

Burglary in London: Insights from Statistical Heterogeneous Spatial Point Processes

Jan Povala

with Seppo Virtanen and Mark Girolami

Imperial College London

February 19, 2020

Outline

Motivation

Modelling

Experiment

Motivation

- ▶ Model the occurrences of burglary as a spatial point pattern and provide short-term forecasts.
- ▶ Provide insights into the intensity of the process.

Two pillars of spatial statistics

To avoid biased results and faulty inferences a reasonable spatial model needs to account for:

- ▶ **Spatial dependence:** the first law of Geography – “everything is related to everything else, but near things are more related than distant things” (Tobler 1970)
- ▶ **Spatial heterogeneity:** phenomena observed on large domains tend exhibit location-specific dynamics.

The data I

burglary

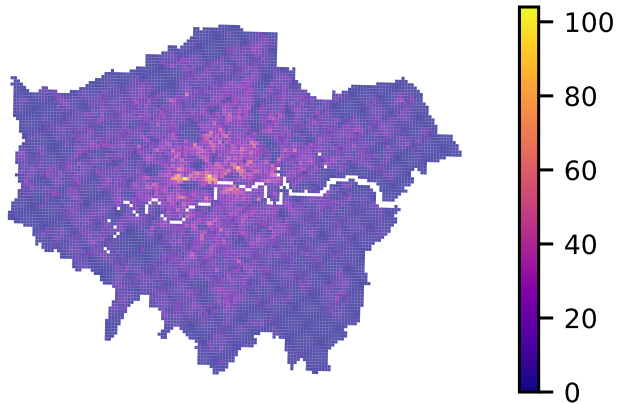


Figure: Intensity of burglary occurrences in London during the year 2015
Motivation

The data II

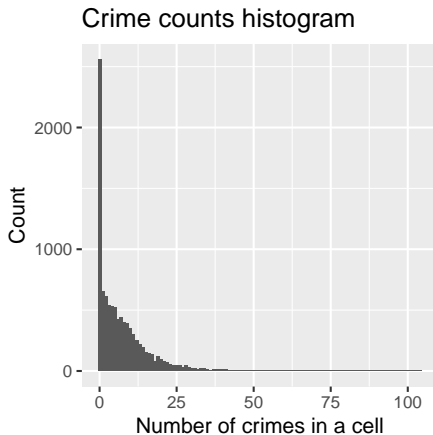


Figure: Histogram of the location counts of burglary in London

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Cox Process

Cox process is a natural choice for an environmentally-driven point process (Cox 1955, Diggle et al. 2013).

Definition

Cox process $Y(\mathbf{x})$ is defined by two postulates:

1. $\Lambda(\mathbf{x})$ is a nonnegative-valued stochastic process;
2. conditional on the realisation $\lambda(\mathbf{x})$ of the process $\Lambda(\mathbf{x})$, the point process $Y(\mathbf{x})$ is an inhomogeneous Poisson process with intensity $\lambda(\mathbf{x})$.

Log-Gaussian Cox Process

- ▶ Cox process with intensity driven by a fixed component $X(\mathbf{x})^\top \boldsymbol{\beta}$ and a latent function $f(\mathbf{x})$:

$$\Lambda(\mathbf{x}) = \exp \left(X(\mathbf{x})^\top \boldsymbol{\beta} + f(\mathbf{x}) \right),$$

where $f(\mathbf{x}) \sim \mathcal{GP}(0, k_\theta(\cdot, \cdot))$, $X(\mathbf{x})$ are socio-economic covariates, and $\boldsymbol{\beta}$ are their coefficients.

