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Cite this article: Xu Y, Belyi A, Santi P, Ratti

C. 2019 Quantifying segregation in an integrated urban physical-social space.

J. R. Soc. Interface **16**: 20190536.

<http://dx.doi.org/10.1098/rsif.2019.0536>

Received: 31 July 2019

Accepted: 1 October 2019

Subject Category:

Life Sciences—Physics interface

Subject Areas:

environmental science

Keywords:

social segregation, social network,
urban mobility, mobile phone data,
big data analytics, homophily

Author for correspondence:

Yang Xu

e-mail: yang.ls.xu@polyu.edu.hk

[†]Contributed equally.

Electronic supplementary material is available online at <https://doi.org/10.6084/m9.figshare.c.4695752>.

Quantifying segregation in an integrated urban physical-social space

Yang Xu^{1,†}, Alexander Belyi^{2,3,†}, Paolo Santi^{4,5} and Carlo Ratti⁴

¹Department of Land Surveying and Geo-Informatics, The Hong Kong Polytechnic University, Kowloon, Hong Kong

²Singapore-MIT Alliance for Research and Technology, 1 Create Way, Singapore

³Faculty of Applied Mathematics and Computer Science, Belarusian State University, Minsk, Belarus

⁴Senseable City Laboratory, Massachusetts Institute of Technology, Cambridge, MA, USA

⁵Istituto di Informatica e Telematica del CNR, Pisa, Italy

YX, 0000-0003-3898-022X; AB, 0000-0001-5650-3182

Our knowledge of how cities bring together different social classes is still limited. Much effort has been devoted to investigating residential segregation, mostly over well-defined social groups (e.g. race). Little is known of how mobility and human communications affect urban social integration. The dynamics of spatial and social-network segregation and individual variations along these two dimensions are largely untapped. In this article, we put forward a computational framework based on coupling large-scale information on human mobility, social-network connections and people's socio-economic status (SES), to provide a breakthrough in our understanding of the dynamics of spatio-temporal and social-network segregation in cities. Building on top of a social similarity measure, the framework can be used to depict segregation dynamics down to the individual level, and also provide aggregate measurements at the scale of places and cities, and their evolution over time. By applying the methodology in Singapore using large-scale mobile phone and socio-economic datasets, we find a relatively higher level of segregation among relatively wealthier classes, a finding that holds for both social and physical space. We also highlight the interplay between the effect of distance decay and homophily as forces that determine communication intensity, defining a notion of characteristic 'homophily distance' that can be used to measure social segregation across cities. The time-resolved analysis reveals the changing landscape of urban segregation and the time-varying roles of places. Segregations in physical and social space are weakly correlated at the individual level but highly correlated when grouped across at least hundreds of individuals. The methodology and analysis presented in this paper enable a deeper understanding of the dynamics of human segregation in social and physical space, which can assist social scientists, planners and city authorities in the design of more integrated cities.

1. Introduction

The past half-century has witnessed an upsurge of population growth in the world's urban areas. Through this rapid urbanization, cities around the world—big or small—have accumulated unprecedented amounts of wealth and people. Such agglomerations are beneficial to the well-being of societies but raise issues such as income inequality [1,2] and social stratification [3]. The homophily mechanism in the formation of social relations [4], along with other political and economic forces, seems to fabricate an uneven distribution of social groups in cities [5]. These socio-economic imbalances have led to varying degrees of urban segregation [6], causing issues of crime [7], inequalities in education attainment [8–10], disparities in health [11] and others. Besides these social problems, a more worrying fact is that segregations in urban areas have grown rapidly in the past few decades [12,13]. The widening gaps across socio-economic classes call for more effective urban policies and mitigation strategies, among which

many can benefit from improved abilities to follow segregation dynamics in time and space.

Unfortunately, our knowledge of how effectively cities bring together different social classes is quite limited. To date, the separation of social groups in cities has been observed mainly according to their place of residence [14], more rarely according to the places they visit [15]. The conceptualization and quantification of social segregation have largely been practiced in static spatial terms [16]. From the data perspective, population census—which dominates the data sources for classic segregation studies [17]—provides a static view of the uneven distribution of social groups in physical space. Subject to small sample sizes, high acquisition costs and the inability to capture human movement patterns, such data are unable to deliver a timely and dynamic view of social mixing in cities. There is a need for segregation studies to expand from place-based measures to people-based measures, and to put more efforts to advancing temporally integrated analysis [16,18]. To fill these gaps, scholars started to incorporate travel behaviour and activities of individuals into their analytical frameworks through the usage of travel surveys and spatial trajectories [19–27]. Leveraging the notion and measurements of human activity space, these studies substantially improved the understanding of segregation beyond residential spaces, and also enabling individual-oriented and time-space views of social segregation. Despite the improvements made by these studies, their findings were all obtained through observations of human mobility in physical space. The impact of people's day-to-day communications, which represent another important dimension of their social behaviours, remains largely untapped. We are still in need of cost-effective ways to better understand—at the population scale—the impact of human mobility on physical segregation, the interactions among classes in the social space and the interplay between them.

In recent years, with the increasing availability of data resources and computational tools for social science research, the ways we understand socio-economic systems have been radically transformed [28]. This transformation is also reflected in augmented capabilities to measure segregation in cities [29]. For instance, by coupling information of social network and mobility in mobile phone data with income data from bank records, researchers have offered a new way to describe segregation, revealing the 'rich club' effect in social-communication networks [30]. A more recent work (<https://inequality.media.mit.edu>) aims to better understand places in cities by capturing the income inequality of visitors, enabling a dynamic and micro-level view of social segregation. These studies have contributed to the observation of segregation from a social-spatial perspective. However, a few important questions remain unaddressed. How or to what extent are individuals exposed to similar others in social network or physical urban space? Are people more socially isolated in one dimension more isolated in the other? Is there a unified framework to quantify individual variations along these two dimensions, and also more aggregate forms of social segregation in a city?

We hereby introduce a computational framework—through the usage of large-scale mobile phone and urban socio-economic datasets—to address the above questions. Mobile phones, powered by various information and location-aware technologies, have enabled a 'digital census' that documents the whereabouts of people and their communication patterns. These digital breadcrumbs have been used to study large-scale population dynamics, revealing the intrinsic properties

of human movements [31,32], structures of social networks [33] and the interplay between the two [34,35]. However, their potential in tackling segregation issues remains underexplored, largely because of the absence of socio-economic characteristics in the datasets. To close this gap, we advocate a coupled usage of multiple urban datasets (e.g. mobile call detail records, high-resolution housing price and income data), from which the socio-economic status and interactions of large populations can be inferred at the same time to depict segregation and its evolution—in both physical and social space. We conduct a case study in Singapore, an island city-state in southeast Asia, to demonstrate the feasibility of the proposed framework.

We start the problem formulation by presenting a collection X of individuals in the city, whose location footprints and communication patterns were documented by call detail records (CDRs). CDRs, usually collected by mobile operators for billing purposes, capture the whereabouts of individuals during their phone usage activities (e.g. call/text message). Given an individual $\alpha \in X$, her location trace can be represented by a sequence of tuples $(l_i, t_i, e_i, c_i, d_i)$, where l_i represents the mobile phone tower location of the i th record, t_i —the time stamp, e_i —the event type (i.e. outbound/inbound call, outbound/inbound message), c_i —the unique identifier of the phone user that α communicated with, d_i —the duration of the call ($d_i = 0$ when e_i being text message). Such information allows us to assess—at the city scale—not only interactions of large populations in physical space but also their communications in social space.

To measure segregation, however, we need to distinguish individuals by their socio-economic status (SES). Such information is usually not available in the CDR data. To overcome this issue while preserving individuals' privacy, we link phone users' residential locations (estimated from CDRs, see Material and methods section) with high-resolution socio-economic datasets—in this context, the sale price of residential properties—to depict the populations' socio-economic characteristics. The underlying assumption is that phone users who live in more affluent areas tend to have higher SES in general. We choose to use residential property price for two reasons. First, it was not possible to acquire income or other direct SES indicators from the mobile phone dataset. Second, the sale price of individual housing property provides a fine-grained view of the socio-economic configuration of the city, allowing us to approximate SES of the population down to individual level. (In the electronic supplementary material, we perform a correlation analysis between housing price and income data obtained from household interview travel survey. The result indicates that housing price can be used as a reasonable indicator of SES.) Through this linkage, we approximate each phone user's SES using a discrete value inferred from the data fusion process (see Material and methods), from which individuals can be ranked along a city's socio-economic spectrum (e.g. from poor to rich). Note that when estimating SES, the property price is used as the sole indicator regardless of tenure and housing type. Moreover, there could be multiple buildings (and the corresponding property price) that potentially match with an individual's estimated residence. To partially account for the data uncertainty, an SES assignment model is proposed and a robustness check based on multiple runs of the assignment is performed to evaluate its impact on the segregation measurements (Material and methods).

