

## Seth Flaxman

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## Joint work with....

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- Research question: what predicts homicides?
- Background: space-time interaction tests
- Methods: kernel-based measures of independence
- Applications: 911 call data, crime offense reports from Chicago


## Chicago



- Population: 2.7 million
- Area: 234 square miles
- Research question: Which types of calls to 911 are predictive of homicides and shootings nearby?


## Space-time interaction

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Data: point processes

$$
\mathcal{P}_{1}=\left\{\left(x_{i}^{1}, y_{i}^{1}, t_{i}^{1}\right), i \in 1, \ldots, n_{1}\right\}, \mathcal{P}_{2}=\left\{\left(x_{j}^{2}, y_{j}^{2}, t_{j}^{2}\right), j \in 1, \ldots, n_{2}\right\}
$$

2007


2008


2009


2010


## Statistical tests for space-time interaction

## Knox test [1964]

Put the $N=n_{1} \cdot n_{2}$ pairs of points into a contingency table:

|  | close in space | far in space |  |
| :--- | :--- | :--- | :--- |
| close in time | $X$ | $a$ | $=N_{t}$ |
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Test statistic: $\sum_{i, j} K_{i, j} L_{i, j}$

## Shortcomings

- Knox: discretizes using pre-specified cutoffs
- Mantel: linear measure of independence (correlation)
- Focus is exclusively on interpoint (Euclidean) distances
- No way to include covariates, more spatial or temporal structure


## Machine learning to the rescue

- A kernel is a real-valued paired similarity function: $k(x, y) \in \mathcal{R}$. Larger values $\Rightarrow$ more similar.
- You've heard of kernels: they're a generalization of covariance functions $C(x, y)$ !
- Example: Gaussian $k(x, y)=e^{-\|x-y\|^{2}}$
- Mathematical theory: kernels turn points into infinite dimensional vectors, i.e. functions:

The Hilbert space representation of $0 \quad$ The Hilbert space representation of 2



## The "kernel trick"

- Take a standard statistical tool (e.g. clustering, PCA, SVMs), replace dot products or similarity metrics $\langle x, y\rangle$ with kernels $k(x, y)$ throughout.
- Enables the application of simple, linear methods in non-linear settings


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Mantel test: transformed

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k\left(\left\|s_{n}-s_{1}\right\|\right) & k\left(\left\|s_{n}-s_{2}\right\|\right) & \ldots & 0 \\
L=\left(\begin{array}{cccc}
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## Theory

- Given points $\mathcal{P}=\left\{p_{i}=\left(s_{i}, t_{i}\right)\right\}$ we have two ways of measuring similarity:

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- Statistical machine learning says there's a better way...


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- Looks for a function $f$ :

$$
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- Intuition: $f$ is a "witness" function, meant to find discrepancies between $P(S, T)$ and $P(S) P(T)$.


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\mathrm{HSIC}=\frac{1}{n^{2}} \sum_{i, j} k\left(s_{i}, s_{j}\right) \ell\left(t_{i}, t_{j}\right)-\frac{2}{n^{3}} \sum_{i, j, r} k\left(s_{i}, s_{j}\right) \ell\left(t_{i}, t_{r}\right)+\frac{1}{n^{4}} \sum_{i, j, q, r} k\left(s_{i}, s_{j}\right) \ell\left(t_{q}, t_{r}\right)
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- We show that these results hold for testing whether $k(p, \cdot)$ and $\ell(p, \cdot)$ are independent $\Rightarrow$ new test for space-time interaction


## Space-time interaction statistics

HSIC:
$\frac{1}{n^{2}} \sum_{i, j} k\left(s_{i}, s_{j}\right) \ell\left(t_{i}, t_{j}\right)-\frac{2}{n^{3}} \sum_{i, j, r} k\left(s_{i}, s_{j}\right) \ell\left(t_{i}, t_{r}\right)+\frac{1}{n^{4}} \sum_{i, j, q, r} k\left(s_{i}, s_{j}\right) \ell\left(t_{q}, t_{r}\right)$
Kernelized Mantel:

$$
\sum_{i, j} k\left(s_{i}, s_{j}\right) \ell\left(t_{i}, t_{j}\right)
$$

- Notice: missing terms! Mantel is like HSIC, but with some non-optimal choice of $f(\Rightarrow$ less power).


