

Mathematical Characteristics of the ROXY Index (V): Comparison of the ROXY Index with Other Major Yardsticks Measuring Convergence and Divergence

Noriyuki Hiraoka* and Tatsuhiko Kawashima**

CONTENTS

- 1 Introduction
 - 2 Definitions for Seven Yardsticks and Their Comparable Reformulations
 - 2.1 Coefficient of Variation
 - 2.2 Gini Coefficient
 - 2.3 Herfindahl Coefficient
 - 2.4 Hoover Index
 - 2.5 Rosenbluth Coefficient
 - 2.6 ROXY Index
 - 2.7 Theil Coefficient
 - 3 Theoretical Classification of the Seven Yardsticks by Kernel
 - 4 Empirical Results Obtained for Each Yardstick
 - 5 Conclusion
- Notes
References
Appendix

Abstract

In the social sciences, various types of indices and coefficients have been developed in order to measure the phenomena of convergence and divergence of socio-economic activities. This paper compares seven such yardsticks, including the ROXY index, and theoretically categorizes them into five groups according to their kernel, a mathematical factor differentiated with respect to time. The yardsticks are once again grouped, but this time according to the empirical results of the inter-metropolitan analysis of population changes in Japan. It is found that the theoretical groupings are consistent with the empirical results.

Key Words

Coefficient of variation, Concentration, Convergence, Gini coefficient, Herfindahl coefficient, Hoover index, Kernel, Metropolitan area, Population, Rosenbluth coefficient, ROXY index, Spatial cycles, and Theil coefficient

* Research Center for Social and Public Policies of Mitsubishi Research Institute, 2-3-6 Otemachi, Chiyoda-ku, Tokyo 100, Japan: ** Department of Economics at Gakushuin University, 1-5-1 Mejiro, Toshima-ku, Tokyo 171, Japan. The authors wish to thank Mr. Steven Bass for editing and commenting on the final draft of this paper. Kawashima gratefully acknowledges the research support of the Grant-in-Aid for General Scientific Research from the Ministry of Education, Science and Culture in Japan.

1 Introduction

A reasonably large number of attempts have been made to develop yardsticks to quantitatively measure the degree of convergence and divergence of socio-economic activities. For example, the *Hoover index* and *ROXY index* have been constructed originally to measure the degree of concentration and deconcentration of population; *the coefficient of variation*, *Gini coefficient*, and *Theil coefficient* to measure the degree of social inequality in income distribution; and the *Herfindahl coefficient* and *Rosenbluth coefficient* to measure the degree of market share.

The primary goal of this paper is to compare the above seven yardsticks by investigating how the ROXY index differs from the other six yardsticks when they are applied to the same data describing the spatial distribution of population for a system of metropolitan areas in Japan. Section 2 provides definitions for each of the seven yardsticks and discusses their comparable reformulations, while in Section 3 an attempt is made to theoretically categorize them into groups based on their *kernel*. Section 4 shows that empirical results obtained through our inter-metropolitan analysis verify the above categorization. In Section 5, concluding remarks are provided.

2 Definitions for Seven Yardsticks and Their Comparable Reformulations

Among the seven yardsticks to be investigated in this paper, the ROXY index¹⁾ has been developed to identify the dynamic degree²⁾ of spatial convergence and divergence³⁾ of socio-economic activities, while the other six yardsticks have been developed to identify the static degree⁴⁾ of convergence and divergence. Therefore, for comparing the ROXY index with the other six yardsticks, it would be necessary to obtain the derivative for each of the six yardsticks with respect to time t . For each yardstick, the definitional formulation and its derivative use the following notational conventions and functional relationships (1) through (4);

$$\mu = \sum_{i=1}^n y_i / n \quad (1)$$

$$S_i = y_i / \sum_{i=1}^n y_i \quad (2)$$

$$y_i = n\mu S_i \quad (3)$$

$$\sum_{i=1}^n S_i = 1 \quad (4)$$

- where n : number of metropolitan areas composing the system of metropolitan areas under consideration,
 y_i : population of metropolitan area i , where i is given in descending order in terms of population at time t ,
 μ : average population for all metropolitan areas, and
 s_i : population share of metropolitan area i .

2.1 Coefficient of Variation

The square of the coefficient of variation C is defined as the variance $\sigma^2 (= \sum_{i=1}^n (y_i - \mu)^2 / n)$ divided by the square of average (μ^2);

$$\begin{aligned}
 C^2 &= \frac{1}{n} \sum_{i=1}^n \frac{(y_i - \mu)^2}{\mu^2} \\
 &= \frac{1}{n} \sum_{i=1}^n \frac{(n\mu s_i - \mu)^2}{\mu^2} \\
 &= \frac{1}{n} \sum_{i=1}^n (n s_i - 1)^2.
 \end{aligned} \tag{5}$$

The derivative of C with respect to t , is obtained from Equation (5) as follows ;

$$\begin{aligned}
 2C \frac{dC}{dt} &= \frac{1}{n} \sum_{i=1}^n 2n(n s_i - 1) \frac{ds_i}{dt} \\
 &= 2 \sum_{i=1}^n (n s_i - 1) \frac{ds_i}{dt} \\
 \therefore \frac{dC}{dt} &= \frac{\sum_{i=1}^n (n s_i - 1) \frac{ds_i}{dt}}{C} \\
 &= \frac{\frac{n}{2} \sum_{i=1}^n \frac{ds_i^2}{dt}}{\sqrt{\frac{1}{n} \sum_{i=1}^n (n s_i - 1)^2}}.
 \end{aligned} \tag{6}$$

2.2 Gini Coefficient

The Gini coefficient G is given by ;

$$G = 1 + \frac{1}{n} - 2 \sum_{i=1}^n \frac{i}{\mu n^2} Y_i$$

$$= 1 + \frac{1}{n} - \frac{2}{n} \sum_{i=1}^n i S_i . \quad (7)$$

This coefficient measures the relative mean difference corresponding to the area enclosed by the equal-distribution line and the Lorenz curve drawn on the plane with the abscissa indicating the cumulative frequency and the ordinate indicating the cumulative share of population. In the context of our inter-metropolitan analysis, the value of G becomes 0.0 when the population y_i is identical for all n metropolitan areas (i.e., for all i). It turns out to be equal to 1.0 when the total population is concentrated exclusively in one metropolitan area. The derivative of G with respect to t , is obtained from Equation (7) ;

$$\frac{dG}{dt} = -\frac{2}{n} \sum_{i=1}^n i \frac{dS_i}{dt} . \quad (8)$$

Note that Equation (8) holds only when the ranks in population size for all metropolitan areas remain unchanged between time t and time $t+dt$. Accordingly, in general, the difference has to be taken in a discrete manner as follows ;

$$\frac{\Delta G}{\Delta t} = -\frac{2}{n} \sum_{i=1}^n \frac{\Delta(iS_i)}{\Delta t} . \quad (9)$$

