

Coupling Different Traffic Models

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Mathematical Foundations of Traffic
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Introduction

A Two-Phase Model

A Discrete–Continuous Description

A Traffic Model Aware of Real Time Data

Two-Phase Model

Two-Phase Model

The Classical LWR Model

$$\partial_t \rho + \partial_x (\rho V) = 0$$

t	$t \in [0, +\infty[$ time	x	$x \in \mathbb{R}$ space coordinate
ρ	traffic density	V	$V = V(\rho)$ traffic speed

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Different drivers have different maximal speeds

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Different drivers have different maximal speeds

$\begin{cases} \partial_t \rho + \partial_x (\rho V) = 0 \\ V = w \psi(\rho) \end{cases}$	$\rho = \rho(t, x)$	traffic density
	$V = V(w, \rho)$	traffic speed
	$w = w(t, x) > 0$	maximal traffic speed

$\psi \in \mathbf{C}^2([0, R])$, $\psi(0) = 1$, $\psi(R) = 0$, $\psi'(\rho) \leq 0$, describes the attitude of drivers to choose their speed depending on the traffic density at their location

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Different drivers have different maximal speeds

$\partial_t \rho + \partial_x (\rho V) = 0$	$\rho = \rho(t, x)$	traffic density
$\partial_t w + v(\rho, w) \partial_x w = 0$	$V = w \psi(\rho)$	traffic speed
	$w = w(t, x) > 0$	maximal traffic speed

w is a specific feature of every single driver

Two-Phase Model

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We assume that there exists an overall maximal speed $V_{\max}$:

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho, w)) = 0 \\ \partial_t w + v(\rho, w) \partial_x w = 0 \end{cases} \quad \text{with} \quad v = \min \{ V_{\max}, w \psi(\rho) \}$$

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Since

$$\partial_t (\rho w) + \partial_x (\rho w v(\rho, w)) = \rho (\partial_t w + v(\rho, w) \partial_x w) + w (\partial_t \rho + \partial_x (\rho v(\rho, w)))$$

we obtain an equivalent form of the system:

Two-Phase Model

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A 2×2 system of conservation laws with a $\mathbf{C}^{0,1}$ flow:

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S. Blandin, D. Work, P. Goatin, B. Piccoli, A. Bayen: SIAM J.Appl.Math. 2011

R.M. Colombo, F. Marcellini, M. Rascle: SIAM J.Appl.Math. 2010

Two-Phase Model

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ρ	traffic density	V	$V = V(\rho)$ traffic speed

With $\eta = \rho w$:

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho, w)) = 0 \\ \partial_t \eta + \partial_x (\eta v(\rho, \eta)) = 0 \end{cases} \quad \text{with} \quad v = \min \left\{ V_{\max}, \frac{\eta}{\rho} \psi(\rho) \right\}$$

Two-Phase Model

The speed bound $V_{\max}$ induces two distinct *phases*:

free phase	$F = \{v = V_{\max}\}$	high speed	low density
congested phase	$C = \{v = w \psi(\rho)\}$	low speed	high density

Two-Phase Model

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free phase

$$F = \{v = V_{\max}\}$$

high speed

low density

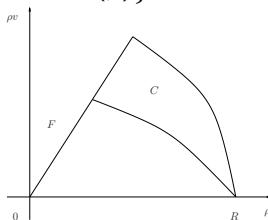
congested phase

$$C = \{v = w \psi(\rho)\}$$

low speed

high density

The Fundamental Diagram

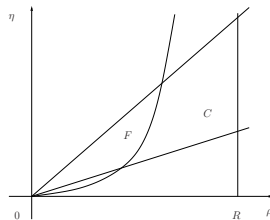
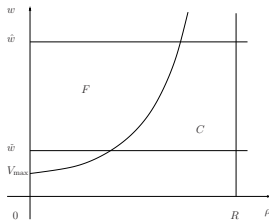
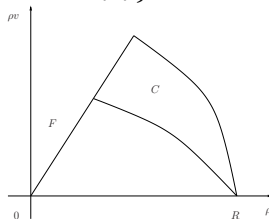


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The Fundamental Diagram



Two-Phase Model – The Riemann Problem

For all states $(\rho^l, \eta^l), (\rho^r, \eta^r) \in F \cup C$, the Riemann problem of

