

Queue length estimation on urban corridors

GUILLAUME COSTESEQUE

with Edward S. Canepa (KAUST) and Chris G. Claudel (UT, Austin)

Inria Sophia-Antipolis Méditerranée

VIII Workshop on the Mathematical Foundations of Traffic
March 08, 2017

Traffic control strategies



Main control schemes:

- Highways
 - Variable speed limits
 - Ramp metering
 - Dynamic lane management
- Arterial streets
 - Adaptive traffic signal timings

[Source: TRI Old Dominion University website]

Traffic control strategies



Main control schemes:

- Highways
 - Variable speed limits
 - Ramp metering
 - Dynamic lane management
- Arterial streets
 - Adaptive traffic signal timings

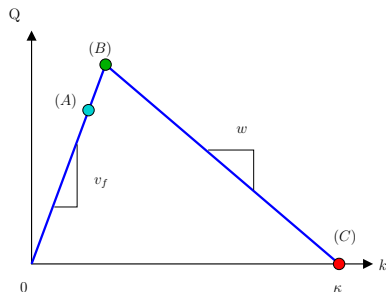
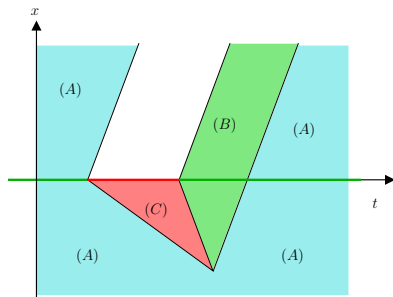
[Source: TRI Old Dominion University website]

Why introducing bounded acceleration?

Traffic light: What scalar conservation laws theory teaches us

$$\partial_t k + \partial_x Q(k) = 0,$$

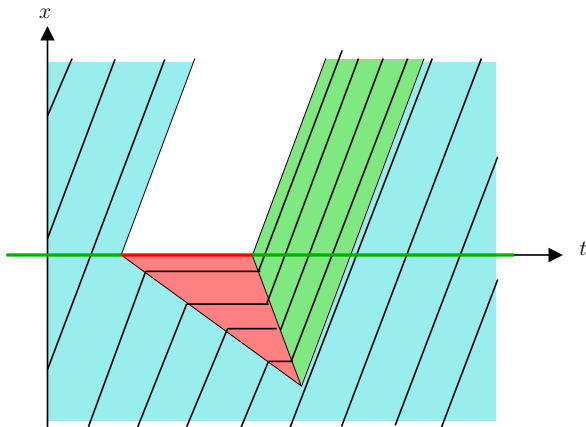
$$Q(k) = \min \{ v_f k, w(k - \kappa) \}$$



Why introducing bounded acceleration?

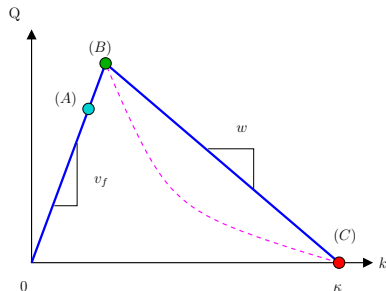
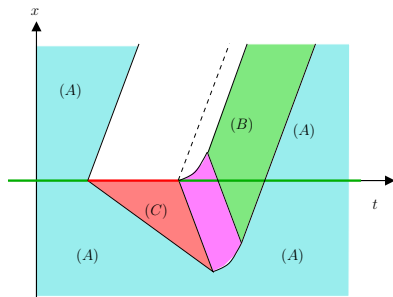
Car trajectories

(Assuming no Italian taxi drivers...)



