

Hotspot Invasion: Traveling Wave Solutions to a Reaction-Diffusion Model for Crime Patterns

Nancy Rodríguez

in collaboration with L. Ryzhik

Stanford University

Emergent behavior in multi-particle systems with non-local interactions

January 23, 2012

Introduction

- Some interesting questions:
 - Can we recreate **criminal activity patterns**?
 - Do **innate human tendencies** change the criminal activity patterns?
 - What do we expect in **large time**?
 - Can we observe **propagation of crime**?
 - Can we **prevent**, using minimum resources, the propagation of crime?

Introduction

- Some interesting questions:
 - Can we recreate **criminal activity patterns**?
 - Do **innate human tendencies** change the criminal activity patterns?
 - What do we expect in **large time**?
 - Can we observe **propagation of crime**?
 - Can we **prevent**, using minimum resources, the propagation of crime?

Goal: Explore these questions

Introduction

- Some interesting questions:
 - Can we recreate **criminal activity patterns**?
 - Do **innate human tendencies** change the criminal activity patterns?
 - What do we expect in **large time**?
 - Can we observe **propagation of crime**?
 - Can we **prevent**, using minimum resources, the propagation of crime?

Goal: Explore these questions

- Study a basic reaction-diffusion system to model crime patterns¹:

- $s(x, t)$ is the propensity towards crime.
- $u(x, t)$ moving average of crime.
- $c(x, t)$ cost of committing a crime.

$$\begin{aligned}
 s_t &= \Delta s - s + s_o(x) + (\rho(x) - c(x, t)) u(x, t) \\
 u_t &= \Lambda(s) - u(x, t) \\
 c_t &= \frac{u(x, t)\rho(x)}{\int u(x, t)\rho(x) dx} - c(x, t)
 \end{aligned}$$

¹H. Berestycki and J. P. Nadal. Self-organised critical hot spots of criminal activity. European Journal of Applied Mathematics, 21(Special Double Issue 4-5):371399, 2010.

Introduction

- Reaction-diffusion system to model crime patterns:

$$s_t = \Delta s - s + s_o(x) + \underbrace{(\rho(x) - c(x, t))}_{\text{total payoff}} u(x, t)$$

$$u_t = \Lambda(s) - u(x, t)$$

$$c_t = \frac{u(x, t)\rho(x)}{\int u(x, t)\rho(x) dx} - c(x, t)$$

- $s_o(x)$ **base willingness** to commit a crime.

Introduction

- Reaction-diffusion system to model crime patterns:

$$s_t = \Delta s - s + s_o(x) + (\rho(x) - c(x, t)) u(x, t)$$

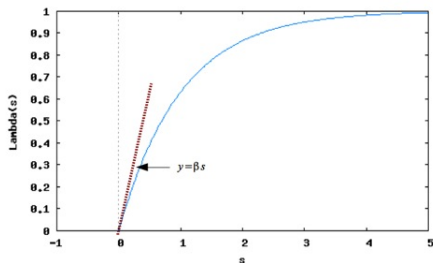
$$u_t = \Lambda(s) - u(x, t)$$

$$c_t = \frac{u(x, t)\rho(x)}{\int u(x, t)\rho(x) dx} - c(x, t)$$

- $s_o(x)$ **base willingness** to commit a crime.
- $\Lambda(s)$ is the **acting-out function**.

$$\Lambda(s) = \begin{cases} 0 & \text{if } s \leq 0 \\ 1 - e^{-\beta s} & \text{if } s > 0. \end{cases}$$

- β measures the strength that a positive $s(x, t)$ has on whether a crime is committed.



Introduction

- Reaction-diffusion system to model crime patterns:

$$s_t = \Delta s - s + s_o(x) + (\rho(x) - c(x, t)) u(x, t)$$

$$u_t = \Lambda(s) - u(x, t)$$

$$c_t = \frac{u(x, t)\rho(x)}{\int u(x, t)\rho(x) dx} - c(x, t)$$

- $s_o(x)$ **base willingness** to commit a crime.
- $\Lambda(s)$ is the **acting-out function**.

$$\Lambda(s) = \begin{cases} 0 & \text{if } s \leq 0 \\ 1 - e^{-\beta s} & \text{if } s > 0. \end{cases}$$

- High-payoff policing vs. hotspot policing.

Mathematical Formulations

- **Pattern formation:** Stability of steady-states (Berestycki and Nadal)
- **Longtime behavior:** Existence and uniqueness of steady-states.
 - Interesting case is the variable coefficient case.
 - Is there a condition which determines uniqueness of the steady-states?
- **Propagation of crime:** Existence of traveling wave solutions.
- **Blocking invasion:** Can we block propagation of crime with minimum resources?
 - What is the minimum amount of resources we need?