2.3 Herfindahl Coefficient

The Herfindahl coefficient H is defined as the summation of the square of population share ;

$$H = \sum_{i=1}^n S_i^2 . \quad (10)$$

The value of H is $1/n$ for an equal distribution of population, and 1.0 for the case when population is monopolized by only one metropolitan area. The derivative of H with respect to t , is obtained from Equation (10) ;

$$\frac{dH}{dt} = \sum_{i=1}^n \frac{dS_i^2}{dt} . \quad (11)$$

2.4 Hoover Index

When the land-area share of metropolitan area i is given by a_i , the Hoover index J is;

$$J = \frac{1}{2} \sum_{i=1}^n |S_i - a_i| \times 100. \quad (12)$$

As can be easily seen, if $S_i = a_i$ for all i , (that is, if the population is uniformly distributed with respect to land-area, making all metropolitan areas have the same population density), then the value of J is equal to 0.0. If only one metropolitan area monopolizes the total population and if its land-area is negligibly small relative to the total land-area of all metropolitan areas, then the value of J approaches 100.0 as its limit. Actually, the value of J which ranges from 0.0 to 100.0, indicates the percentage of the total population which must be spatially resettled in order to equalize population densities for all metropolitan areas. The derivative of J with respect to t , is obtained from Equation (12);

$$\frac{dJ}{dt} = \frac{1}{2} \sum_{i=1}^n \frac{d}{dt} |S_i - a_i| \times 100. \quad (13)$$

In Equation (13), if S_i is not equal to a_i for $\forall i$, then we can divide metropolitan areas into two groups A and B from the viewpoint of differentiability; $A = \{i | S_i - a_i > 0\}$ and $B = \{i | S_i - a_i < 0\}$. It is to be noted that if S_i changes crossing over the value of a_i for $\exists i$, then J can not be differentiated.

2.5 Rosenbluth Coefficient

The Rosenbluth coefficient R is defined as follows;

$$R = \frac{1}{2 \sum_{i=1}^n i S_i - 1}. \quad (14)$$

The value of R is equal to $1/n$ for the case of equal population distribution over n metropolitan areas, and 1.0 for the case when the total population is monopolized by one metropolitan area. The derivative of R with respect to t , is obtained from Equation (14);

$$\frac{dR}{dt} = \frac{-2 \sum_{i=1}^n i \frac{dS_i}{dt}}{(2 \sum_{i=1}^n i S_i - 1)^2}. \quad (15)$$

Note that Equation (15) holds only when the ranks in population size for all metropolitan areas remain unchanged between time t and time $t+dt$. Accordingly, in general, the difference has to be taken in a discrete manner as follows;

$$\frac{\Delta P}{\Delta t} = \frac{-2 \sum_{i=1}^n \frac{\Delta(S_i)}{\Delta t}}{(2 \sum_{i=1}^n i S_{i-1})^2} \quad (16)$$

2.6 ROXY Index

The ROXY index⁵⁾, ROXY, is defined as follows⁶⁾;

$$ROXY = \frac{WA}{SA} - 1, \quad (17)$$

where WA and SA respectively indicate weighted and simple averages of the growth ratio. Usually, the population level of each metropolitan area is employed as a weighting factor for the calculation of weighted averages. Taking this practice, we have the following expressions;

$$\begin{aligned} SA &= \frac{1}{n} \sum_{i=1}^n \left\{ 1 + \frac{1}{y_i} \frac{dy_i}{dt} \right\} \\ &= \frac{1}{n} \sum_{i=1}^n \left\{ 1 + \frac{1}{y_i} \frac{d}{dt} (n \mu S_i) \right\} \\ &= \frac{1}{n} \left\{ n + \frac{n}{\mu} \frac{d\mu}{dt} + \sum_{i=1}^n \frac{1}{S_i} \frac{dS_i}{dt} \right\} \\ &= 1 + \frac{d}{dt} (\ln \mu) + \frac{1}{n} \sum_{i=1}^n \frac{d}{dt} (\ln S_i) \\ \\ WA &= \frac{\sum_{i=1}^n n \mu S_i \left\{ 1 + \frac{1}{y_i} \frac{dy_i}{dt} \right\}}{\sum_{i=1}^n n \mu S_i} \end{aligned}$$

$$\begin{aligned}
 &= \sum_{i=1}^n S_i \left\{ 1 + \frac{1}{\mu} \frac{d\mu}{dt} + \frac{1}{S_i} \frac{dS_i}{dt} \right\} \\
 &= 1 + \frac{d}{dt}(\ln \mu)
 \end{aligned}$$

$$\begin{aligned}
 \therefore ROXY_1 &= \frac{1 + \frac{d}{dt}(\ln \mu)}{1 + \frac{d}{dt}(\ln \mu) + \frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i)} - 1 \\
 &= \frac{-\frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i)}{1 + \frac{d}{dt}(\ln \mu) + \frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i)} \quad (18)
 \end{aligned}$$

It should be noted here that Equation (18) includes the time-derivative of average population μ^n , and that this μ is indifferent to population concentration or deconcentration (that is, the shape of the spatial distribution of population) among metropolitan areas. Thus, by designating this conventional type of ROXY index as $ROXY_1$, let us introduce a new type of ROXY index designated as $ROXY_2$, from the viewpoint of mathematical comparability of the ROXY index with other yardsticks. This $ROXY_2$ employs the growth ratio of population share as a principal variable⁸⁾ and population share as a weighting factor. For $ROXY_2$, we have the following expressions. Note that the time-derivative of average population μ would not appear in the formulation ;

$$\begin{aligned}
 SA &= \frac{1}{n} \sum_{i=1}^n \left\{ 1 + \frac{1}{S_i} \frac{dS_i}{dt} \right\} \\
 &= 1 + \frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i) \\
 WA &= \frac{\sum_{i=1}^n S_i \left\{ 1 + \frac{1}{S_i} \frac{dS_i}{dt} \right\}}{\sum_{i=1}^n S_i}
 \end{aligned}$$

$$= 1 + \sum_{i=1}^n \frac{dS_i}{dt}$$

$$= 1$$

$$ROXY_2 = \frac{1}{1 + \frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i)} - 1$$

$$= \frac{-\frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i)}{1 + \frac{1}{n} \sum_{i=1}^n \frac{d}{dt}(\ln S_i)} . \quad (19)$$