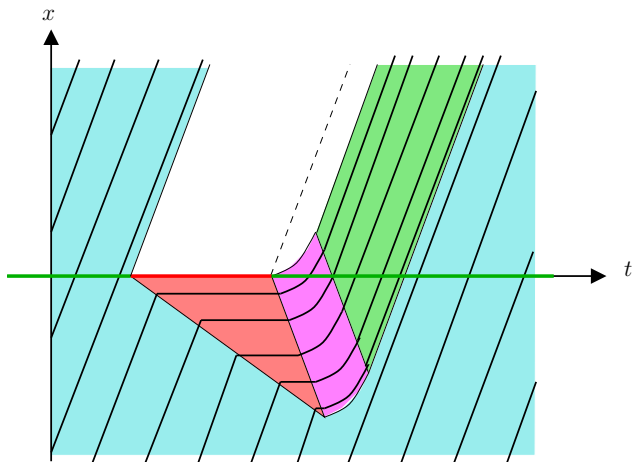
Why introducing bounded acceleration?

Bounded acceleration phase [Lebacque, 2003, Leclercq, 2007]



Why introducing bounded acceleration?

Car trajectories with bounded acceleration phase



Outline

- 1 Introduction
- 2 Optimization problem
- 3 Model and data constraints
- 4 Application to Lankershim Bvd, LA

Outline

- 1 Introduction
- 2 Optimization problem
- 3 Model and data constraints
- 4 Application to Lankershim Bvd, LA

Queue length estimation at signalized intersections:

- **[data-driven] input-output techniques**
 - (-) Need good estimate of the initial queue length

Queue length estimation at signalized intersections:

- **[data-driven]** input-output techniques
 - (-) Need good estimate of the initial queue length
- **[data-driven]** **statistical/probabilistic** approaches
 - (-) Strongly depend on realistic vehicles arrival patterns
VS sparsely available GPS data

Queue length estimation at signalized intersections:

- **[data-driven]** input-output techniques
 - (-) Need good estimate of the initial queue length

- **[data-driven]** statistical/probabilistic approaches
 - (-) Strongly depend on realistic vehicles arrival patterns
VS sparsely available GPS data

- **[model based]** “**shockwaves-based**” approach
 - (-) Previous works do not account for bounded acceleration

Our focus

- “Shockwaves-based” approach:
 - **optimization-based** framework [Anderson et al., 2013]

Our focus

- “Shockwaves-based” approach:
 - optimization-based framework [Anderson et al., 2013]
 - + **explicit** solutions for the macroscopic traffic flow models

Our focus

- “Shockwaves-based” approach:
 - optimization-based framework [Anderson et al., 2013]
 - + explicit solutions for the macroscopic traffic flow models
- Basic assumptions:
 - **triangular** fundamental diagram (FD)

$$Q(k) = \min \{v_f k, w(k - \kappa)\}$$

- **piecewise affine** conditions

- **LWR model** [Lighthill and Whitham, 1955, Richards, 1956]: scalar conservation law

$$\partial_t k + \partial_x Q(k) = 0, \quad \text{on } (0, +\infty) \times \mathbb{R}, \quad (1)$$

- LWR model [Lighthill and Whitham, 1955, Richards, 1956]: scalar conservation law

$$\partial_t k + \partial_x Q(k) = 0, \quad \text{on } (0, +\infty) \times \mathbb{R}, \quad (1)$$

- LWR model with **bounded acceleration**
[Lebacque, 2002, Lebacque, 2003, Leclercq, 2002, Leclercq, 2007]

$$\begin{cases} \partial_t k + \partial_x Q(k) = 0, & \text{if } v = V_e(k), \\ \begin{cases} \partial_t k + \partial_x (kv) = 0 \\ \partial_t v + v \partial_x v = a \end{cases} & \text{if } v < V_e(k), \end{cases} \quad (2)$$

- a is the maximal acceleration rate
- $V_e : k \mapsto V_e(k)$ equilibrium speed such that $Q(k) = kV_e(k)$