Mathematical Formulations

- **Pattern formation:** Stability of steady-states (Berestycki and Nadal)
- **Longtime behavior:** Existence and uniqueness of steady-states.
 - Interesting case is the variable coefficient case.
 - Is there a condition which determines uniqueness of the steady-states?
- **Propagation of crime:** Existence of traveling wave solutions.
- **Blocking invasion:** Can we block propagation of crime with minimum resources?
 - What is the minimum amount of resources we need?

If the cost reaches a steady-state faster than the other variables, label this $c(x)$, we can define $\alpha(x) = \rho(x) - c(x)$, measures the **net payoff** of committing a crime.

Existence of Steady-States

- The model we study:

$$\begin{aligned}s_t &= \Delta s - s + s_o(x) + \alpha(x)u(x, t) \\ u_t &= \Lambda(s) - u(x, t).\end{aligned}$$

- Solving for the steady-state solutions as $u = \Lambda(s)$ the system simplifies to

$$\Delta s = s - s_o - \alpha(x)\Lambda(s).$$

- For the remaining of the talk we assume that $s_o \in \mathbb{R}$ and it will provide some [measure of the population tendency](#).

Stability Analysis

- Let u^* and s^* be steady-states (not necessarily unique) and consider a perturbation

$$u(x, t) = u^* + \delta_u e^{ikx + \sigma t}$$

$$s(x, t) = s^* + \delta_s e^{ikx + \sigma t}$$

- This gives rise to the following system:

$$\begin{bmatrix} -k^2 - 1 & \alpha \\ \Lambda'(s^*) & -1 \end{bmatrix} \begin{bmatrix} \delta_s \\ \delta_u \end{bmatrix} = \sigma \begin{bmatrix} \delta_s \\ \delta_u \end{bmatrix}$$

- This leads to the characteristic equation

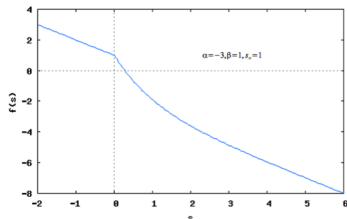
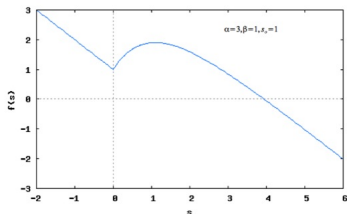
$$-\frac{(k^2 + 2)}{2} \pm \frac{1}{2} \sqrt{k^4 + 4\alpha\Lambda'(s^*)}.$$

- If $\alpha\Lambda'(s^*) > 1$ this will lead to instabilities. An example is when $s_0 = 0$ and $\alpha\beta > 1$ then $s \equiv 0$ is an unstable steady-state.

Steady-State Solutions

Consider the spatially-homogeneous case.

$\alpha\beta$	s_0	No. of steady states
< 1	\mathbb{R}	1
> 1	> 0	1
> 1	0	2
> 1	$\alpha - \frac{1}{\beta} \ln(\alpha\beta) - \frac{1}{\beta}$	2
> 1	$(\alpha - \frac{1}{\beta} \ln(\alpha\beta) - \frac{1}{\beta}, 0)$	3

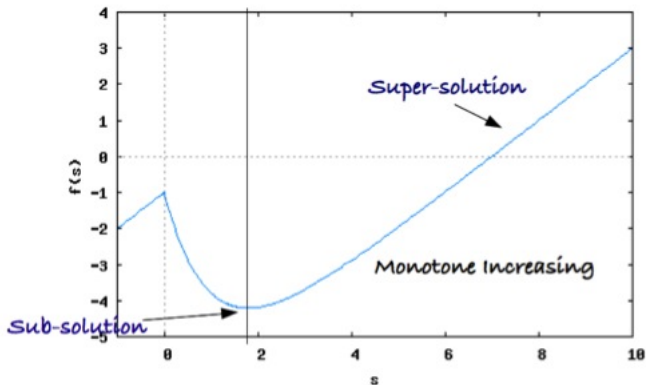


Note: $\alpha < 0$ always lead to a unique steady-state.

$$\alpha \geq 0 \text{ and } s_0 > 0$$

Sociological Interpretation

If there is a *positive payoff* for committing a crime and a *natural tendency towards criminal activity*, $s_0 > 0$, then one expects there to be either a *hotspot* or *warm-spot*.



$$\alpha \geq 0 \text{ and } s_0 = 0$$

Sociological Interpretation

A society with a *neutral tendency* towards criminal activity, $s_0 = 0$, will need a high enough incentive to commit a crime in order for one to observe hotspots or warm-spots.

