

# Network Equilibrium Models: Varied and Ambitious

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# The applications of network equilibrium models are varied:

**They range from simple to the very complex**

- single mode, single class equilibrium assignment
- multi-class equilibrium assignment
- generalized cost on road and transit networks
- equilibrium assignment on congested transit networks
- path analyses
- complex multi-modal equilibration
- combined mode trips
- dynamic network equilibrium models

# The single mode single class network equilibrium model

$$\begin{aligned} & \min \sum_{a \in A} \int_0^{v_a} s_a(x) dx \\ & \text{subject to} \quad \sum_{k \in K_i^c} h_k = g_i, i \in I, \\ & \quad h_k \geq 0, k \in K_i, i \in I \\ & \quad (v_a = \sum_{k \in K_i} \delta_{ak} h_k, a \in A) \end{aligned}$$

Numerous algorithms have been developed for its solution; As is well known the arc flows  $v_a$  are unique, but the path flows  $h_k$ , are not unique.

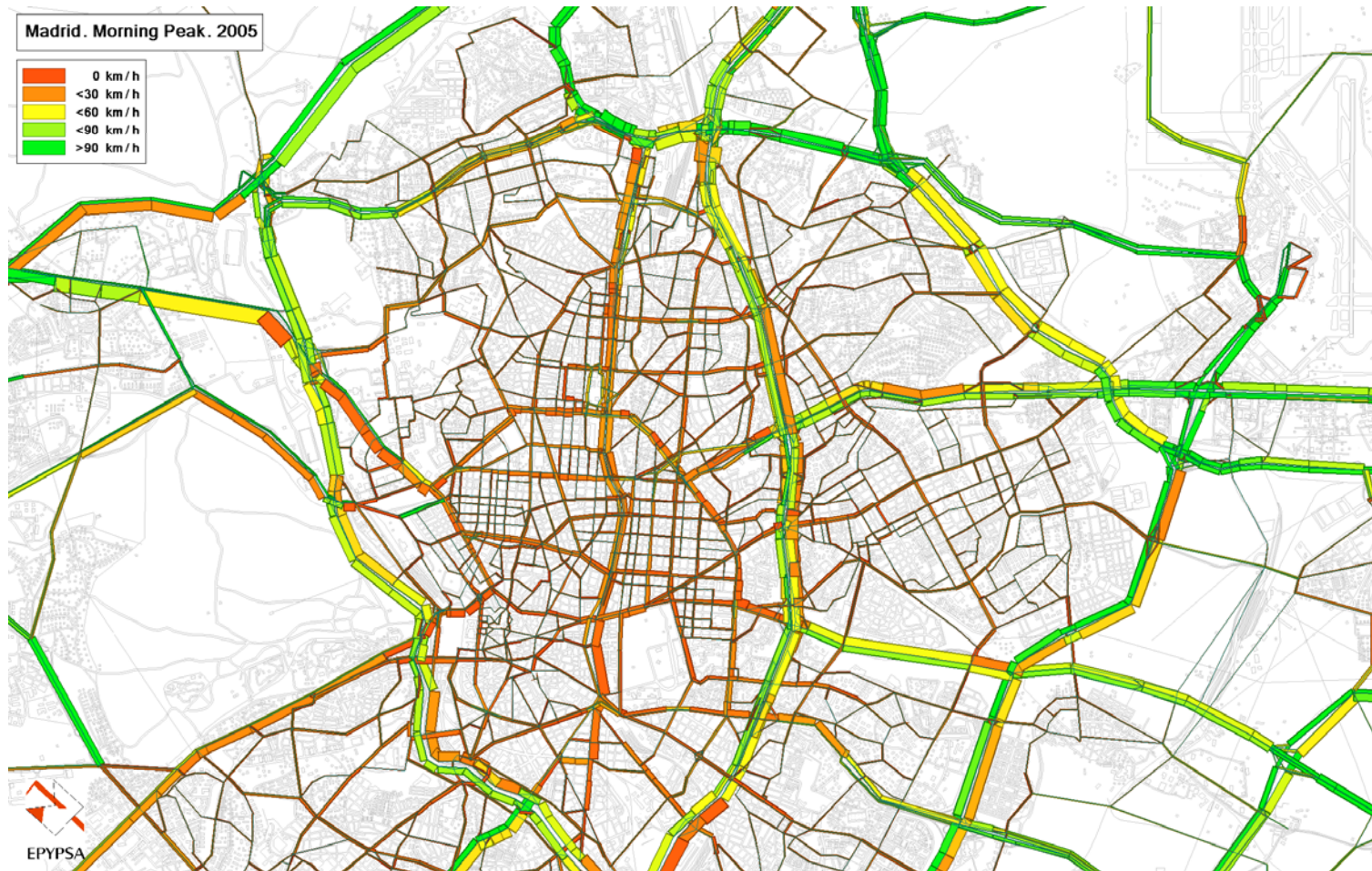
# Some selected applications

- The presentation includes examples of the application of various network equilibrium models carried out around the world
- The first set of applications was carried out with static models of increasing complexity both for road and transit networks
- The second set of applications presents new results with a dynamic network equilibrium model

# Some Straightforward Applications

- Madrid, Spain
- Pretoria, South Africa
- Auckland, New Zealand

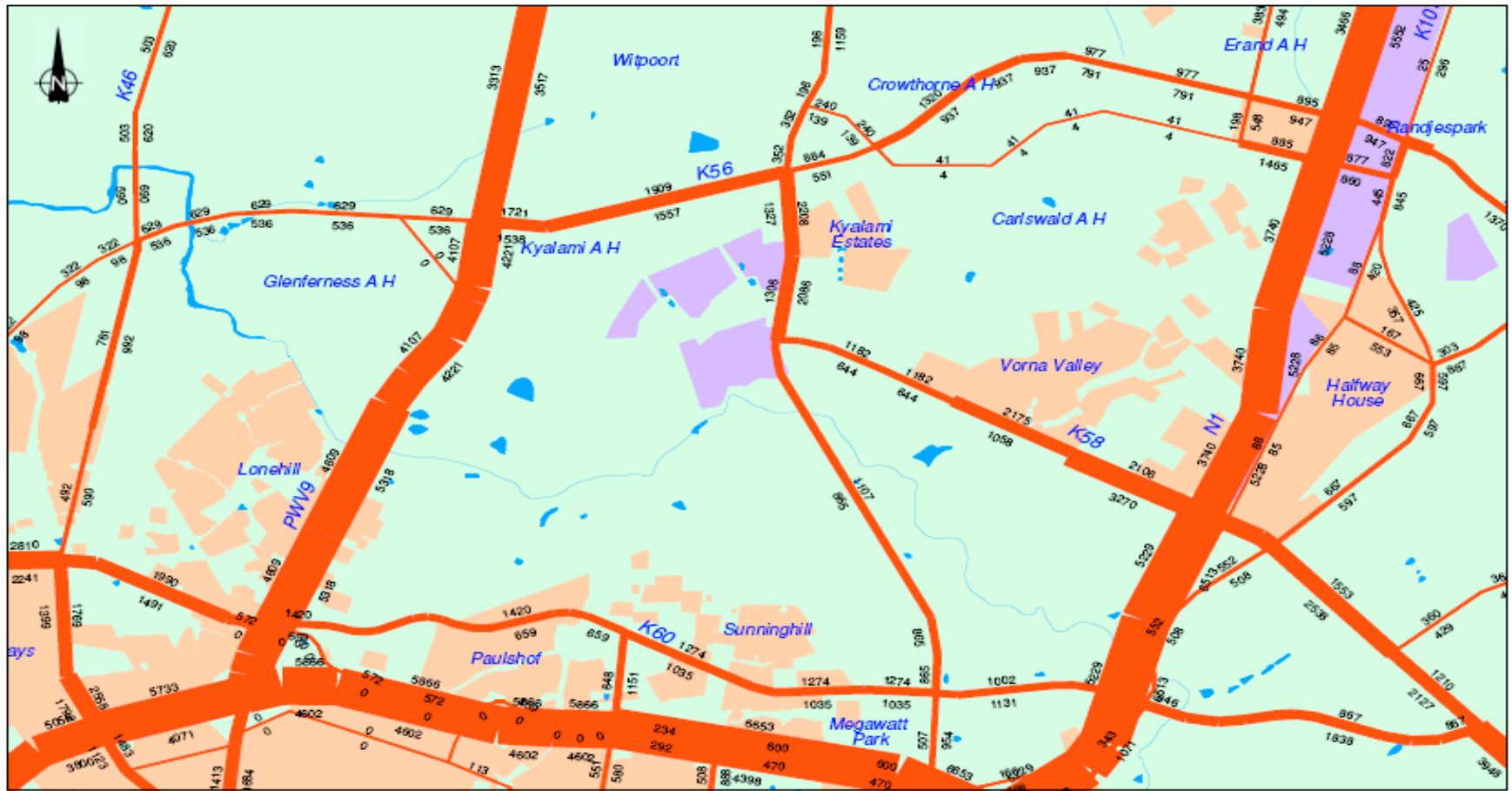
# Madrid- AM Peak Flows and Speeds



# **Regional Study of the Province of Gauteng, South Africa**

Study carried out by  
Vela VKE – Pretoria, South Africa,

# Scenario Without New facility



K58 Scenario 4: 2010 am Peak Hour Volumes

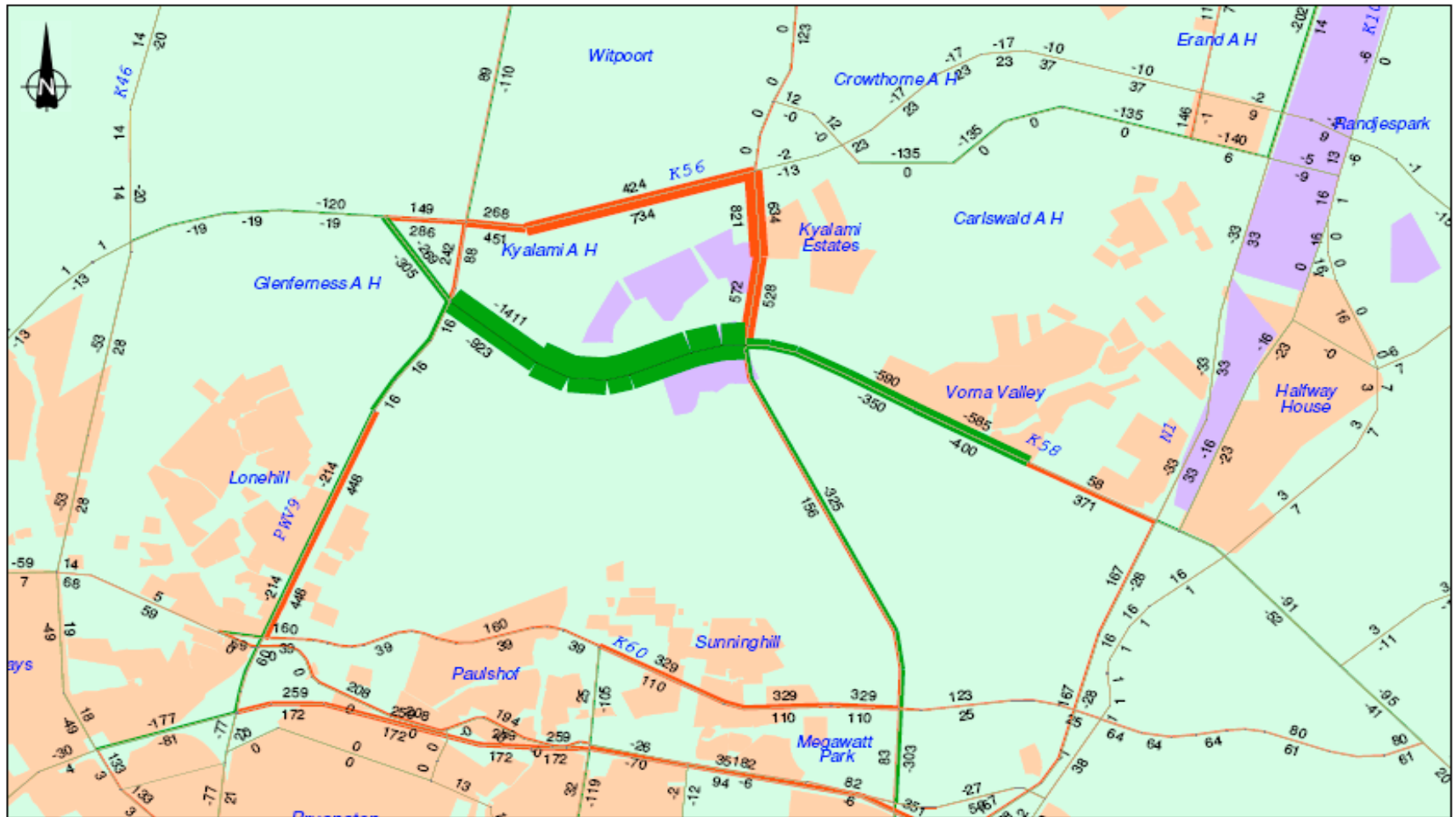


## Scenario with New facility



### K58 Scenario 1: 2010 am Peak Hour Volumes

# Scenario comparison



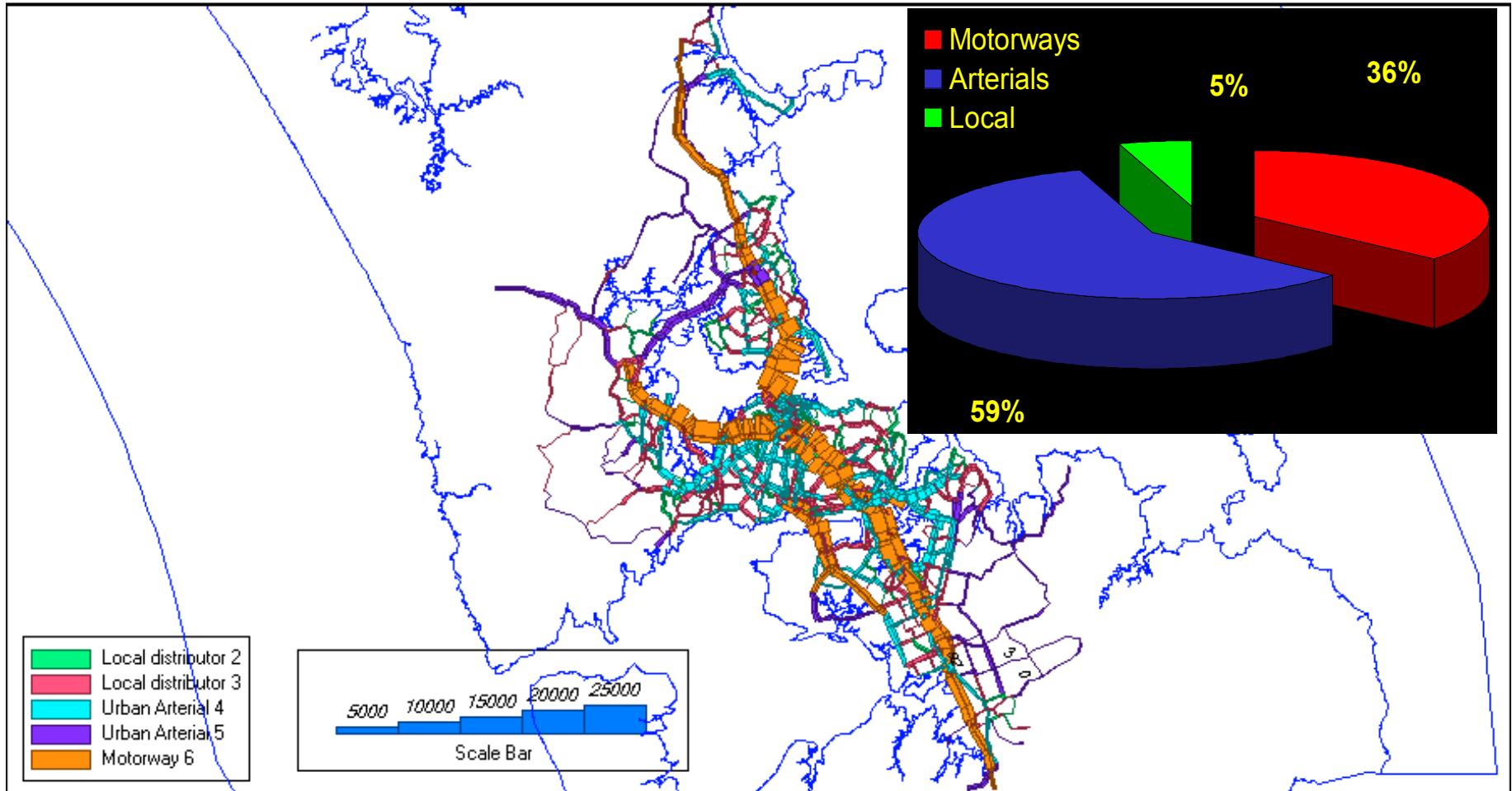
Difference in Volumes (Scenario 4 - Scenario 1): 2010 am Peak Hour Volumes

# Planning Transport in Auckland

Study carried out by Auckland  
Regional Council, Auckland, NZ

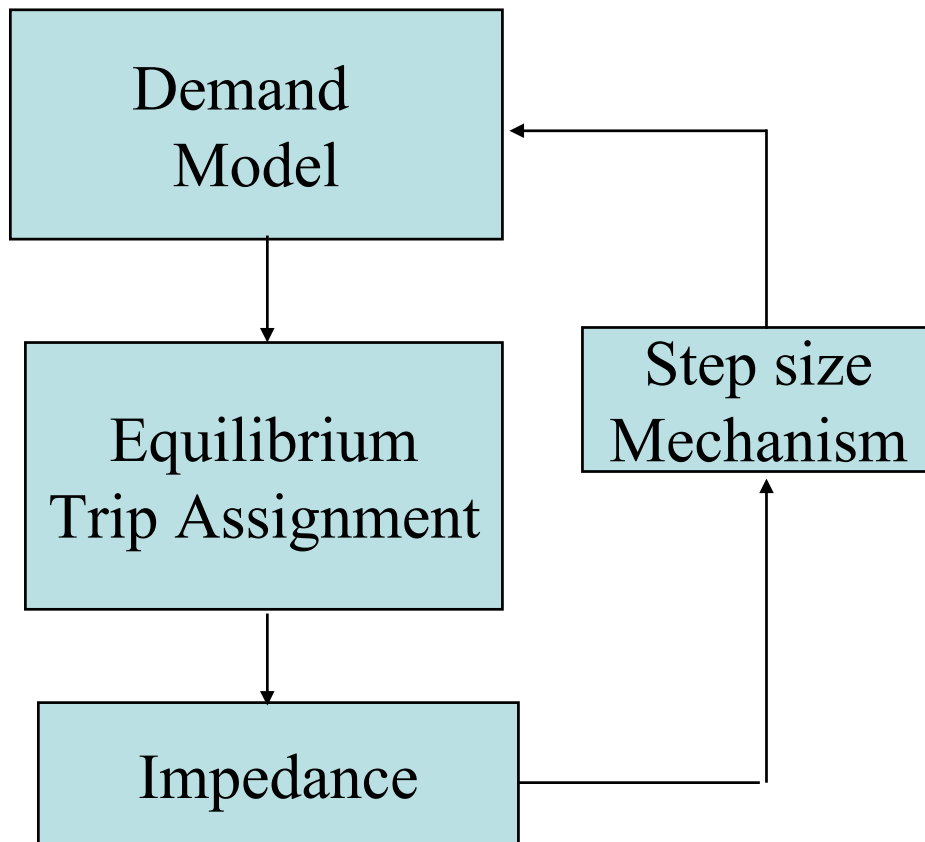
# AM Vehicle Flows, 2001

*Bare network*



2001 ART Model  
Scenario 110: Base 2001 AM Scenario  
2004-06-09 15:19 (Jojav)

# Complex Variable Demand Network Equilibrium Models



- The “Step Size Mechanism” may take different forms depending on the knowledge that one has of the underlying model.
- Does the model have an equivalent convex cost optimization formulation?
- Can the model be formulated as a variational inequality?
- The model is very complicated and one carries out “ad-hoc” feedback by some averaging scheme.