A new metric is then proposed to quantify the segregation dynamics. The metric takes the SES of phone users and their

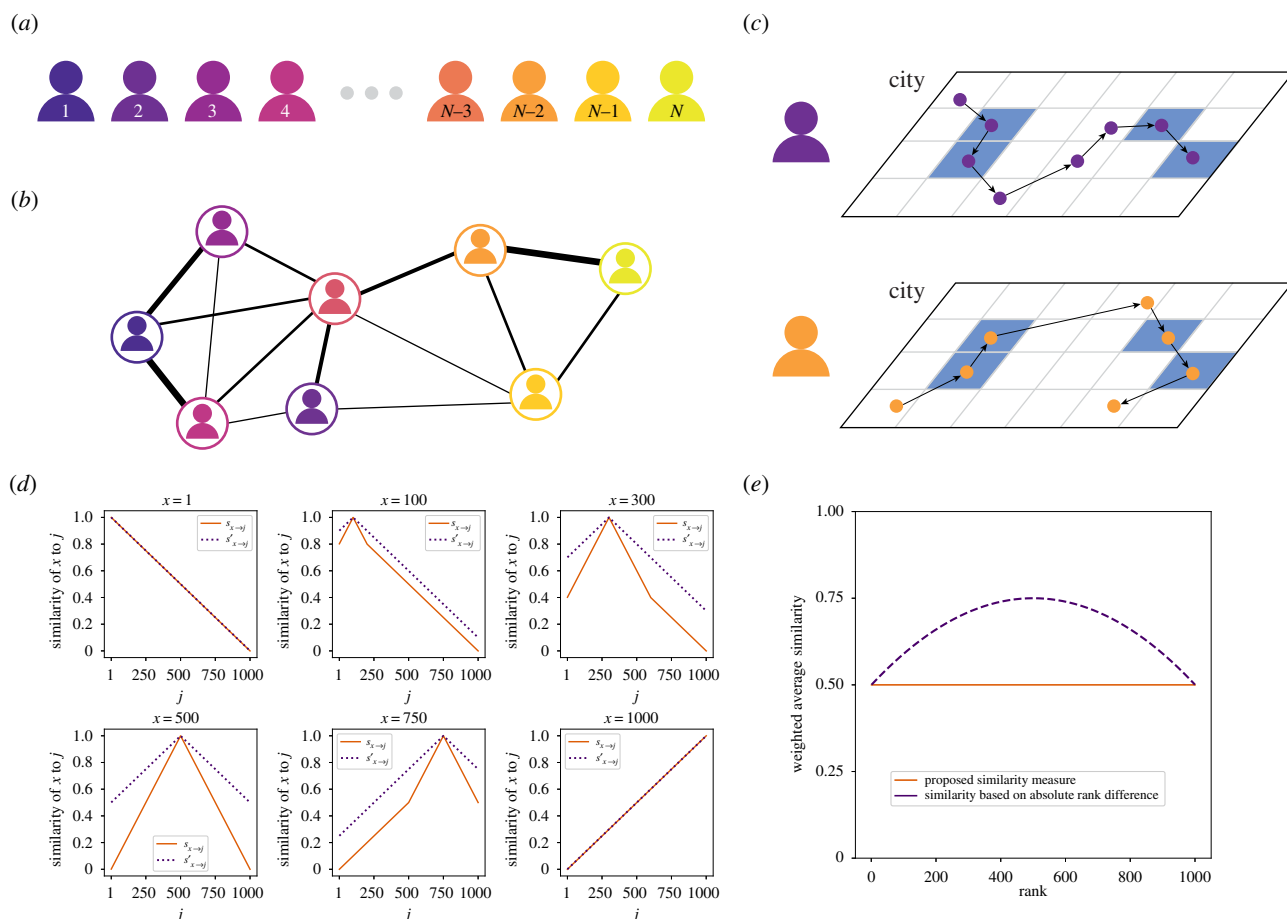


Figure 1. Framework of the segregation metric: (a) phone users are ranked by their socio-economic status (SES) from low to high. Here the number denotes the rank of the corresponding phone user and N refers to the population size; (b) by observing mobile phone communications among these individuals, a social-network structure can be reconstructed to quantify segregation in the social space. In a segregated social network, interactions are more likely to be observed between individuals with similar SES; (c) by observing individual mobility in urban space, we can measure, for any pair of individuals, their *co-location* probability (i.e. how likely they tend to encounter each other in physical space). Similar to the tie strength between two individuals in the social network, such co-location probabilities can be used as the weights to quantify the presence or absence of segregation in physical space. In a segregated city, individuals tend to share space more often with similar others; (d) the orange lines illustrate the social similarity function $s_{x \rightarrow j}$ proposed in this study—using selected individuals with ranking $x = 1, 100, 300, 500, 750, 1000$ and $N = 1000$ as an example. The dotted purple lines show the similarity between individuals if measured using absolute rank difference ($s'_{x \rightarrow j} = 1 - |r_x - r_j|/(N - 1)$); (e) under the assumption of a *null model*, where individuals interact randomly with others in social or physical space, the segregation level of any individual can be quantified as the weighted sum of social similarity between him/her to all individuals, i.e. $(1/N) \sum_{j=1}^N s_{x \rightarrow j} = 0.5$. This value, which we name as ‘baseline’, is independent of the rank x (orange line). If the social similarity function is computed based on absolute rank difference, it will produce different ‘baselines’ for individuals with different ranks (dashed purple line, see electronic supplementary material, figure S.7 for details on how our proposed social similarity measure enables better interpretations and comparisons of segregation measurements compared to ones derived from absolute rank difference). (Online version in colour.)

interactions as input. Such interactions—depending on whether they occur in physical or social space—can be quantified through phone users’ movements or mobile phone communications. The segregation measure outputs an index, for each individual, that describes to what extent he or she is ‘exposed’ to similar others.

2. A similarity measure based on social ranks

The first step in measuring social segregation is the definition of a robust notion of social similarity between phone users. Here, we introduce a similarity measure based on social ranks that will be used later to quantify segregation in physical and social space (figure 1). Given a collection of phone users, we sort them based on the inferred SES values from low to high. A higher SES value indicates that the individual tends to belong to a higher socio-economic class. This results in a finite sequence $(r_n)_{n=1}^N = (1, 2, \dots, N)$, where r_n denotes

the rank of the corresponding phone user and N denotes the population size (figure 1a). From now on, when we write about individual x we assume an individual with rank r_x . First, a social distance metric is defined to describe the distance from individual i to individual j . Given two individuals i and j , we define a set $A = \{x \mid |r_x - r_i| < |r_i - r_j|\}$ of individuals x that are closer to i than j is to i , then the social distance from i to j is defined as follows:

$$d_{i \rightarrow j} = \begin{cases} \frac{|A| + 0.5}{N - 1}, & \text{if there exists another } k (k \neq j) \\ & \text{such that } |r_k - r_i| = |r_i - r_j|, \\ \frac{|A|}{N - 1}, & \text{otherwise} \end{cases}, \quad (2.1)$$

where $|A|$ denotes the cardinality of A .

The social distance can be interpreted as the ‘the total number of individuals that are closer to i than j is to i ’, normalized by the population size. Note that $d_{i \rightarrow j}$ might not be equal to $d_{j \rightarrow i}$ implying that the defined notion cannot be intended as a distance metric in mathematical terms. The rationale