- Consider the *Moskowitz function*

$$\mathbf{M}(t, x) = \int_x^{+\infty} k(t, y) dy \quad (3)$$

such that

$$\partial_x \mathbf{M} = -k \quad \text{and} \quad \partial_t \mathbf{M} = kv$$

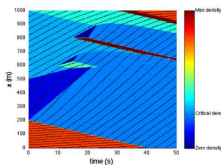
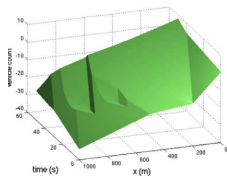
- Then the LWR with bounded acceleration can be recast as

$$\begin{cases} \partial_t \mathbf{M} - Q(-\partial_x \mathbf{M}) = 0, & \text{if } v = V_e(-\partial_x \mathbf{M}), \\ \begin{cases} \partial_t \mathbf{M} + v \partial_x \mathbf{M} = 0, \\ \partial_t v + v \partial_x v = a, \end{cases} & \text{if } v < V_e(-\partial_x \mathbf{M}) \end{cases} \quad (4)$$

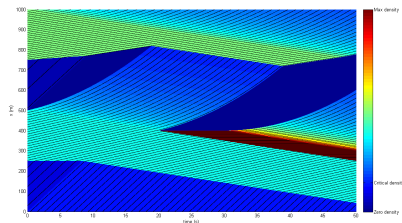
Explicit solutions

Viability theory + Lax-Hopf formula
 [Claudel and Bayen, 2010a, Claudel and Bayen, 2010b]
 \implies explicit solutions

LWR model
 [Mazaré et al., 2011]



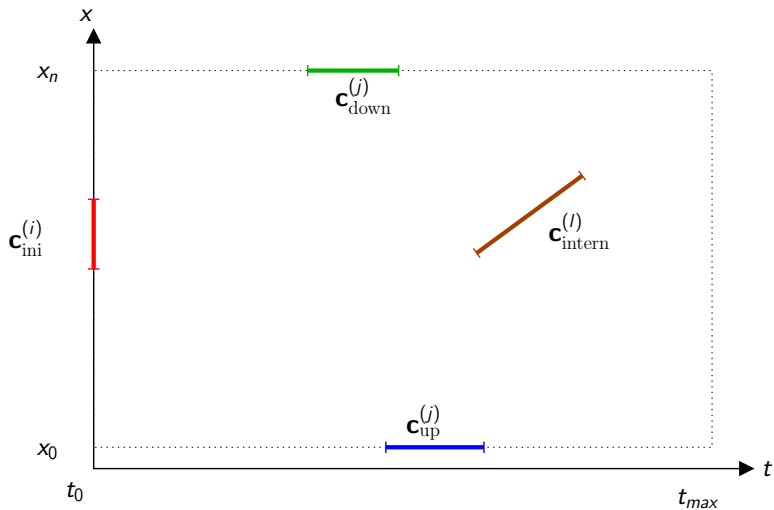
LWR model
 with bounded acceleration
 [Qiu et al., 2013]



Outline

- 1 Introduction
- 2 Optimization problem**
- 3 Model and data constraints
- 4 Application to Lankershim Bvd, LA

Piecewise affine conditions



Piecewise affine conditions

- Initial conditions

$$\mathbf{c}_{\text{ini}}^{(i)}(x) = \begin{cases} -k_i x + b_i, & \text{if } x \in [x_i, x_{i+1}], \\ +\infty, & \text{else,} \end{cases}$$

- Upstream boundary conditions

$$\mathbf{c}_{\text{up}}^{(j)}(t) = \begin{cases} q_j t + d_j, & \text{if } t \in [t_j, t_{j+1}], \\ +\infty, & \text{else,} \end{cases}$$

- Downstream boundary conditions

$$\mathbf{c}_{\text{down}}^{(j)}(t) = \begin{cases} p_j t + b_j, & \text{if } t \in [t_j, t_{j+1}], \\ +\infty, & \text{else,} \end{cases}$$

- Internal boundary condition

$$\mathbf{c}_{\text{intern}}^{(l)}(t, x) = \begin{cases} M^{(l)} + q_{\text{intern}}^{(l)}(t - t_{\text{min}}^{(l)}), & \text{if } (t, x) \in \mathcal{D}^{(l)}, \\ +\infty, & \text{else} \end{cases}$$

- Decision variable

$$y := \left(\underbrace{\dots, k_i, \dots}_{\text{initial densities}}, \underbrace{\dots, q_j, \dots}_{\text{upstream flows}}, \underbrace{\dots, p_j, \dots}_{\text{downstream flows}}, \underbrace{\dots, M^{(l)}, q_{\text{intern}}^{(l)}, \dots}_{\text{internal conditions}} \right)$$

