Dallas Crime Trends Forecasting using sparse vector autoregressive modeling TEAM MEMBERS: ABDEL HOMI, KAUSHIK PASIKANTI, MATT BROWN, **JOHN KENNEY** Dr. KEMELLI ESTACIO-HIROMS Dr. SUNYOUNG SHIN



Subject History

- Started in 2008
- Targeted Action Area Grids (TAAGs)
 highlight locations with an
 increased likelihood of criminal
 activity
- Implemented throughout Dallas County
 - More effective use of resources

Dallas TAAG Historical Context

- Targeted Action Area Grids represent:
- 54 distinct TAAG areas currently
- 7% of land area
- ~30% of overall crime

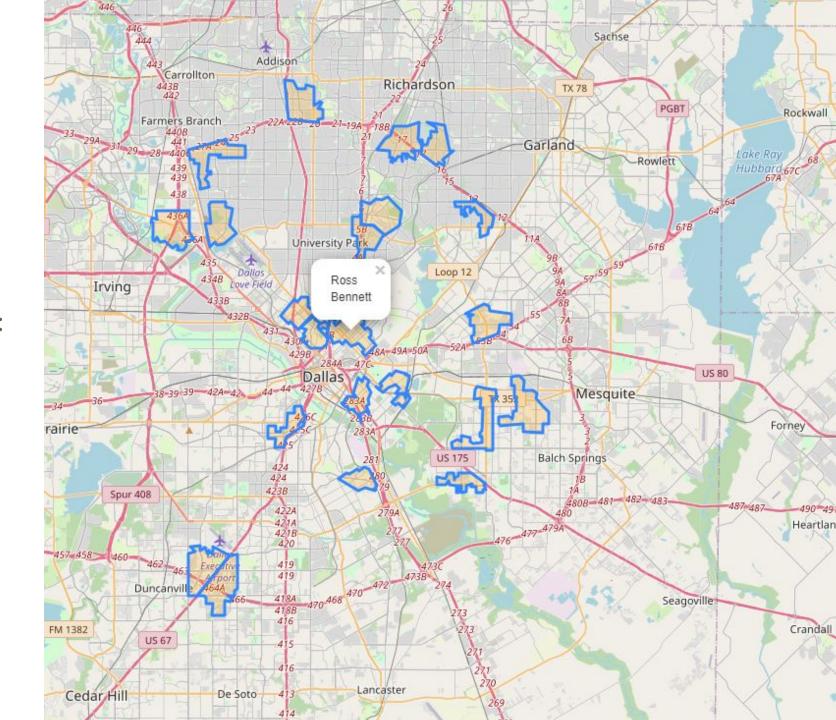


Project Goals

- Compare criminal offenses occurring in TAAGs and non-TAAGs areas
- Forecast crime offenses over time
- Employ a sparse vector auto regression model for analyzing crime time series data
- Perform comprehensive exploratory analysis
- Fully investigate the similarity and dissimilarity between the areas on crime behaviors.
- Model evaluations of Sparse Var w/HLag penalty, regular Var, and AR (1)

Targeted Action Area Grids (TAAGs)

