Workshop "Resilient Control of Infrastructure Networks"

Macroscopic traffic flow models on road networks

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Torino, September 24-27, 2019

Outline of the talk

- Traffic flow on networks
- 2 The Riemann Problem at point junctions
- Existence of solutions
- 4 Examples
- 5 The Riemann Problem at junctions with buffer
- The Riemann Problem at junctions for 2nd order models
- 🕜 A multi-class model on networks

8 Examples

Outline of the talk

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Examples

Conservation laws on networks¹

Networks

Finite collection of directed arcs $I_i =]a_i, b_i[$ connected by nodes



¹[Holden-Risebro 1995; Garavello-Piccoli 2006]

$LWR model^2$

Non-linear transport equation: PDE for mass conservation

$$\partial_t \rho + \partial_x f(\rho) = 0 \qquad x \in \mathbb{R}, t > 0$$

- $\rho \in [0, \rho_{\max}]$ mean traffic density
- $f(\rho) = \rho v(\rho)$ flux function

Empirical flux-density relation: fundamental diagram



²[Lighthill-Whitham 1955, Richards 1956]

Extension to networks



m incoming arcs n outgoing arcs junction

• LWR on networks:

[Holden-Risebro, 1995; Coclite-Garavello-Piccoli, 2005; Garavello-Piccoli, 2006]

- LWR on each road
- Optimization problem at the junction
- Modeling of junctions with a buffer: [Herty-Lebacque-Moutari, 2009; Garavello-Goatin, 2012; Garavello, 2014; Bressan-Nguyen, 2015; LaurentBrouty&al, 2019]
 - Junction described by one or more buffers
 - Suitable for optimization and Nash equilibrium problems

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Examples

Riemann problem at J

$$\begin{cases} \partial_t \rho_k + \partial_x f(\rho_k) = 0\\ \rho_k(0, x) = \rho_{k,0} \end{cases}$$

$$k = 1, \dots, n + m$$



Riemann solver: $\mathcal{RS}_J : (\rho_{1,0}, \dots, \rho_{n+m,0}) \longmapsto (\bar{\rho}_1, \dots, \bar{\rho}_{n+m})$ s.t.

- conservation of cars: $\sum_{i=1}^{n} f_i(\bar{\rho}_i) = \sum_{j=n+1}^{n+m} f_j(\bar{\rho}_j)$
- waves with negative speed in incoming roads
- waves with positive speed in outgoing roads

Consistency condition:

$$\mathcal{RS}_J(\mathcal{RS}_J(\rho_{1,0},\ldots,\rho_{n+m,0})) = \mathcal{RS}_J(\rho_{1,0},\ldots,\rho_{n+m,0}) \qquad (\mathbf{CC})$$

Riemann problem at J

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(CC)

Set
$$ar{\gamma}_k = f_k(ar{
ho}_k)$$

Dynamics at junctions

(A) prescribe a fixed distribution of traffic in outgoing roads

$$A = \{a_{ji}\} \in \mathbb{R}^{m \times n} : \ 0 < a_{ji} < 1, \sum_{j=n+1}^{n+m} a_{ji} = 1$$

outgoing fluxes = $A \cdot$ incoming fluxes \implies conservation through the junction

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(A)+(B) equivalent to a LP optimization problem and a unique solution to RPs

More incoming than outgoing roads \implies priority parameters

Demand & Supply $^{\rm 3}$

Incoming roads
$$i = 1, \ldots, n$$
:

$$\gamma_i^{\max} = \begin{cases} f(\rho_{i,0}) & \text{if } 0 \le \rho_{i,0} < \rho^{\text{cr}} \\ f^{\max} & \text{if } \rho^{\text{cr}} \le \rho_{i,0} \le 1 \end{cases}$$

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³[Lebacque, 1996]

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Outgoing roads $j = n + 1, ..., n + m$:

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Admissible fluxes at junction: $\Omega_l = [0, \gamma_l^{\max}]$

³[Lebacque, 1996]

Priority Riemann Solver⁴

(A) distribution matrix of traffic from incoming to outgoing roads

$$A = \{a_{ji}\} \in \mathbb{R}^{m \times n}: \quad 0 \le a_{ji} \le 1, \sum_{j=n+1}^{n+m} a_{ji} = 1$$