2.7 Theil Coefficient

Theil coefficient T is considered as a measurement carrying a kind of entropy concept and is defined as follows;

$$T = \frac{\sum_{i=1}^n \{S_i \ln(1/S_i)\}}{-\sum_{i=1}^n S_i \ln S_i} . \quad (20)$$

The value of T is equal to $\ln(n)$, the natural logarithm of n , in the case of equal population distribution over n metropolitan areas, and 0.0 in the case where the total population is monopolized by only one metropolitan area. The derivative of T with respect to t , is obtained from Equation (20);

$$\frac{dT}{dt} = \sum_{i=1}^n \frac{d}{dt}(S_i \ln S_i) . \quad (21)$$

3 Theoretical Classification of Seven Yardsticks by Kernel

In the attempt to theoretically classify the seven yardsticks so far investigated, let us pay special attention to the *kernel* component in the time-derivative for each yardstick. The kernel is defined as the *time differentiatee* (i. e., what is to be differentiated with respect to time) that depends upon i in equations (6) for C , (9) for G , (11) for H , (13) for J , (16) for R , (18) for $ROXY_1$, (19) for $ROXY_2$ and (21) for T . As shown in Table 1, the kernel is S_i^2 for the coefficient of variation C and for the Herfindahl coefficient H as indicated by Equations (6) and (11) respectively; iS_i for the Gini coefficient G and for the Rosenbluth coefficient R as indicated by Equations (9) and (16) respectively; $|S_i - a_i|$ for the Hoover index J as indicated by Equation (13); $\ln S_i$ for the ROXY indices $ROXY_1$ and $ROXY_2$ as indicated by Equations (18) and (19) respectively; and $S_i \ln S_i$ for the Theil coefficient T as indicated by Equation (21).

In Table 1, the seven yardsticks are classified into five groups according to their kernel; $ROXY_1$ and $ROXY_2$ in Type I, G and R in Type II, T in Type III, C and H in Type IV, and J in Type V. The basic features of kernel can be compared diagrammatically, as in Figure 1, among yardsticks belonging to Types I, III and IV. Among these three types, the curve of the kernel for Type-I is steepest for the domain of smaller population shares, while the curve of the kernel for Type-IV is steepest for the domain of larger population shares. The curve for Type-III is steepest in the domain of middle-size population shares. From this observation, it can be pointed out that the Type-I yardsticks (i. e., ROXY indices) are sensitive to dynamic change in the part of smaller population shares, the Type-III yardstick in the part of middle-size population shares, and the Type-IV yardsticks in the part of larger population shares.

Table 1 Classification by Kernel

Type	Kernel	Yardsticks
I	$\ln S_i$	ROXY index ($ROXY_1$ and $ROXY_2$)
II	iS_i	Gini coefficient (G) Rosenbluth coefficient (R)
III	$S_i \ln S_i$	Theil coefficient (T)
IV	S_i^2	Coefficient of variation (C) Herfindahl coefficient (H)
V	$ S_i - a_i $	Hoover index (J)

Figure 2 is given for the examination of the characteristics of the Type-II yardsticks. The curve for share S_i is expressed by the 45° line in this figure. The curve for population rank i is convex with respect to the origin and monotonically decreasing in case we apply the rank-size rule to our consideration. The kernel iS_i which is the product of the rank i and share S_i , has its maximum slope in the domain of smaller population shares⁹. It therefore follows that the Type-II yardsticks are sensitive to change in the part of smaller population shares but in a somewhat larger domain of population shares compared with the Type I yardsticks. Type-II yardsticks therefore can perhaps be placed between the Type-I and Type-III yardsticks.

The curve of the kernel for the Type-V yardstick is provided in Figure 3. The kernel curve in this figure tells us that, for $S_i - a_i > 0$, the derivative of kernel with respect to S_i is constantly equal to 1.0, and then, for $S_i - a_i < 0$, it is constantly equal to -1.0. Thus, it is indicated that there is no difference existing, with respect to sensitivity of this type of yardstick, between any two metropolitan areas whose population shares are commonly greater than a_i , or commonly less than a_i .

