

External-Cost Continuous-Type Wardrop Equilibria in Routing Games

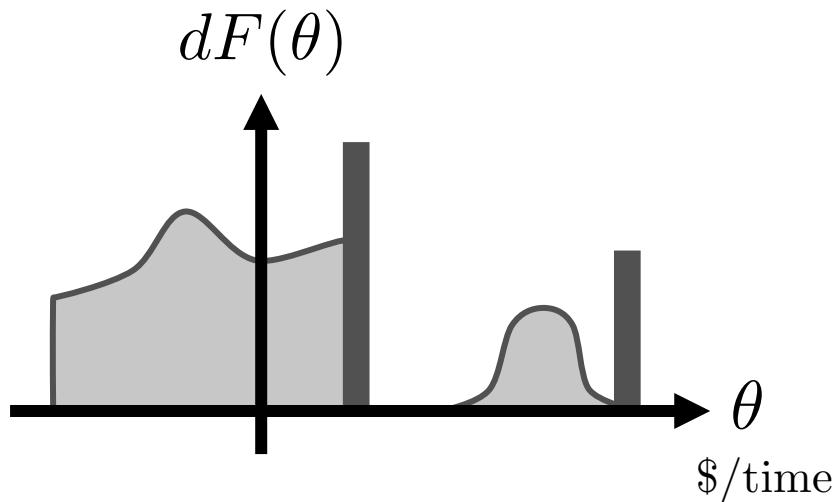
Dan Calderone, Roy Dong, S. Shankar Sastry
UC Berkeley

ITSC, Yokohama, Japan
Oct 17, 2017

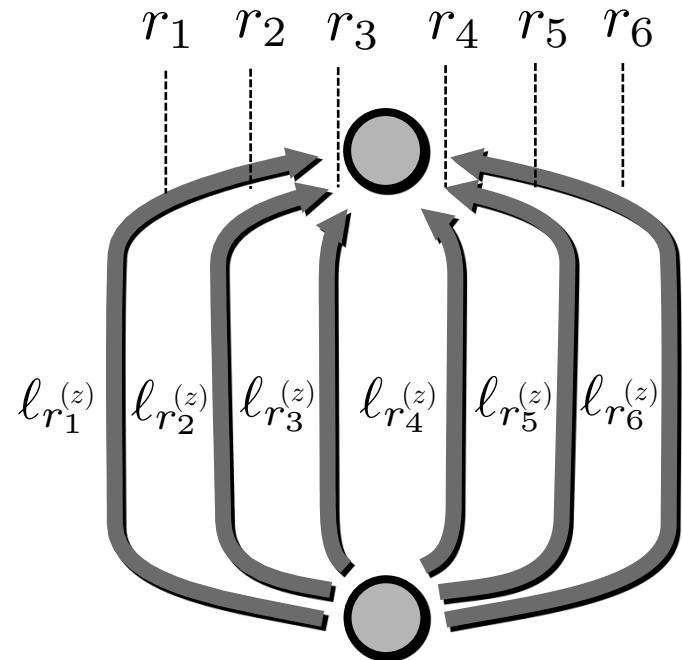
External Cost Equilibria

Outline

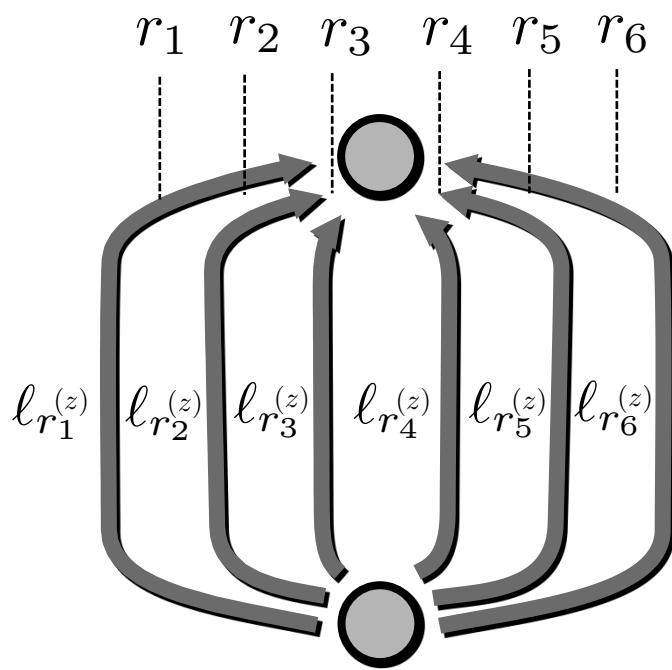
- Review: Non-atomic routing games
- External cost equilibria
- Equilibria intuition
- Applications



Classic Routing Game



Classic Routing Game

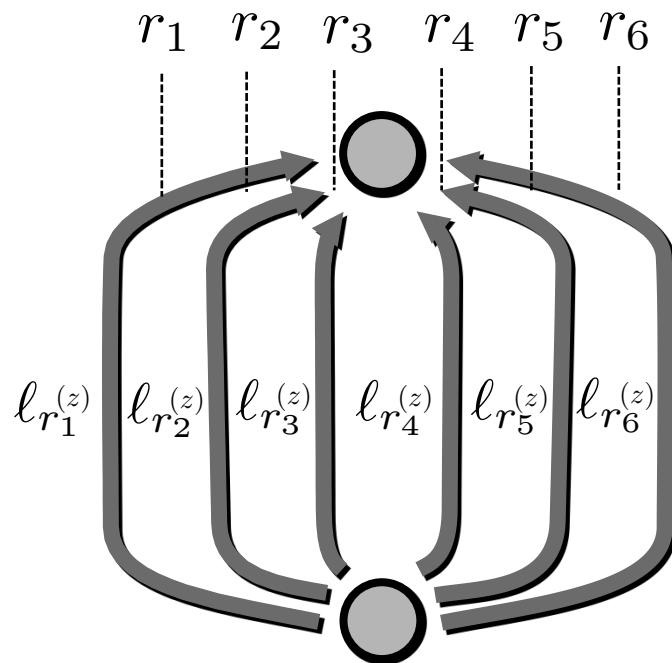


Wardrop Equilibrium

$$\ell_r(z) \leq \ell_{r'}(z)$$

whenever some mass chooses route r

Classic Routing Game

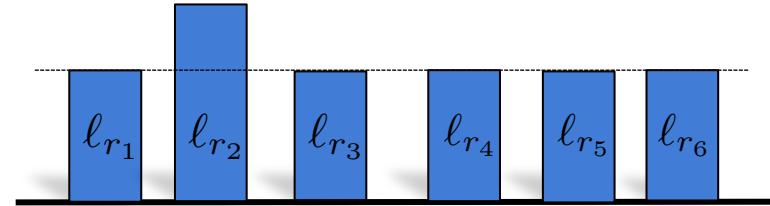


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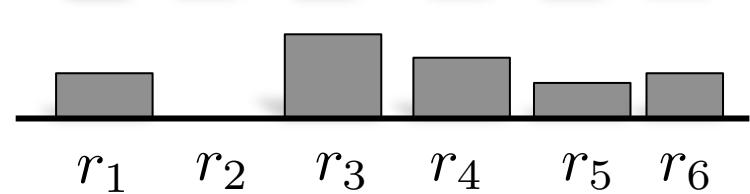
whenever some mass chooses route r

Latency

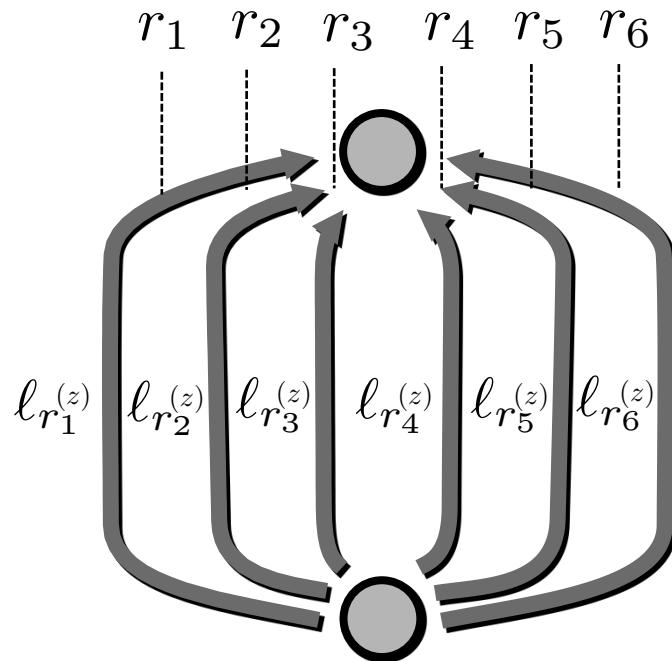


Mass

Route



Classic Routing Game

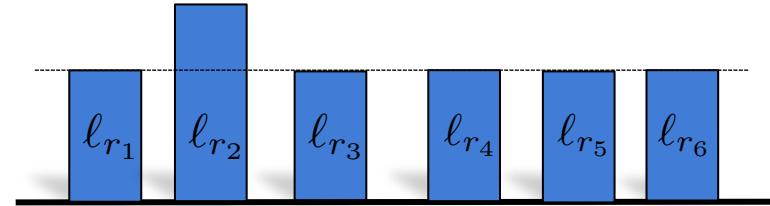


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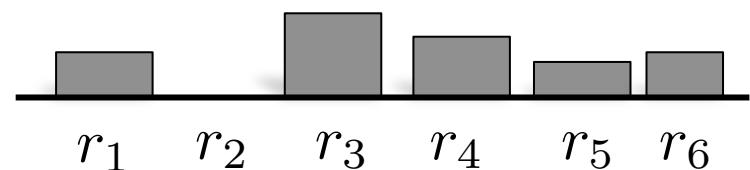
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Latency



