



Spatial heterogeneity & dependence:

Night satellite images and functional relationship in the
rural-urban environment and the economy?

R Bergs
ROBUST workshop Essen, 21 February 2019

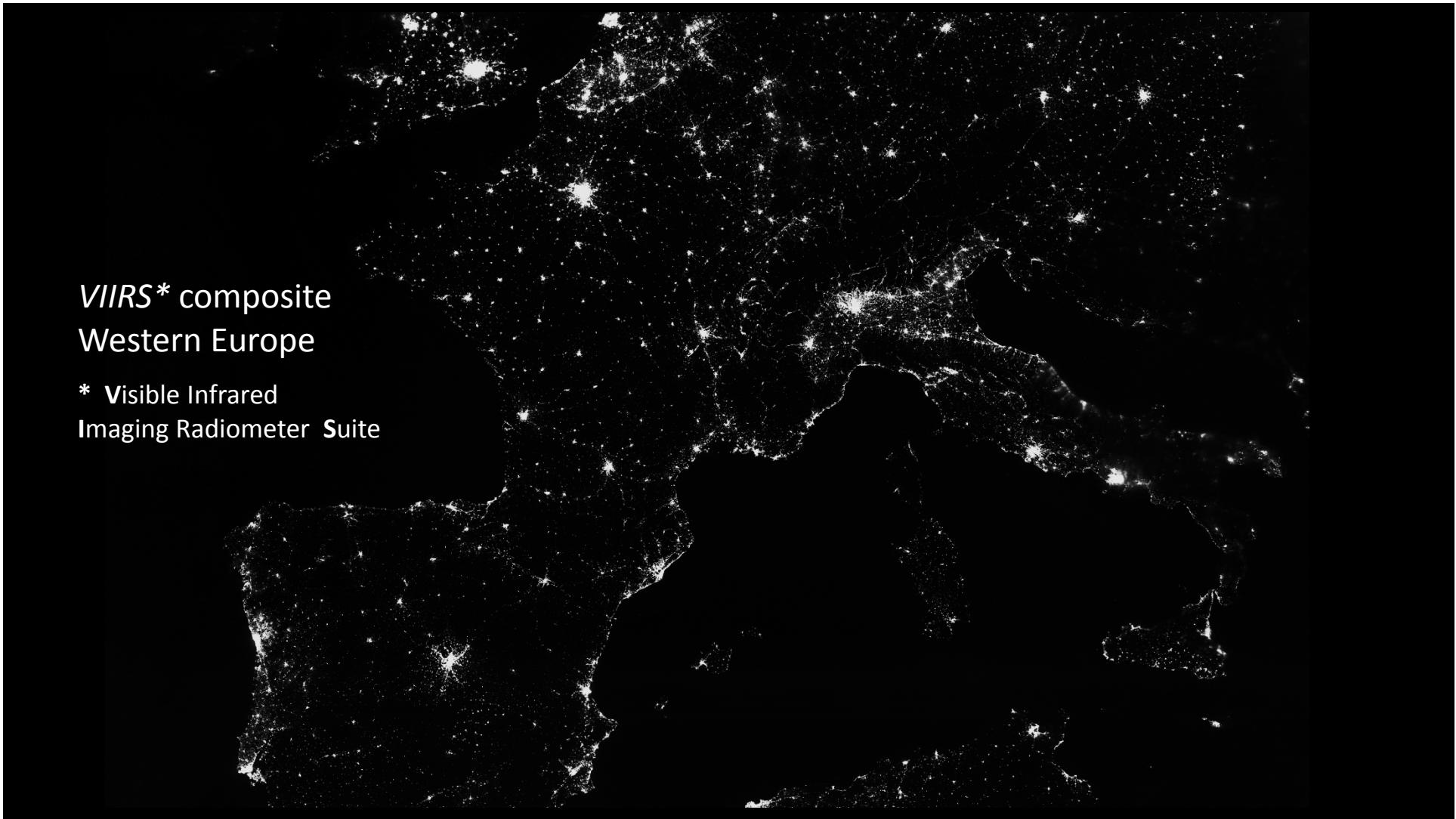


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*VIIRS** composite
Western Europe

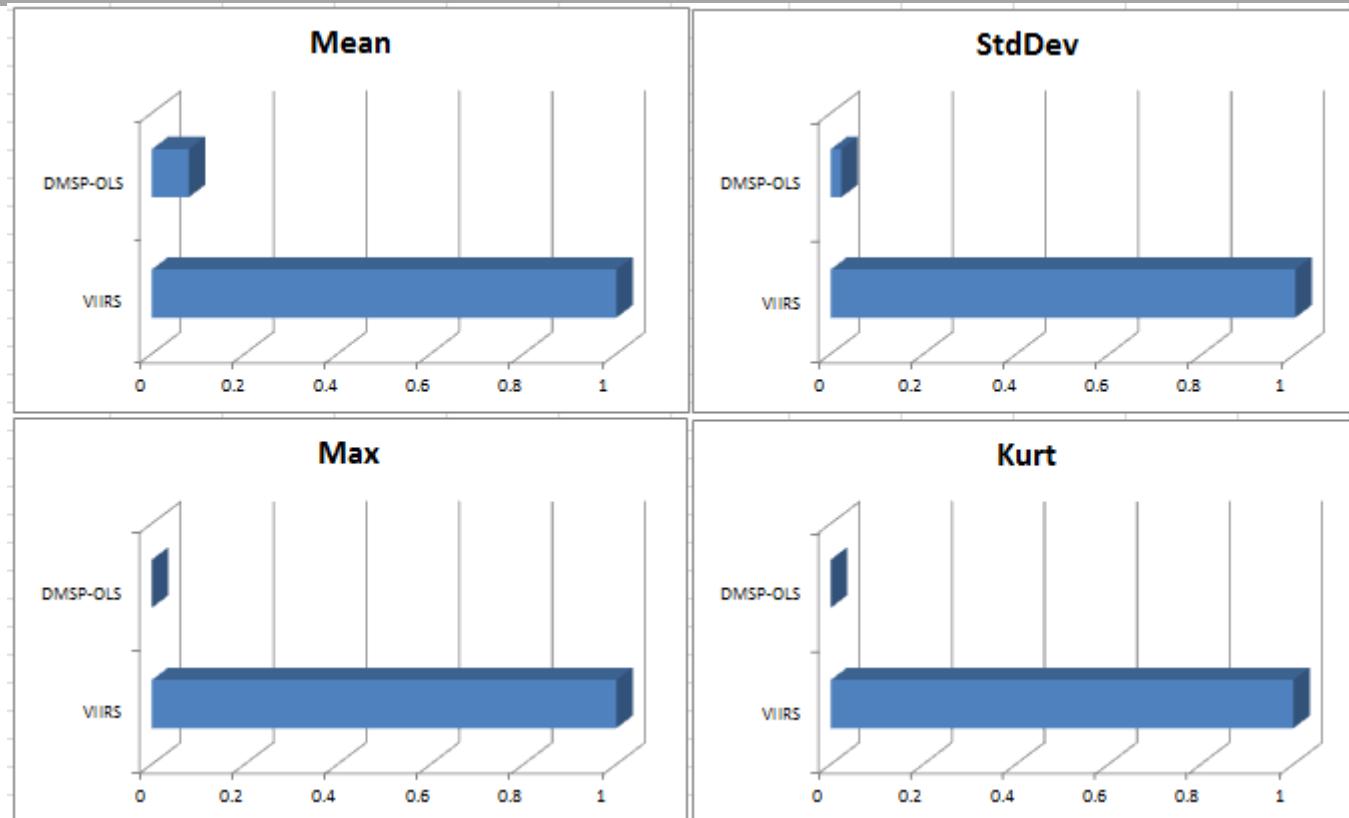
* Visible Infrared
Imaging Radiometer Suite



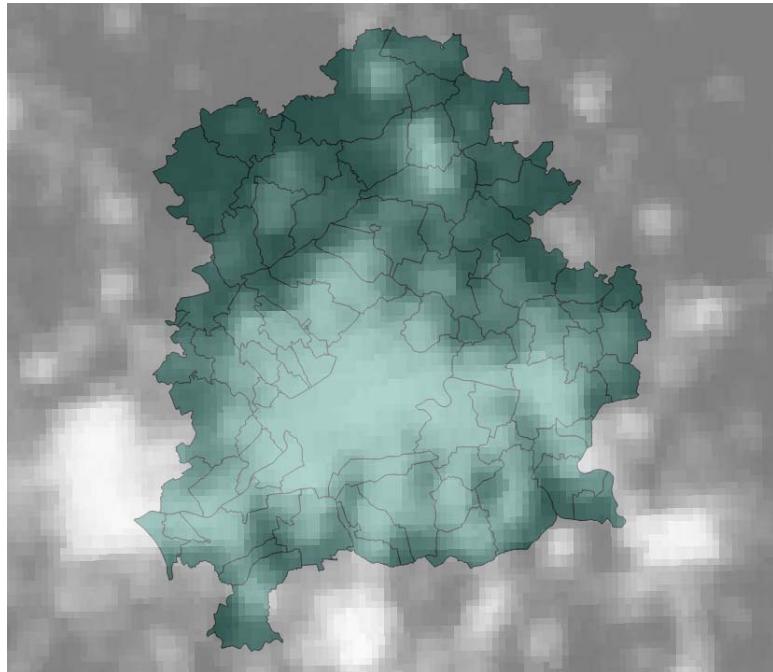
Assumed advantage of the use of VIIRS in regional science

- **Three properties:** (i) a high spatial resolution, (ii) a close statistical association with the economy and the environment, and (iii) a strong variation of detected light emission
- **Two solutions:** (i) a precise statistical segmentation of functional space, and (ii) continuous monitoring and forecasting of rural-urban change at smallest spatial scale.

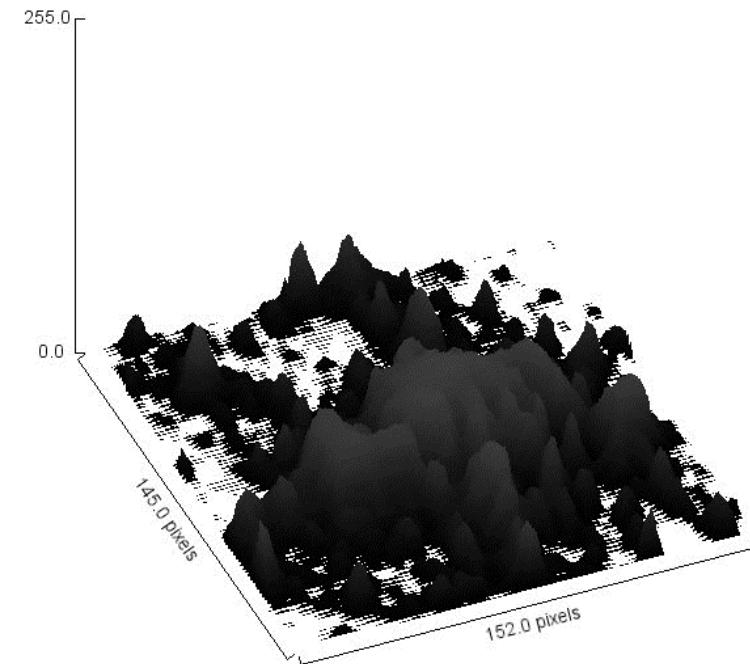
VIIRS and DMSP-OLS compared



Comparison of the old DMSP-OLS and the new VIIRS images I (1992)

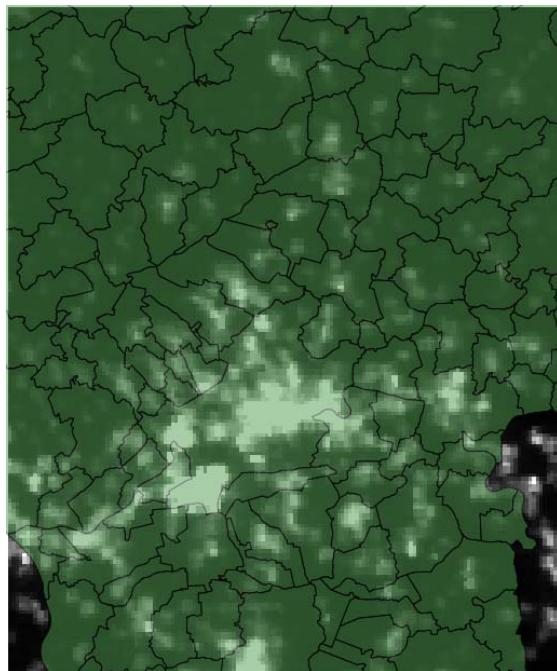


DMSP-OLS stable lights

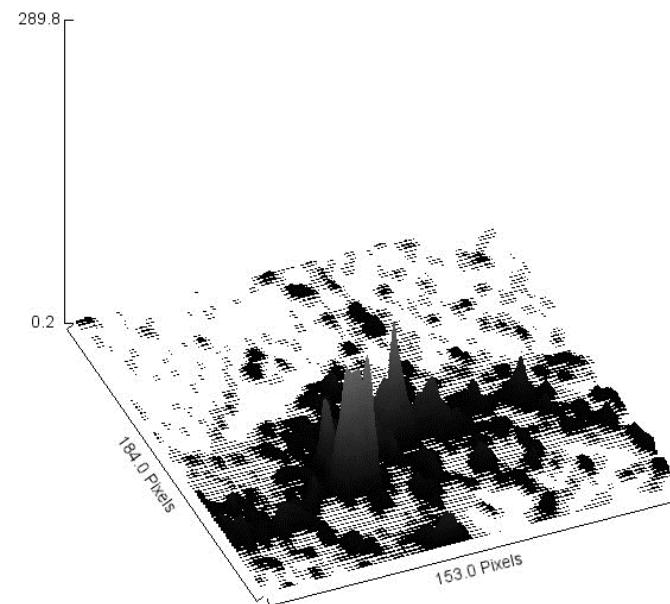


6 bit: <64 ; $Kurt(x) = 0.66$

Comparison of the old DMSP-OLS and the new VIIRS images II (2012)



VIIRS



14 bit: < 16,384; Kurt(x) = 186.40

Three ROBUST-related questions



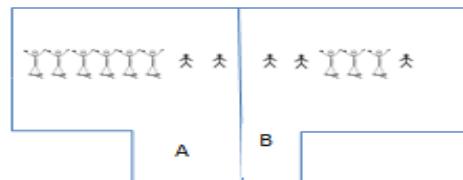
Issues to be addressed

- The **Modifiable Areal Unit Problem (MAUP)**;
- Urbanization / Urban sprawl / Dissolution of urban and rural functionality;
- Lack of socio-economic and environmental information at neighbourhood level

MAUP

MAUP

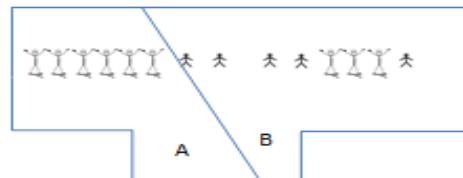
Original administrative boundary



A: 25 percent unemployment

B: 50 percent unemployment

Changed administrative boundary

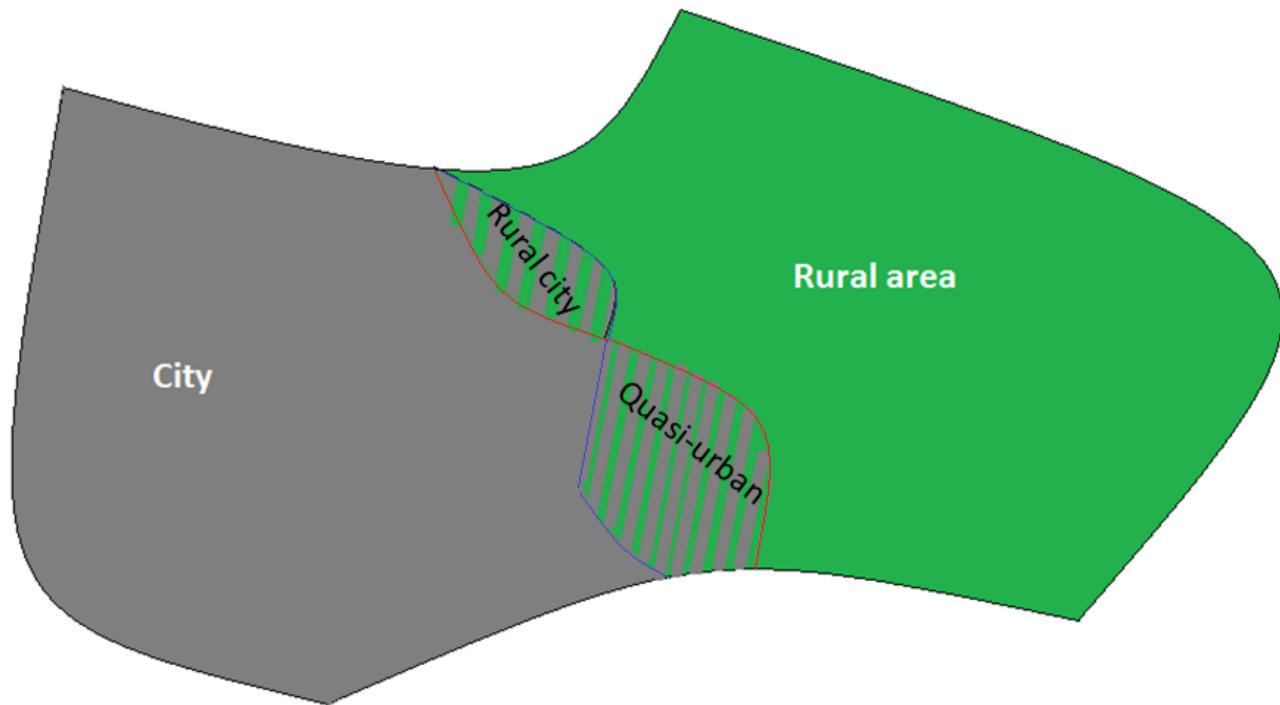


A: zero percent unemployment

B: 62.5 percent unemployment

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The rural-urban MAUP



The „natural“ and „administrative“ mismatch of space along the urban fringe



City of Frankfurt



Eschborn (peri-urban area close to Frankfurt)

So what did we do?