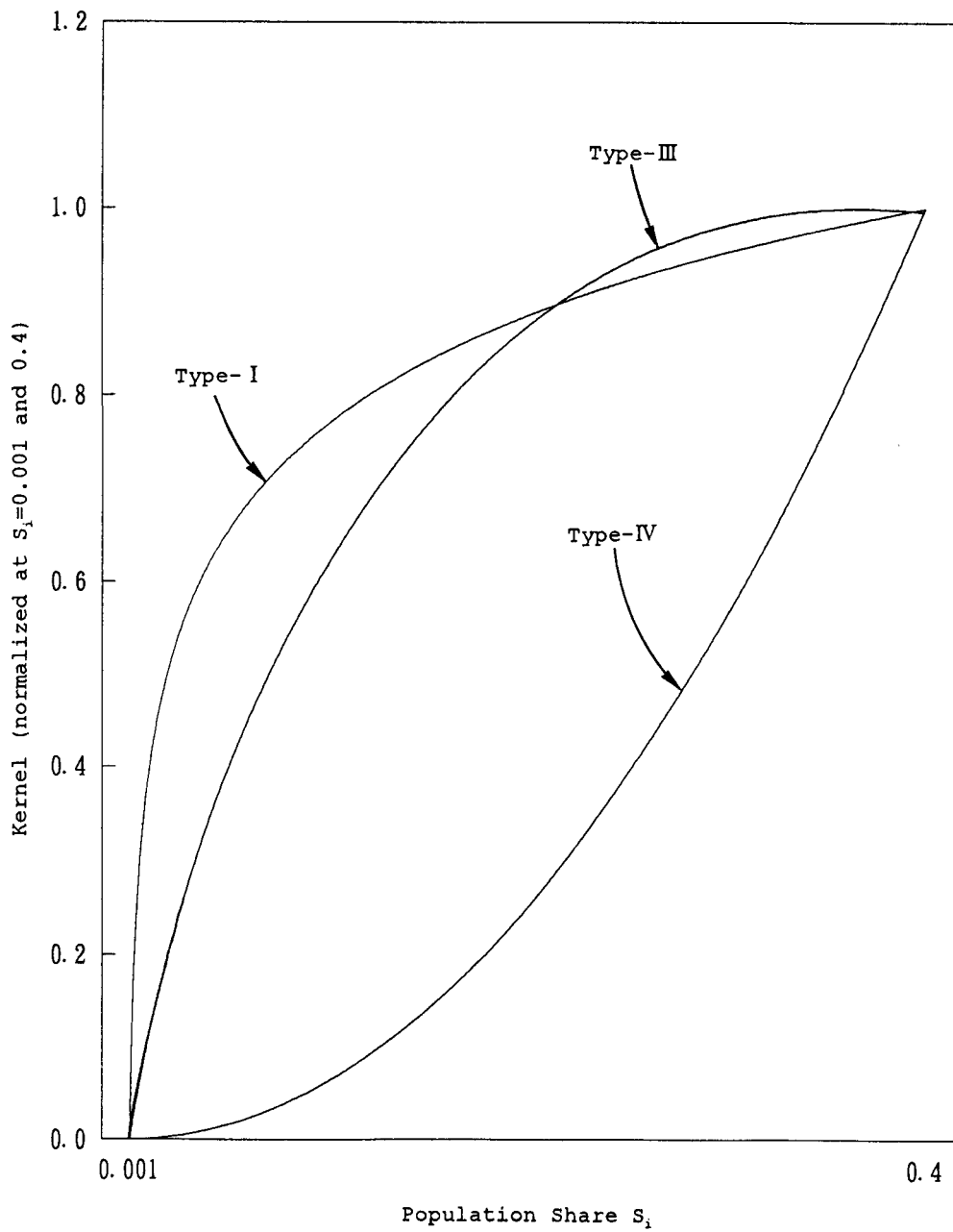


Figure 1 Value of Kernels for Type-I, Type-III and Type-IV over Population Share

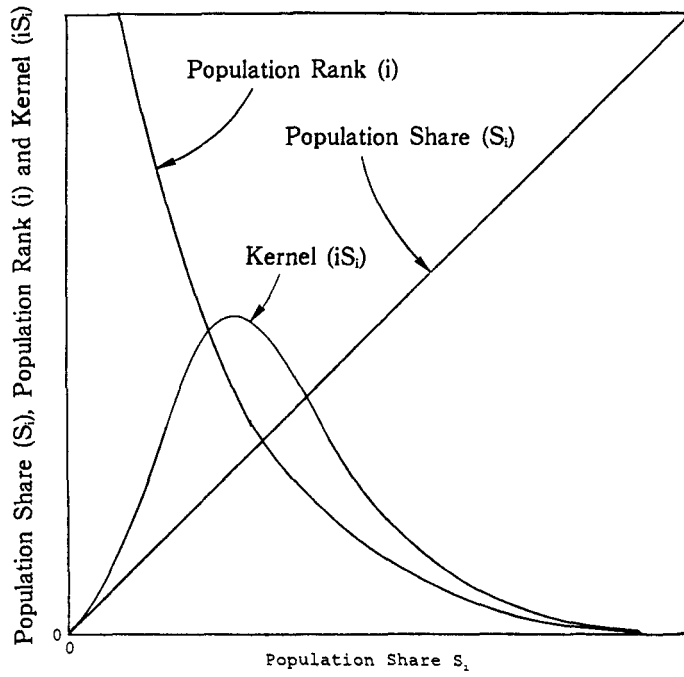


Figure 2 Value of Kernel for Type-II over Population Share

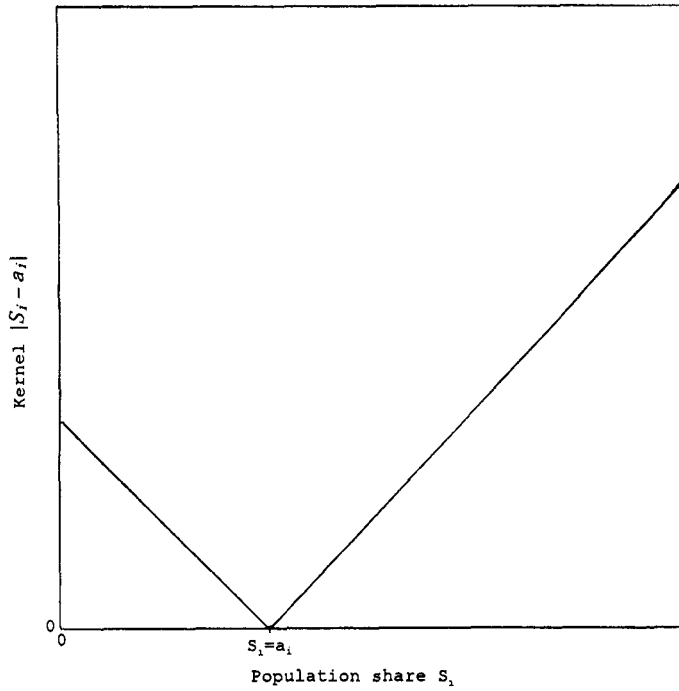


Figure 3 Value of Kernel for Type-V over Population Share

4 Empirical Results Obtained For Each Yardstick

We have examined the direction of changes in population concentration and deconcentration

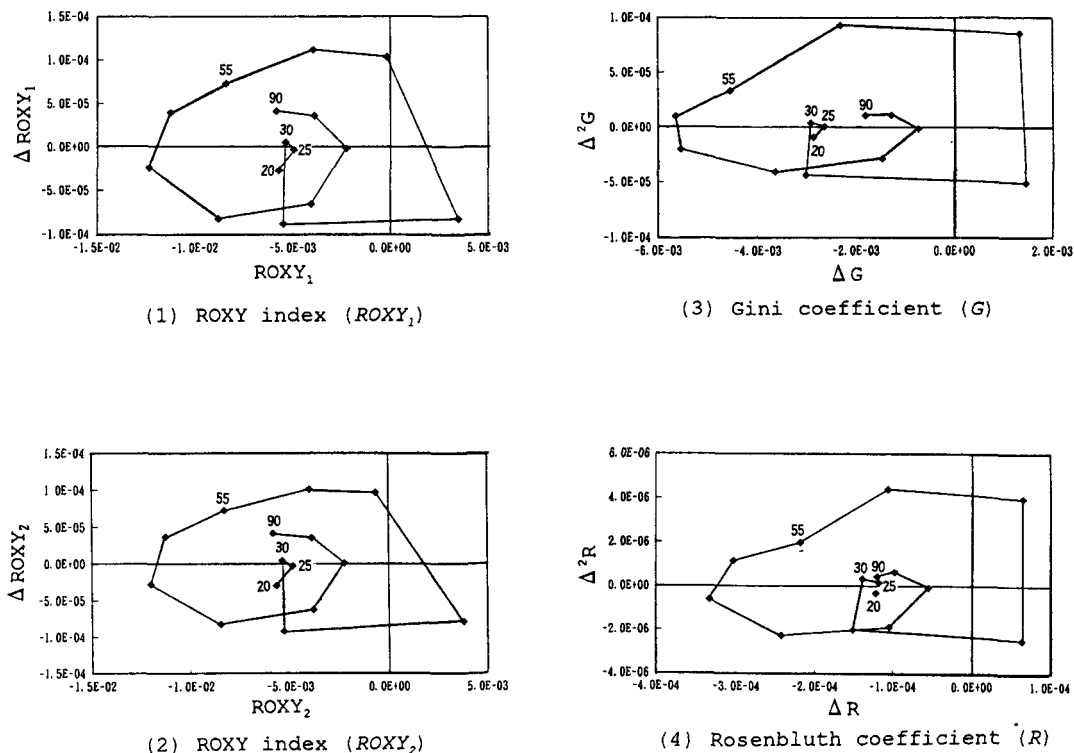


Figure 4 Values and Their Marginal Changes for the Yardsticks (Except J)