# Complex Variable Demand Network Equilibrium Models:

## Equivalent Convex Cost Optimization Formulations

- Some well known variants of such models are the Combined Distribution-Assignment Model , Combined Distribution-Assignment-Mode Choice Model, Equilibrium Assignment Model with Variable Demand,...
- One can use adaptations of nonlinear programming algorithms to obtain the solution of such models
- The “Step Size Mechanism” may be trivially stated to be the result of a line search on the objective function

$$\min_{0 \leq \lambda \leq 1} F(x^k + \lambda(d^k - x^k)), x^{k+1} = x^k + \lambda(d^k - x^k)$$

where  $x^k$  is a current solution and  $d^k$  is a direction of descent

# Network Equilibrium Models: Variational Inequality Formulations

It is well known that models are with asymmetric cost functions, such as intersection delays, transit travel time depending on auto travel times in multi-mode models can be formulated as :

$$\begin{aligned} & s_a(v^*)(v_a - v_a^*) \geq 0 \\ \text{subject to } & \sum_{k \in K_i^c} h_k = g_i, i \in I, \\ & h_k \geq 0, k \in K_i, i \in I \\ & (v_a = \sum_{k \in K_i} \delta_{ak} h_k, a \in A) \end{aligned}$$

# Network Equilibrium Models: Variational Inequality Formulations

- Such models may be solved by a variety of algorithms. Often the sufficient conditions for convergence are impossible to verify
- A common heuristic method used in practice is the Method of Successive Averages
- The “Step Size Mechanism” may be related to the averaging of the link costs or the averaging of link flows

$$x^{k+1} = x^k + \alpha_k (x^{k+1} - x^k) ; \quad x^{k+1} = T(x^k)$$

$$0 < \alpha < 1 ; \quad \sum_{k=1}^{\infty} \alpha_k (1 - \alpha_k) = +\infty$$

where  $T(x^k)$  is the computed procedure that is used to obtain the next iterate



# **A Complex Model:**

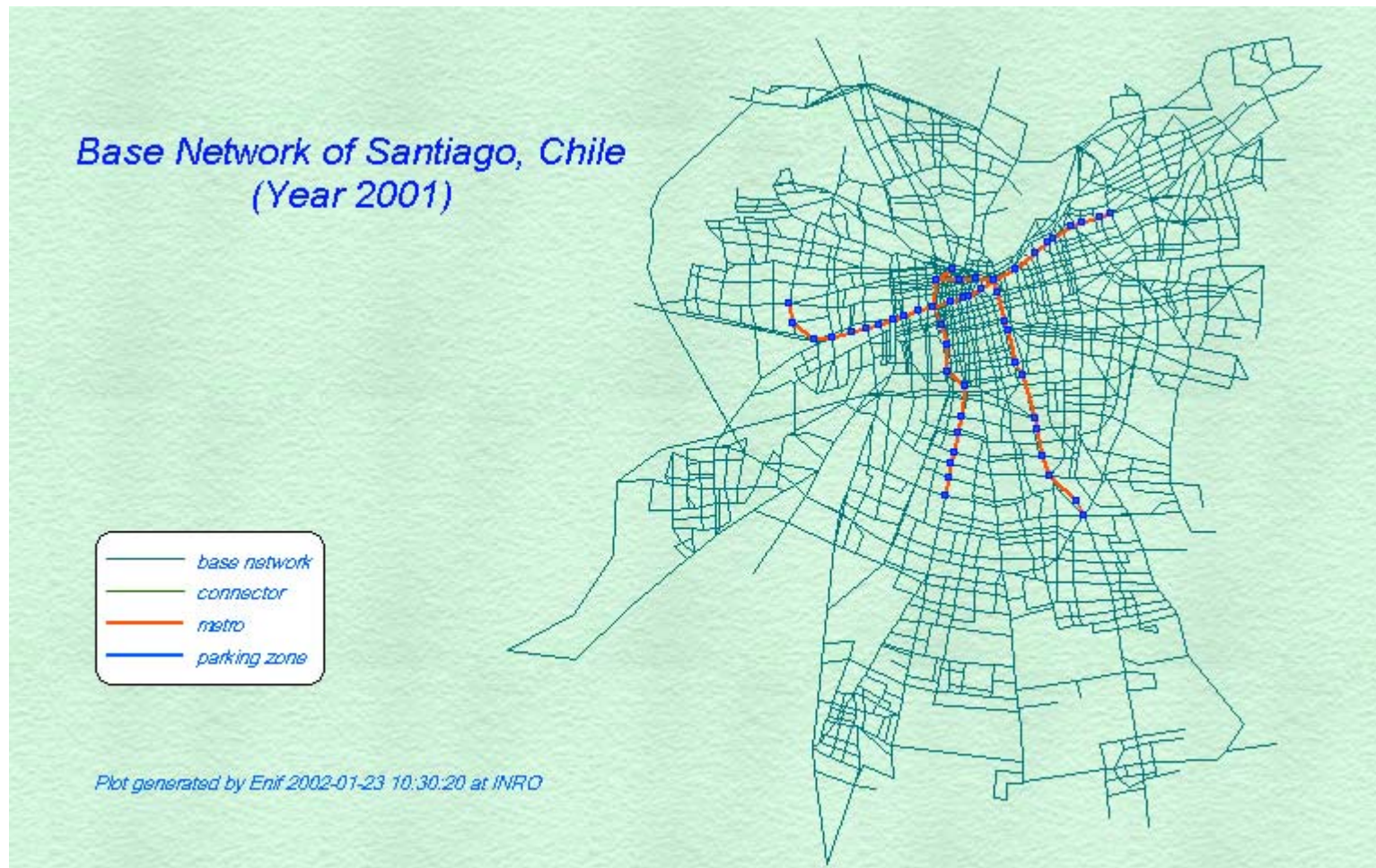
## **Rigorous Formulation-Heuristic Solution Algorithm**

- Santiago, Chile
- Complex demand model
- Road Network Equilibrium
- Transit Network Equilibrium
- Combined modes: road-transit; transit-transit

# Santiago, Chile Strategic Planning Model

- Base network
  - 409 centroids including 49 parking locations
  - 1808 nodes, 11,331 directional links
  - 1116 transit lines and 52468 line segments
  - 11 modes, including 4 combined modes  
(bus-metro, txc-metro, auto-metro and auto passenger-metro)
- The demand
  - subdivided into 13 socio-economic classes
  - 3 trip purposes ( work, study, other )
  - driving license holders can access to 11 modes
  - no license holders can access to 9 modes

# Base Network of Santiago, Chile



# Variational Inequality Formulation

Find  $(h^*, T^*) \in \Omega$  such that

$$\sum_{pn} \sum_{(ij)} \sum_{g \subseteq G^p} \left[ \sum_{m \in g} \sum_r \phi_g^p C_r^{pnm}(h^*, T^*)(h_r - h_r^*) + \frac{1}{\beta^{pn}} \ln T_{ij}^{png^*} (T_{ij}^{png} - T_{ij}^{png^*}) \right] +$$

$$\sum_{m \in g} \phi_g^p \ln(T_{ij}^{pnm^*} / T_{ij}^{png^*})(T_{ij}^{pnm} - T_{ij}^{pnm^*}) \geq 0, \quad \forall (h, T) \in \Omega.$$

# Trip Ends and Conservation of Flow Constraints

$$\sum_g \sum_j T_{ij}^{png} = O_i^{pn}, \forall i, p, n \quad (\alpha_i^{pn})$$

$$\sum_g \sum_n \sum_i T_{ij}^{png} = D_j^p, \forall j, p \quad (\xi_i^p)$$

$$\sum_{m \in g} T_{ij}^{pnm} - T_{ij}^{png} = 0, \forall j, p, n, g \quad (L_{ij}^{png})$$

$$\phi_g^p \left( \sum_{r \in R^m} h_r^{pnm} - T_{ij}^{pnm} \right) = 0, \forall j, p, n, g \quad (\mu_{ij}^{pnm})$$

$$h_r^{pnm} \geq 0, \quad \forall r, p, n, m \quad (\gamma_r^{pnm})$$

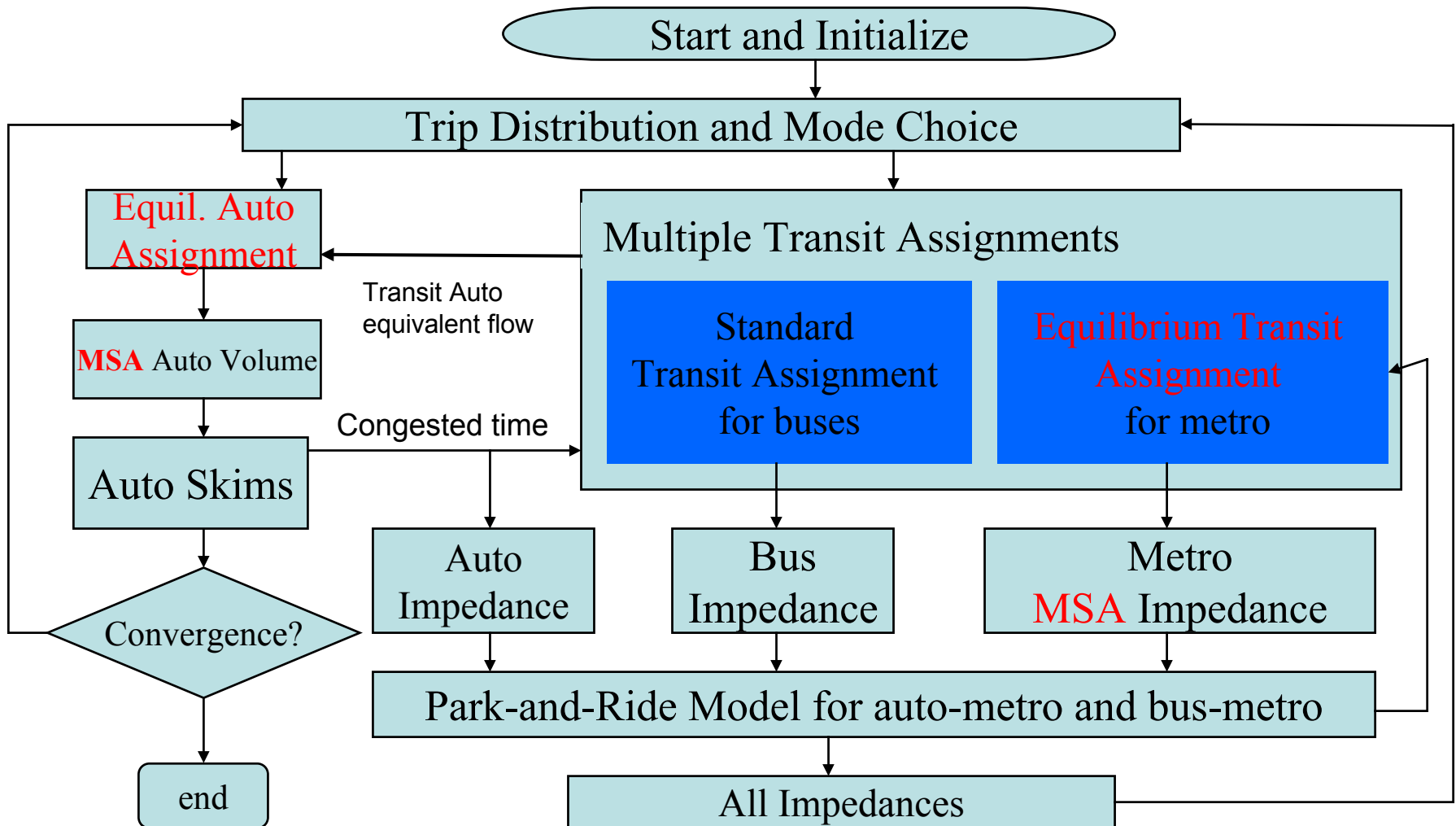
$$T_{ij}^{pnm} > 0, \quad \forall ij, p, n, m$$

$$T_{ij}^{png} > 0, \quad \forall ij, p, n, g$$

# Network Equilibrium Models: car and transit

- Multi-class network equilibrium model
- Multi-class transit network equilibrium model
- Heuristic equilibration that resorts to averaging of flows and travel impedances

# Solution Procedure

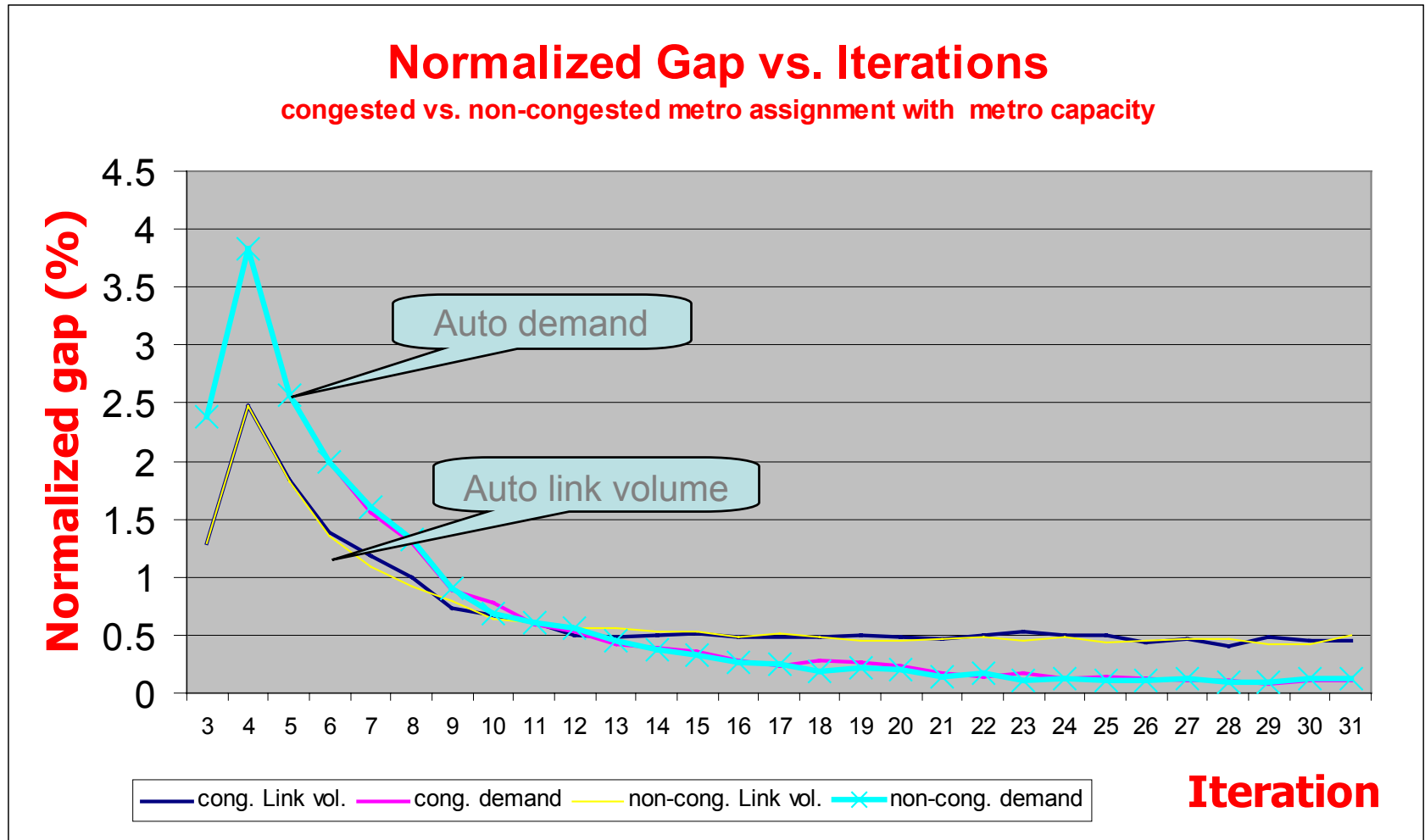


# Santiago, Chile Strategic Planning Model

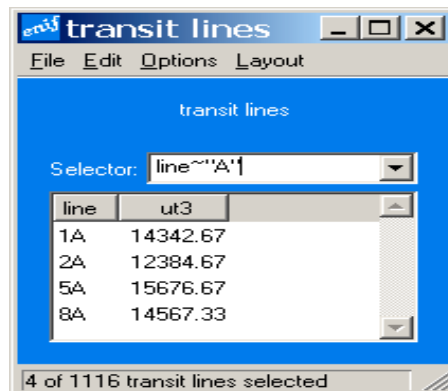
- The next slide shows the convergence of the MSA algorithm that uses link flow averaging for the car network and travel time averaging for the transit network.
- The convergence of both the car demand and link flows are given for two variants: uncongested transit assignment and equilibrium transit assignment.