Critical value: $\alpha\beta = 1$

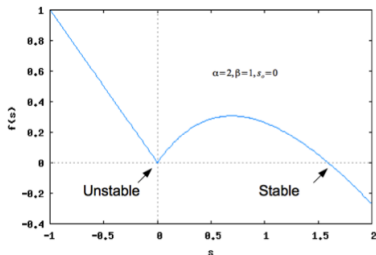


Figure: $\alpha\beta > 1$

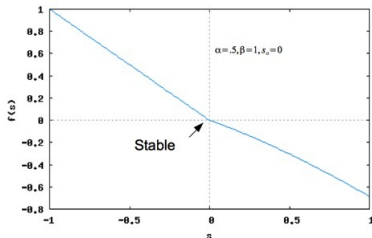


Figure: $\alpha\beta < 1$

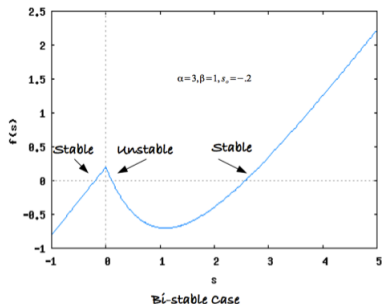
$$\alpha \geq 0 \text{ and } s_0 < 0$$

Sociological Interpretation

A society with a *negative tendency* towards criminal activities, $s_0 < 0$, can exhibit interesting behavior. If the payoff to commit a crime is high enough to overcome the tendency towards peace there can be two stable steady-states and one unstable steady-state.

- Warm-spot is unstable.
- Relevant condition:

$$s_0 \leq \frac{1}{\beta} - \alpha + \frac{\log \alpha \beta}{\beta}.$$



Spatially heterogeneous coefficients

However, the net payoff function, $\alpha(x)$, should be heterogeneous.

Spatially heterogeneous coefficients

However, the net payoff function, $\alpha(x)$, should be heterogeneous.

Proposition (Monotone $f(u, x)$)

Let $\alpha(x) \leq 1/\beta$ for all $x \in \Omega$ and $s_o \in \mathbb{R}$ then there is a unique steady-state.

- Existence:
 - $s_o \leq 0 \Rightarrow s_o$ is a solution.
 - $s_o > 0$: Find positive super and sub solutions.
- Uniqueness:
 - Point-wise bound leads to monotone increasing function.
 - Use Mean Value Theorem and Maximum Principle.

Spatially heterogeneous coefficients

However, the net payoff function, $\alpha(x)$, should be heterogeneous.

Proposition (Monotone $f(u, x)$)

Let $\alpha(x) \leq 1/\beta$ for all $x \in \Omega$ and $s_o \in \mathbb{R}$ then there is a unique steady-state.

- Existence:
 - $s_o \leq 0 \Rightarrow s_o$ is a solution.
 - $s_o > 0$: Find positive super and sub solutions.
- Uniqueness:
 - Point-wise bound leads to monotone increasing function.
 - Use Mean Value Theorem and Maximum Principle.

How can we generalize this?

General spatially heterogeneous payoff $\alpha(x)$

Study the spatially heterogeneous problem with $s_0 = 0$:

$$\Delta s = s - \alpha(x)\Lambda(s) \quad (1)$$

$$= f(x, s) \quad (2)$$

- Clearly $s \equiv 0$ is a solution, **is it unique?**
- Study the **eigenvalue problem**:

$$\begin{cases} \Delta \phi - f_0(x)\phi = \lambda \phi \\ \phi > 0, \|\phi\|_\infty. \end{cases} \quad (3)$$

with $f_0(x) = \lim_{s \rightarrow 0^+} \frac{f(x, s)}{s} = 1 - \alpha(x)\beta$

Proposition

Let $s_0 = 0$ then $s \equiv 0$ is a solution to (1). If $\lambda > 0$, as defined in (3) then there exists a positive solution to (1). If $\lambda < 0$ then $s \equiv 0$ is the unique solution to (1).

Is there a sharp condition that differentiates the above cases?

- Previous condition is not very useful.
- When is $\lambda > 0$?

$$\int_{\Omega} f_o(x) dx = \int_{\Omega} (1 - \alpha(x)\beta) dx \leq 0 \Rightarrow \lambda > 0$$

- When is $\lambda < 0$?
 - Consider

$$\Gamma \int_{\Omega} f_o(x) dx > 0,$$

for $\Gamma > 0$

- Then for the corresponding eigen-value problem to $\Delta s = \Gamma f(x, s)$ has a negative eigenvalue, $\lambda < 0$ for Γ small enough.

Ideas on the remaining cases

- $s_o > 0$ then the steady-state should be unique for general $\alpha(x)$.
- $s_o < 0$ then we have one, two, or three steady-states.
 - Natural conjecture is that the critical quantity depends on:

$$\int \left(\frac{1}{\beta} - \alpha(x) + \frac{\log \alpha(x)\beta}{\beta} - s_o \right) dx$$

- Still looking for the right **eigen-value problem formulations**.