of metropolitan areas in Japan in order to compare the theoretical grouping of yardsticks by kernel with the grouping by empirical means. In this examination, 92 functional urban regions (FURs) employed by Hiraoka (1995) have been used as spatial units of analysis. For each FUR, the time-series data covering the period of 1920-90 on the population and the data on the area and its share, are shown in Tables A-1 and A-2 respectively. Results appear in Table 2⁹⁾ and Figures 4 and 5.

In Figure 4, panels (1) and (2) present the yardsticks which are sensitive to change over smaller values of the domain (population share). Panels (3) and (4), and panel (5), present yardsticks sensitive to change over lower middle and upper middle values, respectively, of the domain. Panels (6) and (7) present the yardsticks sensitive to change over larger values of the domain. We can therefore see in Figure 4 that the shape of the trajectory produced by yardsticks almost continuously changes as we go from panels (1) and (2) through panels (6) and (7). For example, the first three points which corresponds to years 1920, 1925 and 1930 respectively, make a triangle in panels (1) and (2), while this triangle shape gradually collapses

Mathematical Characteristics of the ROXY Index (V): Comparison of the ROXY Index with Other Major Yardsticks Measuring Convergence and Divergence (Hiraoka, Kawashima)

into a single line as we move to panels (6) and (7) via panels (3) and (4), and panel (5). Another example is that, as we move from panels (1) and (2) through panels (6) and (7),

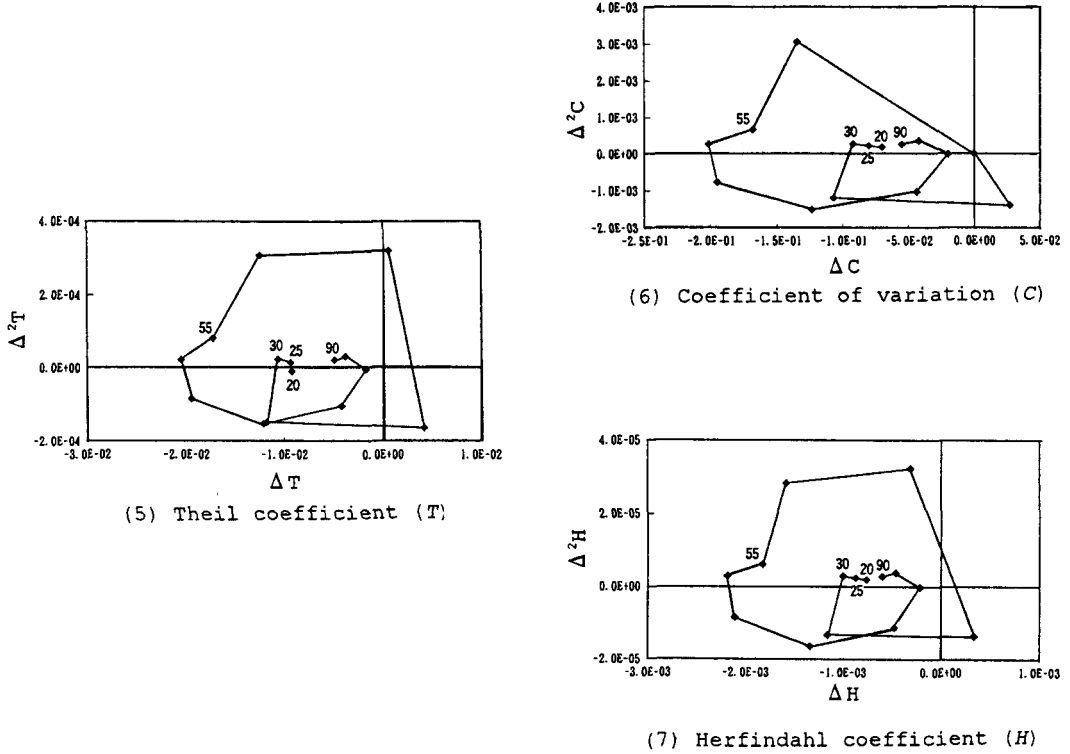


Figure 4 (continued)

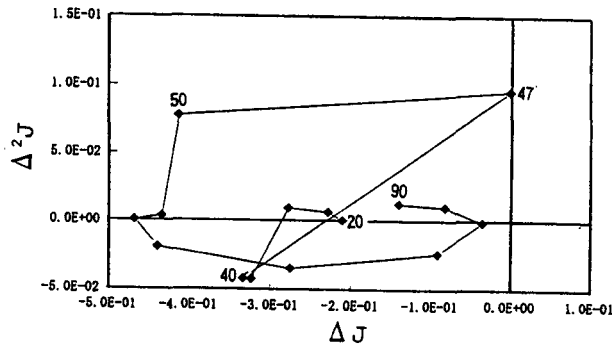


Figure 5 Values and Their Marginal Changes for the Hoover Index (J)

Table 2 Values and Their Marginal Changes for the Seven Yardsticks : Applied to the Direction of Change in Population Concentration in Japanese Metropolitan Areas

