Empowering Urban Governance through Urban Science: Multi-Scale Dynamics of Urban Systems Worldwide

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How to explain urban growth?

- Apparent direct **causes** : intentions/actions from urban actors (policies, locational strategies from firms, residential migrations . . .)
- But **statistical observation** (thousands of cities, over centuries) : each city has a probability of growing similar to other cities belonging to the same territorial system

$\rightarrow$ “distributed growth” on the long run with many local and temporal fluctuations

Gibrat's model

"Proportional" growth = growth rates are equiprobable for any city size and not correlated with previous rate

Good fit $\rightarrow$ double explanatory gain:

- Persistency of urban spatial patterns and hierarchies
- The statistical shape of urban sizes distribution (Zipf's law or lognormal) as generated from growth process

[Gibrat, 1931] [Robson, 1973] [Pumain, 1982]

A satisfying proxy but some empirical contradiction

1. The observed distributions of city sizes (actually: settlement sizes including hamlets, villages, towns and SMAs) are lognormal (evidence from [Robson, 1973], [Pumain, 1982], [Eeckhout, 2004], [Decker et al., 2007])
2. Gibrat's growth model leads to a lognormal distribution of city sizes
3. But Gibrat's growth model hypothesis are rejected (correlation between growth rates and city size, correlation between successive growth rates)

Evolutionary urban theory and scaling laws

An **Evolutionary Urban Theory** linking scaling laws to a geographical model of urban growth with spatial interaction and innovation cycles [Pumain, 1997] [Pumain, 2018]

- [Pumain et al., 2006] suggest to replace a generic statistical model of growing independent entities (Gibrat's urban growth model) by a model of spatially and temporally interdependent entities (i.e. the geographical concept of “system of cities” or “settlement system”)
- It reproduces the observations on differential scaling parameters for urban activities according to their age in innovation cycles [Favaro and Pumain, 2011]
- It also makes explicit the multilevel dynamics of interurban competition for capturing innovation, which may itself generate new innovation through interurban emulation, within an evolutionary perspective

Testing the evolutionary urban theory

How are stylized facts on systems of cities robust and general ?

→ empirical study with the new Global Human Settlement layer dataset

How can dynamical models of urban systems be applied in the context of the evolutionary urban theory ?

→ test of six dynamical models, based on geographical interactions between cities but different dimensions, on different systems of cities and worldwide

sustainability

MDPI

Article

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check for updates

A new source of data on global urbanization

- GHSL (Global Human Settlement Layer) : GEO Human Planet Initiative (European Commission)
- Built up area from satellite images 40 m + population data 250 m $\rightarrow$ 1 km2 grid
- 13 000 urban areas > 50 000 inhab.
- Surface, population in 1975, 1990, 2000, 2015
- GDP, Green surfaces, Pollutants 1990-2015

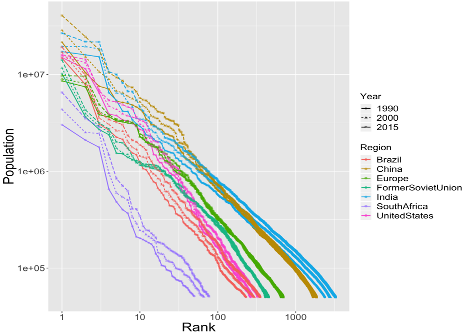
Urban systems summary

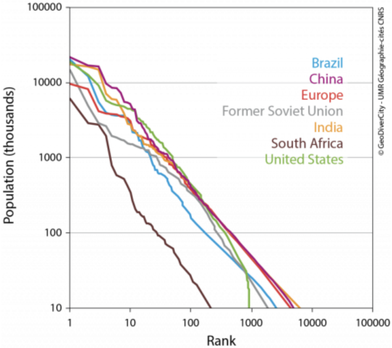
Summary statistics in 2015 for urban systems [Pumain et al., 2015]

System	Pop (M)	Pop geodiv.	Cities	Rank-size
Europe	188	291	693	0.94
China	567	481	1850	0.91
Brazil	112	161	349	0.99
India	703	427	3248	0.78
South Africa	25	25	77	1.05
US	153	324	287	1.16
FSU	120	174	450	0.92