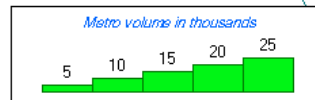
# Convergence of equilibration



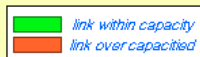
# Metro Volume (non-congested vs. congested version)



*Metro Volume  
(congested version)*



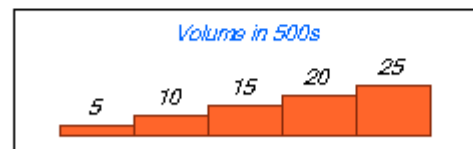
*Metro Volume  
(non-congested version)*



Plot generated by Enif 2002-02-12 11:53:00 at INRO

# Metro Volume Changes

**Metro Volume Difference on Links  
by using congested metro assignments**

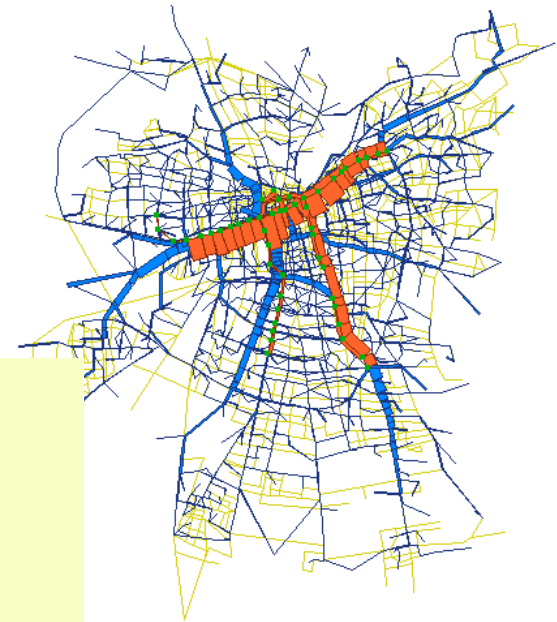


Plot generated by Enif 2002-02-12 12:02:48 at INRO

# Auto-metro volume (non-congested vs. congested version)

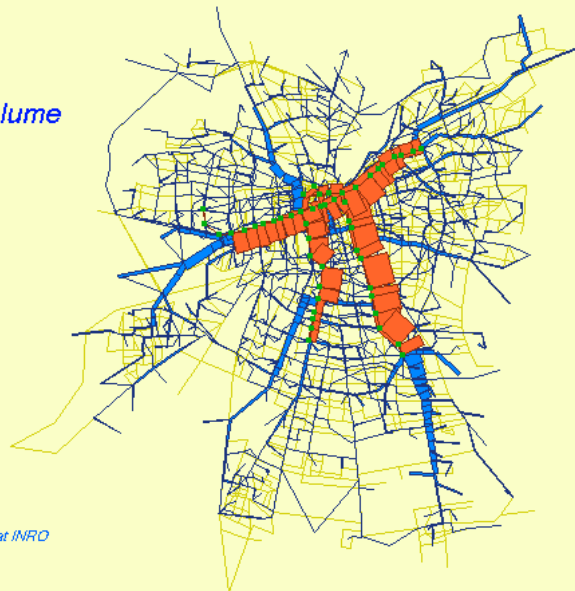
STGO 2 Auto-metro Volume  
(Parking and ride)

Congested



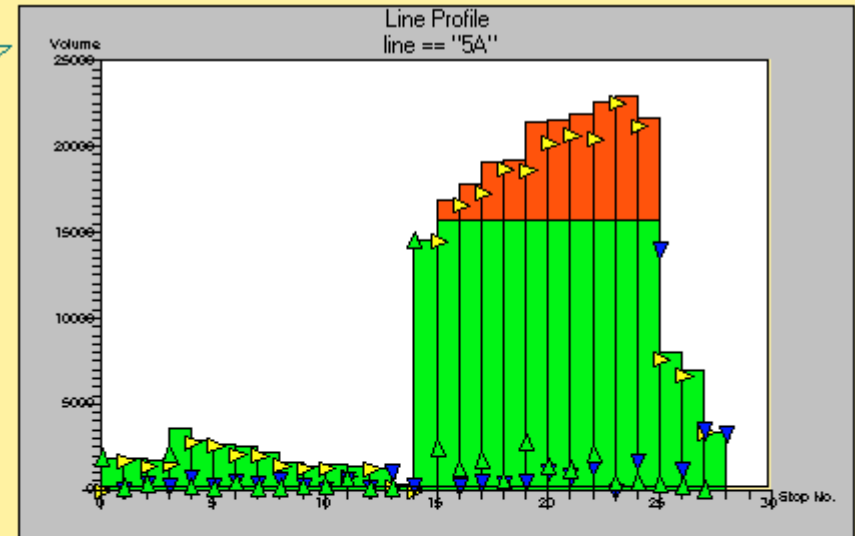
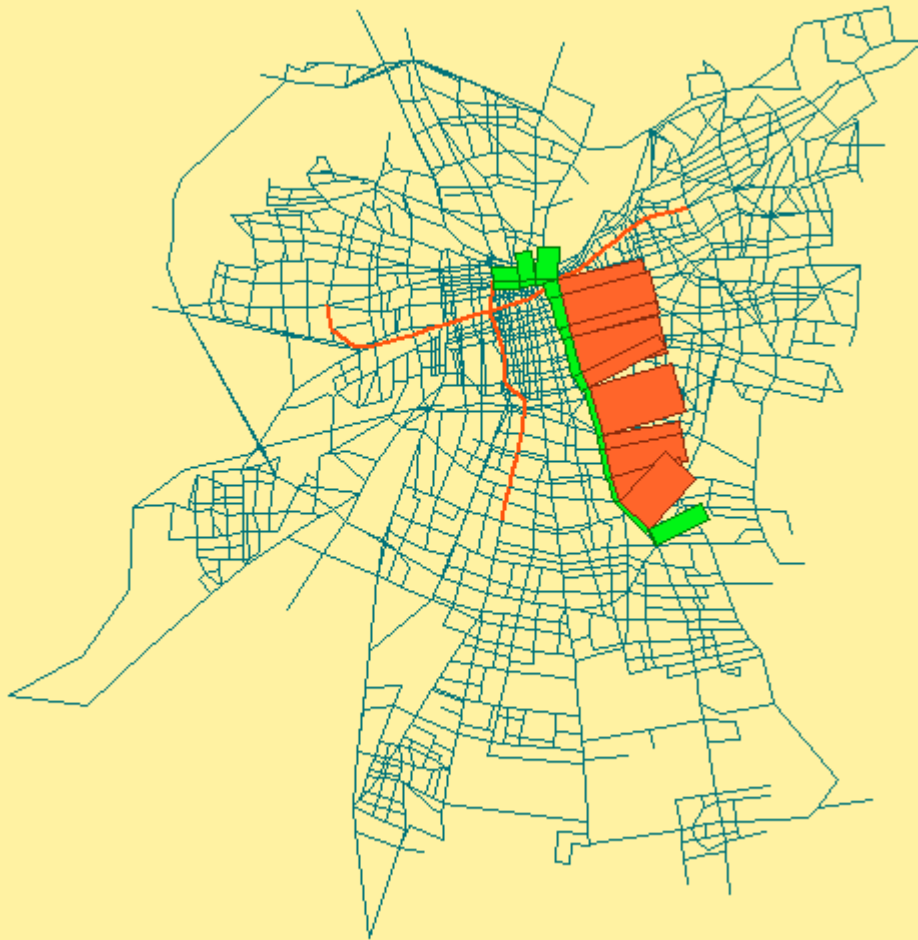
STGO 2 Auto-metro Volume  
(Parking and ride)

Non-congested



Plot generated by Enif 2002-02-12 15:54:36 at INRO

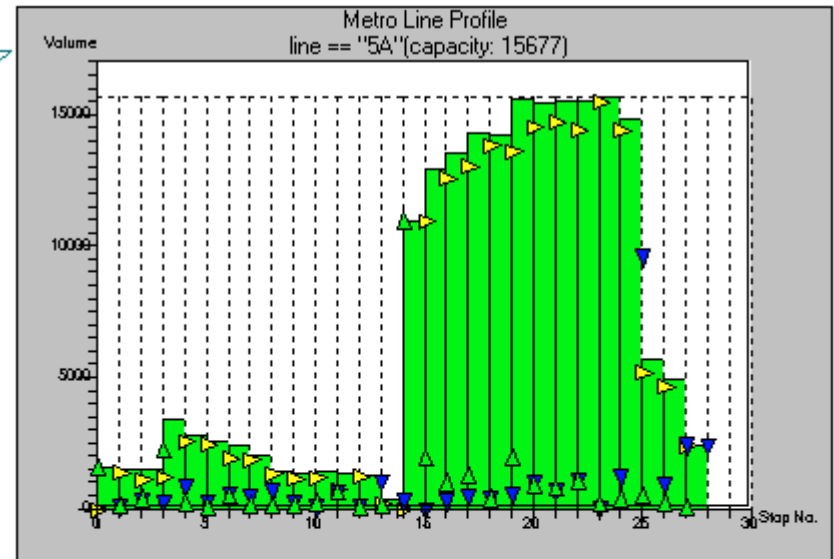
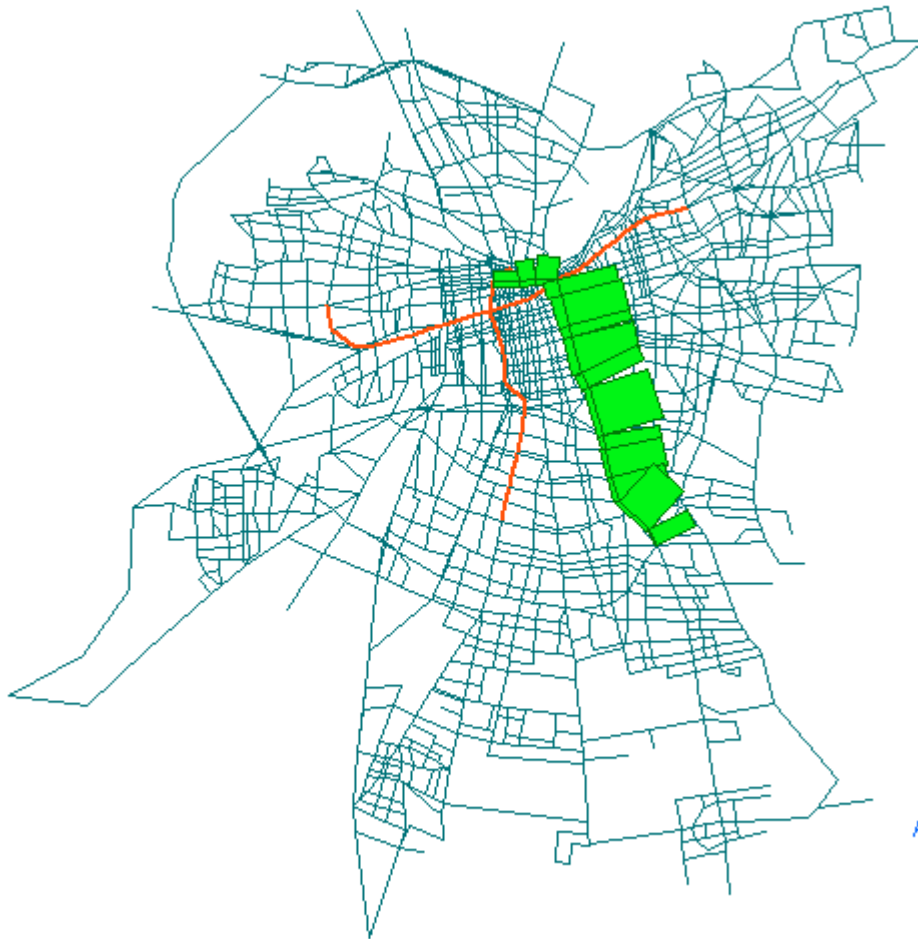
# Metro Volume - metro 5A, non-congested version



*Metro Line 5A  
(non-congested version)*

*Plot generated by Enif 2002-02-12 16:50:30 at INRO*

# Metro Volum2 - metro 5A, congested version



*Metro Line 5A  
(congested version)*

*Plot generated by Enif 2002-02-12 15:09:32 at INRO*

# Some Complex Applications

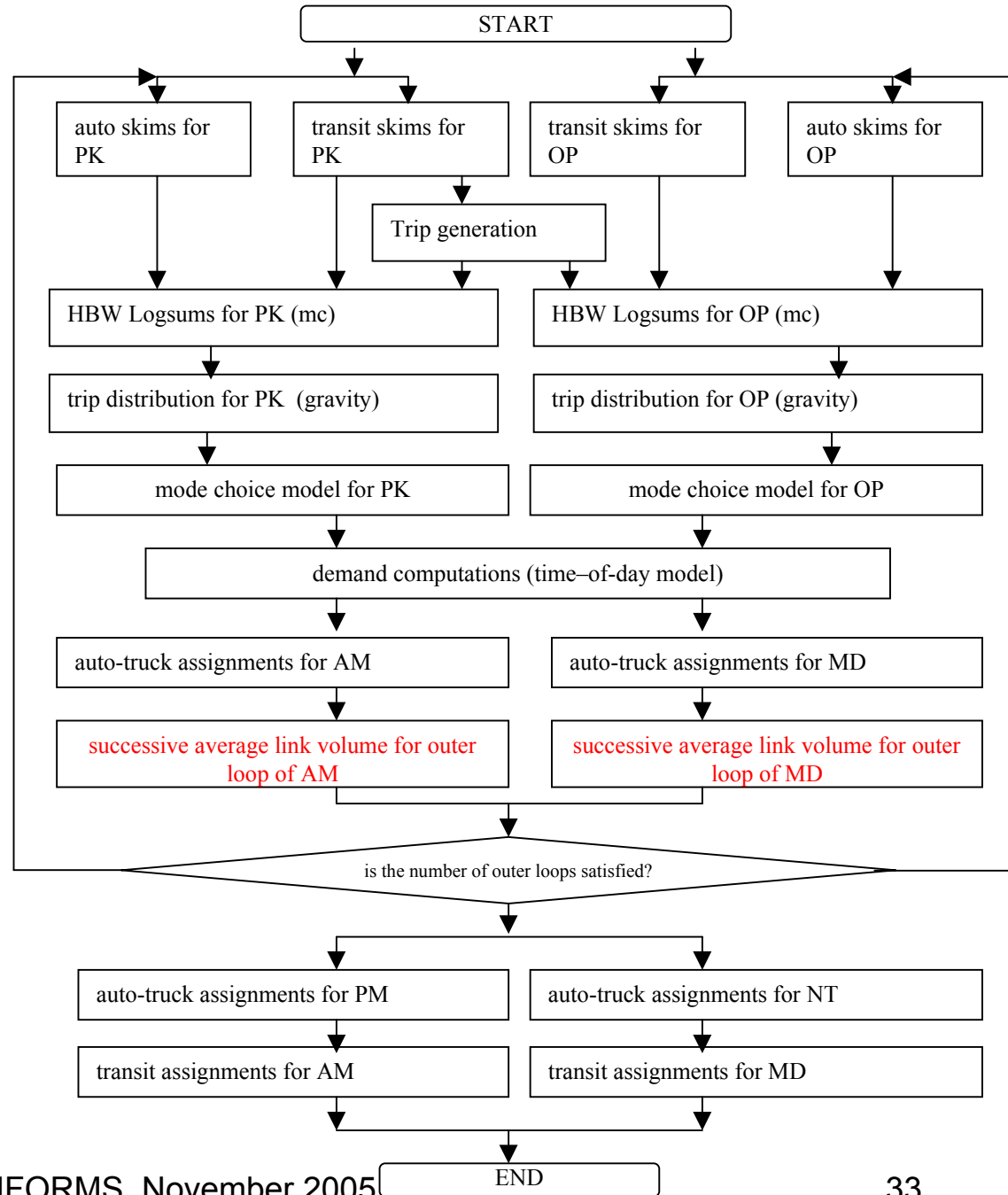
- Los Angeles, California
- Toll Highways Poznan, Poland
- Toll Bridge, Montreal,

# The SCAG Regional Transportation Planning Model

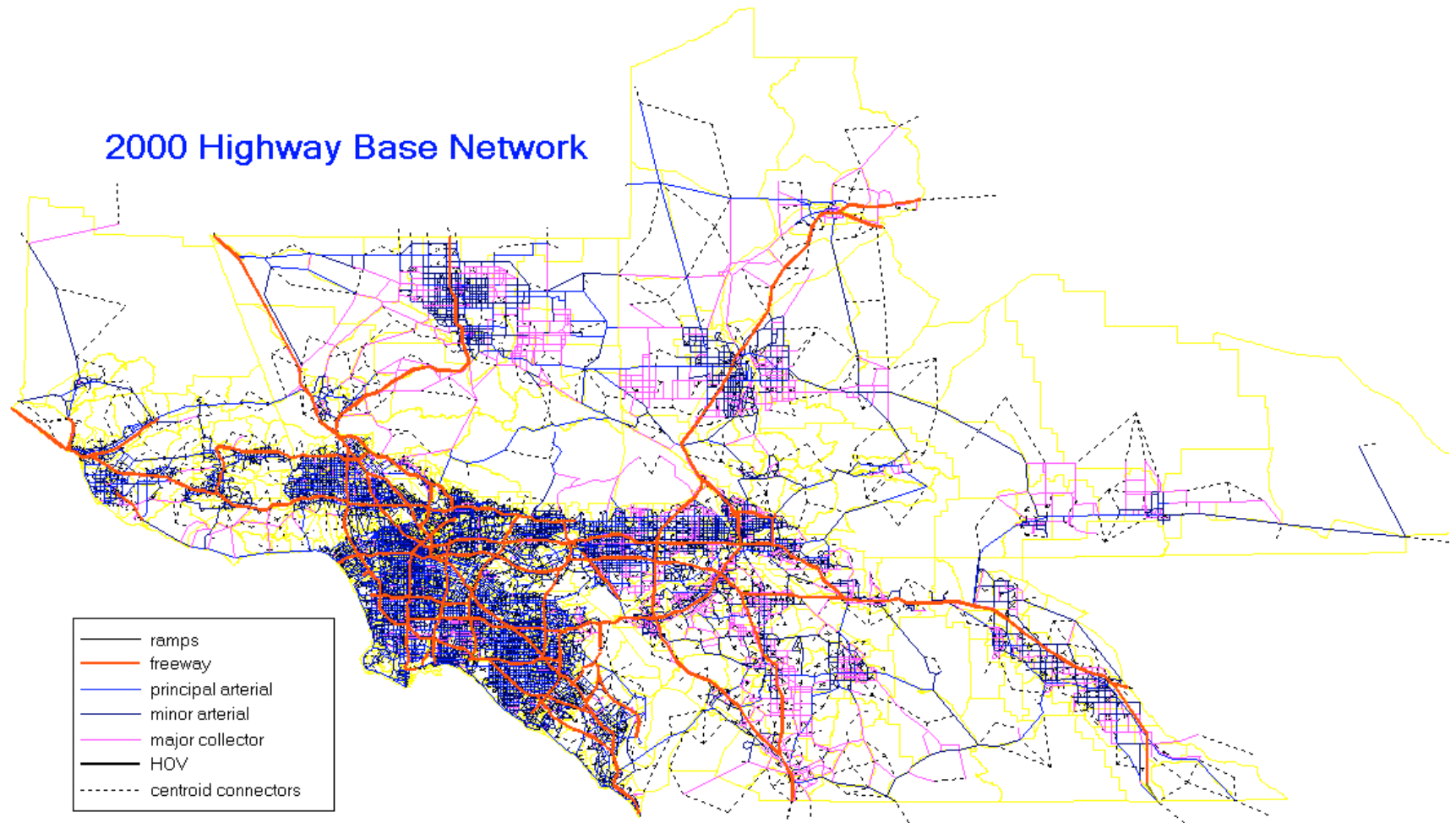
- A complex and very large scale model
- Lack of rigorous formulation; network equilibrium sub-models
- A multi-class multi-mode network equilibrium model with asymmetric cost function is part of the model
- Heuristic solution algorithm based on an outer averaging scheme



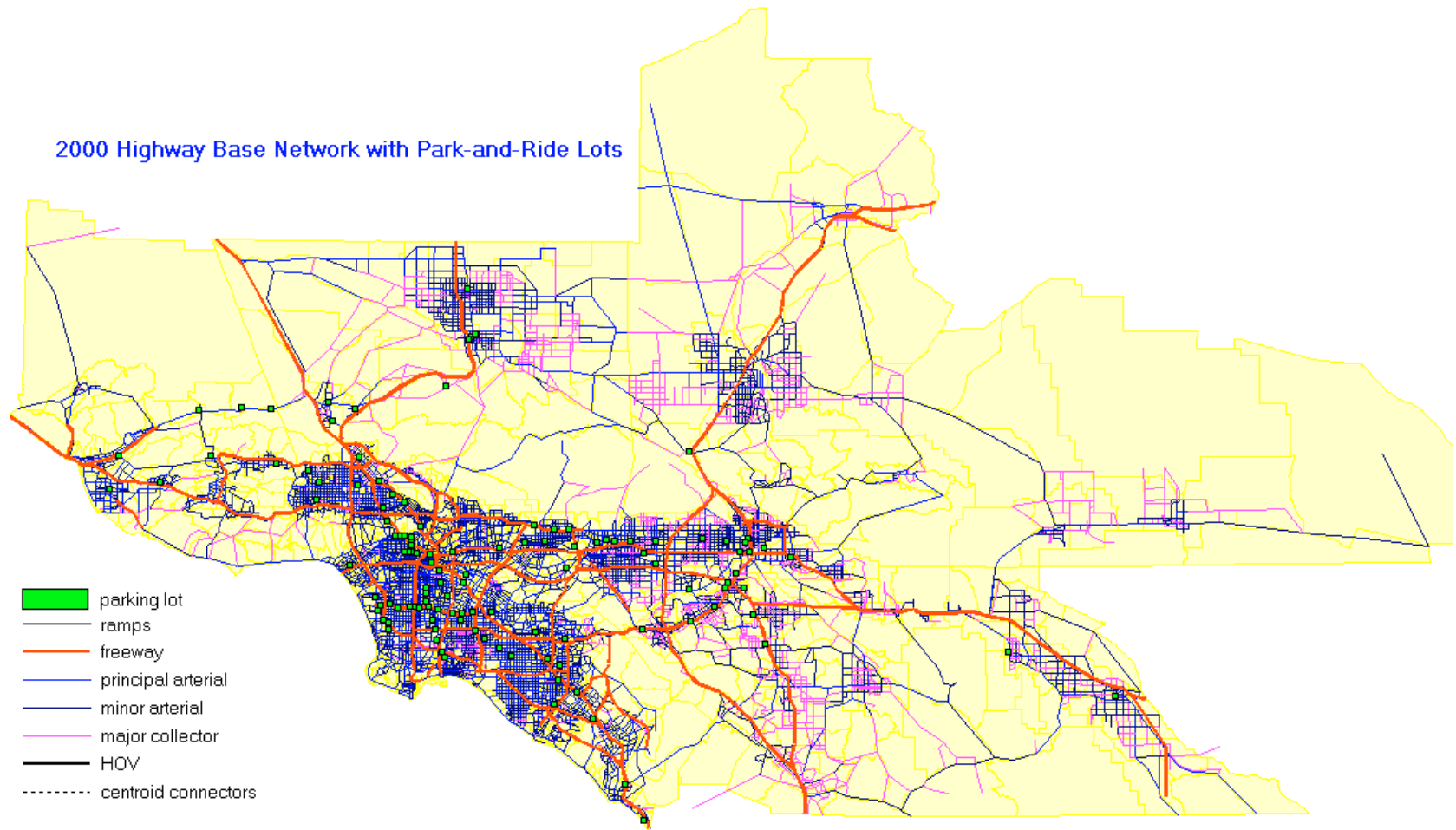
# SCAG MODEL FLOW CHART:



# Network Overview - Highway Network by facility type

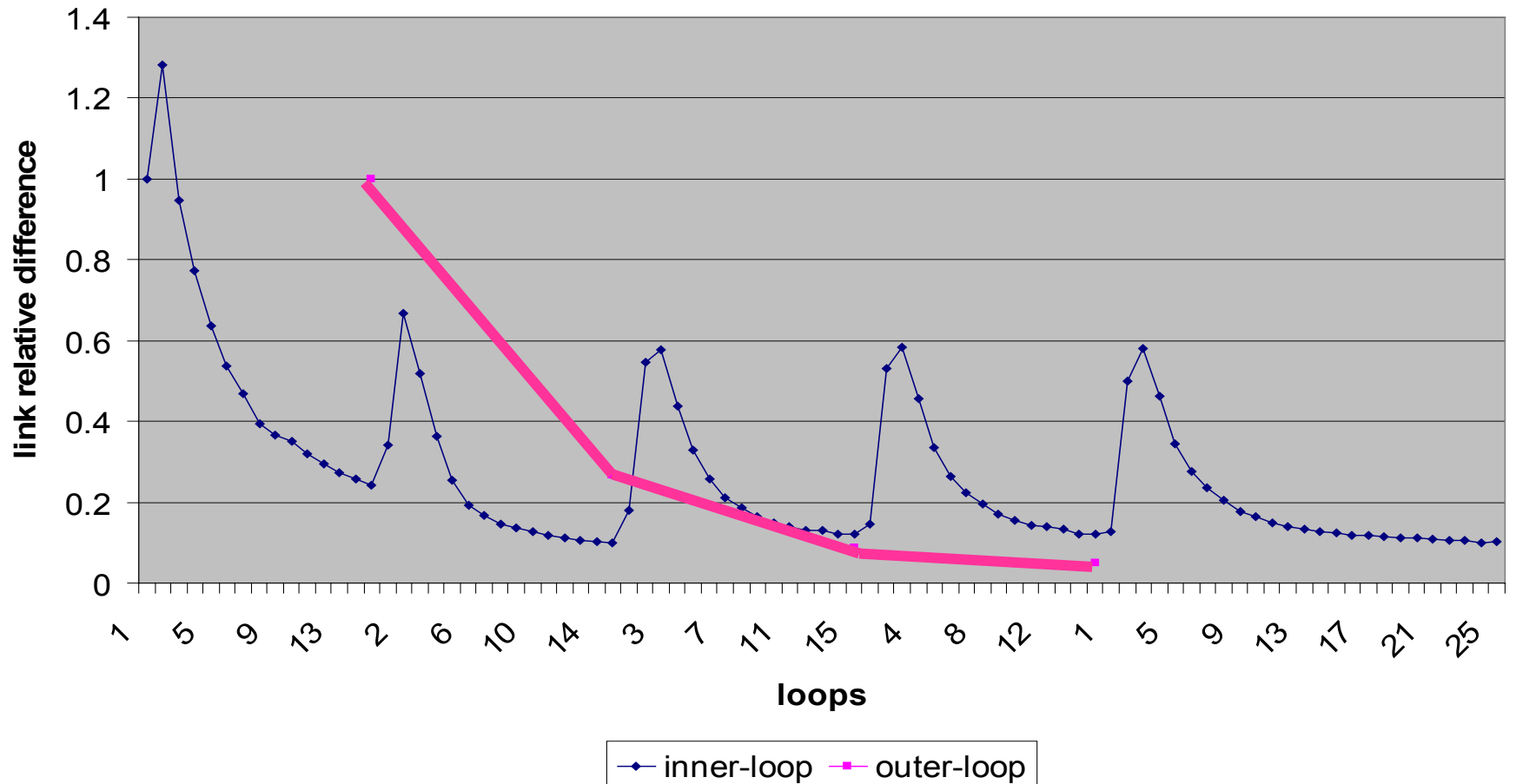


# Network Overview - Highway Network with parking lots



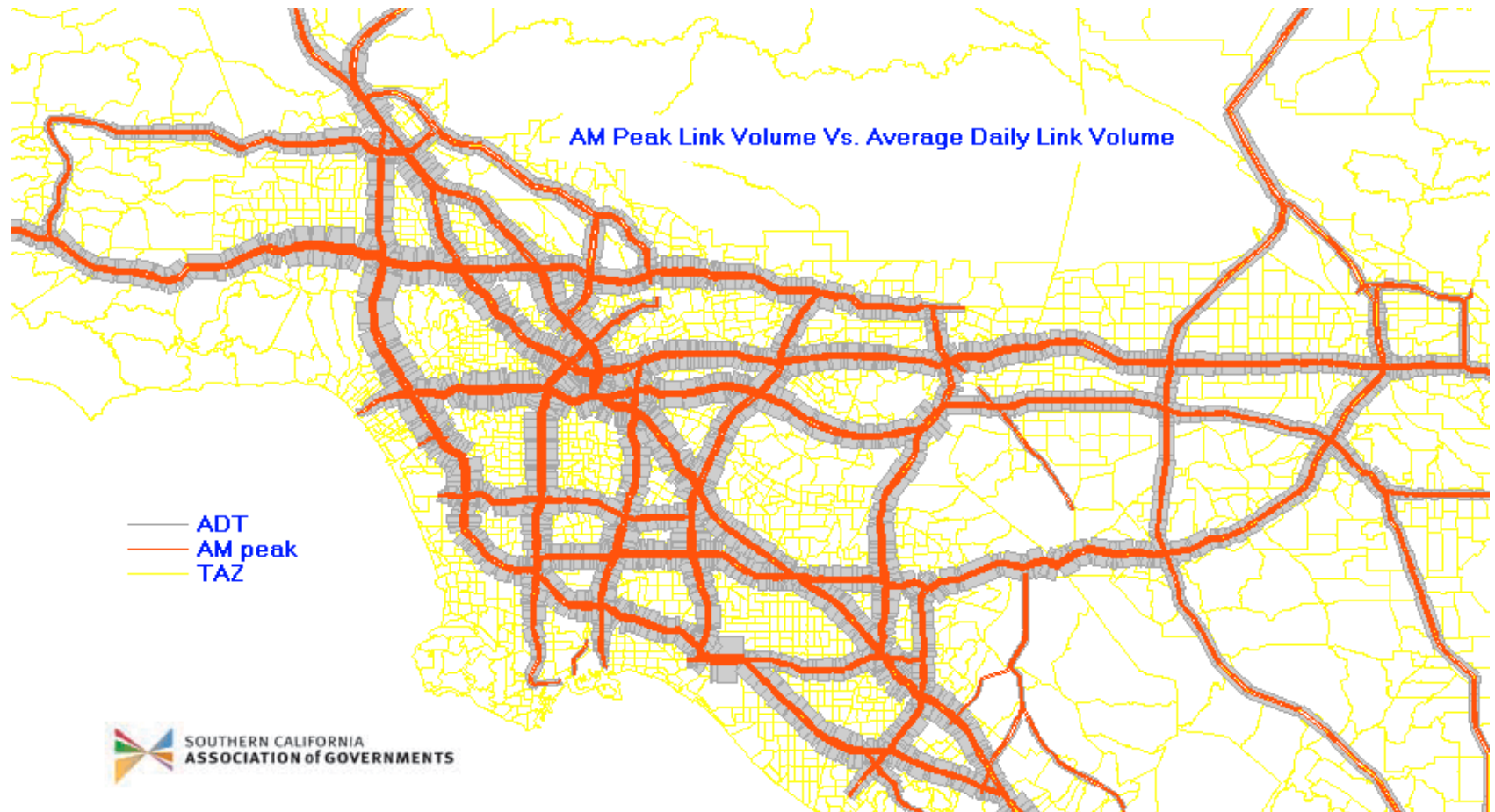
# Equilibration Algorithm Convergence Results

