

Contents

Acknowledgements	xi
1 Local Statistics and Local Models for Spatial Data	1
1.1 Introduction	1
1.2 Local Aspatial Statistical Methods	3
1.3 Local versus Global Spatial Statistics	6
1.4 Spatial Non-stationarity	9
1.5 Examples of Local Univariate Methods for Spatial Data Analysis	11
1.5.1 Local Forms of Point Pattern Analysis	11
1.5.2 Local Graphical Analysis	12
1.5.3 Local Filters	13
1.5.4 Local Measures of Spatial Dependency	14
1.6 Examples of Local Multivariate Methods for Spatial Data Analysis	15
1.6.1 The Spatial Expansion Method	16
1.6.2 Spatially Adaptive Filtering	17
1.6.3 Multilevel Modelling	18
1.6.4 Random Coefficient Models	20
1.6.5 Spatial Regression Models	21
1.7 Examples of Local Methods for Spatial Flow Modelling	24
1.8 Summary	25
2 Geographically Weighted Regression: The Basics	27
2.1 Introduction	27
2.2 An Empirical Example	27
2.2.1 The Data	28
2.2.2 A Global Regression Model	28
2.2.3 Global Regression Results	34
2.3 Borough-Specific Calibrations of the Global Model	38
2.4 Moving Window Regression	42
2.5 Geographically Weighted Regression with Fixed Spatial Kernels	44
2.6 Geographically Weighted Regression with Adaptive Spatial Kernels	46

2.7	The Mechanics of GWR in More Detail	52
2.7.1	The Basic Methodology	52
2.7.2	Local Standard Errors	54
2.7.3	Choice of Spatial Weighting Function	56
2.7.4	Calibrating the Spatial Weighting Function	59
2.7.5	Bias-Variance Trade-Off	62
2.8	Testing for Spatial Non-stationarity	63
2.9	Summary	64
3	Extensions to the Basic GWR Model	65
3.1	Introduction	65
3.2	Mixed GWR Models	65
3.3	An Example	68
3.4	Outliers and Robust GWR	73
3.5	Spatially Heteroskedastic Models	80
3.6	Summary	82
4	Statistical Inference and Geographically Weighted Regression	83
4.1	Introduction	83
4.2	What is Meant by 'Inference' and How Does it Relate to GWR?	84
4.2.1	How Likely is it that Some Fact is True on the Basis of the Data?	85
4.2.2	Within What Interval Does Some Model Coefficient Lie?	85
4.2.3	Which One of a Series of Potential Mathematical Models is 'Best'?	86
4.3	GWR as a Statistical Model	87
4.3.1	Local Likelihood	90
4.3.2	Using Classical Inference – Working with p -values	91
4.3.3	Testing Individual Parameter Stationarity	92
4.4	Confidence Intervals	94
4.5	An Alternative Approach Using the AIC	95
4.6	Two Examples	97
4.6.1	Basic Estimates	97
4.6.2	Estimates of Pointwise Standard Errors	99
4.6.3	Working with the AIC	99
4.7	Summary	102
5	GWR and Spatial Autocorrelation	103
5.1	Introduction	103
5.2	The Empirical Setting	104
5.3	Local Measures of Spatial Autocorrelation using GWR	104
5.4	Residuals in Global Regression Models and in GWR	112
5.5	Local Parameter Estimates from Autoregressive and Non-Autoregressive Models	117
5.6	Spatial Regression Models and GWR	121

5.6.1	Overview	121
5.6.2	Conditional Autoregressive (CA) Models	122
5.6.3	Simultaneous Autoregressive (SA) Models	122
5.6.4	GWR, Conditional Autoregressive Models and Simultaneous Autoregressive Models	123
5.7	Summary	124
6	Scale Issues and Geographically Weighted Regression	127
6.1	Introduction	127
6.2	Bandwidth and Scale: The Example of School Performance Analysis	130
6.2.1	Introduction	130
6.2.2	The School Performance Data	131
6.2.3	Global Regression Results	133
6.2.4	Local Regression Results	134
6.3	GWR and the MAUP	144
6.3.1	Introduction	144
6.3.2	An Experiment	147
6.4	Summary	153
7	Geographically Weighted Local Statistics	159
7.1	Introduction	159
7.2	Basic Ideas	161
7.3	A Single Continuous Variable	163
7.4	Two Continuous Variables	173
7.5	A Single Binary Variable	175
7.6	A Pair of Binary Variables	177
7.7	Towards More Robust Geographically Weighted Statistics	181
7.8	Summary	183
8	Extensions of Geographical Weighting	187
8.1	Introduction	187
8.2	Geographically Weighted Generalised Linear Models	188
8.2.1	A Poisson GWGLM	190
8.2.2	A Binomial GWGLM	193
8.3	Geographically Weighted Principal Components	196
8.3.1	Local Multivariate Models	196
8.3.2	Calibrating Local Multivariate Models	198
8.3.3	Interpreting Σ and ρ	199
8.3.4	An Example	200
8.4	Geographically Weighted Density Estimation	202
8.4.1	Kernel Density Estimation	202
8.4.2	Geographically Weighted Kernels	203
8.4.3	An Example Using House Prices	203
8.5	Summary	205

9 Software for Geographically Weighted Regression	207
9.1 Introduction	207
9.2 Some Terminology	208
9.3 The Data File	208
9.4 What Do I Need to Specify?	209
9.5 Kernels	210
9.6 Choosing a Bandwidth	211
9.6.1 User-Supplied Bandwidth	211
9.6.2 Estimation by Cross-validation	212
9.6.3 Estimation by Minimising the AIC	212
9.6.4 The Golden Section Search	212
9.7 Significance Tests	213
9.8 Casewise Diagnostics for GWR	214
9.8.1 Standardised Residuals	214
9.8.2 Local r -square	215
9.8.3 Influence Statistics	216
9.9 A Worked Example	216
9.9.1 Running GWR 2.0 on a PC	216
9.9.2 The Outputs	224
9.9.3 Running GWR 2.0 under UNIX	230
9.10 Visualising the Output	231
9.10.1 Viewing the Results in ArcView	233
9.10.2 Point Symbols	234
9.10.3 Area Symbols	236
9.10.4 Contour Plots	237
9.10.5 Pseudo-3D Display	238
9.11 Summary	239
10 Epilogue	241
10.1 Overview	241
10.2 Summarising the Book	242
10.3 Empirical Applications of GWR	243
10.4 Software Development	245
10.4.1 Embedding GWR in Larger Packages	246
10.4.2 Software Extending the Basic GWR Idea	247
10.5 Cautionary Notes	248
10.5.1 Multiple Hypothesis Testing	249
10.5.2 Locally Varying Intercepts	251
10.5.3 Interpretation of Parameter Surfaces	251
10.6 Summary	252
Bibliography	255
Index	267