(B) priority vector

$$P = (p_1, \dots, p_n) \in \mathbb{R}^n : \quad p_i > 0, \ \sum_{i=1}^n p_i = 1$$

(C) feasible set

$$\Omega = \left\{ (\gamma_1, \cdots, \gamma_n) \in \prod_{i=1}^n \Omega_i : A \cdot (\gamma_1, \cdots, \gamma_n)^T \in \prod_{j=n+1}^{n+m} \Omega_j \right\}$$

⁴[DelleMonache-Goatin-Piccoli, CMS 2018]

Priority Riemann Solver

Algorithm 1 Recursive definition of \mathcal{PRS}

Set
$$J = \emptyset$$
 and $J^c = \{1, \ldots, n\} \setminus J$.
while $|J| < n$ do
 $\forall i \in J^c \rightarrow h_i = \max\{h : h \, p_i \leq \gamma_i^{max}\} = \frac{\gamma_i^{max}}{p_i},$
 $\forall j \in \{n + 1 \dots, n + m\} \rightarrow h_j = \sup\{h : \sum_{i \in J} a_{ji}Q_i + h(\sum_{i \in J^c} a_{ji}p_i) \leq \gamma_j^{max}\}.$
Set $\hbar = \min_{ij}\{h_i, h_j\}.$
if $\exists j$ s.t. $h_j = \hbar$ then
Set $Q = \hbar P$ and $J = \{1, \ldots, n\}.$
else
Set $I = \{i \in J^c : h_i = \hbar\}$ and $Q_i = \hbar p_i$ for $i \in I$.
Set $J = J \cup I$.
end if
end while

\mathcal{PRS} in practice



\mathcal{PRS} in practice



- Define the spaces of the incoming fluxes
- **2** Consider the demands

\mathcal{PRS} in practice



- Define the spaces of the incoming fluxes
- **2** Consider the demands
- **3** Trace the supply lines

\mathcal{PRS} in practice



- Define the spaces of the incoming fluxes
- **2** Consider the demands
- 3 Trace the supply lines
- **3** Trace the priority line

\mathcal{PRS} in practice



- Define the spaces of the incoming fluxes
- **2** Consider the demands
- **3** Trace the supply lines
- **3** Trace the priority line
- **③** The feasible set is given by Ω

\mathcal{PRS} in practice

 2×2 junction (n = 2, m = 2):



- Define the spaces of the incoming fluxes
- **2** Consider the demands
- 3 Trace the supply lines
- **3** Trace the priority line

Different situations can occur

$\mathcal{PRS}:$ optimal point

${\bf P}$ intersects the supply lines inside Ω



$\mathcal{PRS}:$ optimal point

${\bf P}$ intersects the supply lines outside Ω



 \mathcal{PRS}

Definition (\mathcal{PRS})

 $Q = (\bar{\gamma}_1, \dots, \bar{\gamma}_n)$ incoming fluxes defined by Algorithm 1 $A \cdot Q^T = (\bar{\gamma}_{n+1}, \dots, \bar{\gamma}_{n+m})^T$ outgoing fluxes Set

$$\bar{\rho}_{i} = \begin{cases} \rho_{i,0} & \text{if } f(\rho_{i,0}) = \bar{\gamma}_{i} \\ \rho \ge \rho^{\text{cr}} & \text{s.t. } f(\rho) = \bar{\gamma}_{i} \end{cases} \quad i \in \{1, \dots, n\}$$
$$\bar{\rho}_{i} = \begin{cases} \rho_{j,0} & \text{if } f(\rho_{j,0}) = \bar{\gamma}_{i} \\ \rho \le \rho^{\text{cr}} & \text{s.t. } f(\rho) = \bar{\gamma}_{j} \end{cases} \quad j \in \{n+1, \dots, n+m\}$$

Then, $\mathcal{PRS}: [0, \rho_{\max}]^{n+m} \to [0, \rho_{\max}]^{n+m}$ is given by

$$\mathcal{PRS}(\rho_{1,0},\ldots,\rho_{n+m,0})=(\bar{\rho}_1,\ldots,\bar{\rho}_n,\bar{\rho}_{n+1},\ldots,\bar{\rho}_{n+m}).$$

