

CONTENTS

PART A STATIC MODELS OF SPATIAL INTERACTION

1.	SPATIAL INTERACTION MODELS AND GRAVITY THEORY A CONCISE OVERVIEW	
1.1	Introduction	3
1.2	Gravity Analysis and Spatial Interaction Models	3
1.3	Gravity Theory and the Social Sciences	8
1.4	Alternative Utility Foundations and Specifications of Gravity Theory	10
1.4.1	Simple interaction theory	10
1.4.2	System-wide cost efficiency	12
1.4.3	Aggregate utility theory	13
1.5	The Scope of Gravity Models: Concluding Remarks	16
2.	ENTROPY THEORY AND SPATIAL INTERACTION ANALYSIS	
2.1	Prologue	17
2.2	Entropy Theory and Spatial Interaction	17
2.3	Alternative Specifications of the Entropy Model	25
2.4	Alternative Theoretical Backgrounds of the Entropy Model	30
2.4.1	An economic utility approach	30
2.4.2	A probabilistic utility approach	31
2.4.3	Statistical information theory	34
2.4.4	Bayesian statistics	35
2.4.5	Maximum likelihood approach	37
2.5	Concluding Remarks	38
3.	ENTROPY AND GENERALIZED COST MINIMIZATION MODELS AT THE MACRO LEVEL	
3.1	Prologue	39
3.2	Entropy and Linear Programming	40
3.3	Entropy and Geometric Programming	42
3.4	Spatial Patterns of Entropy and Linear Programming Models	47
3.5	Entropy Revisited	52
3.6	Concluding Remarks	54
	Annex 3A. Relationships Between Total Trip Costs and the Cost Friction Coefficient	56

4.	SPATIAL INTERACTION MODELS AND UTILITY MAXIMIZING BEHAVIOUR AT THE MICRO LEVEL	
4.1	Prologue	59
4.2	Spatial Interaction Behaviour and Individual Choice Behaviour: Theory	59
4.2.1	Introduction	59
4.2.2	Spatial interaction models and deterministic utility theory	62
4.2.3	Spatial interaction models and random utility theory	63
4.2.3.1	Basic concepts of random utility theory	63
4.2.3.2	Analogies between spatial interaction models and discrete choice models	68
4.2.4	Concluding remarks	71
4.3	Spatial Interaction Behaviour and Individual Choice Theory: An Application	72
4.3.1	Introduction	72
4.3.2	The model	72
4.3.3	The data	75
4.3.4	Results and concluding remarks	75
4.4	Conclusions	82
	Annex 4A. An Algorithm for Modal Split Choice with Congestion	84
	 PART B	 DYNAMIC MODELS OF SPATIAL INTERACTION
5.	DYNAMIC AND STOCHASTIC SPATIAL INTERACTION MODELS	
5.1	Prologue	89
5.2	Spatial Interaction Models Analyzed by Means of Optimal Control	90
5.2.1	Introduction	90
5.2.2	An optimal control approach	91
5.2.3	Concluding remarks	94
5.3	Spatial Interaction Models Analyzed by Means of Stochastic Optimal Control	95
5.3.1	Introduction	95
5.3.2	A stochastic optimal control approach	97
5.3.3	Concluding remarks	102
5.4	Spatial Interaction Models with Catastrophe Behaviour Analyzed in the Framework of Stochastic Optimal Control	102
5.4.1	The model	102
5.4.2	The stochastic optimal control version	104
5.5	Epilogue	107
	Annex 5A. The Generalized Spatial Interaction Model as a Solution to the Optimal Control Entropy Model	109
	Annex 5B. A (Generalized) Stochastic Spatial Interaction Model as a Solution to a Stochastic Optimal Control Problem	113

Annex 5C. Stability and Bifurcations in a Phase Diagram Analysis for a Stochastic Optimal Control Problem	116
6. SPATIAL MODELLING AND CHAOS THEORY	
6.1 Prologue	119
6.2 Chaos Theory: A Brief Review	120
6.2.1 A general introduction to non-linear modelling	120
6.2.2 Key issues in the theory of chaos	125
6.3 Spatial Applications of Chaos Theory: A Brief Survey	133
6.3.1 Introduction	133
6.3.2 Dendrinis	135
6.3.3 Dendrinis and Sonis	137
6.3.4 Mosekilde, Aracil and Allen	137
6.3.5 Nijkamp	138
6.3.6 Reiner, Munz, Haag and Weidlich	139
6.3.7 White	139
6.3.8 Zhang	140
6.3.9 Concluding remarks	140
6.4 A Model of Chaos for Spatial Interaction and Urban Dynamics	140
6.4.1 Introduction	140
6.4.2 Results of simulation experiments	143
6.4.2.1 The onset of chaotic motion	143
6.4.2.2 Chaotic urban evolution	147
6.4.3 Concluding remarks	149
6.5 Epilogue	150
Annex 6A. Classification of Two-dimensional Critical Points	152
Annex 6B. Strange Attractors: A Brief Overview	155
Annex 6C. Steady State Solutions for a Generalized Lorenz System	161
7. SPATIAL INTERACTION MODELS AND CHAOS THEORY	
7.1 Prologue	165
7.2 Chaos in Spatial Interaction Models	166
7.2.1 Introduction	166
7.2.2 Chaotic elements in dynamic logit model: theory	166
7.2.3 Simulation experiments for a dynamic logit model	170
7.2.3.1 Dynamic processes in logit models	171
7.2.3.2 Dynamic processes in spatial interaction models	174
7.2.4 Concluding remarks	179
7.3 Delay Effects in Dynamic (Binary) Logit Models	180
7.3.1 Introduction	180
7.3.2 A logistic model with multiple delays	181
7.3.3 Concluding remarks	191
7.4 Conclusions	192
Annex 7A. Stability Solutions for a Dynamic Logit Model	193

Annex 7B. Stability Solutions for a Dynamic Spatial Interaction Model	197
8. SPATIAL INTERACTION ANALYSIS AND ECOLOGICALLY-BASED MODELS	
8.1 Prologue	199
8.2 Prey-Predator Models: Introduction	200
8.3 Synergetic Models of Spatial Interaction	203
8.4 An Optimal Control Model for a Spatial Prey-Predator System	206
8.4.1 Introduction	206
8.4.2 Equilibrium analysis	207
8.4.3 Concluding remarks	209
8.5 Competition Models: Introduction	210
8.6 Impact of Chaotic Evolution in Spatial Competition	214
8.6.1 Introduction	214
8.6.2 The case of two competing regions	214
8.6.2.1 Equilibrium analysis	214
8.6.2.2 Simulation experiments	217
8.6.3 Concluding remarks	221
8.7 Epilogue	222
Annex 8A. Stability Solutions for an Optimal Control Prey-Predator Problem	223
Annex 8B. Transformation of a Continuous System into a Discrete System	228
Annex 8C. Stability Analysis for a Particular Competing System	230
9. RETROSPECT AND PROSPECT	
9.1 Retrospect	233
9.2 Typology of Dynamic Spatial Interaction Models	237
9.2.1 Introduction	237
9.2.2 Macro-dynamic approaches	238
9.2.3 Micro-meso dynamic approaches	240
9.3 Evolution of Spatial Interaction Models	241
9.4 New Research Areas	243
References	245
Index	275