Indices	1920	1925	1930	1935	1940	1947	1950	1955	1960	1965	1970	1975	1980	1985	1990
ROXY ₁	5.62E-03	4.80E-03	5.33E-03	5.24E-03	-3.82E-03	6.57E-04	3.97E-03	8.26E-03	1.12E-02	1.20E-02	8.44E-03	3.76E-03	2.23E-03	3.86E-03	5.80E-03
Δ ROXY ₁	-2.97E-04	-2.88E-05	4.37E-05	-9.15E-04	-7.91E-04	9.64E-04	1.01E-03	7.27E-04	3.72E-04	-2.79E-04	-8.22E-04	-6.21E-04	9.78E-06	3.57E-04	4.18E-04
ROXY ₂	5.67E-03	4.92E-03	5.35E-03	5.47E-03	-3.47E-03	1.56E-04	3.94E-03	8.39E-03	1.12E-02	1.23E-02	8.80E-03	4.07E-03	2.23E-03	3.89E-03	5.81E-03
Δ ROXY ₂	-2.70E-04	-3.28E-05	5.49E-05	-8.82E-04	-8.27E-04	1.04E-03	1.12E-03	7.28E-04	3.94E-04	-2.42E-04	-8.26E-04	-6.57E-04	-1.78E-05	3.58E-04	4.11E-04
G	4.92E-01	5.05E-01	5.18E-01	5.35E-01	5.48E-01	4.97E-01	5.01E-01	5.21E-01	5.46E-01	5.78E-01	6.02E-01	6.14E-01	6.16E-01	6.21E-01	6.29E-01
Δ G	2.87E-03	2.64E-03	2.92E-03	3.01E-03	-1.47E-03	-1.33E-03	2.31E-03	4.55E-03	5.64E-03	5.54E-03	3.63E-03	1.46E-03	7.32E-04	1.27E-03	1.80E-03
Δ ² G	-9.45E-05	5.45E-06	3.67E-05	-4.39E-04	-5.14E-04	8.55E-04	9.26E-04	3.33E-04	9.83E-05	-2.01E-04	-4.08E-04	-2.90E-04	-1.88E-05	1.07E-04	1.03E-04
R	2.14E-02	2.20E-02	2.26E-02	2.34E-02	2.41E-02	2.16E-02	2.18E-02	2.27E-02	2.40E-02	2.57E-02	2.73E-02	2.82E-02	2.83E-02	2.87E-02	2.93E-02
Δ R	1.21E-04	1.17E-04	1.38E-04	1.50E-04	-6.46E-05	-6.54E-05	1.06E-04	2.18E-04	3.03E-04	3.33E-04	2.42E-04	1.04E-04	5.44E-05	9.73E-05	1.19E-04
Δ ² R	-3.15E-06	1.70E-06	3.30E-06	-2.03E-05	-2.51E-05	3.99E-05	4.41E-05	1.98E-05	1.15E-05	-6.11E-06	-2.29E-05	-1.88E-05	-6.68E-07	6.48E-06	4.39E-06
T	3.94E+00	3.89E+00	3.84E+00	3.78E+00	3.73E+00	3.91E+00	3.88E+00	3.80E+00	3.71E+00	3.60E+00	3.51E+00	3.47E+00	3.47E+00	3.46E+00	3.43E+00
Δ T	-9.19E-03	-9.31E-03	-1.06E-02	-1.17E-02	4.23E-03	5.48E-04	-1.25E-02	-1.72E-02	-2.05E-02	-1.95E-02	-1.21E-02	-4.12E-03	-1.70E-03	-3.74E-03	-4.84E-03
Δ ² T	9.22E-05	-1.42E-04	-2.40E-04	1.48E-03	1.64E-03	-3.20E-03	-3.07E-03	-8.04E-04	-2.22E-04	8.46E-04	1.53E-03	1.04E-03	3.81E-05	-3.15E-04	-2.21E-04
C	3.00E+00	3.37E+00	3.80E+00	4.29E+00	4.87E+00	3.28E+00	3.65E+00	4.41E+00	5.33E+00	6.43E+00	7.27E+00	7.66E+00	7.71E+00	7.86E+00	8.13E+00
Δ C	6.98E-02	7.99E-02	9.19E-02	1.07E-01	-2.77E-02	1.84E-02	1.35E-01	1.68E-01	2.01E-01	1.95E-01	1.23E-01	4.36E-02	1.95E-02	4.18E-02	5.47E-02
Δ ² C	1.83E-03	2.21E-03	2.69E-03	-1.20E-02	-1.30E-02	2.91E-02	2.67E-02	6.64E-03	2.64E-03	-7.77E-03	-1.51E-02	-1.04E-02	-1.72E-04	3.52E-03	2.59E-03
H	4.35E-02	4.75E-02	5.22E-02	5.75E-02	6.38E-02	4.59E-02	5.05E-02	5.89E-02	6.88E-02	8.07E-02	8.99E-02	9.41E-02	9.47E-02	9.63E-02	9.92E-02
Δ H	7.59E-04	8.69E-04	9.99E-04	1.16E-03	-3.33E-04	3.03E-04	1.58E-03	1.83E-03	2.19E-03	2.11E-03	1.34E-03	4.73E-04	2.12E-04	4.55E-04	5.95E-04
Δ ² H	1.99E-05	2.40E-05	2.93E-05	-1.33E-04	-1.36E-04	3.25E-04	2.84E-04	6.09E-05	2.87E-05	-8.45E-05	-1.64E-04	-1.13E-04	-1.87E-06	3.82E-05	2.81E-05
J	2.78E+01	2.89E+01	3.01E+01	3.17E+01	3.33E+01	2.76E+01	2.89E+01	3.10E+01	3.32E+01	3.57E+01	3.76E+01	3.85E+01	3.85E+01	3.88E+01	3.94E+01
Δ J	2.10E-01	2.28E-01	2.78E-01	3.23E-01	-1.50E-01	6.23E-02	4.34E-01	4.34E-01	4.68E-01	4.99E-01	2.75E-01	9.06E-02	3.42E-02	8.14E-02	1.40E-01
Δ ² J	4.60E-04	6.72E-03	9.47E-03	-4.28E-02	-4.26E-02	9.59E-02	7.74E-02	3.42E-03	4.92E-04	-1.94E-02	-3.48E-02	-2.41E-02	-9.19E-04	1.06E-02	1.28E-02

the point for the year 1955 changes its position from the location with a slight convexity along the spatial-cycle path to that with a relatively sharp concavity.

Figure 5, in the meantime, shows the trajectory produced by the Hoover index whose shape is rather unique as compared with panels (1) through (7) in Figure 4. It can be seen that the position of the point for the year 1940 is much different from that of trajectories produced by other yardsticks, and that the change from 1947 to 1950 is much more pronounced than that of other trajectories.

5 Conclusion

In the light of the preceding investigation, we make the following general and specific remarks.

(1) General remarks

- (i) The grouping of yardsticks based on our empirical results seems to be consistent with the theoretical grouping by kernel.
- (ii) Depending upon the position over the population share domain, the sensitivity to dynamic change varies according to the yardstick employed. For measuring the tendency of change in population levels with special emphasis on relatively smaller metropolitan areas in terms of population size, the ROXY indices appear to be appropriate since the ROXY indices are sensitive to dynamic changes in the domain of smaller population shares. For measuring the tendency of change in population levels of relatively larger metropolitan areas, meanwhile, yardsticks of Type-IV appear to be appropriate since the coefficient of variation and the Herfindahl coefficient are sensitive to dynamic changes in the domain of larger population shares.