Thresholding & statistical
segmentation of functional urban
and non-urban space in the images;

Analysis and simulation of changing
spatial dependence at grid level;

Exploring the **strength of
association** between night lights
and several socio-
economic/environmental variables
at grid level

I. Segmentation of functional space

- Extraction of the national VIIRS image with QGIS (based on a shapefile)
- Trimming the upper tail of the pixel distribution (outlier removal 0.5% or estimation with an adjusted boxplot algorithm*);
- Statistical thresholding (k-means or Isodata segmentation with QGIS, ImageJ or StataTM);
- Testing the resulting segmentation (with Zipf's law);
- Extracting the study region (with QGIS)

* Vandervieren-Huber adjusted box-plot for skewed distributions

Steps (Quantum-GIS)



- The database (VIIRS composites) can be found at:
https://ngdc.noaa.gov/eog/viirs/download_dnb_composites.html (download tile 2 for Europe; VCMCFG files)
- The files are compressed (.tgz files) and need to be extracted. The final raw dataset is a geo-tiff image (thus geo-referenced)
- Download and open QGIS (<https://qgis.org/en/site/forusers/download.html>)
- To produce the image you wish to analyse, add the geo-tiff image as a raster layer
- Then add the shapefile (country to be regarded) as a vector layer
- Extract the image by «Raster>extraction>clip raster by mask layer» and save the output geo-tiff as a separate file
- Re-project it by the «Raster>projections>warp» command (For EU spatial analyses/ INSPIRE directive: *Lambert-Azimuthal/EPSG 3035*) and save it

Geo-tiff image



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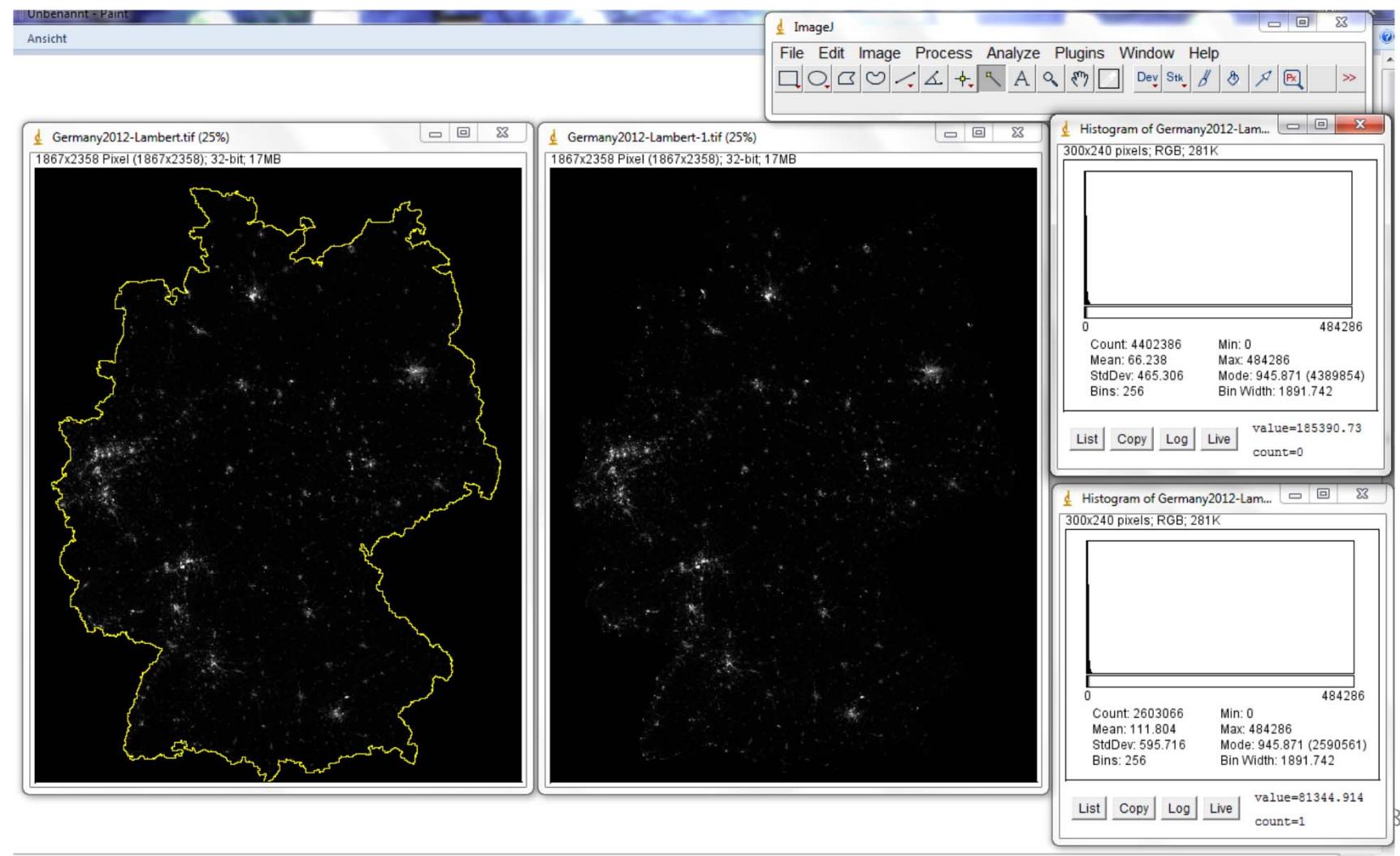


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Steps (ImageJ): preparation



- Create a new folder with a copy of the sole tiff-image to use it for image analysis
- Download (<https://imagej.nih.gov/ij/>)/open ImageJ (or Fiji) and load the Tiff image
- Radiance becomes visible by multiplying the pixels by e.g. 100
- The image is a rectangle and contains „outer space“ (zero or NaN pixels)
- Select the region to analyse by freehand selection, polygon selection or by using the Wand tool (more precise, but more demanding)
- Generate basic moments, the distribution and a surface plot to recognize the character («analyse>histogram», «analyse>surface plot »)



Steps (ImageJ): outlier removal - thresholding

- To remove outliers, either set the upper 0.5% of the power-distributed observations equal to the cut-off value or run a statistical procedure to trim the data (then you need a statistics software to estimate different parameters to find the precise threshold)
- Then again select the region to analyse and use the image>adjust>threshold command to segment the image by Isodata, k-means or other procedures
- Select from the pulldown: «Isodata»
- Alternatively: install the ImageJ segmentation plugin and run the k-means procedure
- Or: transform the pixel database into a numeric one and run a *k-means* clustering (K=2) by *Stata*. Insert the resulting threshold value into the ImageJ threshold procedure manually («image>adjust>threshold>set»)

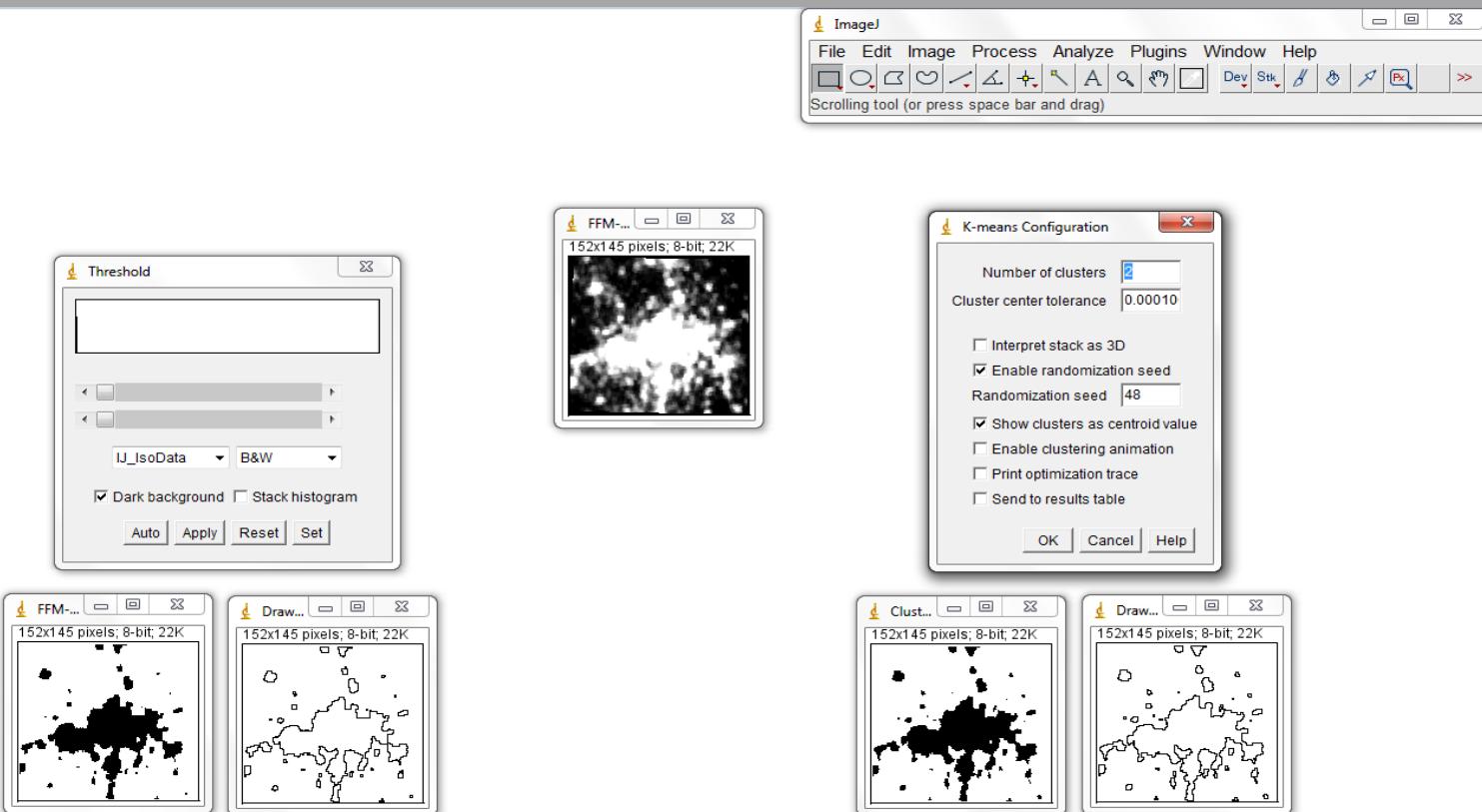
To summarize, the adjusted boxplot marks the observations that fall outside the interval

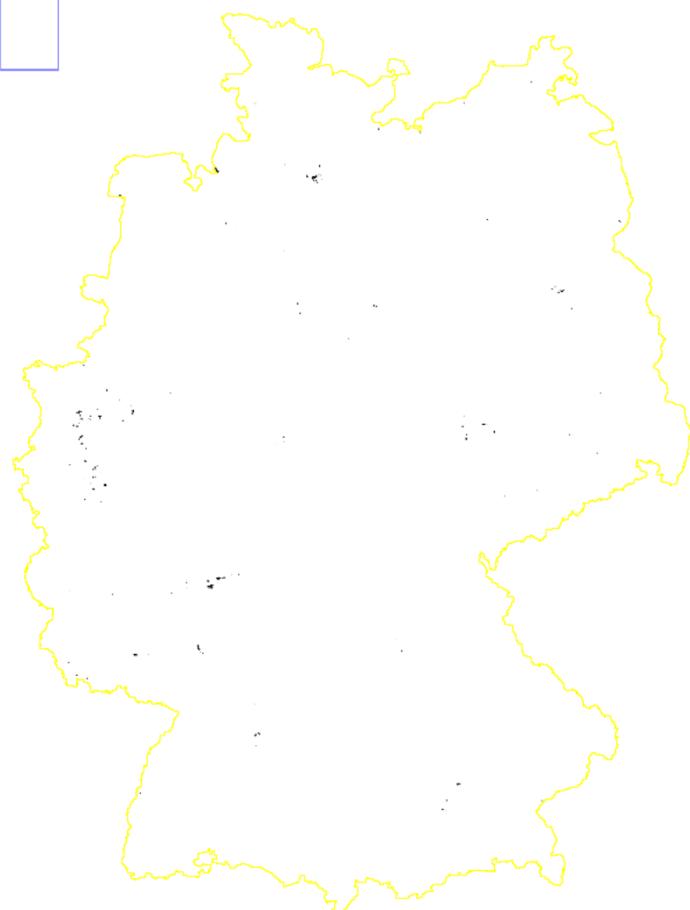
$$[Q_1 - 1.5 e^{-3.5} \text{ MC IQR} ; Q_3 + 1.5 e^4 \text{ MC IQR}] \quad (1)$$

Distr	n	original boxplot			adjusted boxplot		
		% L	% R	Tot %	% L	% R	Tot %
$N(0, 1)$	100	0.600	0.700	1.300	1.180	0.800	1.980*
	500	0.358	0.402	0.760*	0.462*	0.634*	1.096*
	1000	0.335	0.362*	0.697*	0.484*	0.445*	0.929*
χ_1^2	100	0.000	7.350*	7.350*	0.000	0.180	0.180
	500	0.000	7.940**	7.940**	0.000	0.032	0.032
	1000	0.000	7.726**	7.726**	0.000	0.015	0.015
χ_{20}^2	100	0.060	1.360	1.420	0.880	0.780	1.660
	500	0.002	1.478*	1.480*	0.400*	0.392*	0.792*
	1000	0.002	1.456**	1.458**	0.382*	0.311*	0.693*
$\Gamma(0.1, 0.5)$	100	0.000	7.960*	7.960*	0.000	0.410	0.410
	500	0.000	7.716**	7.716**	0.000	0.030	0.030
	1000	0.000	7.708**	7.708**	0.000	0.019	0.019
Pareto(3,1)	100	0.000	8.130*	8.130*	0.280	0.950	1.230
	500	0.000	8.350**	8.350**	0.034	0.620*	0.654*
	1000	0.000	7.943**	7.943**	0.000	0.558*	0.558*
$F(90, 10)$	100	0.000	5.210*	5.210*	1.480*	0.960	2.440*
	500	0.000	5.000**	5.000**	0.584*	0.636*	1.220*
	1000	0.000	5.230**	5.230**	0.485**	0.714*	1.199**
Pareto(1,3)	100	0.000	12.250*	12.250*	0.710*	2.490	3.200*
	500	0.000	12.338**	12.338**	0.000	2.314*	2.314*
	1000	0.000	12.461**	12.461**	0.000	2.166*	2.166*
G_3	100	0.000	16.300*	16.300*	0.000	3.290	3.290
	500	0.000	16.516*	16.516*	0.000	2.966*	2.966*
	1000	0.000	16.408**	16.408**	0.000	3.028**	3.028**

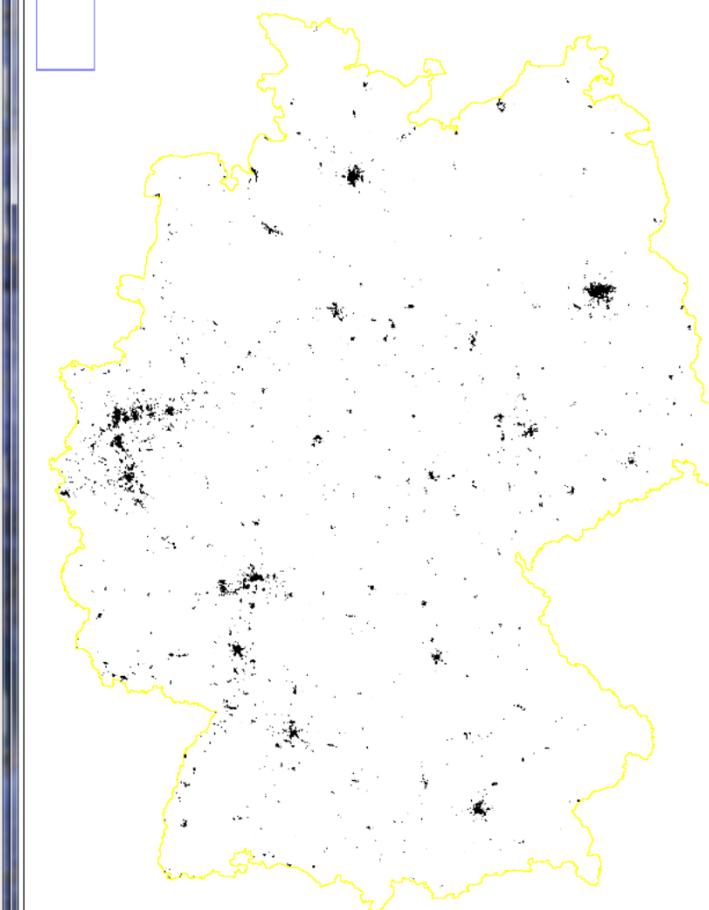
Table 2: For different distributions and samples sizes, the mean percentage of left outliers (% L), right outliers (% R) and the mean total percentage of outliers (Tot %) are reported, resulting from the original boxplot and the adjusted boxplot. The superscript * means a standard error between 0.2% and 0.5%, ** between 0.5% and 0.9%. No superscript is set if the standard error is smaller than 0.2%.