Urban systems hierarchy

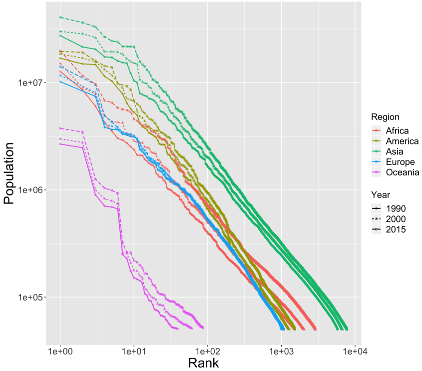
Reproducing results of [Pumain et al., 2015] for large urban systems

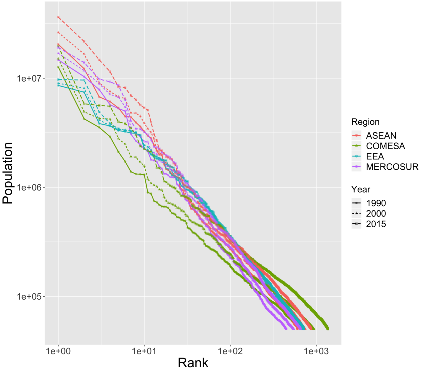




→ **Robustness of qualitative stylized facts to the database**

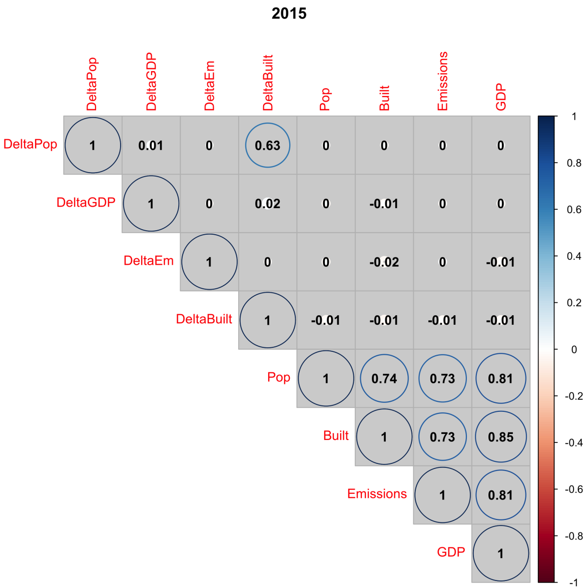
Rank-size by continents or trade areas



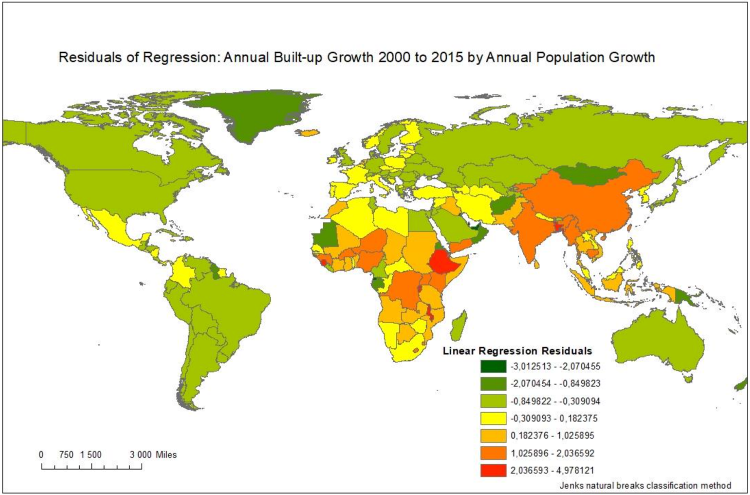


→ **Possibility to extend analysis to other consistent geographical ensembles**

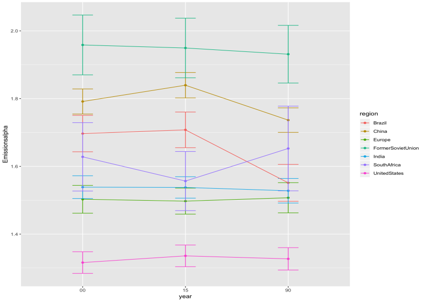
Correlations between urban indicators

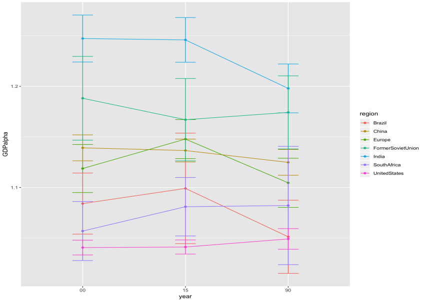


Linking urban growth and built-up area growth



Geographical structure in the relation between population growth and built-up area growth