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho, \eta)) = 0 \\ \partial_t \eta + \partial_x (\eta v(\rho, \eta)) = 0 \end{cases} \quad \text{with} \quad v(\rho, \eta) = \min \left\{ V_{\max}, \frac{\eta}{\rho} \psi(\rho) \right\}$$

with initial data

$$\rho(0, x) = \begin{cases} \rho^l & \text{if } x < 0 \\ \rho^r & \text{if } x > 0 \end{cases} \quad \eta(0, x) = \begin{cases} \eta^l & \text{if } x < 0 \\ \eta^r & \text{if } x > 0 \end{cases}$$

Theorem (R.M.Colombo, F.Marcellini, M.Rascle: SIAM J.Appl.Math. 2010)

The Riemann problem admits a unique self similar weak entropy solution (ρ, η)

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$$\text{If } \begin{pmatrix} (\rho^l, \eta^l) \in F & (\rho^r, \eta^r) \in C \\ (\rho^l, \eta^l) \in C & (\rho^r, \eta^r) \in F \end{pmatrix} \Rightarrow \boxed{\text{Phase Transitions}}$$

Follow-The-Leader Model

A single driver starting from p_o at $t = 0$ follows the **particle path** $p = p(t)$ that solves

$$\begin{cases} \dot{p} = v(\rho(t, p(t)), w(t, p(t))) \\ p(0) = p_o \end{cases} \quad v(\rho, w) = \min \{ V_{\max}, w \psi(\rho) \},$$

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n drivers, ℓ standard car length

$$\Rightarrow \rho(t, x) \simeq \sum_i \frac{\ell}{p_{i+1}(t) - p_i(t)} \chi_{[p_i(t), p_{i+1}(t)]}(x)$$

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the **follow-the-leader** model
$$\begin{cases} \dot{p}_i = v\left(\frac{\ell}{p_{i+1} - p_i}, w_i\right) \\ \dot{p}_{n+1} = V_{\max} \\ p_i(0) = p_{o,i} \end{cases}$$

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$$\sum_i \frac{\ell}{p_{i+1}(t) - p_i(t)} \chi_{[p_i(t), p_{i+1}(t)]}(x) \rightarrow \rho(t, x) \text{ a.e.}$$

then ρ solves the macroscopic model.

Follow-The-Leader Model

Scheme

$$(\tilde{\rho}, \tilde{w})$$

$\downarrow$

$$(\tilde{p}_i^n, \tilde{w}_i^n)$$

$\rightarrow$

$$(\rho(t), w(t))$$

$\uparrow$

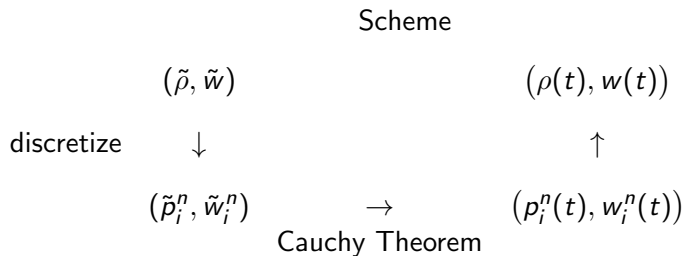
$$(p_i^n(t), w_i^n(t))$$

Follow-The-Leader Model

Scheme

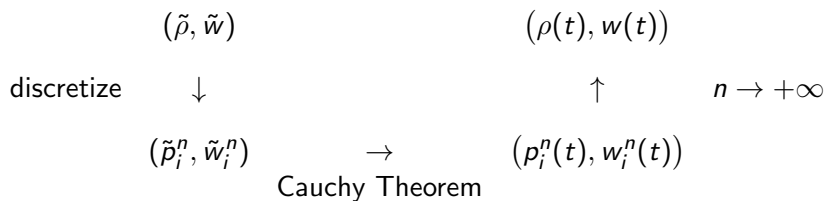


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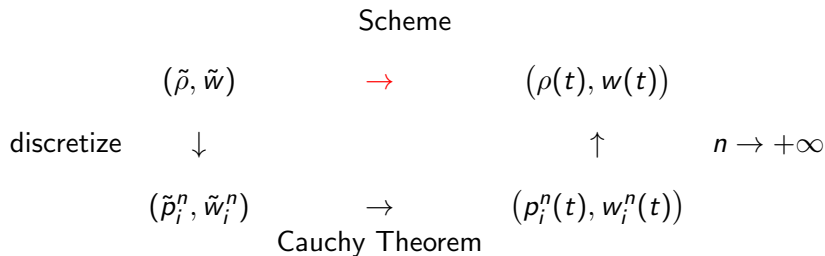