ImageJ – Isodata versus k-means

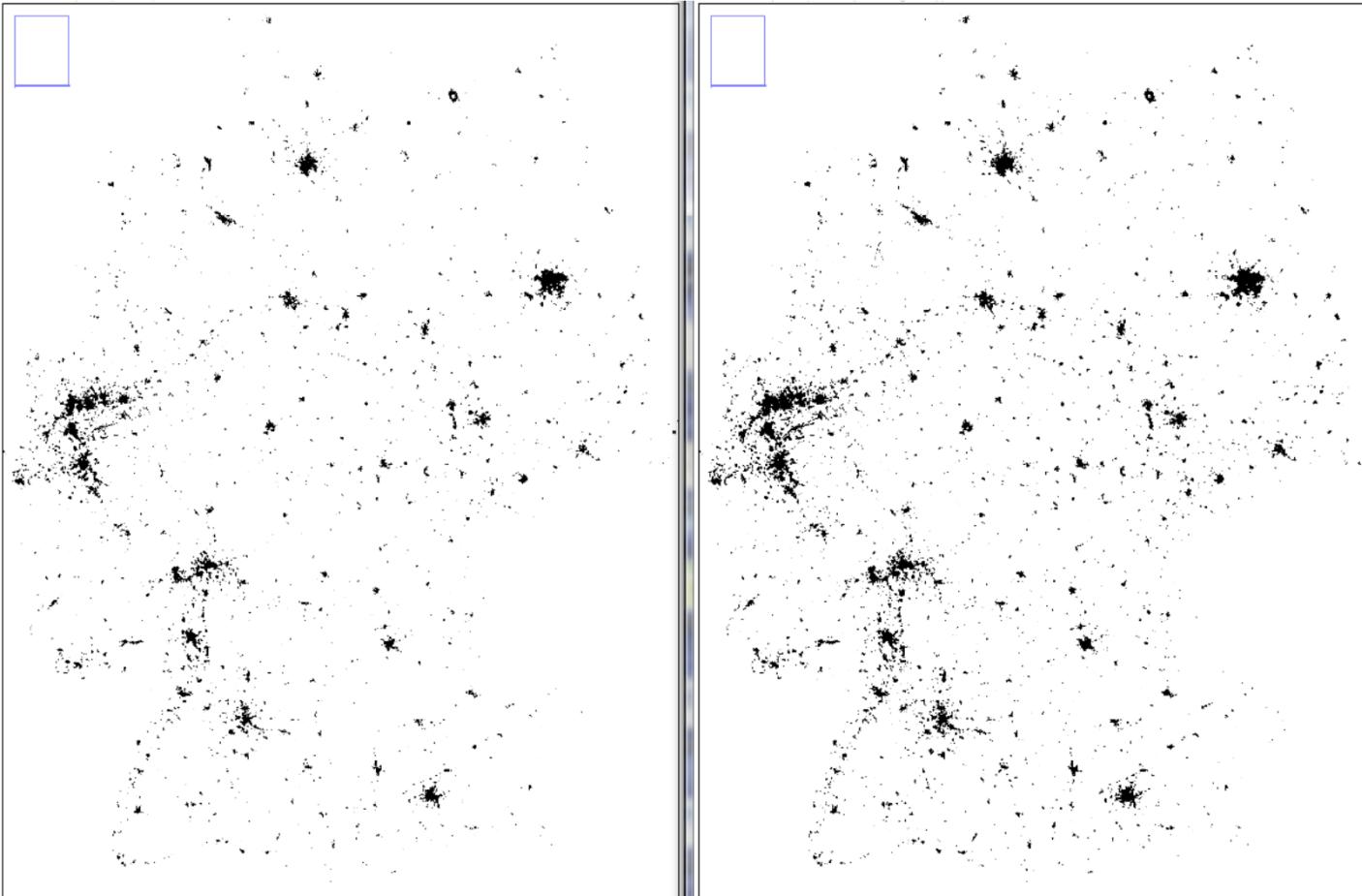




Isodata (untrimmed)

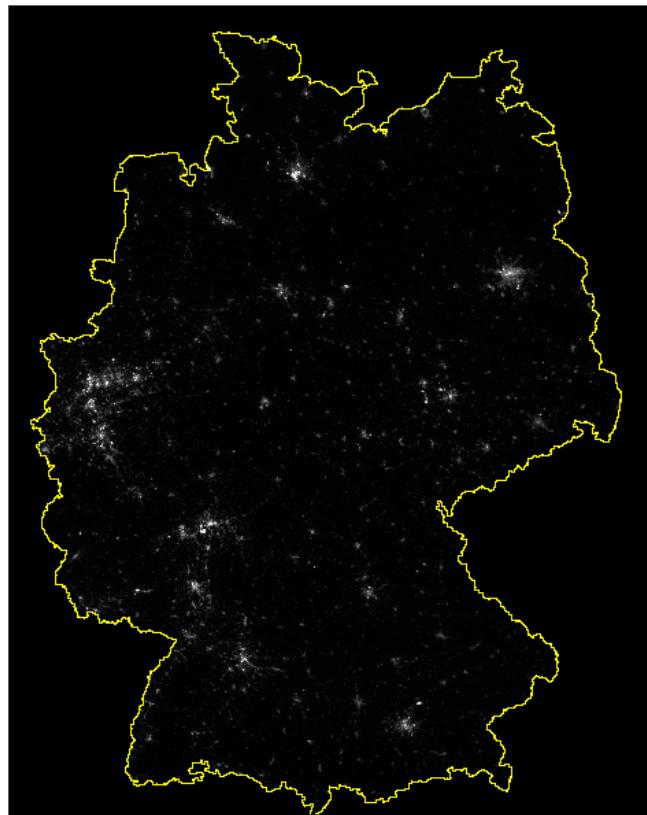


Isodata (trimmed)

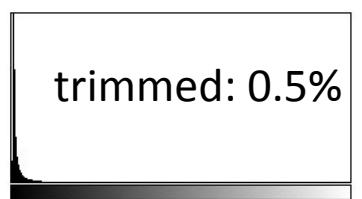
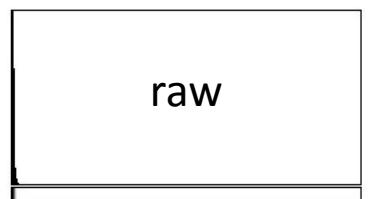


K-means (untrimmed)

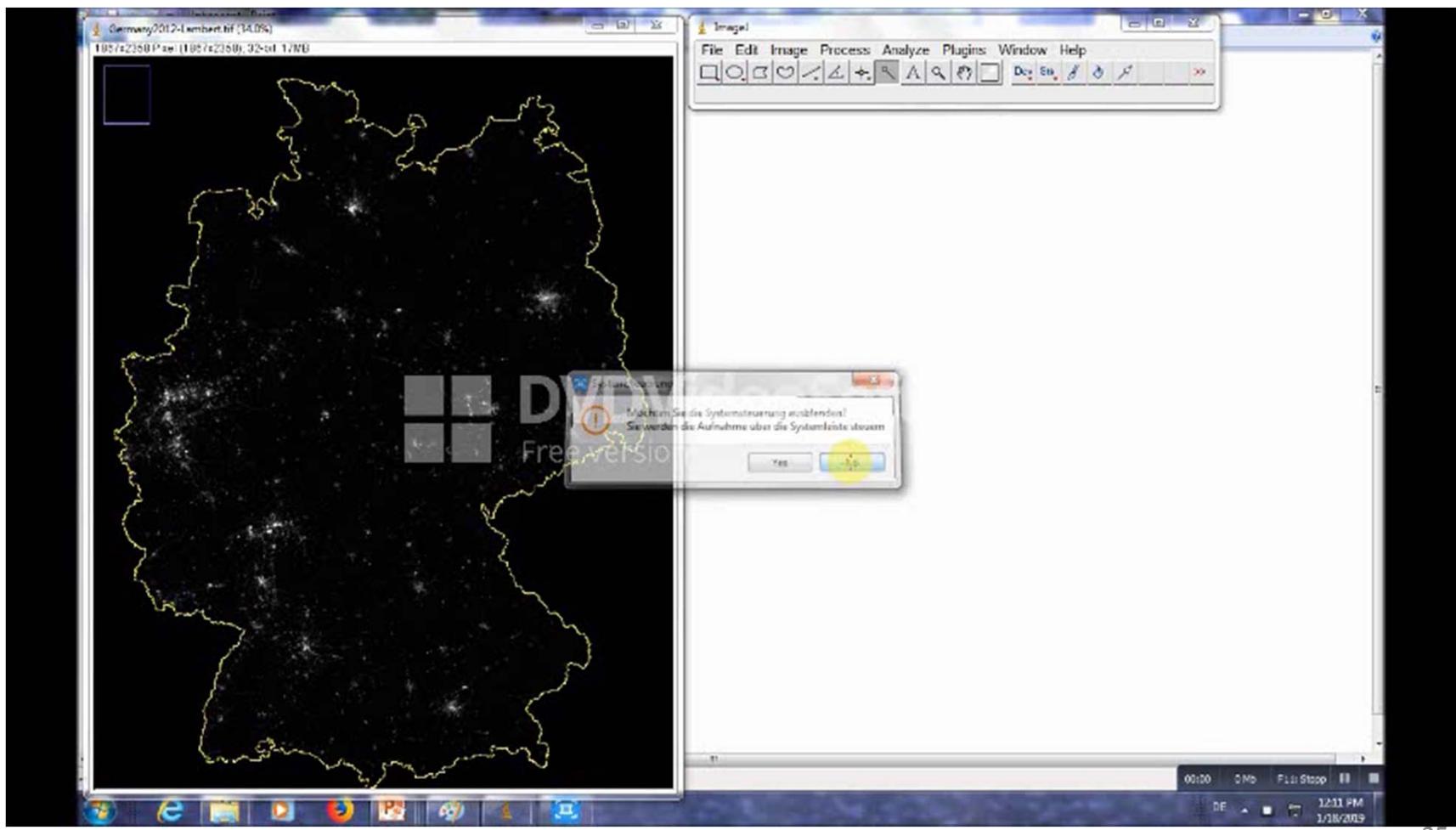
K-means (trimmed)



Segmentation with k-means clustering



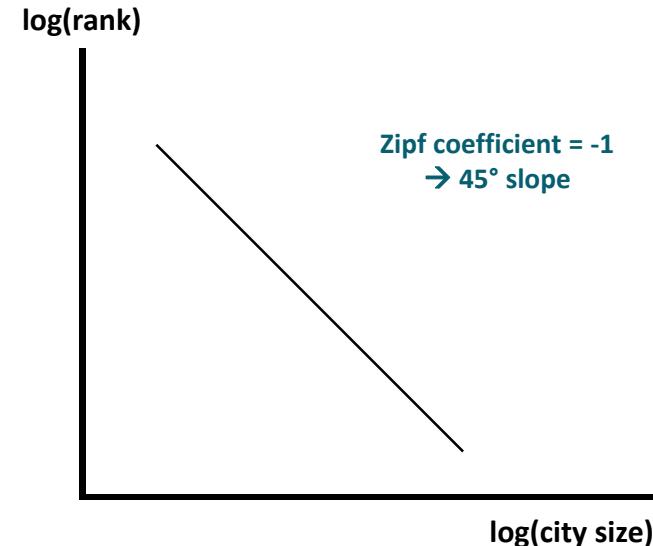
Threshold: 735.32



First and second order spatial heterogeneity

- Segmentation shows cities as on a map, but the distribution as such appears chaotic (first order spatial heterogeneity);
- However, the rank-size distribution of all cities (patches) reveals a systematic rule:
Zipf's law (second order spatial heterogeneity);
- This makes Zipf's law a candidate for testing the segmentation adequacy

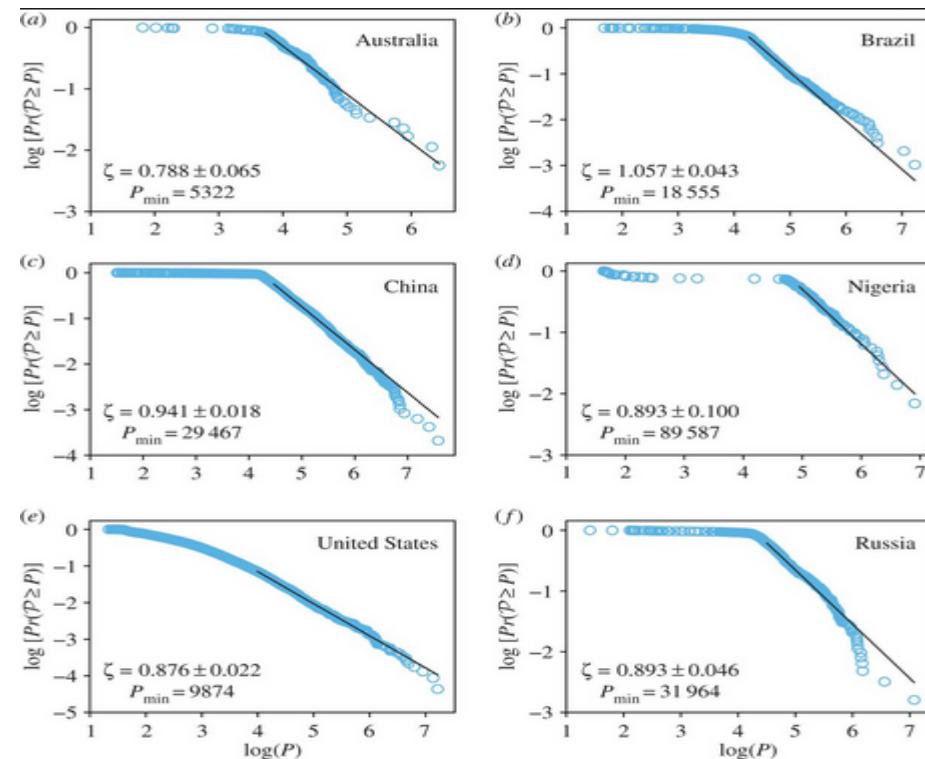
Zipf's law for cities



Spooky Zipf's law →

- Ubiquitous pattern of city rank-size distribution (population of administrative cities)*:
- $\log [\Pr(p \geq P)] = \text{Constant} - \zeta \cdot \log (P)$
- $\zeta \approx 1$ [with some spatio-temporal variance of around ± 0.2 for most countries]