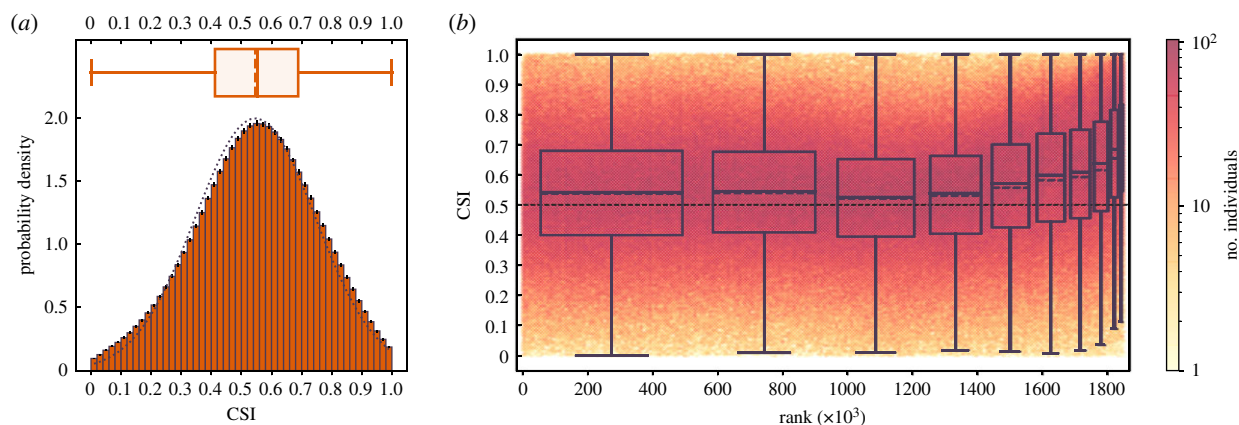


Figure 2. Distribution of CSI values: (a) A histogram and a box plot of CSI values obtained during 100 random assignments, error bars on top of each bar indicate variation (min and max values) observed over different assignments, dotted line shows fitted normal distribution. (b) Relationship between CSI and social ranks through a density plot for one of the random assignments. Darker colours indicate areas with more individuals, 10 box plots show the distribution of CSI values within 10 classes with equal cumulative housing price, all means and medians are above baseline of 0.5. All box plots show median (center line), mean (dashed line), upper and lower quartiles (box limits), 1.5 interquartile range or min/max values (whiskers). (Online version in colour.)

behind our definition of social distance is that people belonging to different social classes could have different views of how ‘far’ other people are from them. For example, the poorest individual would consider a middle-class person as moderately far away. The middle-class person, however, would consider the poorest man—and probably the richest man as well—as the furthest person from him. We use the term ‘distance’ in an intuitive sense although the measure $d_{i \rightarrow j}$ does not satisfy symmetry.

Then, the social similarity between i and j can simply be calculated as $s_{i \rightarrow j} = 1 - d_{i \rightarrow j}$. The value of $s_{i \rightarrow j}$ ranges from 0 to 1 and a larger value indicates a higher social similarity. The complete equations for calculating the social distance/similarity measures are provided in the Material and methods section.

One important feature of the social similarity measure is that it allows us to easily compare the segregation level of an individual with the *null model*, which assumes that people interact with others randomly in physical or social space. Given any individual x , if we compute the weighted sum of social similarity between him/her to all individuals, with the weights being equal i.e. $(1/N)$, we can prove that the weighted similarity $(1/N) \cdot \sum_{i=1}^N s_{x \rightarrow i}$ is always 0.5, and this value is independent of the rank r_x (figure 1e; see electronic supplementary material for a formal proof). A value higher than 0.5 suggests that the individual tends to be relatively more segregated in physical or social space (i.e. interacts or communicates more with similar others), while a value lower than 0.5 suggests that the individual is exposed more to dissimilar others. To some extent, the social integration metric defined herein can be considered as an extension of assortativity metrics commonly used in network analysis, where the emphasis is given to social attributes of the nodes in the network rather than to the mere structure of their connections.

With this social similarity measure, we can start answering the above-mentioned question, i.e. to what extent is an individual ‘exposed’ to similar others? This can be quantified as the social similarity of the individual to others, weighted by their interaction strength in either social (figure 1b) or physical space (figure 1c). In figure 1d, we illustrate the social similarity function of individuals with some selected ranks using $N = 1000$ as an example.

3. Segregation in social space

Building on the defined social similarity function, we propose a *communication segregation index* (CSI) to quantify the segregation level of individuals in the social space. The CSI of an individual x is defined as the weighted sum of social similarity between x and his or her contacts (y_1, y_2, \dots, y_m), with weights being their communication strength (f_1, f_2, \dots, f_m):

$$\text{CSI}_x = \frac{\sum_{j=1}^m f_j \cdot s_{x \rightarrow y_j}}{\sum_{j=1}^m f_j} \quad (3.1)$$

Here f_j is computed as the total number of phone calls and text messages exchanged between x and y_j during the study period. While the duration of phone calls could also indicate social information, we used a number of calls to account for text messages that do not have duration but constitute a significant part of communication.

The value of CSI ranges from 0 to 1. A CSI close to 1 indicates that the individual mainly communicates with similar others, while a value close to 0 means that the person mainly interacts with those who have quite different socio-economic characteristics. If an individual communicates equally with any other person in the social network, his or her CSI would be equal to 0.5. Under the assumption of the *null model*, where individuals connect randomly with others in the network, all the individuals will have an expected CSI value of 0.5. Here, we name this value a *baseline* of segregation in social space.

Through mobile phone users’ communications observed in the CDR data, we extract a city-scale social network, from which we compute the CSI of individuals. Out of about 1.8 million people with assigned SES (and hence having been ranked) about 1.4 million had mutual connections with someone else and got CSI value. As further explained in Material and methods, we calculate CSI values for 100 random assignments of house prices (hence, SES) to users. In each run, we obtained very similar distributions of CSI values (see error bars shown in figure 2a), so here we present results for one of these assignments. This gives us a close to normal distribution with a mean and s.d. of 0.546 and 0.200 (figure 2a). The two tails of the distribution suggest that there exist individuals who are quite segregated (e.g. $\text{CSI} > 0.8$) or socially ‘integrated’ (e.g., $\text{CSI} < 0.2$) in the network. Overall,

mobile phone communications in the network are slightly biased towards dyads that are similar to each other. Compared to a random network with a baseline CSI of 0.5, the social network produces a mean CSI of 0.546, meaning that people are 4.6% closer (i.e. $0.546 - 0.5 = 0.046$) than expected to their own socio-economic class—evidence of moderate segregation in the social space. Note that when calculating individual CSI, we have filtered communications between users with the same home cell. This ensures that the segregation indices are less affected by communications between users who live together (e.g. family members and relatives). In electronic supplementary material, we provide results when including individuals living in the same cell. The mean CSI increases from 0.546 to 0.576 and the s.d. remains 0.200.

By comparing CSI of individuals with different social ranks, we find that communication segregation is highly dependent on SES (figure 2*b*). The aggregate segregation index remains relatively consistent across the poor and middle classes, but it consistently tends to increase among richer classes. Although all the socio-economic tiers are observed to be more segregated than expected, the ‘rich club’ effect suggests that the top socio-economic classes are the major contributors to the communication segregation. This observation remains consistent over 100 assignments. For each of 10 groups, maximum difference in values of mean, median, first and third quartiles between 100 assignments does not exceed 0.0015 (see electronic supplementary material, figure S.5 for more details).

From many factors that could potentially affect communication strength in social networks, we were interested in the interplay between two major ones that were well studied in previous literature, namely ‘distance decay’ [36–39] and ‘homophily’ [4]. The first suggests that interactions in social space are more likely to occur among people who are closer in physical space, while the second indicates that people are more likely to interact with similar others. Our analytical framework allows for the first time analysing the interplay between these two forces affecting communication strength. To this end, we associate individual phone users to their home location, from which we measure the communication strength among people at different home distances. The ‘distance decay’ effect is very evident across the entire population (figure 3*a*). Deeper insights can be achieved by disaggregating the data for residents of neighbourhoods with different housing prices. We observe that the ‘distance decay’ effect carries over all social classes. Furthermore, we do find evidence of ‘homophily’ when we look at the communication strength between individuals at a certain, given distance: in this case, individuals tend to prefer communication with individuals belonging to the same social class—(figure 3*b–f*).

Given a decreasing trend of communication strength with distance in both physical and socio-economic space, an intriguing question is whether there exists a point at which the effect of ‘distance decay’ and ‘homophily’ would balance and, if so, at which point. In other words, we aim at characterizing a distance, which we name ‘homophily distance’, at which the effect of co-location (i.e. two persons who live in the same area but from very different social classes) is balanced by the effect of homophily (i.e. people interacting with similar others even if they live further). Formally, this characteristic ‘homophily distance’ is defined as follows. Given any two social classes C_i (from class) and C_j (to class), the homophily distance d is defined as the distance value d such that communication strength between C_i and

C_j at the minimal distance, $f(C_i, C_j, 1)$, is equal to the communication strength between C_i and its peers located at distance d , $f(C_i, C_j, d)$. The value of d —especially when the two classes C_i and C_j are far from each other—would express ‘homophily’ in spatial terms, with relatively larger values of d indicating a stronger tendency for C_i to connect with their own socio-economic classes. Here again we note, that ‘homophily distance’ is not a proper mathematical distance, since it is not symmetrical (as could be seen in figure 3*g*). To calculate d , we fit logarithm of communication strength values with a straight line and find the point where it intersects with horizontal line $y = f(C_i, C_j, 1)$.