Mass

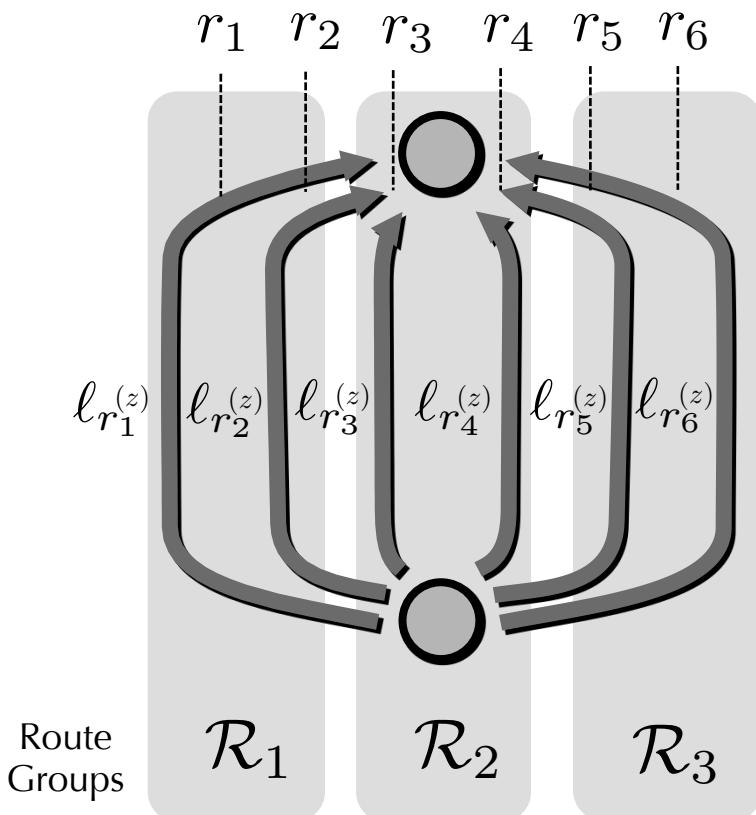
Route



Potential Game

Potential Function $F(x) = \sum_e \int_0^{x_e} l_e(u) du$

External Cost Equilibria

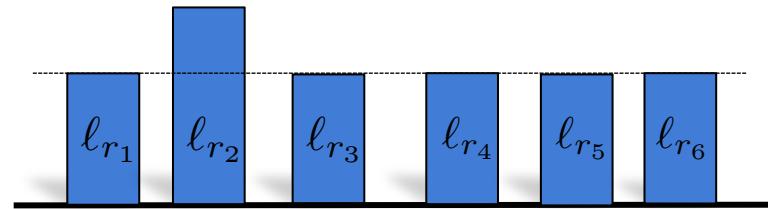


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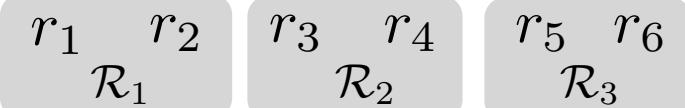
Latency



Mass



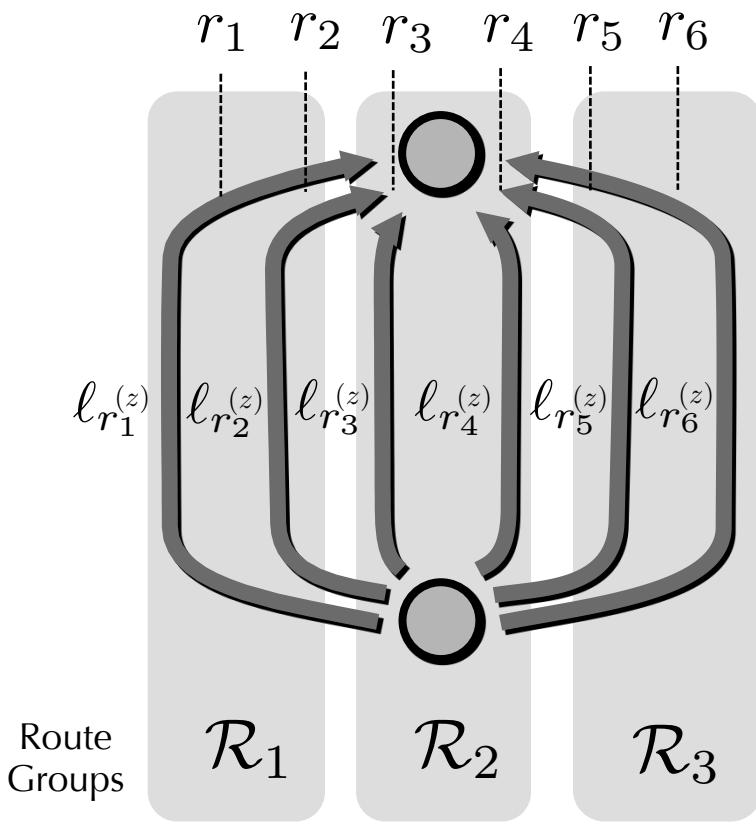
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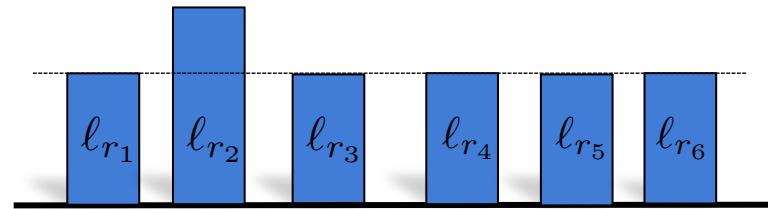


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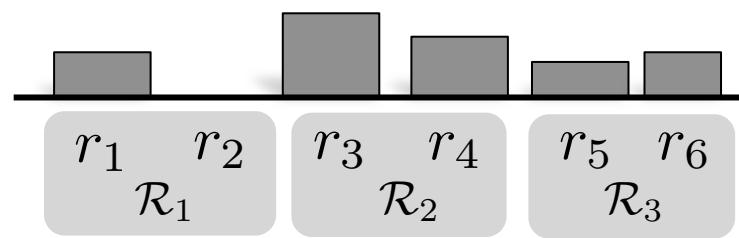
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Latency



