Analysis of Human Mobility Patterns from GPS Trajectories and Contextual Information

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Abstract:

Human mobility is important for understanding the evolution of size and structure of urban areas, the spatial distribution of facilities, and the provision of transportation services. Until recently, exploring human mobility in detail was challenging because data collection methods consisted of cumbersome manual travel surveys, space-time diaries or interviews. The development of location-aware sensors has significantly altered the possibilities for acquiring detailed data on human movements. While this has spurred many methodological developments in identifying human movement patterns, many of these methods operate solely from the analytical perspective and ignore the environmental context within which the movement takes place. In this paper we attempt to widen this view and present an integrated approach to the analysis of human mobility using a combination of volunteered GPS trajectories and contextual spatial information. We propose a new framework for the identification of dynamic (travel modes) and static (significant places) behaviour using

trajectory segmentation, data mining and spatio-temporal analysis. We are interested in examining if and how travel modes depend on the residential location, age or gender of the tracked individuals. Further, we explore theorised "third places", which are spaces beyond main locations (home/work) where individuals spend time to socialise. Can these places be identified from GPS traces? We evaluate our framework using a collection of trajectories from 205 volunteers linked to contextual spatial information on the types of places visited and the transport routes they use. The result of this study is a contextually enriched data set that supports new possibilities for modelling human movement behaviour.

Keywords: Movement analysis, trajectories, trajectory segmentation, travel mode classification, significant places.

1. Introduction

Understanding human mobility is a major contributor to the development of knowledge on important issues such as the form and function of urban areas, the location of facilities and the demand for transportation services. Human mobility has traditionally been explored by manual travel surveys, space-time diaries or interviews (Palmer et al. 2013), all of which are time consuming, expensive and do not provide a sufficient spatio-temporal resolution to allow the investigation of mobility patterns in detail. The development of sensors that capture movement information in real time and at detailed spatial and temporal scales (e.g. GPS trackers) has changed our ability to collect movement data (Kwan and Neutens 2014). However, the developments in movement data collection technologies are much further ahead than current methods for extracting meaningful patterns from such data (Laube et al 2007, Long and Nelson 2013). While recently there have been several new methodological developments in trajectory data mining on identifying patterns and behaviours in movement

data, many of these ignore the embedding of movement into the geographical context (Purves et al. 2014). There is a need to investigate new ways to identify movement patterns considering movement data not only on their own, but within their environmental context.

In this paper we approach this problem through an integrated analysis of human movement from GPS trajectories linked to contextual information. Purves et al. (2014) list several alternative definitions of context for movement data: 1) context identified from additional data collected simultaneously with GPS trajectories, 2) context provided by the description of space within which movement occurs and 3) context provided through knowledge about physical/biological properties of the movement process. In this study we define context as option 2); that is, the contextual data used in this study provide a description of the spaces that people move through.

A particular characteristic of human movement is the variety of different travel modes via which movement can take place. This is of particular interest in areas such as urban planning (Schwanen and Moktharian 2005) because residential location-choice and travel-choice may be interconnected. It is known that the built environment and the socio-demographic characteristics of individuals have impacts on the choice of transportation mode for daily travel such as commuting (Ewing and Cervero 2010). This impact is an extensively researched topic in transportation geography and has traditionally been explored using data from surveys and questionnaires (Van Vugt et al. 1996, Rodriguez and Joo 2004, Schwanen and Moktharian 2005, Wener and Evans 2007). New research has involved using GPS trajectories to identify transportation modes from raw data and annotate the original trajectories with these modes to create semantic trajectories (Yan et al. 2013). Such semantic trajectories are used for many technical purposes: personalisation of web services (Zheng et

al. 2010), navigation (Sester et al. 2012), privacy protection (Parent et al. 2013) and inferring social structure from trajectory proximity (Xiao et al. 2014). There has, however, been little or no connection between these two points of view. We offer an alternative where we identify transportation mode from real GPS data while at the same time exploring if and how this mode is affected by the residential location of our participants.

Patterns of human mobility are linked to how people influence their spatial context and how the spatial context influences them in return (Palmer et al. 2013). A location becomes a place through perceptions of it and the activities of the people who use it, which in turn affects the behaviour of the people there. Thus, human movement is not only embedded into geographical space, but can be considered as movement between places imbued with meaning through human activities (Gieryn 2000). From the sociological perspective, each individual moves through a set of hierarchically ordered places that have a particular meaning for him/her (Oldenburg 1989). The most important place, termed the first place, is home, where an individual spends most of his/her time. The second place is work or school or a place where a major regular activity takes place. In the process of building social capital, each individual also frequents so-called "third places". These places are neither home nor work-related and are places where people spend their leisure time and socialise with others. They can include many different types of locations: shops, cafes, bars, libraries, bookshops (Oldenburg 1989, Holm 2013) and have become a popular subject of study in sociology, urban geography and retail geography (Holm 2013, Laing and Royle 2013, Lin 2012, Steinkuehler and Williams 2006). However, to our knowledge, there have been no studies investigating third places using empirical tracking data. There are a number of technological studies that identify the so-called significant places from movement data (places where individuals spend most of their time and which have the highest re-occurrence rate, Liao et al.

2007), but these are not necessarily 'third places' and the studies are generally devoid of context. For example, Bhattacharya et al. (2012) only use the geometrical properties of movement inferred from GPS trajectories to identify significant places and purposely exclude the geographical context ("instead of considering additional resources such as geometry of Point Of Interests (POIs) or map matching techniques, to identify a place as significant, we propose a technique that automatically extracts all significant places and their corresponding durations" solely from users' GPS trajectories (Bhattacharya et al. 2012, p.399)). Umair et al. (2014) identify significant places from GPS data based on the spatial density of GPS points in the neighbourhood of each location, again disregarding any contextual information.

We propose to investigate movement from transportation and sociological points-of-view using a novel framework to integrate trajectory data with contextual information. As Kwan (2013) states, "people's spatio-temporal experiences are influenced not only by where they live, but also by other places they visit, when they visit these places, how much time they spend there, what they experience as they travel between these places". To address these different aspects of movement, we offer a new integrated approach that involves several perspectives.

From the technological perspective we propose a new framework for identifying and analysing dynamic (movement) and static (places) behaviour from trajectories and associated contextual information. We do this through a combination of trajectory segmentation, classification and spatio-temporal analysis using movement trajectories linked to contextual spatial data. From the perspective of transportation geography we are interested in whether and how identified travel modes depend on the residential location of the persons being

tracked. From a sociological perspective we explore the existence of "third places". We are interested in the temporal dynamics and the spatial distribution of these places — as far as we know this is the first attempt to use real movement data for this purpose. Further, we are interested in how gender and age might affect movement patterns and report our results segmented by these two characteristics. We evaluate our framework on a data set of GPS trajectories from 205 volunteers in three Scottish towns who were continuously tracked in their daily movements for a week. We enrich these trajectories with contextual information from external sources to identify mobility patterns in the volunteers' daily lives.

2. Related Work

The framework we employ consists of a combination of several analytical methods for movement data: trajectory segmentation of raw data; identification of significant places; and classification of behaviour (static behaviour - types of places and dynamic behaviour - travel modes). In this section we review related work on these methods.