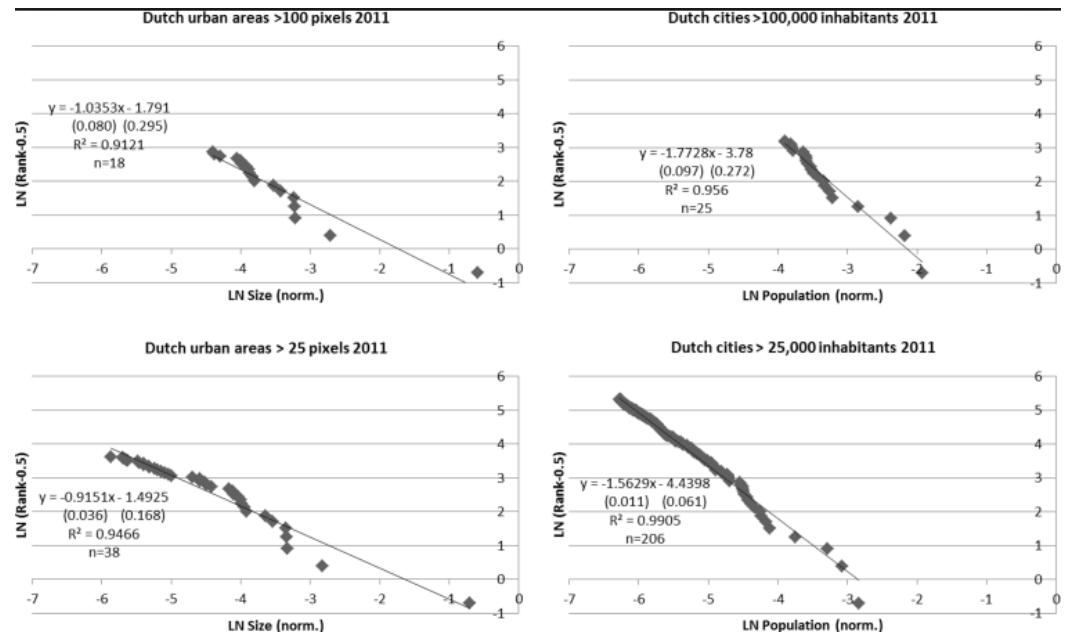
* Simple logarithmic Zipf estimates



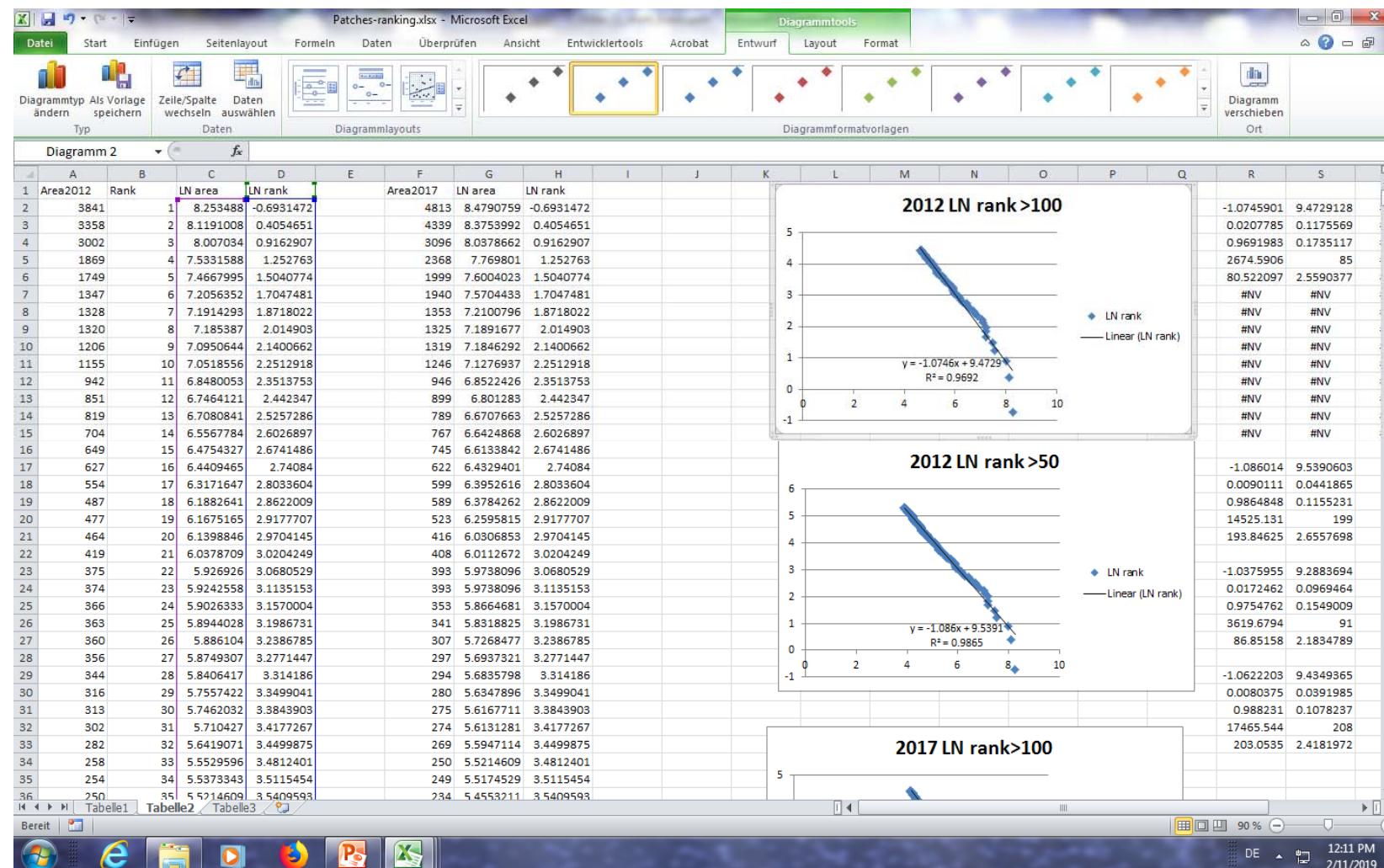
Spooky Zipf's law

Natural cities are better determined by Zipf's law than administrative cities:

$$\log(R-1/2) = \log(C) - \zeta \cdot \log(S) *$$



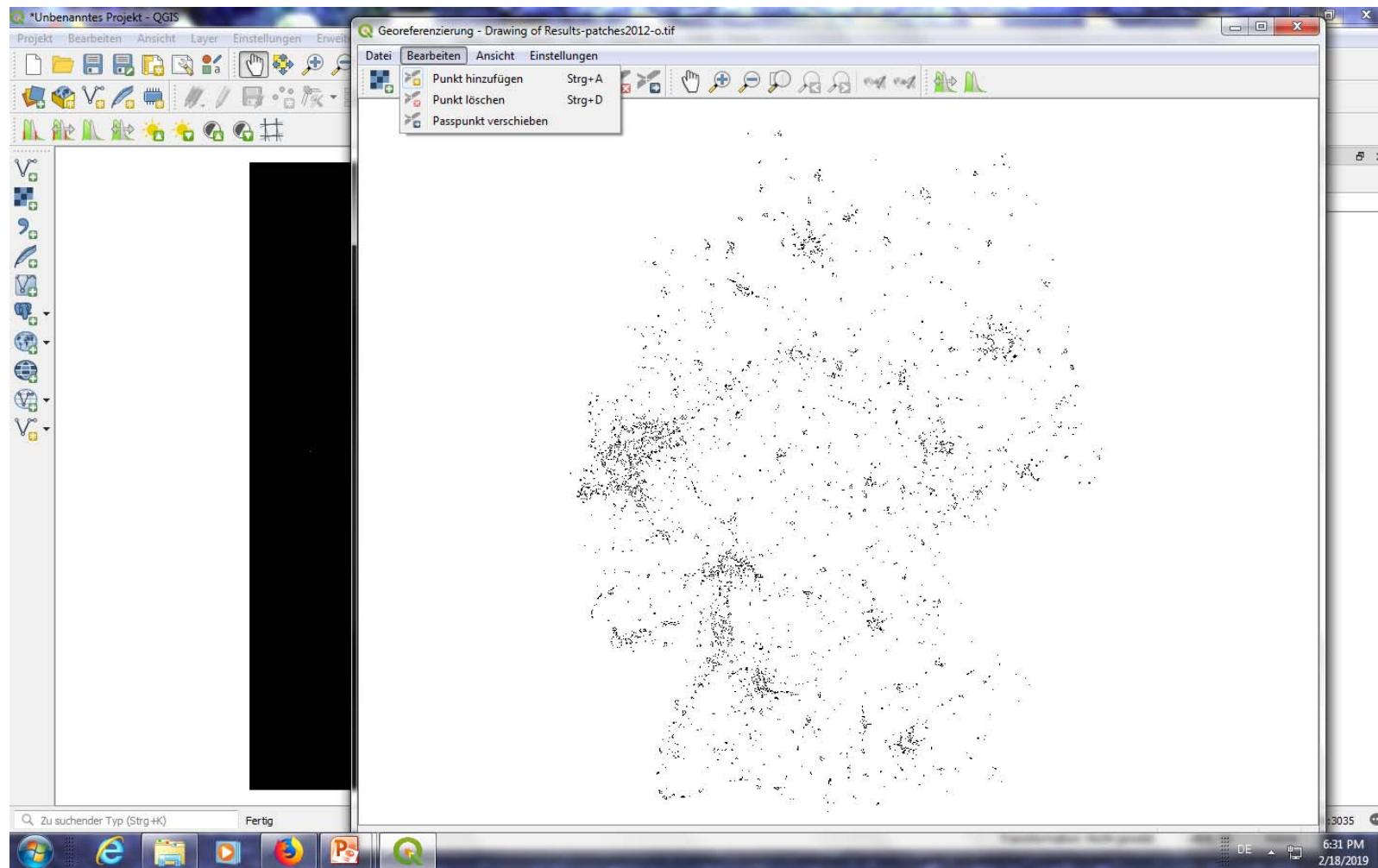
* Gabaix-Ibragimov estimator



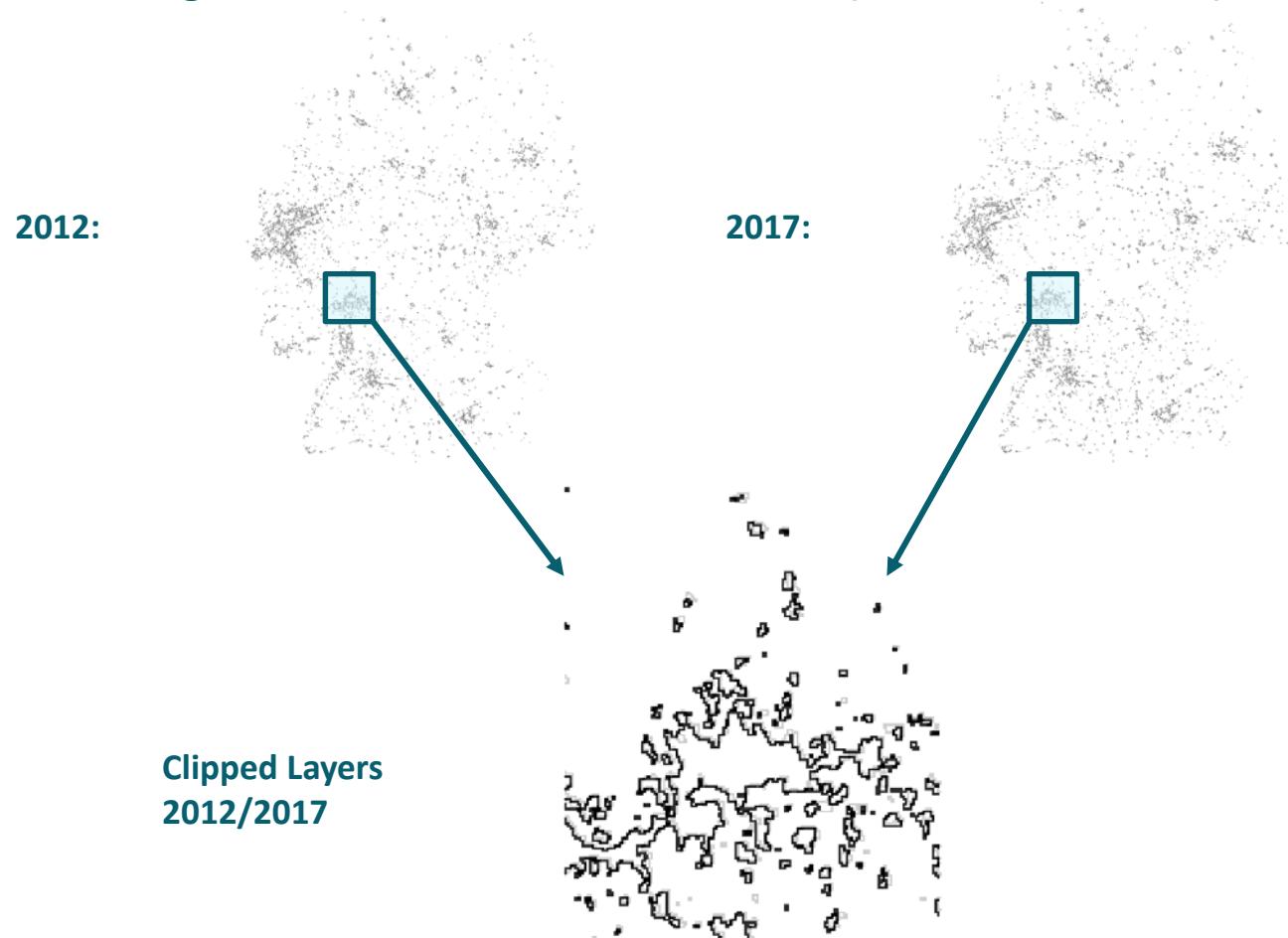
Testing the segmentation with Zipf's law (estimates for patches >50 and >100 px)



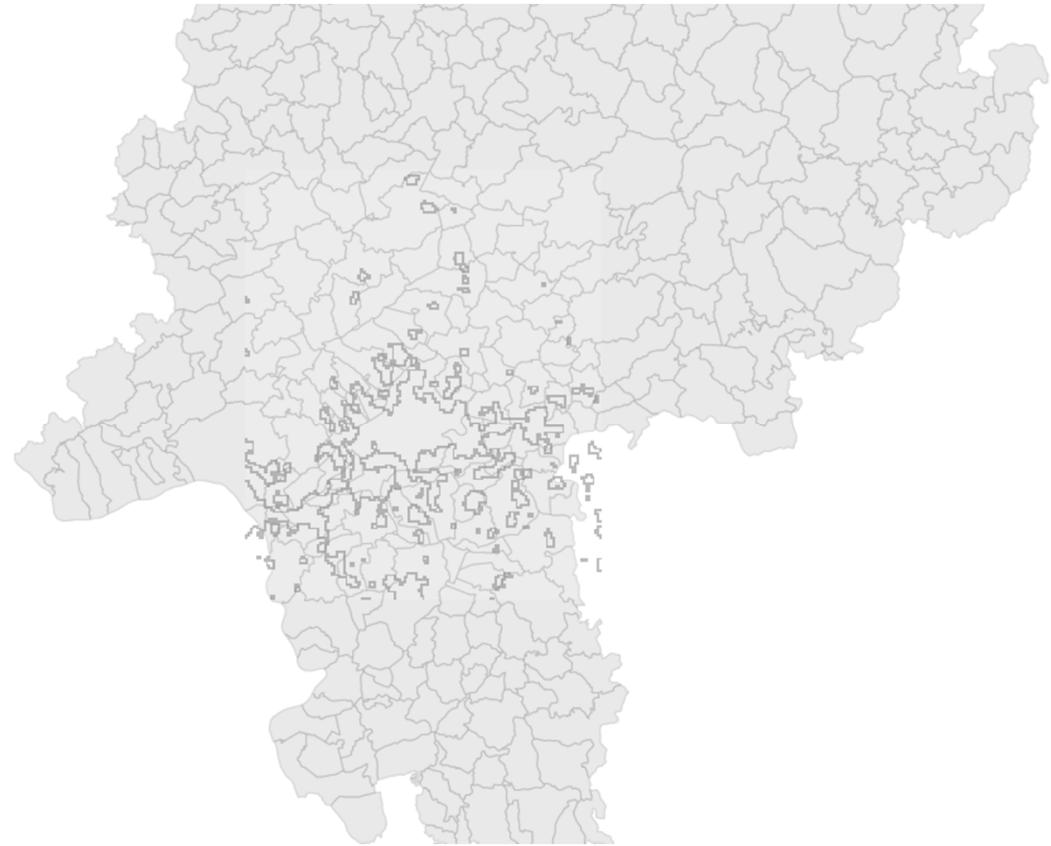
	2012	2017
>100 px	$y = -1.0746x + 9.4729$ $R^2 = 0.9692$	$y = -1.0376x + 9.2884$ $R^2 = 0.9755$
>50 px	$y = -1.086x + 9.5391$ $R^2 = 0.9865$	$y = -1.0622x + 9.4349$ $R^2 = 0.9882$



