

Stability and Robustness of Traffic Networks with App-Informed Vehicle Routing

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Robustness in Transportation

Robustness = operate efficiently
despite perturbations

Non-nominal conditions
and component failures

Changes in user behavior

Malicious attacks



Things can go terribly bad if (design) \nleftrightarrow (robustness)

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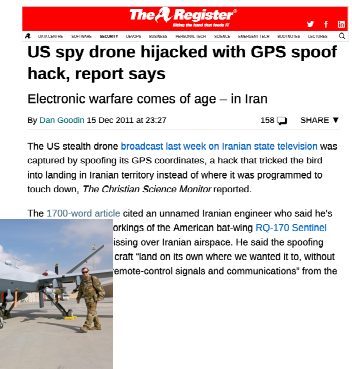
Robustness in Transportation (and More)

Robustness = operate efficiently
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Non-nominal conditions
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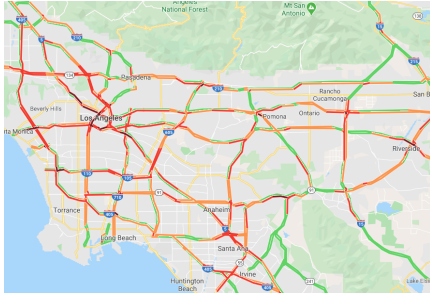
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Transportation and Needs for Robustness

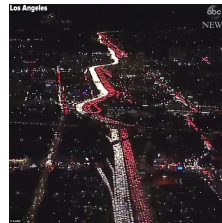


(source: Google)

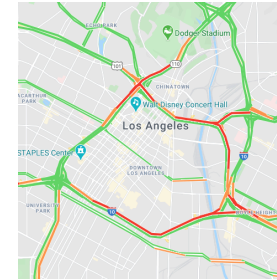
- Transportation: 9% US GDP
- Congestion: wastes 3B Gallons of fuel every year
- Large-scale, complex, rich nonlinear dynamics

Robustness is extremely relevant problem

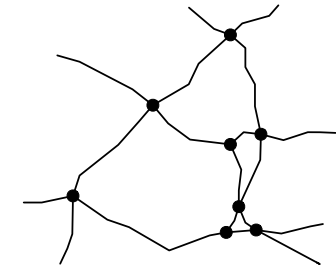
- 100 years old and operating at capacity limits
- Things can go tremendously bad (Atlanta 2014, Beijing 2010, Houston 2005, NY 2001)





Modeling Traffic



(source: Google)



Traffic network topology:

- (1) Highways  each transfers traffic flows
- (2) Junctions  exchange traffic flows between highways

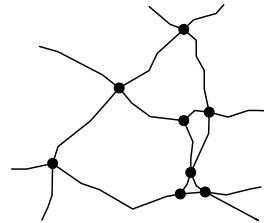
Dynamics in Traffic Networks

(1) Highways

Modeled as vehicle accumulators

$$\dot{x}_\ell = f_\ell^{\text{in}}(x) - f_\ell^{\text{out}}(x_\ell)$$

Classical models: each highway has a single flow variable

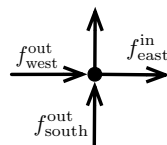


(2) Junctions

Transfer flows between highways

$$f_{\text{east}}^{\text{in}} = r_{\text{west} \rightarrow \text{east}} f_{\text{west}}^{\text{out}} + r_{\text{south} \rightarrow \text{east}} f_{\text{south}}^{\text{out}}$$

Routing is the result of human preferences



The Open Problem of Real-Time Information

$$\dot{x}_\ell = f_\ell^{\text{in}}(x) - f_\ell^{\text{out}}(x_\ell)$$

$$f_{\text{east}}^{\text{in}} = r_{\text{west} \rightarrow \text{east}} f_{\text{west}}^{\text{out}} + r_{\text{south} \rightarrow \text{east}} f_{\text{south}}^{\text{out}}$$



- Effective optimal-route algorithms
- Real-time congestion information

Open problem

Real-time congestion information



Robustness of transportation system

Robustness:

- Transfer largest traffic flows
- Despite noncooperative human behaviors

Modeling Navigation Apps



Microscopic: at **every node** drivers minimize travel time to destination

minimize $\tau_\ell + (\text{time from } v \text{ to dest.})$

$\pi_\ell :=$ **perceived cost** \rightarrow economic cost that drivers associate to each highway