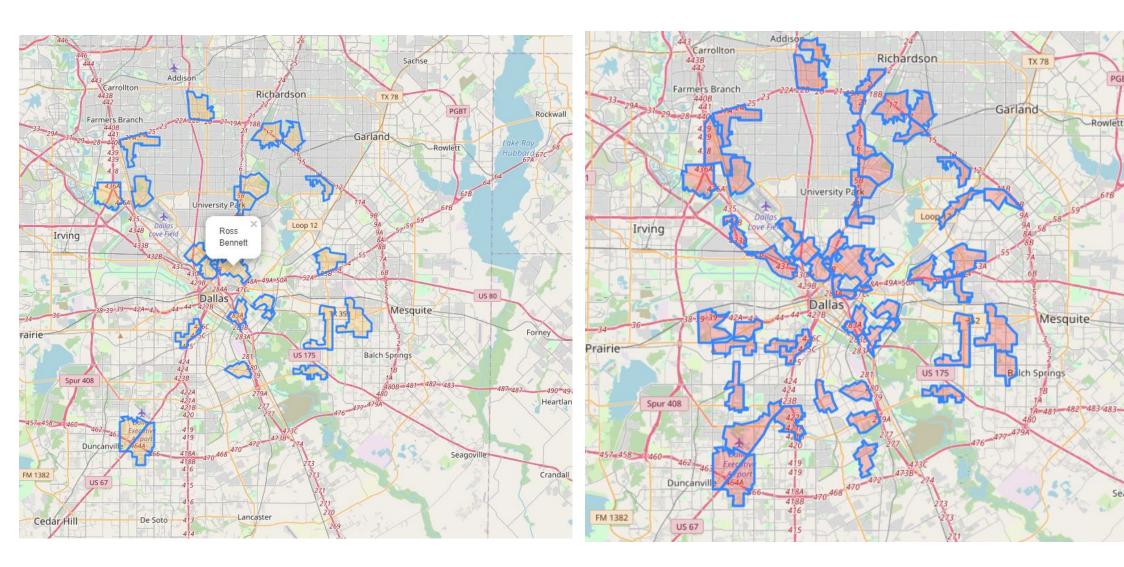
- Crime related information:
 - Arrests
 - Calls for service
 - Crime
 - Localize offenders



TAAGs: Our First Challenge

```
print('capstone_initial_taags: ', len(initial_taags)), print('json_updated_taag: ', len(updated_taag))
capstone_initial_taags: 31
json_updated_taag: 54
```

COMPARING INITIAL AND UPDATED TAAG MAPS

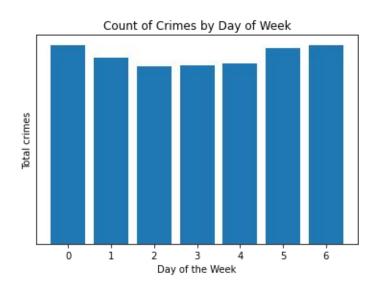


ANOTHER CHALLENGE

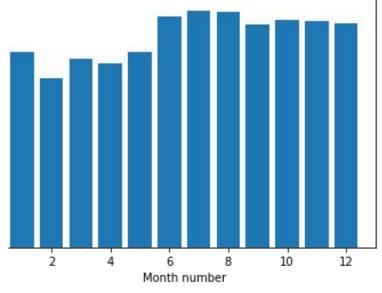
 Increase in # of TAAG areas over time as DPD continuously implements this measure

```
taags union = list(set(initial taags) & set(updated taag)
  taags_union
['Forest Dennis',
'Forest Audelia',
'Ross Bennett',
'SpringValley Preston',
'WalnutHill Jupiter',
'Greenville LBJ',
'JohnWest Buckner',
'WebbChapel Timberline',
'Loop12 JimMiller',
'Central Southwestern',
'CampWisdom Chaucer',
'Hatcher Scyene',
'McKinney Allen',
'Five Points',
'StAugustine Bruton',
'Wycliff Lemmon',
'NWHwy WaltonWalker',
'CampWisdom Westmoreland',
'Jefferson Corridor',
'Overton Illinois',
'JuliusSchepps Central',
'LakeJune Buckner']
```

Look at Crime Data Over Time

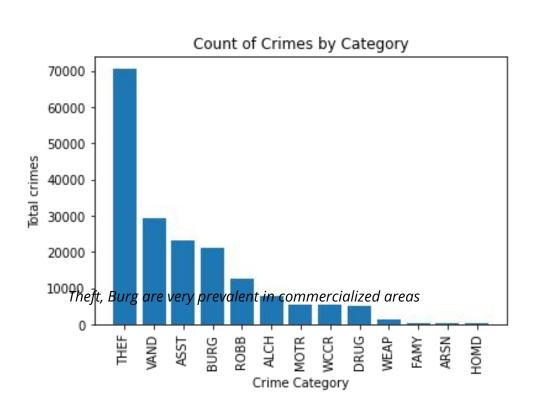


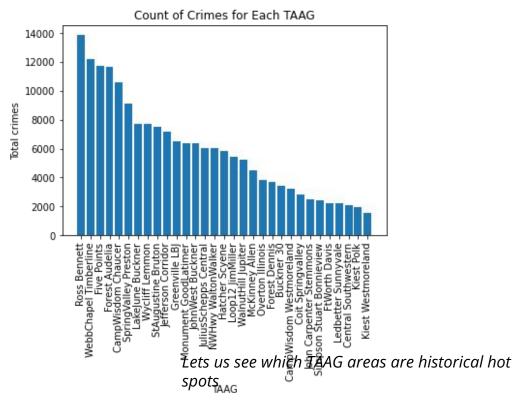
Most crimes occur during Friday-Sunday period