By plotting the homophily distances between all classes (figure 3*g*), we find relatively higher values of d at the two off-diagonal corners. This suggests that when C_i refers to the generally lower or upper socio-economic classes, it takes a long distance to let the ‘homophily’ effect to be outweighed by the co-location effect. To further illustrate this, for each class C_i , we pick its furthest social class (e.g. C_{10} is the furthest class to C_1) and plot their ‘homophily distance’ (figure 3*h*). Despite some fluctuations (e.g. values of C_1 and C_2), the values are generally higher at the two sides of the socio-economic spectrum, meaning that the ‘homophily’ effect—the tendency for people to connect with similar others—are relatively stronger for the poor and rich.

4. Segregation in physical space

We propose a physical segregation index (PSI) to measure individual segregation in urban space. Different from studies of residential segregation, which only consider where people live, our metric provides a more dynamic view by estimating the encounter probability among people as they move around a city. To accomplish this, we perform a high-resolution probability estimation separately on general weekdays and weekends. For each type of day, we divide the day into 24 one hour time windows, i.e. $(T_1, T_2, \dots, T_{24})$ for general weekdays and $(T_{25}, T_{26}, \dots, T_{48})$ for general weekends. For each time window T_j , we estimate, for each individual x , the probability of stay $\text{prob}_x(L_i, T_j)$ at different urban locations (L_1, L_2, \dots, L_q) . From these estimations, we further measure the ‘co-location’ probability for all individual pairs in the city (see Material and methods). Similar to the definition of CSI, the derived co-location probabilities are used as the weights, along with the social similarity measure, to quantify individual segregation in physical space as $\text{PSI}_x(L_i, T_j)$. Aggregating these values for a window T_j outputs a time-dependent index for each individual x , i.e. $\text{PSI}_x(T_j)$. The value of $\text{PSI}_x(T_j)$ ranges from 0 to 1, with larger values indicating more exposure to similar others. Just as the *baseline* of segregation in social space, the *baseline* of $\text{PSI}_x(T_j)$ is also 0.5, which assumes that individuals have an equal probability of ‘bumping’ into others in the city.

By averaging the time-dependent indices, we obtain a single value, $\text{PSI}_x = \sum_{j=1}^{48} \text{PSI}_x(T_j)/48$, that describes the overall segregation of an individual x in physical space. Repeating this step for all individuals gives us a normal distribution with a mean and s.d. of 0.571 and 0.074, respectively (figure 4*a*). This suggests that individuals tend to share urban spaces more often with similar others, although the city’s overall deviation from the baseline is not large. Different from the segregation patterns in social space (figure 2*a*), the PSIs are more concentrated around the mean. Such a smaller interpersonal variation is

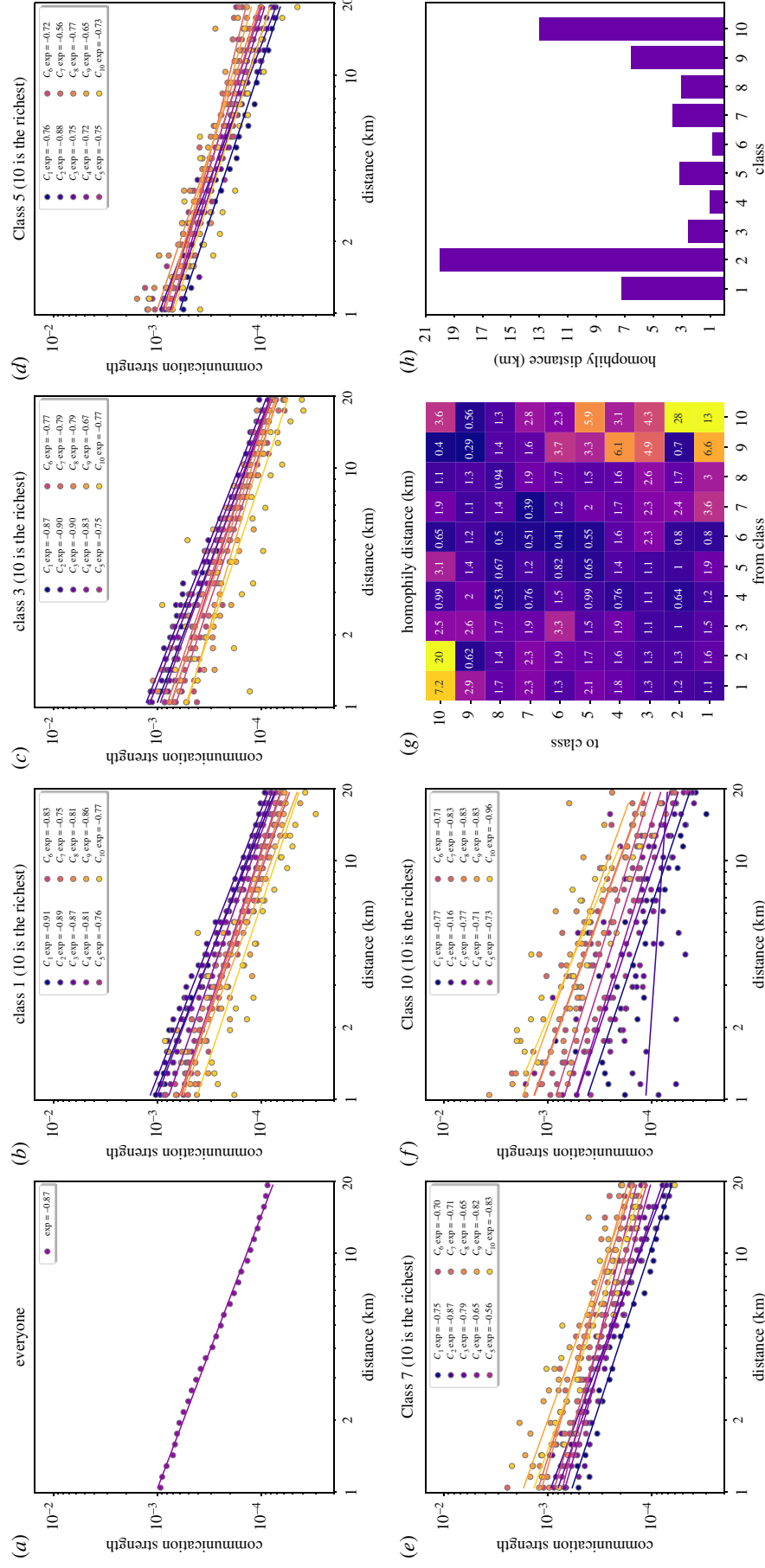


Figure 3. 'Distance decay' and 'homophily' effects on communication. (a) By assigning phone users to their home grid cell, we measure the communication strength among people separated at different home distances. A 'distance decay' effect is observed. Here, the *normalized communication strength* at a given distance is calculated as the total number of phone calls and messages exchanged between phone users who live at the corresponding locations, normalized by the total possible friend pairs (i.e. social ties) at this distance; (b–f) we further compute the average housing price of each grid cell and categorize them into 10 classes based on equal cumulative housing price (i.e. each class would have the same 'buying power', which is measured as the sum of housing price value of all the corresponding phone users). By computing the normalized communication strength among selected classes, we find that locations with similar socio-economic characteristics tend to have higher communication strength when distance being equal. Exponents indicate the slope of fitted lines that serve as a guide for the eye; (g) 'homophily distance' between all class pairs. The off-diagonal values are generally larger, which indicates a stronger homophily effect for the generally lower and upper social classes; (h) For each class C_i , we plot its 'homophily distance' to its furthest social class. The values are generally larger at the two sides, which further suggests a stronger homophily effect for the poor and rich. (Online version in colour.)

