

From traffic estimation to macroscopic traffic control via multi-commodity back-pressure

Henk Wymeersch*

Communication Systems Division, Department of Signals and Systems

Chalmers University of Technology

Gothenburg, Sweden

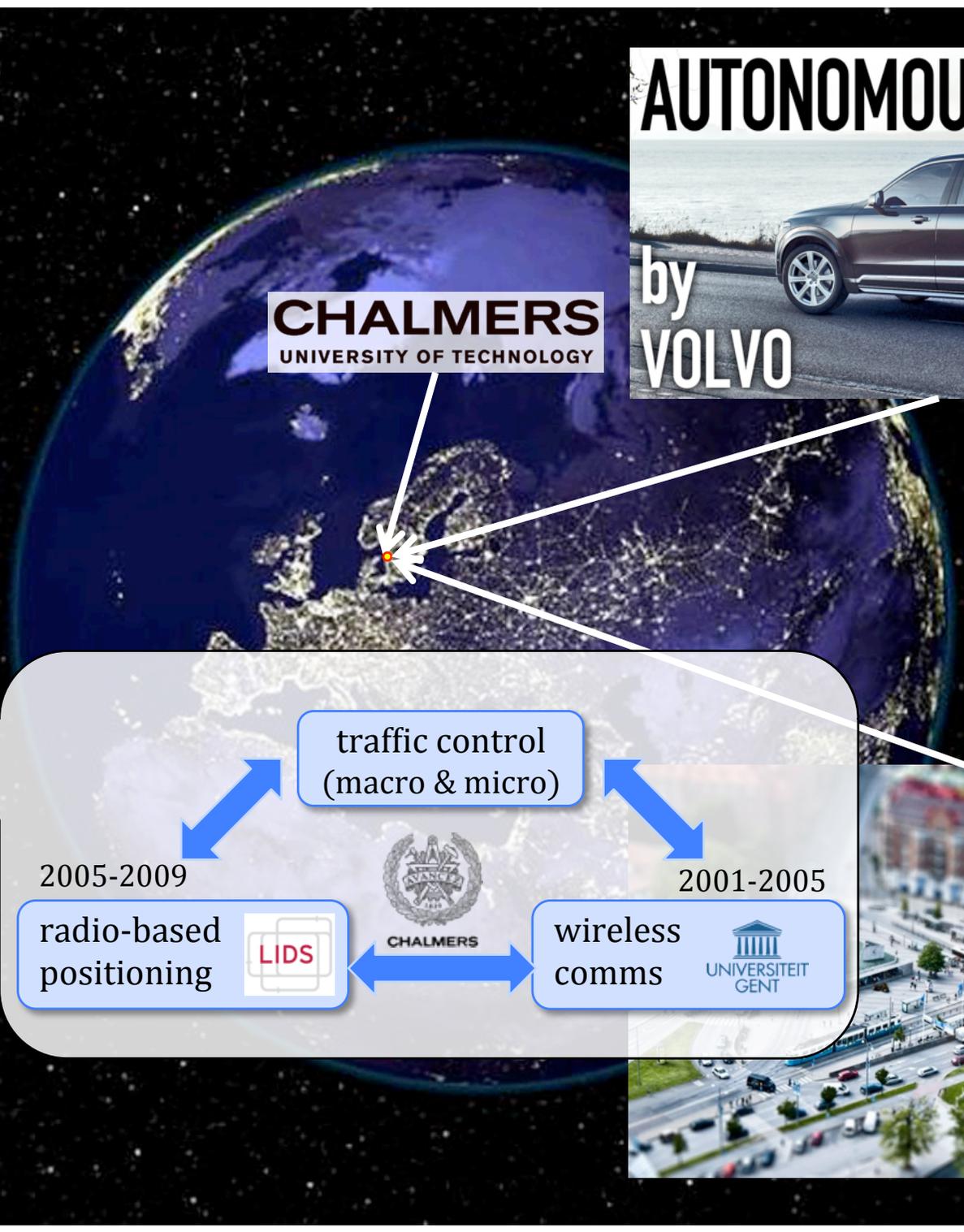
<http://tinyurl.com/hwymeersch>

email: henkw@chalmers.se

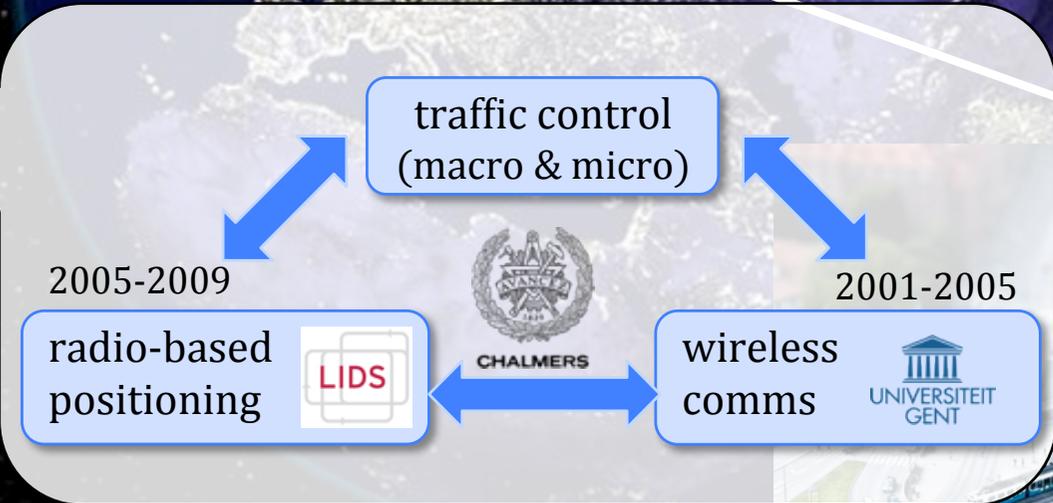


CHALMERS

*Joint work with Balazs Kulcsar, Ali Zaidi, Hamed Farhadi, and Themistoklis Charalambous



CHALMERS
UNIVERSITY OF TECHNOLOGY



Motivation

Urban traffic predicted to increase

- Limited possibility to build more roads
- Non-invasive methods needed
- Leverage communication capabilities
- Future-proof in combination with autonomous drive

Outline

- Scheduling and routing: problem solved?
- From communication networks to transportation networks
- Traffic flow optimization
- Dealing with uncertainty
- Future work
- Conclusions

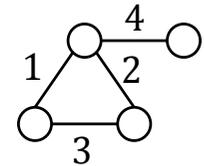
Outline

- Scheduling and routing: problem solved?
- From communication networks to transportation networks
- Traffic flow optimization
- Dealing with uncertainty
- Future work
- Conclusions

L. Tassiulas and A. Ephremides, “Stability properties of constrained queueing systems and scheduling policies for maximum throughput in multihop radio networks.” *IEEE Transactions on Automatic Control*, vol. 37, no. 12, pp. 1936-1948, Dec. 1992.

Single hop communication: max-weight scheduling

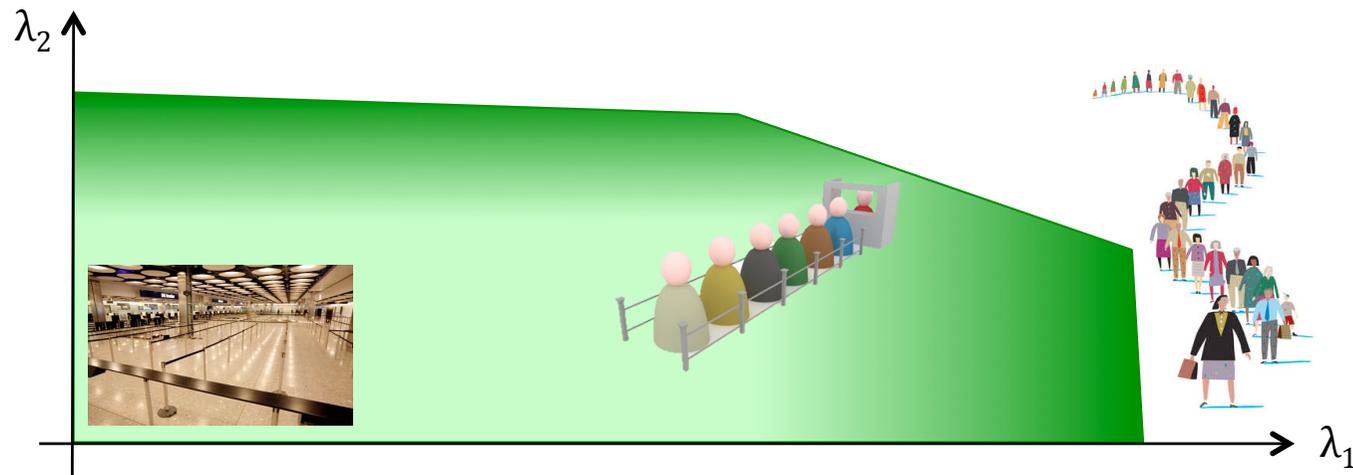
- Ad-hoc network, link l has queue $Q_l(t)$ and arrival $A_l(t)$ with rate λ_l
- $S =$ set of feasible schedules (e.g., $S = \{1, 2, 3, 4, (3, 4)\}$) with associated link rates $r_l(s)$