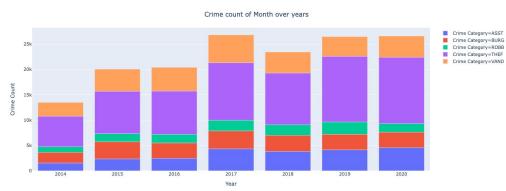
We can see that most crimes occur in the mid calendar year(Summer).

Crime Data by Category/TAAG

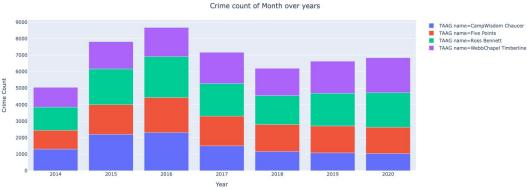




Looking at Crime Count at a Granular Level

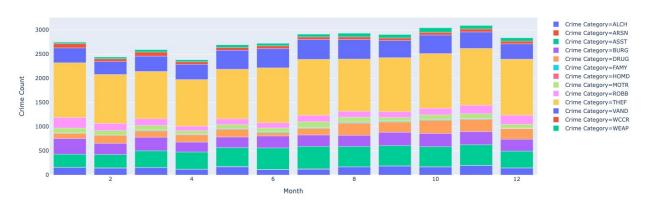


Plotting the crime count of the top 5 most popular crime categories over the years



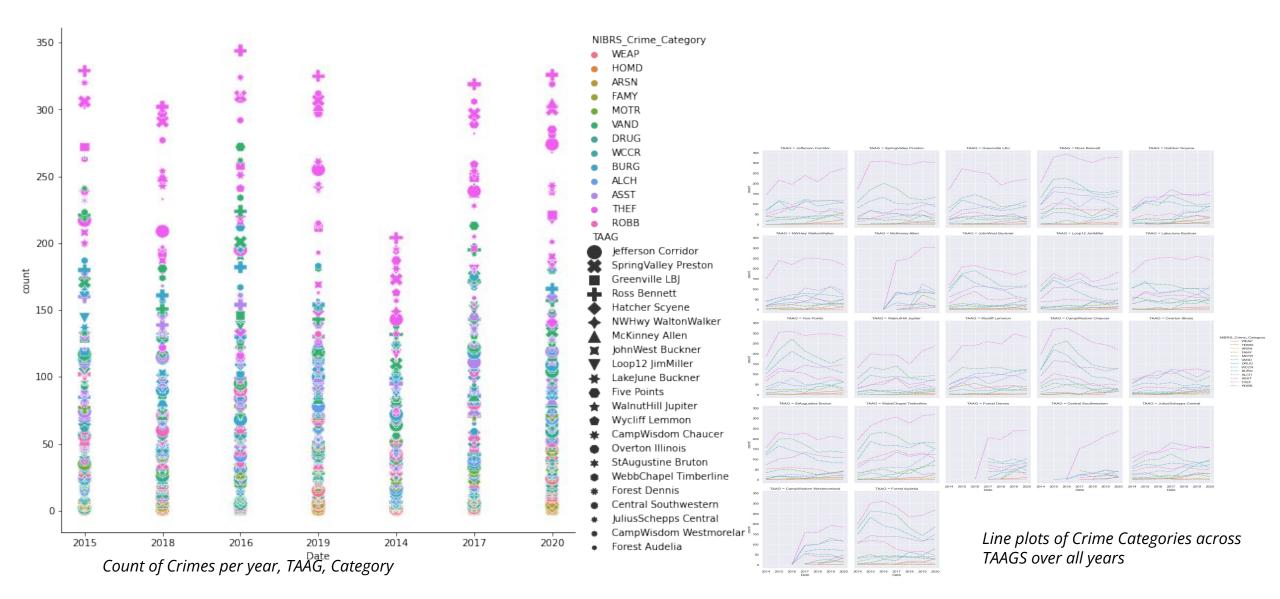
Plotting the top 4 TAAG areas over the years

Crime count of Month over 2020 by all crime categories



Looking at effects of covid crime count by category

Which Crimes are the Most Common?