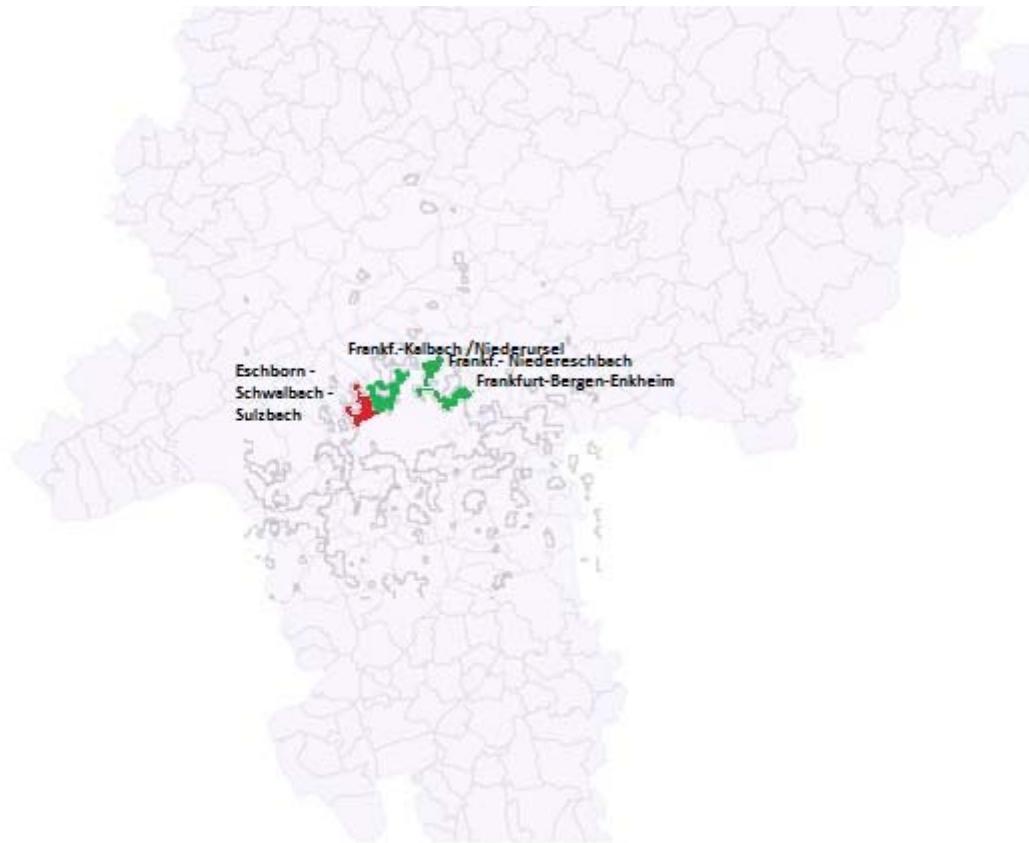
Segmentation result 2012 and 2017 (national and local)



Natural versus administrative urban space: RVFRM 2012



Rural-urban mismatch: RVFRM 2017



Policy- and planning-relevant Implications

- Deviations of natural urban space from administrative space are remarkable;
- While administrative space is fixed, natural (functional space) evolves continuously;
- Rural-urban planning needs could be better identified by evolving natural space instead of static administrative boundaries

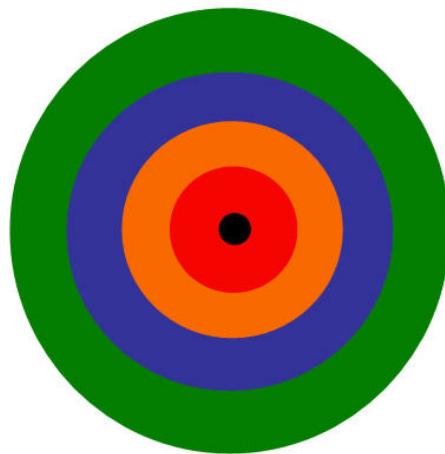
II. Addressing dissolution of rural-urban functionality

- Urban fringe zones have important ecological functions (to avoid urban sprawl, to prevent neighboring towns from merging, to maintain fresh air passage and urban regeneration);
- Those areas are never immune to soil sealing and development (temptation to develop residual open space);
- Any kind of land use conflict is eventually the result of historically defined boundaries

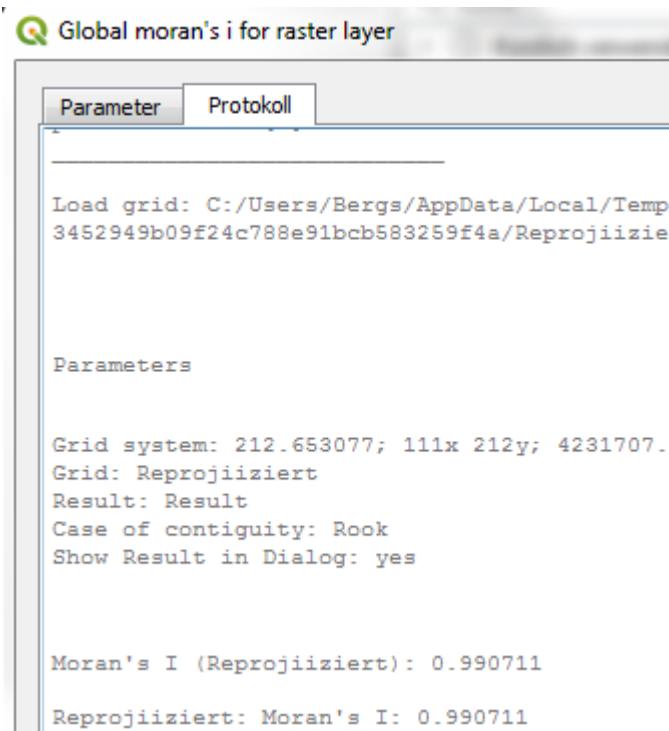
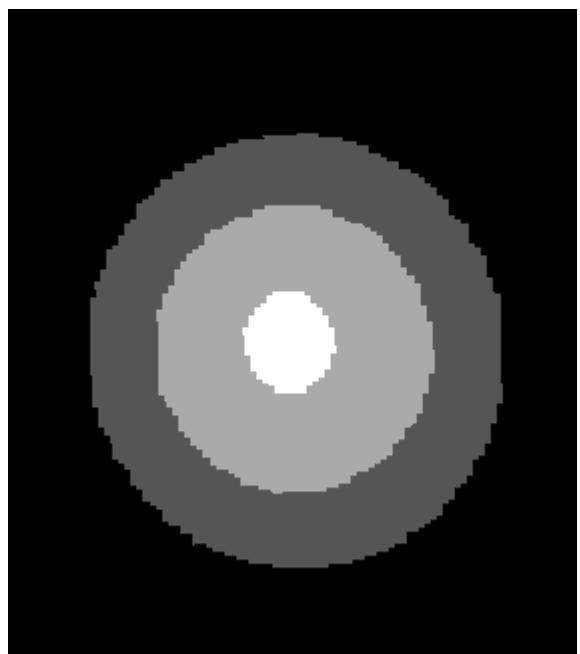
Contribution to policy insight: Longitudinal analysis of spatial dependence

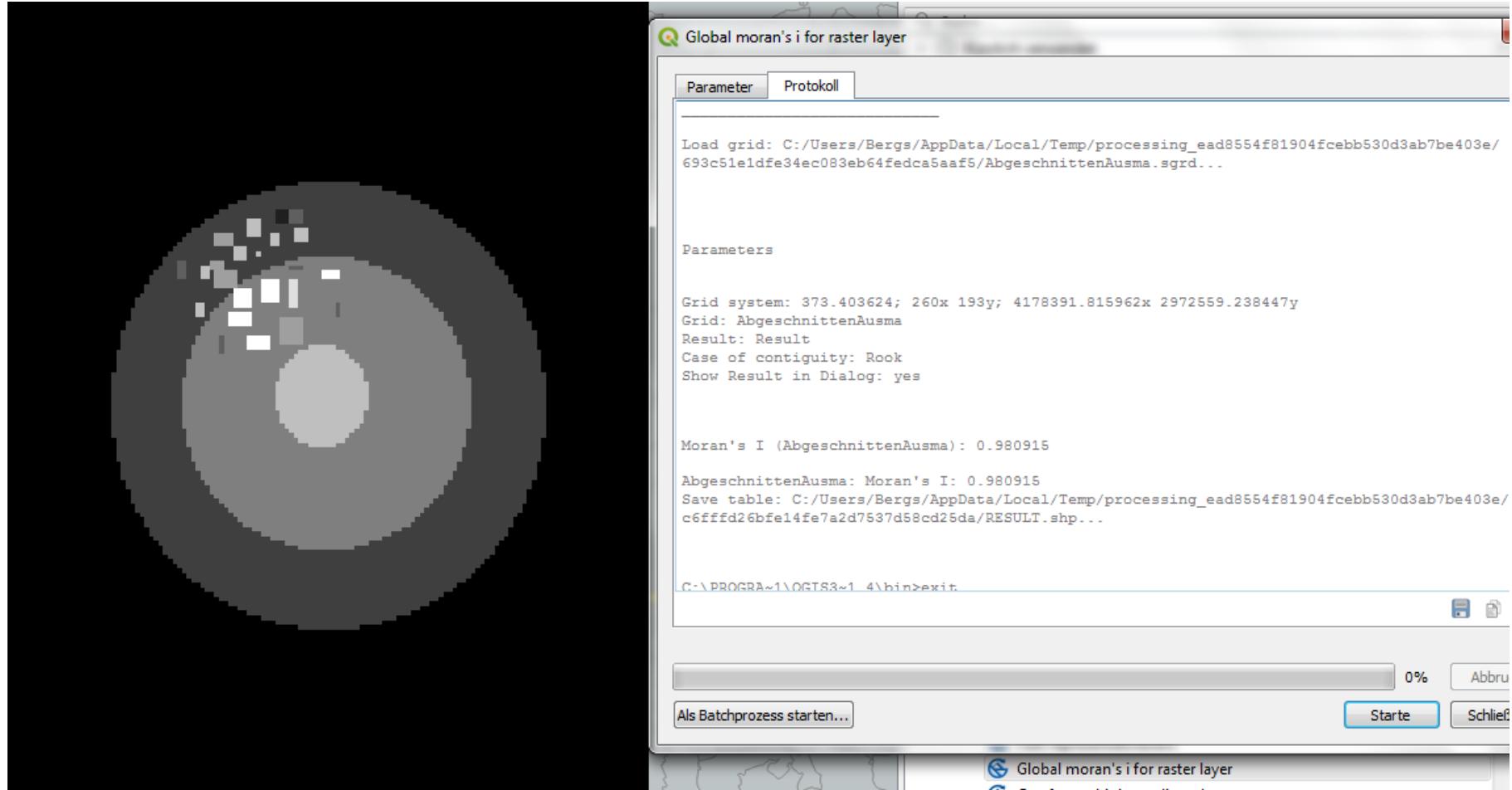
- “Everything is related to everything else, but near things are more related than distant things” (*Tobler’s law*);
- Urban and rural space is relational to each other (at local levels much more than globally);
- Spatial autocorrelation is characterized by a correlation in a signal among nearby locations in space. If autocorrelation $\neq 0$, then observations are not **independent** from one another.
- Changing spatial **dependence** (e.g. in an urban fringe area) can thus indicate a change of rural-urban functionality

Example of rural-urban functionality:
The *von Thunen* rings

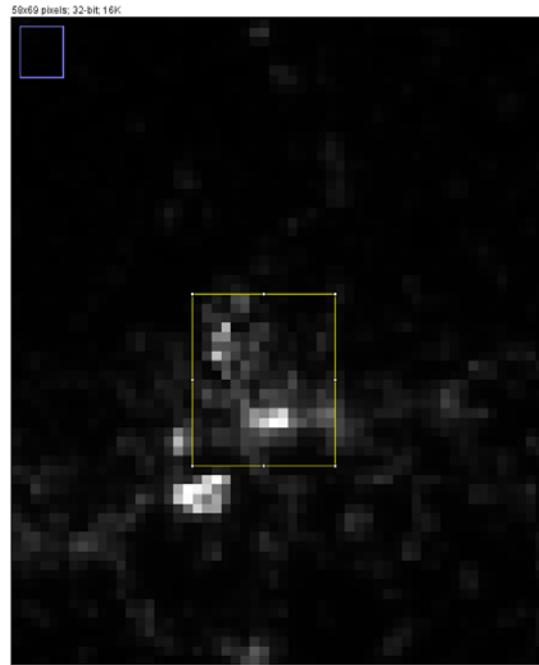
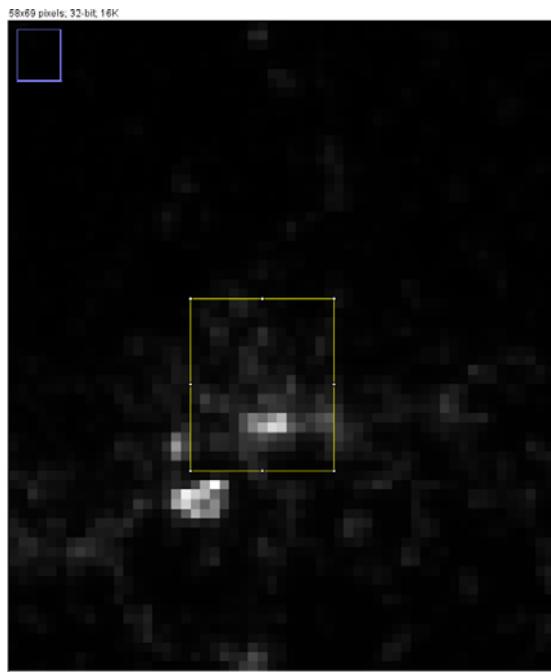


- Central city
- Intensive farming / dairying
- Forestry
- Extensive field crops
- Ranching / animal products



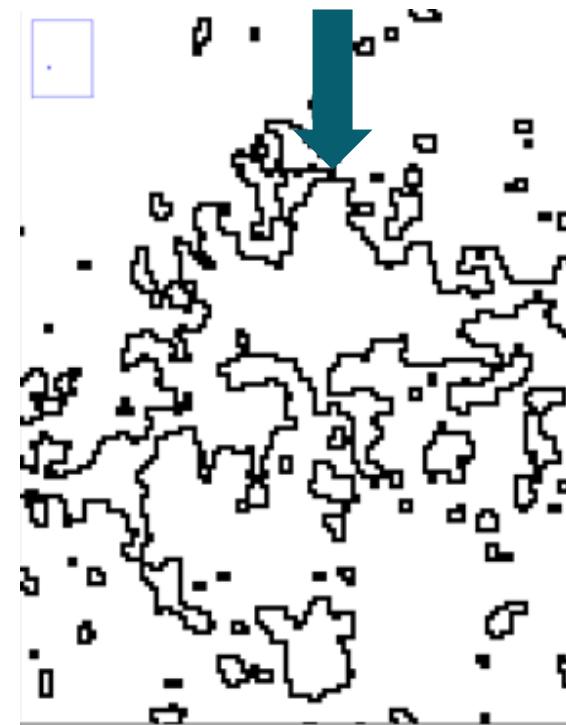
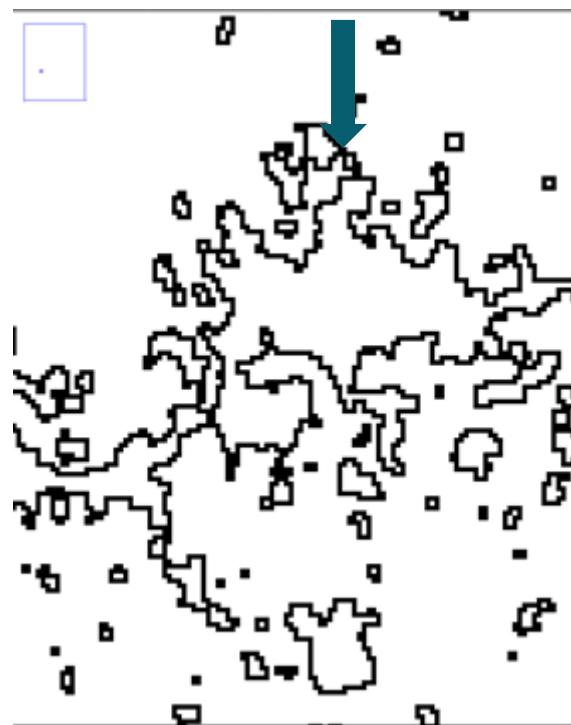