- Decision variable

$$y := \left(\underbrace{\dots, k_i, \dots}_{\text{initial densities}}, \underbrace{\dots, q_j, \dots}_{\text{upstream flows}}, \underbrace{\dots, p_j, \dots}_{\text{downstream flows}}, \underbrace{\dots, M^{(l)}, q_{\text{intern}}^{(l)}, \dots}_{\text{internal conditions}} \right)$$

- Optimization problem as a Mixed Integer Linear Programming (MILP)

Maximize $g(y)$

$$\text{subject to } \begin{cases} A_{\text{model}} y \leq b_{\text{model}}, & \text{(model constraints),} \\ C_{\text{data}} y \leq d_{\text{data}}, & \text{(data constraints).} \end{cases}$$

- Decision variable

$$y := \left(\underbrace{\dots, k_j, \dots}_{\text{initial densities}}, \underbrace{\dots, q_j, \dots}_{\text{upstream flows}}, \underbrace{\dots, p_j, \dots}_{\text{downstream flows}}, \underbrace{\dots, M^{(l)}, q_{\text{intern}}^{(l)}, \dots}_{\text{internal conditions}} \right)$$

- Optimization problem as a Mixed Integer Linear Programming (MILP)

Maximize $g(y)$

$$\text{subject to } \begin{cases} A_{\text{model}} y \leq b_{\text{model}}, & (\text{model constraints}), \\ C_{\text{data}} y \leq d_{\text{data}}, & (\text{data constraints}). \end{cases}$$

- Objective function: maximize the downstream outflows

$$g(y) = (\mathbf{0}_{\mathbb{R}^n}, \mathbf{0}_{\mathbb{R}^m}, \mathbf{1}_{\mathbb{R}^m}, \mathbf{0}_{\mathbb{R}^o \times \mathbb{R}^o}) \cdot y^T = \sum_{j=0}^{m-1} p_j$$

Algorithm

- 1 Compute the optimal solution to the MILP

$$\begin{aligned}
 y^* &:= \left(\underbrace{\dots, k_j^*, \dots}_{\text{initial densities}}, \underbrace{\dots, q_j^*, \dots}_{\text{upstream flows}}, \underbrace{\dots, p_j^*, \dots}_{\text{downstream flows}}, \dots, \underbrace{\left(M^{(l)}\right)^*, \left(q_{\text{intern}}^{(l)}\right)^*, \dots}_{\text{internal conditions}} \right) \\
 &= \operatorname{argmax}_y g(y)
 \end{aligned}$$

- 2 Compute the traffic states \mathbf{M} and $k = -\partial_x \mathbf{M}$ thanks to the explicit solutions [Qiu et al., 2013]
- 3 Deduce queue lengths by computing for any time step the extremal points of

$$Q_\varepsilon(t) := \left\{ (\alpha, \beta) \mid \begin{array}{l} \xi \leq \alpha < \beta \leq \chi, \\ |k(t, z) - \kappa| \leq \varepsilon, \quad \forall z \in [\alpha, \beta] \end{array} \right\}$$

where $\varepsilon > 0$ is a prescribed sensitivity parameter

Outline

- 1 Introduction
- 2 Optimization problem
- 3 Model and data constraints**
- 4 Application to Lankershim Bvd, LA

Compatibility conditions

Proposition (Compatibility conditions [Claudel and Bayen, 2011])

Consider a family of value conditions \mathbf{c}_j and define their minimum

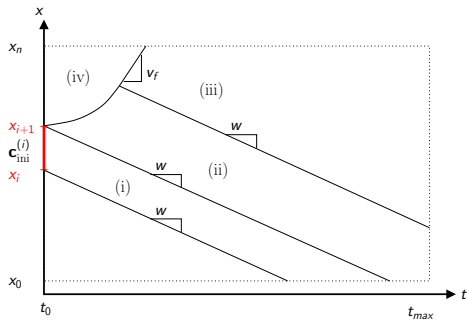
$$\mathbf{c}(t, x) := \min_{j \in \mathbb{J}} \mathbf{c}_j(t, x).$$