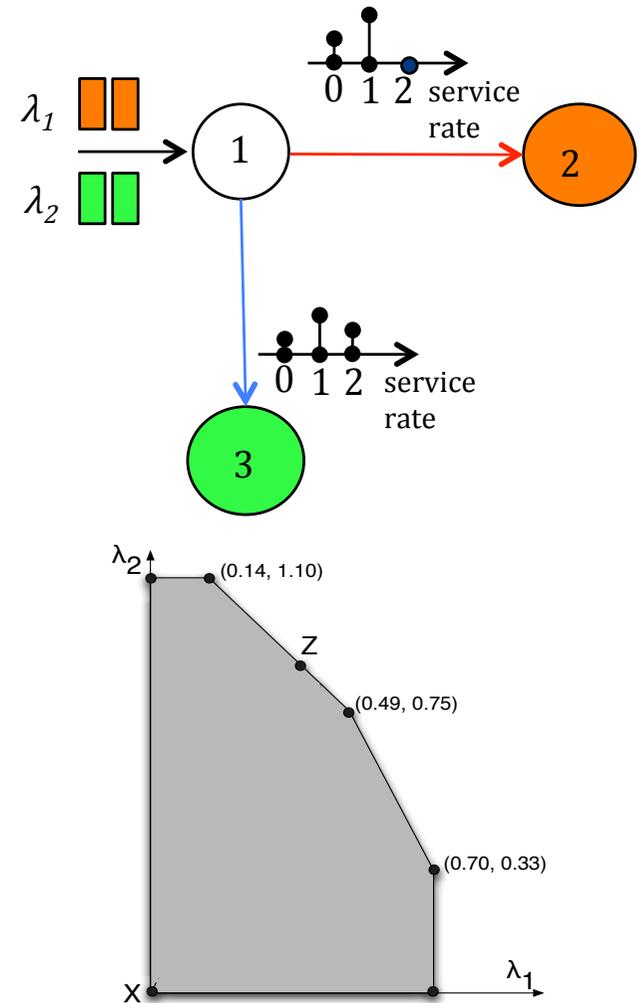
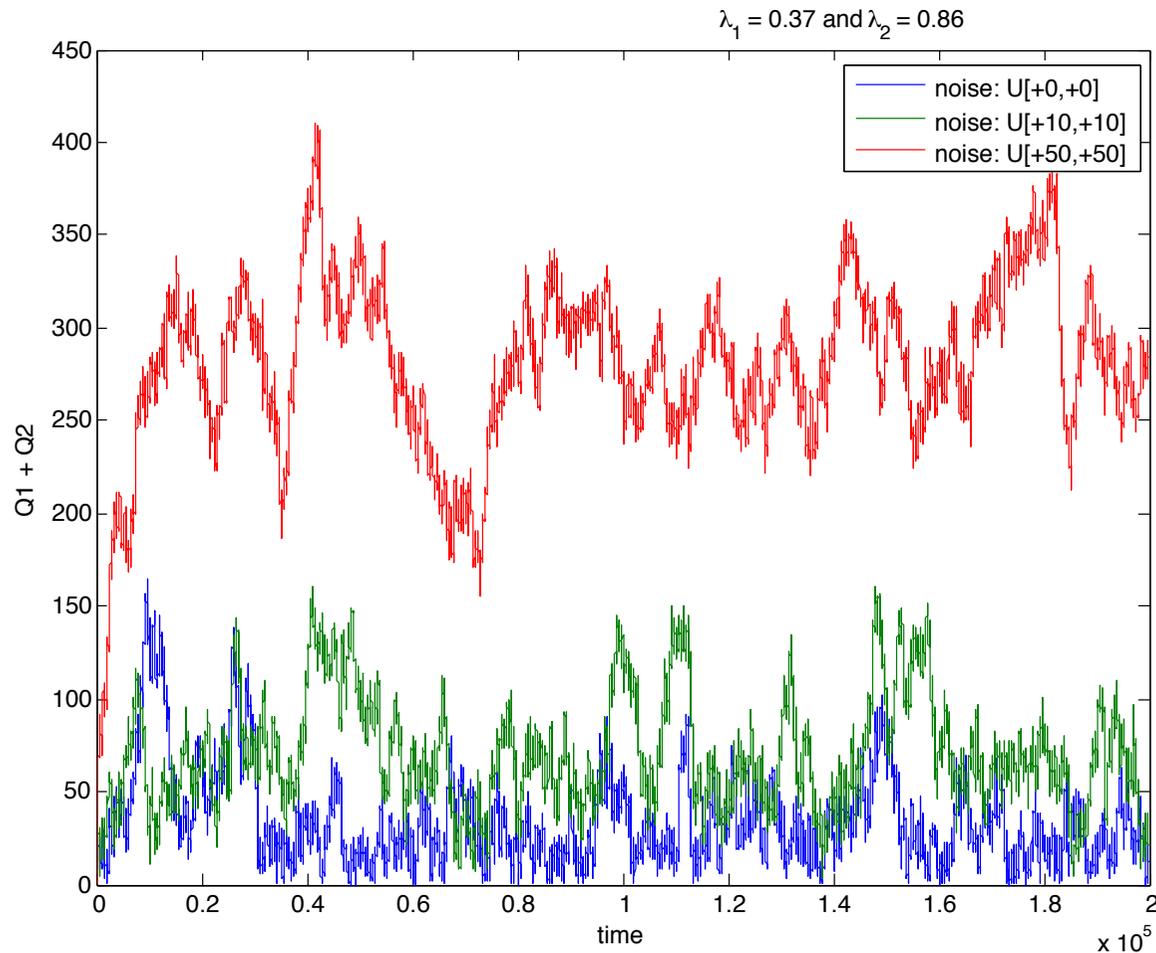
$$Q_l(t + 1) = \max(Q_l(t) - r_l(s), 0) + A_l(t)$$

- Max-weight scheduling decision: $s^*(t) \in \arg \max_{s \in S} \sum_l r_l(s) Q_l(t)$
- Stabilizes the network for any λ in capacity region

Global knowledge ☹️



Max-weight scheduling: performance in noisy conditions



Multi-hop communication: backpressure routing

- Packets arrive at source nodes with rate λ_i
- Flows with same destination: commodity c (destination $d(c)$)
- Each node keeps queue per commodity $Q_i^{(c)}(t)$ with $Q_{d(c)}^{(c)}(t) = 0$
- Control actions $I(t) \in \mathcal{I}$ with resulting rates $\mu_{ij}(I(t))$
- Queue dynamics:

$$Q_n^{(c)}(t+1) = \max(Q_n^{(c)}(t) - \sum_j \mu_{nj}^{(c)}(t), 0) + \sum_i \mu_{in}^{(c)}(t) + \sum_{m \in \mathcal{M}_n^{(c)}} A_m(t)$$

- Links that are allowed to transmit commodity c can be predetermined (e.g., to limit delay)
- **Backpressure:** control policy that stabilizes the network within the capacity region

Multi-hop communication: backpressure routing

- Determine optimal control action:
 1. find optimal commodity for each link (ij): $c_{ij}^*(t) = \arg \max_c (Q_i^{(c)}(t) - Q_j^{(c)}(t))$
 2. find optimal weight for each link (ij): $W_{ij}^*(t) = \max(Q_i^{(c_{ij}^*(t))}(t) - Q_j^{(c_{ij}^*(t))}(t), 0)$
 3. find optimal control action: $I^*(t) = \arg \max_{I \in \mathcal{I}} \sum_{ij} W_{ij}^*(t) \mu_{ij}(I)$
- Routing: for each link (ij) send $\mu_{ij}(I^*(t))$ of commodity $c_{ij}^*(t)$

Global knowledge ☹️



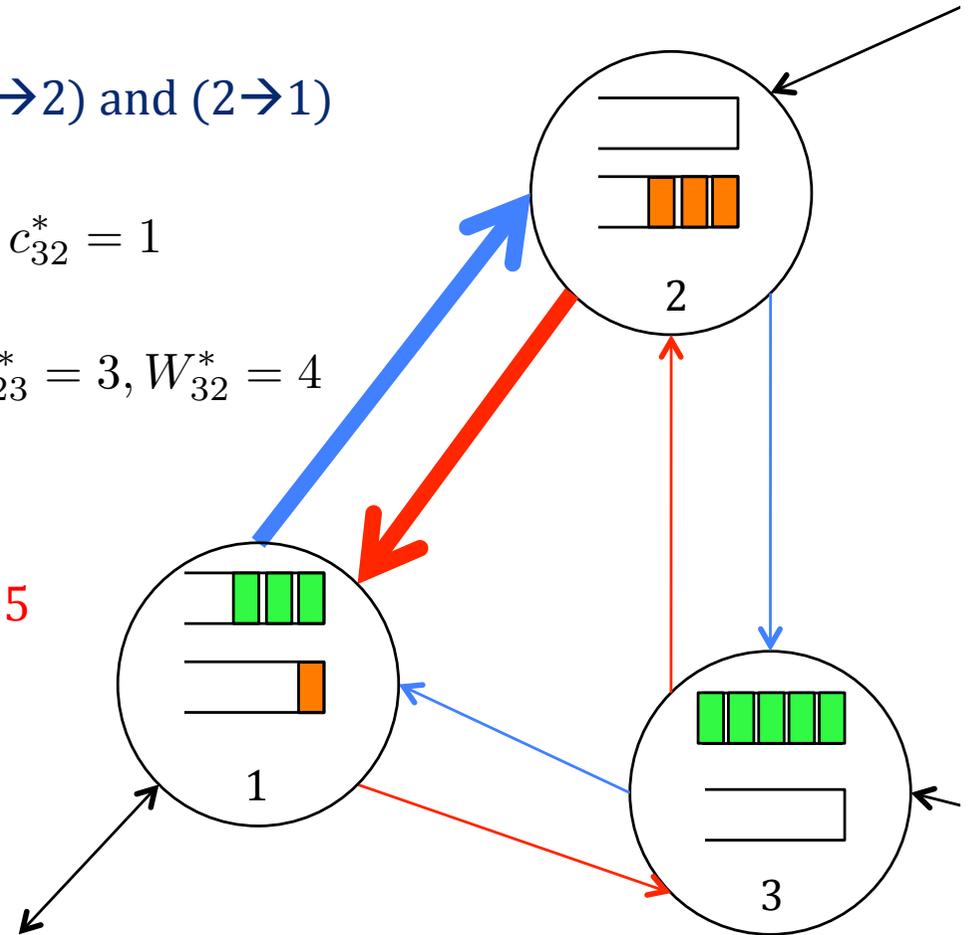
Backpressure routing: example

- Control: $\mathcal{I} = \{I_{\text{clock}}, I_{\text{c-clock}}\}$
- Rates: 1 for each link, except 5 for $(1 \rightarrow 2)$ and $(2 \rightarrow 1)$
- Optimal commodity: $c_{12}^* = 1, c_{21}^* = 2, c_{13}^* = 2, c_{31}^* = 1, c_{23}^* = 2, c_{32}^* = 1$