Traveling Wave Solutions

Remark

Toy Problem: Assume that the criminal activities reaches a steady-state much faster than the willingness to act. Is it possible for hotspots or warm-spots to invade low or zero crime regions.

- Consider the one-dimensional problem:

$$s_t = s_{xx} - s + s_0 + \alpha\Lambda(s). \quad (4)$$

- We consider two cases:
 - $\alpha\beta \leq 1 \Rightarrow$ unique steady-state
 - $\alpha\beta > 1 \Rightarrow$ possible multiple-steady-states.

Existence of Traveling Wave Solutions

Sociological Interpretation

If $\alpha\beta > 1$ one can observe the propagation of crime from high crime density areas to zero crime density areas.

Theorem

Let $s_0 = 0$ and let $s(x, t)$ be a solution to . Then if

(a) If $\alpha\beta \leq 1$ then

$$\lim_{t \rightarrow \infty} \|s(x, t)\|_{L^p} = 0$$

for all $p \geq 1$.

(b) If $\alpha\beta > 1$ then there exists traveling wave solutions, $S(x - ct)$, connecting the two steady-states.

$\alpha\beta > 1$: Crime Dominates

- We see solutions of the form $S(z)$ for $c \in \mathbb{R}$ and $z = x - ct$, then

$$S'' + cS' - S + \alpha\Lambda(S) = 0,$$

such that.

$$\lim_{x \rightarrow \infty} S(x - ct) = \bar{s} > 0 \text{ and } \lim_{x \rightarrow \infty} S(x - ct) = 0.$$

- Note that we have $c \int (v_z)^2 dz = \int_0^{\bar{s}} S - \alpha\Lambda(S) ds$.
- Written as a system:

$$S' = p$$

$$p' = -cp + S - \alpha\Lambda(s).$$

$\alpha\beta > 1$: Crime Dominates

- Analyze the stability of $S \equiv 0$.

$$\begin{bmatrix} 0 & 1 \\ 1 - \alpha\beta & -c \end{bmatrix} \begin{bmatrix} s \\ p \end{bmatrix} = \lambda \begin{bmatrix} s \\ p \end{bmatrix}$$

- The characteristic equation $\lambda^2 + c\lambda + \alpha\beta - 1$
- Hence, $\lambda_{\pm} = -c \pm \sqrt{c^2 - 4(\alpha\beta - 1)}$.
- Need $c \geq \sqrt{\alpha\beta - 1}$ for the eigenvalues to be real.
- The **larger** $\alpha\beta > 1$ the **faster** the the wave will travel.

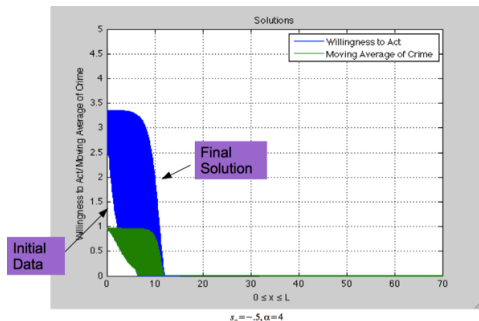
Hotspot invasion

- Consider the full one-dimensional problem:

$$s_t = s_{xx} - s + s_0 + \alpha u.$$

$$u_t = \Lambda(s) - u.$$

- Same condition on $\alpha\beta$.
- Numerical results:
 - Initial condition $\mathcal{O}(e^{-\psi x})$



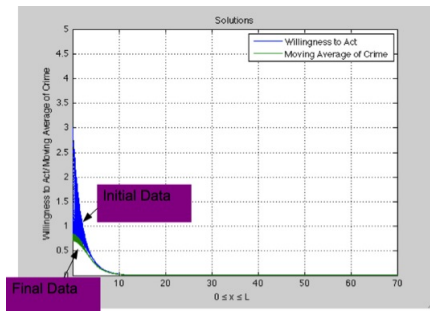
Hotspot invasion

- Consider the full one-dimensional problem:

$$s_t = s_{xx} - s + s_0 + \alpha u.$$

$$u_t = \Lambda(s) - u.$$

- Same condition on $\alpha\beta$.
- Numerical results:
 - Initial condition $\mathcal{O}(e^{-\psi x})$



Blocking the Invasion of Crime

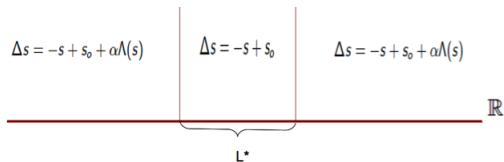
- Can we solve: \mathbb{R}

$$\Delta s = -s + s_0 + \alpha(x)\Lambda(s)$$

with

$$\alpha(x) = \begin{cases} \alpha & |x| > L \\ 0 & |x| \leq L \end{cases}$$

- Find minimum L such that the above problem has a steady state.



Thank you for your attention!