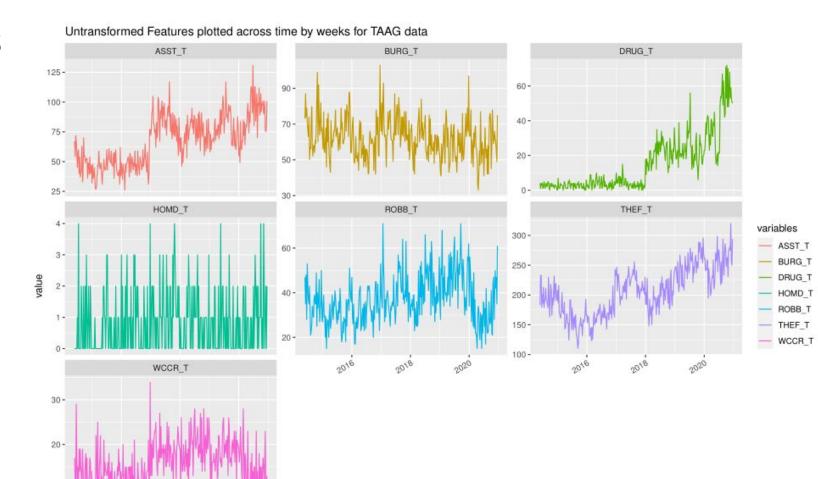


Data Cleaning

 Grouped by incidents of offences into related groups

Aggregated by weeks

Collapsed 53rd week into the 52nd week



Transforming TAAG data to Stationary

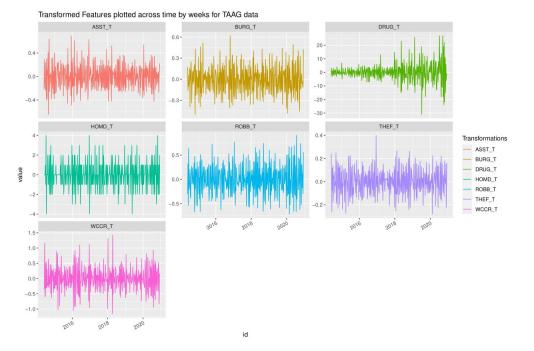
 Applied log transformation if possible and then the difference

 Took the difference of each time series

 We also further scaled our data before modeling

Table 2: Table of Features and the Transformations Applied on Weekly TAAG data

${\bf Variable_W}$	$Description_W$	$Transformation_Applied_W$
ASST_T	Assault related Crimes in all of DALLAS	diff(log)
$BURG_T$	Burglary related Crimes in all of DALLAS	diff(log)
DRUG_T	Drug related Crimes in all of DALLAS	diff()
$HOMD_T$	Homicide related Crimes in all of DALLAS	diff()
ROBB_T	Robbery related Crimes in all of DALLAS	$\operatorname{diff}(\log)$
THEF_T WCCR_T	Theft related Crimes in all of DALLAS White Collar related Crimes in all of DALLAS	diff(log) $ diff(log)$

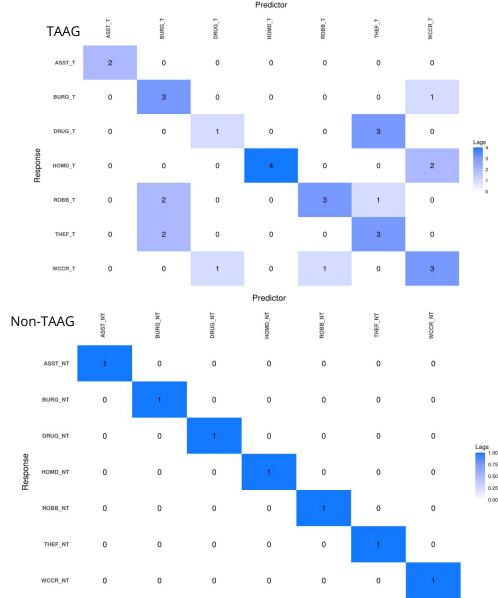


SparseVAR w/ HLag penalty for TAAG and Non-TAAG

 On the right is a visualization of the number of lags for each response that was used

