – initial guess is planar surface. Three different perspective views of the synthetic data (black dots) are shown with the mixing surface defined by the initial model (A) – (C) and the final model (D) – (F). Residuals for the initial and final models are shown in panel (G). Note that the mixing surfaces are slightly transparent to allow for visibility of all data points.

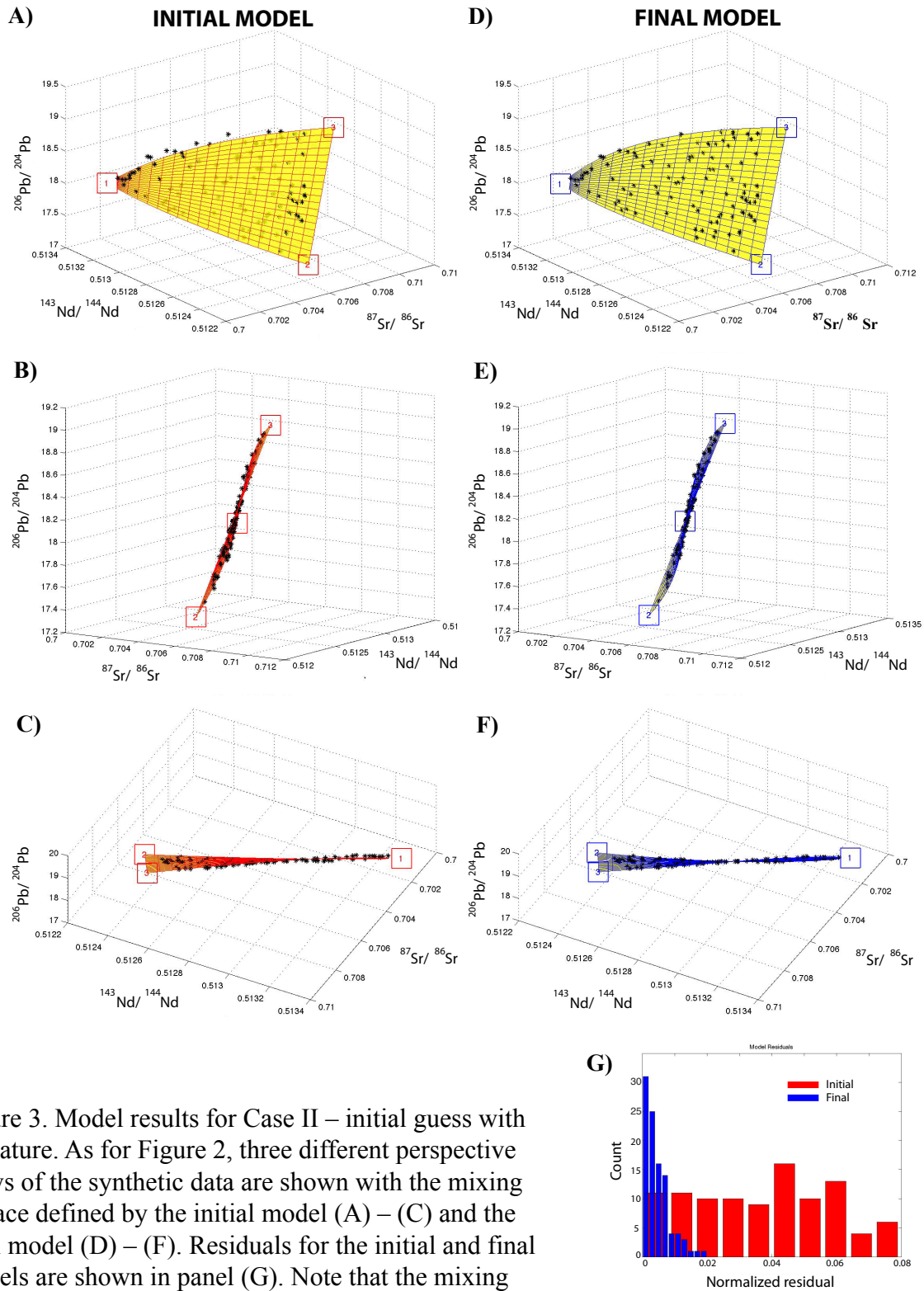


Figure 3. Model results for Case II – initial guess with curvature. As for Figure 2, three different perspective views of the synthetic data are shown with the mixing surface defined by the initial model (A) – (C) and the final model (D) – (F). Residuals for the initial and final models are shown in panel (G). Note that the mixing surfaces are slightly transparent to allow for visibility of all data points.