Mass

Route

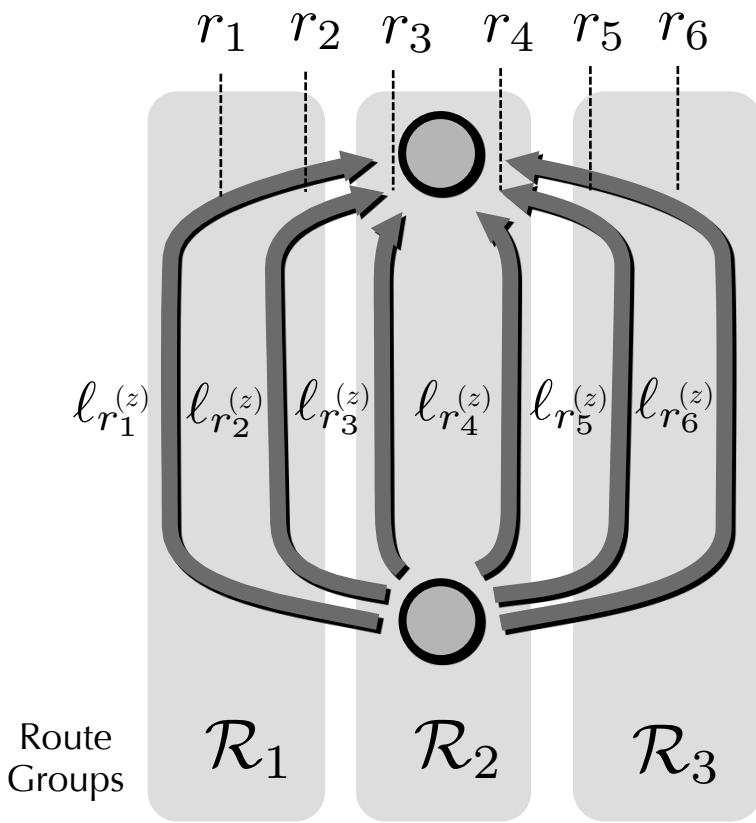


Potential Game

Potential Function

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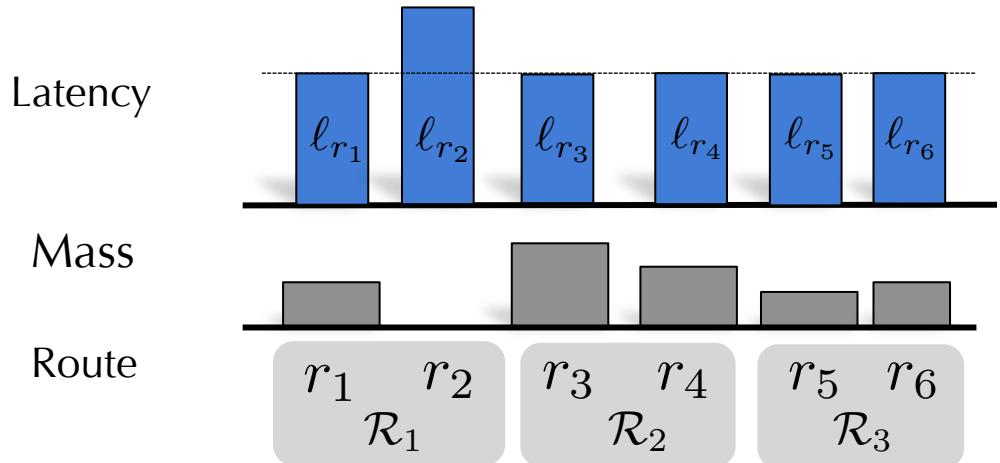


External Price $\alpha_1 \quad \alpha_2 \quad \alpha_3$

Wardrop Equilibrium

$$\ell_r(z) + \alpha_i \theta \leq \ell_{r'}(z) + \alpha_j \theta$$

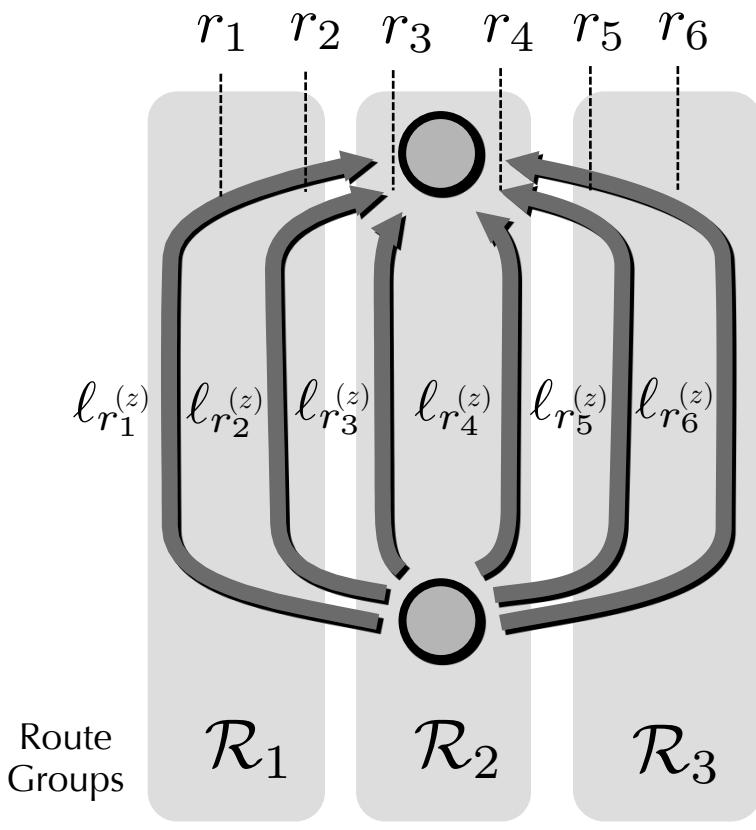
whenever some users choose group \mathcal{R}_i and route $r \in \mathcal{R}_i$



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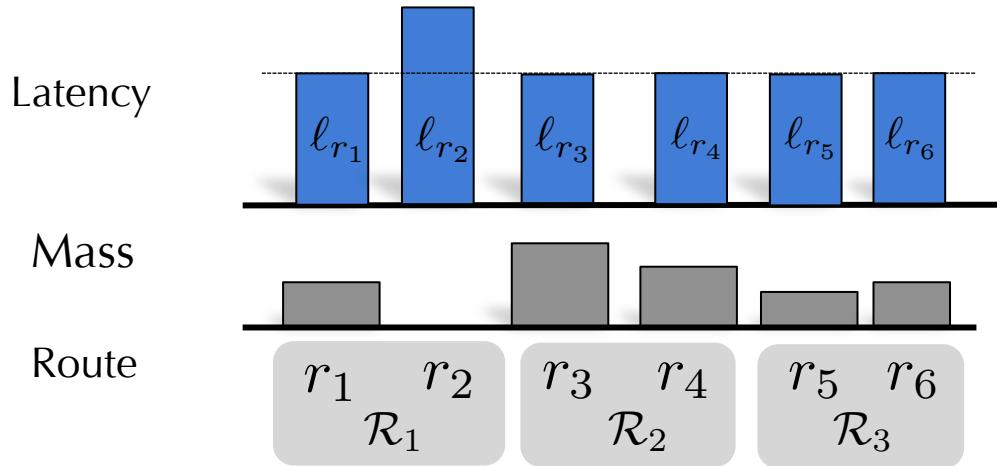
External Cost Equilibria



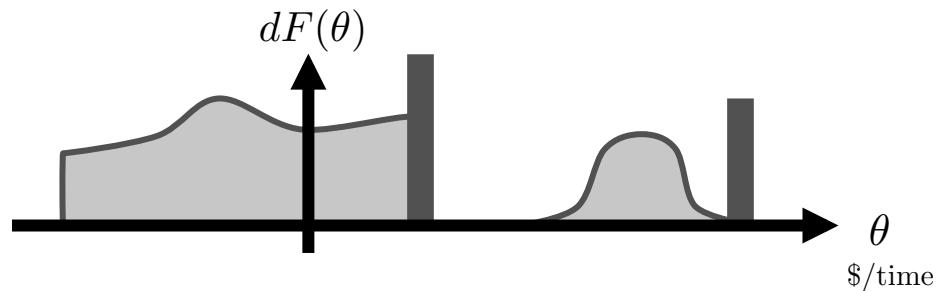
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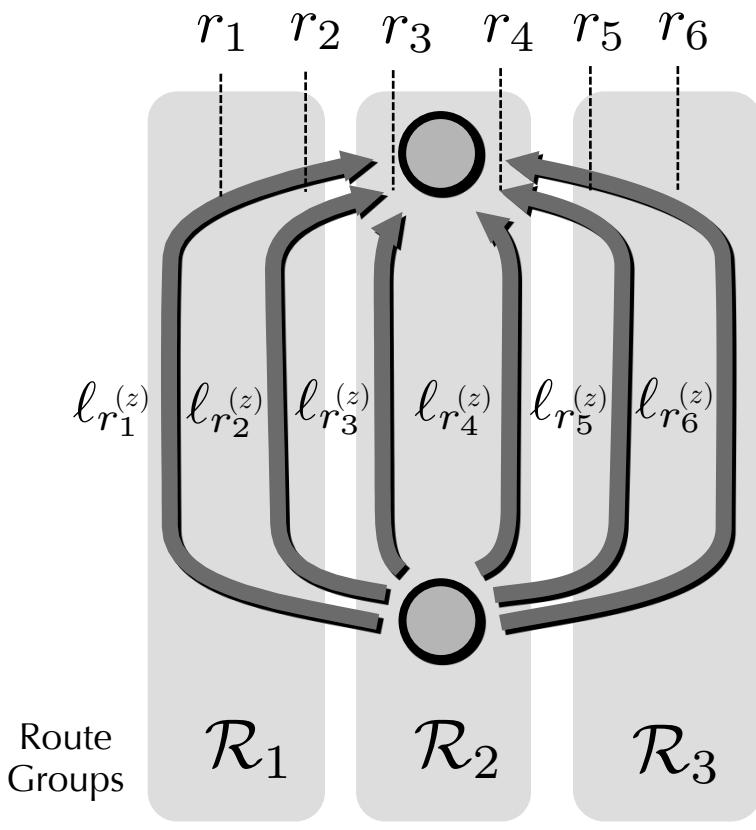
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External Cost Preference Parameter