 \mathcal{PRS}

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Then, $\mathcal{PRS}: [0, \rho_{\max}]^{n+m} \to [0, \rho_{\max}]^{n+m}$ is given by

$$\mathcal{PRS}(\rho_{1,0},\ldots,\rho_{n+m,0})=(\bar{\rho}_1,\ldots,\bar{\rho}_n,\bar{\rho}_{n+1},\ldots,\bar{\rho}_{n+m}).$$

Remark: \mathcal{PRS} may be obtained as limit of solvers defined by Dynamic Traffic Assignment based on junctions with queues [Bressan-Nordli, NHM, to appear]

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Examples

Riemann solver: properties⁵

Definition (P1)

$$\mathcal{RS}(\rho_{1,0},\ldots,\rho_{n+m,0})=\mathcal{RS}(\rho_{1,0}',\ldots,\rho_{n+m,0}')$$

if $\rho_{l,0} = \rho'_{l,0}$ whenever either $\rho_{l,0}$ or $\rho'_{l,0}$ is a bad datum $(\gamma_l^{\max} \neq f^{\max})$.

Definition (P2)

 $\begin{aligned} \Delta \mathrm{TV}_{f}(\bar{t}) &\leq C \min\left\{ \left| f(\rho_{l,0}) - f(\rho_{l}) \right|, \left| \Gamma(\bar{t}+) - \Gamma(\bar{t}-) \right| + \left| \bar{h}(\bar{t}+) - \bar{h}(\bar{t}-) \right| \right\} \\ \Delta \bar{h}(\bar{t}) &\leq C \left| f(\rho_{l,0}) - f(\rho_{l}) \right| \end{aligned}$

with $C \ge 1$, where $\Gamma(t) := \sum_{i=1}^{n} f(\rho_i(t, 0-)), \ \bar{h} = \sup\{h \in \mathbb{R}^+ : hP \in \Omega\}.$

Definition (P3)

If $f(\rho_l) < f(\rho_{l,0})$: $\Delta \Gamma(\bar{t}) \le C \left| \bar{h}(\bar{t}+) - \bar{h}(\bar{t}-) \right|, \quad \bar{h}(\bar{t}+) \le \bar{h}(\bar{t}-).$

⁵Garavello-Piccoli, AnnIHP 2009

Cauchy problem: existence results

Theorem (DelleMonache-Goatin-Piccoli, CMS 2018)

If a Riemann solver satisfies (P1)-(P3), then every Cauchy problem with BV initial data admits a weak solution.

Proof: Wave-Front Tracking, bound on TV(f) and "big shocks".

Proposition (DelleMonache-Goatin-Piccoli, CMS 2018)

The Priority Riemann Solver \mathcal{PRS} satisfies (P1)-(P3) for junctions with $n \leq 2, m \leq 2$ and $0 < a_{ji} < 1$ for all i, j.

Cauchy problem: counterexample for Lipschitz dependence

Proposition (Garavello-Piccoli, Section 5.4)

Let C > 0 and a 2×2 junction with $\mathcal{RS}_J(\rho_{1,0}, \ldots, \rho_{4,0}) = (\rho_{1,0}, \ldots, \rho_{4,0})$. Then there exist two piece-wise constant initial data such that the \mathbf{L}^1 -distance between the corresponding solutions increases by C

 $\|\rho(t,\cdot) - \bar{\rho}(t,\cdot)\|_1 \ge C \|\rho_0 - \bar{\rho}_0\|_1$

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Examples

$\mathcal{PRS} \text{ on } 3\times 2 \text{ junction}$



$\mathcal{PRS} \; \mathsf{VS} \; \mathcal{RS}_{CGP} \; \mathsf{on} \; 2 \times 2 \; \mathsf{junction}$



In summary

General Riemann Solver at junctions:

- no restriction on A
- no restriction on the number of roads
- priorities come before flux maximization
- compact algorithm to compute solutions
- general existence result

Basic bibliography

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Riemann problem at J with buffer

$$\partial_t \rho_k + \partial_x f(\rho_k) = 0$$

$$\rho_k(0, x) = \rho_{k,0}$$

$$k = 1, \dots, n + m$$

$$r'(t) = \sum_{i=1}^n f(\rho_i(t, 0-)) - \sum_{j=n+1}^{n+m} f(\rho_j(t, 0+))$$

$$r(0) = r_0 \in [0, r_{max}]$$
 buffer load



Riemann solver: $\mathcal{RS}_{r(t)}: (\rho_{1,0}, \dots, \rho_{n+m,0}, r_0) \longmapsto (\rho_1(t, x), \dots, \rho_{n+m}(t, x), r(t)) \text{ s.t.}$