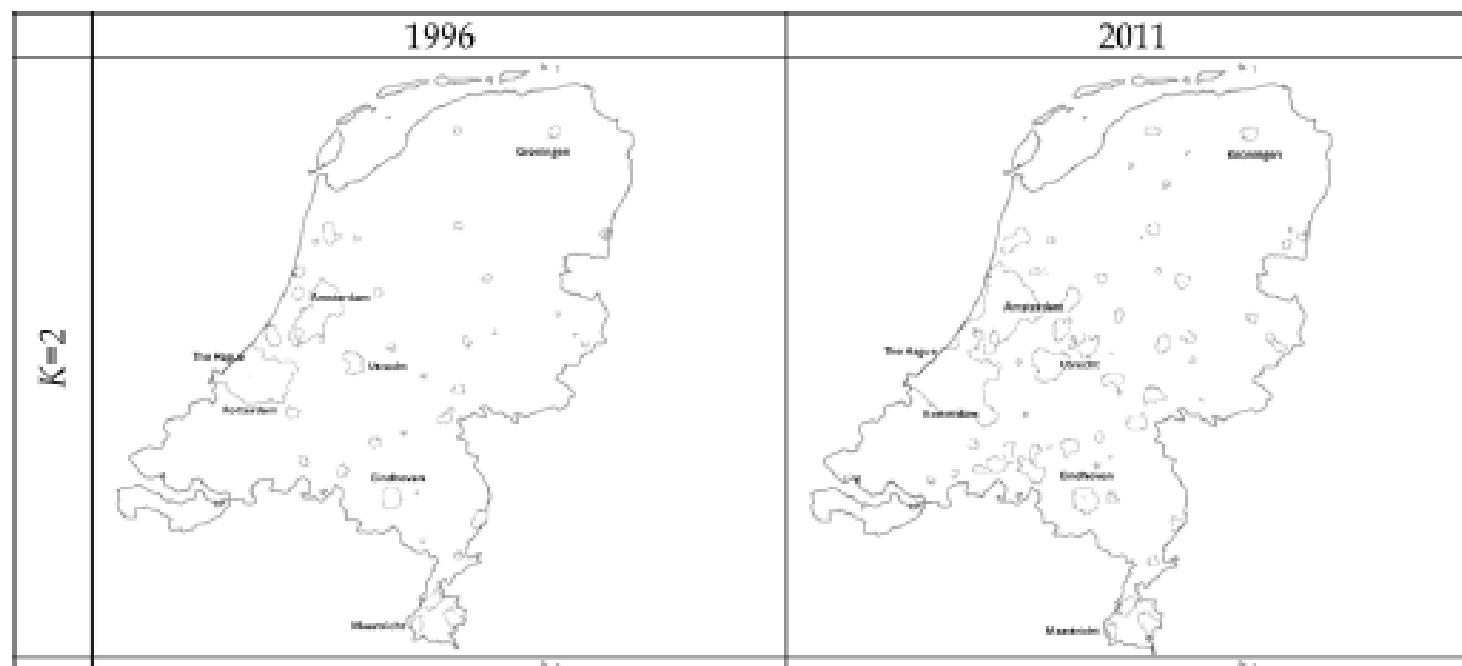
Spatial autocorrelation compared



Year	Moran I
Moran's I (Frankfurt2017KM)	0.792200
Moran's I (Frankfurt2027KM)	0.690827

Urbanization and dissolution of rural-urban functionality





Policy- & planning-relevant findings

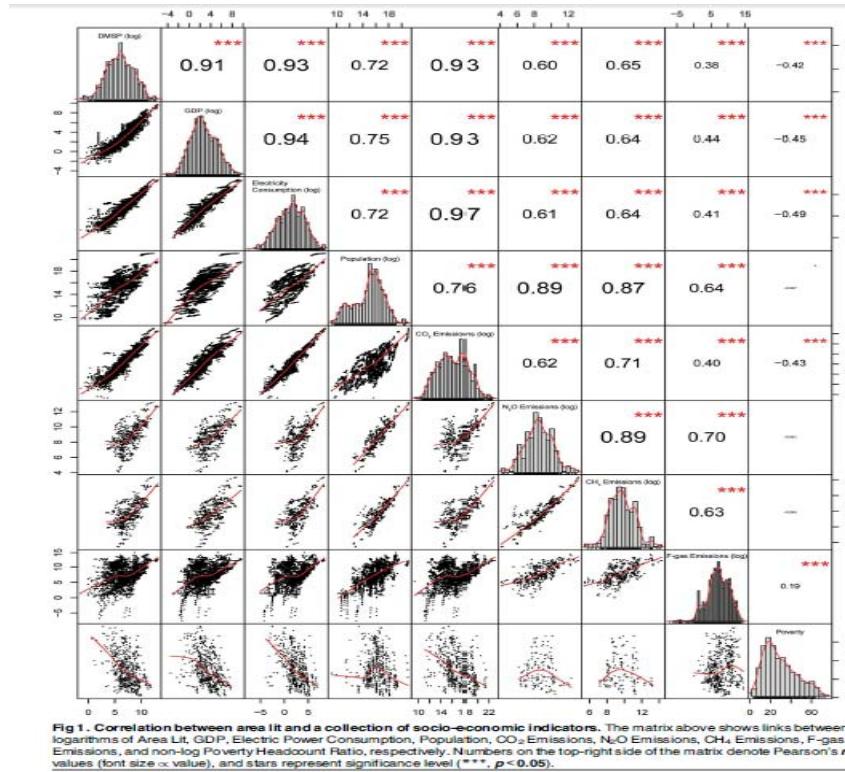
- Unequal increase of light emission largely affects the size and relationship of functional areas;
- Functionality can become dissolved and natural cities may grow over-proportionally;
- Risk of urban sprawl/merging cities can be detected by image simulation

III. Lack of socio-economic and environmental information

- Figures at NUTS 3 level represent just mean values;
- Since space is never homogeneous, there is an unobservable variance around the mean values (i.e. at neighbourhood level there might be substantial deviations from the mean);
- Policy & planning coordination at neighbourhood level is thus hampered by an information deficit

Global correlation of light emission with socio-economic variables

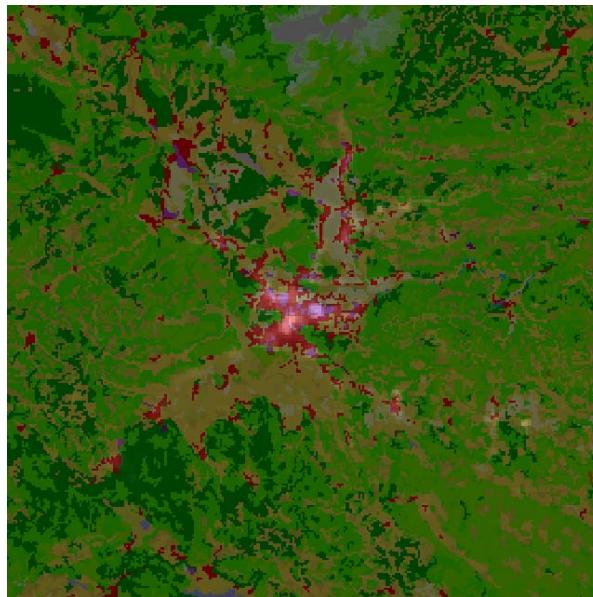
log (GDP) +
log (Electricity cons.) +
log (Population) +
log (CO₂) +
Poverty -



... but: global correlations are not necessarily the same as local ones!!

The challenge is to find local spatial levels (e.g. urban or rural) where correlations are systematically stronger.

Visual association between night satellite imagery and land use (CORINE)



LUR (2012)

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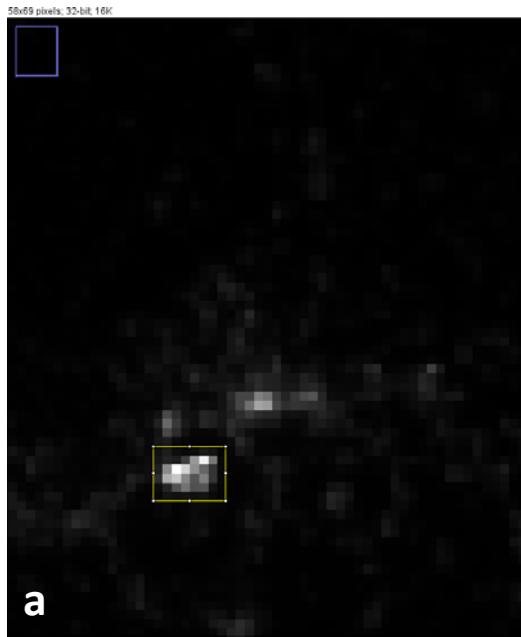
Findings by visual inspection (LUR)

- Red CORINE areas represent core city land use, violet areas represent commercial land use
- On semi-transparent CORINE + VIIRS layers, higher luminosity is visible on red and violet areas
- By visual inspection, high luminosity seems thus well associated with economic activity („people at work“)

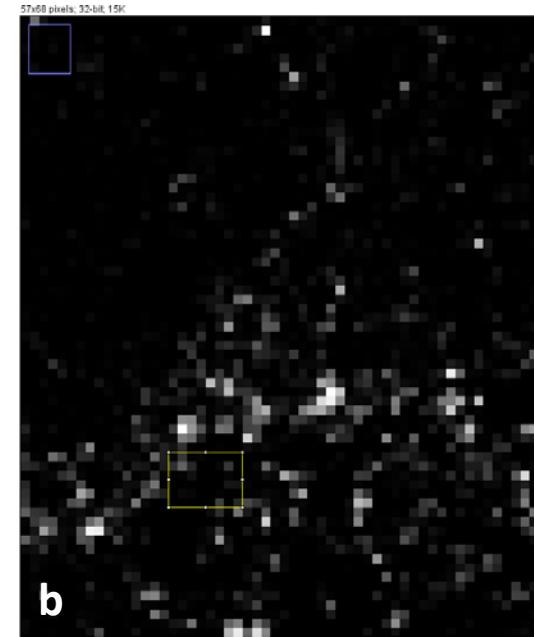
Correlation with IÖR Monitor variables at one square kilometer grid level (RVFRM)

Variable / Year	Image correlation: Pearson r (2011/2012)	Image correlation: Pearson r (2016/2017)
Areal share of commercial estate	0.36***	0.40***
Motor traffic density	0.39***	0.42***
Areal share of sealed ground	0.60***	n.a.
Housing density	0.28**	n.a.

The problem of variable definition: The example of land use definition of airports



$r = 0.36^{*}$**



RVFRM: Comparison of light emission (**a**) with share of commercial estate (**b**) 2011/2012

Correlation with an IÖR Monitor composite variable* at grid level (RVFRM)

Area	Size (km ²)	Image correlation 2011/2012 (Pearson r)
Entire area of the Regionalverband (gross size based on edge coordinates)	4,002	0.56***
Larger city area Frankfurt	494	0.51***
Selected area in the north-west of the RVFRM	735	0.77***

*Multiplicative composite variable consisting of shares of housing, commercial estate and transport infrastructure

Spatial econometric procedure (larger city area)

Model	ML-SAR	ML-SEM
Composite (X)	0.34 (0.000)	0.54 (0.000)
Constant	8.63 (0.000)	32.55 (0.000)
ρ	0.65 (0.000)	
λ		0.67 (0.000)
Log likelihood	-1262.28	-1264.40
Wald test of $\rho=0 / \lambda=0$	156.266 (0.000)	154.101 (0.000)

Major questions revisited

Can VIIRS images show the rural and the urban (and the continuum in- between)?

Statistically they show the functional urban and the non-urban (by k-means cluster segmentation + Zipf's law)

Can these images identify the peri-urban range?

Theoretically yes (after sub-segmenting the non-urban space), but without a test of evidence.

Major questions revisited

Can these images contribute to better urban-rural synergies?

The images allow insight into the dynamics of spatial heterogeneity and dependence. It is possible to detect risks of urban sprawl, disturbance of spatial functionality and environmental degradation.

Do these images show rural-urban synergies?

Indirectly, these images may offer important information on synergetic functional urban and rural development (e.g. active avoidance of sprawl).

Feedback – questions

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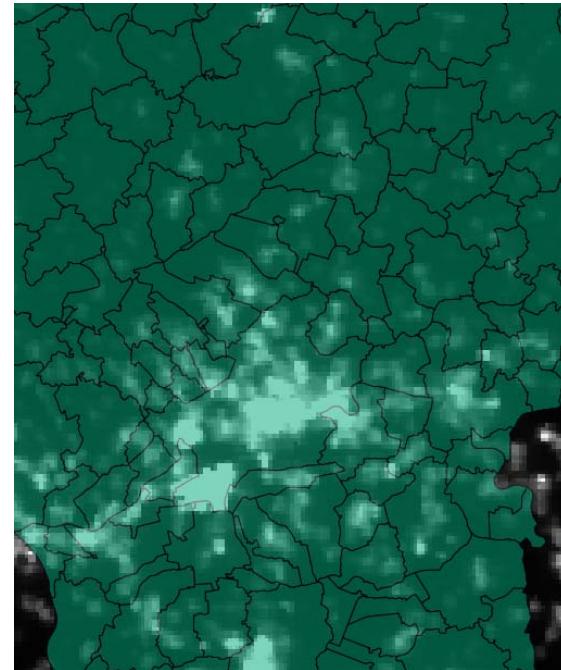
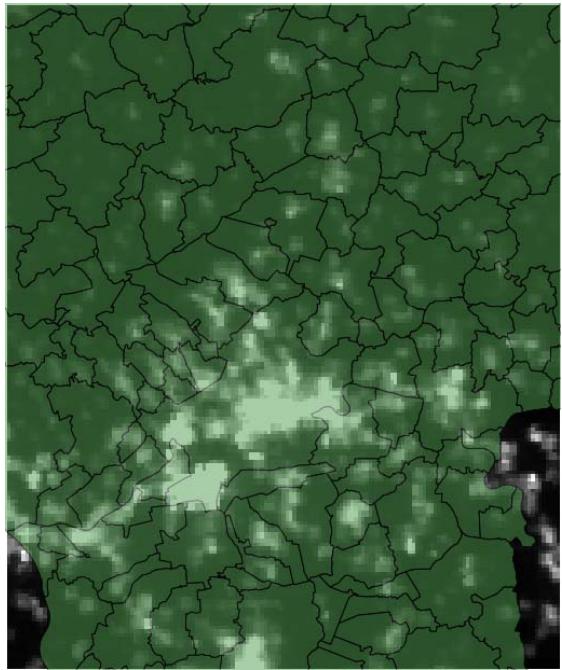
ANNEX: AUXILLIARY SLIDES

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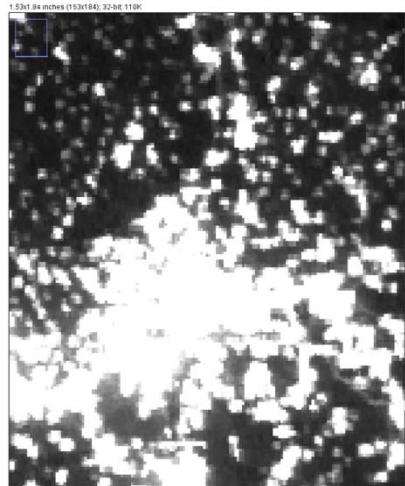
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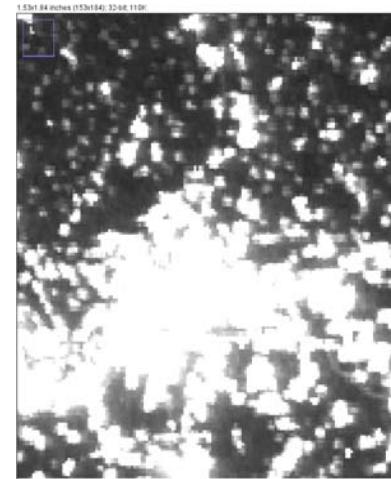


Radiance 2012 and 2017 (municipalities)