## SCAG Model Convergence (AM peak)



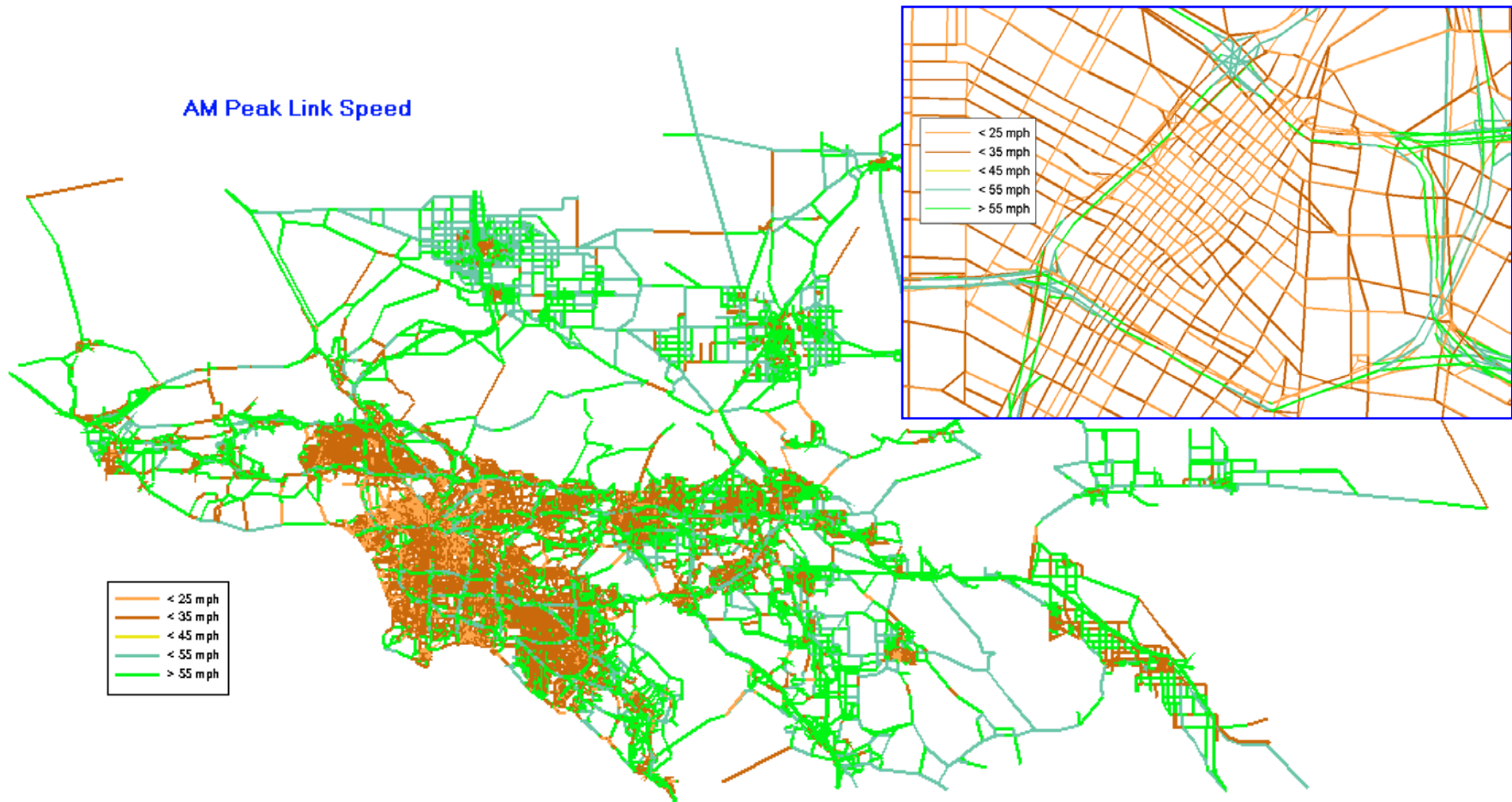
# Assignment Results

## AM peak volume



# Assignment Results

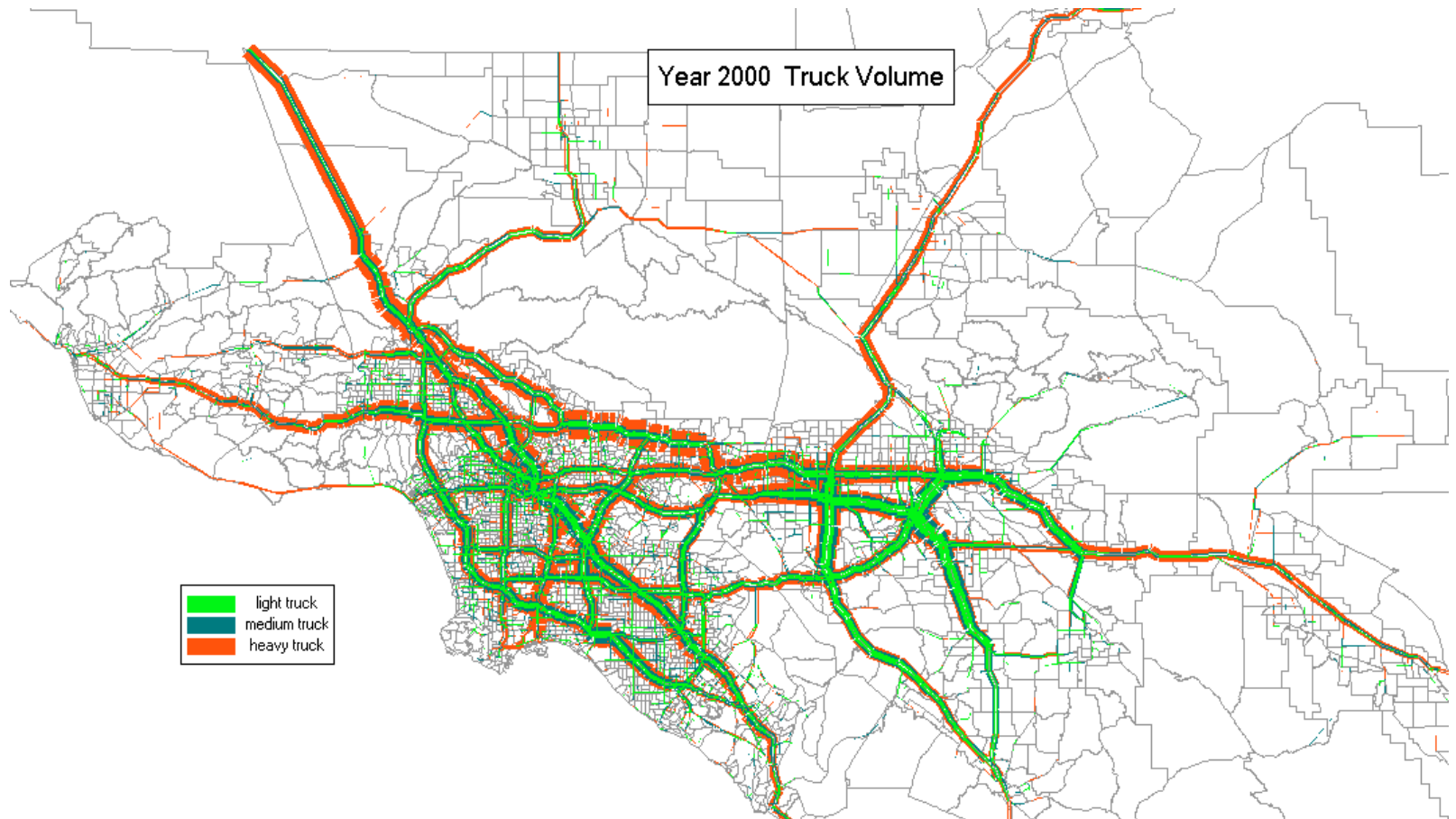
## AM link speed





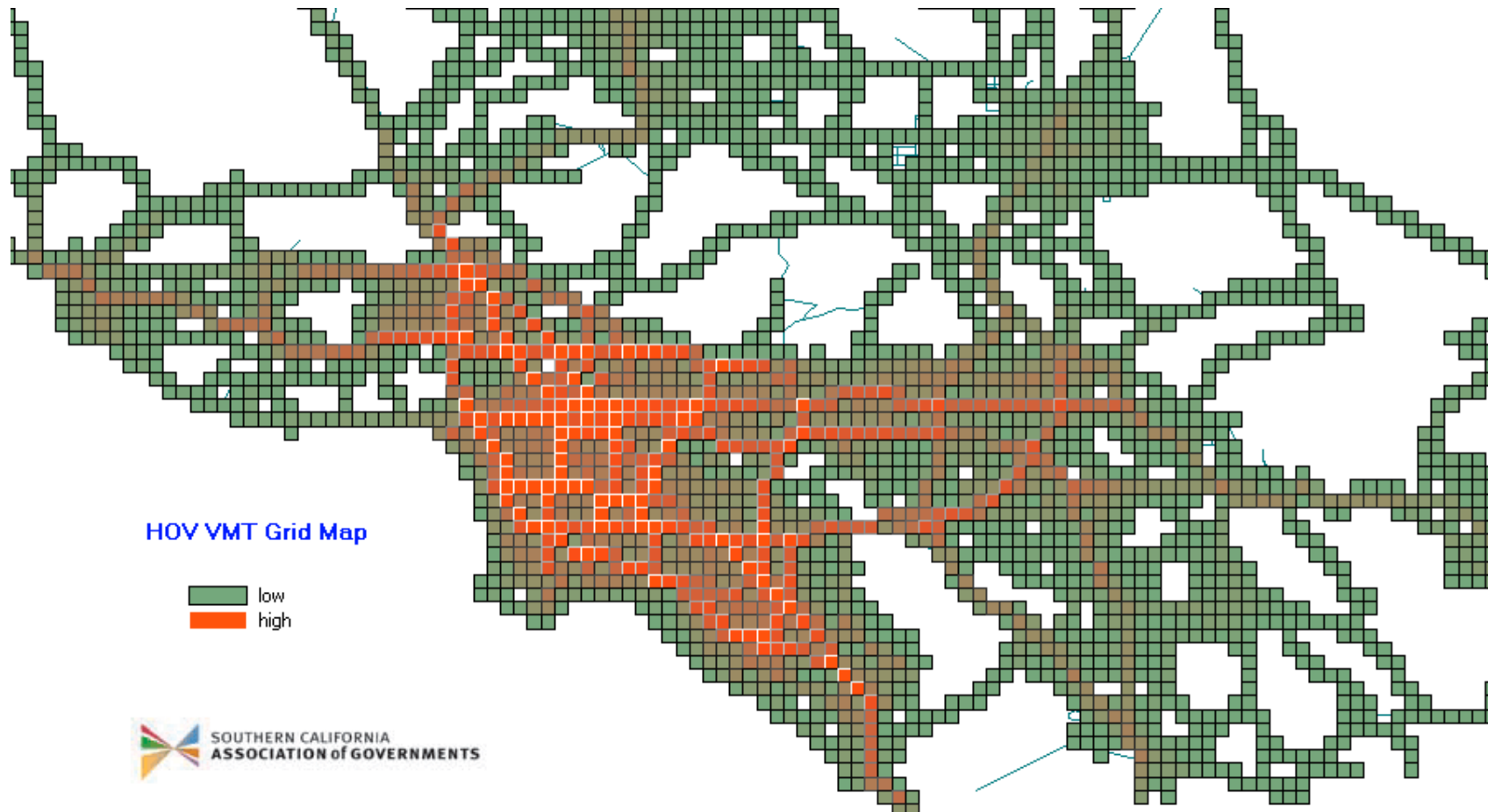
# Assignment Results

## AM truck volume by class



# Assignment Results

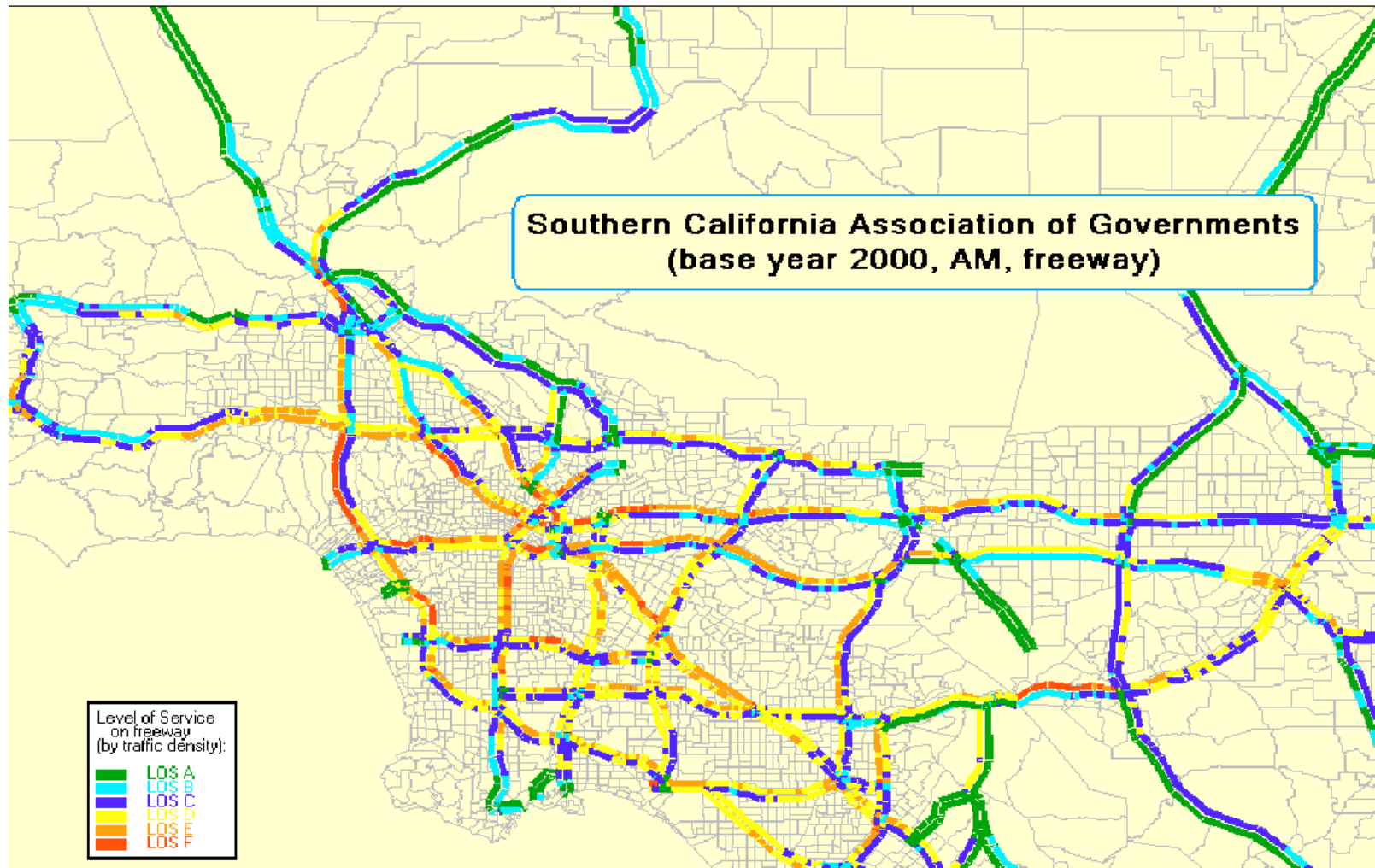
## AM HOV VMT Grid Map





# Assignment Results

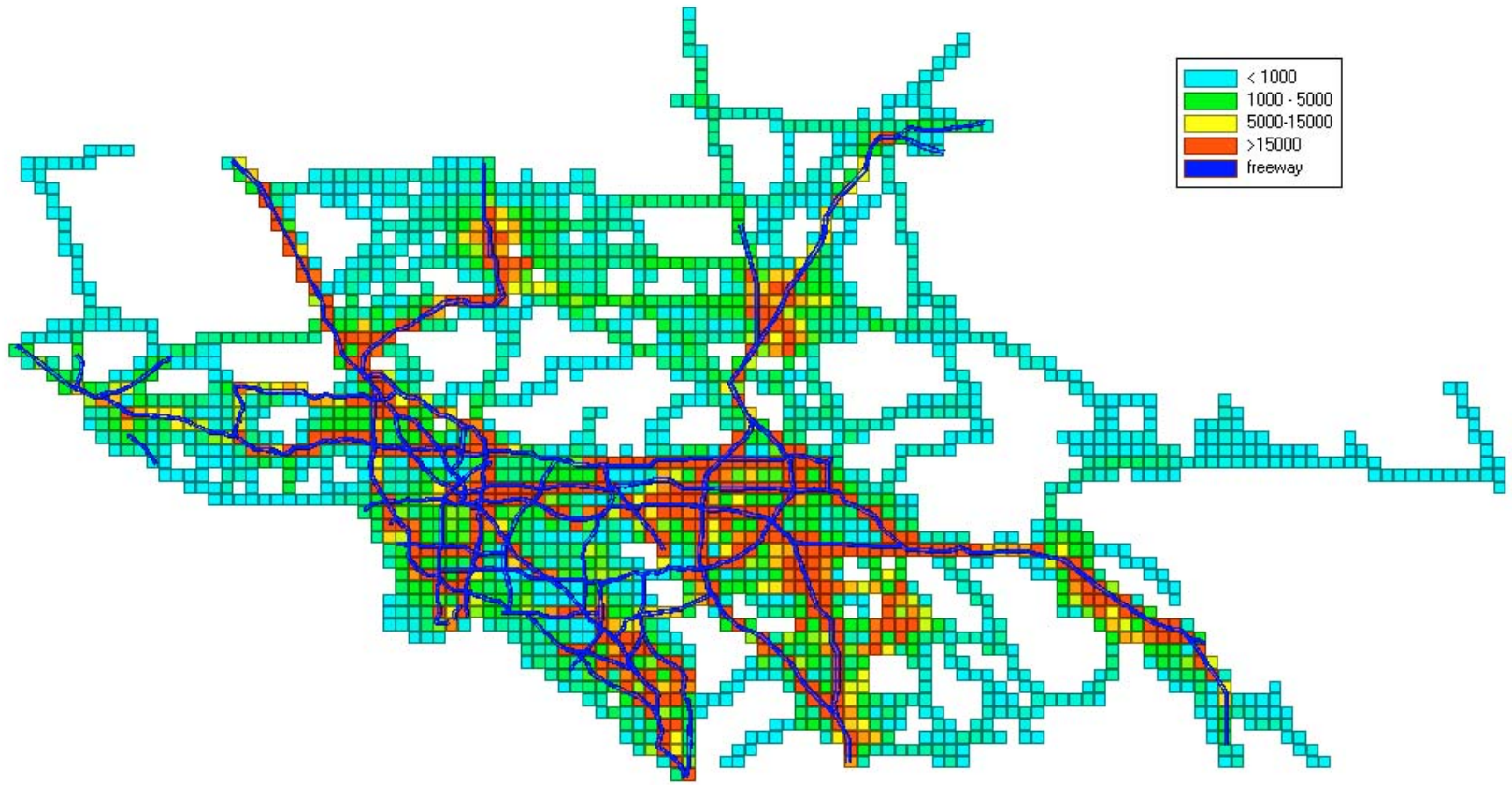
## HCM Level of Service



# Scenario Comparison

## VMT changes

Scenario Comparison between Base Year and a 2030 Plan, AM  
(VMT changes)



# Toll highway analysis – Poznan, Poland

It involves the following models:

- Multi-class equilibrium assignment with generalized costs
- Demand models for toll-no toll choice and future year demands
- Equilibration of the demand for toll highway and network performance

# The multi-class equilibrium model with tolls

$$\min \sum_{a \in A} \int_0^{v_a} s_a(x) dx + \sum_{c \in C} \sum_{a \in A} v_a^c \theta^c t_a^c$$

$$\text{subject to } \sum_{k \in K_i^c} h_k = g_i^c, i \in I, c \in C$$

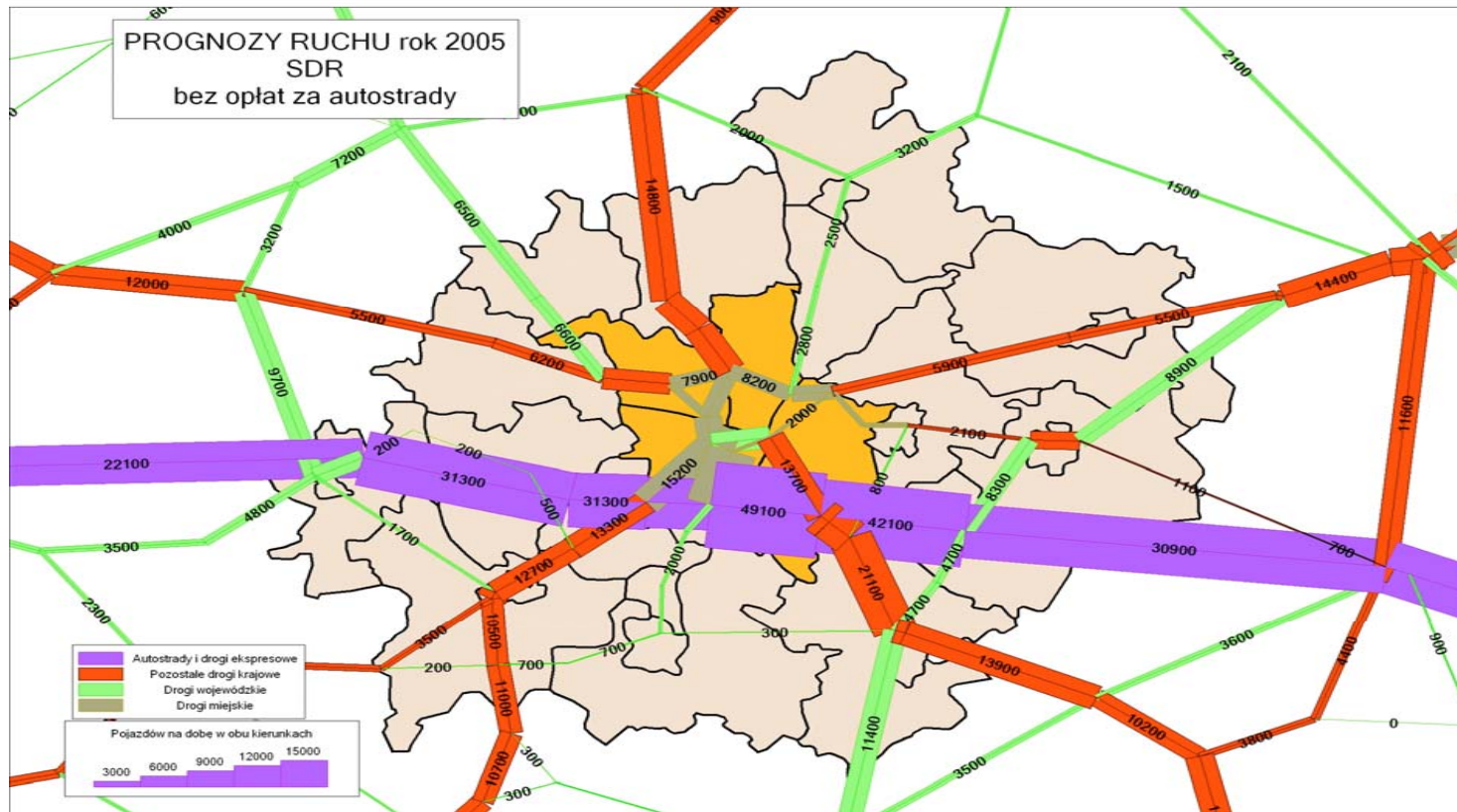
$$h_k \geq 0, k \in K_i^c, i \in I$$

$$(v_a^c = \sum_{k \in K_i^c} \delta_{ak} h_k, a \in A, c \in C)$$

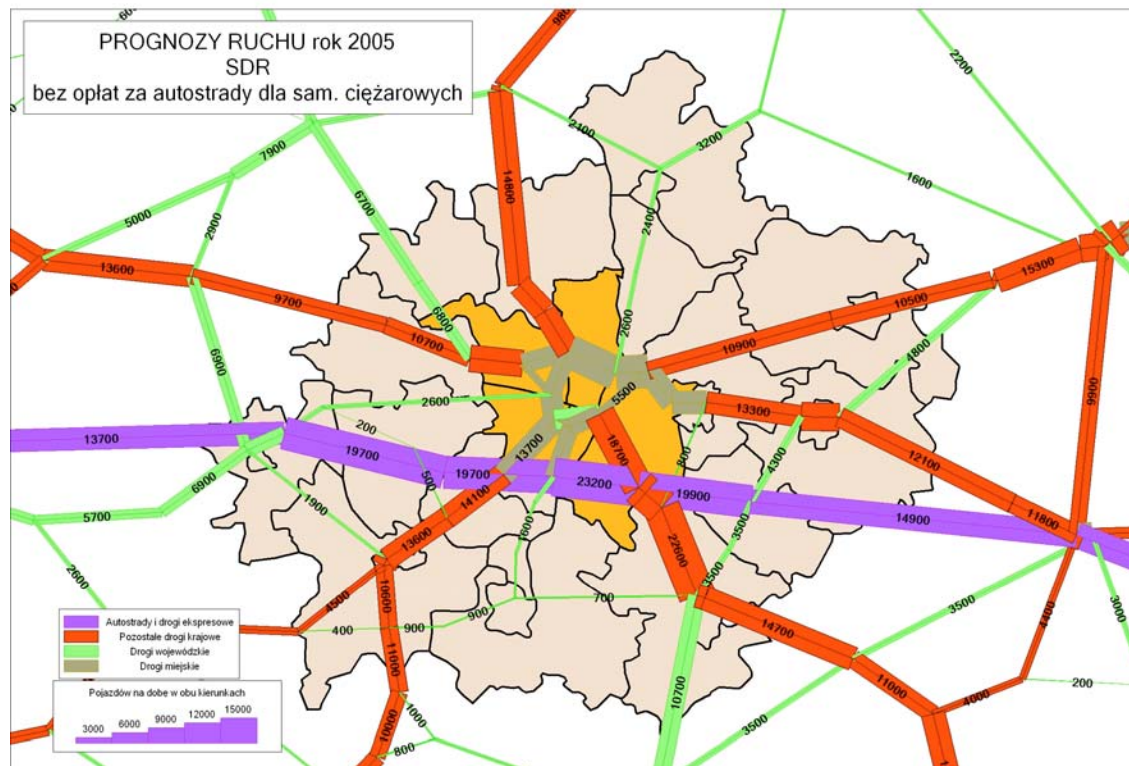
The numerical solution of this model is well known;

It is worthwhile to point out that the flows by class,  $v_a^c$  are not unique, nor are the path flows  $h$ , but the arc flows  $v_a$  are unique.