Segmentation is the process of dividing a movement trajectory into sub-trajectories called segments, where each segment fulfils certain criteria (Buchin et al. 2011). Segmentation is frequently derived using "movement parameters", i.e. statistical properties of the movement process at each trajectory point. These include velocity, speed, heading, acceleration, turning angle, angular range, displacement, straightness index, sinuosity, tortuosity, and other locally calculated features (Dodge et al. 2009, Dodge et al. 2012).

In transportation, a combination of segmentation and data mining is frequently used for the classification of travel mode. Sester et al. (2012) identify important places to divide trajectories into segments of constant travel mode. Torrens et al. (2011) use machine learning for identification of pedestrian behaviours. Hu et al. (2004) use neural networks (Self-

Organising Maps) to classify different motion types. Zheng et al. (2010) use a change-point segmentation method to classify GPS trajectories into travel modes.

Significant places (Liao et al. 2007) can be identified from GPS trajectories using clustering or machine learning (Ye et al. 2009, Rodrigues et al. 2014, Umair et al. 2014). Studies identifying significant places can be broadly categorised into two groups: those identifying personally meaningful locations for individuals (Ashbrook and Starner 2003, Kang et al. 2004, Zhou et al. 2007, Bhattacharya et al. 2012) and those finding significant places for multi-users that identify general places of interest (Ashbrook and Starner 2002, Agamennoni et al. 2009, Zheng et al. 2009 and Yin et al. 2014). Some studies use check-in histories (Lian and Xie 2011) or user similarity (Shaw et al. 2013) to identify attractive locations. Andrienko et al. (2013) propose a visual analytics methodology for identifying significant places. Important places have also been identified from mobile phone trajectories (Isaacsman et al. 2011).

It is also important to categorise the activity that occurred in each of these places. Zhou et al. (2007) and Huang et al. (2013) classify activity places into major and minor places using the time spent in each place and the frequency of an individual re-visiting a place. Liao et al. (2007), Kang et al. (2004) and Zhou et al. (2007) assign the categories of 'home' or 'work' to an activity place using 'dwell-time' as the main class separator. Our proposed framework incorporates each of these steps: segmentation, travel mode classification and the identification and categorisation of significant places.

3. Data

To evaluate our proposed framework, we used data collected in a GPS travel survey and external data sources describing the environment within which the movement occurred.

3.1. GPS travel survey

In 2013 we gathered mobility data from 205 participants living in the three largest towns in the Kingdom (county) of Fife in Scotland: Dunfermline, Glenrothes, and Kirkcaldy. These towns were selected due to their different socio-economic characteristics which we expected would be reflected in the movement behaviour of their residents. Dunfermline (pop. 49,706) is an old town located about 20km north of Edinburgh. A large proportion of the inhabitants commute to Edinburgh for work, either by car or public transportation. Glenrothes (pop. 38,679) was established in the late 1940s as one of Scotland's post WWII new towns and is an industrial centre approximately half way (approx. 50km) between Edinburgh to the south and Dundee to the north. Kirkcaldy (pop. 49,709) is an old town located 30km north east of Edinburgh, across the Firth of Forth. It has a small medieval centre surrounded by 17th-19th century developments and large areas of modern housing and industrial estates.

We designed our GPS survey to recruit volunteers of all ages and demographics. Many contemporary movement studies use trajectories collected from social media (Twitter, Foursquare), which creates an age bias towards the younger population (Bricka et al. 2012). In order to counteract this bias, we decided to recruit participants using a traditional method: by sending invitations via the mail to a randomly selected sample of participants. Further, we wanted our sampling to represent the spatial distribution of inhabitants in the three towns so that invitations were sent to a number of randomly selected addresses obtained from the publically available Electoral Register of Scotland which were spatially distributed to reflect population density within data zones and postcodes in each town. Data zones represent the

smallest census unit in UK, while postcodes are even smaller spatial areas, widely used for geocoding, but they are not a perfect subdivision of data zones.

A maximum response rate for a traditional household or travel survey in UK is held to be around 60% (Anderson et al. 2009, Dunstan 2012). Out of these responders, at most 20% could be expected to be willing to carry a GPS device and/or perform the travel survey (Bonnel et al. 2009). This means that we could expect a maximum response rate of 12%; in the end, however, we achieved only a 4% response rate. We sent 6,000 invitations, equally divided between the three towns. Out of this, 252 (4.2%) volunteers responded positively and upon being sent GPS trackers, 205 (3.4%) trackers were returned with usable data. The low response rate probably reflects both the perceived technical nature of the data-gathering process and the intrusion into people's privacy.

In order to maximise the response rate and capture the widest possible audience, we did not collect any personal information from the respondent, nor did we request a travel diary to be completed. We expected to be able to compensate for the lack of extra information by using open data from governmental sources, in particular the Electoral Register of Scotland. We were able to obtain age information from this register although for some participants this information was not publically available. Table 1 shows the breakdown of participants by gender and location.

Table 1 somewhere here.

The participants were asked to carry GPS trackers continuously for a period of seven consecutive days in October or November 2013. We used i-Blue 747 ProS GPS loggers

which are equipped with motion sensors and were programmed to record the GPS location of the individual every 5 seconds unless the device was in a stationary position for more than 2 minutes. Trajectories from all 205 participants in the main experiment comprise 3,869,831 raw GPS locations, where each location record consists of participant ID, latitude, longitude, elevation, date and time. Figure 1 shows the spatial extent of collected trajectories.

Figure 1 somewhere here

Prior to the main data collection we also performed a pilot experiment, where volunteers were tracked for a week. These pilot data¹ were used to familiarise ourselves with the operation of the trackers and were used as test data during the development of our framework. The second aim of the pilot experiment was to determine the temporal sampling rate: as per literature on GPS surveys we tested sampling rates of 1s (Krygsman and Nel 2009; Rasmussen et al. 2013), 5s (BMCT 2012), 10s (Marchal et al. 2008) and 30s (Itsubo and Hato 2006). At the rate of 1s and tracking duration of one week, the pilot participants collected on average 120000 GPS points, which exceeded the storage capacity of the tracker (8Mb). A 5s sampling rate produced on average 19000 data points and filled 30% of the storage capacity. Longer sampling rates (10s, 30s) produced data that were not accurate enough to separate movement modes. As in similar studies (Bohte and Maat 2009), the shortest sampling rate (1s) used up battery at a very fast rate. Based on these results from the pilot experiment, we chose the 5s sampling rate for the main study, which had enough accuracy for our purposes, did not drain the battery too quickly and did not exceed the storage capacity of the tracker.

To support open source trajectory analysis we plan to make tracking data from the pilot participants freely available (with their permission) at the Crawdad platform (www.crawdad.org, Kotz et al. 2004) on publication of this paper.

3.2. External Data

We expected that many participants would use public transport. Because of this, we obtained the National Public Transport Access Node (NaPTAN) data (which contain locations of all stations and stops of public transport) as an external source.

To be able to classify the types of significant places of individual participants, we used the Point Of Interest data set for Scotland, produced by the Ordnance Survey UK (OS). These data contain information about the locations of Points Of Interest, a hierarchical classification of these (9 groups, 52 categories and 616 classes), the positional accuracy of the points and the road network reference of the locations of each Point of Interest.