- Optimal weights: $W_{12}^* = 3, W_{21}^* = 2, W_{13}^* = 1, W_{31}^* = 1, W_{23}^* = 3, W_{32}^* = 4$

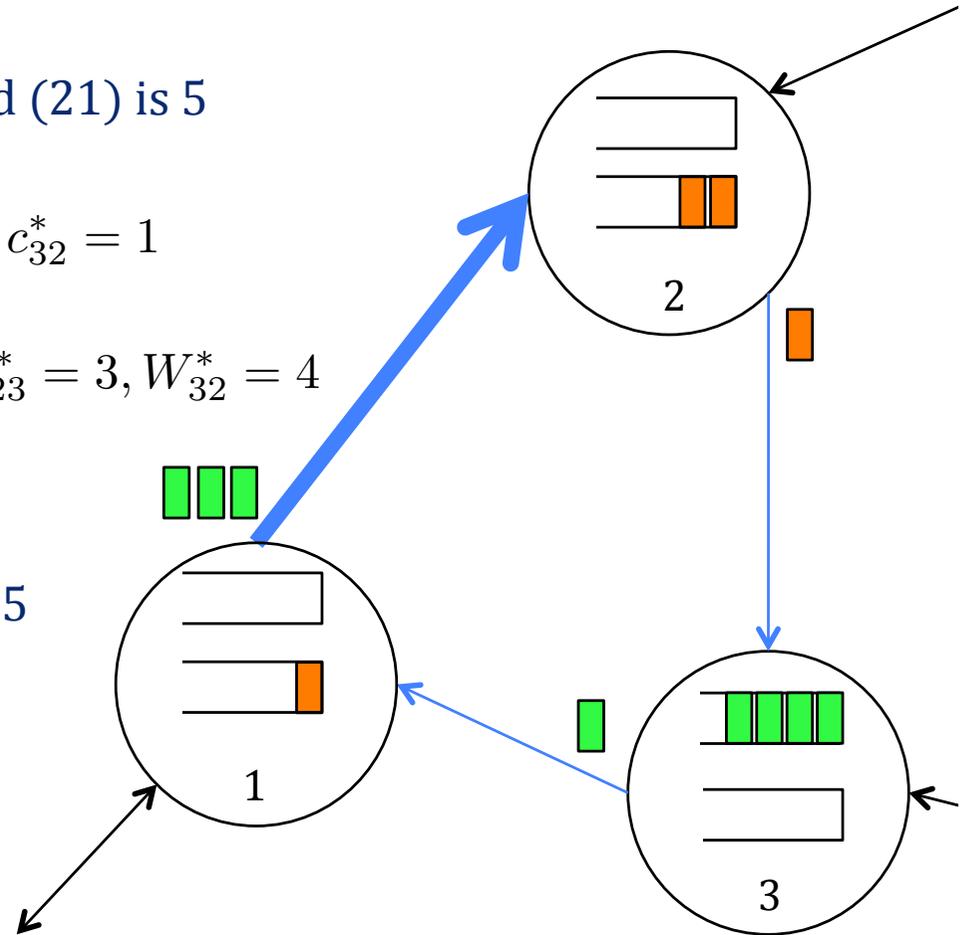
- Optimal control: *clockwise*
 - Clockwise: $5 \times 3 + 3 + 1 = 19$
 - Counter clockwise: $5 \times 2 + 1 + 4 = 15$

$$I^*(t) = \arg \max_{I \in \mathcal{I}} \sum_{ij} W_{ij}^*(t) \mu_{ij}(I)$$



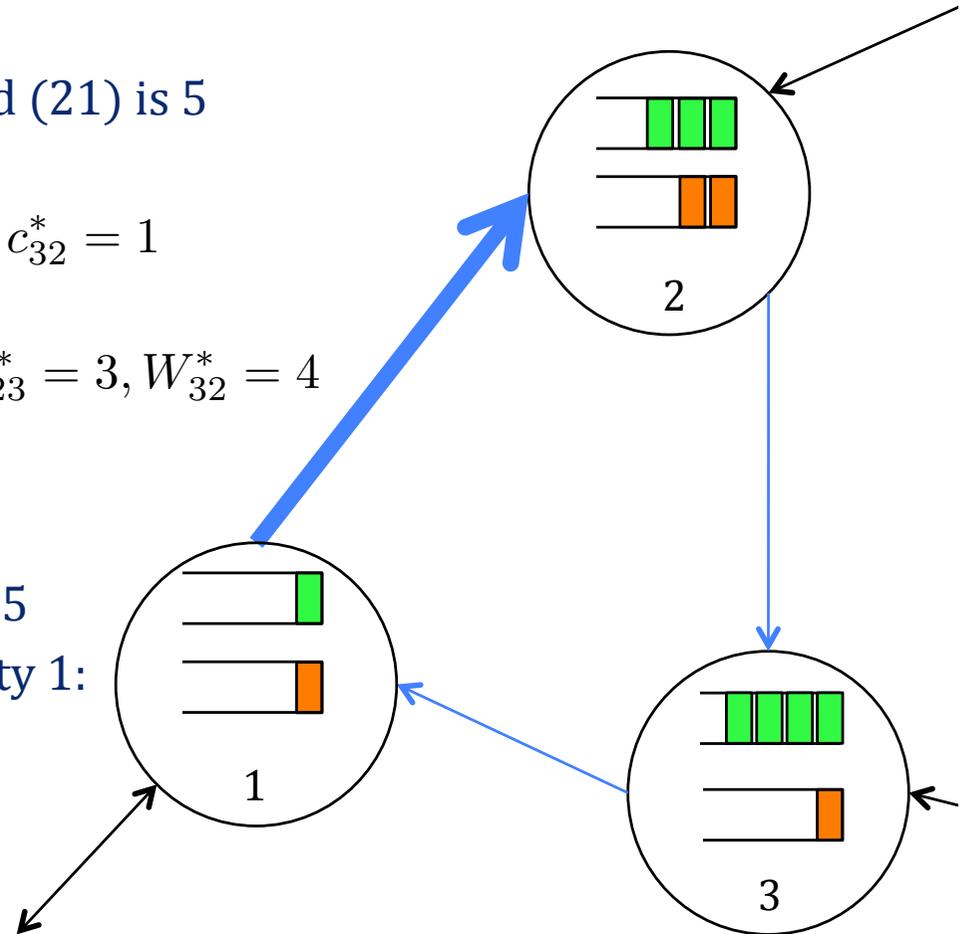
Backpressure routing: example

- Control: $\mathcal{I} = \{I_{\text{clock}}, I_{\text{c-clock}}\}$
- Rates: 1 for each link, except (12) and (21) is 5
- Optimal commodity: $c_{12}^* = 1, c_{21}^* = 2, c_{13}^* = 2, c_{31}^* = 1, c_{23}^* = 2, c_{32}^* = 1$
- Optimal weights: $W_{12}^* = 3, W_{21}^* = 2, W_{13}^* = 1, W_{31}^* = 1, W_{23}^* = 3, W_{32}^* = 4$
- Optimal control: *clockwise*
 - Clockwise: $5 \times 3 + 3 + 1 = 19$
 - Counter clockwise: $5 \times 2 + 1 + 4 = 15$



Backpressure routing: example

- Control: $\mathcal{I} = \{I_{\text{clock}}, I_{\text{c-clock}}\}$
- Rates: 1 for each link, except (12) and (21) is 5
- Optimal commodity: $c_{12}^* = 1, c_{21}^* = 2, c_{13}^* = 2, c_{31}^* = 1, c_{23}^* = 2, c_{32}^* = 1$
- Optimal weights: $W_{12}^* = 3, W_{21}^* = 2, W_{13}^* = 1, W_{31}^* = 1, W_{23}^* = 3, W_{32}^* = 4$
- Optimal control: *clockwise*
 - Clockwise: $5 \times 3 + 3 + 1 = 19$
 - Counter clockwise: $5 \times 2 + 1 + 4 = 15$
- If node 2 is destination for commodity 1: green queue will be empty again

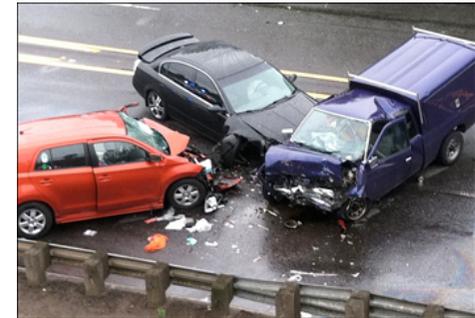
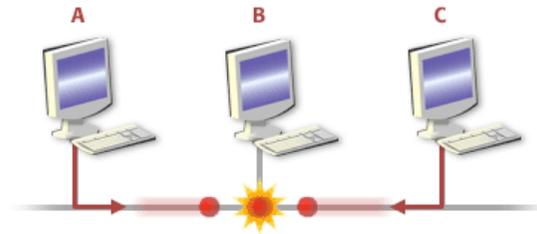
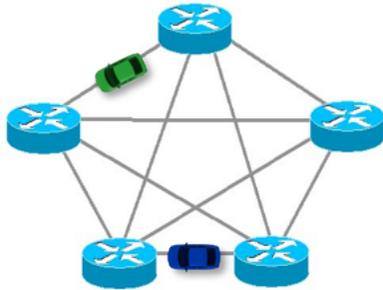