- buffer dynamics: $r'(t) = \sum_{i=1}^{n} f_i(\rho_i(t, 0-)) \sum_{j=n+1}^{n+m} f_j(\rho_j(t, 0+))$
- waves with negative speed in incoming roads
- waves with positive speed in outgoing roads

Consistency condition:

$$\mathcal{RS}_{\bar{r}}\big(\mathcal{RS}_{\bar{r}}(\rho_{1,0},\ldots,\rho_{n+m,0})\big) = \mathcal{RS}_{\bar{r}}(\rho_{1,0},\ldots,\rho_{n+m,0}), \; \forall \bar{r} \in [0, r_{max}]$$

Riemann problem with buffer: construction

Let $\theta_k \in [0, 1[, k = 1, ..., n + m, \text{ s.t. } \sum_{i=1}^n \theta_i = \sum_{j=n+1}^{n+m} \theta_j = 1$ $\mu \in [0, \max\{n, m\} f^{\max}[: \text{ maximum load entering the junction}]$

$$\bullet \ \Gamma_{inc}^1 = \sum_{i=1}^n \gamma_i^{\max} \qquad \Gamma_{out}^1 = \sum_{j=n+1}^{n+m} \gamma_j^{\max}$$

Riemann problem with buffer: construction

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$$\bullet \ \Gamma^1_{inc} = \sum_{i=1}^n \gamma^{\max}_i \qquad \Gamma^1_{out} = \sum_{j=n+1}^{n+m} \gamma^{\max}_j$$

 $\widehat{\mathbf{C}} \qquad \Gamma_{inc} = \begin{cases} \min\{\Gamma_{inc}^{1}, \mu\} & \Gamma_{out} = \begin{cases} \min\{\Gamma_{out}^{1}, \mu\} & \bar{r} \in [0, r_{max}[] \\ \min\{\Gamma_{inc}^{1}, \Gamma_{out}^{1}, \mu\} & \bar{r} = r_{max} \end{cases}$

Riemann problem with buffer: construction

Let $\theta_k \in [0, 1[, k = 1, ..., n + m, \text{ s.t. } \sum_{i=1}^n \theta_i = \sum_{j=n+1}^{n+m} \theta_j = 1$ $\mu \in [0, \max\{n, m\} f^{\max}[: \text{ maximum load entering the junction}]$

$$\widehat{\mathbf{G}} \qquad \Gamma_{inc} = \begin{cases} \min\{\Gamma_{inc}^{1}, \mu\} & \Gamma_{out} , \mu\} \\ \min\{\Gamma_{inc}^{1}, \Gamma_{out}^{1}, \mu\} & \Gamma_{out} = \begin{cases} \min\{\Gamma_{out}^{1}, \mu\} & \bar{r} \in [0, r_{max}[\\ \min\{\Gamma_{inc}^{1}, \Gamma_{out}^{1}, \mu\} & \bar{r} = r_{max} \end{cases}$$

$$\begin{aligned} & \bullet \quad (\bar{\gamma}_1, \dots, \bar{\gamma}_n) = \operatorname{Proj}_{I_{\Gamma_{inc}}}(\theta_1 \Gamma_{inc}, \dots, \theta_n \Gamma_{inc}) \\ & (\bar{\gamma}_{n+1}, \dots, \bar{\gamma}_{n+m}) = \operatorname{Proj}_{J_{\Gamma_{out}}}(\theta_{n+1} \Gamma_{inc}, \dots, \theta_{n+m} \Gamma_{inc}) \\ & \text{where} \\ & I_{\Gamma_{inc}} = \left\{ (\gamma_1, \dots, \gamma_n) \in \prod_{i=1}^n [0, \gamma_i^{\max}] \colon \sum_{i=1}^n \gamma_i = \Gamma_{inc} \right\} \\ & J_{\Gamma_{out}} = \left\{ (\gamma_{n+1}, \dots, \gamma_{n+m}) \in \prod_{j=n+1}^{n+m} [0, \gamma_j^{\max}] \colon \sum_{j=n+1}^{n+m} \gamma_j = \Gamma_{out} \right\}. \end{aligned}$$

Riemann problem with buffer: example



The solution to the Riemann problem when n = m = 1: $\Gamma_{inc} > \Gamma_{out}$ on the left, $\Gamma_{inc} < \Gamma_{out}$ on the right.