Then, the solution \mathbf{M} of the LWR-BA PDE verifies

$$\mathbf{M}(t, x) = \mathbf{c}(t, x), \quad \text{for any } (t, x) \in \text{Dom}(\mathbf{c}),$$

if and only if

$$\mathbf{M}_{\mathbf{c}_i}(t, x) \geq \mathbf{c}_j(t, x), \quad \text{for all } i, j \in \mathbb{J}, \quad \text{and } (t, x) \in \text{Dom}(\mathbf{c}_j).$$



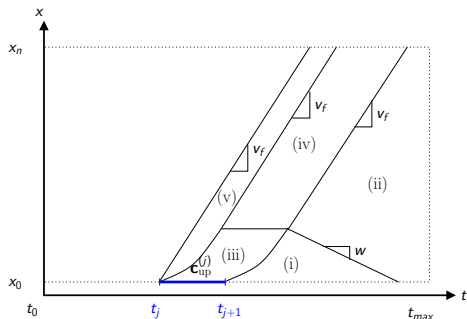
Check

$$\mathbf{M}_{c_{ini}^{(i)}} \geq \mathbf{c}_{up}^{(j)}$$

and

$$\mathbf{M}_{c_{up}^{(j)}} \geq \mathbf{c}_{ini}^{(i)}$$

only for crossing points of
domains of influence



Data constraints

Assume that the data constraints are linear w.r.t. the decision variable y

$$C_{\text{data}}y \leq d_{\text{data}}.$$

- ① Downstream outflow constraint (red light)

$$p_j = 0, \quad \forall j \text{ s.t. } \Omega_{\text{red}} \cap [t_j, t_{j+1}] \neq \emptyset,$$

- ② **[Loops]** Upstream flow data q^{meas} with errors $e_{\text{flow}}^{\text{meas}}$

$$(1 - e_{\text{flow}}^{\text{meas}})q^{\text{meas}}(t) \leq q_j \leq (1 + e_{\text{flow}}^{\text{meas}})q^{\text{meas}}(t), \quad \forall t \in [t_j, t_{j+1}]$$

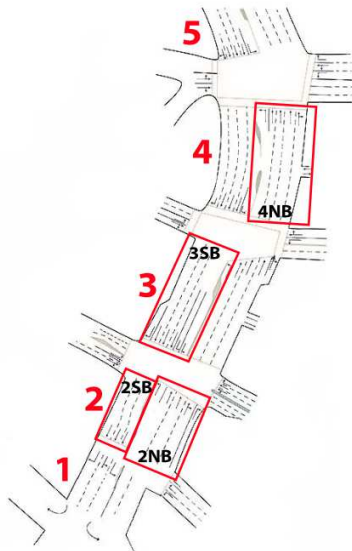
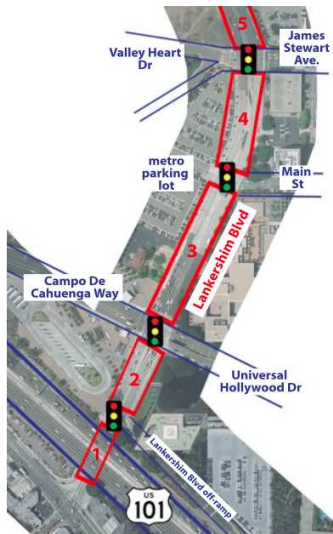
- ③ **[GPS]** Travel times data $d_{\text{travel}}^{\text{meas}}$ with errors $e_{\text{time}}^{\text{meas}}$

$$\mathbf{M}(t_{\text{exit}}^{\text{meas}} - d_{\text{travel}}^{\text{meas}} - e_{\text{time}}^{\text{meas}}, \xi) \leq \mathbf{M}(t_{\text{exit}}^{\text{meas}}, \chi) \leq \mathbf{M}(t_{\text{exit}}^{\text{meas}} - d_{\text{travel}}^{\text{meas}} + e_{\text{time}}^{\text{meas}}, \xi).$$