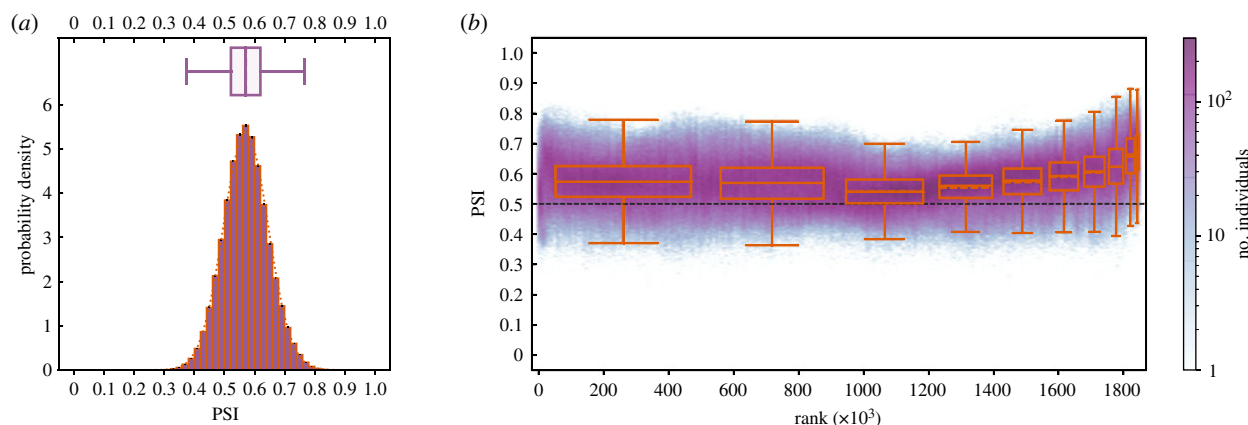


Figure 4. Distribution of PSI values: (a) histogram and box plot of PSI values obtained during 100 random assignments averaged over all 48 time windows, error bars on top of each bar indicate variation (min and max values) observed over different assignments, dotted line shows fitted normal distribution; (b) relationship between PSI and social ranks through a density plot of one of the random assignments averaged over all 48 time windows. Darker colours indicate areas with more individuals, 10 box plots show the distribution of PSI values within 10 classes with equal cumulative housing price. All means and medians are above the baseline value of 0.5. All box plots show median (center line), mean (dashed line), upper and lower quartiles (box limits), 1.5 interquartile range or min/max values (whiskers). (Online version in colour.)

likely to be an outcome of many physical constraints of human activities. These constraints—such as where one can choose to live and work, the locations available for other activities (e.g. dining, recreation)—could mediate the degree of social isolation for some individuals. While in social space, one can choose to be more isolated or integrated by ignoring these physical constraints. By correlating PSIs with social ranks (figure 4b), we obtain a trend similar to that of CSI, meaning that the ‘rich club’ effect exists also in physical space. It is found that all social classes tend to be more segregated than expected. At the same time, however, all of them possess smaller interpersonal variations compared to that of CSI. This indicates that the mediation effect of physical constraints applies to all socio-economic tiers in the city.

Besides the ability to quantify interpersonal variation, the metric can also depict segregation dynamics over time and space. By averaging $PSI_x(T_j)$ of all individuals for each time window T_j , we obtain a curve to describe the hourly variation of the city’s overall segregation (figure 5a). The result reveals a notable contrast between day time and night time. The night-time values are generally higher, which indicates a higher degree of social segmentation at residential locations. The average PSIs drop notably during the day time, suggesting that urban mobility has a positive effect on mixing social classes in the city. Similar conclusions were previously reached by a couple of studies, although they did not consider SES and were focusing on segregation between a few discrete classes [22,29,40]. The degree of social mixing, however, is higher on weekdays than on weekends, with median PSI values ranging from 0.537 to 0.551 on weekdays between 10.00 and 20.00, and from 0.559 to 0.579 on weekends during the same hours (figure 5a). During day time on weekdays, many activities are employment-related and they primarily occur around where people work. These locations, especially ones that host large employment populations, could contribute to the mixing of people with different socio-economic background. Weekends account for more activities related to socialization, recreation and self maintenance. The dominance of such activities could bring people closer to their own socio-economic classes. By further computing the PSI curve for different socio-economic tiers (figure 5b), we find that social classes that are more isolated during night time also tend to be more

segregated during the day time. That means the relationship between segregation and social ranks as we obtain in figure 4b remain relatively consistent over the 24 h of a day.

From a spatial point of view, the movement patterns of large populations allow us to quantify the unique characteristics of various urban locations and their evolution over time. By aggregating $PSI_x(L_i, T_j)$ values of all users x for each place L_i , we can compute what we call place-based $PSI(L_i, T_j)$ —a time-dependent index for each place L_i . The index quantifies the average level of exposure that visitors experience at location L_i during time window T_j (see Material and methods for more details). By plotting the place-based indices for a few time windows, we can clearly observe the changing landscape of physical segregation (figure 5c). Such information reveals not only the spatial patterns of residential segregation but also the evolutionary roles of places. For instance, Sentosa Island is a scenic spot and a tourist attraction, and also a place with luxury residential communities. The resort island is highly segregated at night but becomes rather mixed in the day time and evening. The social segregation metric herein proposed is able to reveal such dynamics that are shaped by the interplay of different types of people (dwellers vs. visitors) and their activities. Thus, the insights gained by applying our methodology and metrics allow going substantially beyond the traditional notion of residential segregation. For instance, depending on the type of places and time of day, the proposed metric can be used to better understand segregation at workplaces [15,40] or segmentation of social groups in leisure time activities [41,42].

5. Discussion

As we disclose the segregation dynamics in social and physical space, a critical question that remains unaddressed is to what extent these two dimensions align with each other. By correlating CSI and PSI at the individual level, we obtain a weak and positive correlation (figure 6a). Previous studies have suggested that the movement similarity between individuals is a strong indication of their proximity in the social network [34,35]. Such an interdependency potentially contributes to this correlation because individual exposure to others in urban space would mirror part of their communication

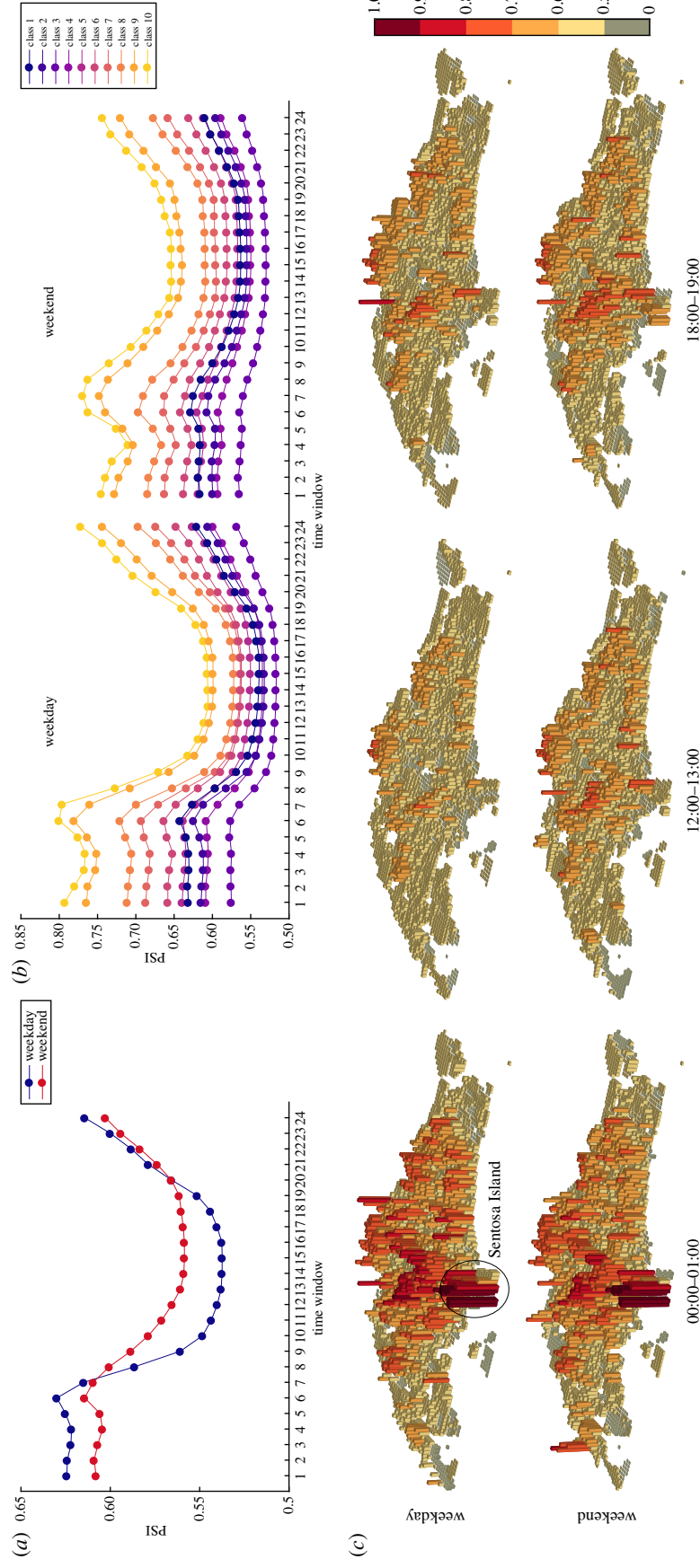


Figure 5. Variations of physical segregation with time. (a) Median PSI values for each 1 h time window on weekdays and weekends. (b) Median PSI values of 10 socio-economic classes for each 1 h time window on weekdays and weekends. (c) Average PSI of each grid cell for selected time windows, when we expect most people to be at home, at work or perform some outside activities on weekdays and weekends. Heights of the bars indicate values $PSI(L_i, T_j) - 0.5$ showing the difference of segregation from the baseline value. (Online version in colour.)