Macroscopic: all drivers minimize their perceived costs

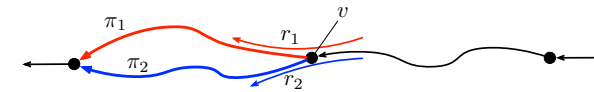
$$\dot{r}_{\ell m} = r_{\ell m} (\sum_q r_{\ell q} \pi_q - \pi_m)$$

"Replicator dynamics"

Evolutionary Model of Routing Apps

"Replicator dynamics"

$$\dot{r}_{\ell m} = r_{\ell m} (\sum_q r_{\ell q} \pi_q - \pi_m)$$



- $r_1 \rightarrow$ % of drivers choosing path 1

• $r_1 \pi_1 + r_2 \pi_2 \rightarrow$ Average cost from v to dest.
 Δ

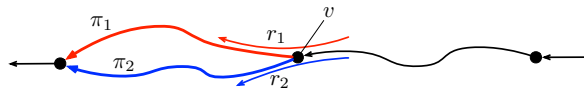
• if $\pi_1 > \pi_2 \Rightarrow \dot{r}_1 = r_1 (\Delta - \pi_1) < 0$

• if $\pi_1 < \pi_2 \Rightarrow \dot{r}_1 = r_1 (\Delta - \pi_1) > 0$

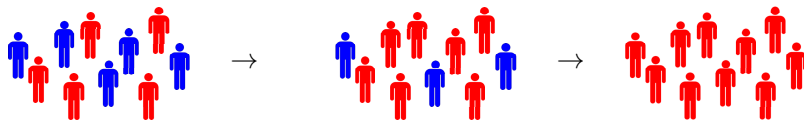
Evolutionary Model of Routing Apps (2)

"Replicator dynamics"

$$\dot{r}_{\ell m} = r_{\ell m} (\sum_q r_{\ell q} \pi_q - \pi_m)$$



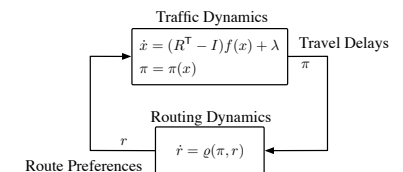
- Red is more convenient than blue ($\pi_1 < \pi_2$)



But changes in the user behavior will change congestion

Coupled Traffic and Routing Dynamics

- Congestion affects route choices
- Routing affects congestion



- Nonlinear \rightarrow trajectories difficult to characterize
- We study equilibria, dynamical behavior

Does the system admit equilibrium points?

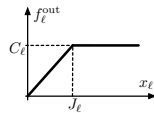
Are the equilibrium points stable?

Existence of Equilibria

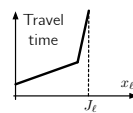
Equilibria (x^*, r^*) : if system starts at these points will remain at all times

Technical assumptions:

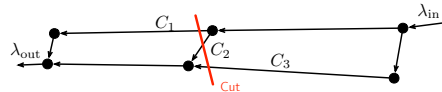
Roads have flow capacities



Drivers avoid jammed roads



Min-cut capacity: capacity of smallest cut that disconnects λ_{in} from λ_{out}

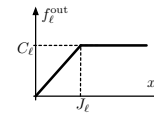


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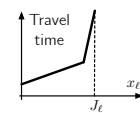
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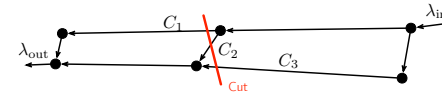
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(Bianchin, Pasqualetti, TAC 2020)

Networks with app-routing
admit equilibrium

\Leftrightarrow

$\lambda_{in} < \text{min-cut capacity}$

Existence of Equilibria: Implications

(Bianchin, Pasqualetti, TAC 2020)

Networks with app-routing
admit equilibrium

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$\lambda_{in} < \text{min-cut capacity}$

Implications:

- (1) Routing apps \rightarrow maximum network throughput
- (2) $\lambda_{in} \gg 1 \rightarrow$ no equilibria (congestion grows unbounded)

(1) If routing is “free”

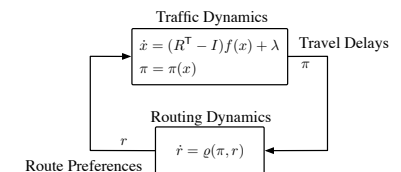
Max-flow theorem \Rightarrow exists maximum flow with finite travel times

(2) If travel times are finite and “fixed”

\Rightarrow Replicator equation admits equilibrium

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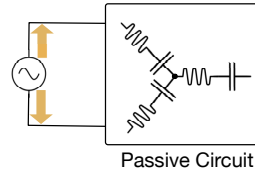
Are the equilibrium points stable?