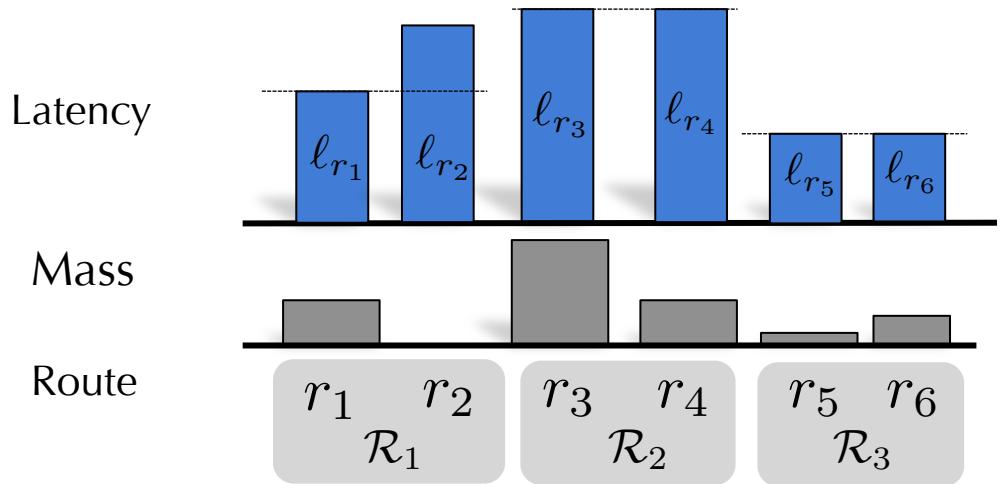
External Cost Equilibria



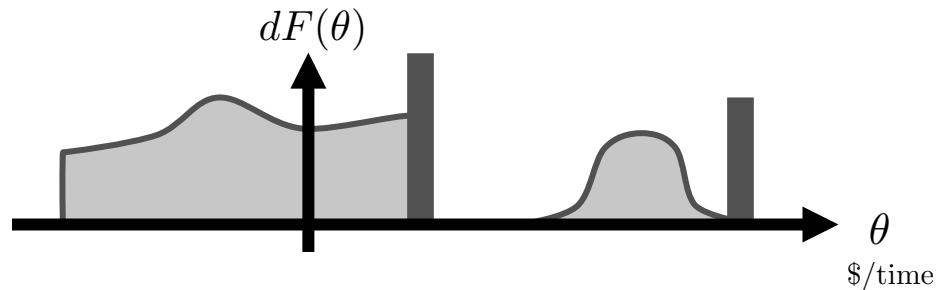
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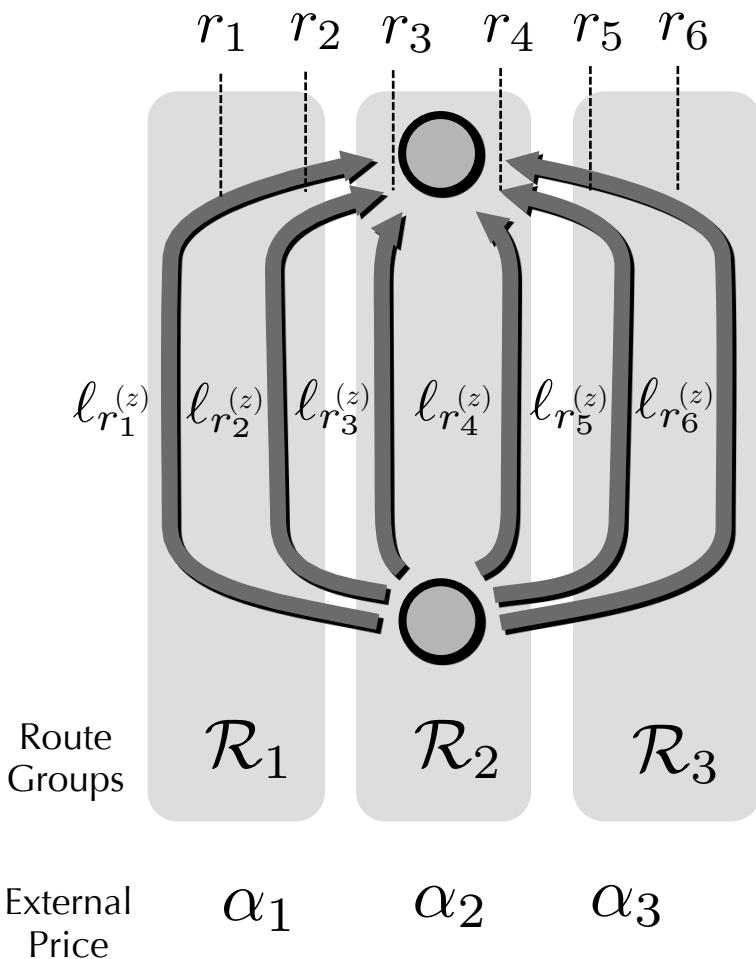
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External Cost Preference Parameter



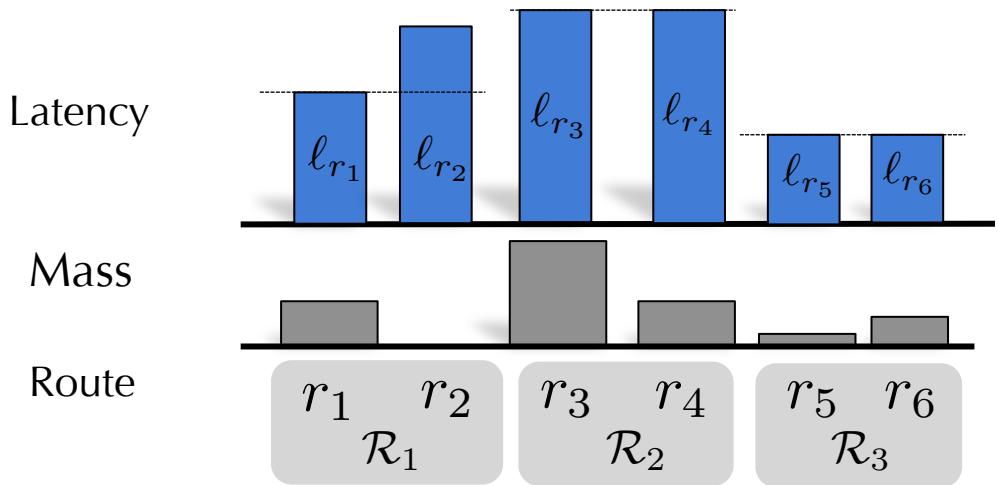
External Cost Equilibria



Wardrop Equilibrium

$$\ell_r(z) + \alpha_i \theta \leq \ell_{r'}(z) + \alpha_j \theta$$

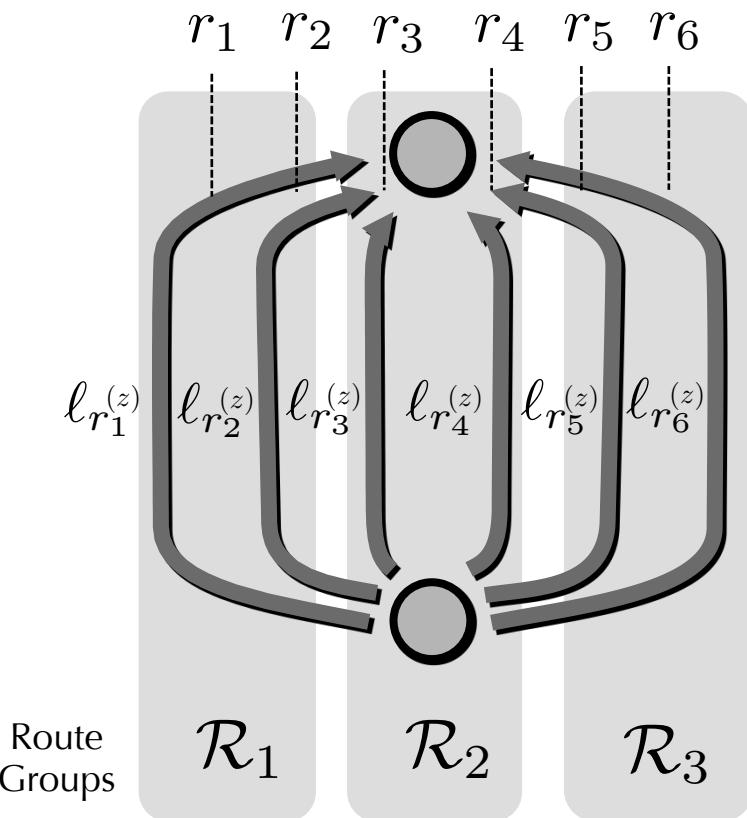
whenever some users choose group \mathcal{R}_i and route $r \in \mathcal{R}_i$



Literature – traditionally for tolling

- **F. Leurent**, "Cost versus time equilibrium over a network," 1993.
- **P. Marcotte and D.L. Zhu**, "Equilibria with infinitely many differentiated classes of customers," 1997.