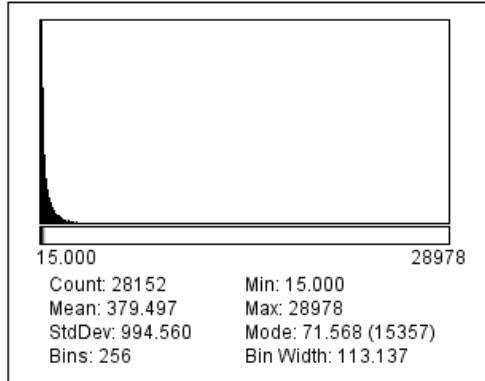




VIIRS images of the
Regionalverband
Frankfurt-Rhein-Main
2012 and 2017



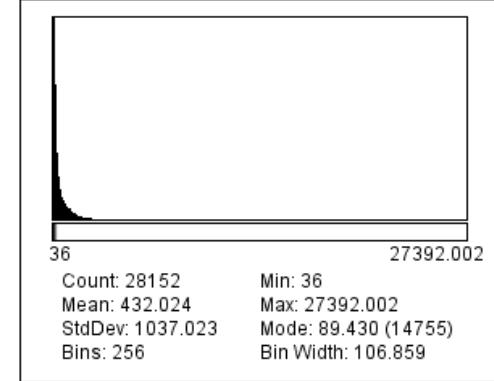
300x240 pixels; RGB; 281K



Distribution and
moments



300x240 pixels; RGB; 281K

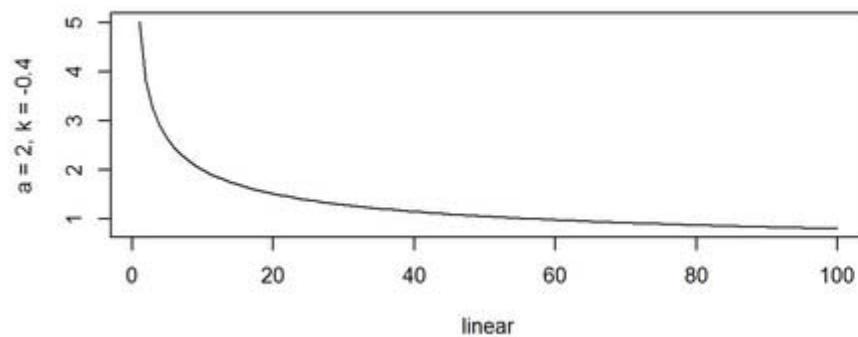


Numerically transformed image: Frankfurt/Rhein-Main 2017 (left upper edge: North-West)

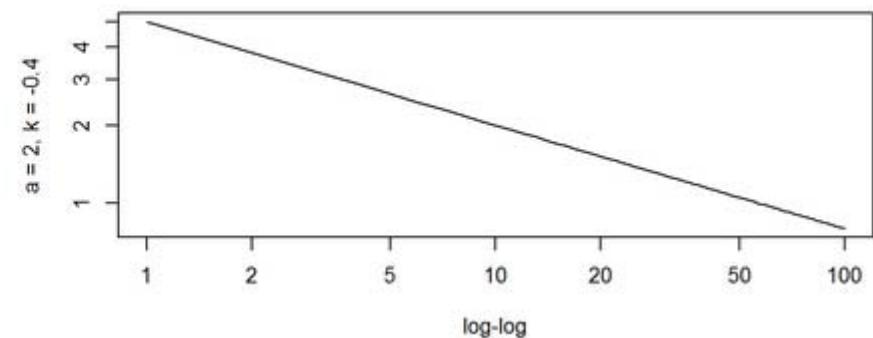
A1	B	C	D	E	F	G	H	I	J	K	L	M	N	O		
1																
3	Summe von mean2017_m	Spaltenbeschriftungen														
4	Zeilenbeschriftungen	[+]	4198000	4199000	4200000	4201000	4202000	4203000	4204000	4205000	4206000	4207000	4208000	4209000	4210000	421
5	(Leer)															
6	3042000		3.099999905	4.460000038	2.946666718	0.745000005	0.62166667	0.601666659	0.838333338	0.582499981	0.544999997	0.533333331	0.517499983	0.474999994	0.508333325	0.48748
7	3041000		1.030000001	1.383333315	2.356666644	0.965000004	0.630000005	0.580000013	0.596666664	0.71999999	0.819999993	0.676666667	0.587500006	0.48999999	0.563333342	0.55000
8	3040000		0.573333343	0.626666658	1.043333352	0.75666666	0.573333326	0.652222213	0.682222234	0.62166666	0.968888892	0.623333335	0.625	0.492222223	0.502222223	0.63833
9	3039000		0.523333331	0.572222226	1.015555561	0.696666673	0.653333339	0.650000003	0.702222215	0.558333327	0.775555571	0.671111094	0.468333329	0.500000003	0.692222228	1.0033
10	3038000		0.479999989	0.496666666	0.529999981	0.439999998	0.543333332	0.573333333	0.706666658	0.60999999	0.88499999	0.694999993	0.457499996	0.488333333	0.506666651	0.60248
11	3037000		0.48999999	0.861111104	0.661111103	0.568333338	0.698888881	0.514444437	0.804444452	1.900000016	1.149999996	0.567777773	0.463333334	0.477777779	0.456666658	0.46995
12	3036000		0.476666669	0.457777775	0.532222225	0.583333333	0.634444435	0.50888888	0.750000007	2.196666698	2.245555593	0.727777778	0.603333324	0.662222217	0.524444431	
13	3035000		0.583333313	0.667777783	0.702222228	0.508333333	0.489999998	0.474444439	0.543333335	0.498333335	1.42555554	0.971111086	0.594999989	0.644444452	0.546666665	0.4916
14	3034000		0.524999976	0.610000014	0.818333338	0.542500004	0.49333333	0.513333316	0.761666665	0.5625	0.885	0.655000013	0.527499989	0.513333331	0.564999998	0.53748
15	3033000		0.506666667	0.508888887	0.535555555	0.524999991	0.832222223	0.623333332	0.725555552	0.694999983	0.592222227	0.49888889	0.50333334	0.511111104	0.554444439	0.58333
16	3032000		0.623333335	0.579999997	0.546666662	0.630000005	0.928888884	0.676666657	0.533333321	0.643333326	0.567777779	0.531111101	0.703333328	1.028888881	1.145555523	2.7150C
17	3031000		0.555000007	0.541666667	0.62500001	1.477500021	0.638333336	0.516666671	0.48666666	0.542500019	0.806666672	0.70999998	0.727500007	1.156666656	1.471666654	6.0749S
18	3030000		0.700000008	0.516666664	0.577777776	0.921666672	0.531111108	0.476666666	0.511111104	0.585000008	0.633333332	0.745555553	0.550000002	0.553333329	0.91777777	2.2049S
19	3029000		0.549999992	0.512222221	0.732222219	1.068333308	0.553333322	0.476666662	0.547777779	1.021666680	0.694444438	0.677777774	0.610000004	0.93888888	0.664444447	0.8500C
20	3028000		0.50999999	0.498333325	0.63166667	0.982499987	0.590000004	0.486666674	0.514999996	0.537499994	0.560000002	1.060000002	0.637499988	0.896666686	0.588333329	0.5349S
21	3027000		0.526666661	0.527777778	0.49777777	0.47333329	0.526666658	0.574444443	0.534444431	0.773333331	0.568888889	0.59777777	0.59499999	0.691111108	0.521111104	0.5116C
22	3026000		0.653333326	0.576666666	0.503333333	0.528333326	0.620000005	1.569999993	0.732222226	1.521666666	1.103333334	0.574444446	0.569999993	0.779999991	0.563333333	0.5850C
23	3025000		0.645000011	0.573333313	0.48833333	0.469999999	0.476666659	0.613333344	0.591666659	0.919999987	0.838333329	0.559999992	0.597500011	0.748333335	0.533333331	0.5749S
24	3024000		0.633333325	0.681111104	0.564444446	0.581666668	0.5	0.521111108	0.548888882	0.586666673	0.63222215	0.851111107	1.033333361	0.646666653	0.615555551	1.0383S
25	3023000		0.770000021	0.982222226	0.794444448	0.758333325	0.607777788	0.54222222	0.574444433	0.553333342	0.621111115	0.855555554	1.350000004	0.772222221	0.632222215	0.989S
26	3022000		1.444999993	0.906666666	0.62666666	0.787499994	0.64000000	0.615	0.623333335	0.692499995	1.35666666	0.873333345	0.61999999	0.636666656	0.74333334	1.2249S
27	3021000		2.756666674	1.226666662	0.716666659	0.610000004	0.566666669	0.582222223	0.576666673	0.671666672	1.092222227	0.828888893	0.724999994	0.889999999	0.787777788	2.2183S
28	3020000		3.306666692	1.438888874	0.746666657	0.643333326	0.723333332	0.741111113	0.576666666	0.521666646	1.175555554	0.84111111	0.563333323	0.601111121	0.993333313	1.3616
29	3019000		1.120000005	0.8966666686	0.693333348	0.594999999	1.059999992	1.545000017	0.656666676	0.719999999	0.623333335	0.62166666	0.609999999	1.005000015	1.423333307	1.1850C

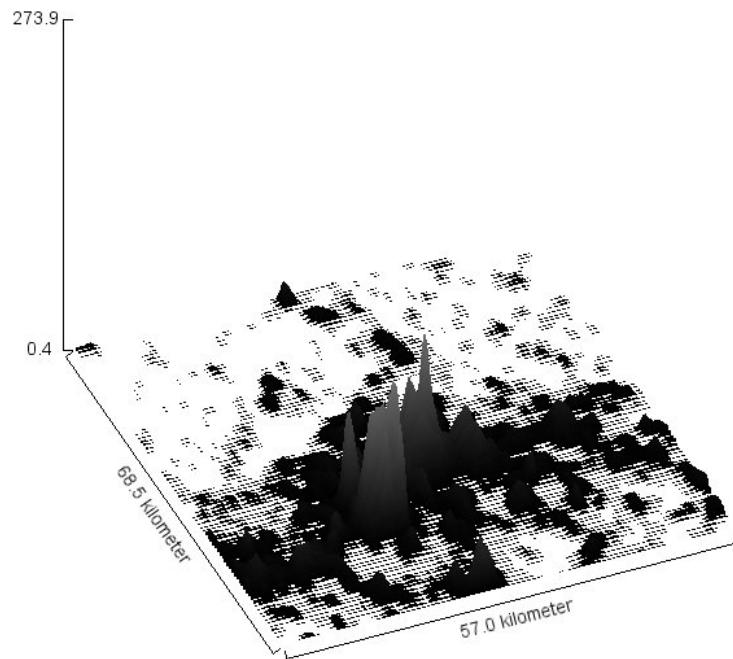
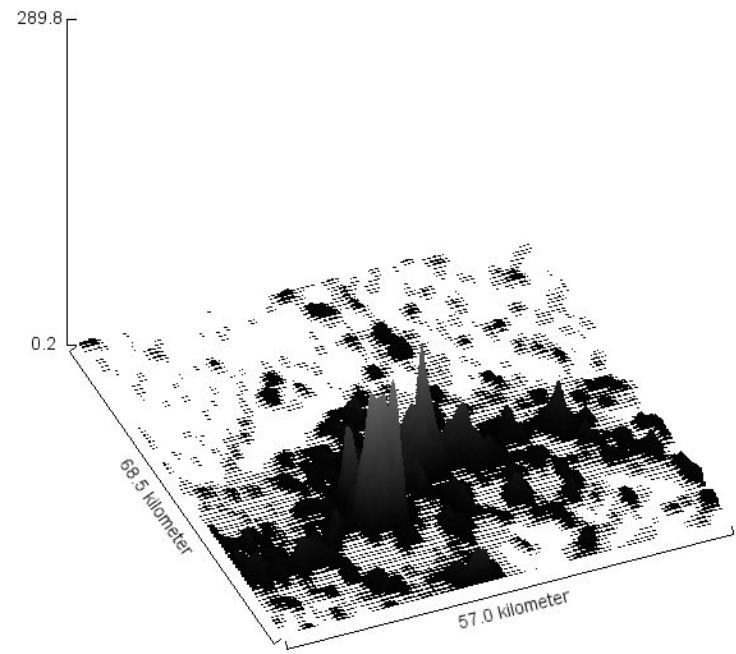
Pareto distribution: Many small items, few big ones

$$Y = \text{Constant} \cdot X^{-\zeta}$$



$$\log(Y) = \log(\text{Constant}) - \zeta \cdot \log(X)$$





Surface plot Radiance 2012 and 2017 ($\text{nWcm}^{-2} \text{sr}^{-1}$)