We augmented the OS Point Of Interest data by generating a supplementary Places Of Interest data set through visual exploration of Google Maps and Openstreetmap. Note that many Places of Interest are of an irregular size and shape (e.g. parking spaces and shopping centres) and because of this they are better represented as polygons rather than points. Matching a movement stop in the form of a segment of a GPS trajectory to a polygon produces fewer errors than matching the segment to a point (fig. 2). We therefore created our Places Of Interest as polygons rather than. We further digitised the OS Points Of Interest into respective polygons and merged the two data sets. In the rest of the paper we refer to the combined data of Points and Places of Interest as POI data.

Figure 2 somewhere here

The POI data consists of a set of different types of public spaces, such as shopping centres, grocery shops, leisure centres, churches, hospitals, schools, etc. We grouped places into four activity types as per table 2.

Table 2 somewhere here

4. Framework

The framework consists of three phases (fig. 3). The algorithms used in the framework are provided as pseudocode in the Supplementary Online Material.

Figure 3 somewhere here

4.1. Phase One: Separating Dynamic and Static Behaviour

We consider the movement of one participant across the entire survey period as one trajectory, which is partitioned into homogenous segments that correspond to different movement modes. The partitioning process scans through trajectory points and when it identifies a change in the spatio-temporal distribution of trajectory points, it creates a new segment. For this, we define a new measure of the density of the logged positions in the neighbourhood of each trajectory point, the Spatio-Temporal Kernel Window (STKW) statistic. To calculate STKW values, we order all trajectory points by time. Then, for every point we search in both directions along the trajectory and count the number of points within a specified threshold distance from the original point, A, in figure 4a. Our threshold distance was set to 25m, which is sufficient to distinguish stops from slower (walk/run) and faster movement modes (vehicle transport) considering the chosen sampling frequency (5Hz). As soon as a point further away than the specified distance is encountered, the count in that direction stops. This differentiates our method from a point buffer which would take into

account points in the nearest neighbourhood that belong to other visits (fig. 4b). Figure 4c shows changes in STKW for an example trajectory: these are very sudden when travel mode changes, which allows us to identify breakpoints between segments.

Figure 4 somewhere here

To determine the start and end points of segments, the algorithm looks for maximal changes in STKW values. It scans each trajectory using two moving windows - one facing backwards and one forwards and then sums the STKW values within both windows. By comparing the two sums, the algorithm decides if the point can be classified as a breakpoint between two different travel modes. If the density of points (given by the STKW sum) on one side of the current point is much higher than on the other side, then a point is designated as a breakpoint. Sometimes the change in travel mode is more gradual and STKW builds up over several points. To counter this, the algorithm searches through subsequent points for a point with the greatest difference between the left and right STKW totals to become a new breakpoint.

Data collection was frequently temporarily halted and resumed at a later point in time from a different location. This occurred for many reasons, including cold starts (i.e. a GPS tracker needing to fix its current position before starting to collect data), movement inside buildings, trackers running out of battery or being turned off by participants. Because of this, additional breakpoints had to be introduced to split the segments into parts describing continuous movement without temporal breaks. For this, when two temporally consecutive points within a movement segment were located more than 280m apart from each other (maximum distance that an object moving with 200km/h can cover within 5 seconds, which was the sampling frequency of the trackers), the segment in question was split into two. Successive

breakpoints were ignored, thus eliminating outlying segments resulting from fake movements when the tracker was taken indoors.

Finally, we classified segments into three movement mode categories (vehicle movement, walk/running and a stop) using two movement parameters (Dodge et al. 2009): the median speed and the median distance from the geometric centre of the segment. The tracker, however, can still suggest movement when the person is stationary because of the nature of GPS systems (e.g., multi-path effects, urban canyons, terrain obstructions). These errors can produce high and low outliers and affect the calculation of the average speed. The median speed therefore better represents the predominant speed throughout the segment. For this reason, the second movement parameter, relevant for the identification of stops, is the median distance of trajectory points in the segment from the geometric centre of the segment. Since stop segments have their points clustered around one particular location, the median distance from the geometric centre is able to separate them from segments representing movement. Median distance is also less sensitive to outliers than are average distance or standard deviation.

We used these two movement parameters to train a feed-forward neural network with back propagation as a learning method (Haykin 2008). Neural networks are frequently used for the classification of trajectory data due to their ability to deal with missing data and outliers (Karlaftis and Vlahogianni 2011). Our neural network was composed of an input layer with two neurons for each of the two movement parameters a hidden layer with three neurons and an output layer with as many neurons as there were categories for the segment. We tested several different configurations of the hidden layer, but found that the layer with three neurons performed best. Higher numbers of hidden neurons led to over-fitting the network.

Lower numbers of hidden neurons created a too generalised network which was unable to classify border cases correctly. Initially we used one network to classify all types of classes (movement classes and stop segments) and compared the results with the actual class of objects in the training data set. This resulted in 13% misclassified objects. We therefore redesigned the network to consist of two separate networks, one to separate stops from movement and a second one to classify movement segments into walk/vehicle classes. Resulting errors were 4% for stop/movement classification and 1% for walk/vehicle classification. More details on this algorithm are provided in the Supplementary Online Material.

The training set contained 250 manually classified segments and had an equal distribution of classes. Once the network was trained, we used it to classify the remainder of the data set comprising of 16789 individual segments. The results of this segmentation served as input in the two consecutive phases, the analysis of places and the analysis of movement as shown in figure 4.

4.2. Phase Two: Analysis of Places

In the next step we identified the locations of significant places and categorise them according to their importance by using external spatial data (fig. 5). Note that places are not points, but are represented as stop segments, i.e. sub-trajectories.

Figure 5 somewhere here

To identify significant places, we calculate the frequency of re-occurrence and the amount of time spent in a location for all the stop segments from phase 1 and use these two measures as

a proxy for significance. The most frequently visited place with the longest total duration of visits is considered to be home. Home locations derived in this way were compared to addresses of participants in order to assess accuracy of our framework. We report on accuracy in section 5.2. Theoretically, some individuals might spend more time in their place of work or major daily activity (SP1) than at home. However, given the very high accuracy of home identification (see section 5.2.) the potential for confusion between home and SP1 was very small. An alternative possibility for home identification would be to identify places where participants spend the night. However, as we base our classification on the sociological theory of places (Oldenburg, 1989), we adopted the definition of home as the place where a person spends most of his/her time. This also resolves theoretically possible issues of participants who may spend nights at work and those who may live away from their partners or families and spend certain nights at home and others at partner's or family homes (e.g. weekly commuters).

Home locations were excluded from further analysis, leaving us with a set of places that were categorised using external contextual information. This process was based on the automatic labelling of stop segments with information from our POI data set, which consisted of polygons corresponding to interesting locations. All stops (sub-trajectories) found within the proximity (50m buffer) of polygons representing the POIs (fig. 2) were assigned the activity label based on the type of the POI (table 2).

