Identification of causalities in spatio-temporal data

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Spatio-temporal complexity

Source: [Arnaud et al., 2013]
Fieldwork in Pearl River Delta unveils local manifestations of the co-evolution of transportation networks and territories. Source: Author.
The myth of structuring effects

From [Bonnafo, and Plassard, 1974] to [Offner, 1993]: do transportation infrastructures structure territories?

→ Existence of co-evolutive processes [Bretagnolle, 2009]

→ At large scale, existence of structural urban system dynamics [Offner et al., 2014]

→ The question of circular causalities arises at all scales (e.g. metropolitan scale and mobility [Cerqueira, 2017]) and in various fields (knowledge spillovers and innovation [Audretsch and Feldman, 1996])
Causality in Geography

→ Classical geography already investigated causal links in space [Loi, 1985]

→ [Claval, 1985] : beyond reductionist causality in systemic analysis

→ Systemogenesis introduced by [Durand-Dastes, 2003] focuses on dynamics and path-dependency

→ Towards a complex approach to causality ? [Morin, 1976]
Existing approaches in spatio-temporal causality

Transportation Networks and Territories

- Lagged correlations: [Levinson, 2008] London population and network connectivity; [Gargi Chaudhuri and Keith C Clarke, 2015] historical data in North Italy

- Instrumental variables: [Duranton and Turner, 2012] US highways and employment; [Berger and Enflo, 2017] clear effect of Swedish railway on cities trajectories

Spatio-temporal correlations

- Matching method for traffic flows [Liu et al., 2011]
- Generalized granger causality in neuroscience [Ke et al., 2007]
- Spatio-temporal correlations in Computer Vision [Ke et al., 2007]
Research objective

→ Genericity and operationality of existing approaches?
→ Grasp complexity in a simple way?
→ At the interface of knowledge domains (methodology, modeling and empirical) [Raimbault, 2017]

Research objective :
Explore a generic method based on patterns of spatio-temporal lagged correlations: notion of Granger causality; validation on synthetic data and application to a case study.
Method: Rationale

Spatio-temporal stochastic field

\[
X_1(\vec{x}, t) \quad X_N(\vec{x}, t)
\]

\[
\vdots
\]

Trajectories of spatial units

\[
x_{i,1,t}^{(k)} \quad x_{i,N,t}^{(k)}
\]

Realizations and Aggregation

Lagged Correlations

\[\rho_{j_1,j_2}(\tau)\]

Datamining: Causality Regimes
Method: Formalization

Correlation estimator $\hat{\rho}$ applying in time, space and repetitions, i.e. covariance is estimated by $\hat{\text{Cov}}[X, Y] = \hat{E}_{i,t,k}[XY] - \hat{E}_{i,t,k}[X]\hat{E}_{i,t,k}[Y]$

Lagged Correlation defined by

$$\rho_\tau [X_{j_1}, X_{j_2}] = \hat{\rho} \left[ X_{i,j_1,t-\tau}, X_{i,j_2,t} \right]$$ (1)

Patterns of $\text{argmax}_\tau \rho_\tau [X_{j_1}, X_{j_2}]$ or $\text{argmin}_\tau \rho_\tau [X_{j_1}, X_{j_2}]$ (assumed clearly defined: e.g. statistical significance, minimal value) capture the sense of causality between $j_1$ and $j_2$.

→ Datamining on $\rho_\tau$ (possibly parametrized values as $\rho_\tau^{(\omega)}$) to understand causality patterns.
Validation: Synthetic Data

*Synthetic urban configurations generated by an hybrid morphogenesis model from [Raimbault et al., 2014]*
Profiles of lagged correlations

Values of $\rho_\tau$ for all couples of three explicative variables (density, distance to center, distance to roads), for 8 extreme parameter points.
Unveiling Endogenous causality regimes

Intensive exploration of model parameter space (1000 parameters points x 100 repetitions) with OpenMole software [Reuillon et al., 2013]

Unsupervised classification (robust k-means) on $\tau_{\text{min}}, \tau_{\text{max}}$ features: (Left) Derivative of clustering coefficient for number of clusters $k$; (Right) PCA visualisation of classification for “optimal” $k$
Consistence and interpretation of regimes

Values of cluster centers in terms of $\rho_\tau$
Consistence and interpretation of regimes

Position of clusters in the parameter space $w_i$
Successive projects for the Grand Paris new transportation infrastructure
Values of $\rho_\tau$ for the different projects (columns) and different variables (rows), with accessibility differentials.
Implications
→ Lagged correlation patterns on real data to investigate “structuring effects” in complex systems
→ The operational concept of *Causality Regimes* introduces a novel way to look at co-evolution in models of simulation

Developments
→ Characterisation of spatio-temporal diffusion: testing the spatial diffusion of innovation and the evolutive urban theory [Pumain, 2010]
→ Optimal spatial scales for stationarity: link with GWR? [Brunsdon et al., 1998]
A method validated on synthetic data and showed operational on a real system

At the interface of knowledge domains: theory, modeling, empirical, methodological

At the interface of disciplines: spatial analysis, statistics, datamining

- Code, data and results available at https://github.com/JusteRaimbault/CityNetwork
- Paper on arXiv at https://arxiv.org/abs/1709.08684
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Reserve Slides
Granger causality test based on VAR processes:

\[ X(t) = \sum_{0 \leq \tau \leq \tau_Y} b_\tau Y(t - \tau) \]

If there exists \( b_\tau \) such that \( |b_\tau| > 0 \) significantly, then \( Y \) Granger-causes \( X \).

We have then \( \rho_\tau(Y, X) > 0 \).
Morphogenesis

Morphogenesis (Oxford dictionary)

1. Biology: The origin and development of morphological characteristics

2. Geology: The formation of landforms or other structures.

History of the notion

→ Started significantly with embryology around 1930 [Abercrombie, 1977]

→ Turing’s 1952 paper [Turing, 1952], linked to the development of Cybernetics

→ first use in 1871, large peak in usage between 1907-1909, increase until 1990, decrease until today. Scientific fashion?
Defining Morphogenesis

Meta-epistemological framework of imbricated notions:
Self-organization ⊇ Morphogenesis ⊇ Autopoiesis ⊇ Life

Properties:
- Architecture links form and function
- Emergence strength [Bedau, 2002] increases with notion depth, as bifurcations [Thom, 1974]

Definition of Morphogenesis: Emergence of the form and the function in a strongly coupled manner, producing an emergent architecture [Doursat et al., 2012]
Causality Regimes in a model of co-evolution

Unsupervised learning on lagged correlations between local variables unveils a diversity of causality regimes in a model co-evolving urban form and network topology

→ Link between co-evolution regime and morphogenetic properties of the urban system

(Left) Lagged correlation profiles of cluster centers; (Right) Distribution of regimes
Application to South Africa: Stationarity scales

**Optimal estimation time window and spatial range for accessibility**

![Graph showing optimal estimation time window and spatial range for accessibility](image)

- **meanabscorr**
- **signcorrs**

Tw, d0 values and their respective ranges are indicated.
Application to South Africa: Causality Patterns

Clear inversion of the sense of Granger causality suggests a structural segregation effect of the apartheid laws.
Application to France: Stationarity scales

Optimal estimation time window and spatial range for accessibility
Application to France: No significant correlation
Macroscopic co-evolution: Correlation Patterns

gravityWeight=5e-04 ; nwThreshold=4.5

- Closeness
- PopAccessibility
- PopCloseness

tau
rho
var

- Closeness
- PopAccessibility
- PopCloseness
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