External Cost Equilibria

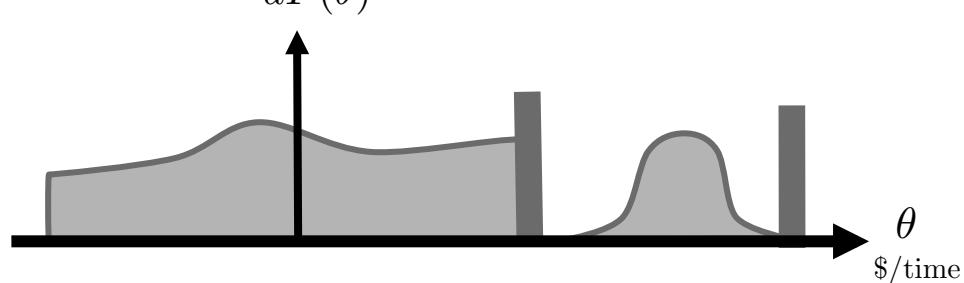


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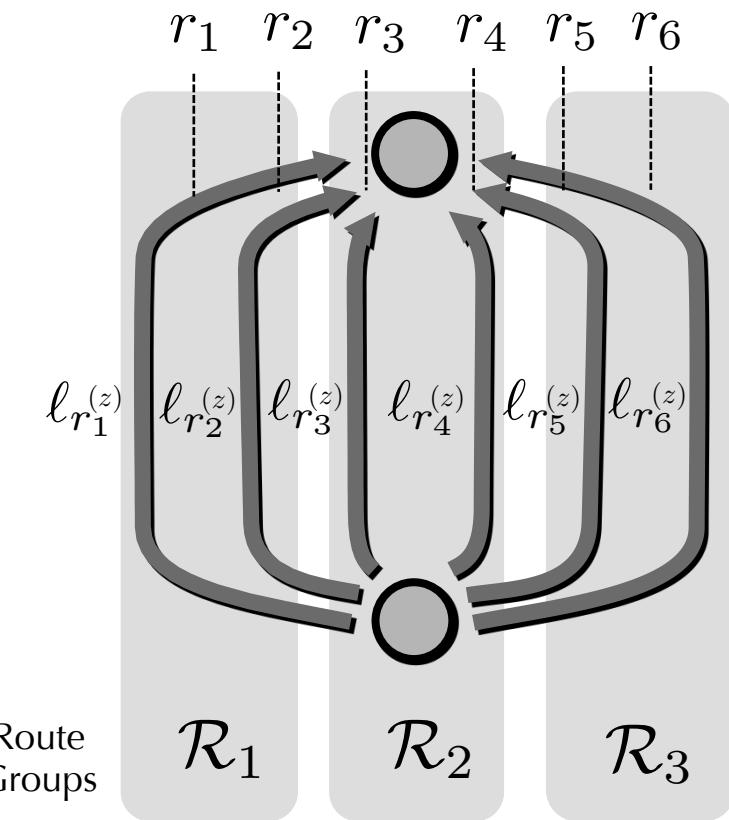
Mass Division



External
Price

$$\alpha_1 > \alpha_2 > \alpha_3$$

External Cost Equilibria



External
Price

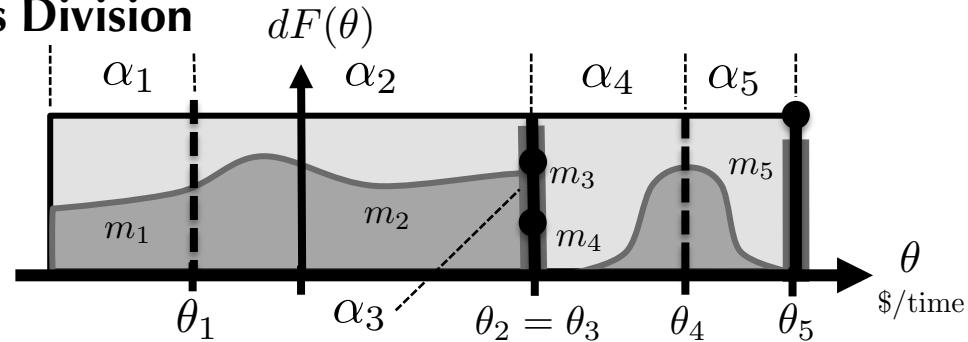
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Wardrop Equilibrium

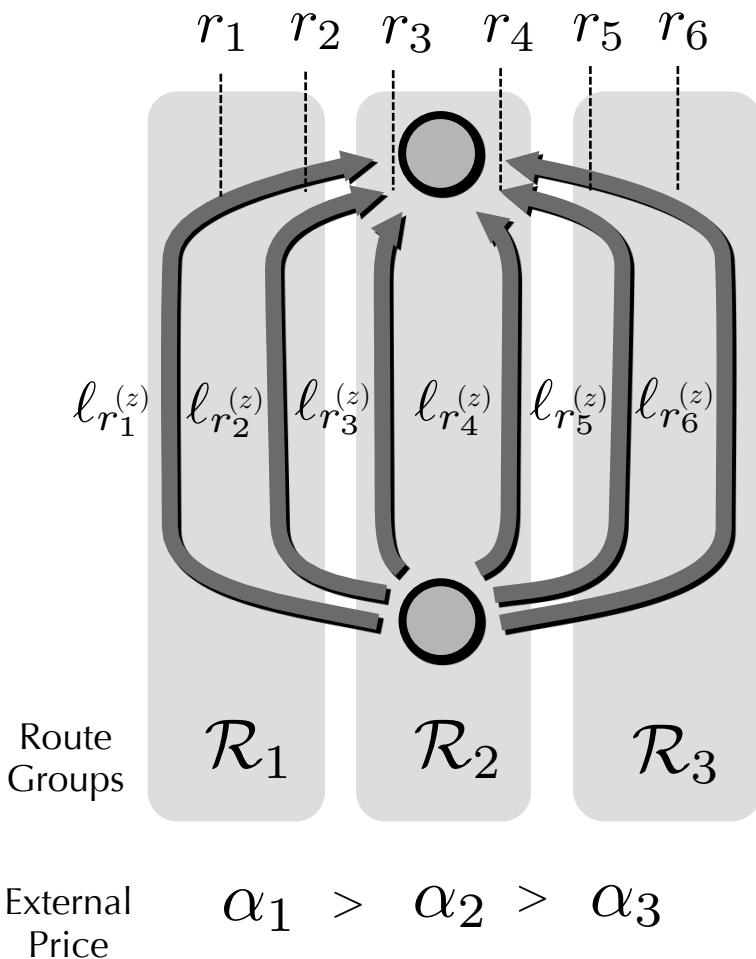
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Mass Division



External Cost Equilibria

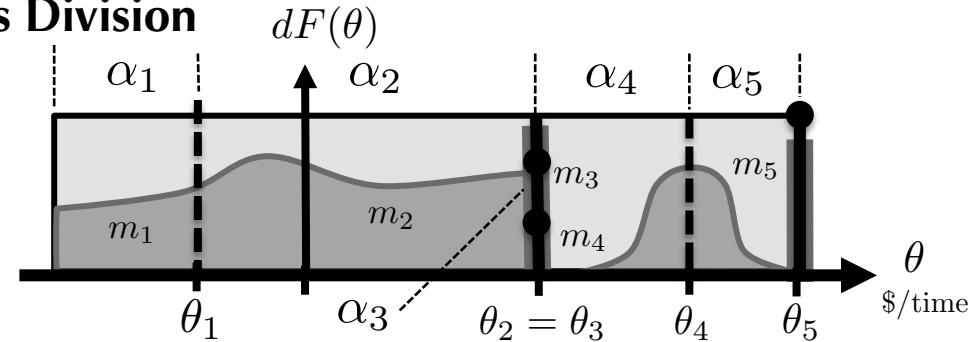


Wardrop Equilibrium

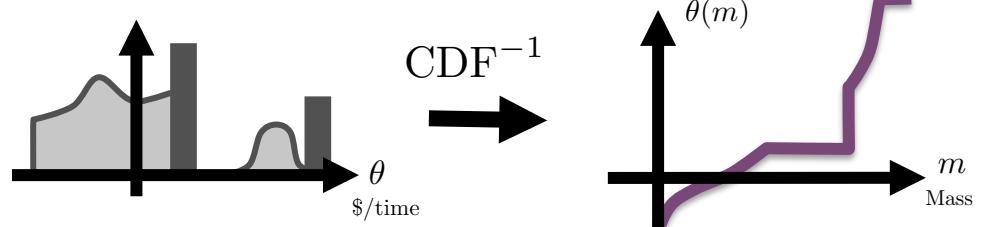
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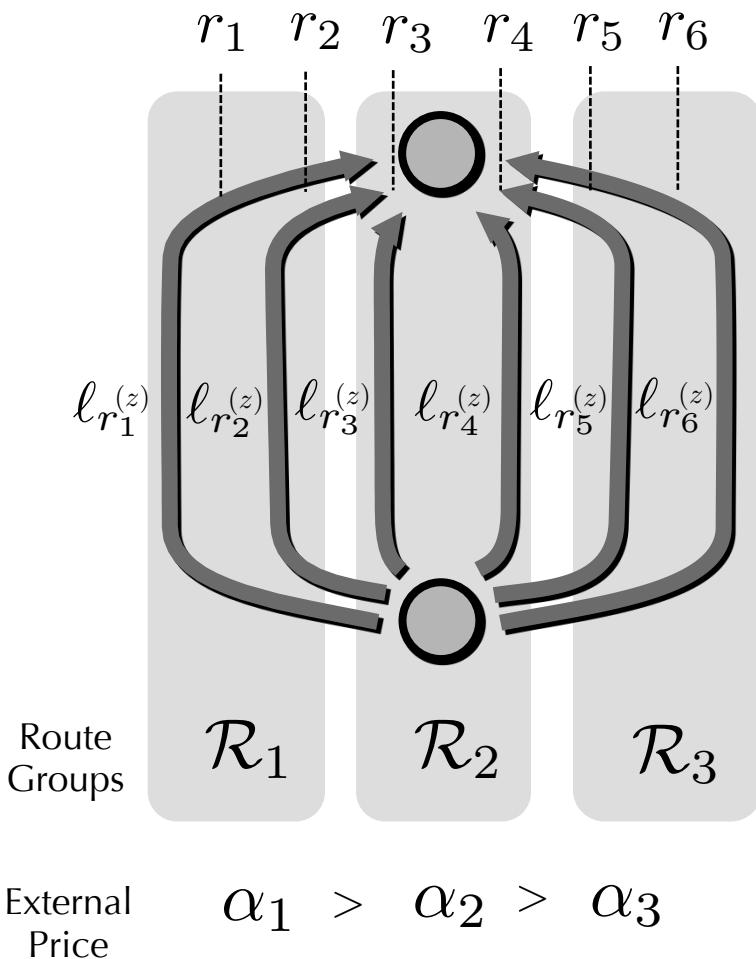
Mass Division