All indicators are stable in their confidence range

Summary of scaling exponents

System	Built-up area	GDP	Emissions
Europe	0.93 ± 0.016 (0.83)	1.15 ± 0.019 (0.83)	1.50 ± 0.038 (0.69)
China	1.06 ± 0.019 (0.62)	1.14 ± 0.011 (0.85)	1.84 ± 0.037 (0.57)
Brazil	0.98 ± 0.025 (0.81)	1.10 ± 0.055 (0.54)	1.71 ± 0.053 (0.75)
India	1.34 ± 0.031 (0.36)	1.25 ± 0.022 (0.50)	1.54 ± 0.031 (0.42)
S. Africa	1.18 ± 0.090 (0.69)	1.08 ± 0.028 (0.95)	1.56 ± 0.087 (0.81)
US	0.97 ± 0.015 (0.92)	1.04 ± 0.069 (0.99)	1.34 ± 0.03 (0.84)
FSU	0.97 ± 0.035 (0.63)	1.17 ± 0.041 (0.65)	1.95 ± 0.088 (0.52)

$\rightarrow$ more general, more or less consistent study of scaling ("basic" indicators but on consistent and global geographical areas)

Dynamical models of urban growth

Testing interaction-based dynamical models for urban growth

- The Favaro-Pumain model for the diffusion of innovation [Favaro and Pumain, 2011]
- The Marius model family based on economic exchanges [Cottineau, 2014]
- An interaction model including physical transportation networks [Raimbault, 2018b]

Description of models

Network interaction model

- Endogenous growth
- Interactions inducing growth through gravity potential
- Static physical network taken into account (geographical shortest path with topography)

Favaro-Pumain model

- Endogenous growth
- Innovation emerge and diffuse in cities
- Growth rates adapted according to utility of innovation and level of adaptation

Marius model

- Cities produce economic goods
- Economic exchanges are estimated according to gravity flows
- Populations grow depending on final economic balances

Implementation

Models implemented in `scala`, using the `spatialdata` library [Raimbault et al., 2020]

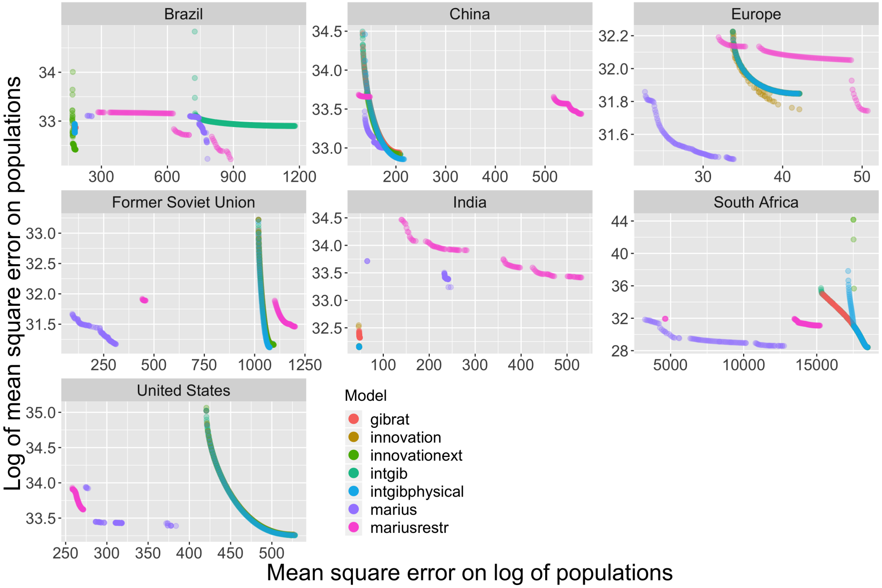
`https://github.com/openmole/spatialdata`