The remaining uncategorised stops were compared to the NaPTAN database, described above. If a stop was located in close proximity to a public transport stop, it was classified as representing the corresponding mode of public transportation (waiting for bus/train). The vehicle segment following two consecutive public transport stops was also renamed as

bus/train travel. The remaining stops were investigated for traffic patterns. In vehicle travel, the movement is often interrupted with shorter stops, such as waiting at traffic lights or at the entrance to a roundabout. We identified such traffic stops by selecting all stop segments that were of less than 2 min duration and that occurred either between two segments previously classified as vehicle movement or between a vehicle movement segment and a bus stop (identified in the previous step). Further, if the transportation mode of the previous segment were found to be a bus, the current stop and the following vehicle segments were reclassified as bus travel. Stops that could not be identified through this procedure remained as unidentified stops.

In order to investigate the existence of the "third places", we used all stop segments (except home) to identify the first three significant places (SP1, SP2 and SP3) for each participant. These we defined as the three most frequently visited places with visits of longest duration after home, while excluding places unsuitable for intentional socialising. This means that if a place that fitted the definition of a significant place in terms of frequency and duration of visits was a non-socialising place (e.g. a bus stop, a train station, a grocery store), it was excluded from the set of significant places. Further, we limit ourselves to only three significant places based on the longest duration of visits. These durations were on average of 212.6/48.5/18.4 min for SP1/SP2/SP3 on weekdays and 165.3/66.7/30.1 min for SP1/SP2/SP3 on weekends. As SP4 had less than 5 min average duration for both weekends and weekdays, it was considered too short to be included.

We expected that SP1 would be the location of either work or school (i.e. the location of the main daily activity). However, since our participant sampling was voluntary, our demographics included a disproportionate number of elderly people, for whom we were not

able to fully ascertain a matching between SP1 and work. Many such participants had leisure places or shops as their SP1, which probably suggests respondents who are retired or have a non-traditional working arrangement (e.g. working from home). We had no way of separating these participants from those that worked in a particular location outside home (their SP1). For this reason, we discuss SP1 together with SP2 and SP3.

4.3. Phase Three: Analysis of Movement

In the final phase we categorised the mode of transport on movement segments into walking/running and vehicular movement, further subdivided into public transport and traffic (fig. 3). The walking/running segments were already identified in the travel mode classification. The vehicular movement was based on travel mode classification and the identification of public transport and traffic stops. In the final step, consecutive segments of the same category were merged and their attributes recalculated to reflect the newly formed longer segments.

5. Results

We report results for the two steps: analysis of movement (travel mode classification) and analysis of places (identification of stops).

5.1. Analysis of movement – travel mode classification

To prevent the identification of individuals or groups of individuals, we show all temporal results as average times per day, broken down per weekdays and weekends as well as per gender, and residential location. Table 3 shows the average time per day spent in each travel mode. In general, there is more vehicle movement (both driving and public transport) during the weekends than during the week, while walking averages are approximately the same. Of

note is a large increase in average time spent on public transport during the weekends compared to weekdays for participants from Dunfermline which is in contrast to expectations that public transport would be used primarily for commuting to work. We could not identify any particular differences in the average use of travel modes between men and women.

Table 3 somewhere here

5.2. Analysis of places – identification and classification of stops

In order to estimate the accuracy of our place identification procedure, we compared the centroids of home stops to the actual locations of the homes obtained from Openstreetmap (OSM). Table 4 shows the results at spatial scales of 50, 100 and 200m with the highest percentage of correct identification at 200m (91.21%), which demonstrates that we correctly identify home locations within 200m in over 90% of the participants. This is comparable or higher than similar studies: for example, Bohte and Maat (2009) report a 74% accuracy of identifying homes from the GPS trajectories of 1104 people by extracting homes as ends of trips. Liao et al. (2007) identify significant places with 90% accuracy although their sample size was very small and included GPS trajectories of only four participants and their accuracy assessment was undertaken for labelling (e.g. home, work, etc.) rather than for the locations of places. Upon visually inspecting locations of some of the misclassified homes, we speculate that the 90% accuracy was not an artefact of our data, but potentially related the choice of OSM as the "ground truth" data. Geocoding street addresses is done in OSM by a combination of actual points and interpolation, which leads to errors, as OSM automatically excludes buildings of a certain size or type from its geocoding procedure (see Barron et al. (2014) for known problems in OSM geocoding).

Table 4 somewhere here.

We calculated the average time per day spent at home per participant (fig. 6). Most participants spent a reasonable amount of time at home (mostly between 10-16hrs) and most people, as expected, stayed at home longer during the weekends than during weekdays (with some exceptions, e.g. young females from Kirkcaldy).

Figure 6 somewhere here.

We also investigated the average times per day spent in SP1, SP2 and SP3, broken down by weekdays and weekends (fig. 7). Interestingly, the participants spent a relatively large amount of time in their SP1, regardless of the weekday/weekend split. SPs however are individual and fixed for each person, that is, each participant has the same three SPs regardless of the weekday/weekend break down. Since we are taking averages, it is not possible to say if the same participants that spend on average a lot of time in their SP1 during the week are the same participants that spend a lot of time there during the weekend. Participants tend to spend more time in SPs 2 and 3 on weekends than on weekdays. Note also women aged 60-69 from Glenrothes: their averages for SP1 and SP2 are similar for weekdays and they spend a lot of time in their SP1 weekends, which might suggest that we captured the pattern of retired people who do not go to work but spend their time in the same locations regardless of the day of the week.

Figure 7 somewhere here

We were further interested in the spatial distribution of SP1, SP2 and SP3. Figures 10 and 11 show these distributions as kernel density estimates (KDE) for males and female participants respectively. We used KDEs in order to prevent identification of individual participants. The KDE maps have the cell size of 900m and use a 2000m radius in order to mask the exact locations of individual travel while still providing a picture of the hotspots of the SP distribution.

Figures 8 and 9 somewhere here

For Dunfermline we expected the SPs to be both within the town of Dunfermline and in the city of Edinburgh. The first columns in figures 8 and 9 confirm this hypothesis for both men and women. However, men have a more widespread spatial distribution of SPs in Edinburgh, while women's SP hotspots are limited to the centre. We speculate that this could be a consequence of using public transport rather than driving. Most trains coming into Edinburgh from the north via Fife only stop at the two main train stations in the centre of Edinburgh (Haymarket and Waverley). Any participants taking these trains would therefore likely have their SPs in the vicinity of these two stations. Of note also is a small cluster of men's SP hotspots in and around Glasgow (in the lower left corner of the maps in the first column of fig. 9). These places are present through all levels, from SP1 to SP3 and most of them belong to the same few participants. This is a common pattern: if one individual has a SP1 in a certain location, it is likely that his/hers SP2 and SP3 will be in or near that same location.

Glenrothes participants were expected to have their SPs within the town as well as externally around Fife. This is confirmed by patterns for both men and women (second column in figs. 8 and 9). The main group of SPs is in Glenrothes, but there are smaller hotspots in and around

Edinburgh and Fife towns (Kirkcaldy, Cupar and Dunfermline). There are also some participants with SPs in Stirling (the hotspot near the westernmost point of the Firth of Forth) and for men if SP1 is there (possibly indicating a place of work), SP2 and SP3 are also there. For women, Stirling lacks a hotspot in SP1 distribution, suggesting that some female participants travel to Stirling for leisure but do not work there.

Because of a lack of competing alternatives, Kirkcaldy residents were expected to have their significant places mostly within the town. This is true to some extent for men and even more for women (third columns in figs. 8 and 9).