Outline

- Scheduling and routing: problem solved?
- From communication networks to transportation networks
- Traffic flow optimization
- Dealing with uncertainty
- Future work
- Conclusions

From communication to transport networks

- *Communication*: packets, buffers, links, rates, schedules, routes
- *Transport*: vehicles, roads, junction lanes, flow, junctions phases, routes



References

- P. Varaiya "Max pressure control of a network of signalized intersections." *Transportation Research Part C: Emerging Technologies* 36 (2013): 177-195.
- T. Le, P. Kovács, N. Walton, H. L. Vu, L. Andrew, and S. Hoogendoorn. "Decentralized signal control for urban road networks." *Transportation Research Part C: Emerging Technologies* (2015).
- T. Wongpiromsarn, T. Uthaicharoenpong, Y. Wang, E. Frazzoli and D. Wang. "Distributed Traffic Signal Control for Maximum Network Throughput." In *IEEE Conference on Intelligent Transportation Systems (ITSC)*, 2012.
- J. Gregoire, E. Frazzoli, A. Fortelle, T. Wongpiromsarn. "Back-pressure traffic signal control with unknown routing rates." In *the 19th World Congress of the International Federation of Automatic Control (IFAC)*, 2014.
- A. Zaidi, B. Kulcsar, and H. Wymeersch, "Decentralized Traffic Signal Control with Fixed and Adaptive Routing of Vehicles in Urban Road Networks," in *IEEE Transactions on Intelligent Transportation Systems*, Provisionally accepted 2015. (also see ECC, 2015)
- J. Van Kampen, "Route Guidance and Signal Control Based on the Back-Pressure Algorithm", PhD. Thesis, Delft University, 2015.

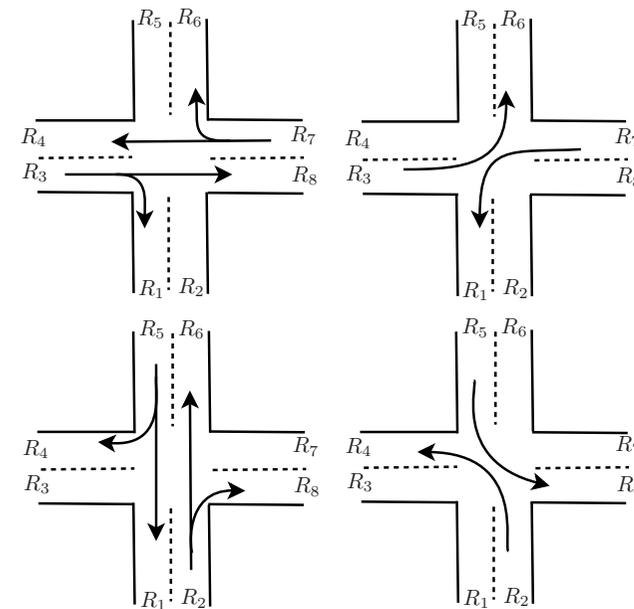
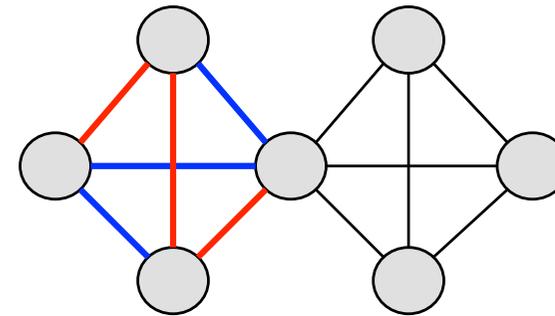
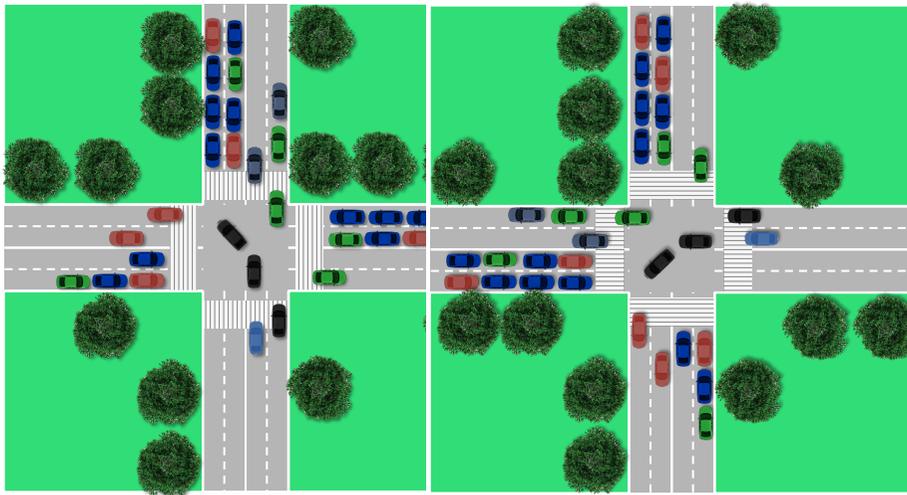
Detailed comparison

	Wireless	Transport
Control actions	hard global problem	easy local problems 😊
Buffers are ordered	no	yes: cars cannot be reordered ☹️
Separate buffer for each commodity	yes	no: all commodities are mixed ☹️
Transmission rates	Based on information theory / communication theory	Based on phase duration + LWR with fundamental diagram
Queue state	known exactly	estimated through sensors (cameras, loop detectors)
Buffers are infinite	approximately yes	definitely no ☹️

Detailed comparison

	Wireless	Transport
Control actions	hard global problem	easy local problems 😊
Buffers are ordered	no	yes: cars cannot be reordered ☹️
Separate buffer for each commodity	yes	no: all commodities are mixed ☹️
Transmission rates	Based on information theory / communication theory	Based on phase duration + LWR with fundamental diagram
Queue state	known exactly	estimated through sensors (cameras, loop detectors)
Buffers are infinite	approximately yes	definitely no ☹️

Control actions do not need to be coordinated

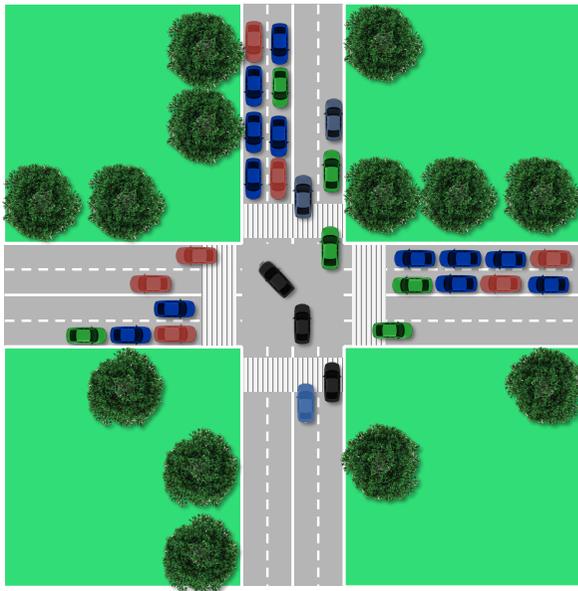


Detailed comparison

	Wireless	Transport
Control actions	hard global problem	easy local problems 😊
Buffers are ordered	no	yes: cars cannot be reordered ☹️
Separate buffer for each commodity	yes	no: all commodities are mixed ☹️
Transmission rates	Based on information theory / communication theory	Based on phase duration + LWR with fundamental diagram
Queue state	known exactly	estimated through sensors (cameras, loop detectors)
Buffers are infinite	approximately yes	definitely no ☹️

Real queues and logical queues must be decoupled

- Can be ignored by backpressure (so no routing)
- Or can be modeled through shadow queues* (so adaptive routing)
- Routing requires *explicit* information from vehicles



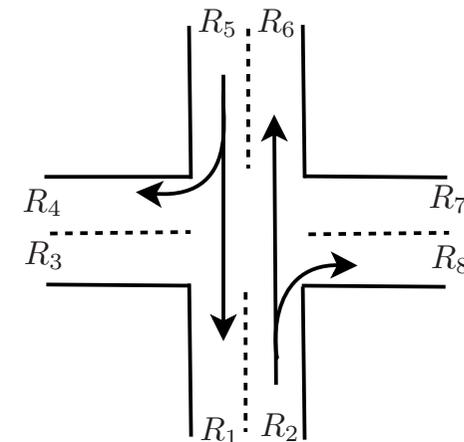
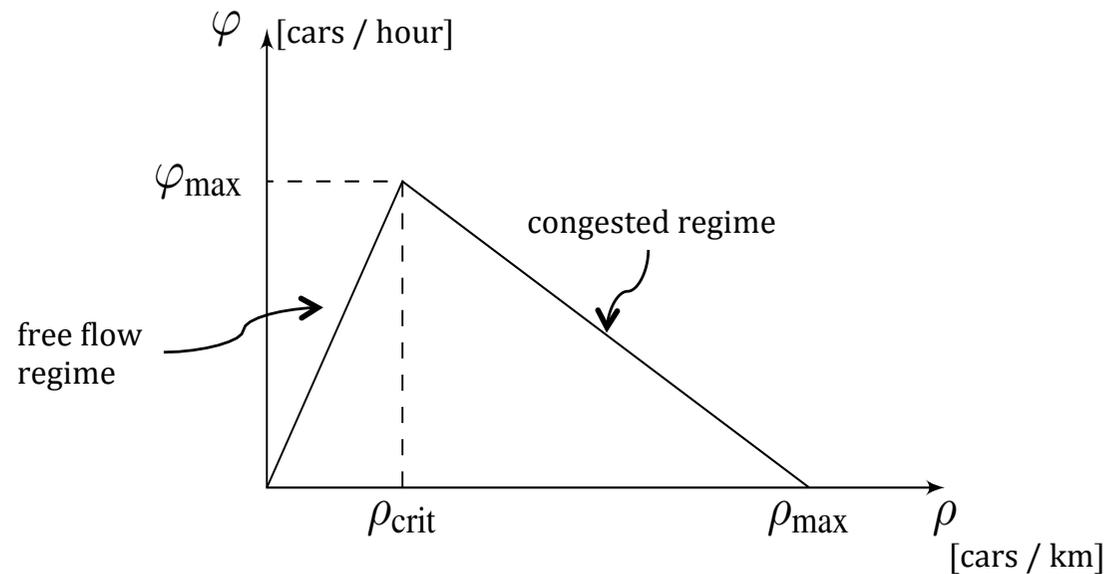
*E. Athanasopoulou, L. X. Bui, T. Ji, R. Srikant, and A. Stolyar, "Back-pressure-based packet-by-packet adaptive routing in communication networks," *IEEE/ACM Transactions on Networking*, vol. 21, no. 1, pp. 244–257, Feb. 2013.