 For TAAG we found relationships with other time series in our data

 We can also see that the Non-TAAG model forms an AR (1) model



TAAG & Non-TAAG SparseVAR w/ HLag Coefficients

Theft has an impact on drugs in TAAG areas

We can see that Table 9: TAAG model response variable is Drug Table 16: Non-TAAG model response variable is Drug

Variables	Coefficients
DRUG_T: Lag 1	-0.3786
THEF_T: Lag 1	-0.0107
THEF_T: Lag 2	0.0032
THEF_T: Lag 3	-0.0001
Intercept	0.0031

Variables	Coefficients	
DRUG_NT: Lag 1	-0.2339	
Intercept	0.0045	

Also that Robbery is associated with Burglary and Theft in TAAG areas

Variables	Coefficients
BURG_T: Lag 1	-0.0090
ROBB_T: Lag 1	-0.4813
THEF_T: Lag 1	0.0068
BURG_T: Lag 2	0.0015
ROBB_T: Lag 2	-0.1624
ROBB_T: Lag 3	-0.0376
Intercept	0.0035

Table 11: TAAG model response variable is Robbery Table 18: Non-TAAG model response variable is Robbery

Variables	Coefficients	
ROBB_NT: Lag 1	-0.320	
Intercept	-0.004	

Math Expressions

 On the right tells how we forecasted 1 step ahead by providing new data

 RMSE is the metric we used for evaluating our models out of sample forecast 1 step ahead equation

$$\begin{pmatrix} \hat{Y}_{1}(T+1) \\ \hat{Y}_{2}(T+1) \\ \vdots \\ \hat{Y}_{k}(T+1) \end{pmatrix} = \Phi_{k,L \times k} \cdot \begin{pmatrix} Y_{1}(T) \\ Y_{2}(T) \\ \vdots \\ Y_{k}(T) \\ \vdots \\ Y_{1}(T-L+1) \\ Y_{2}(T-L+1) \\ \vdots \\ Y_{k}(T-L+1) \end{pmatrix} + \Phi_{0_{k,1}}$$

RMSE

$$RMSE = \frac{1}{k \times (T_2 - T_1)} \sum_{i=1}^{k} \sum_{t=T_1}^{T_2 - 1} \sqrt{(\hat{y}_{i,t+1} - y_{i,t+1})^2}$$

Model Evaluation

 We considered 3 models, sparse Var w/ HLag penalty, regular Var, and AR (1)

 We evaluated our models on 3 datasets TAAG, Non-TAAG, and Overall

 We found that the sparse Var model performed the best for our data

Table 28:	Out-Of-Sample	model	evaluation

	mean(RMSE on TAAG DATA)	mean(RMSE on NON-TAAG DATA)
SparseVar_CV_HLAG	15.68545	25.99907
SparseVar_CV_HLAG_Overall	19.26385	28.05909
VAR_AIC	18.21052	28.76986
VAR_AIC_Overall	19.80248	29.02669
AR(1)	17.06835	26.91332
$AR(1)$ _Overall	19.53949	28.64023

Note:

Train/Test split ratio 0.8

Note:

Prior probabilities of TAAG/Overall for each crime to get the forecast of crimes

in TAAG areas from Overall model forecasted values.

It follows that the prior probability for Non-TAAG is 1 - the priors for TAAG/Overall

¹ TAAG Prior for Assault: 0.38

² TAAG Prior for Burglary: 0.32

³ TAAG Prior for Drug: 0.4

⁴ TAAG Prior for Homicide: 0.41

⁵ TAAG Prior for Robbery: 0.43

⁶ TAAG Prior for Theft: 0.3

⁷ TAAG Prior for White Collar Crime: 0.32

Future Work

 For the future we would like to see how adding secondary factors affects our model

 We would also like to explore if we get a better overall forecast of crimes by combining the forecasted values of TAAG and Non-TAAG



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