## Our Contributions

- New way of thinking about space-time interaction in terms of kernels $\Rightarrow$ new interpretation of $\mathrm{HSIC} \Rightarrow$ new test for space-time interaction
- Extensions to bivariate, forward in time cases
- Interesting connections with Mantel test, showing its shortcomings and a possible fix
- More flexible test: kernels can encode more than just distance between points. HSIC can test for non-linear dependencies.


## Experimental Setup

Synthetic data: draw $n=40$ or $n=100$ random cluster centers, draw $k=5$ or 1 children with locations displaced $N(0, \sigma)$ from parent in every direction.

Easy example: $\sigma=.025$


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Hard example: $\sigma=.2$



## Synthetic Data: Results




## Experimental Setup: Crime Data

Question: which types of calls to 911 predict homicides and aggravated battery with a handgun ("shootings")?

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Data:

- Dispatcher calls from January 2007-May 2010, coded by one of 271 types ( $\approx 9$ million): "01-01-2010", "12:25:00", "ARSON", 1172456, 1834562 "01-02-2010", "19:55:00", "THEFT", 1173123,1831123
- All shootings / homicides from January 2007-May 2010 (9,087 total):
"01-01-2010", "19:00:37", "HOMICIDE" ,1172001, 1834023
"01-07-2010", "19:55:00", "HOMICIDE" , 1173934, 1831384


## Experimental Setup: Algorithms

- Calculate p-values for directional, bivariate space-time interaction between each 911 call type and shootings
- Compare Knox and HSIC
- Knox: cutoff for close: 500 feet, 14 days
- HSIC: Gaussian RBF kernels, with equivalent bandwidth
- Permutation testing 1000 times to calculate p-values

| HSIC $<\mathbf{. 0 1}$ | HSIC and Knox $<. \mathbf{0 1}$ | Knox $<. \mathbf{0 1}$ |
| :--- | :--- | :--- |
| auto accident pd | $10-1$ | arson report |
| battery jo | death removal | auto theft ip |
| battery victim inj. | evidence technician (pri. 1) | criminal tres. (ov) |
| beat team meeting [ov] | evidence technician (pri. 2) | evidence technician (pri. 3) |
| crim dam. to prop rpt | gambling | found property |
| mental unauth absence | gang disturbance | k9 request |
| mission | outdoor roll call | kidnapping report |
| person with a gun | person shot | notify |
| robbery victim injured | plan 1-5 | person stabbed |
| theft ip | shots fired | pick up car |
|  | shots fired (ov) | polling place check |
|  |  | suspicious person (ov) |
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## Expert rating: 5 (most reasonable)

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## Expert rating: 5 (most reasonable), 4, 3, 2, 1 (least reasonable)

## Conclusions

- New data-driven formulation of "leading indicators" question as space-time interaction between pairs of point processes
- Defined a new kernel-based space-time interaction test
- HSIC performance was comparable to classical tests, parameter choices less critical
- Applied to large, real, and important dataset: shootings in Chicago


## Thank you! Questions? ${ }^{1}$

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${ }^{1}$ Thank you to the Chicago Police Department for sharing data. Points of view or opinions contained within this presentation are those of the author and do not necessarily represent the official position or policies of the Chicago Police Department. Title page photo by Palsson on Flickr.

## Extensions

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- Interesting interpretation in Hilbert space
- Only predict forward in time: restrict sums to pairs of points where $t_{i}<t_{j}$.

Excess risk attributable to space-time interaction

$$
D(s, t)=\frac{F_{S, T}(s, t)-F_{S}(s) F_{T}(t)}{F_{S}(s) F_{T}(t)}
$$

Given that we see an event of type 1 , proportional increase (excess risk) of seeing an event of type 2.

Shots fired and shootings


## K9 REQUEST and shootings



## PERSON WITH A GUN and shootings



## Maximum Mean Discrepancy (Gretton et al. 2012)

"Witness" $\hat{f}^{*}$ :

$$
\hat{f}^{*}(x, y) \propto \sum_{i} k\left(x, x_{i}\right)-\sum_{j} k\left(y, y_{j}\right)
$$



## False positive rate

HSIC: 4.07\% false positive


## False positive rate

Mantel (kernelized): 4.37\% false positive


## False positive rate

Knox: 5.69\% false positive


THEFT IP and shootings