Detailed comparison

	Wireless	Transport
Control actions	hard global problem	easy local problems 😊
Buffers are ordered	no	yes: cars cannot be reordered 😞
Separate buffer for each commodity	yes	no: all commodities are mixed 😞
Transmission rates	Based on information theory / communication theory	Based on phase duration + LWR with fundamental diagram
Queue state	known exactly	estimated through sensors (cameras, loop detectors)
Buffers are infinite	approximately yes	definitely no 😞

Computing the pressure and control

- Rate: vehicles that can leave a lane during green light
- Queue size: number of cars on lane (free flow + congested)
- Does not consider TWR or fundamental diagram
- Turns out to not be critical for performance

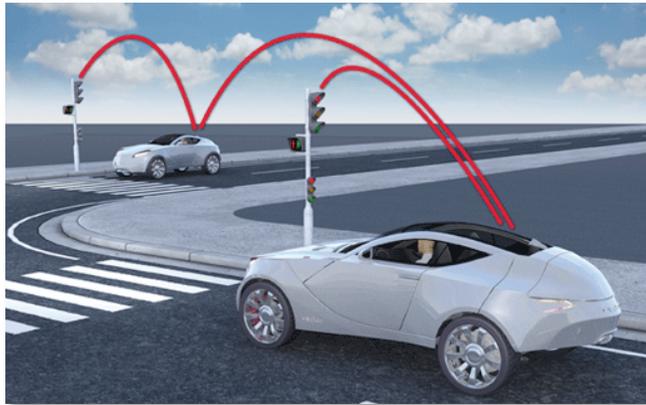


Detailed comparison

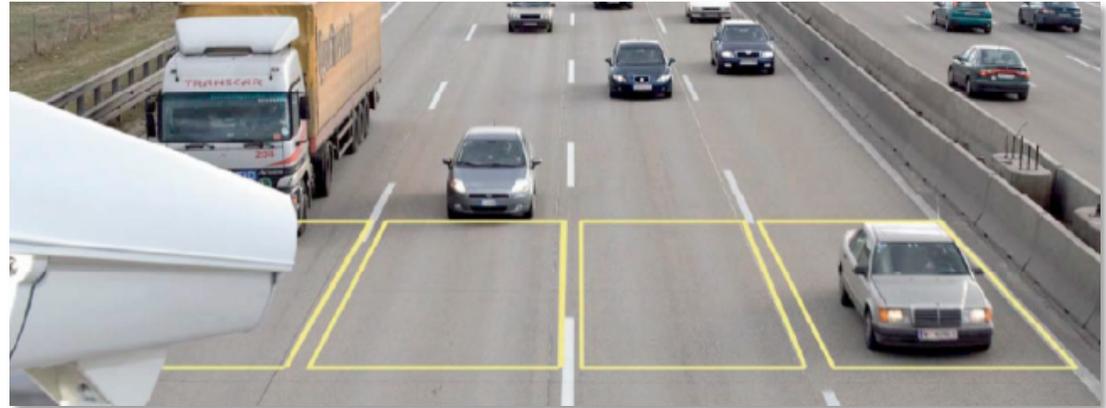
	Wireless	Transport
Control actions	hard global problem	easy local problems 😊
Buffers are ordered	no	yes: cars cannot be reordered ☹️
Separate buffer for each commodity	yes	no: all commodities are mixed ☹️
Transmission rates	Based on information theory / communication theory	Based on phase duration + LWR with fundamental diagram
Queue state	known exactly	estimated through sensors (cameras, loop detectors)
Buffers are infinite	approximately yes	definitely no ☹️

Different sources of uncertainty

- People may not follow decisions/suggestions
- Queues based on sensor data may be incorrect



floating car data



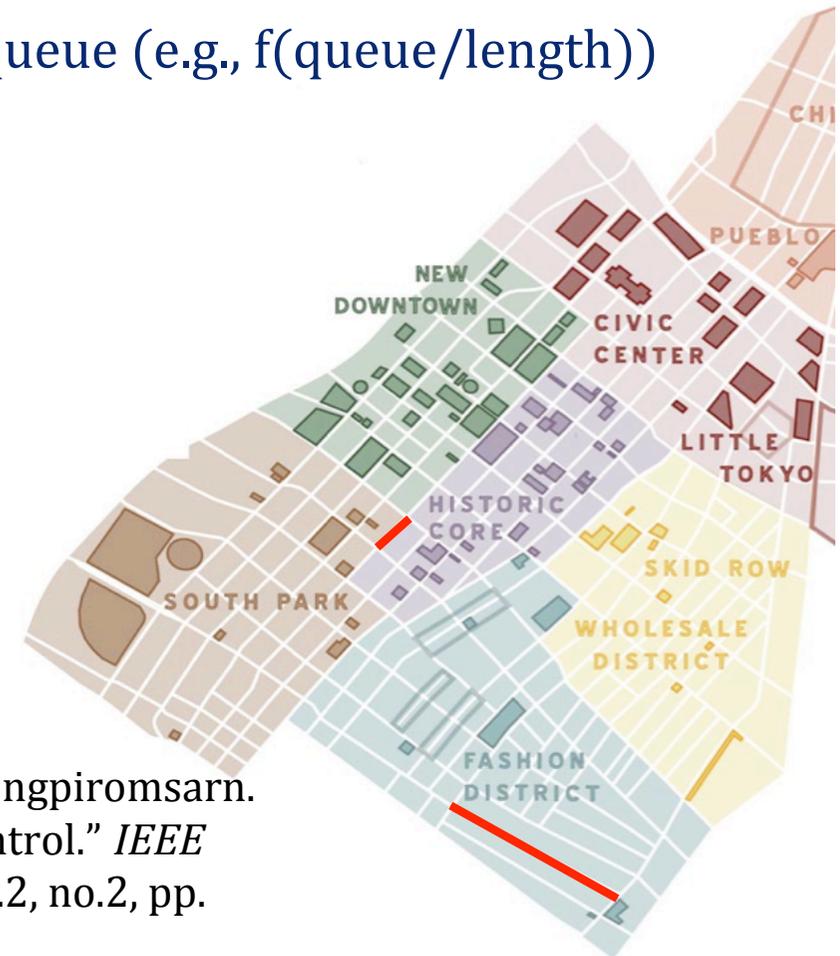
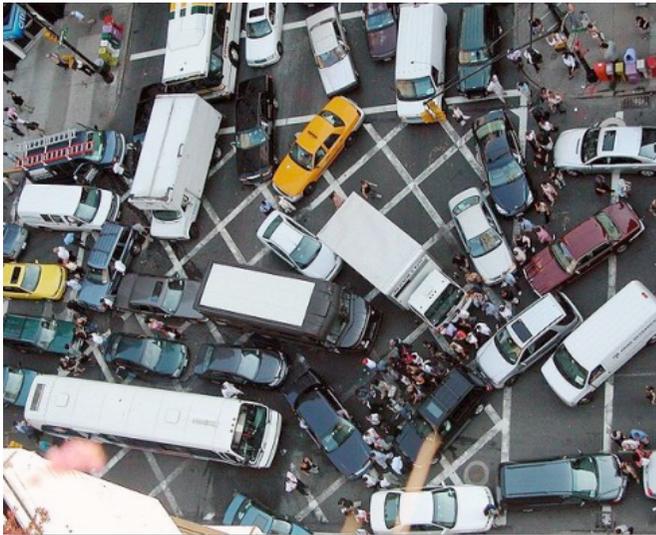
cameras, loop detectors

Detailed comparison

	Wireless	Transport
Control actions	hard global problem	easy local problems 😊
Buffers are ordered	no	yes: cars cannot be reordered 😞
Separate buffer for each commodity	yes	no: all commodities are mixed 😞
Transmission rates	Based on information theory / communication theory	Based on phase duration + LWR with fundamental diagram
Queue state	known exactly	estimated through sensors (cameras, loop detectors)
Buffers are infinite	approximately yes	definitely no 😞

Roads are buffers

- Roads are finite (especially short ones), leading to non-work conserving behavior and gridlock
- Use admission control or normalized queue (e.g., $f(\text{queue}/\text{length})$) with fairness constraint