Follow-The-Leader Model

Scheme



Follow-The-Leader Model



Traffic Modeling – Other Macroscopic Models

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho, \eta)) = 0 \\ \partial_t \eta + \partial_x (\eta v(\rho, \eta)) = 0 \end{cases}$$

$$v(\rho, \eta) = \min \left\{ V_{\max}, \frac{\eta}{\rho} \psi(\rho) \right\}$$

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- ▶ A.Aw, M.Rascle: SIAM J.Appl.Math., 2000
- ▶ M.Zhang: Transportation Research, 2002
- ▶ P.Goatin: Math. Comput. Modelling, 2006

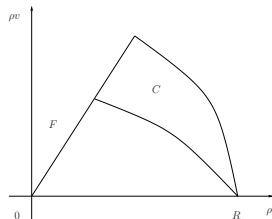
$$\begin{cases} \partial_t \rho + \partial_x [\rho v(\rho, y)] = 0 \\ \partial_t y + \partial_x [y v(\rho, y)] = 0 \end{cases}$$

$$v(\rho, y) = \frac{y}{\rho} - p(\rho)$$

Traffic Modeling – Other Macroscopic Models

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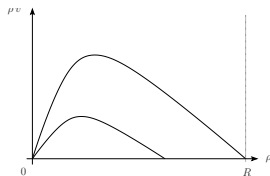
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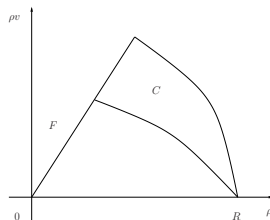
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R.M.Colombo: SIAM J. Appl. Math., 2002

Free flow: $(\rho, q) \in F$,

$$\partial_t \rho + \partial_x [\rho \cdot v_F(\rho)] = 0,$$

$$v_F(\rho) = \left(1 - \frac{\rho}{R}\right) \cdot V$$

Congested flow: $(\rho, q) \in C$,

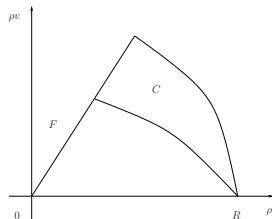
$$\begin{cases} \partial_t \rho + \partial_x [\rho \cdot v_C(\rho, q)] = 0 \\ \partial_t q + \partial_x [(q - q_*) \cdot v_C(\rho, q)] = 0 \end{cases}$$

$$v_C(\rho, q) = \left(1 - \frac{\rho}{R}\right) \cdot \frac{q}{\rho}$$

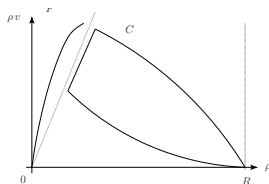
Traffic Modeling – Other Macroscopic Models

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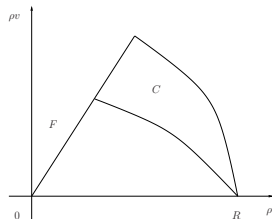
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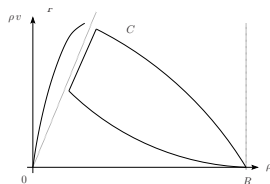
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- J.P.Lebacque, S.Mammar, H.Haj Salem: ISTTT, 2007

A Kinetic Model

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S.Benzoni-Gavage, R.M.Colombo, P.Gwiazda: Proc. R. Soc. London, 2006

$$\partial_t r(t, x; w) + \partial_x \left[w r(t, x; w) \psi \left(\int_{\check{w}}^{\hat{w}} r(t, x; w') dw' \right) \right] = 0.$$

The unknown $r = r(t, x, w)$ is the probability density of vehicles having maximal speed w that at time t are at point x

A Kinetic Model

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S.Benzoni-Gavage, R.M.Colombo, P.Gwiazda: Proc. R. Soc. London, 2006