Figure 10 somewhere here

To investigate the differences in spatial movement patterns further, we calculated the average distance from home to SP1-2-3 respectively. Figure 10 shows radar plots of the average distance broken down by residential location, gender and age. Home is in the centre of each of these plots and the coloured lines show average distances for the three SPs for each age group. Distances are up to a maximum of 50km from home. Given the total time spent at home and in SP1, SP2 and SP3 we can consider a set of these four places together as a proxy of an individual's activity space. An activity space is a set of all areas within which an individual has direct contact with others during his/her daily activities (Golledge and Stimson 1997). Considering our definition of SPs, it is likely that the first three together with home approximate an activity space fairly well and this allows us to explore how these activity spaces range in geographical size by age, location and gender. The results indicate some interesting facets of different activity patterns by gender, age and location.

In Kirkcaldy the activity spaces of females tend to be more circumscribed than those of males whereas the opposite is the case in Glenrothes. In Dunfermline, the activity spaces of the two genders are roughly the same in extent but vary in terms of the distances travelled to the various SPs. Females travel further to their most common social destination than do males but males travel much further to their second most common destination than do females. This could either be due to females facing a greater scarcity of local employment and therefore commuting to Edinburgh or fewer females being in the workforce and their most frequent destination being Edinburgh for social trips. Without further contextual information it is impossible to decide on the relative weights of these two explanations although the former seems more likely given the frequency of the trips which suggests a daily pattern of travel.

The spatial extent of activity spaces also decreases with age, as in most cases these spaces are very local for participants of ages 60-69. In Dunfermline and Kirkcaldy the most commonly visited places for this age group are within a kilometre from home, while in Glenrothes they are up to 2km away. This possibly reflects that retired participants socialise in their nearest neighbourhood rather than travelling further away. The largest activity spaces are however not limited to a particular age group or town. The three largest spaces belong to men of age 40-49 in Dunfermline (the distances are possibly related to SPs in Glasgow (fig. 8)), women of age 20-29 in Glenrothes (distances relating to SPs in Stirling and Dundee (fig. 9)) and men of age 50-59 in Kirkcaldy (distances relating to Stirling and Perth (fig. 8)). Given the self-selecting sample of respondents and lack of contextual information it is not possible to suggest any particular age-related interpretations of these spaces except for the likely shrinking of activity spaces linked to retirement and old age.

6. Conclusions and Discussion

In this paper we propose a framework combining movement analysis methods: segmentation, analysing places, and identification of human mobility patterns (travel mode and places) from a combination of volunteered GPS trajectories and contextual information. This work extends previous studies by demonstrating a process for incorporating both movement-based and place-based analysis into a single study to uncover new information about human movement behaviour. We highlight how GPS tracking data can be utilised in conjunction with contextual spatial information to study and understand individual travel behaviour and places of interest. We highlight differences in behaviour based on residential location, gender and age. While there are no particular differences in the use of travel mode between men and women, our results suggest that the activity spaces of men are larger than those of women and are larger for younger versus older adults.

This study also contributes to the literature documenting the "third places". We develop a methodology for capturing third places through the identification of typologically relevant significant places (SPs) ordered by visit duration. As far as we know, this is the first attempt to look for potential "third places" in GPS tracking data and represents a starting point for future research into this area.

Although we highlight the potential of GPS traces for the identification of human mobility patterns, the process is clearly not without difficulties. For instance, there are two types of information that we decided not to include in our data collection in order to maximise the response rate: demographic data and travel diaries. We expected that we would be able to compensate for the lack of demographic information by accessing publicly available governmental open data. However, since people can control the level of their personal information that is made public, our expectations were not met. On the other hand, our

response rate was very low even without requesting such information and the balance has to be struck between sample size and the amount of information requested from each volunteer. An advantage of our data collection methodology compared to the collection of movement data from social media (e.g. trajectories from Twitter, FourSquare), is that a relatively large percentage of elderly participants (60+) were collected in our volunteer sample. This is in contrast to assertion that GPS surveys are more likely to attract younger participants who are probably more technologically knowledgeable than the elderly (Bricka et al. 2012). We speculate that this might be due to the sense of inclusion: some elderly participants, who perhaps are not comfortable with the current technological devices, may have felt that since we made sure that the tracking task was a simple as possible, this was their one opportunity to contribute to a technological experiment.

One of the recurring issues with the use of GPS traces for human mobility studies is the noisiness of the trajectory data caused by the unpredictability of use of the trackers. In the study it was assumed that participants would carry their trackers with them at all times, fully charged and ready to track locations continuously. In practice, trackers occasionally lost charge and were not re-charged and re-started until much later. Trackers were also taken to unexpected locations such as destinations outside Scotland or used in unexpected travel modes (there is a trajectory of a glider plane in our data, classified as vehicle travel by the automatic algorithm!).

A further limitation are potential biases introduced by the short duration of the GPS survey (one week). As we only tracked the participants over seven consecutive days, there is a potential that we may not have captured the entire complexity of their daily movement and socialising patterns. For example, participants could have been on an irregular schedule, on

vacation or could have experienced unusual events (emergencies or similar). Such irregularities could introduce bias into our analysis and for individuals the frequency of visits to places could therefore not necessarily correspond to their significance. Our solution to this problem was to report aggregated results – the averages calculated for each group of participants should have reduced this bias.

Another type of bias may also have been introduced with a relatively small sample size (205 individuals producing almost 4 million geocoded locations), which we tried to counter by a relatively large number of invitations (6000) assuming a response rate of 12%. Having only achieved a third of this response rate, this produced a smaller sample than anticipated. This study should therefore be considered as a demonstrator for similar larger future studies rather than providing absolute answers about movement behaviour of people in Fife.

A further issue that should be considered is the scalability of our framework to other cases and in particular larger trajectory data sets. As trajectory analysis enters the Big Data era, it is important that new frameworks and methods scale to increasingly larger data. Our data set is a relatively small one and does not fit many of the characteristics of so-called Big Data (e.g. volume, velocity, veracity, etc. (Kitchin 2013)), apart from being very fine-grained in its resolution. Parts of the framework proposed here are based on knowing this data set very well and it might be argued that the framework is somewhat bespoke. However, given that many decisions performed during the development process are based on the general properties of human movement (e.g. maximum possible velocities for driving a car, ranges accessible in the sampling time period while moving at these velocities, the choice of movement parameters used in neural network classification, etc.), this framework has a potential to scale to a larger set of trajectories.

Finally, there is an enormous potential of using contextually enriched GPS trajectories to investigate a range of important social phenomena. For example, if significant places are used as a proxy for individuals' activity spaces as we tentatively suggest, this knowledge could be used to improve lives of residents by identifying locations where provisions of various types of services are inadequate causing people to travel further to fulfil their social needs. SPs and contextually enriched trajectories could also be used to delineate and define neighbourhoods, the boundaries of which are often contested by residents. Another possibility would be to investigate the temporal dynamics of spatial segregation. Spatial segregation is often linked to inequality (Palmer et al. 2013); however this phenomenon is frequently only investigated through residential census data which provides only a snapshot. Spatial and temporal distribution of the use of SPs linked to information on class, race or ethnicity of participants could provide a much more complex and dynamic picture of segregation, assisting not only social scientists, but also policy makers and urban planners addressing inequality.