- ▶ Discretised version of the model:

$$y_i \sim \text{Poisson} \left(\exp \left[X(\mathbf{x}_i)^\top \boldsymbol{\beta} + f(\mathbf{x}_i) \right] \right).$$

LGCP limitations

- ▶ Fitting this doubly-stochastic model at scale is challenging.
- ▶ Simplifying assumptions such as stationarity of f may not be appropriate (see Figure 3)

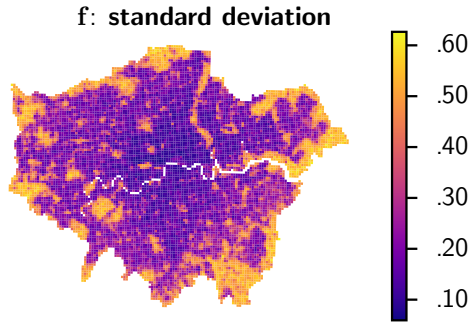


Figure: Standard deviation of the GP

Common approaches to address spatial heterogeneity

- ▶ Mixture models with allocation that enforces spatial dependence (Green & Richardson 2002, Fernández & Green 2002, Hildeman et al. 2018).
- ▶ Regression coefficients modelled as a Gaussian process (Gelfand et al. 2003, Banerjee et al. 2015).

Both of these approaches have limited scalability.

Our proposed model

$$y_n | z_n = k, \boldsymbol{\beta}, \mathbf{X}_n \sim \text{Poisson}(\exp(\mathbf{X}_n^\top \boldsymbol{\beta}_k))$$

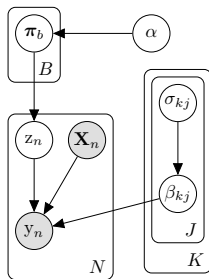
$$z_n | \boldsymbol{\pi} \sim \text{Categorical}(\boldsymbol{\pi}_{b[n]})$$

$$\boldsymbol{\pi}_b | \alpha \sim \text{Dirichlet}(\alpha, \dots, \alpha)$$

$$\beta_{k,j} | \sigma_{k,j}^2 \sim \mathcal{N}(0, \sigma_{k,j}^2)$$

$$\sigma_{k,j}^2 \sim \text{InvGamma}(1, 0.01)$$

$$\alpha = 1/K.$$



Inference

We employ Metropolis-within-Gibbs (Geman & Geman 1984, Metropolis et al. 1953) scheme using the following two steps:

1. We sample the regression coefficients $\beta_{k,j}$ jointly for all $k = 1, \dots, K$ and $j = 1, \dots, J$. The unnormalised density of the conditional distribution is given as

$$p(\beta|\alpha, \mathbf{X}, \mathbf{y}, \mathbf{z}) \propto p(\mathbf{y}|\beta, \mathbf{X}, \mathbf{z})p(\beta). \quad (1)$$

Equation 1 is sampled using Hamiltonian Monte Carlo method (Duane et al. 1987).

2. Mixture allocation can be sampled cell by cell directly

$$p(\mathbf{z}_n = k|\mathbf{z}^{\bar{n}}, \alpha, \mathbf{X}_n\beta, \mathbf{y}) \propto p(y_n|\mathbf{z}_n = k, \mathbf{X}_n\beta_k) \frac{c_{b[n]k}^{\bar{n}} + \alpha}{K\alpha + \sum_{i=1}^K c_{b[n]k}^{\bar{n}}}, \quad (2)$$

where $c_{b[n]k}^{\bar{n}}$ is the number of cells other than cell n in the encompassing block $b[n]$ assigned to component k , and $\mathbf{z}^{\bar{n}}$ is the allocation vector with the contribution of cell n removed.

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London burglary experiment

- ▶ One-year point pattern aggregated to a grid with cell size $400m \times 400m$.
- ▶ Covariates $X(\boldsymbol{x})$ chosen based on criminological background.
- ▶ Number of mixture components, K , ranges from 1 to 8.
- ▶ The blocking structure given by census output areas (MSOA).

Evaluation

We evaluate the performance using these metrics:

- ▶ Watanabe-Akaike information criterion (Gelman et al. 2013)

$$\text{WAIC} = -2 \sum_{n=1}^N \log \left(\frac{1}{S} \sum_{s=1}^S p(\mathbf{y}_n | \boldsymbol{\theta}^{(s)}) \right) + 2 \sum_{n=1}^N V_{s=1}^S \left(\log p(\mathbf{y}_n | \boldsymbol{\theta}^{(s)}) \right), \quad (3)$$

- ▶ Energy score (Gneiting & Raftery 2007)

$$\text{Energy score} = \frac{1}{S} \sum_{s=1}^S \|\mathbf{y}^{(s)} - \tilde{\mathbf{y}}\|_2^\gamma - \frac{1}{2S^2} \sum_{i=1}^S \sum_{j=1}^S \|\mathbf{y}^{(i)} - \mathbf{y}^{(j)}\|_2^\gamma, \quad (4)$$

- ▶ Predictive accuracy index (PAI): proportion of crimes occurring in marked hotspots divided by the proportion of the study region marked as hotspots (Chainey et al. 2008).
- ▶ Predictive efficiency index (PEI): number of crimes predicted by the model for a given area size divided by the maximum number of crimes for the given area size (Hunt 2016).