Cauchy problem with buffer: existence

Theorem (Garavello-Goatin, DCDS-A 2012)

For every T > 0, the Cauchy problem admits a weak solution at J $(\rho_1, \ldots, \rho_{n+m}, r)$ such that

• for every $l \in \{1, \ldots, n+m\}$, ρ_l is a weak entropic solution of

$$\partial_t \rho_l + \partial_x f(\rho_l) = 0$$

in $[0,T] \times I_l$;

Q for every l ∈ {1,...,n+m}, ρ_l(0,x) = ρ_{0,l}(x) for a.e. x ∈ I_l; *Q* for a.e. t ∈ [0,T]

$$\mathcal{RS}_{r(t)}(\rho_1(t,0-),\ldots,\rho_{n+m}(t,0+)) = (\rho_1(t,0-),\ldots,\rho_{n+m}(t,0+));$$

 \bigcirc for a.e. $t \in [0,T]$

$$r'(t) = \sum_{i=1}^{n} f(\rho_i(t, 0-)) - \sum_{j=n+1}^{n+m} f(\rho_j(t, 0+)).$$

Proof: Wave-Front Tracking, bound on TV(f) and "big shocks".

Cauchy problem with buffer: stability

Theorem (Garavello-Goatin, DCDS-A 2012)

The solution $(\rho_1, \ldots, \rho_{n+m}, r)$ constructed in the previous Theorem depends on the initial condition $(\rho_{0,1}, \ldots, \rho_{0,n+m}, r_0) \in$ $\left(\prod_{i=1}^n BV(] - \infty, 0]; [0, 1])\right) \times \left(\prod_{j=n+1}^{n+m} BV([0, +\infty[; [0, 1])) \times [0, r_{max}]\right)$ in a Lipschitz continuous way with respect to the strong topology of the Cartesian product $\left(\prod_{i=1}^n L^1(-\infty, 0)\right) \times \left(\prod_{j=n+1}^{n+m} L^1(0, \infty)\right) \times \mathbb{R}$ (with Lipschitz constant L = 1).

Proof: Shifts differentials.

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Examples

Riemann problem ARZ at J

$$\begin{cases} \partial_t \rho_k + \partial_x (\rho_k v_k) = 0\\ \partial_t (\rho_k w_k) + \partial_x (\rho_k v_k w_k) = 0\\ \rho_k (0, x) = \rho_{k,0}, \quad v_k (0, x) = v_{k,0} \end{cases}$$

$$k = 1, \dots, n + m$$



Riemann solver:

- waves with negative speed in incoming roads
- waves with positive speed in outgoing roads
- conservation of cars: $\sum_{i=1}^{n} (\bar{\rho}_i \bar{v}_I) = \sum_{j=n+1}^{n+m} (\bar{\rho}_j \bar{v}_j)$
- drivers' preferences

$$\begin{pmatrix} \bar{\rho}_{n+1}\bar{v}_{n+1}\\ \vdots\\ \bar{\rho}_{n+m}\bar{v}_{n+m} \end{pmatrix} = A \begin{pmatrix} \bar{\rho}_1\bar{v}_1\\ \vdots\\ \bar{\rho}_n\bar{v}_n \end{pmatrix}$$

• max $\sum_{i=1}^{n} \rho_i v_i$

Riemann problem ARZ at J

 $\begin{cases} \partial_t \rho_k + \partial_x (\rho_k v_k) = 0\\ \partial_t (\rho_k w_k) + \partial_x (\rho_k v_k w_k) = 0\\ \rho_k (0, x) = \rho_{k,0}, \quad v_k (0, x) = v_{k,0} \end{cases}$ $k = 1, \dots, n + m$



Previous rules are sufficient to isolate a unique solution in incoming roads, but not in outgoing roads.