(2) Specific remarks

- (i) Empirical results obtained through each yardstick except the yardstick of Type-V (i. e., Hoover index), indicate that the system of Japanese functional urban regions (Japanese FUR system) was (a) at the decelerating concentration stage in 1935, (b) at the accelerating deconcentration stage in 1940, (c) at the accelerating concentration stage in 1950, 55, and 60, (d) at the decelerating concentration stage in 1965, 70, and 75, and (e) at the accelerating concentration stage in 1985 and 90.
- (ii) Empirical results obtained through the Hoover index indicate that the Japanese FUR system was (a) at the decelerating concentration stage in 1935 and 40, (b) at the accelerating concentration stage in 1950 and 55, (c) at the decelerating concentration stage in 1965, 70, and 75, and (d) at the accelerating concentration stage in 1985 and 90.

Based on the aforementioned remarks (1) and (2), it is noticed that all of the seven kinds of yardsticks would generate almost the same empirical results in identifying the stage or direction of spatial-cycle path for the Japanese FUR system in the past forty years from

1950 through 90, though each type of yardsticks differs from one another with respect to sensitivities to dynamic change in the value of the domain of population shares, and though they differ with respect to magnitude. This would imply the two-fold features of the ROXY index: (i) The ROXY index has a basic attribute common to other major yardsticks in a sense that all the yardsticks but the Hoover index would provide us with roughly parallel results in measuring the phenomena of convergence and divergence, and (ii) the ROXY index has more straightforward conceptual features to measure dynamic changes in convergence and divergence as compared with other six major yardsticks since the ROXY index has been developed to directly identify the changes which take place for a given time period with respect to the phenomena of convergence and divergence, and since the other six yardsticks have been developed to identify the static situation of the phenomena of convergence and divergence.

Notes

- 1) The basic concept of the ROXY index was originally constructed and applied in an empirical study by Kawashima (1978, pp.9, 13 and 14) as an analytical instrument to empirically investigate the Klaassen's spatial-cycle hypothesis. Since then, the ROXY-index method has been applied in a number of empirical studies to examine spatial-cycle processes of population redistribution in both inter-metropolitan and intra-metropolitan scopes. At the same time, a series of theoretical examinations on the basic characteristics of the ROXY index have also been carried out. This paper falls in this category of studies.
- 2) The dynamic degree here means the direction *and* magnitude of the change taking place for a given time period.
- 3) In case the ROXY-index method is applied to the study of changes in the level of metropolitan socio-economic activities, the terminology of spatial convergence and divergence has two different implications: (i) one corresponding to the phenomena of centralization (or urbanization) and decentralization (or suburbanization) often examined in intra-metropolitan analyses, and (ii) the other corresponding to the phenomena of concentration and deconcentration often examined in inter-metropolitan analyses. The phenomena of centralization or decentralization imply the tendency of activities to converge towards or diverge out of the central part of a given single metropolitan area respectively. These phenomena are divided into four stages in the context of spatial-cycle process: accelerating centralization, decelerating centralization, accelerating decentralization, and decelerating decentralization stages. On the other hand, the phenomena of concentration or deconcentration imply the tendency of activities to converge towards or diverge out of the larger metropolitan areas in a given system of metropolitan areas respectively. These phenomena are divided into four stages in the context of spatial-cycle process: accelerating concentration, decelerating concentration, accelerating deconcentration, and decelerating deconcentration stages. On the above

two kinds of spatial-cycle processes, see for example Kawashima (1987, pp.15-16).

- 4) The static degree here means the magnitude of the state of relative share at a given point in time.
- 5) Since the ROXY index method had been proposed towards the end of the 1970s, a series of studies have been conducted on mathematical characteristics of this index. For example, Kawashima and Hiraoka (1993b) show that, for a one-dimensional discrete-linear region, there exists a straightforward functional relationship *between* the ROXY index value, for which the reversed CBD distance is used as a weighting factor, and the ROXY index value for which the reversed CBD distance is used as a weighting factor. Hiraoka and Kawashima (1993) propose two types of theoretically-ideal formulations of the ROXY index: (one for a one-dimensional continuous-linear region, and the other for a two-dimensional fan-shaped region. Each of these two types of theoretically-ideal formulations is examined in Hiraoka and Kawashima (1994) which specifies a functional relationship between the ROXY-index value calculated by use of the CBD distance as its weighting factor and the ROXY-index value calculated by the reversed CBD distance as its weighting factor. In Asami et.al. (1994), both (i) the mathematical characteristics commonly shared by the ROXY index and the correlation coefficient and (ii) the mathematical characteristics of the ROXY index that are different from those of the correlation coefficient are discussed.
- 6) In Equation (17), the multiplier parameter 10^4 is eliminated from the definitional formulation of the ROXY index for the sake of mathematical tractability. This treatment would not cause any inappropriateness in the investigation of this paper. The precise definition of ROXY is; $(WA/SA-1) \times 10^4$.
- 7) More precisely speaking, the time-derivative of the natural-log of average population.
- 8) The principal variable is the variable for which the value of the ROXY index is calculated.
- 9) "The domain of smaller population shares" means "the domain of population shares which is smaller than a half of the population share of the largest metropolitan area in terms of population."
- 10) Since the 1947 values for Naha and Okinawa FURs are not available in Table A-1, we calculated the values for the yardsticks as follows.
 - (i) For ROXY₁ and ROXY₂: We used the estimated population level for each of Naha and Okinawa FURs in year 1947 which was obtained through the formulation of

$$\left\{ \frac{\text{Pop (1950)}}{\text{Pop (1940)}} \right\}_{10}^7 \times \text{Pop (1940)}$$

where Pop (t) indicates the population level in year t.

- (ii) For G, R, T, C, H and J:

We used ninety, instead of ninety-two, FURs excluding Naha and Okinawa FURs by

expecting that this expedient means can be reasonably justified since the population level is relatively small, among the FURs listed in Table A-1, in years 1940 and 1950 for both Naha and Okinawa FURs.