Results

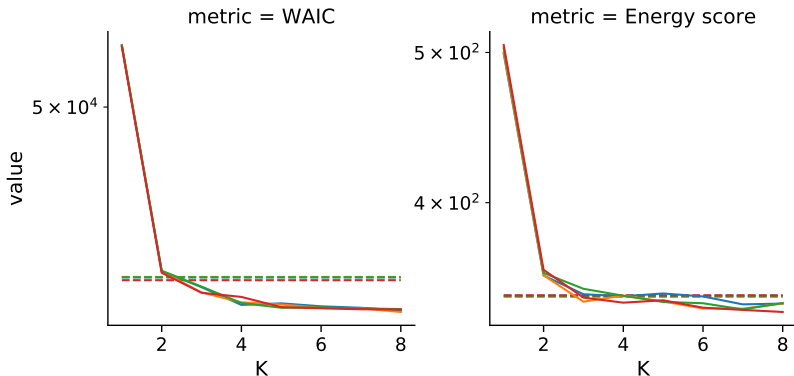


Figure: Evaluation of the performance of the proposed model (—), compared to LGCP (---). Results are shown for different model specifications: specification 1 (—), specification 2 (—), specification 3 (—), specification 4 (—). Training data: burglary 2015, test data: burglary 2016.

Hotspot performance metrics

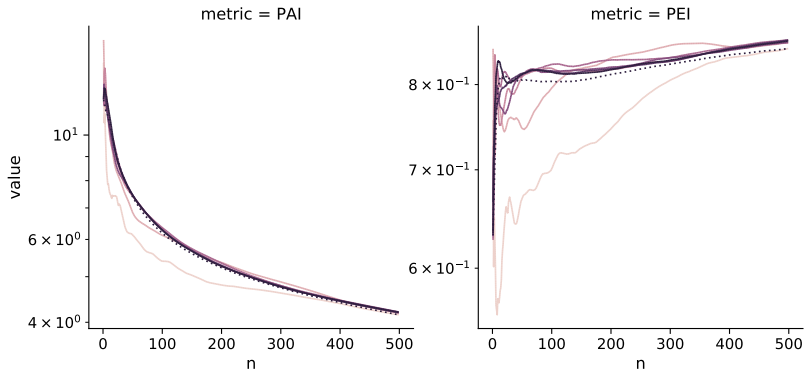


Figure: PAI/PEI performance for the proposed (—) and LGCP (.....) models, using specification 4. For the SAM-GLM results, the colour of the line represents the number of components: $K = 1$ (—), $K = 2$ (—), $K = 3$ (—), $K = 4$ (—), $K = 5$ (—), $K = 6$ (—), $K = 7$ (—). Training data: burglary 2015, test data: burglary 2016.

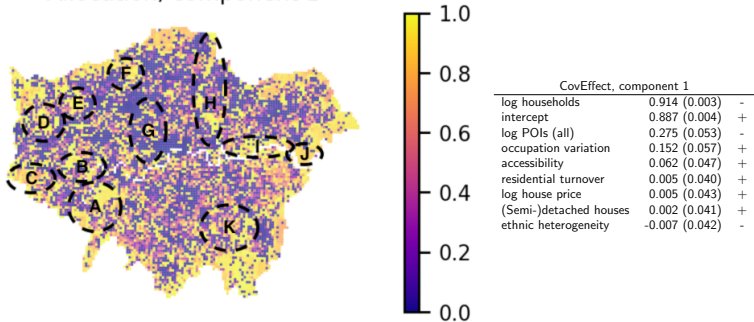
Interpretation of results

To effectively compare the effects of a covariate across different mixture components, we consider a **covariate importance measure**, defined as

$$\text{IMP}_{kj} = 1 - \frac{\sum_n I(z_n = k)(y_n - \hat{y}_{n\tilde{\beta}})^2}{\sum_n I(z_n = k)(y_n - \hat{y}_{n\tilde{\beta}^j})^2}, \quad (5)$$