## Base year – No Toll

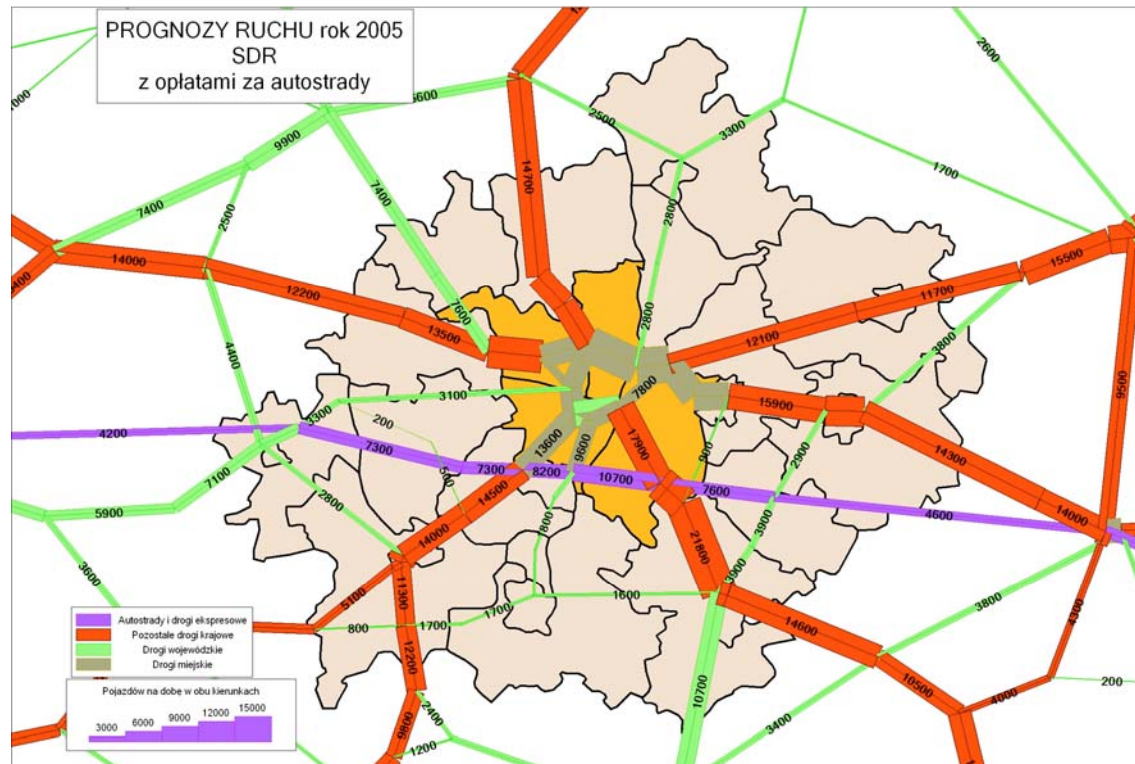


# Base year – Medium Cost Toll

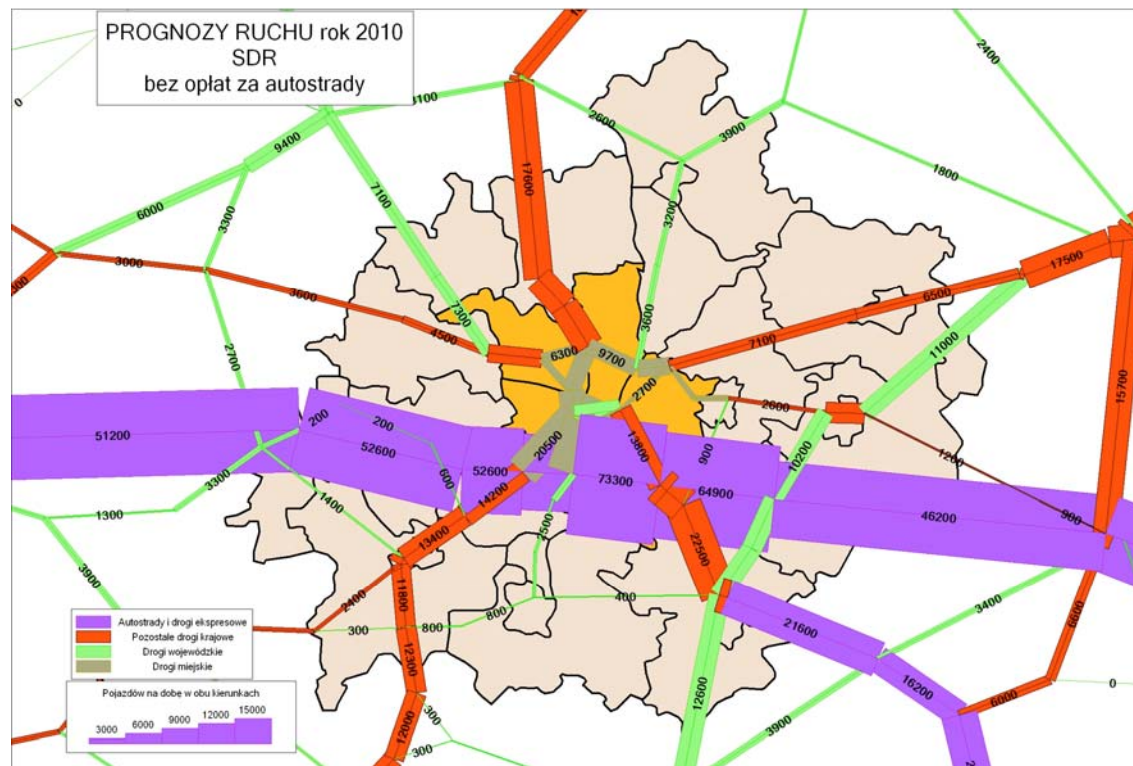




# Base year – High Toll

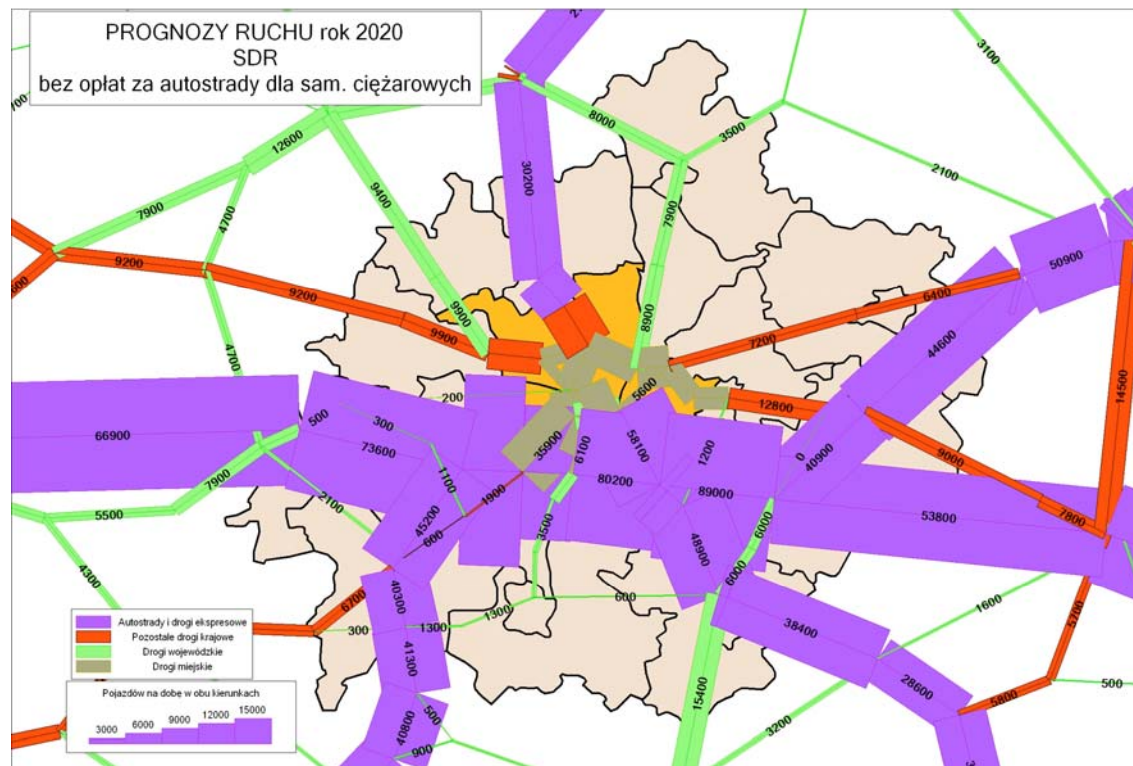


# Year 2010 – High Cost Toll

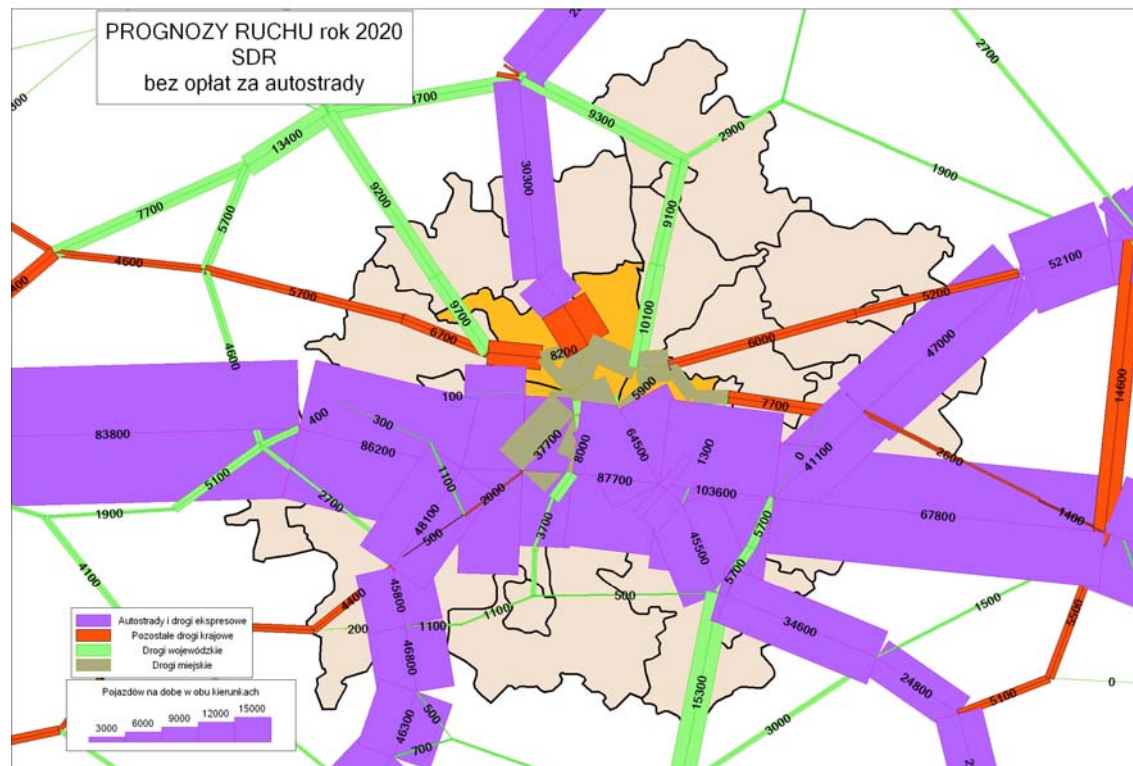




# Year 2020 – Medium Cost Toll



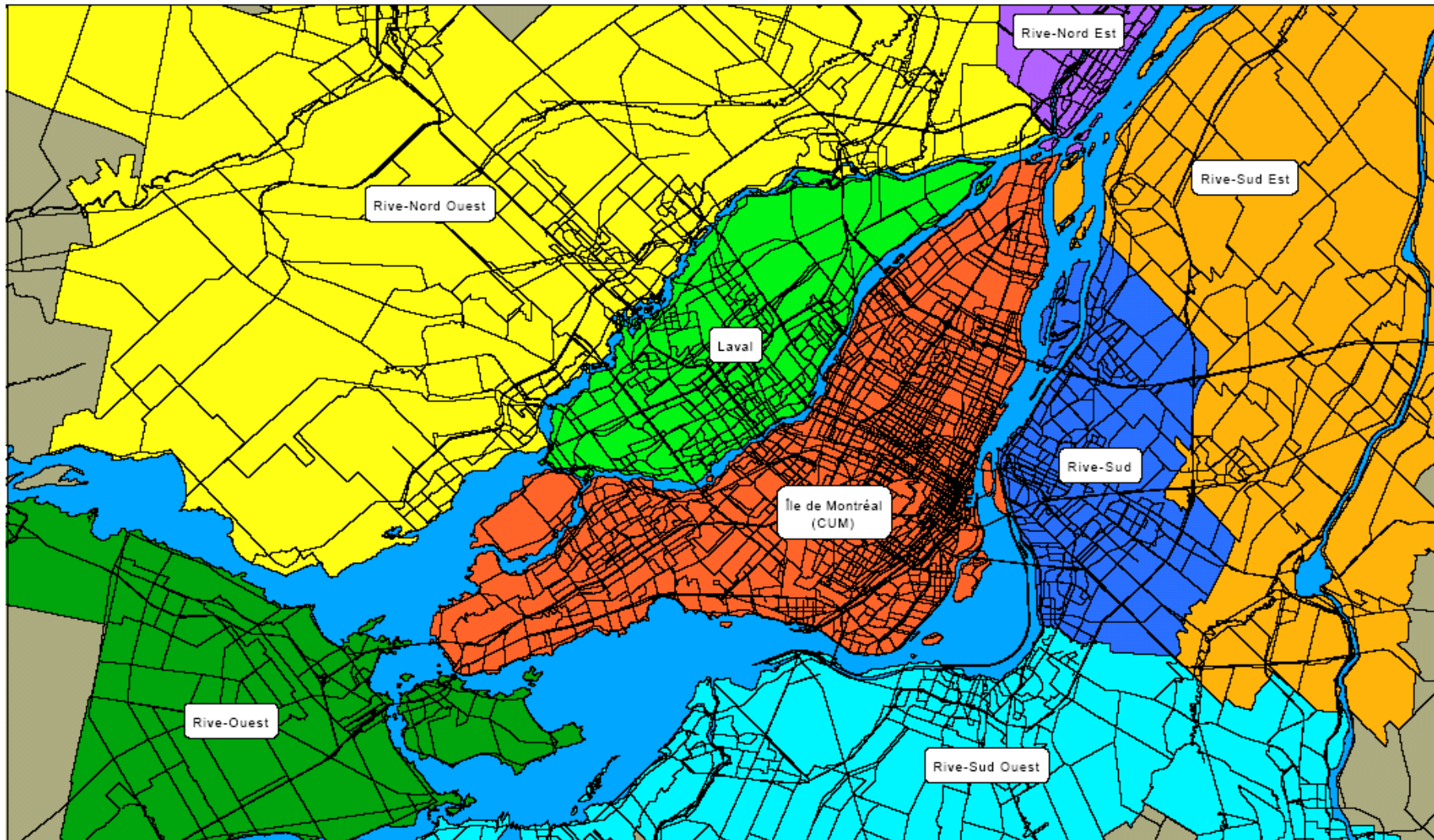
# Year 2010 – Low Cost Toll



# Toll Bridge Study – Montreal, Canada

- Study carried out by the Ministry of Transportation of Quebec
- The analysis relied heavily on the analysis of paths generated by the assignment algorithm