Mean & spread

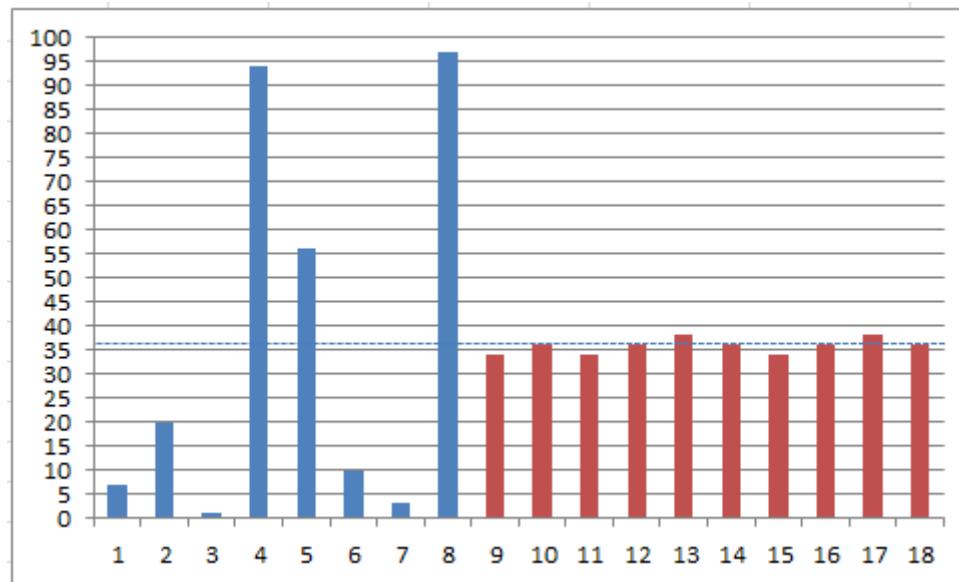
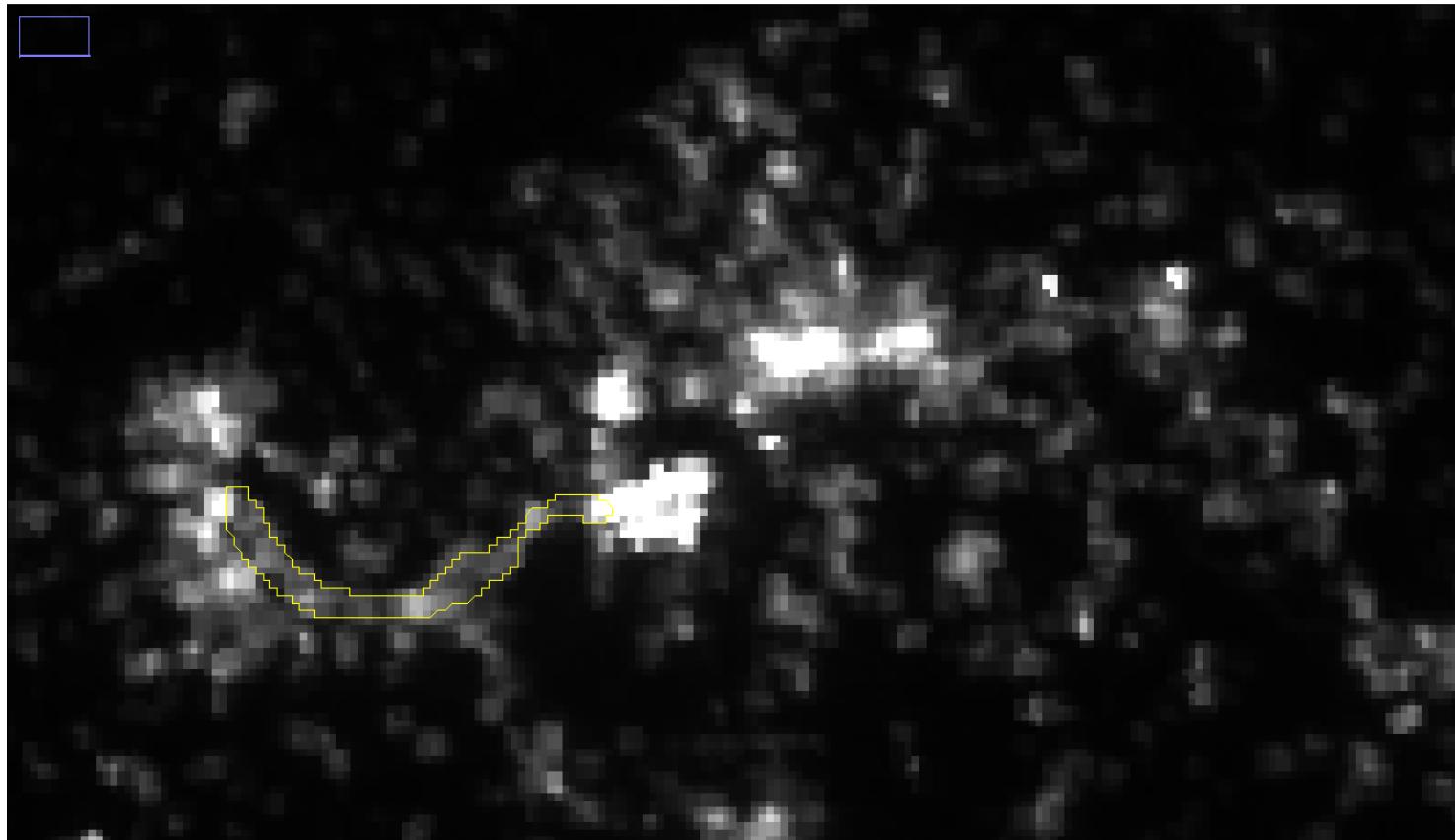
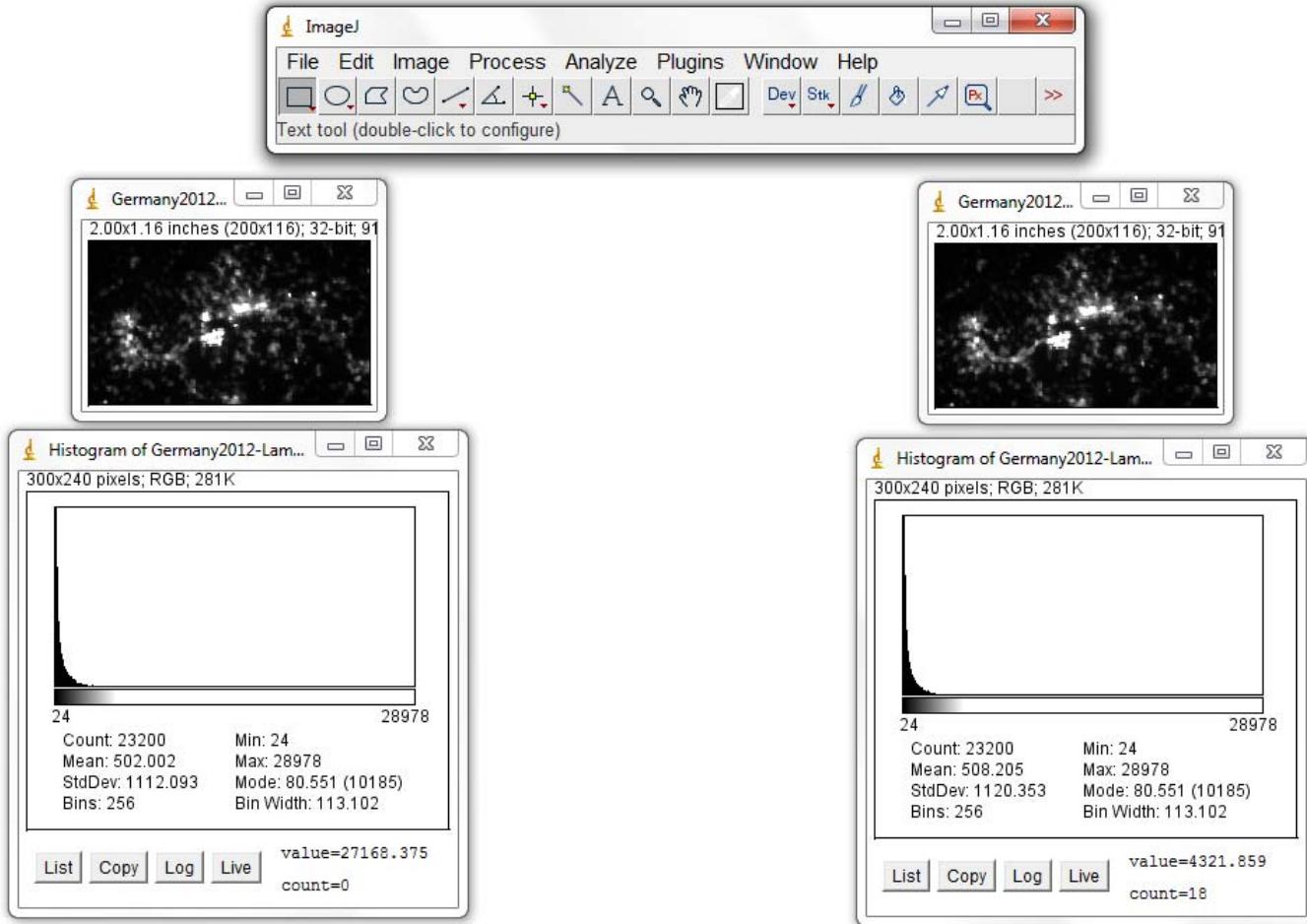


Image manipulation

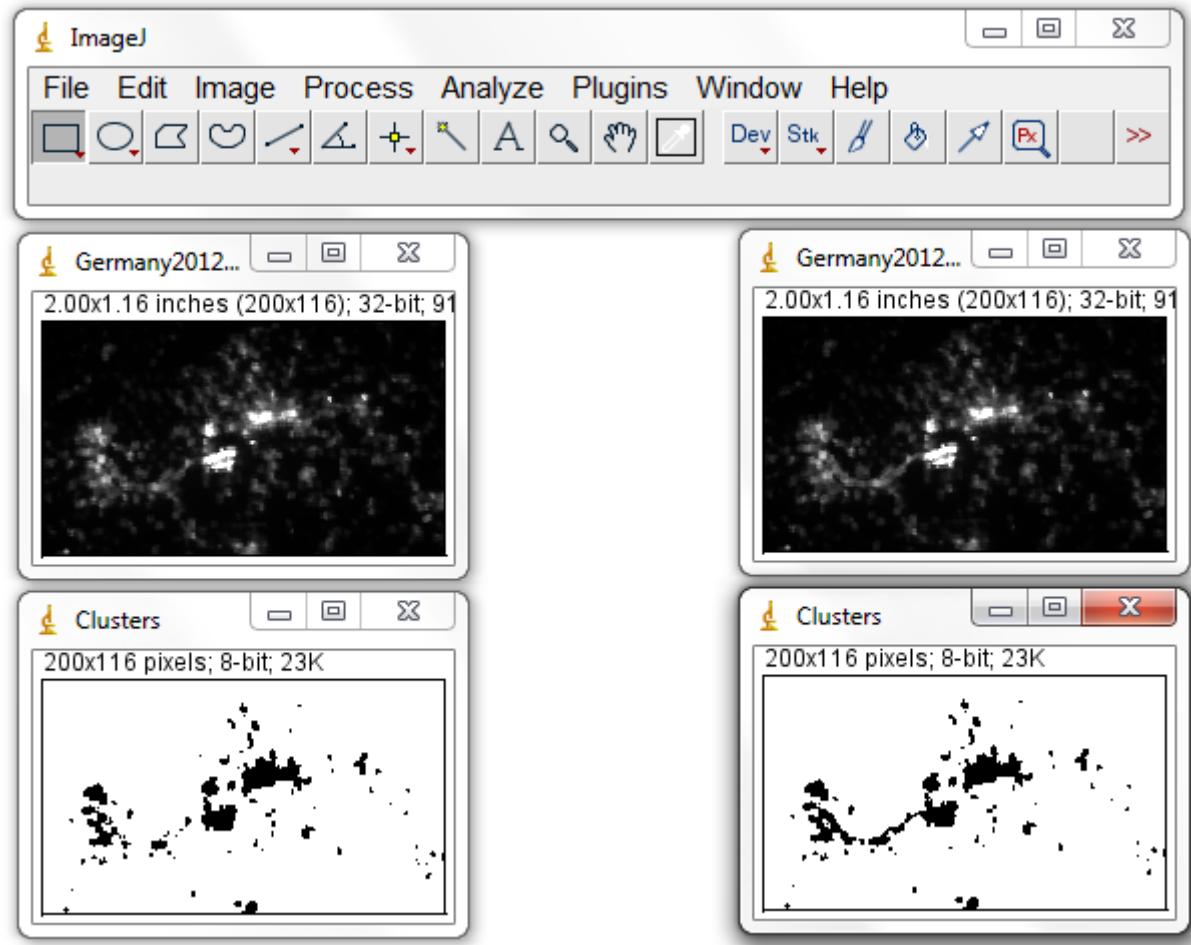




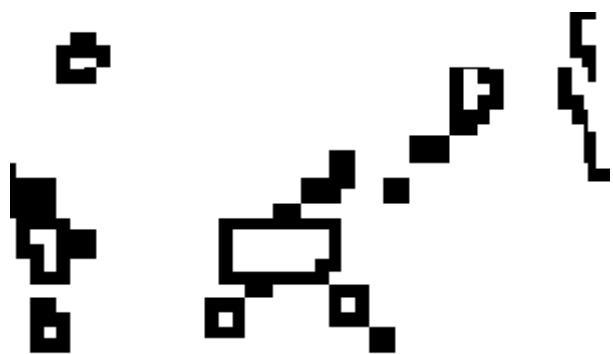
0.5% cutoff: original (left) & manipulated (right)

	A	B	C	D	E	F
40	4321.86	18		4321.86	18	
41	4434.96	9		4434.96	10	
42	4548.06	10		4548.06	11	
43	4661.16	9		4661.16	11	
44	4774.27	7		4774.27	8	
45	4887.37	8		4887.37	8	
46	5000.47	4		5000.47	4	
47	5113.57	6		5113.57	6	
48	5226.67	4		5226.67	4	
49	5339.77	8		5339.77	8	
50	5452.88	6		5452.88	4	
51	5565.98	3		5565.98	3	
52	5679.08	3		5679.08	3	
53	5792.18	7		5792.18	7	
54	5905.28	1		5905.28	1	
55	6018.38	3	0.5%cutoff	6018.38	3	
56	6131.48	7		6131.48	7	
57	6244.59	1		6244.59	1	
58	6357.69	6		6357.69	8	
59	6470.79	3		6470.79	3	
60	6583.89	6		6583.89	6	0.5%cutoff
61	6696.99	5		6696.99	5	
62	6810.09	2		6810.09	2	
63	6923.2	2		6923.2	2	
64	7036.3	2		7036.3	2	
65	7149.4	1		7149.4	1	
66	7262.5	0		7262.5	0	
67	7375.6	2		7375.6	2	
68	7488.7	5		7488.7	5	

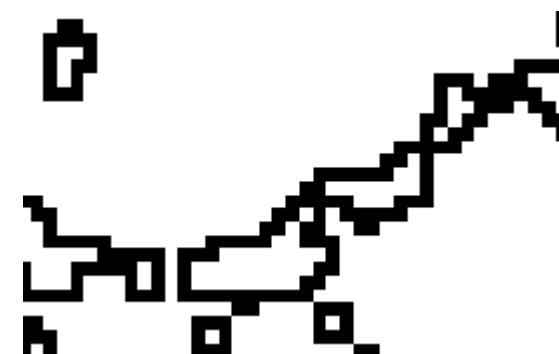
K-means segmentation: original (left) & manipulated (right)



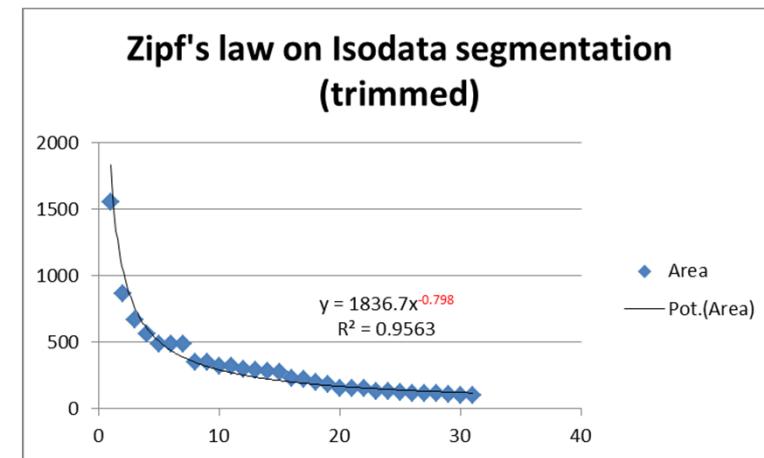
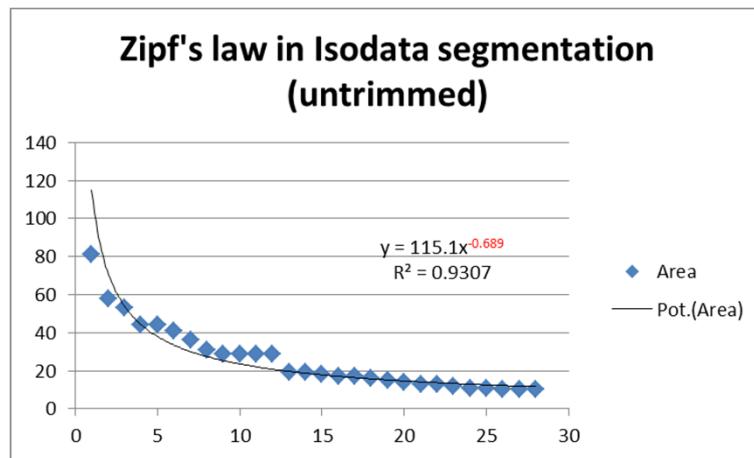
Original natural urban space

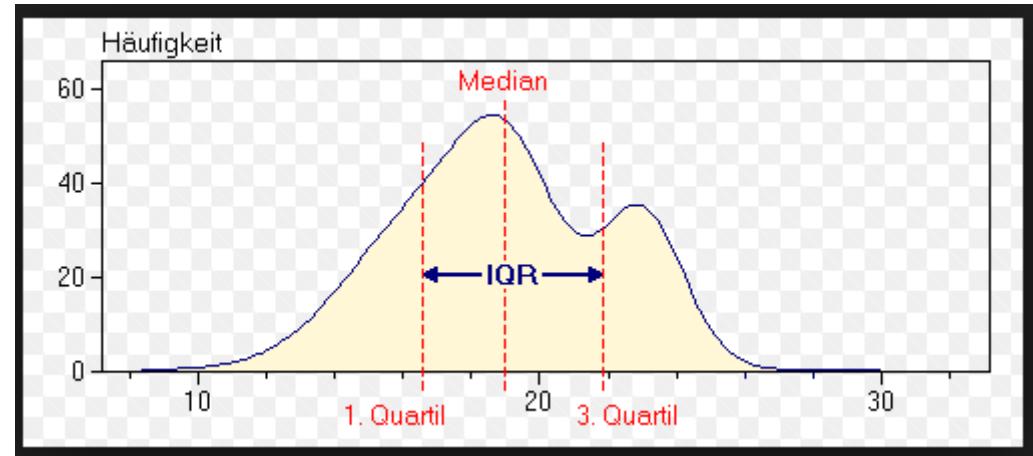
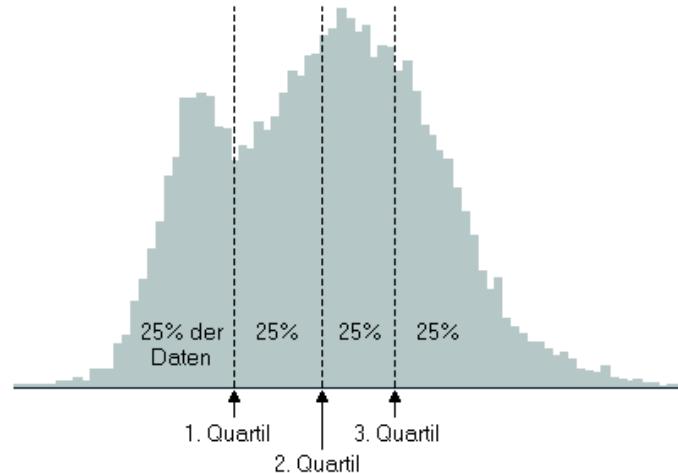


Simulated natural urban space



Pareto regression (Zipf's law) on Isodata segmentation





Vandervieren-Huber approach:

D5	f _x	=((A5+1.5*(2.718281828^(4*B5))*C5))			
A	B	C	D	E	F
1	Skewed distributions: Box-plot upper tail				
2	Q3 + 1.5 e ^{4 MC} IQR				
3					
4	Q3	MC	IQR	Result	
5	34.11	0.5174954	24.63	326.887	