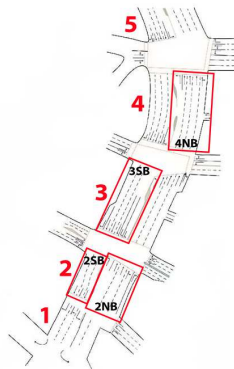
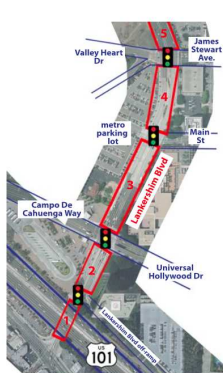
Outline

- 1 Introduction
- 2 Optimization problem
- 3 Model and data constraints
- 4 Application to Lankershim Bvd, LA**

NGSIM dataset (2006)



NGSIM dataset (2006)

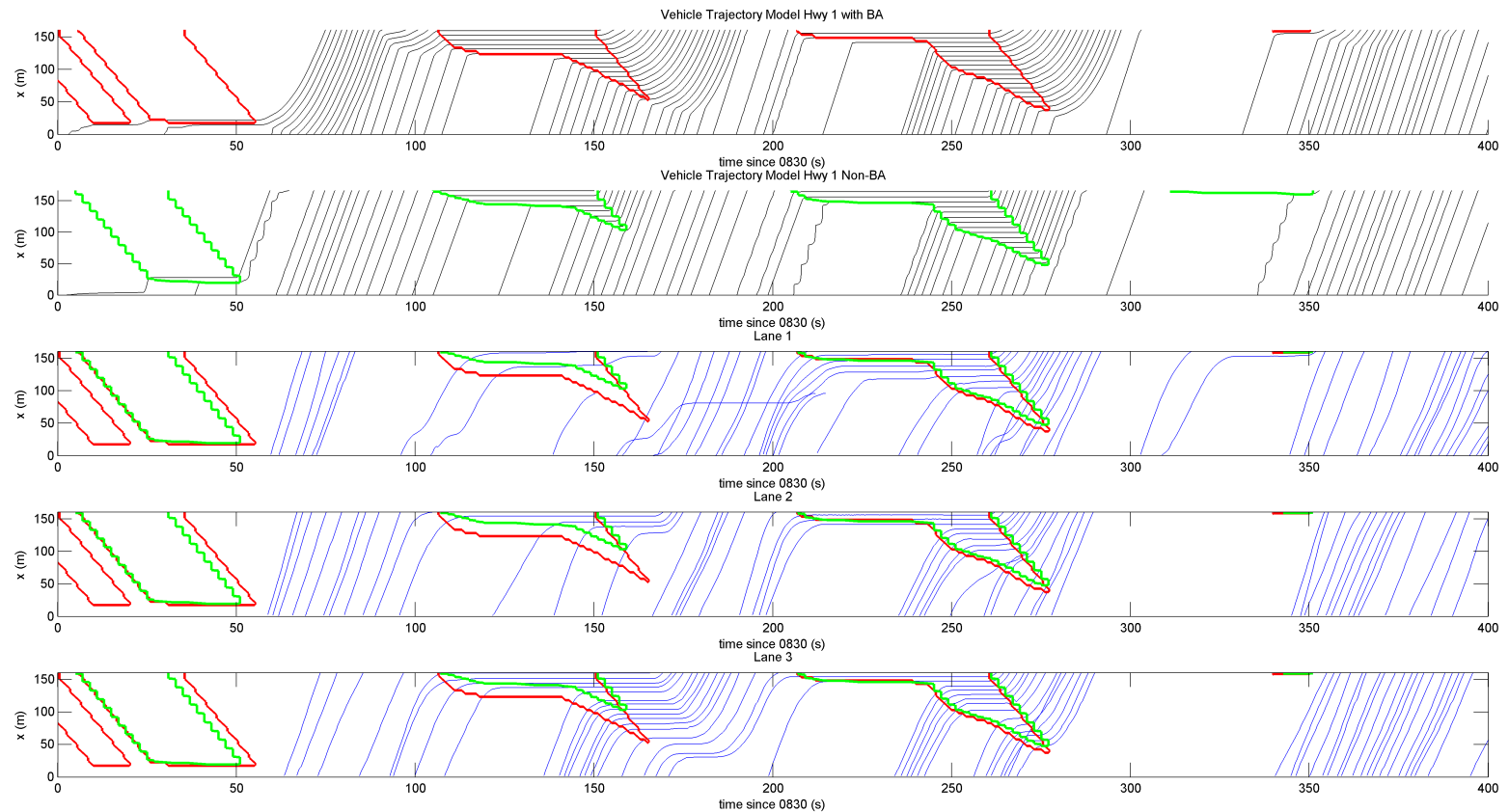


- monitored section = 5 blocks and 4 signalized intersections
- individual trajectories for each vehicle (+2,400) over 30 min