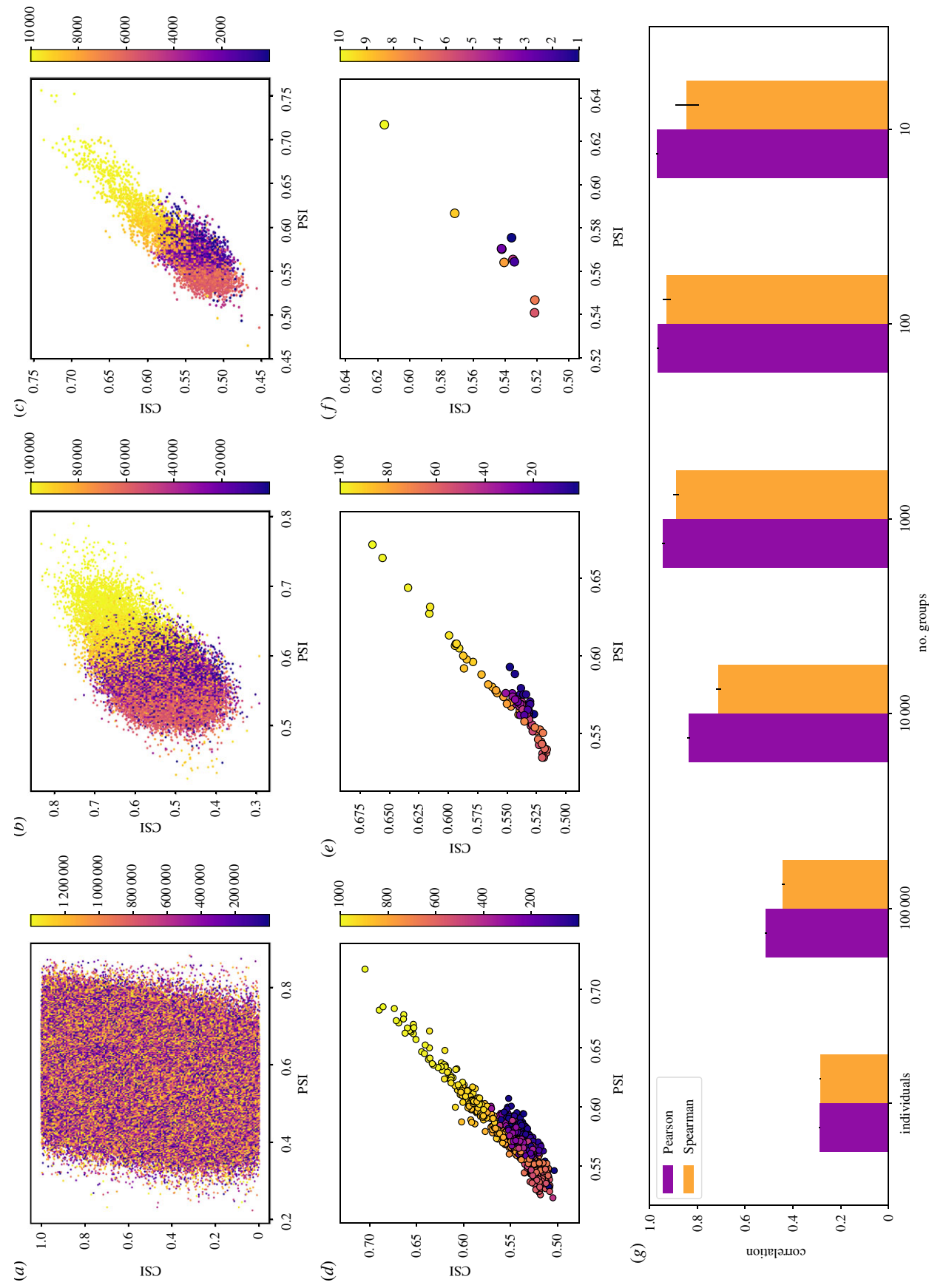


Figure 6. Correlations between CSI and PSI values. Scatter plots are produced based on one random assignment to illustrate the relationship between CSI and PSI at (a) individual level and when individuals are further aggregated into (b) 100 000, (c) 10 000, (d) 1000 and (e) 100 groups. Darker colours represent individuals or groups in lower socio-economic classes. (g) Pearson's and Spearman's correlations between CSI and PSI at the above six levels of aggregation. Error bars indicate variation (min and max values) over the 100 random assignments. (Online version in colour.)

patterns in the network space. On the other hand, the result indicates that, when measured at the individual level, the degrees of individual isolation in the communication network and urban space are not tightly bundled. Therefore, observing one's segregation in a given dimension cannot be leveraged to fully diagnose the degree of isolation in another.

However, the analysis brings very different results when the correlation is measured at the aggregate level. By gradually grouping individuals with similar social ranks (figure 6*b–f*), we find a dramatic increase of correlation as individuals are aggregated (figure 6*g*) into larger groups. Interestingly, both the Pearson and Spearman correlation tends to level at or above 0.9 when numbers of social groups are smaller than 1000, corresponding to groups of cardinality larger than a few hundreds. The result reveals two interesting aspects of segregation dynamics. On the one hand, the social exposure an individual experienced can be very different in physical and social-network space. Such differences can be affected by their occupations, living styles, as well as variations in their online and offline behaviour. This echoes back to the concept of 'choice homophily' that describes individual and psychological preferences of social interactions [43]. On the other hand, communication and physical segregation become highly correlated when social groups are large. This suggests that there might exist structural causes, such as the homogeneity of neighbourhoods, housing policies, access to public transit and digital divide, that shape segregation patterns in cities. This corresponds to the view of 'induced homophily' that aims to reveal structural opportunities for social interactions [43,44]. It seems that the collective dynamics of segregation in physical and social-network space reinforce each other. While public policies could have a more direct impact on the social mixing in physical space, it would be very interesting to monitor the co-varying dynamics of these two types of segregation, especially after the introduction of particular intervention strategies (e.g. housing policies that require a certain level of social mixing). This is one of the possible directions for future research.

In this study, we introduce a framework to measure segregation in an integrated urban physical-social space. The metrics enable us to depict segregation not only for individuals, but also for places in a city, and their evolution over time. As technology progresses, new datasets that are suitable for segregation studies are increasingly being generated. They are also offering rich information of human dynamics at finer granularities. Classical segregation measures, which were mainly designed to tackle segregation using static data (e.g. census) and over well-defined social groups (e.g. race and ethnicity), are not adequate to support segregation analysis in highly dynamic settings. The current framework contributes to the segregation literature from the following perspectives. First, it enables the measurement of segregation at the individual level, and the notion of baseline segregation makes it easy to compare the degree of isolation across individuals and social groups. Second, the similarity measure based on social ranks makes it possible to quantify segregation over continuous variables. With such a measure, some important segregation types (e.g. income segregation) can be well quantified without the need to group individuals into socio-economic tiers in arbitrary ways. For example, Theil's entropy index [45] was often used in existing studies to quantify residential segregation. Computing Theil's entropy requires the underlying population to be categorized

into discrete social groups (e.g. race or ethnicity). When measuring income segregation using Theil's index, the social classes need to be predefined. However, the ways social classes are defined can be somewhat arbitrary. In electronic supplementary material, by dividing phone users into predefined numbers of social classes (based on their inferred SES), we apply Theil's entropy index to measure the segregation of the city during different time periods of a day. By comparing the results with ones derived from our proposed measure (figure 5), we find that Theil's index and the proposed physical segregation index (PSI) achieve compatible results when describing the overall segregation of the city as well as the spatial heterogeneity of social mixing (see electronic supplementary material, figures S.9 and S.10 for more details). The PSI measure, however, does not require the population to be divided into discrete social classes. It is able to portray the degree of physical segregation down to the individual level (figure 4).

This study also reveals the linkage between segregation in the social and physical space and highlights the importance of data fusion for studying the coupling dynamics. The proposed segregation indices can be applied or modified over data that are already available in many countries and cities. Examples include mobile operator's data [46,47], social media data [6,48], geolocated transactions [49,50] and multi-modal datasets that couple the social-spatial and economic activities (e.g. spending behaviour) of the populations [30,51]. As the measurement of segregation concerns not only the behaviours of people but also their socio-economic characteristics, there will be privacy concerns regarding accessing and especially merging these kinds of datasets. Owing to these reasons, in this work, we approximate individuals' socio-economic status through the estimated housing price at their home location. The approximation, although not perfect, offers a new perspective on privacy issues while capturing a multidimensional view of urban segregation. By simulating random assignment of housing price, we show that our conclusions about the level of segregation of different classes remain consistent and robust even when uncertainties exist in the measurements.