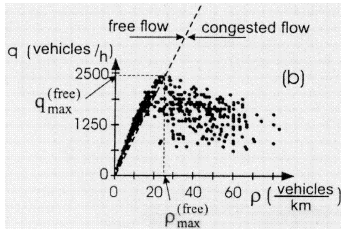
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If the measure r solves the kinetic model and is such that

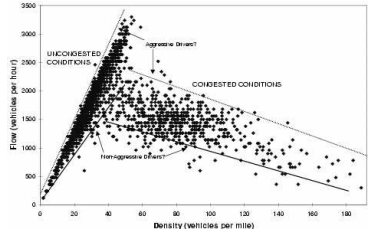
$$r(t, x; \cdot) = \rho(t, x) \delta_{w(t, x)}$$

than (ρ, w) solves the 2-phase model

Experimental Fundamental Diagrams

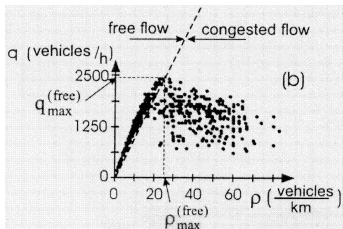


B.Kerner
Traffic and Granular Flow
Springer Verlag, 2000

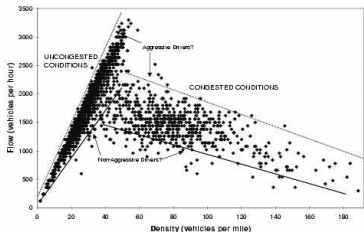


K.M.Kockelman
Transportation, 2001

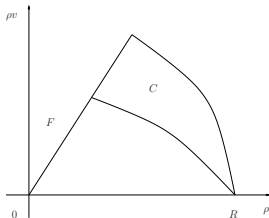
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Fundamental Diagram by
R.M. Colombo, F. Marcellini, M. Rascle
SIAM J. Appl. Math. 2010

Discrete–Continuous Description

Discrete–Continuous Description

The Macroscopic Part: **LWR Model**

$$\partial_t \rho + \partial_x (\rho v) = 0$$

t $t \in [0, +\infty[$ time

ρ traffic density

x $x \in \mathbb{R}$ space coordinate

v $v = v(\rho)$ traffic speed

Discrete–Continuous Description

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The Microscopic Part: **Follow-the-Leader Model**

$$\dot{p}_i = v \left(\frac{\ell}{p_{i+1} - p_i} \right)$$

$p_i = p_i(t)$ position of the i -th driver, for $i = 1, \dots, n$
 $\ell > 0$ vehicles' length and

$$p_{i+1} - p_i \geq \ell$$

Discrete–Continuous Description

The Case LWR-FtL

$$\left\{ \begin{array}{l} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 \\ \dot{p}_i = v \left(\frac{\ell}{p_{i+1} - p_i} \right) \\ \dot{p}_n = w(t) \\ \rho(0, x) = \bar{\rho}(x) \\ p(0) = \bar{p} \end{array} \right. \quad \begin{array}{l} x < p_1(t) \\ i = 1, \dots, n-1 \\ x \leq \bar{p}_1 \end{array}$$

Discrete–Continuous Description

The Case LWR-FtL

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 & x < p_1(t) \\ \dot{p}_i = v\left(\frac{\ell}{p_{i+1} - p_i}\right) & i = 1, \dots, n-1 \\ \dot{p}_n = w(t) & \\ \rho(0, x) = \bar{\rho}(x) & x \leq \bar{p}_1 \\ p(0) = \bar{p} & \end{cases}$$

Theorem (R.M. Colombo, F. Marcellini: Math. Meth. Appl. Sci., 2014)

There exists a unique solution (ρ, p) such that

$$\rho \in \mathbf{C}^0([0, T]; (\mathbf{L}^1 \cap \mathbf{BV})(\mathbb{R}; [0, 1])) \quad \rho(t, x) = 0 \text{ for } x > p_1(t)$$

$$p \in \mathbf{W}^{1,\infty}([0, T]; \mathbb{R}^n)$$

Discrete–Continuous Description

The Case LWR-FtL

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 & x < p_1(t) \\ \dot{p}_i = v\left(\frac{\ell}{p_{i+1} - p_i}\right) & i = 1, \dots, n-1 \\ \dot{p}_n = w(t) & \\ \rho(0, x) = \bar{\rho}(x) & x \leq \bar{p}_1 \\ p(0) = \bar{p} & \end{cases}$$