Additional rules

- maximize the velocity v of cars in outgoing roads
- maximize the density ρ of cars in outgoing roads
- minimize the total variation of ρ along the solution of the Riemann problem in outgoing roads

Basic bibliography

ARZ:

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Multi-class model on networks 6

 ρ_{ℓ}^{c} density of vehicles of class $c = 1, \ldots, N_{c}$ on link I_{ℓ} $\rho_{\ell} = \sum_{c} \rho_{\ell}^{c}$ total traffic density on link I_{ℓ}

 $\partial_t \rho_\ell^c + \partial_x (\rho_\ell^c v_\ell(\rho_\ell)) = 0 \qquad x \in I_\ell, t > 0,$

⁶[Garavello-Piccoli, CMS 2005; Cristiani-Priuli, NHM 2015; Samanayarake&al, Tr. Sci. 2018]

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Summing on $c = 1, \ldots, N_c$ we get

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Multi-class junction conditions

• Compose the total distribution matrix. $A^{c} = \left\{a_{ji}^{c}\right\}_{i,j}$ distribution matrices for each class $c = 1, \dots, N_{c}$. Set

$$A := \{a_{ji}\}, \quad \text{where} \quad a_{ji} := \sum_{c=1}^{N_c} a_{ji}^c \frac{\rho_i^c}{\rho_i}$$
(1)

weighted distribution matrix for the *total density* of the populations at the junction.

- Compute the fluxes $(\bar{\gamma}_1, \ldots, \bar{\gamma}_{n+m})$ using the selected Riemann solver $\mathcal{RS}_J = \mathcal{RS}_J^A$ corresponding to (1).
- Distribute the fluxes among the various classes. The incoming and outgoing fluxes for each class are given by

$$\bar{\gamma}_i^c = \frac{\rho_i^c}{\rho_i} \bar{\gamma}_i, \quad i = 1, \dots, n, \quad \bar{\gamma}_j^c = \sum_{i=1}^n a_{ji}^c \bar{\gamma}_i^c, \qquad j = n+1, \dots, n+m.$$

Strategy modeling on network⁷

Weighted distance from the target \mathcal{T}^c : u^c_ℓ viscosity solution of

$$\begin{cases} \partial_x u_\ell^c(x) + \frac{1}{g^c(x,t,\rho_\ell(x,t))} = 0 \quad x \in I_\ell \\ \min_{\ell \in Out(J_k)} u_\ell^c(0) = u_l^c(L_l) \qquad J_k \in \mathcal{J} \setminus \mathcal{T}^c, \ l \in Inc(J_k) \\ u_\ell^c(L_\ell) = 0, \qquad \qquad \pi_\ell(L_\ell) \in \mathcal{T}^c \end{cases}$$

where g^c is the running cost $(g^c \equiv 1 \text{ or } g^c = v)$ [Schieborn-Camilli 2013; Camilli-Festa-Schieborn 2013]

⁷[FestaGoatin, CDC2019]

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We set

$$W_k^c := \left\{ l \in Out(J_k) : \quad u_l^c(0) = \min_{j \in Out(J_k)} u_j^c(0) \right\}$$

and

$$\alpha_{ji}^{c} = \begin{cases} 1/|W_{k}^{c}|, & \text{if } j \in W_{k}^{c} \\ 0, & \text{otherwise} \end{cases}$$

⁷[FestaGoatin, CDC2019]

Outline of the talk

- Traffic flow on networks
- 2 The Riemann Problem at point junctions
- 3 Existence of solutions
- 4 Examples
- 5 The Riemann Problem at junctions with buffer
- The Riemann Problem at junctions for 2nd order models
- A multi-class model on networks

8 Examples

Example 18: Pasadena





⁸[Thai-LaurentBrouty-Bayen, IEEE ITS 2016]

Example 1

P = 0.5



Example 1

P = 0.5



Example 1

P = 0.5



Example 1



Total Travel Time in the whole network for each of the two populations and for the whole population depending on the penetration rate of routed vehicles \mathcal{P}



Total Travel Time in the main road and in the two detours to reach destination depending on the penetration rate of routed vehicles \mathcal{P}

Example 2: Sophia Antipolis





Example 2



Example 2



Example 2



Example 2



Conclusion

Multi-population model accounting for routing choices:

- Can be applied to any Riemann Solver at junction
- Solves eikonal equations on networks
- Reproduces expected behaviour
- Can be extended to route choice based on traffic forecast
- Convergence?

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Thank you!