Our results reveal that the degree of urban segregation is not only affected by the socio-economic configuration of the city (e.g. where rich and poor reside) but also the presence of 'homophily' in the society [4]. The analysis of 'homophily' distance suggests a relatively stronger homophily effect for the poor and rich and reveals their tendencies to connect with similar others even when the 'distance decay' effect is controlled. It would be interesting to apply our metrics in other cities in the future, and examine whether the coexistence of this two-level effect (distance decay and homophily) can be rediscovered.

In this research, we apply the proposed metrics in one single city, Singapore. The level of segregation, as observed in both physical and social space, tends to be relatively stable across the lower and middle classes, but notably higher across the wealthier classes. Such relationship, which is tied to the uniqueness of the city, can be affected by many things such as housing policy, transportation networks and urban spatial structure. Through the years, Singapore has deployed efficient public transportation systems to facilitate the everyday mobility of the city populations [52]. It also implemented planning strategies that fostered a more polycentric urban form [53–55]. These can all have a positive effect on the social mixing of the city. On the other hand, Singapore still possesses a high level of income inequality. Although the city tried to

foster the mixing of different ethnic groups through public housing policies, less has been done to explicitly foster the mixing between social classes. Disentangling these effects is beyond the scope of this research. However, it would be meaningful to relate them to our measurements in the future to better understand the influential factors of social segregation. We believe the relationship between SES and the level of segregation (figures 2 and 4) is not universal across cities. For instance, some cities might possess a 'U' shape and some others might show more distinct patterns. What are the major types of relationships that distinguish cities? Do cities with similar segregation dynamics share similar institutional and policy contexts? These questions, which are worth investigating, call for cross-city comparisons in the future. And we hope that the framework presented in this study could be really helpful with providing answers to such questions and the methods described here will be applied to other cities once the appropriate data become available to researchers.

We want to point out a few limitations of this research. First, although we have evaluated the robustness of the results based on multiple runs of SES assignment, we are not able to fully capture the difference of individuals, especially among those who are identified with the same home cell. In many places in Singapore, due to housing in building with a large number of floors, it could happen that many people are assigned to the same home cell and with the same SES indicator. The precision of SES inference is limited by the model's ability to differentiate people who live in the same building. Such a limitation leads to an underestimate of individual variations, which will influence the segregation measurements. In this regard, the results need to be interpreted with caution. Second, since we limit our analysis to active phone users, certain demographic tiers (e.g. the elders who tend to use mobile phones less frequently) will be under-represented. This will to some extent distort the distribution of SES indicator (housing price). The effect of this bias, which is not investigated in this research, can be better understood by applying the methodologies over datasets that cover a longer time period (e.g. 1 year). Also, since the phone calls and text messages are observations of the study, mobile phone users who rely more on mobile application-based communication could be underrepresented in the analysis. However, we believe that in 2011, the time at which the dataset was collected, online messengers were still not that widespread and people used to text. This limitation could be addressed by applying described methods to new datasets that contain information about mobile data usage. Third, the segregation measurements used in this study are mainly approached from the perspective of income inequality based on housing data. As suggested by previous literature [6,15,40], racial segregation is a significant factor that impacts social segregation in cities. As the datasets do not capture the racial make-up of the population, we are unable to investigate or control the impact of racial segregation on our measurements. It would be meaningful to examine this issue in the future when appropriate datasets become available. Nevertheless, the proposed framework contributes to the broad literature by providing a new perspective of segregation in a coupled physical-social space. The insights could help better predict and explain segregation under different urban settings and social contexts, which could inspire other studies that focus on inequality and segregation-health associations, and inform new policies for social integration.

To sum up, our analysis has clearly shown that traditional, 'place-based' practices to improve social integration such as stringent housing policies and easy access to transportation infrastructure, as those put in place in the city of Singapore, are not sufficient *per se* to achieve a high degree of mixing across social classes. A possible strategy to further reduce social segregation would be to complement 'place-based' practices with 'activity-based' practices, where groups of people from different social classes are actively engaged in social bonding activities. For instance, organizing gatherings, discussion workshops and other events directed towards suitably selected groups could positively contribute to build bonds across social classes.

6. Material and methods

6.1. Data

We analyse a large-scale CDR dataset collected from a major mobile phone operator in Singapore, with a market share of more than 45% as of 2011. The dataset covers a period of 50 days in 2011. In this study, we use a subset which includes all individuals with *active days of phone usage greater than or equal to 25 days*. On the one hand, it allows us to focus more on local residents by filtering short-term subscribers such as tourists. On the other hand, it would mitigate the data sparsity issue and ensure that the users kept for the segregation analysis have sufficient observation days, which increase the reliability of home location estimation and mobility analysis (e.g. estimation of co-location probability). At the end of this filtering stage, the dataset contained data observations referring to about 2.1 million users, while the total population of Singapore in 2011 was just below 5.2 million.

Two socio-economic datasets—residential property price and the Household Interview Travel Survey (HITS)—are used to facilitate the estimation of phone users' socio-economic status (SES). The housing price dataset is acquired from a private company in Singapore (99.co). The dataset includes information of thousands of residential properties collected between 2011 and 2012. Each record maps a unique housing property and the information of the property type (condo, landed, or HDB), the geographical coordinates (latitude and longitude) as well as the total sale price of one housing unit.

The HITS dataset was collected by the Singapore Land Transport Authority (LTA) in 2012. It includes a one-day travel diary of 35 715 individuals (sampling rate of roughly 1%) along with other socio-economic attributes that were self-reported by the respondents (e.g. monthly income). The HITS data are not used in this study to directly infer phone users' SES. We use the information of individual income in the data and correlate it with housing price, which proves that housing price is a reasonable indicator of the SES of the underlying populations (see electronic supplementary material for detailed information).

6.2. Home detection and SES assignment

In the dataset we use, all events are associated with a mobile tower which a phone was connected to at the moment when the event occurred. We use a Voronoi polygon as an approximation of a mobile tower service area. But in urban areas with high population towers are much denser than in areas with low population. This leads to a very uneven distribution of Voronoi polygon sizes. To account for this and to make our approach applicable for comparison of different cities, we adopted 500 × 500 m grid, i.e. we divide the whole study area into a network of square cells of size 500 m by 500 m. We try to identify one of these cells as a phone user's home location. We also calculate a user's probability

of staying at each cell to calculate PSI, as described further. To determine a user's home location, for each cell we count number of nights when at least one event occurred at this cell between 07.00 and 09.00. We count an event as occurring at a cell whenever it occurs at the base tower whose Voronoi polygon intersects with this cell. A cell with the events on the highest number of nights is assigned as the home location. In electronic supplementary material in figure S.3, we show that obtained distribution is well correlated with official census data.

For every grid cell where we have at least one record of apartment/house purchase and for every user whose home location was assigned to this cell, we assign a user to the housing price drawn at random from the uniform distribution over the linear interpolation of the prices. More precisely, for every user living at a cell with a sorted list of prices (p_1, p_2, \dots, p_m) , we draw a number u from the uniform distribution $u \sim U(1, m)$. Then the assigned price p is calculated as $p = p_{[u]} + (p_{[u]} - p_{[u]})u - [u]$. This price is used as an approximation of individuals' SES and based on it, we can rank all users and calculate CSI and PSI. In total, we were able to assign SES to about 1.8 million users. To verify the robustness of our method and obtained results, we repeat this assignment 100 times, and every time we calculate new values of CSI and PSI for each user. While each individual's rank, CSI and PSI can change significantly from one assignment to another, overall distributions of CSI and PSI values are shown to remain very stable. We discuss this fact further in electronic supplementary material. In figures of the main body, we present values for one assignment and show error bars indicating the minimum and maximum value, where appropriate.

6.3. The social distance/similarity measure

Given individual x with rank r_x in the sequence $(r_n)_{n=1}^N = (1, 2, \dots, N)$, if $r_x \leq \frac{N}{2}$, then for any person j with rank $r_j < r_x$, the social distance from x to j is

$$d_{x \rightarrow j} = \frac{(2r_x - 2r_j - 1) + 0.5}{N - 1} = \frac{4r_x - 4r_j - 1}{2(N - 1)}. \quad (6.1)$$

When $r_x < r_j \leq 2r_x - 1$, the social distance measure can be calculated similarly. When $r_j \geq 2r_x$, since there is no other individual with rank r_k that satisfies $|r_k - r_x| = |r_x - r_j|$, the distance $d_{x \rightarrow j}$ will be

$$d_{x \rightarrow j} = \frac{r_j - 1}{N - 1}. \quad (6.2)$$

Similarly, we can derive the social distance measure for $r_x > (N/2)$.