In conclusion, our study is only one of examples of analyses of real human movement data that can and will become possible in the near future. These data are now becoming readily available through both targeted data collection efforts such as ours or through pervasive mobile devices. Further, as we demonstrate, GPS trajectories enriched with contextual spatial information provide the potential to better understand and model human movement behaviour. Our study is different from previous work (reviewed in section 2) in that it combines approaches to movement analysis from three very different areas of research. We integrate a technological methodology (GPS tracking) with spatial analysis approaches from computer science and transportation geography as well as with theory from sociology. Such a combined approach provides a unique interdisciplinary perspective that would not have been

possible through the lens of a single discipline, thus opening new possibilities for the empirical investigation of a range of social phenomena related to movement.

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Tables

Table 1. Participants in the GPS survey.

		Kirkcaldy	Dunfermline	Glenrothes
Male	Age available	23	41	22
	No age information	15	18	8
	Total	38	59	30
Female	Age available	10	23	17
	No age information	7	9	12
	Total	17	32	29

Table 2: Grouping of original OS activity types into categories used in our analysis of places.

OS number	OS activity type	Category for place analysis
01	Accommodation, eating and	Leisure
	drinking	
02	Commercial services	Shopping
03	Attractions	Leisure
04	Sport and entertainment	Leisure
05	Education and health	School or Health Care
06	Public infrastructure	Leisure
07	Manufacturing and production	Excluded from analysis
09	Retail	Shopping
10	Transport (parking, petrol stations)	Traffic stops

Table 3: Average time per day (in hours) spent in each travel mode, broken down per gender, location and day of the week (workday vs. weekday).

	Day of	Average time per day	Kirkcaldy	Dunfermline	Glenrothes
	the week	(in hours) spent:	-		
Male	Weekday	Driving	0.65	0.64	0.69
	-	Walking	0.41	0.51	0.35
		On public transport	0.18	0.07	0.22
	Weekend	Driving	0.91	0.76	0.71
		Walking	0.66	0.46	0.46
		On public transport	0.83	0.05	0.28
Female	Weekday	Driving	0.45	0.67	0.38
	-	Walking	0.38	0.31	0.51
		On public transport	0.09	0.26	0.08
	Weekend	Driving	0.48	1.24	0.69
		Walking	0.66	0.46	0.46
		On public transport	0.64	0.30	0.32

 Table 4: Accuracy of home identification

-	Number of	Homes found within		
	participants	50m	100m	200m
Dunfermline	91	63	79	84
Glenrothes	59	39	55	56
Kirkcaldy	55	36	45	47
Total	205	138	179	187
Total Percentages		67.31%	87.31%	91.21%

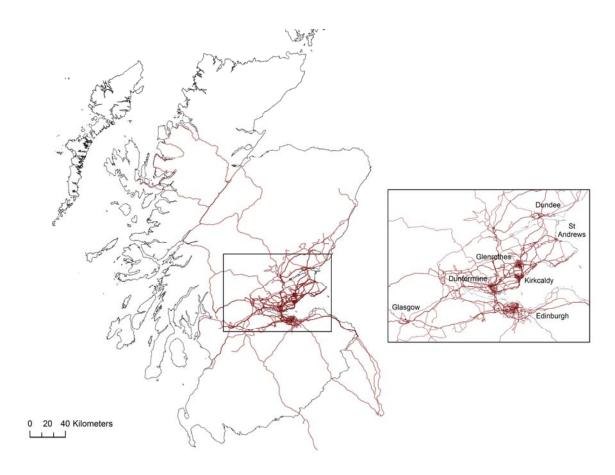


Figure 1. Trajectories collected in the GPS travel survey – the whole extent across Scotland and beyond (large map) and the focus on Fife and surrounding locations (insert).

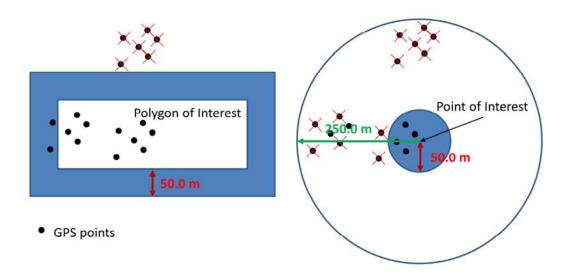


Figure 2. Matching GPS points from stop locations to POIs. If the POI is a polygon representing the actual physical object on the ground (e.g. a parking space), by taking a 50m buffer around the polygon, all relevant points are labelled as occurring in this POI. If however the POI is represented as a point of interest (e.g. a centroid of a parking space), then a buffer of only 50m does not cover all relevant GPS points. A larger buffer, e.g. one of 250m however, artificially overassigns the POI category to points that are in reality outside the POI area (marked with red crosses).

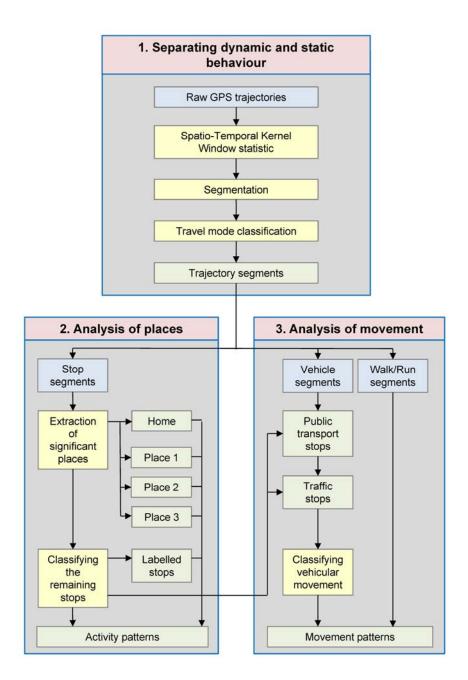


Figure 3. The overview of our framework for identification of human mobility patterns from trajectories. The framework is structured into three phases: separation of dynamic and static behaviour, analysis of places and analysis of movement types. Blue rectangles mark data input, yellow rectangles represent processing steps and green rectangles derived results within each phase.

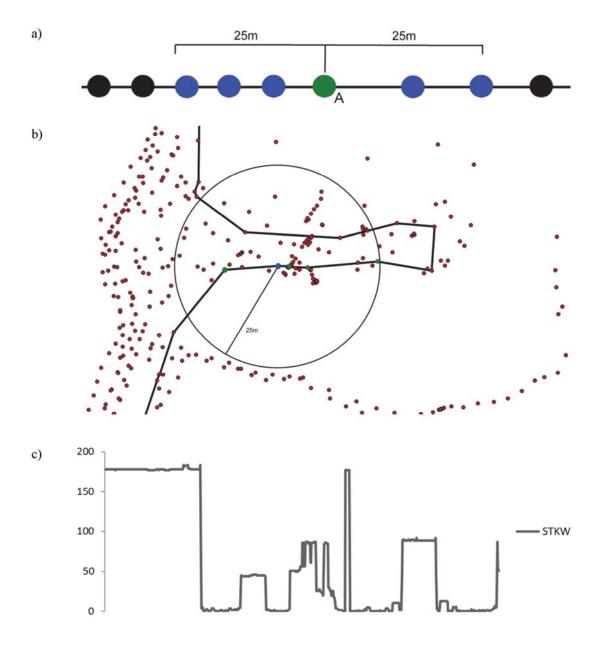


Figure 4. Spatio-Temporal Kernel Window statistics. a) The statistic is calculated by counting the number of points within a neighbourhood (in this case 25m) of a specific point. For this point the STKW value is 6. b) The difference between a point buffer which assigns points from multiple visits to one single point (e.g. all red points within the 25m circle are assigned to the centre point of the circle, shown in blue) and the STKW statistic, which only counts points of the same visit (points in green). c) A typical temporal progression of the STKW statistic with sudden changes in value when the transportation mode changes.