Inverse CDF function



External Cost Equilibria

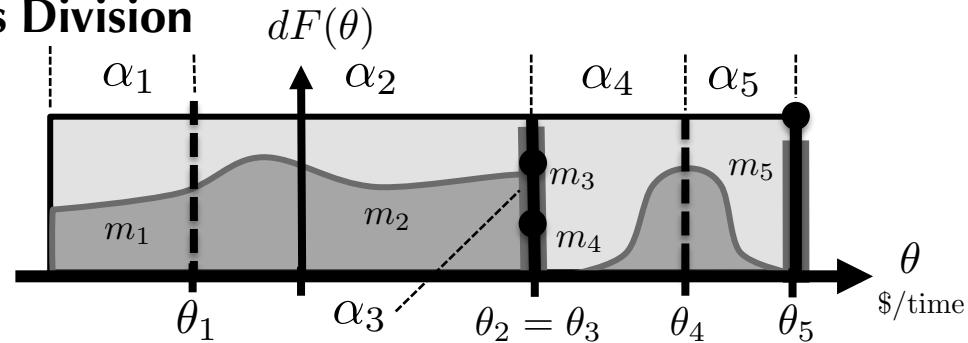


Wardrop Equilibrium

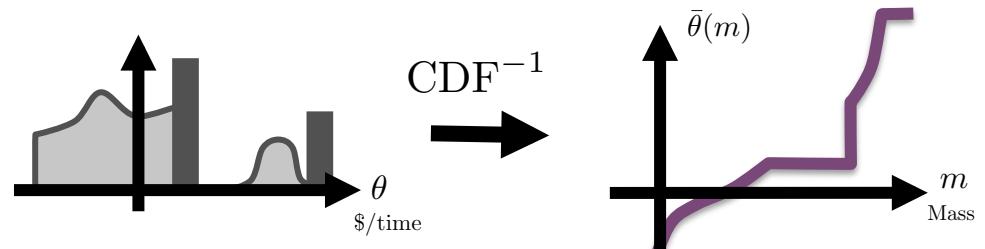
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Mass Division



Inverse CDF function



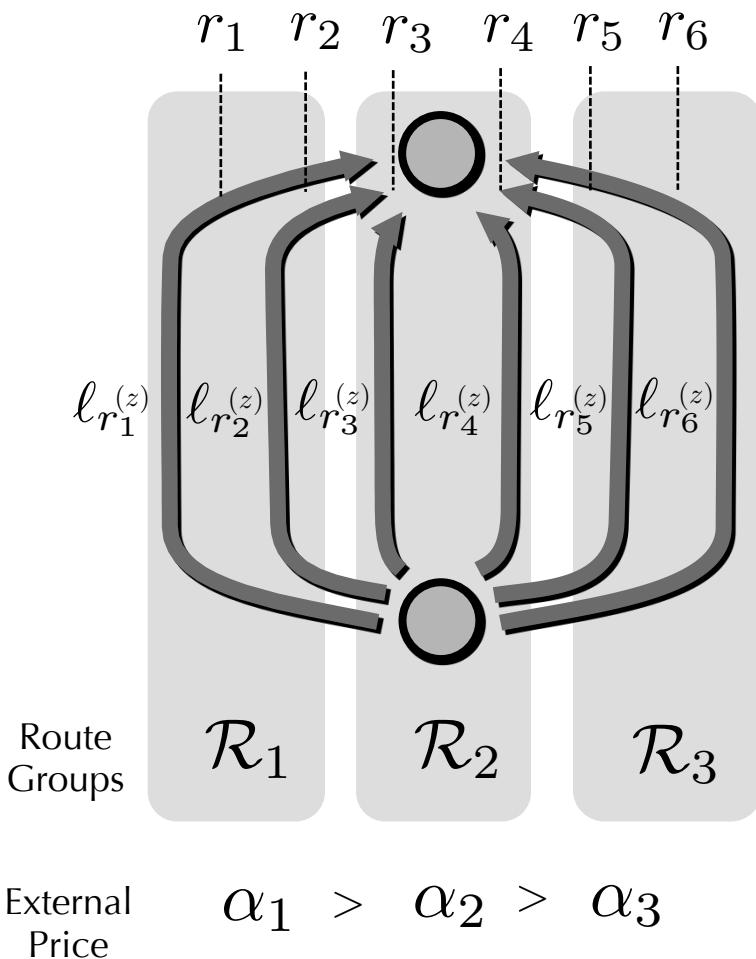
$$\theta_1 = \bar{\theta}(m_1)$$

$$\theta_2 = \bar{\theta}(m_1 + m_2)$$

$$\theta_3 = \bar{\theta}(m_1 + m_2 + m_3)$$

\vdots

External Cost Equilibria

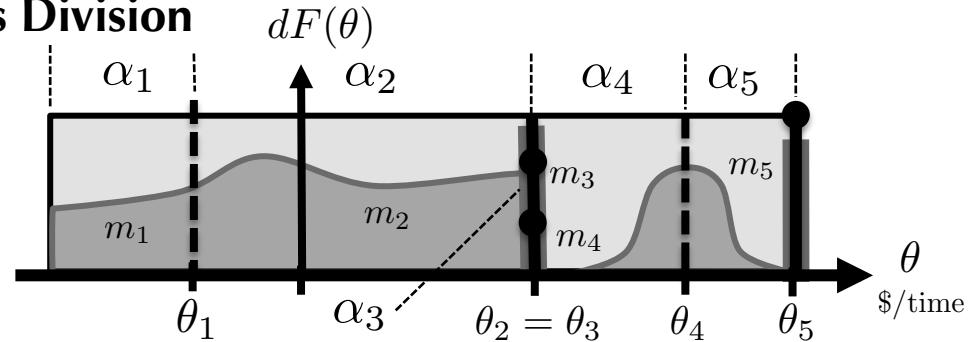


Wardrop Equilibrium

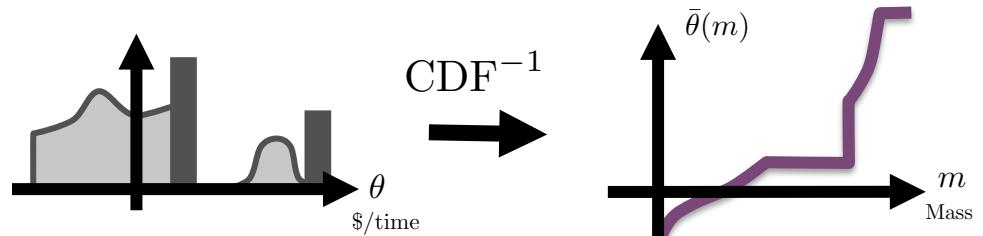
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Mass Division



Inverse CDF function



Potential Game

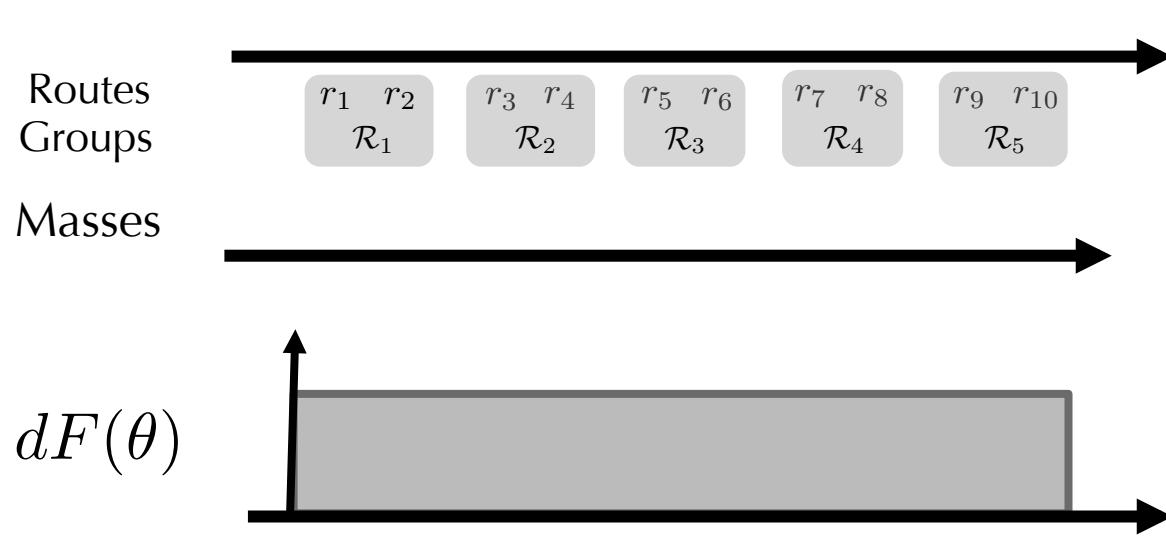
$$F(x) = \sum_e \int_0^{x_e} l_e(u) du + \sum_o \int_{\sum_{i < o} m_i}^{\sum_{i \leq o} m_i} \alpha_o \bar{\theta}(u) du$$