References

- Asami Y, S.Funamoto, N.Hiraoka, J.H.P.Paelinck, and T.Kawashima, 1994, "Mathematical Characteristics of ROXY Index (IV): ROXY Index as Compared with Correlation Coefficient," *Gakushuin Economic Papers*, 31: 155-171, October, Gakushuin University, Tokyo, Japan.
- Hiraoka N, 1995, "Urban Spatial-cycle Stages of Functional Urban Regions in Japan and Coupled Oscillation Hypothesis," *Interdisciplinary Information Science*, Tohoku University, Sendai, Japan (*Forthcoming*).
- Hiraoka N, and T. Kawashima, 1993, "Mathematical Characteristics of ROXY Index (II): Periods of Intra-metropolitan Spatial-cycle Paths and Theoretically-ideal Formulations of ROXY Index," *Gakushuin Economic Papers*, 30: 317-422, November, Gakushuin University, Tokyo, Tokyo.
- Hiraoka N, and T.Kawashima, 1994, "Mathematical Characteristics of ROXY Index (III): Functional Relationship between 'Theoretically-ideal ROXY Index with CBD Distance Used as Weighing Factor' and 'That with Reversed CBD Distance,'" *Gakushuin Economic Papers*, 30: 451-478, February, Gakushuin University, Tokyo, Japan.
- Kawashima T, 1978, "Recent Urban Evolution Processes in Japan; Analysis of Functional Urban Regions," presented at the Twenty-fifth North American Meetings of the Regional Science Association, November, Chicago, Illinois, USA.
- Kawashima, T, 1987, "ROXY Index Analysis of Population Changes in Japan for 1960-1985: Spatial (De)centralization and (De)concentration," *Gakushuin Economic Papers*, Vol.24, No.3, 11-39, December, Gakushuin University, Tokyo, Japan.
- Kawashima T, and N.Hiraoka, 1993a, "Centralization and Suburbanization: ROXY Index Analysis for Five Railway-line Regions in Tokyo Metropolitan Area," *Gakushuin Economic Papers*, 30: 203-230, March, Gakushuin University, Tokyo, Japan.
- Kawashima T, and N.Hiraoka, 1993b, "Mathematical Characteristics of ROXY Index (I): Distance and Reversed Distance Used as Weighing Factor," *Gakushuin Economic Papers*, 30: 255-297, July, Gakushuin University, Tokyo, Japan.

Mathematical Characteristics of the ROXY Index (V): Comparison of the ROXY Index with Other Major Yardsticks Measuring Convergence and Divergence (Hiraoka, Kawashima)

Appendix Table A-2 Area and Its Share of Functional Urban Regions (FURs)

No.	FUR	Area(km ²)	Share	No.	FUR	Area(km ²)	Share
1	Sapporo	3474.7	2.44E-02	47	Shizuoka-Shimizu	1856.5	1.31E-02
2	Hakodate	1235.6	8.69E-03	48	Hamamatsu	1354.7	9.53E-03
3	Asahikawa	2421.4	1.70E-02	49	Numazu-Fuji-Mishima	1548.2	1.09E-02
4	Muroran	462.8	3.26E-03	50	Nagoya	2585.4	1.82E-02
5	Kushiro	1987.0	1.40E-02	51	Toyohashi	1016.1	7.15E-03
6	Obihiro	2604.2	1.83E-02	52	Kariya-Toyota-Anjo	1490.5	1.05E-02
7	Kitami	1340.4	9.43E-03	53	Tsu-Matsusaka-Ise	2315.0	1.63E-02
8	Yubari	763.4	5.37E-03	54	Yokkaichi	908.0	6.39E-03
9	Tomakomai	1140.9	8.03E-03	55	Kyoto	2575.0	1.81E-02
10	Aomori	1286.3	9.05E-03	56	Osaka	4614.6	3.25E-02
11	Hirosaki	1597.8	1.12E-02	57	Kobe	1281.6	9.01E-03
12	Hachinohe	1551.9	1.09E-02	58	Himeji	2603.4	1.83E-02
13	Morioka	3688.4	2.59E-02	59	Wakayama	901.4	6.34E-03
14	Sendai	3092.2	2.18E-02	60	Tottori	1533.0	1.08E-02
15	Ishinomaki	738.5	5.19E-03	61	Yonago	1083.6	7.62E-03
16	Akita	2382.7	1.68E-02	62	Matsue	1135.3	7.99E-03
17	Yamagata	2130.9	1.50E-02	63	Okayama-Kurashiki	2785.3	1.96E-02
18	Tsuruoka	1344.7	9.46E-03	64	Hiroshima-Kure	3016.3	2.12E-02
19	Sakata	1060.4	7.46E-03	65	Fukuyama-Onomichi	1494.1	1.05E-02
20	Fukushima	1487.7	1.05E-02	66	Shimonoseki	805.2	5.66E-03
21	Aizuwakamatsu	1082.0	7.61E-03	67	Ube	712.8	5.01E-03
22	Koriyama	1785.0	1.26E-02	68	Tokuyama	1076.5	7.57E-03
23	Iwaki	1392.9	9.80E-03	69	Iwakuni	1022.0	7.19E-03
24	Mito	1429.5	1.01E-02	70	Tokushima	1465.8	1.03E-02
25	Hitachi	915.9	6.44E-03	71	Takamatsu	1268.5	8.92E-03
26	Tsuchiura-Tsukuba	1284.8	9.04E-03	72	Matsuyama	919.0	6.46E-03
27	Utsunomiya	2335.0	1.64E-02	73	Imabari	382.6	2.69E-03
28	Ashikaga	442.1	3.11E-03	74	Niihama	554.4	3.90E-03
29	Oyama	538.2	3.79E-03	75	Kochi	1909.0	1.34E-02
30	Maebashi-Takasaki-Iseaki	1988.2	1.40E-02	76	Kitakyushu	1327.7	9.34E-03
31	Kiryu	791.1	5.56E-03	77	Fukuoka	1524.2	1.07E-02
32	Kumagaya	459.2	3.23E-03	78	Omuta	290.8	2.05E-03
33	Tokyo	7805.9	5.49E-02	79	Kurume	784.5	5.52E-03
34	Hiratsuka-Odawara-Atsugi	1162.9	8.18E-03	80	Iizuka-Tagawa	733.0	5.16E-03
35	Niigata	1916.6	1.35E-02	81	Saga	907.0	6.38E-03
36	Nagaoka	1065.8	7.50E-03	82	Nagasaki	820.3	5.77E-03
37	Joetsu	1439.9	1.01E-02	83	Sasebo	660.6	4.65E-03
38	Toyama	3043.1	2.14E-02	84	Kumamoto	660.6	4.65E-03
39	Kanazawa	1475.4	1.04E-02	85	Yatsushiro	479.6	3.37E-03
40	Komatsu	549.5	3.86E-03	86	Oita	1763.6	1.24E-02
41	Fuku	2467.1	1.74E-02	87	Miyazaki	1414.2	9.95E-03
42	Kofu	2134.2	1.50E-02	88	Miyakonojo	1008.1	7.09E-03
43	Nagano	1826.2	1.28E-02	89	Nobeoka	1002.2	7.05E-03
44	Matsumoto	2453.5	1.73E-02	90	Kagoshima	1649.8	1.16E-02
45	Ueda	1036.7	7.29E-03	91	Naha	262.7	1.85E-03
46	Gifu	1841.5	1.30E-02	92	Okinawa	207.8	1.46E-03
					Total	142164.0	1.00E+00