# The Montreal Region

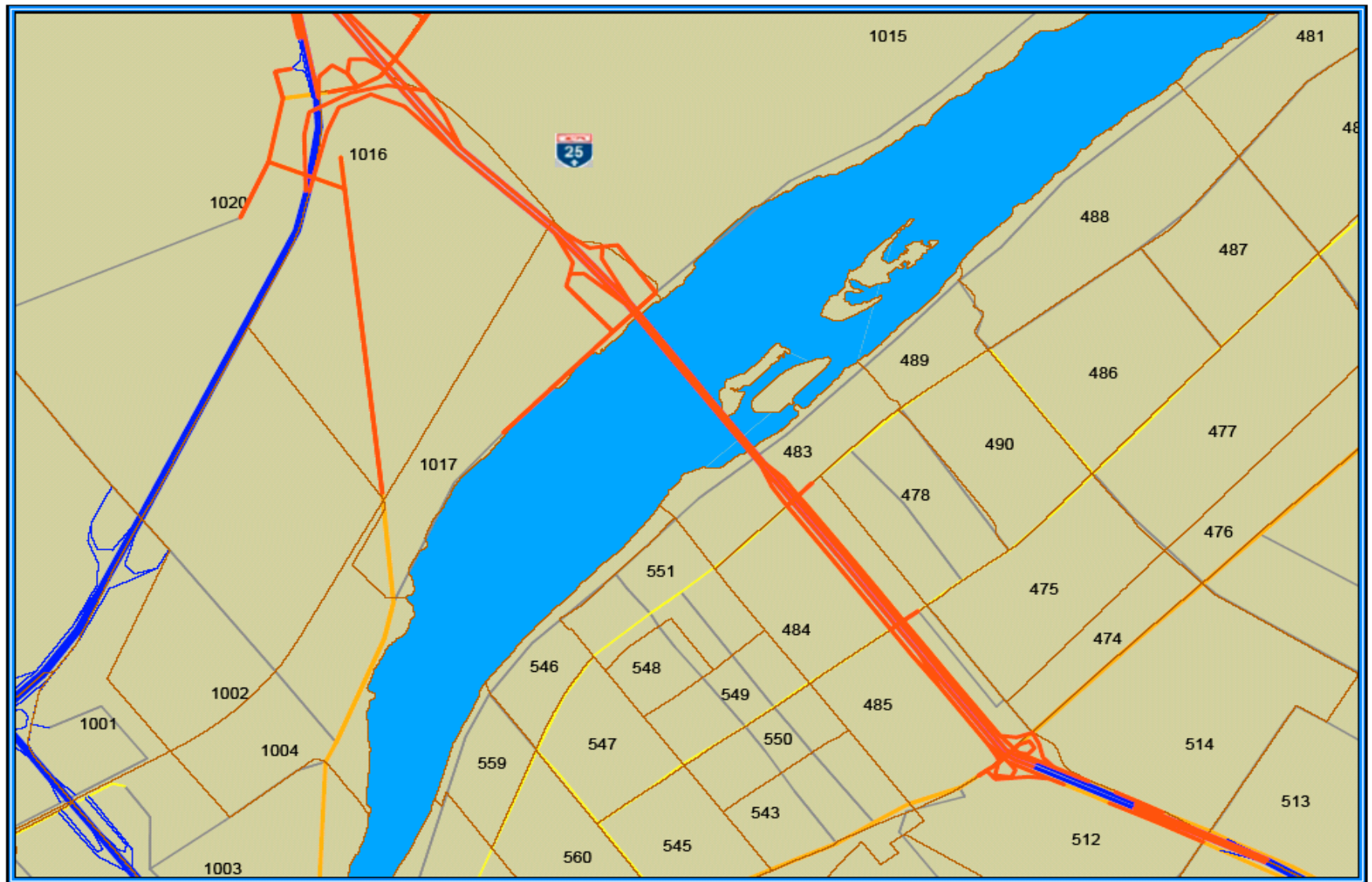




# The new proposed bridge

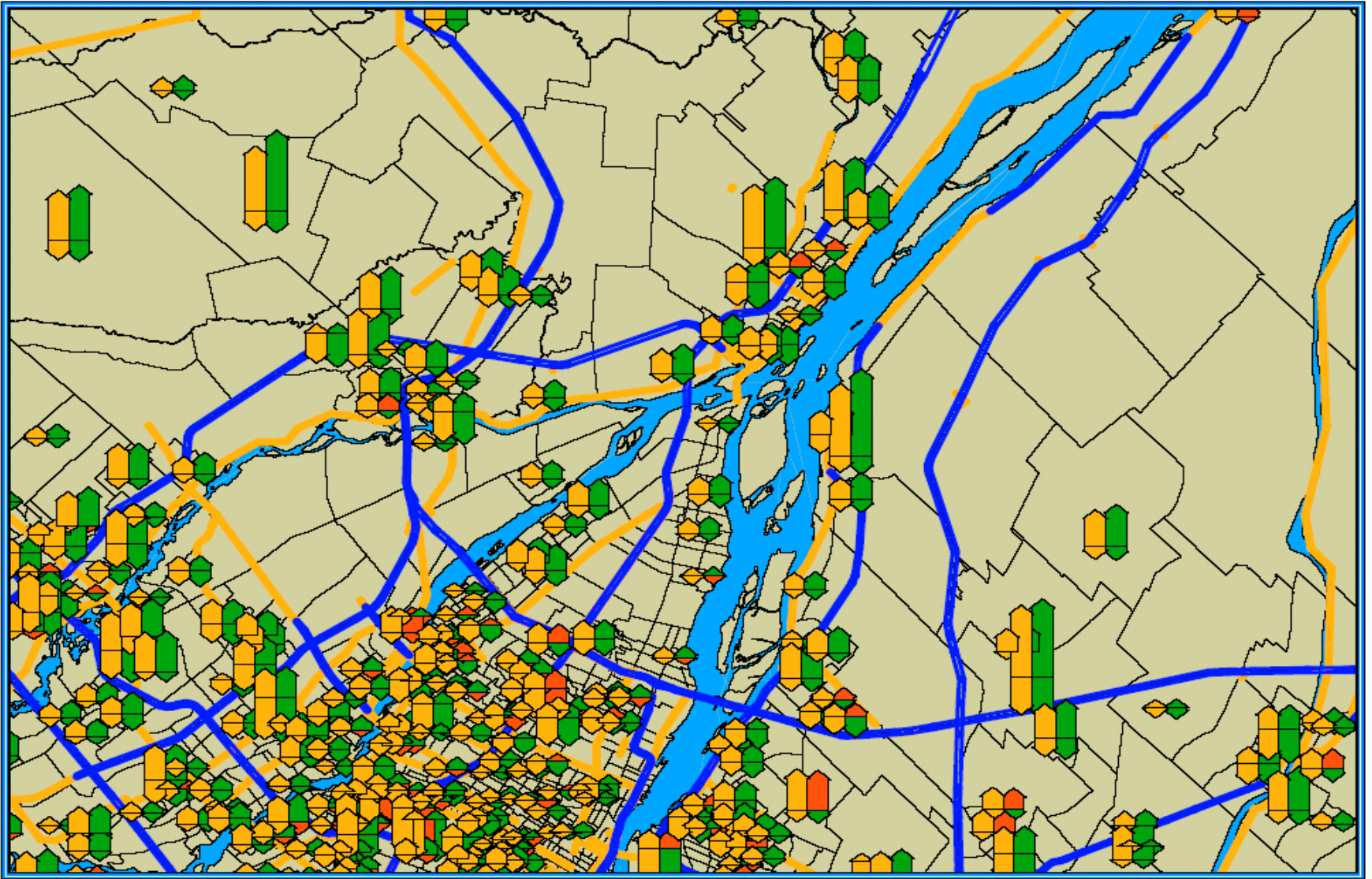


# Zones around Bridge

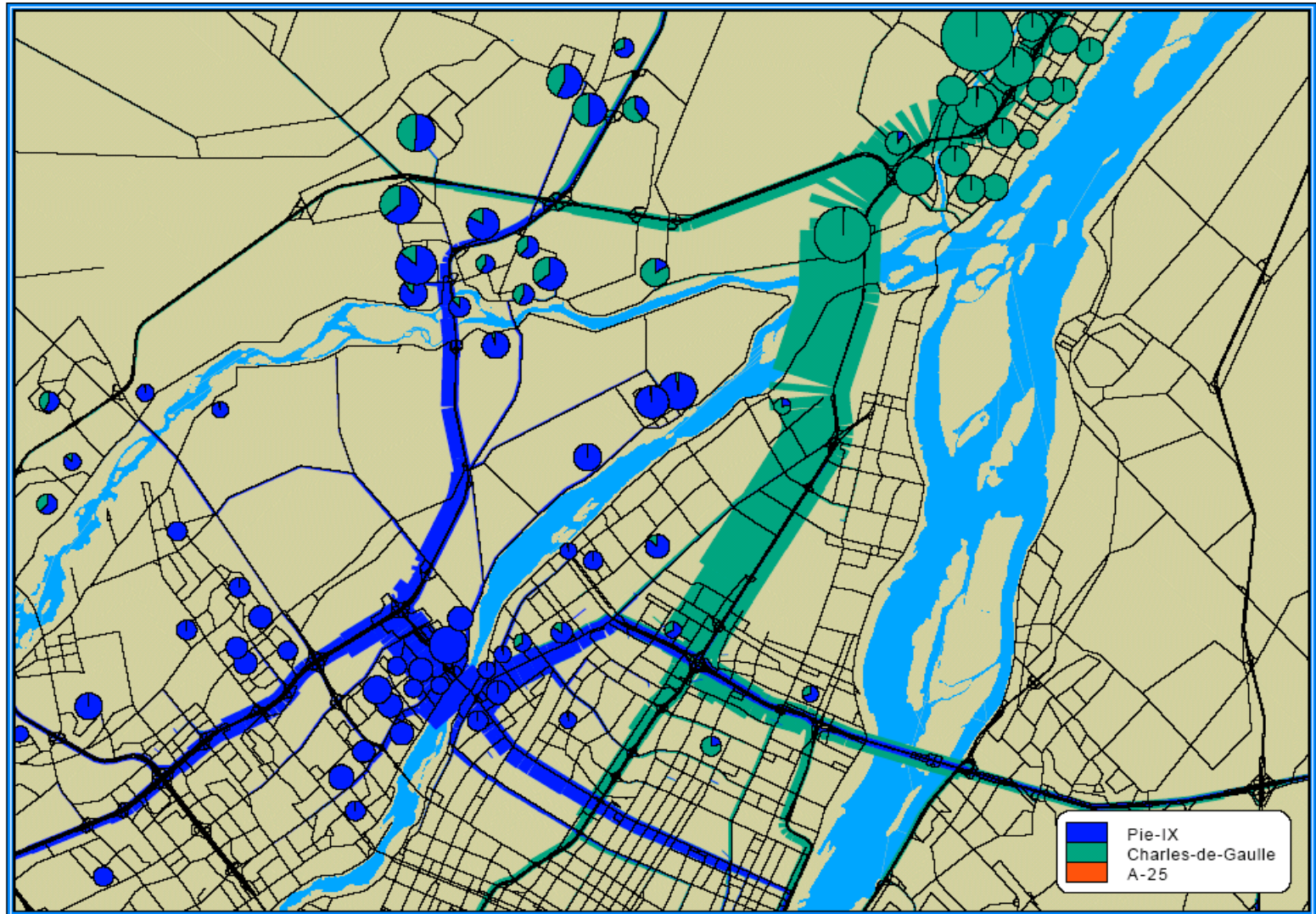




# Demand for Current and Future Year

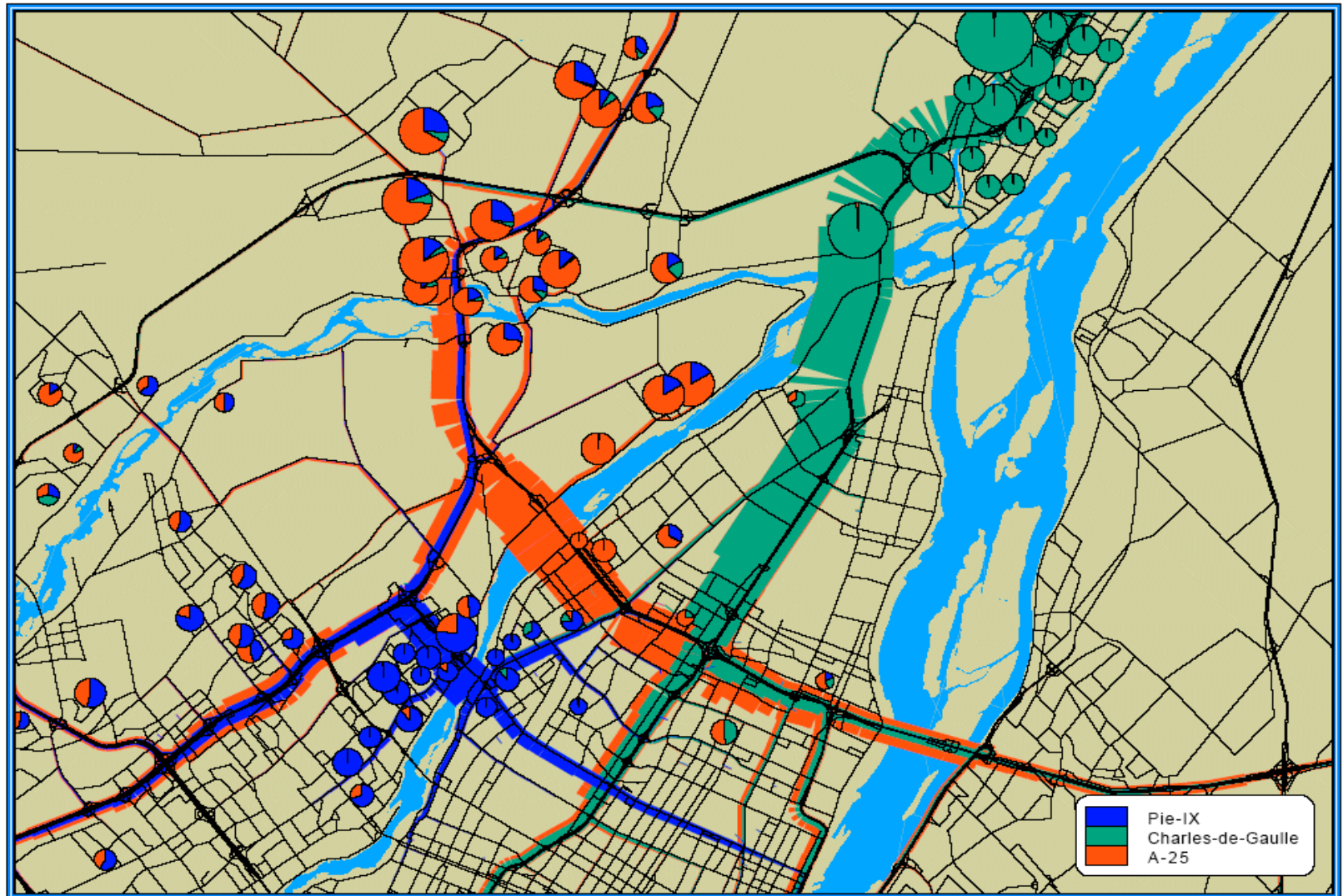


# The Current Bridge Flows

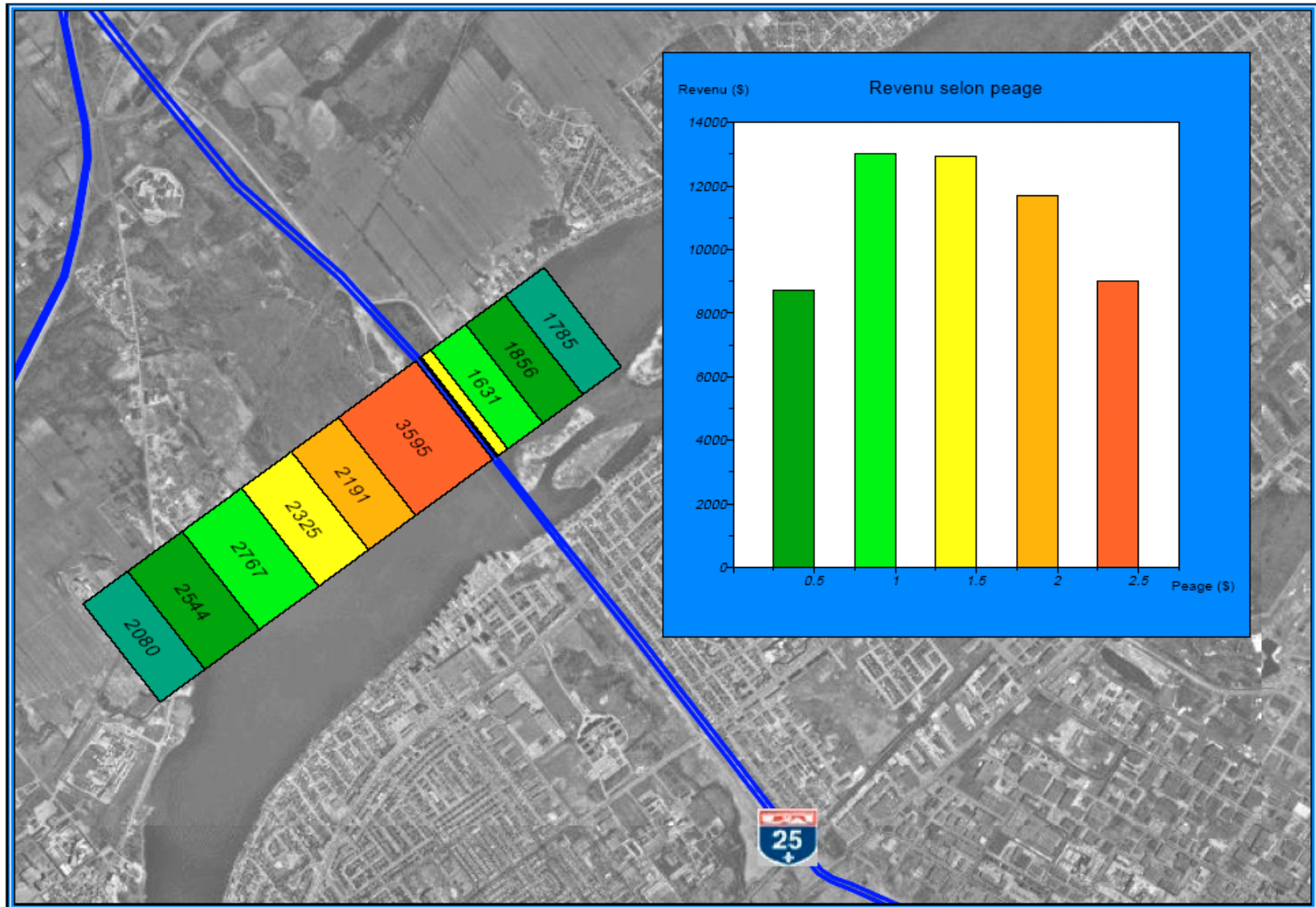




# Bridge Flows with New facility



# Toll Income with Various Toll Levels



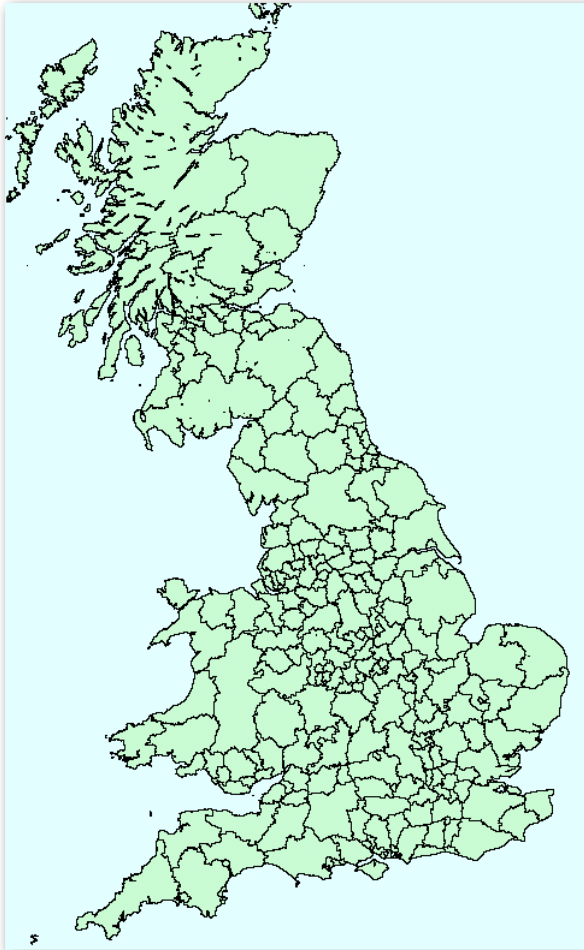
# National Models

- These are very large multi-modal multi-class models
- The underlying demand models are rather complex and the running times are very high
- An example of a national model is the PLANET model developed for British Rail

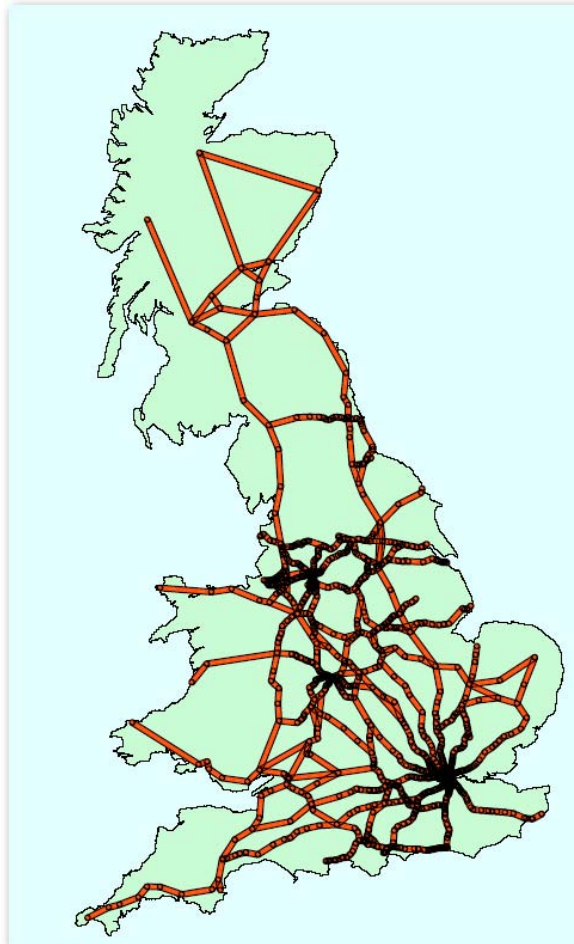


# The PLANET Model – British Rail

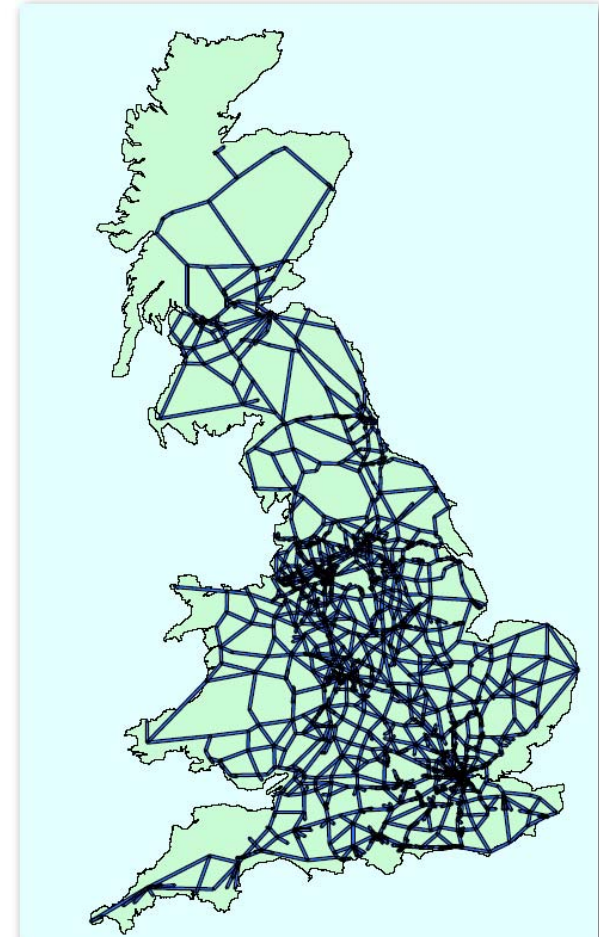
Zones



Rail



Road



INFORMS, November 2005

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# Dynamic Network Equilibrium Model

- Solved by a hybrid optimization-simulation model a discretized version of a variational inequality formulation of a dynamic network equilibrium model
- The theoretical properties of the model are difficult to establish
- Wardrop's user equilibrium in a temporal framework is a basis for the model

# Dynamic equilibrium

## variables

$(0, T)$  = demand period

$I$  = set of OD pairs

$K_i$  = set of paths for  $i$

$h_k(t)$  = flow  $(t)$  on path  $k$

$t$  = assignment interval  $t \in (1, T)$

$i$  = OD pair,  $i \in I$

$g_i(t)$  = demand for OD pair  $i$

$s_k(t)$  = travel time  $(t)$  on path  $k$

## constraints

$$\sum_{\forall k \in K_i(t)} h_k(t) = g_i(t)$$

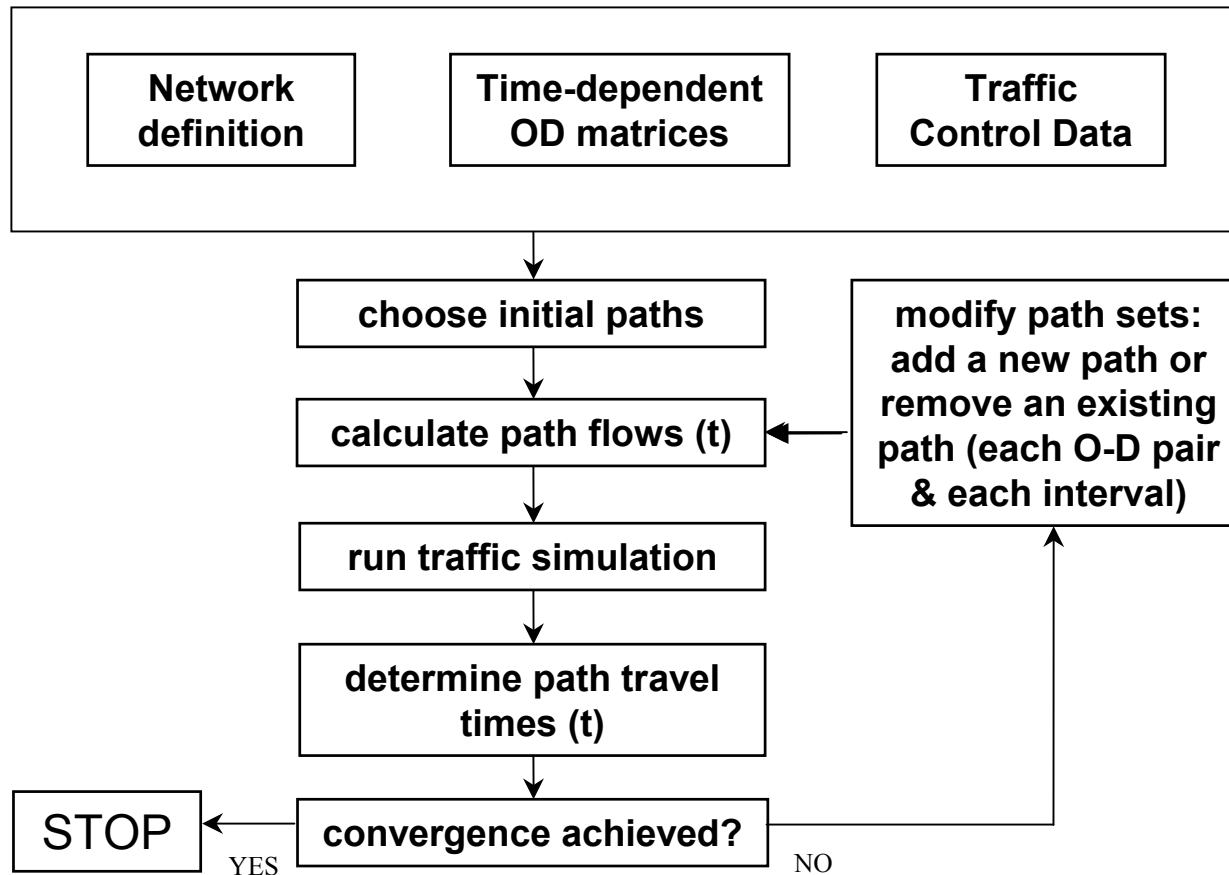
$$h_k(t) \geq 0$$

## equilibrium conditions

$$u_i(t) = \min_{k \in K_i} \{s_k(t)\}$$

$$s_k(t) \begin{cases} = u_i(t) & \text{if } h_k(t) > 0 \\ \geq u_i(t) & \text{otherwise} \end{cases}$$