Thus, the complete equations for calculating the social distance metric are summarized as follows:

$$\begin{aligned} \text{when } r_x \leq \frac{N}{2} \quad d_{x \rightarrow j} &= \begin{cases} 0, & \text{if } r_j = r_x \\ \frac{|4r_x - 4r_j - 1|}{2(N-1)}, & \text{if } r_j \leq 2r_x - 1 \text{ and } r_j \neq r_x \\ \frac{r_j - 1}{N-1}, & \text{if } r_j > 2r_x - 1 \end{cases} \\ \text{and when } r_x > \frac{N}{2} \quad d_{x \rightarrow j} &= \begin{cases} 0, & \text{if } r_j = r_x \\ \frac{|4r_x - 4r_j - 1|}{2(N-1)}, & \text{if } r_j \geq 2r_x - N \text{ and } r_j \neq r_x \\ \frac{N - r_j}{N-1}, & \text{if } r_j < 2r_x - N \end{cases} \end{aligned} \quad (6.3)$$

The social similarity from x to j can simply be calculated as

$$s_{x \rightarrow j} = 1 - d_{x \rightarrow j}. \quad (6.4)$$

Note that when individuals are ranked based on the housing price in the random assignment model, the sequence $(r_n)_{n=1}^N = (1, 2, \dots, N)$ produces an incomplete order of

individuals because some phone users might be assigned the same SES value (i.e. the associated housing price). To address this issue, we adopt *fractional ranking*. Basically, for individuals that have a tie in ranking, their fractional ranking is computed as the mean of what they would have under ordinal rankings. For example, if individual A has the lowest housing price value, while individual B and C share the same price which is lower than that of individual D, then the rank of the four individuals would be 1, 2.5, 2.5 and 4, respectively.

6.4. Physical segregation index

Given the mobile phone trace of an individual x as a list of tuples $\{(l_1, t_1), (l_2, t_2), \dots, (l_n, t_n)\}$, where l_i denotes the user's location (i.e. mobile phone tower) at time point t_i , the probability that user x stays at location L during a defined time period T is

$$\text{prob}_x(L, T) = m_x(L, T) / n_x(T), \quad (6.5)$$

where $m_x(L, T)$ denotes the total number of times x is observed at location L during time period T , and $n_x(T)$ denotes the total number of times x is observed during time period T . Note that

$$\sum_{L \in \text{Loc}_x} m_x(L, T) = n_x(T) \quad (6.6)$$

where Loc_x is the set of locations visited by x during T .

Note that the individual's mobile phone communications do not take place regularly over time. People could make several phone calls in a short period of time and then none for hours. Hence, $\text{prob}_x(L, T)$ could be biased due to the 'bursty' nature of CDRs. To control this effect, when we measure $m_x(L, T)$, if an individual x is observed multiple times at location L during a 1 h time window (e.g. 07.00–08.00), we only consider them as one entry. To interpolate this probability from mobile phone towers on the grid cells, we calculate $\text{int}(L_{ct}, L_{gc})$ —the area of intersection between a Voronoi polygon L_{ct} and a grid cell L_{gc} . Then the probability that user x stays at grid cell L_{gc} is calculated as $\text{prob}_x(L_{gc}, T) = (\text{prob}_x(L_{ct}, T) \cdot \text{int}(L_{ct}, L_{gc})) / \text{area}(L_{ct})$, where $\text{area}(L)$ is the area of L . By doing so, we could establish a matrix A , which records each mobile phone user's probability of stay at different locations:

$$A = \begin{pmatrix} \text{prob}_{x_1}(L_1, T) & \text{prob}_{x_1}(L_2, T) & \dots & \text{prob}_{x_1}(L_k, T) \\ \text{prob}_{x_2}(L_1, T) & \text{prob}_{x_2}(L_2, T) & \dots & \text{prob}_{x_2}(L_k, T) \\ \vdots & \vdots & \ddots & \vdots \\ \text{prob}_{x_N}(L_1, T) & \text{prob}_{x_N}(L_2, T) & \dots & \text{prob}_{x_N}(L_k, T) \end{pmatrix} \quad (6.7)$$

Here x_i denotes the i th mobile phone user, N denotes the total number of mobile phone users in the dataset; k denotes the total number of spatial units (i.e. grid cells). Note that each row in the matrix sums to 1.

We next introduce how the physical segregation index (PSI) can be calculated for an individual x . At each location $L \in \text{Loc}_x$ that has been visited by x (i.e. $p_x(L, T) > 0$), we retrieve all other individuals y for whom $p_y(L, T) > 0$, i.e. $y \in U(L, T)$ where $U(L, T) = \{y \mid p_y(L, T) > 0\}$. The physical segregation index of x at location L is defined as

$$\begin{aligned} \text{PSI}_x(L, T) &= \frac{\sum_{y \in U(L, T)} \text{prob}_x(L, T) \cdot \text{prob}_y(L, T) \cdot s_{x \rightarrow y}}{\sum_{y \in U(L, T)} \text{prob}_x(L, T) \cdot \text{prob}_y(L, T)} \\ &= \frac{\sum_{y \in U(L, T)} \text{prob}_y(L, T) \cdot s_{x \rightarrow y}}{\sum_{y \in U(L, T)} \text{prob}_y(L, T)}, \end{aligned} \quad (6.8)$$

where $s_{x \rightarrow y}$ refers to the social similarity measure we defined in the previous section. Thus, $\text{PSI}_x(L, T)$ can be viewed as the

weighted average of social similarity between person x and other visitors at location L . The weight of $s_{x \rightarrow y}$ is $\text{prob}_x(L, T) \cdot \text{prob}_y(L, T)$, which is the spatial co-location rate of the two individuals. A high value of $\text{PSI}_x(L, T)$ indicates that x is more likely to meet with similar others at this location L .

We can then calculate the physical segregation index for x during time window T as the sum of segregation index at all locations, weighted by the corresponding stay probability:

$$\begin{aligned} \text{PSI}_x(T) &= \sum_{L \in \text{Loc}_x} \text{prob}_x(L, T) \cdot \text{PSI}_x(L, T) / \sum_{L \in \text{Loc}_x} \text{prob}_x(L, T) \\ &= \sum_{L \in \text{Loc}_x} \text{prob}_x(L, T) \cdot \text{PSI}_x(L, T). \end{aligned} \quad (6.9)$$

According to equation (6.9), the location where x has a higher probability of stay will have a higher impact on $\text{PSI}_x(T)$.

Similarly, taking the perspective of each spatial unit, we can calculate place-based physical segregation index of place L during time window T by aggregating $\text{PSI}_x(L, T)$ of all users who visited L during T :

$$\text{PSI}(L, T) = \sum_{\{x | L \in \text{Loc}_x\}} \text{prob}_x(L, T) \cdot \text{PSI}_x(L, T) / \sum_{\{x | L \in \text{Loc}_x\}} \text{prob}_x(L, T). \quad (6.10)$$

$\text{PSI}(L, T)$ quantifies the average level of exposure that visitors of L experience. Since all PSI measures are defined as weighted similarity, all of them scale from 0 to 1, taking higher values when similar users have high co-location rate or, in other

words, when people are surrounded by similar others. For the same reason, all *baseline* PSIs, i.e. when all people have the same probability of being at some place, take the same value as the average similarity, i.e. equal to 0.5 (see electronic supplementary material for more details).

Data accessibility. For contractual and privacy reasons, the raw data are not available. Upon reasonable request, the authors can provide aggregated data that support the findings of this study along with appropriate documentation for replication.

Authors' contributions. Y.X., A.B., P.S. and C.R. defined the problems and conceived the experiments. Y.X. and A.B. designed and performed the analysis. Y.X., A.B. and P.S. analysed the results. All authors contributed to the writing of the manuscript.

Competing interests. We declare we have no competing interests.

Funding. This work was supported by the Research Grant Council of Hong Kong (grant no. 25610118), the Hong Kong Polytechnic University Start-Up Grant (grant no. 1-BE0J) and the National Research Foundation, Prime Minister's Office, Singapore, under its CREATE programme, Singapore-MIT Alliance for Research and Technology (SMART) Future Urban Mobility (FM) IRG.

Acknowledgements. We thank Zbigniew Smoreda and Virgil Griffith for valuable discussions on the manuscript, and 99.co for proving the housing price data. We thank Allianz, Amsterdam Institute for Advanced Metropolitan Solutions, Brose, Cisco, Ericsson, Fraunhofer Institute, Liberty Mutual Institute, Kuwait-MIT Center for Natural Resources and the Environment, Shenzhen, Singapore-MIT Alliance for Research and Technology, UBER, Victoria State Government, Volkswagen Group America and all of the members of the MIT Senseable City Laboratory Consortium for supporting this research.

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