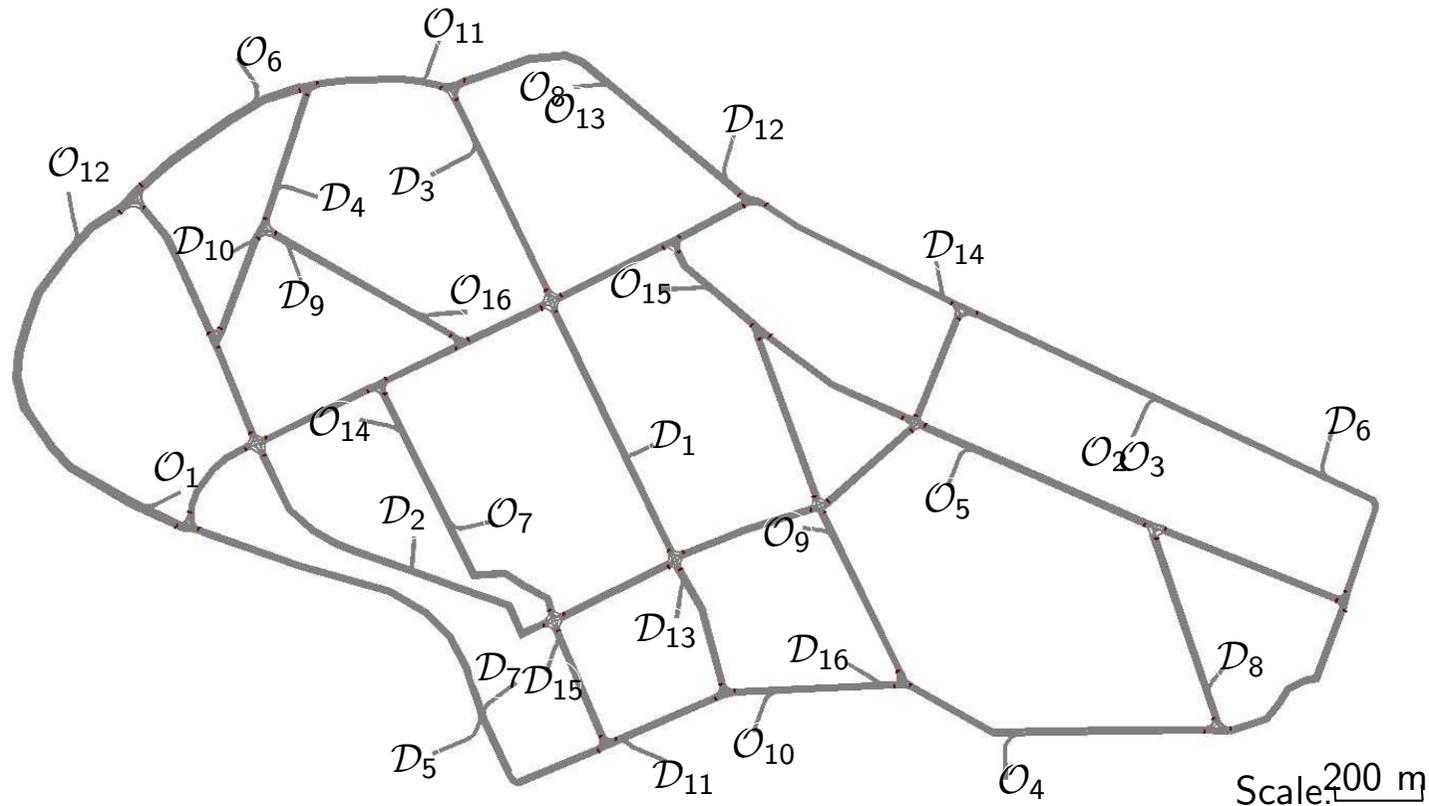


J. Gregoire, E. Frazzoli, A. de La Fortelle and T. Wongpiromsarn.
“Capacity-Aware Back-Pressure Traffic Signal Control.” *IEEE Transactions on Control of Network Systems*, vol.2, no.2, pp. 164-173, June 2015

Outline

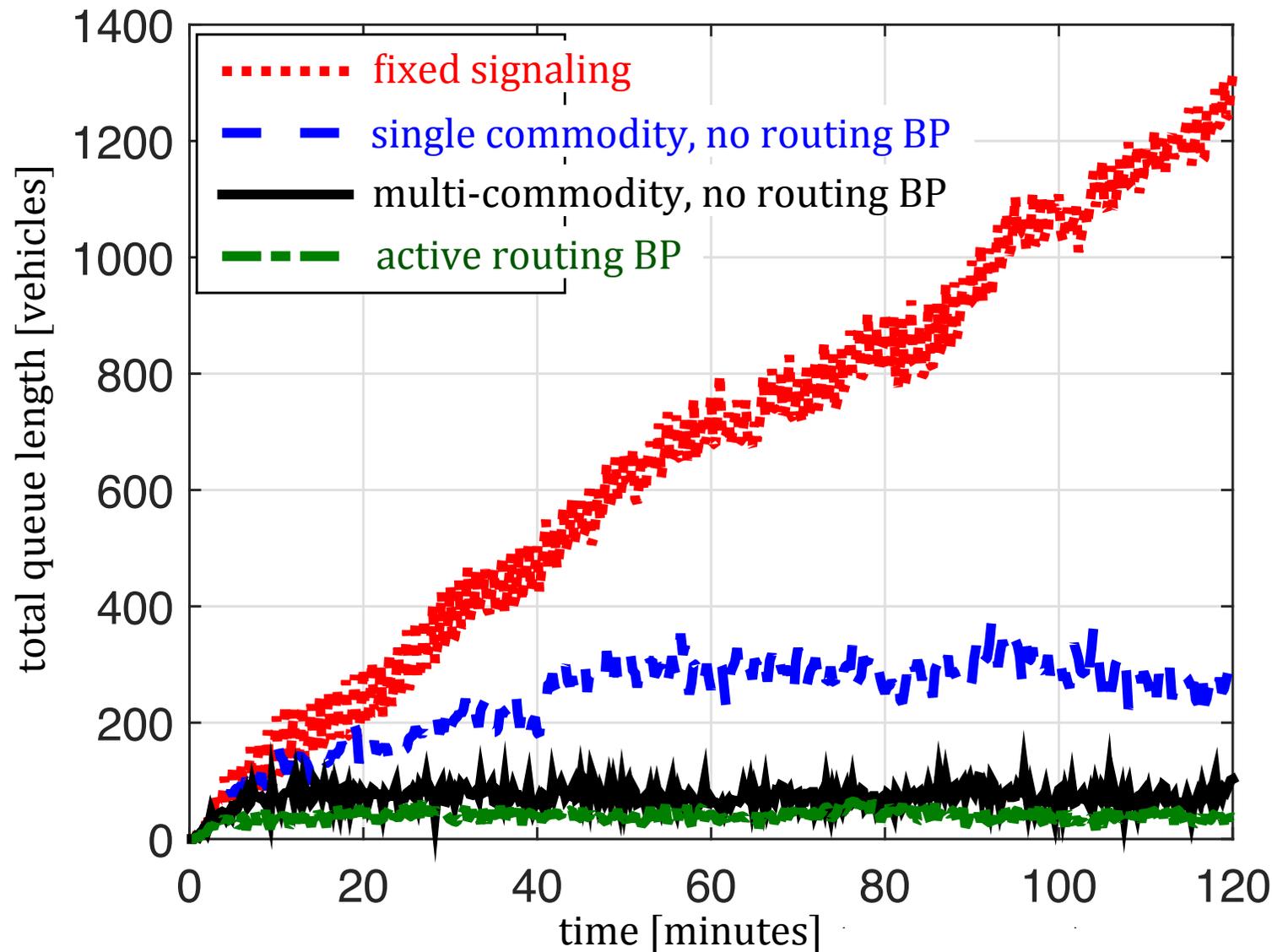
- Scheduling and routing: problem solved?
- From communication networks to transportation networks
- Traffic flow optimization
- Dealing with uncertainty
- Future work
- Conclusions