Allocations 1

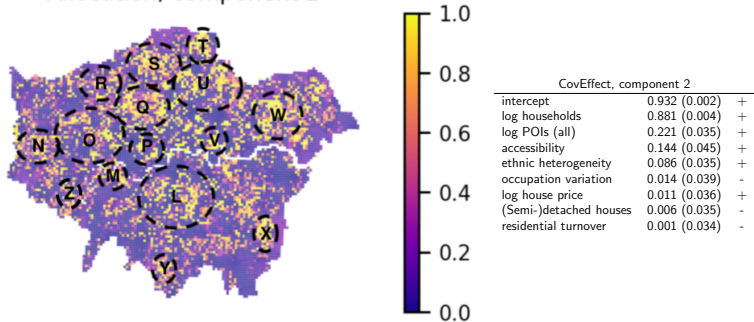
Allocation, component 1



Richmond and Bushy parks (A), Osterley Park and Kew botanic gardens (B), Heathrow airport (C), RAF Northolt base and nearby parks (D), parks near Harrow (E), green fields next to Edgware (F), Hyde Park, Regent's park, Hampstead Heath (G), Lee Valley (H), London City airport and the industrial zone in Barking (I), Rainham Marshes reserve (J), parks around Bromley (K)

Allocations 2

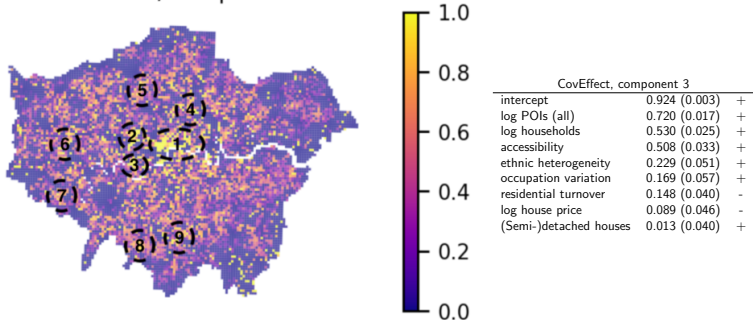
Allocation, component 2



Clapham, Balham, and Forrest Hill (L); Richmond (M); Southall (N); Ealing, Wembley, and Harrow (O); Chelsea and Kensington (P); Brent and Hampstead (Q); Edgware (R); East Barnet (S), Enfield (T); Haringey and Walthamstow (U); Stratford (V); Romford (W); Orpington (X); Purley (Y); and Twickenham (Z)

Allocations 3

Allocation, component 3



Soho, Mayfair, Covent Garden, Marylebone, Fitzrovia, London Bridge, Shoreditch (1); Notting Hill and Holland Park (2); Earl's Court and Fulham (3); Hackney (4); Brent Cross (5); Wembley (6); Twickenham(7); Sutton (8); Croydon (9)

Remarks

- ▶ The proposed approach allows for fast sampling and achieves performance comparable to LGCP. One posterior sample from the proposed model is of $\mathcal{O}(N \times K)$ time complexity, compared to LGCP's $\mathcal{O}(N^3)$.
- ▶ The model gives insights as to which covariate is important for each component.
- ▶ The allocation posterior is mostly determined by how well the β coefficients explain the log intensity at a given location. The mixture allocation prior does not play a strong role.

Conclusions and further work

Conclusions:

- ▶ Using stationary GPs is not enough to effectively model point patterns in large urban domains.
- ▶ The blocking approach can significantly simplify computation time.
- ▶ More details can be found in the submitted arXiv paper:
<https://arxiv.org/pdf/1910.05212.pdf>

Further work:

- ▶ Spatial dependence between the blocks.
- ▶ Non-blocking models such as Gibbs distribution for mixture allocation.

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