Intuition: $\alpha_i \geq 0$, $\theta \geq 0$, uniform

Price $\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$

- External Cost
- Travel Latency

Costs

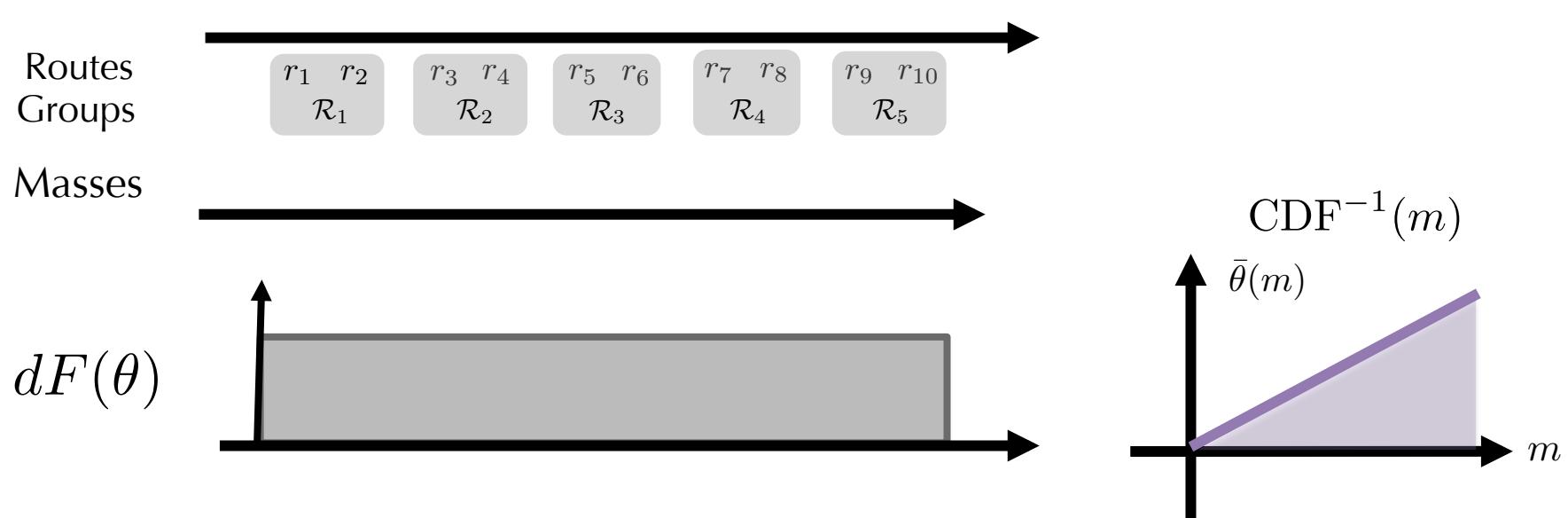


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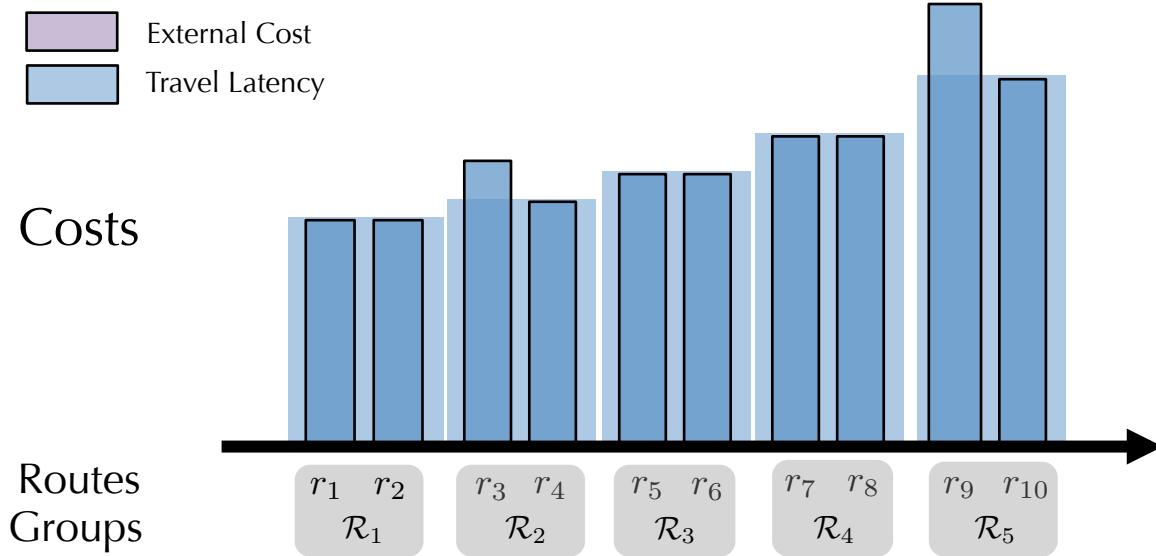
- [External Cost] External Cost
- [Travel Latency] Travel Latency

Costs

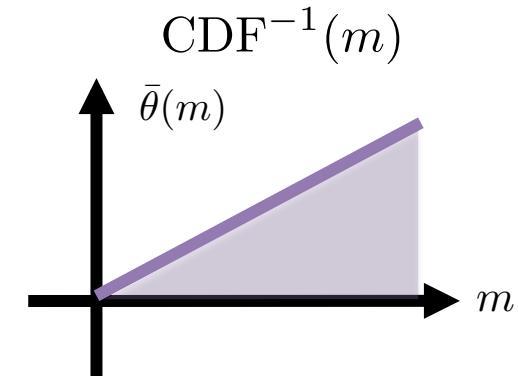
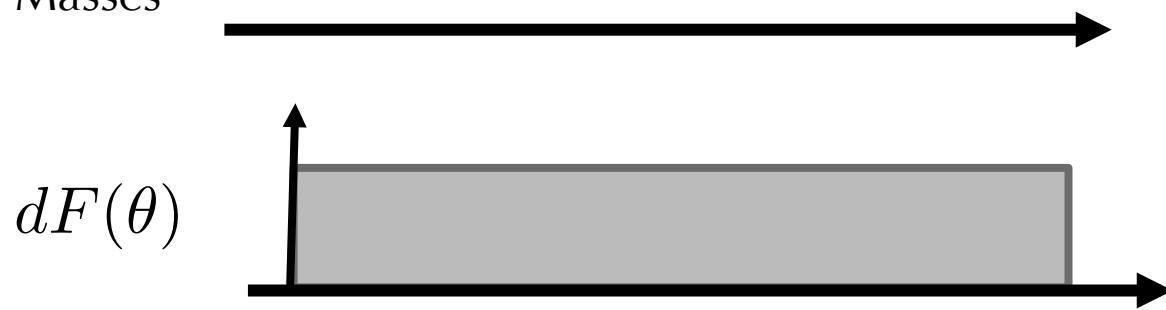