Scenario: Stockholm network

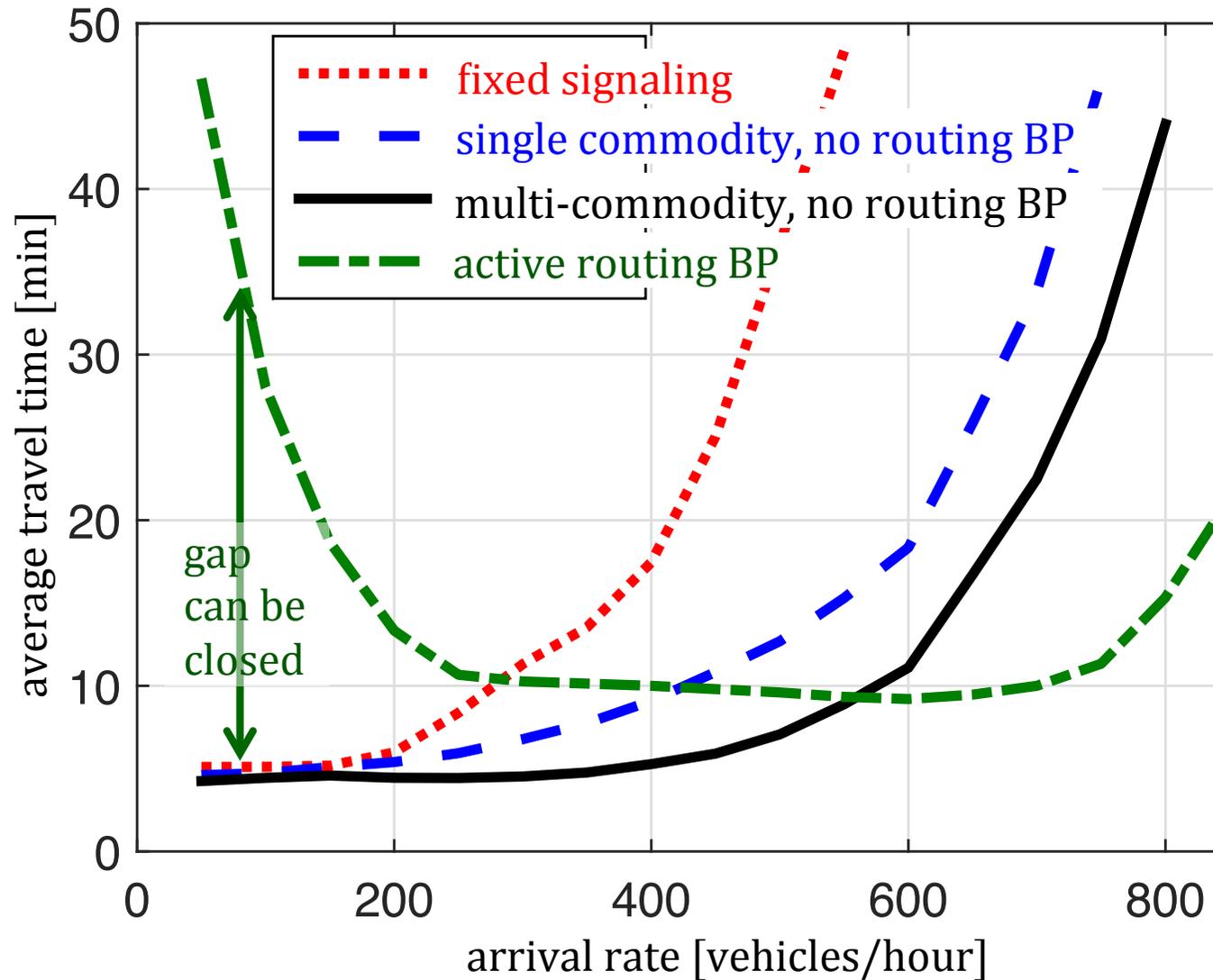


- **Parameters:** 24 intersections, 84 links, 16 flows (origin destination pairs), max speed 70 kph, signal phase lasts 15 sec. Simulation using PTV VISSIM.
- **Methods:** fixed, single-commodity BP with fixed routing, multi-commodity BP with fixed routing, multi-commodity BP active routing

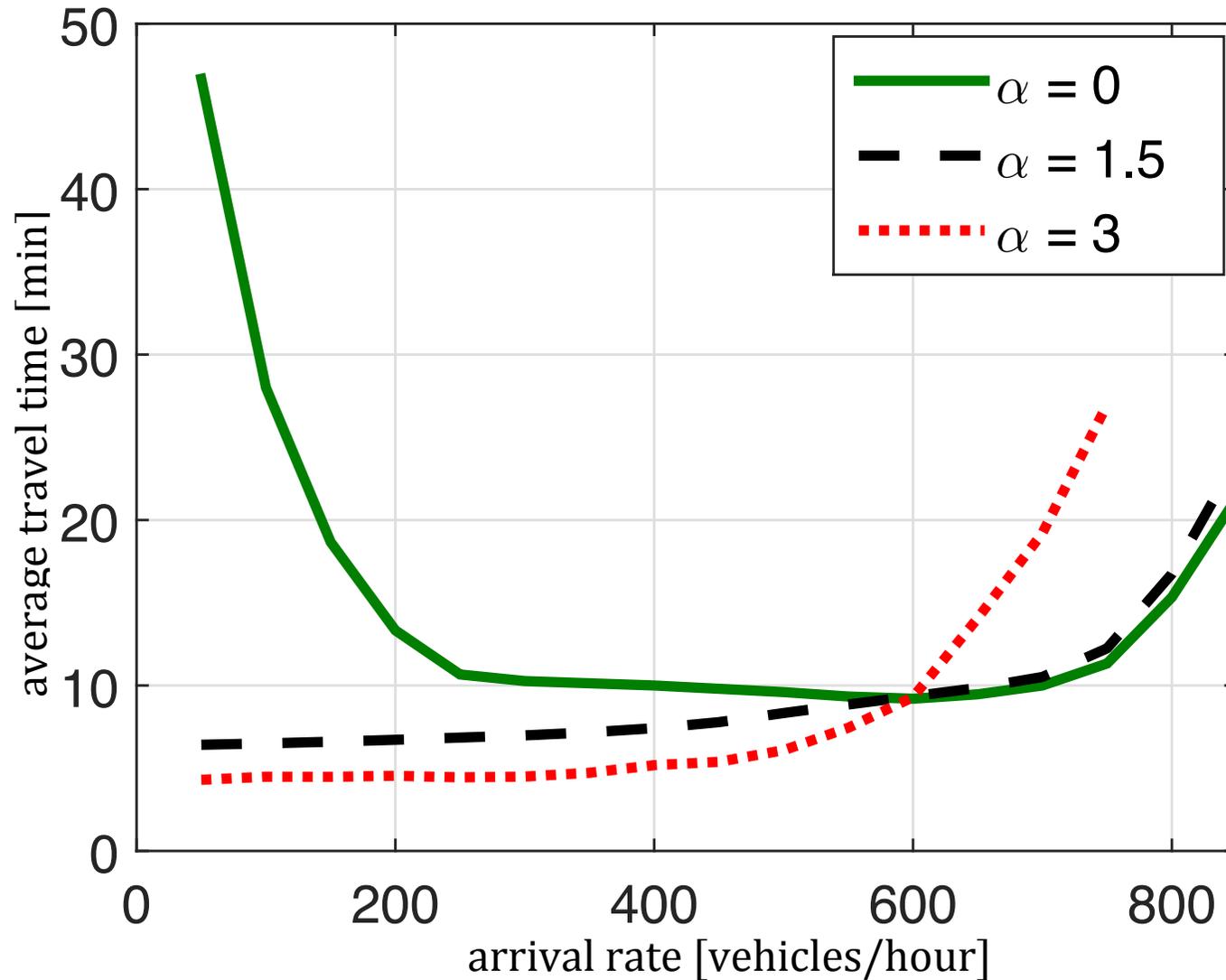
Backpressure stabilizes queues (@ 350 veh/hour arrival)



Adaptive routing can lead to excessive delays

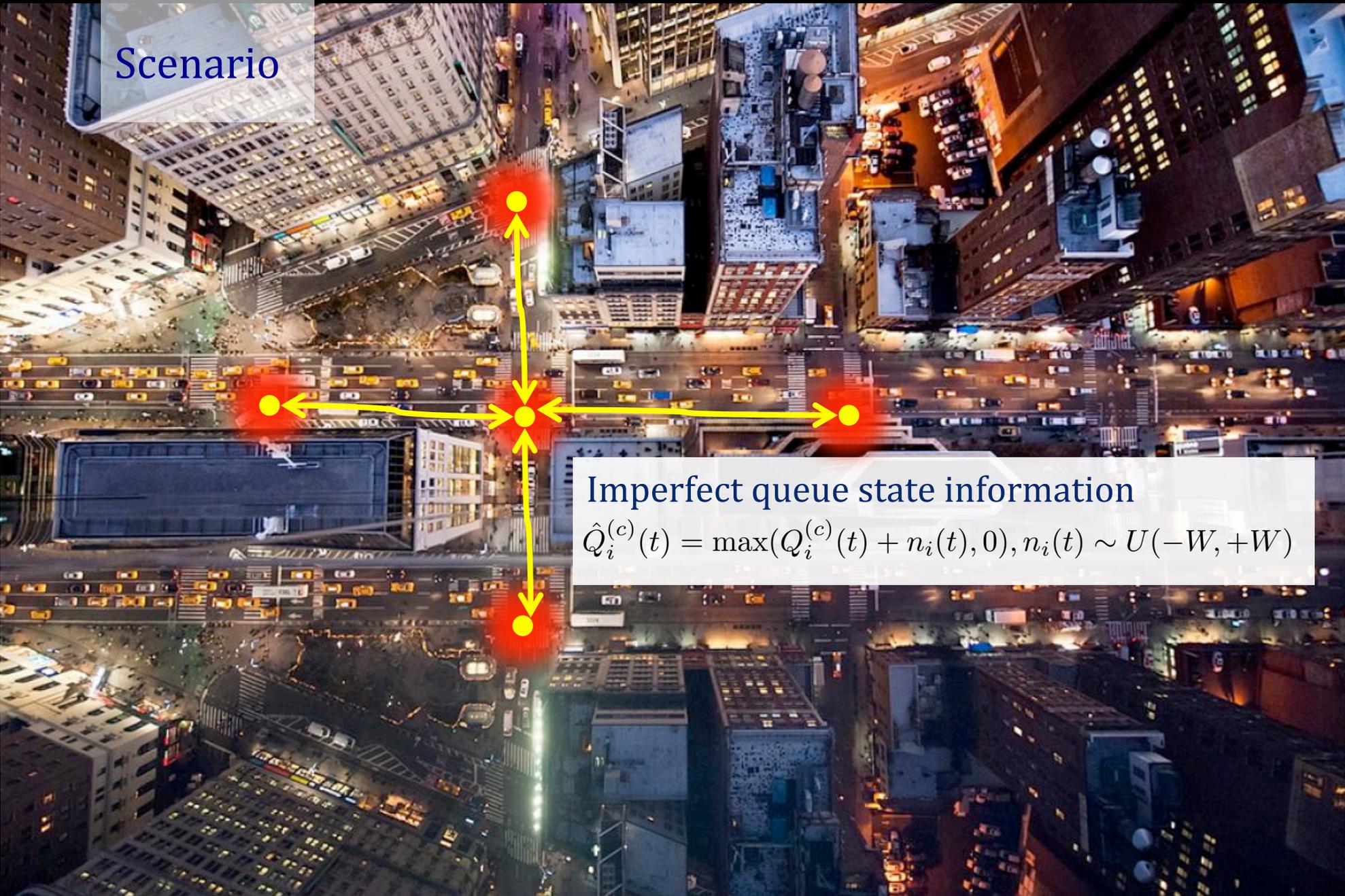


Backpressure delays can be mitigated in many ways



Outline

- Scheduling and routing: problem solved?
- From communication networks to transportation networks
- Traffic flow optimization
- Dealing with uncertainty
- Future work
- Conclusions