Model exploration and validation

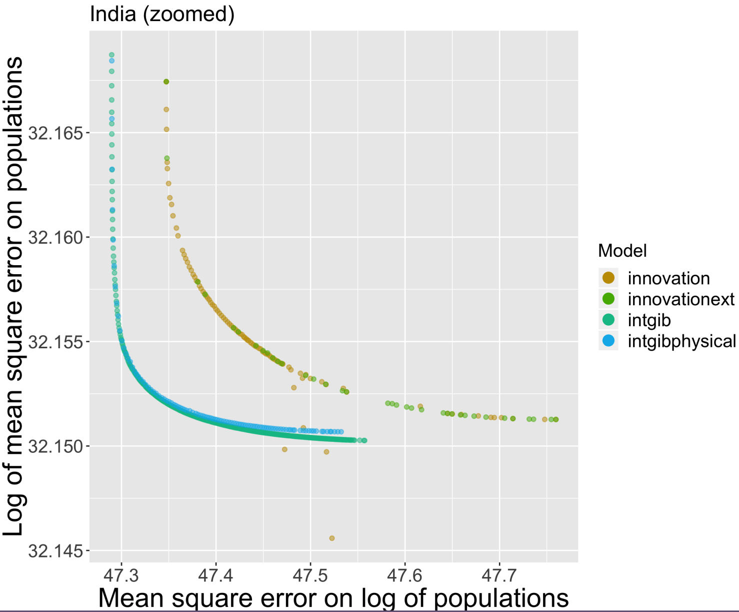
Integrated seamlessly into the OpenMOLE workflow engine [Reuillon et al., 2013] for model exploration, sensitivity analysis and validation

`https://openmole.org/`

Calibration of dynamical models



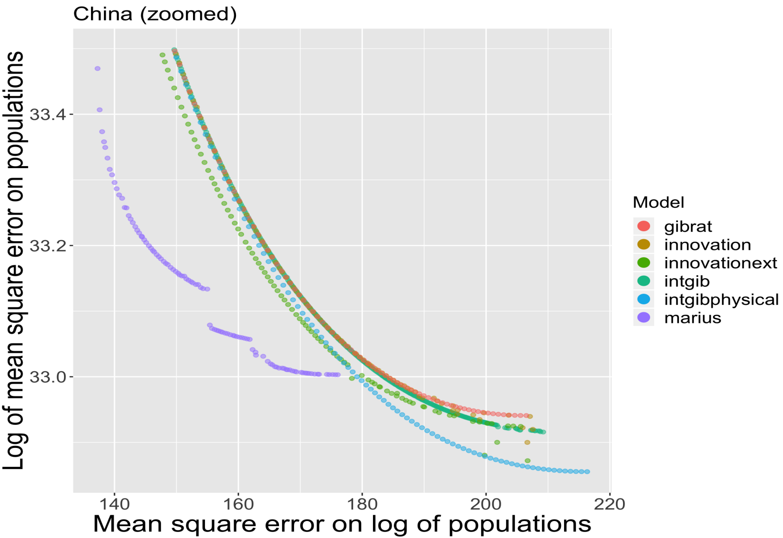
Indian urban system: direct interactions



Brazilian urban system: multiple factors

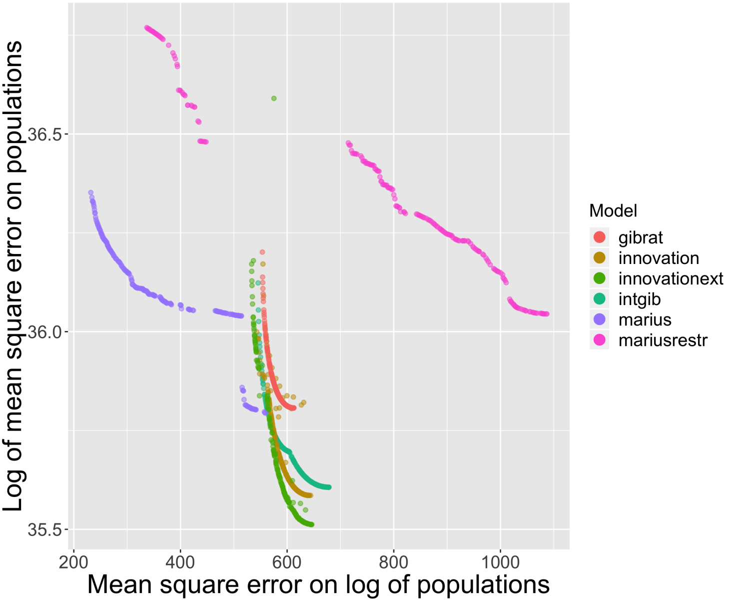
Importance of topography; innovation processes mostly.