Queue Estimation on Networks



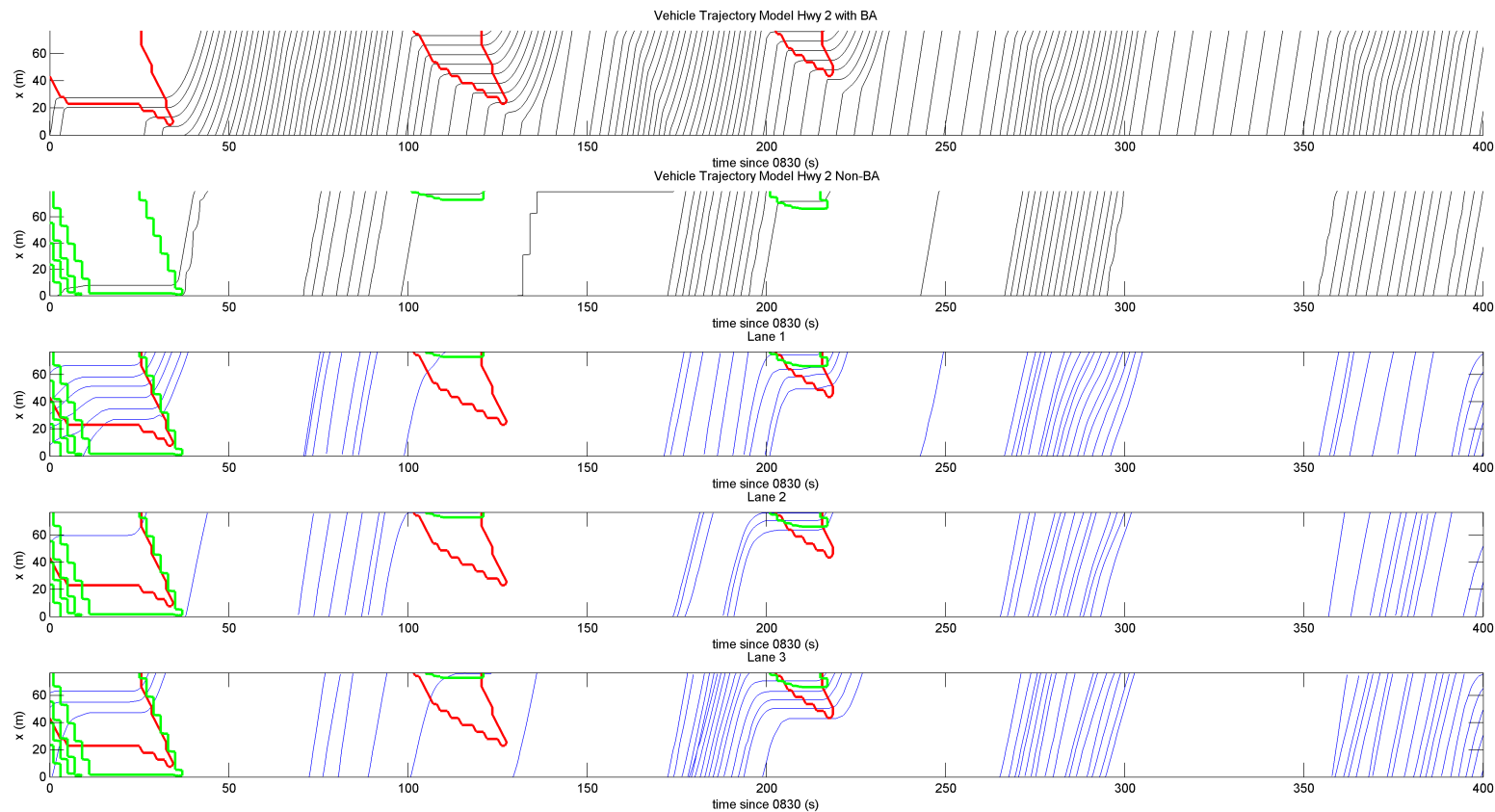
Link 1



Queue Estimation on Networks



Link 2



THANKS FOR YOUR ATTENTION

Any question?

guillaume.costeseque@inria.fr

Some references I



Anderson, L. A., Canepa, E. S., Horowitz, R., Claudel, C. G., and Bayen, A. M. (2013).

Optimization-based queue estimation on an arterial traffic link with measurement uncertainties.

Transportation Research Board 93rd Annual Meeting. Paper 14-4570.



Claudel, C. G. and Bayen, A. M. (2010a).

Lax–Hopf based incorporation of internal boundary conditions into Hamilton–Jacobi equation. Part I: Theory.

Automatic Control, IEEE Transactions on, 55(5):1142–1157.



Claudel, C. G. and Bayen, A. M. (2010b).

Lax–Hopf based incorporation of internal boundary conditions into Hamilton–Jacobi equation. Part II: Computational methods.

Automatic Control, IEEE Transactions on, 55(5):1158–1174.

Some references II



Claudel, C. G. and Bayen, A. M. (2011).

Convex formulations of data assimilation problems for a class of Hamilton–Jacobi equations.

SIAM Journal on Control and Optimization, 49(2):383–402.



Lebacque, J.-P. (2002).

A two phase extension of the LWR model based on the boundedness of traffic acceleration.

In *Transportation and Traffic Theory in the 21st Century. Proceedings of the 15th International Symposium on Transportation and Traffic Theory*.



Lebacque, J.-P. (2003).

Two-phase bounded-acceleration traffic flow model: analytical solutions and applications.