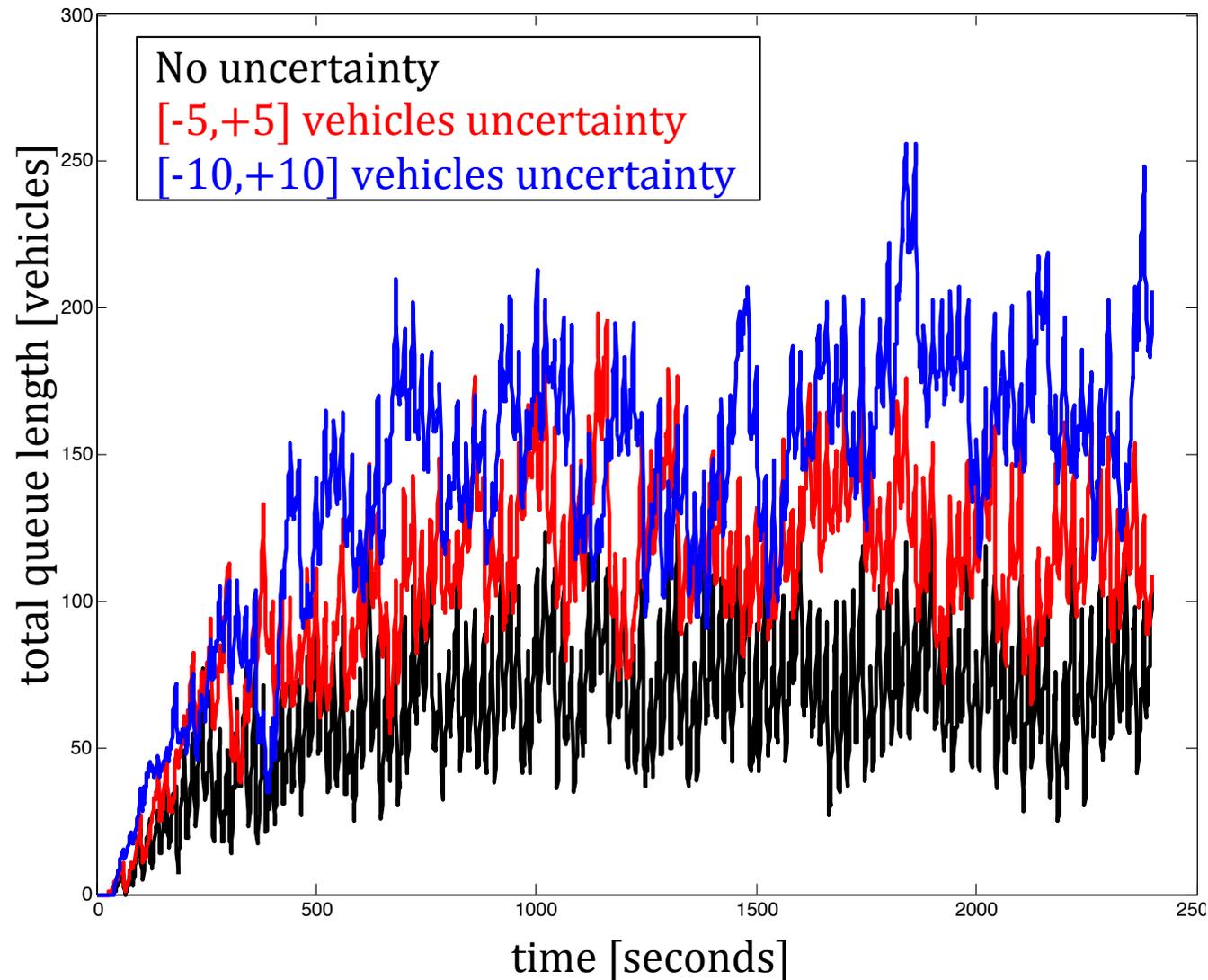


Scenario

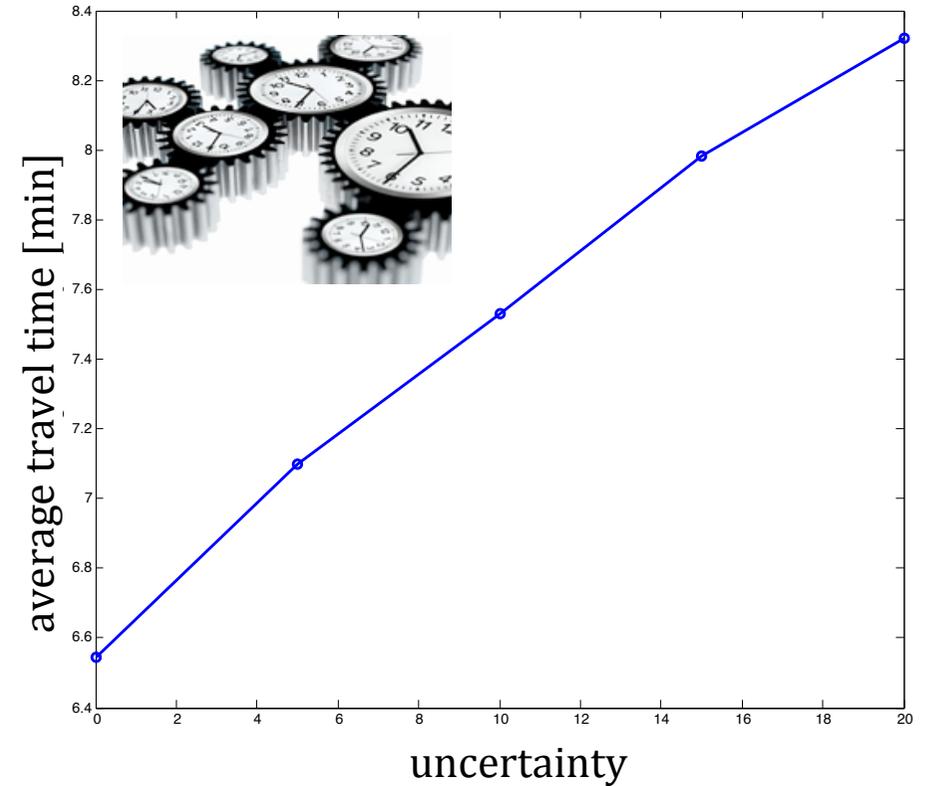
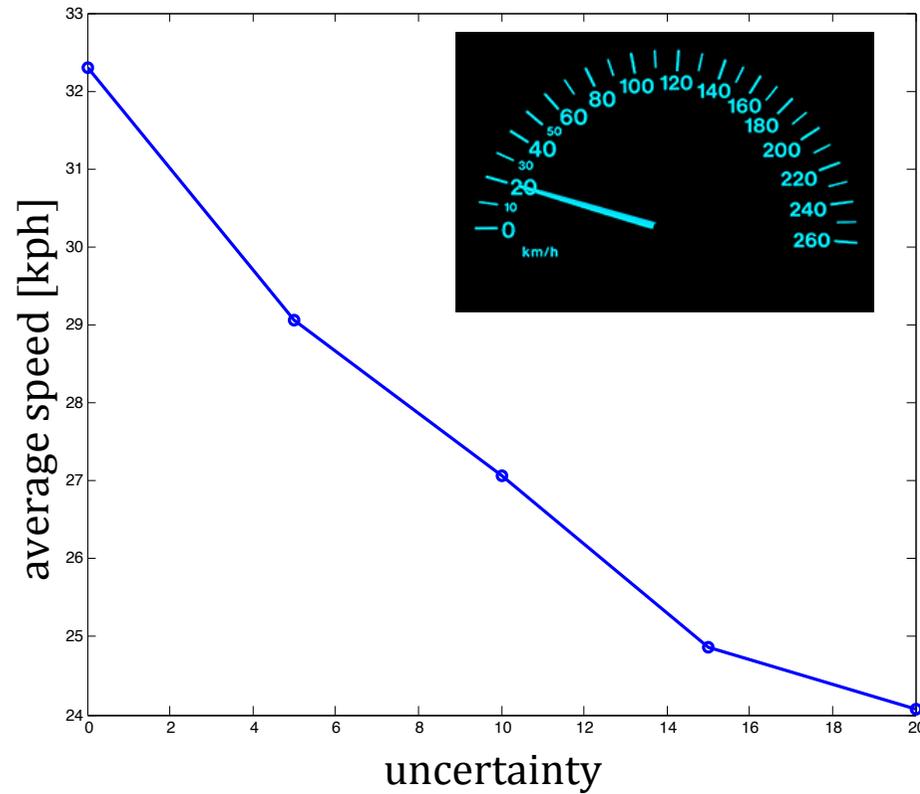
Imperfect queue state information

$$\hat{Q}_i^{(c)}(t) = \max(Q_i^{(c)}(t) + n_i(t), 0), n_i(t) \sim U(-W, +W)$$

Noisy queue information leads to longer queues



Noisy queue information leads to reduced speed, longer travel time



- Filtering would help to reduce uncertainty
- What are suitable models for uncertainty?

Outline

- Scheduling and routing: problem solved?
- From communication networks to transportation networks
- Traffic flow optimization
- Dealing with uncertainty
- Future work
- Conclusions

Future work

- Backpressure operates only on queues, ignores fundamental diagram. Can we address this?
- How much queue uncertainty is tolerable? Relation to real sensors?
- Performance in the presence of adversarial cars, trying to game the system?



Outline

- Scheduling and routing: problem solved?
 - From communication networks to transportation networks
 - Traffic flow optimization
 - Dealing with uncertainty
 - Future work
 - Conclusions
- 

Conclusions

- Scheduling and routing of vehicles can alleviate traffic problems
- Backpressure-style algorithms have rich history in communication networks
- Many changes needed in vehicular context, but algorithms appear robust against model mismatch and uncertainty
- Impact of traffic sensing is important and not fully understood
- Connection with road flow dynamics is unclear