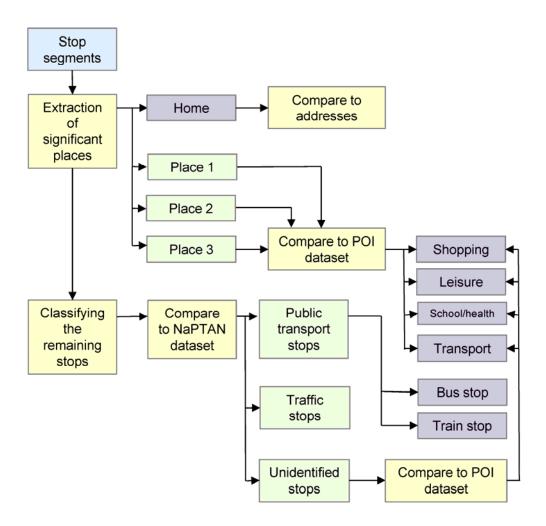


Figure 5. Analysis of places from stop segments. We first identify home, followed by the most important significant places (which individuals re-visit most frequently and where they spend the most time) and categorise these with activity types in a comparison with our Place-Of-Interest dataset. The remaining less important stops are compared with the NaPTAN data set in order to identify a pedestrian waiting at public transport stops or a driver stuck in traffic. The remainder of the stops is further compared to Places-of-Interest. The two types of traffic stops (public transport and traffic) are returned as input into the last phase of the process, analysis of movement.

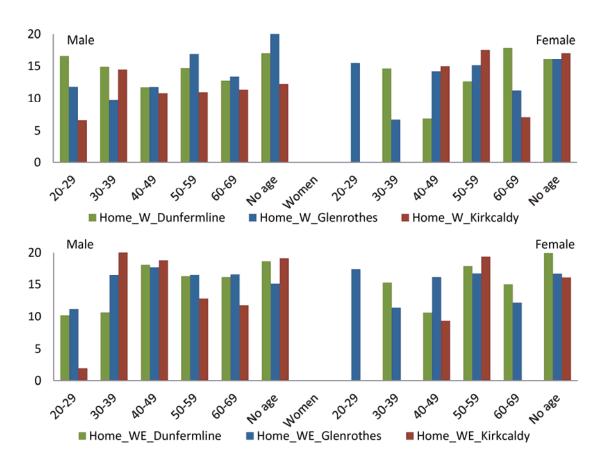


Figure 6. Average time per day (in hours) spent at home, broken down per age group and residential location, a) on weekdays and b) on weekends.

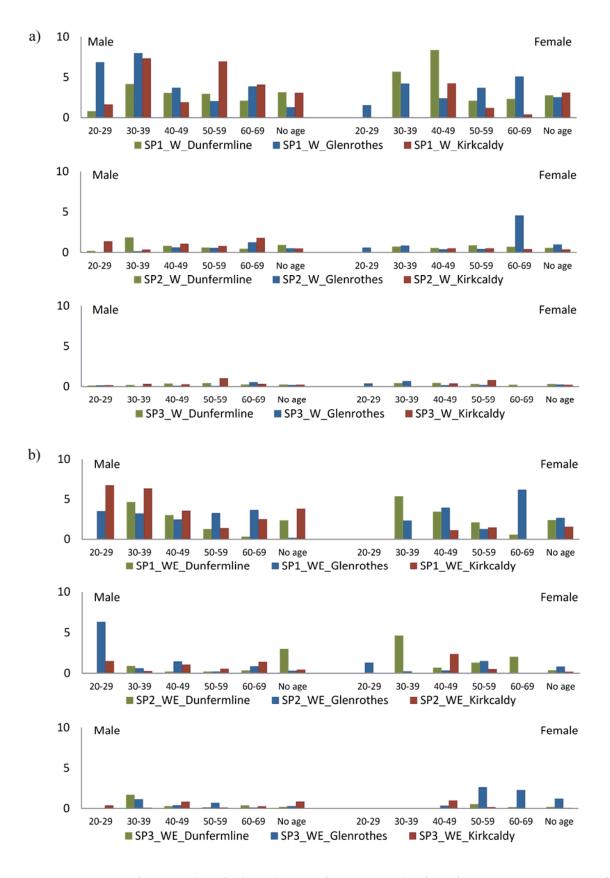


Figure 7. Average time per day (in hours) spent in SP1-2-3, broken down per age group and residential location, a) on weekdays and b) on weekends.

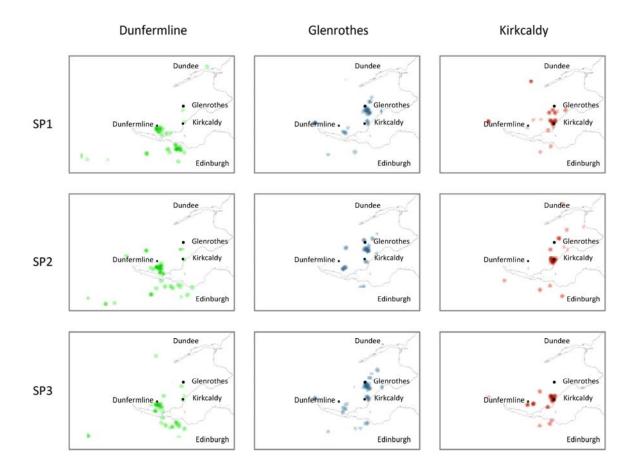


Figure 8. Small multiples (3x3) of KDE maps for SP1-2-3 vs. residential location for male participants.

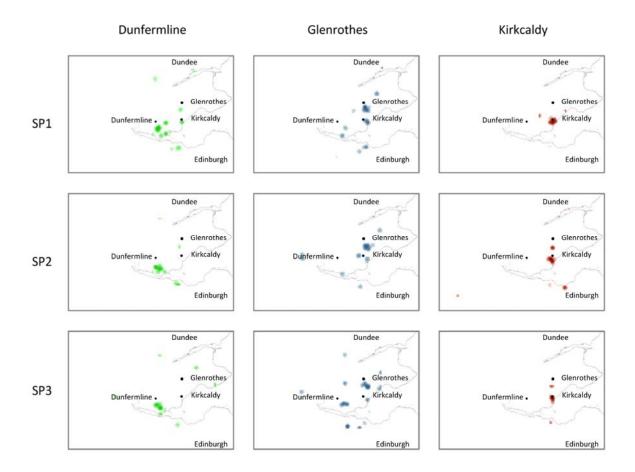


Figure 9. Small multiples (3x3) of KDE maps for SP1-2-3 vs. residential location for female participants.