# Dynamic assignment model



# Traffic simulation model

simplified model of vehicle interactions allows for an efficient event-based simulation

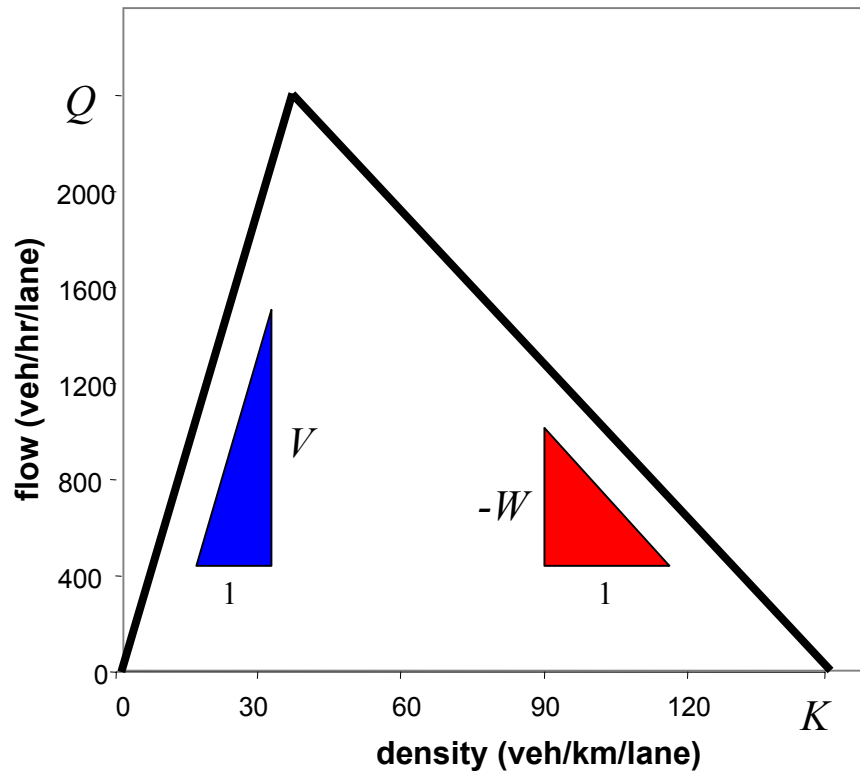
- car following
- lane changing
- gap acceptance

sophisticated lane selection heuristics

- local lane selection rules
- stochastic look-ahead strategy



# fundamental diagram



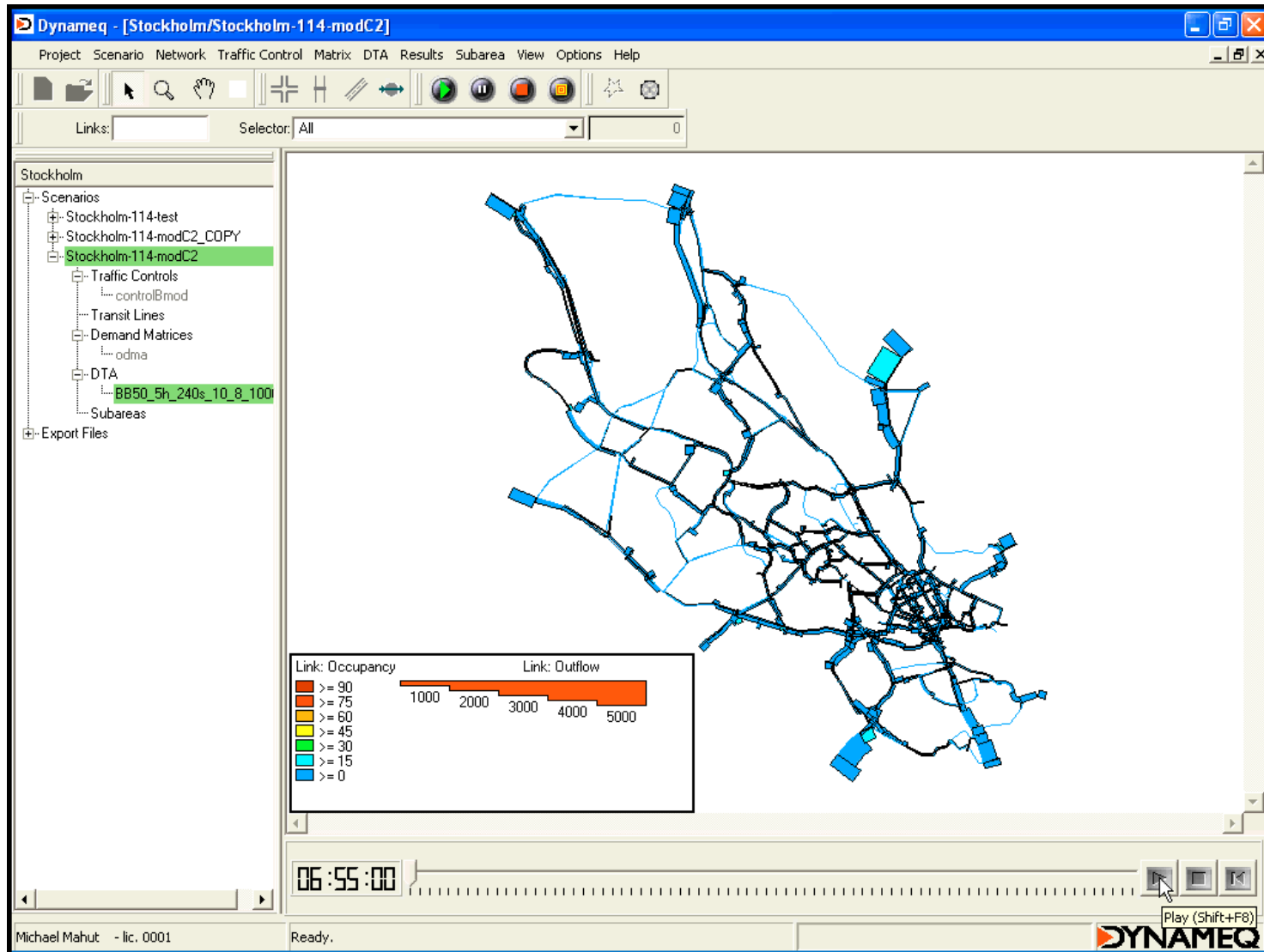
$V$  = free-flow  
speed

$$Q = \frac{1}{L/V + R}$$

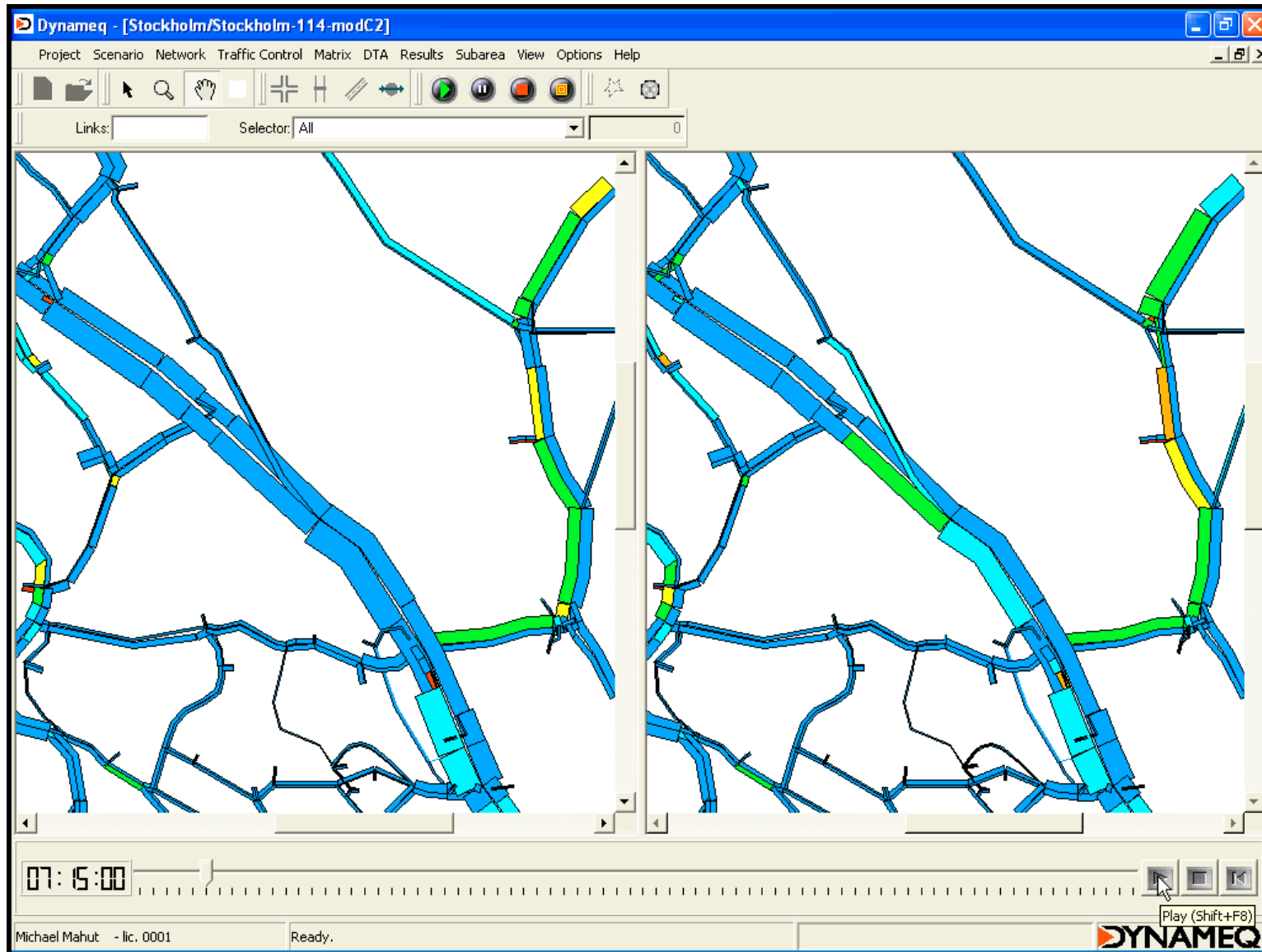
$$K = 1/L$$

$$W = L/R$$

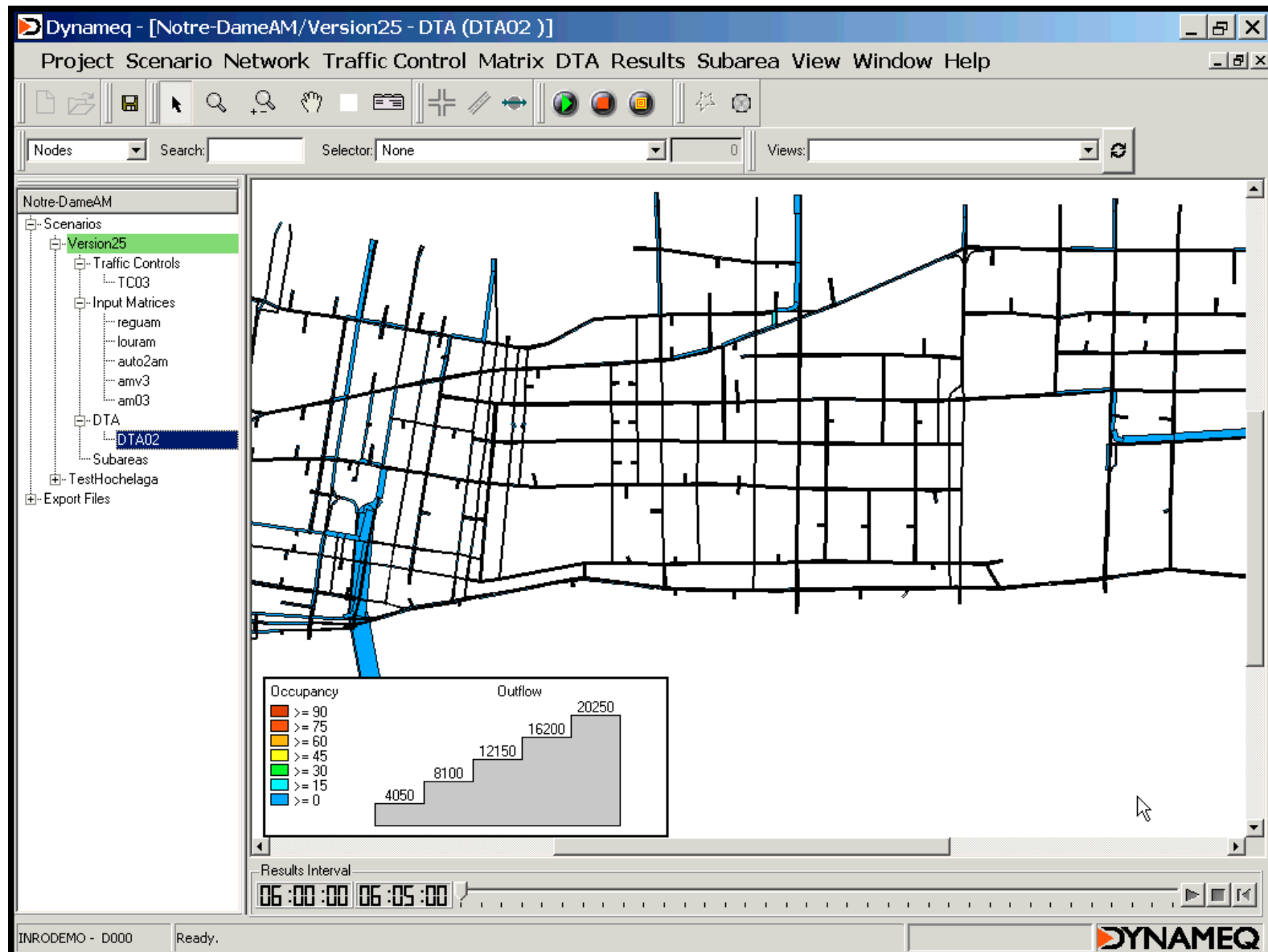
# An application in Stockholm



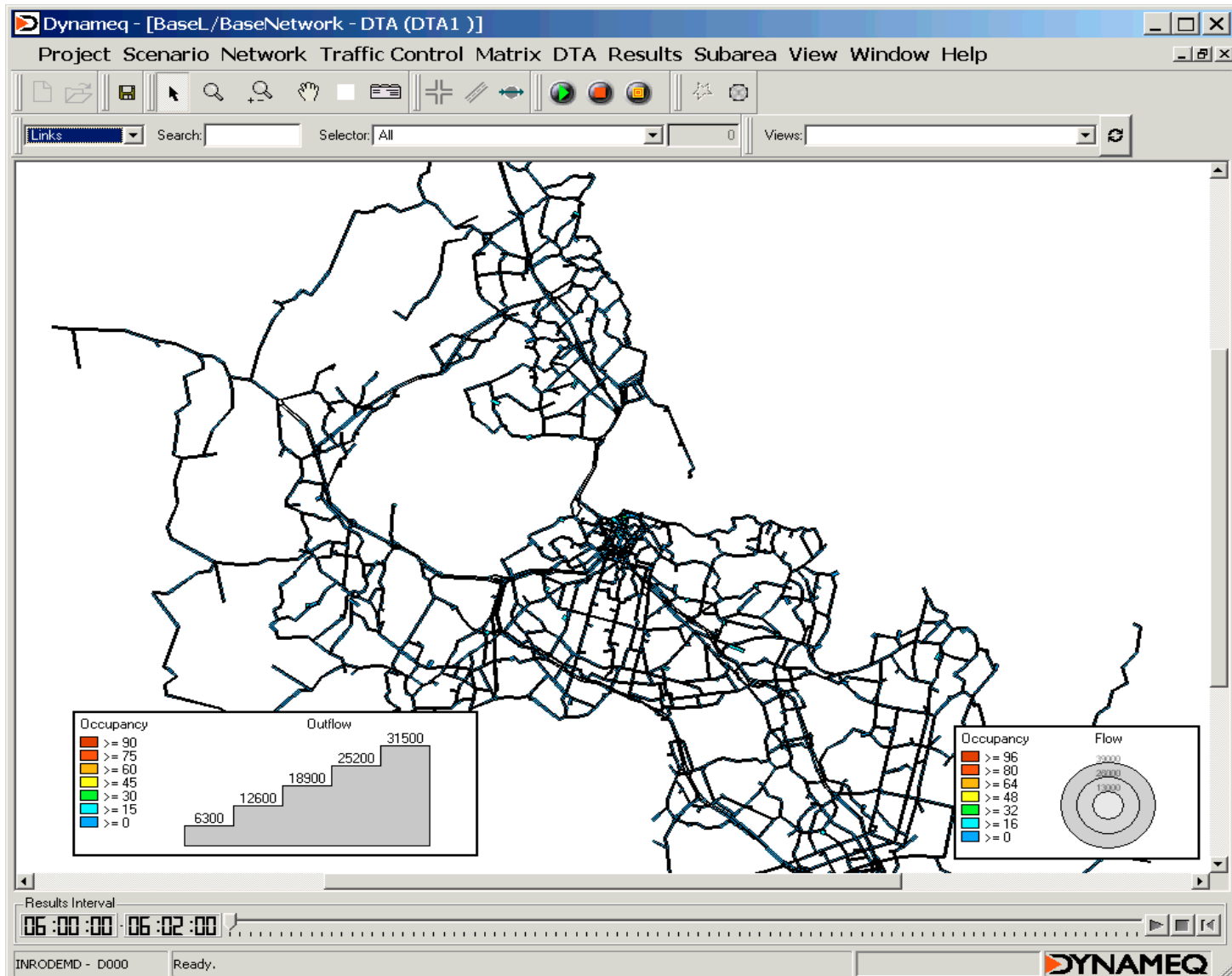
# An application in Stockholm



# An application in Montreal



# An application in Auckland, NZ



# Ending Remarks

- The equilibrium model of route choice is here to stay for both static and dynamic models
- We have a lot to thank to the landmark contribution of 1956