China: similar models



No clear best model: other processes in play ? (strong top-down planning)

Worldwide calibration of models



Towards multi-scale models

Crucial aspect of processes at multiple scales and feedback between these [Pumain, 2008]; need to be taken into account to build sustainable territorial policies [Rozenblat and Pumain, 2018]

$\rightarrow$ Empirical analysis of contradictory sustainability indicators on endogenous European mega-city regions [Raimbault, 2019b]

$\rightarrow$ A parsimonious multi-scalar urban growth model coupling spatial interactions [Raimbault, 2020b] at the macroscopic scale with reaction-diffusion models for urban form [Raimbault, 2018a] at the mesoscopic scale in [Raimbault, 2019a]

$\rightarrow$ A co-evolution model between cities and networks including physical transportation network [Raimbault, 2020a] (extended with governance processes - *forthcoming talk this Wednesday at CCS2020*)

Discussion

Synthesis
→ robustness of stylized facts, and of theoretical constructions
→ complementarity of processes and models
→ importance of the historical/political/geographical context, path-dependency

Open questions:
→ linking urban scaling and dynamical models
→ endogenous consistent urban systems
→ multiscale models

Applications
→ Statistical predictability of city growth and size on short time periods
→ Transfer to practitioners: proactive adaptive strategies are necessary (imitation, or anticipation and risk), emulation (co-opetition)
→ Robustness, variation and sustainability of urban systems (neither norm nor optimum)

$\rightarrow$ Robustness of results regarding data sources, multiple models. **Need for more systematic model exploration and sensitivity analysis.**

$\rightarrow$ Model complementarity. **Need for more integrated models.**

$\rightarrow$ Multiple perspectives on urban systems? **Need for more interdisciplinarity.**

Open repository for models and results at
`https://github.com/JusteRaimbault/UrbanGrowth`
`https://github.com/openmole/spatialdata`

Paper (open access) at `https://doi.org/10.3390/su12155954`

Acknowledgments: thanks to the *European Grid Infrastructure* for access to the infrastructure.

Reserve Slides

Rank-size by continents or trade areas

System	Population	Cities	Primacy	Rank-size	R2
Europe	288Mio	1067	1.45	0.93 ± 0.003	0.991
America	547Mio	1521	1.02	1.02 ± 0.002	0.996
Asia	2143Mio	7737	1.12	0.87 ± 0.0004	0.998
Africa	585Mio	2876	1.70	0.78 ± 0.0008	0.997
Oceania	19Mio	86	1.08	0.91 ± 0.027	0.926

System	Population	Cities	Primacy	Rank-size	R2
ASEAN	293Mio	874	1.67	0.92 ± 0.003	0.993
MERCOSUR	220Mio	657	1.37	1.00 ± 0.0016	0.998
COMESA	252Mio	1367	3.39	0.72 ± 0.0014	0.995
EEA	194Mio	720	1.01	0.94 ± 0.0026	0.994

$\rightarrow$ similar qualitative patterns, but different thematic questions can be tackled

Scaling by continents or trade areas

System	Built-up area	GDP	Emissions
Europe	0.93 ± 0.016 (0.76)	1.12 ± 0.024 (0.67)	1.58 ± 0.039 (0.61)
America	1.11 ± 0.030 (0.48)	1.23 ± 0.027 (0.57)	1.69 ± 0.041 (0.53)
Asia	1.32 ± 0.022 (0.32)	1.30 ± 0.016 (0.47)	1.78 ± 0.024 (0.42)
Africa	1.57 ± 0.049 (0.26)	1.45 ± 0.043 (0.29)	2.04 ± 0.054 (0.33)
Oceania	2.56 ± 0.44 (0.28)	1.95 ± 0.32 (0.33)	2.97 ± 0.44 (0.34)

System	Built-up area	GDP	Emissions
ASEAN	1.26 ± 0.049 (0.43)	1.23 ± 0.041 (0.51)	1.75 ± 0.067 (0.44)
MERCOSUR	1.04 ± 0.040 (0.50)	1.15 ± 0.035 (0.62)	1.72 ± 0.050 (0.64)
COMESA	1.65 ± 0.074 (0.26)	1.52 ± 0.072 (0.26)	1.93 ± 0.085 (0.28)
EEA	0.93 ± 0.015 (0.84)	1.15 ± 0.019 (0.83)	1.50 ± 0.037 (0.69)