Theorem (R.M. Colombo, F. Marcellini: Math. Meth. Appl. Sci., 2014)

There exists a constant $C > 0$ such that

$$\begin{aligned} \|\rho(t) - \rho'(t)\|_{\mathbf{L}^1} &\leq C \|\bar{\rho} - \bar{\rho}'\|_{\mathbf{L}^1} \\ &\quad + C(1+t) \left[\|\bar{\rho} - \bar{\rho}'\| + \|w - w'\|_{\mathbf{L}^1([0,t])} \right] e^{2\frac{\text{Lip}(v)}{\ell}t} \\ \|\rho(t) - \rho'(t)\| &\leq \left[\|\bar{\rho} - \bar{\rho}'\| + \|w - w'\|_{\mathbf{L}^1([0,t])} \right] e^{2\frac{\text{Lip}(v)}{\ell}t}. \end{aligned}$$

Discrete–Continuous Description

The Case FtL-LWR

$$\begin{cases} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 & x > p_n(t) \\ \dot{p}_i = v\left(\frac{\ell}{p_{i+1} - p_i}\right) & i = 1, \dots, n-1 \\ \dot{p}_n = v(\rho(t, p_n(t))) & \\ \rho(0, x) = \bar{\rho}(x) & x \geq \bar{p}_n \\ p(0) = \bar{p} & \end{cases}$$

- Well posedness result as before

Discrete–Continuous Description

The Case FtL-LWR

$$\left\{ \begin{array}{l} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 \\ \dot{p}_i = v \left(\frac{\ell}{p_{i+1} - p_i} \right) \\ \dot{p}_n = v(\rho(t, p_n(t))) \\ \rho(0, x) = \bar{\rho}(x) \\ p(0) = \bar{p} \end{array} \right. \quad \begin{array}{l} x > p_n(t) \\ i = 1, \dots, n-1 \\ x \geq \bar{p}_n \end{array}$$

- ▶ Well posedness result as before
- ▶ Extension to FtL – LWR – FtL – LWR ...

Discrete–Continuous Description

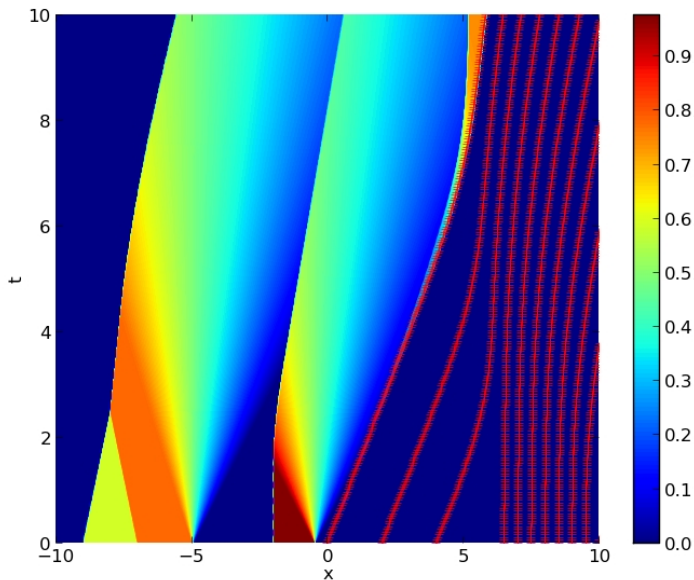
The Case FtL-LWR

$$\left\{ \begin{array}{l} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 \\ \dot{p}_i = v \left(\frac{\ell}{p_{i+1} - p_i} \right) \\ \dot{p}_n = v (\rho(t, p_n(t))) \\ \rho(0, x) = \bar{\rho}(x) \\ p(0) = \bar{p} \end{array} \right. \quad \begin{array}{l} x > p_n(t) \\ i = 1, \dots, n-1 \\ x \geq \bar{p}_n \end{array}$$

- ▶ Well posedness result as before
- ▶ Extension to FtL – LWR – FtL – LWR ...
- ▶ With fixed boundary and micro-macro transitions
C. Lattanzio, B. Piccoli: Math. Mod. Meth. Appl. Sci., 2010