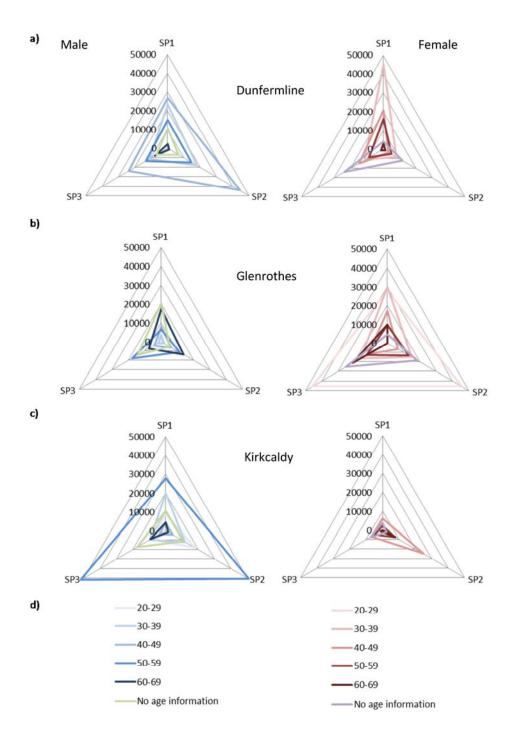


Figure 10. Radar plots disaggregated by age of the average distance of SP1-2-3 from home (shown as the central point of each plot).

Supplementary Online Material – the pseudocode for algorithms used in our framework

This document desribes the algorithms used for the identification of dynamic (travel modes) and static (significant places) behaviour from movement data. The three-phase framework is described in section 4 of the original paper (see figure 3 for an overview) and includes the following algorithms:

Phase 1: Separating dynamic and static behaviour

- 1.1. Calculation of the Spatio-Temporal Kernel Window statistics
- 1.2. Trajectory segmentation
- 1.3. Travel mode classification & identification of stops

Phase 2: Analysis of movement

2.1. Classifying Vehicular Movement

Phase 3: Analysis of places

3.1. Extraction of home and significant places

Phase 1: Separating dynamic and static behaviour

1.1. Calculation of the Spatio-Temporal Kernel Window statistics

Output: updated P with STKW values for each point

```
Input: (P, dist)
where P is a chronologically ordered set of all points of the user with
their x and y coordinates (i.e. an entire trajectory of one participant)
and dist is a threshold distance for STKW calculation
For each point in P:
      Initialize counter at zero
      Set current point as original point
      While distance between current point and the next is less or equal to
      dist:
            Add one to counter
            Move to next point
      Return to the original point
      While distance between current point and the previous is less or
      equal to dist:
            Add one to counter
            Move to previous point
      Return to the original point
      Set counter as STKW value of the point
```

1.2. Trajectory Segmentation

Input: (P, window, gap)

where P is a chronologically ordered set of all points of the user with their x and y coordinates and STKW values; window is the number of points taken into consideration for segmentation and gap is a distance threshold for segmentation

Initialise set stopPointsSet

For each point in P:

If distance between current point and the next is larger than gap:

Add current point into stopPointSet

Else:

Initialise leftWindow as set of previous points of length equal to window

Initialise rightWindow as set of next points of length equal to window $\ensuremath{\mathsf{window}}$

Initialise leftIntensity as average of STKW values of points in leftWindow

Initialise righttIntensity as average of STKW values of points in rightWindow

Initialise difference as absolute value of difference between leftIntensity and rightIntensity $\$

Initialise minimum as minimum value between leftIntensity and rightIntensity

Initialise prevDifference as -1

Initialise stopPoint as Null

While difference is larger than minimum +1:

If difference is larger than prevDifference:

Set stopPoint as current point

Set prevDifference as difference

Else:

Add stopPoint to stopPointSet Move to next point

Divide P into segments by splitting the trajectory at each stopPoint contained in stopPointSet

Output: the set of STKW-based segments

1.3. Travel mode classification & identification of stops

Input: (S, tSet)

where S is a set of all segments, where the median speed and median distance to centre values were calculated across each segment; and tSet is a prepared training set for neural network

Initialise neuralNetwork1 using tSet with "stop" and "movement" classes

Initialise neuralNetwork2 using tSet with "walk" and "vehicle" classes

For each segment in S:

Send median speed and median distance of the current segment to neuralNetwork1

Get result1 from neuralNetwork1

If result1 equals to "movement":

Send median speed of the current segment to neuralNetwork2 Get result2 from neuralNetwork2 Set class of current segment to result2

For each segment in S:

If current and next segment have the same class:

If current and next segment are spatially and temporary continuous:

Merge both segments into one

Output: classified set of segments

2. Phase 2: Analysis of movement

2.1. Classifying Vehicular Movement

Input: (S, busStops, trainStops, dist, trafficStopTime)
where S is a set of all classified segments of the user with their centroid
values and time difference between start and end of the segment; busStops
and trainStops are NaPTAN database points of public transportation stops;
dist is a distance condition for the analysis; trafficStopTime is a time
constraint for the length of traffic stops

For each segment in S:

If segment class is equal to "stop":

Initialise busDistance as distance of the current segment's centroid from nearest bus stop in busStops
Initialise trainDistance as distance of the current segment's centroid from nearest train stop in trainStops

If the next or previous segment is classified as "vehicle":

If trainDistance or busDistance is less than dist:

If busDistance is less than trainDistance:

Set segment's class to "Bus Stop"

Else:

Set segment's class to "Train Stop" Else:

If timeDifference of the segment is less than trafficStopTime:

If the next and previous segments are classified as "vehicle":
Set segment's class to "Traffic Stop"

For each segment in S:

If segment is classified as "Bus Stop":

Initialise set busTravel

Add previous segments to busTravel until their class is not "vehicle" or "Traffic Stop"

Add next segments to busTravel until their class is not "vehicle" or "Traffic Stop"

Change class of all "vehicle" segments in busTravel to "Bus"

If segment is classified as "Train Stop":

Initialise set trainTravel

Add previous segments to trainTravel until their class is not "vehicle" or "Traffic Stop"

Add next segments to trainTravel until their class is not "vehicle"

Change class of all "vehicle" segments in trainTravel to "Train"

Output: a set of segments with a classified travel mode

3. Phase 3: Analysis of places

3.1. Extraction of home and significant places

Input: (S,bufferSize)

where S is a set of all classified segments of the user (output from 2.1.) with their centroid values and time difference between start and end of the segment; and bufferSize is a size of search area for significant places

Initialise an empty set of locations

For each segment in S:

If segment is classified as "stop":

Add current segment into the set of locations

Divide all segments in locations into groups, where segment centroids are closer to the group average than buffer size

Sort created groups based on the number of segments they hold from those with the largest number of segments to those with the smallest number of segments

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Initialise timeSortedGroups as a descending sort of all groups starting with the highest number of members, based on the sum of their time difference

Set Places as centroids of all segments within the first group of timeSortedGroups

Output: location of the first Place

The first run of this algorithm produces the location of the home. Subsequent runs of this algorithm are ran on an input where non-socialising segments have been removed, to produce each of the remaining significant places respectively (SP1, SP2, SP3).