Detour: Passivity in Nonlinear Dynamical Systems

Passivity: the system does not generate energy but instead dissipates, stores, and releases it

Theory inspired from electrical circuits:

When energy is injected
 \Rightarrow system stores

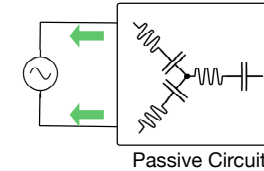


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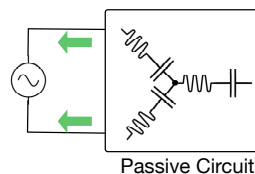


Detour: Passivity in Nonlinear Dynamical Systems

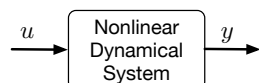
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In control systems, a system is passive if

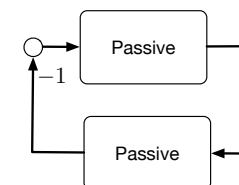


There exists storage function $V \geq 0$
 such that $\dot{V} \leq u^T y$

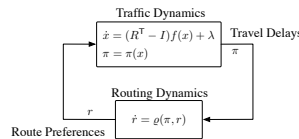
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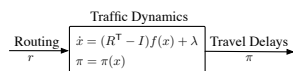
The negative feedback interconnection between two passive nonlinear systems is passive



Detour: Passivity in Nonlinear Dynamical Systems (2)

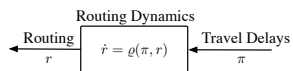


The open-loop systems are passive:



The traffic dynamics are passive

- suboptimal routing \Rightarrow network stores congestion
- optimal routing \Rightarrow congestion is released



The routing dynamics are passive

Stability of Equilibria

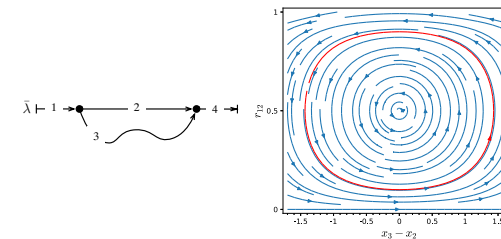
Stability: if system starts near equilibrium will remain near that operating point

Stability \Rightarrow measure of robustness of the system

The answer is positive, but only partially:

(Bianchin, Pasqualetti, TAC '20)

Equilibria with app-informed drivers are stable (but not necessarily asymptotically stable)



Stability of Equilibria

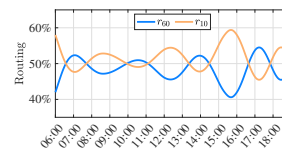
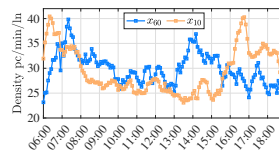
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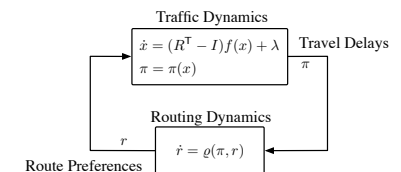
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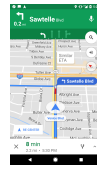
Not necessarily asymptotically stable

Directions

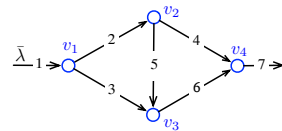
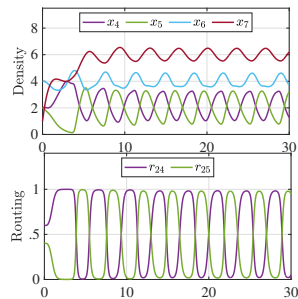
(1) Design navigation apps for better robustness

$$\delta_{\ell m}^{-1} \dot{r}_{\ell m} = r_{\ell m} (\sum_q r_{\ell q} \pi_q - \pi_m)$$

$\delta_{\ell m} \rightarrow$ "reaction rate": regulates speed of reaction to changes in congestion



Without "reaction rate" control



Directions

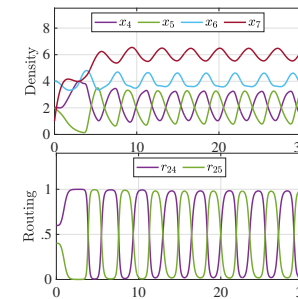
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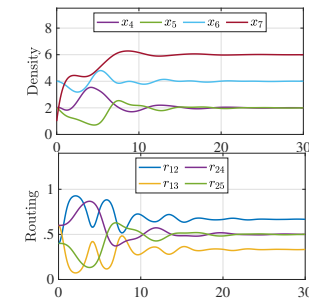
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