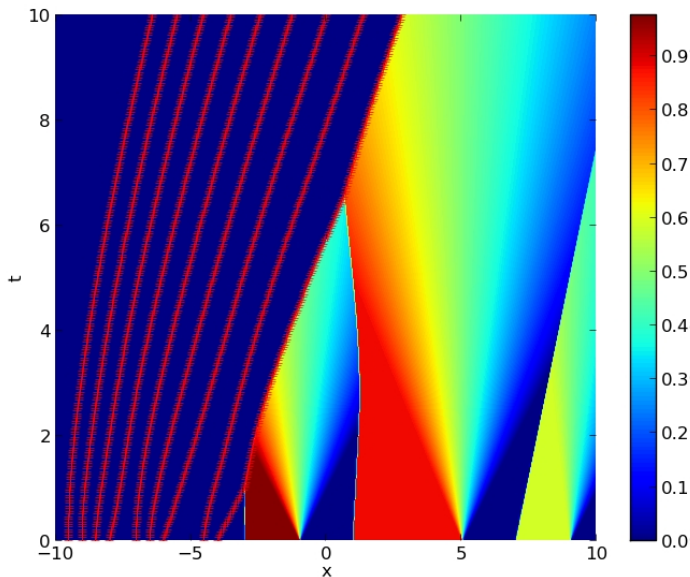
Discrete–Continuous Description

The Case LWR-FtL

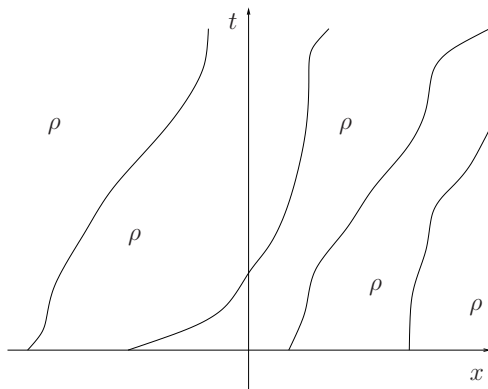


Discrete–Continuous Description

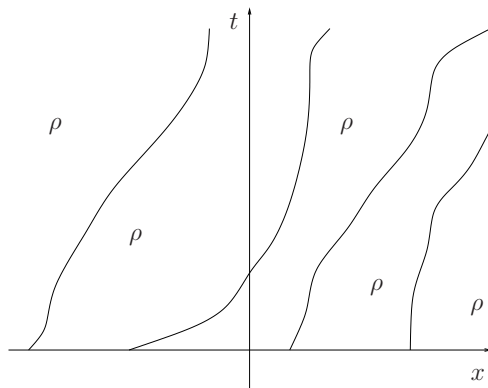
The Case FtL-LWR



The Next Step

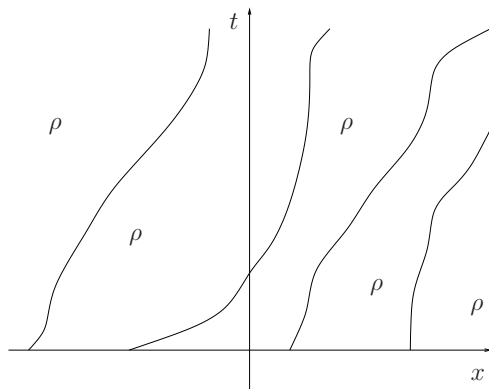


The Next Step



- **Millennium Project**
- D.B. Work, S. Blandin, O. Tossavainen, B. Piccoli, A. Bayen: Appl. Math. Res. Express, 2010
- C. Lattanzio, A. Maurizi, B. Piccoli: SIAM J. Math. Anal., 2011
- A. Cabassi, P. Goatin: Res. Report INRIA, 2013

The Next Step



- ▶ A. Alessandri, R. Bolla, M. Repetto: Proc. Amer. Control Conf., 2003
- ▶ P. Cheng, Z. Qiu, B. Ran: Proc. IEEE ITSC'06, 2006
- ▶ J.-C. Herrera, D. Work, R. Herring, J. Ban, Q. Jacobson, A. Bayen: Transp. Res. C, 2009