Models settings

$\rightarrow$ Work under Gibrat independence assumptions, i.e. $\text{Cov}\left[P_i\left(t\right), P_j\left(t\right)\right] = 0$. If $\vec{P}\left(t+1\right) = \mathbf{R} \cdot \vec{P}\left(t\right)$ where $\mathbf{R}$ is also independent, then $\mathbb{E}\left[\vec{P}\left(t+1\right)\right] = \mathbb{E}\left[\mathbf{R}\right] \cdot \mathbb{E}\left[\vec{P}\right]\left(t\right)$. Consider expectancies only (higher moments computable similarly)

$\rightarrow$ With $\vec{\mu}\left(t\right) = \mathbb{E}\left[\vec{P}\left(t\right)\right]$, we generalize this approach by taking $\vec{\mu}\left(t+1\right)\ \ f\left(\vec{\mu}\left(t\right)\right)$

Network model

Direct network interaction model [Raimbault, 2018b]:

Let $\vec{\mu}\left(t\right) = \mathbb{E}\left[\vec{P}\left(t\right)\right]$ cities population and d_{ij} distance matrix

Model specified by

$$f\left(\vec{\mu}\right) \;\; r_0 \cdot \mathbf{Id} \cdot \vec{\mu} + \mathbf{G} \cdot \mathbf{1} + \mathbf{N}$$

with

- $G_{ij} = w_G \cdot \frac{V_{ij}}{< V_{ij} >}$ and $V_{ij} = \left(\frac{\mu_i \mu_j}{\sum \mu_k{}^2}\right)^{\gamma_G} \exp\left(-d_{ij}/d_G\right)$
- $N_i \;\; w_N \cdot \sum_{kl} \left(\frac{\mu_k \mu_l}{\sum \mu}\right)^{\gamma_N} \exp\left(-d_{kl,i}\right)/d_N$ where $d_{kl,i}$ is distance to shortest path between k, l computed with slope impedance ($Z = \left(1 + \alpha/\alpha_0\right)^{n_0}$ with $\alpha_0 \simeq 3$)

Favaro-Pumain model [Favaro and Pumain, 2011]:

1) Diffuse innovations according to

$$\delta_{c,i,t}=\frac{\sum_j p_{c,j,t-1}^{s_c} \exp\left(-\lambda_s d_{ij}\right)}{\sum_c \sum_j p_{c,j,t-1}^{s_c} \exp\left(-\lambda_s d_{ij}\right)}$$

2) Update population with G_{ij} (see network model) such that

$$V_{ij}=\frac{p_i p_j}{\left(\sum_k p_k\right)^2} \exp\left(-\lambda_m d_{ij} \prod_c \delta_{c,i}^{\phi_c}\right)$$

with $\phi_c=\sum_i p_{i,c} / \sum_{i,c} p_{i,c}$

3) Introduce innovation with utility $s_{c+1}=g_0 \cdot s_c$ in a randomly chosen city with a hierarchy parameter α_I, if global adoption share ϕ_c is larger than a threshold θ_I. Initial utility s_0 is a parameter. New innovation has an initial penetration rate r_I in the city.

Economic exchanges

Marius model [Chérel et al., 2015]:

Initial wealth as a power law of population (exponent α_W)

1) Update supply and demands as superlinear functions of population (exponents α_S, α_D)

2) Exchange goods according to a gravity potential of interaction (distance decay d_M), supplies and demands; update wealth accordingly

3) Update population such that population difference is a power law of wealth difference (economic multiplier e_M and exponent α_P)

Benchmarked models

1. Gibrat model: 1 param. r_0
2. Direct interaction model (geographical distance): 4 param. r_0, w_G, γ_G, d_G
3. Physical network interaction model (topographical distance: 4 param. r_0, w_G, γ_G, d_G
4. Innovation diffusion model (simplified): 4 param. $r_0, w_I, \lambda_s, \lambda_m$ (other parameters at default values from [Favaro and Pumain, 2011])
5. Innovation diffusion model (full): 9 param. $r_0, w_I, \lambda_s, \lambda_m, s_0, g_0, r_I, \alpha_I, \theta_I$
6. Restricted Marius model: 4 param. $e_M, \alpha_S, \alpha_D, d_M$
7. Marius model: 6 param. $e_M, \alpha_S, \alpha_D, d_M, \alpha_W, \alpha_P$

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