Transportation Research Record: Journal of the Transportation Research Board, 1852(1):220–230.

Some references III



Leclercq, L. (2002).

Modélisation dynamique du trafic et applications à l'estimation du bruit routier.
PhD thesis, Villeurbanne, INSA.



Leclercq, L. (2007).

Bounded acceleration close to fixed and moving bottlenecks.
Transportation Research Part B: Methodological, 41(3):309–319.



Lighthill, M. J. and Whitham, G. B. (1955).

On kinematic waves II. A theory of traffic flow on long crowded roads.
Proceedings of the Royal Society of London. Series A. Mathematical and Physical Sciences, 229(1178):317–345.



Mazaré, P.-E., Dehwah, A. H., Claudel, C. G., and Bayen, A. M. (2011).

Analytical and grid-free solutions to the Lighthill–Whitham–Richards traffic flow model.
Transportation Research Part B: Methodological, 45(10):1727–1748.

Some references IV



Qiu, S., Abdelaziz, M., Abdellatif, F., and Claudel, C. G. (2013).

Exact and grid-free solutions to the Lighthill–Whitham–Richards traffic flow model with bounded acceleration for a class of fundamental diagrams.

Transportation Research Part B: Methodological, 55:282–306.



Richards, P. I. (1956).

Shock waves on the highway.

Operations research, 4(1):42–51.

Outline

5 References

6 Appendices

- Initial condition: free-flow case
- Initial condition: congested case
- Upstream condition: free-flow case
- Upstream condition: congested case
- Downstream condition: free-flow case
- Downstream condition: congested case
- Junction setting