An Inverse Problem for 1D Scalar Conservation Laws

Given the initial density $\rho_o = \rho_o(x)$
and the measured trajectory $p = p(t)$
find the **best** speed law $v = v(\rho)$, i.e., so that

$$\int_0^T \left| \dot{p}(t) - v(\rho(t, p(t))) \right| dt \text{ is minimal}$$

$$\text{where } \begin{cases} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 \\ \rho(0, x) = \rho_o(x) \end{cases}$$

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- S. Fan, M. Herty, B. Seibold: Netw. Heterog. Media, 2014

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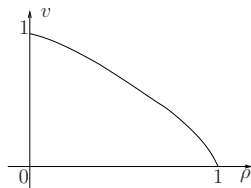
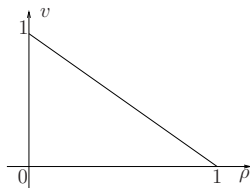
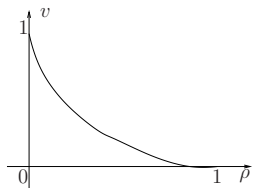
$$\int_0^T \left| \dot{p}(t) - v(\rho(t, p(t))) \right| dt \text{ is minimal}$$

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A solution may fail to exist

Inverse Problem – A Negative Example

Class of speed laws: $v_\varepsilon(\rho) = (1 + \varepsilon\rho)(1 - \rho)$



Inverse Problem – A Negative Example

Class of speed laws: $v_\varepsilon(\rho) = (1 + \varepsilon\rho)(1 - \rho)$

Measured trajectory: $p(t) = t/2$

$$\rho_\varepsilon \text{ solves: } \begin{cases} \partial_t \rho + \partial_x (\rho v(\rho)) = 0 \\ \rho(0, x) = \begin{cases} 1/8 & x < 0 \\ 3/8 & x > 0 \end{cases} \end{cases}$$

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$$\varphi: [-1/3, 1/3] \rightarrow \mathbb{R}$$

$$\varepsilon \rightarrow \int_0^T \left| \dot{p}(t) - v_\varepsilon \left(\rho_\varepsilon(t, p(t)+) \right) \right| dt$$

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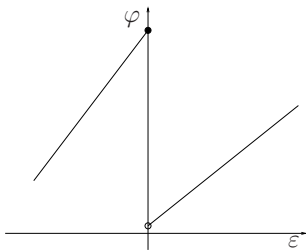
$$\begin{aligned} \varphi: [-1/3, 1/3] &\rightarrow \mathbb{R} \\ \varepsilon &\rightarrow \begin{cases} \left(\frac{3}{8} + \frac{7\varepsilon}{64}\right) T & \text{if } \varepsilon > 0 \\ \left(\frac{9}{8} + \frac{15\varepsilon}{64}\right) T & \text{if } \varepsilon \leq 0 \end{cases} \end{aligned}$$

Inverse Problem – A Negative Example

Class of speed laws: $v_\varepsilon(\rho) = (1 + \varepsilon\rho)(1 - \rho)$

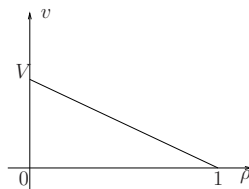
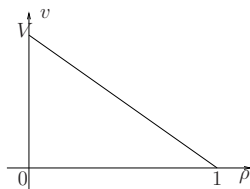
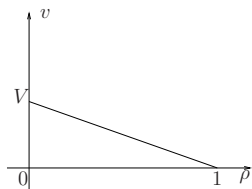
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Inverse Problem – A Positive Result

Class of Speed Laws: $v_V(\rho) = V(1 - \rho)$ for $V \in [\check{V}, \hat{V}]$.



Inverse Problem – A Positive Result

Class of Speed Laws: $v_V(\rho) = V(1 - \rho)$ for $V \in [\check{V}, \hat{V}]$.

Theorem (R.M.Colombo, F.Marcellini: Math. Mod. Meth. Appl. Sci., 2015)

Let $\rho_o \in (\mathbf{L}^1 \cap \mathbf{BV})(\mathbb{R}; [0, 1])$ and $p \in \mathbf{W}^{1,\infty}([0, T]; \mathbb{R})$.

Let ρ_V solve
$$\begin{cases} \partial_t \rho_V + \partial_x (V \rho_V (1 - \rho_V)) = 0 \\ \rho_V(0, x) = \rho_o(x). \end{cases}$$

Then, the map

$$\begin{aligned} \varphi: [\check{V}, \hat{V}] &\rightarrow \mathbb{R} \\ V &\rightarrow \int_0^T \left| \dot{p}(t) - v_V(\rho_V(t, p(t)+)) \right| dt \end{aligned}$$

is continuous, provided

$$\operatorname{ess\,inf}_{x \in \mathbb{R}} \rho_o > \check{\rho} \quad \text{and} \quad \operatorname{ess\,inf}_{t \in [0, T]} \dot{p} \geq \hat{V}(1 - 2\check{\rho}).$$

A Traffic Model Aware of Real Time Data

A Traffic Model Aware of Real Time Data

Macroscopic Model

$$\partial_t \rho + \partial_x (\rho \mathcal{V}) = 0$$

t $t \in [0, +\infty[$ time

x $x \in \mathbb{R}$ space coordinate

ρ traffic density

$\mathcal{V}$ $\mathcal{V} = \mathcal{V}(t, x, \rho)$ traffic speed

A Traffic Model Aware of Real Time Data

Macroscopic Model

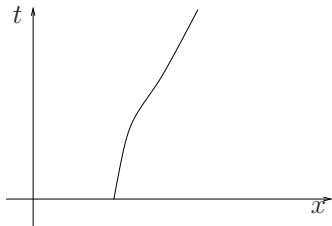
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$$\mathcal{V}(t, x, \rho) = ?$$

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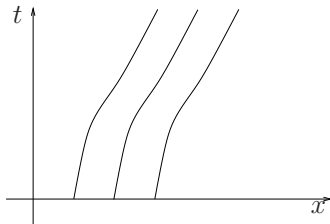
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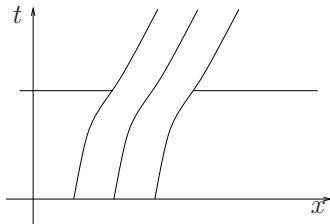
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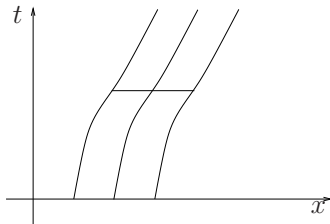
$$\mathcal{V}(t, x, \rho) = v(\rho)$$

A Traffic Model Aware of Real Time Data

Macroscopic Model

$$\partial_t \rho + \partial_x (\rho \mathcal{V}) = 0$$

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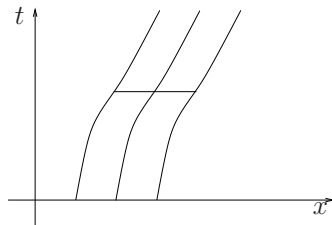
$$\mathcal{V}(t, x, \rho) = \frac{2}{\frac{1}{\dot{\rho}(t)} + \frac{1}{v(\rho)}}$$

A Traffic Model Aware of Real Time Data

Macroscopic Model

$$\partial_t \rho + \partial_x (\rho \mathcal{V}) = 0$$

t	$t \in [0, +\infty[$ time	x	$x \in \mathbb{R}$ space coordinate
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$$\mathcal{V}(t, x, \rho) = \chi(x - p(t)) \frac{2}{\frac{1}{\dot{p}(t)} + \frac{1}{v(\rho)}} + \left(1 - \chi(x - p(t))\right) v(\rho)$$

A Traffic Model Aware of Real Time Data

Theorem (R.M.Colombo, F.Marcellini: Math. Mod. Meth. Appl. Sci., 2015)

The Cauchy Problem

$$\begin{cases} \partial_t \rho + \partial_x (\rho \mathcal{V}(t, x, \rho)) = 0 \\ \mathcal{V}(t, x, \rho) = \chi(x - p(t)) \frac{2\dot{p}(t) v(\rho)}{\dot{p}(t) + v(\rho)} + \left(1 - \chi(x - p(t))\right) v(\rho) \\ \rho(0, x) = \rho_o(x) \end{cases}$$

admits a unique solution.

- ▶ E.Y. Panov: Arch. Rat. Mech. An., 2010
- ▶ K.H. Karlsen, N.H. Risebro: Discr. Cont. Dyn. Syst. – A, 2003
- ▶ B. Andreianov, P. Bénilan, S.N. Kružkov: J. Func. An., 2000

A Traffic Model Aware of Real Time Data