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Masses



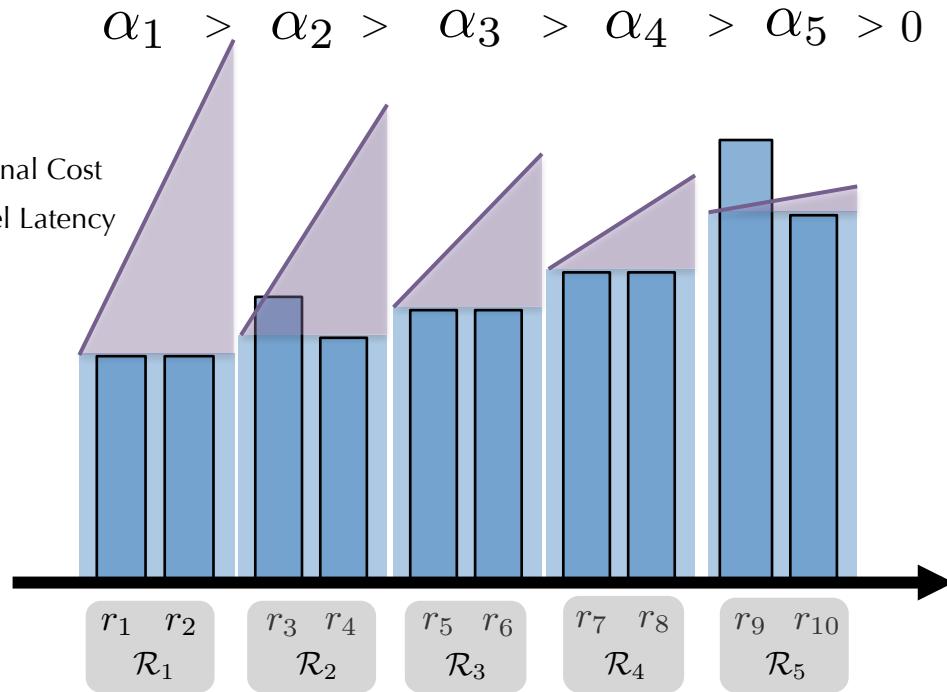
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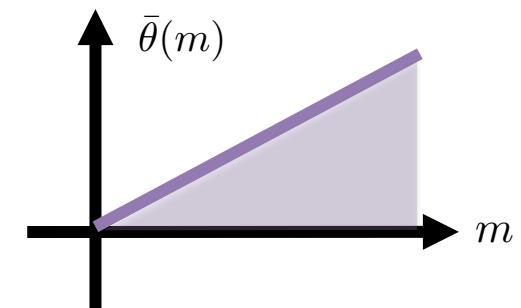
Costs



Masses



$$\text{CDF}^{-1}(m)$$



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Price

$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$

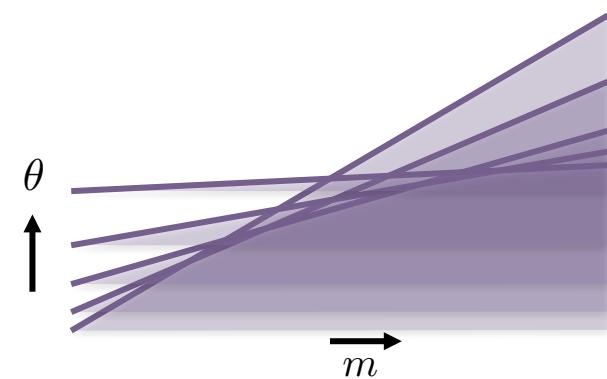
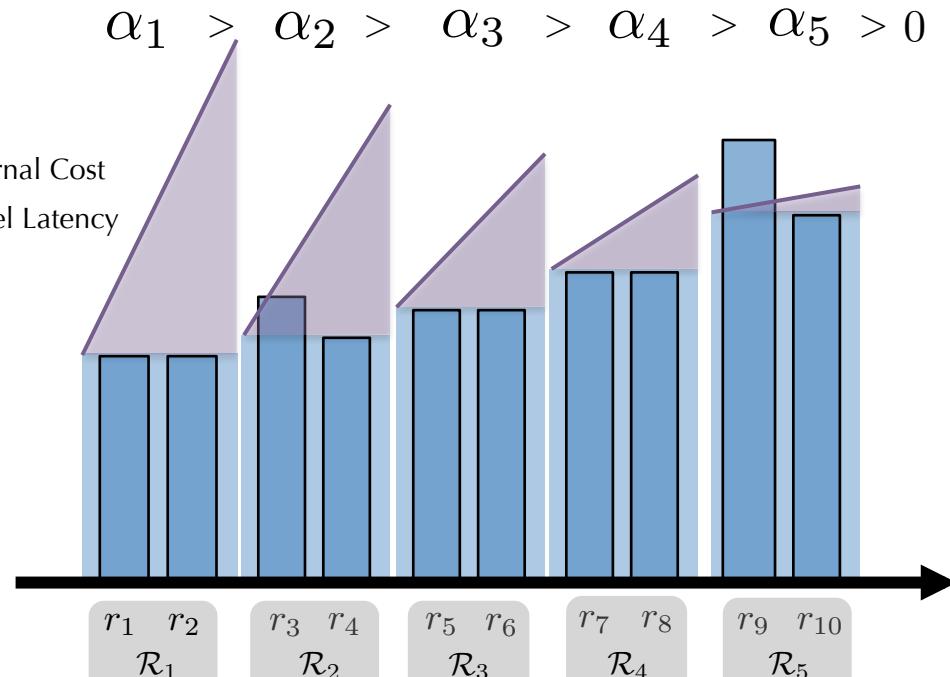
External Cost
Travel Latency

Costs

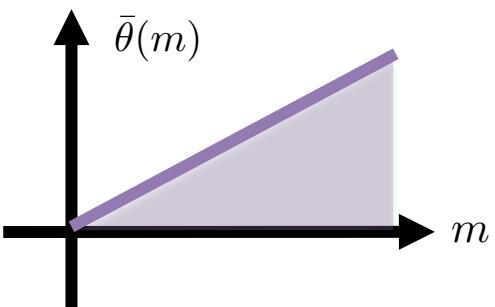
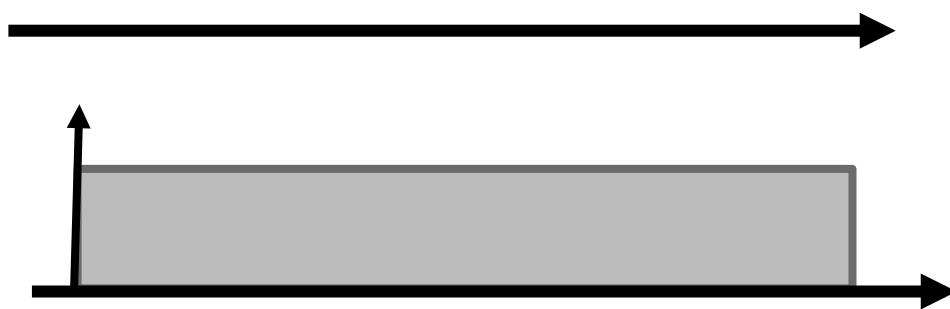
Routes
Groups

Masses

$$dF(\theta)$$

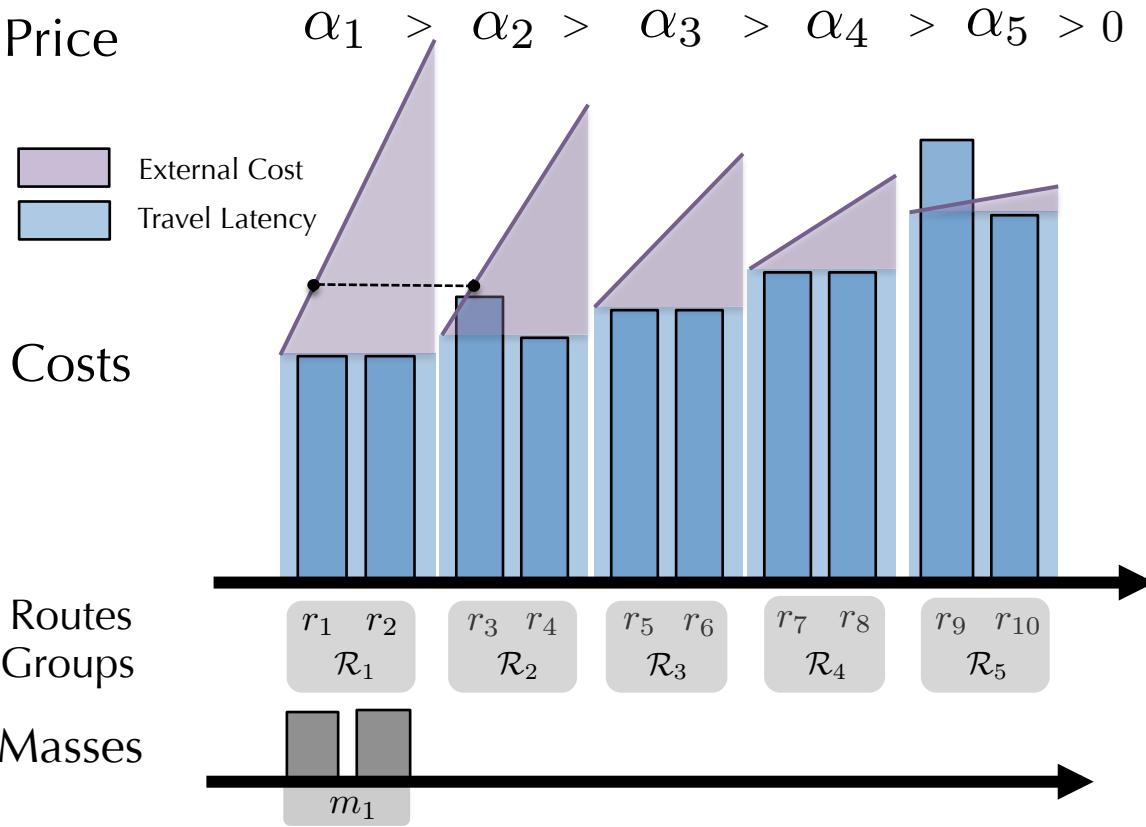


$$CDF^{-1}(m)$$



Intuition: $\alpha_i \geq 0$, $\theta \geq 0$, uniform

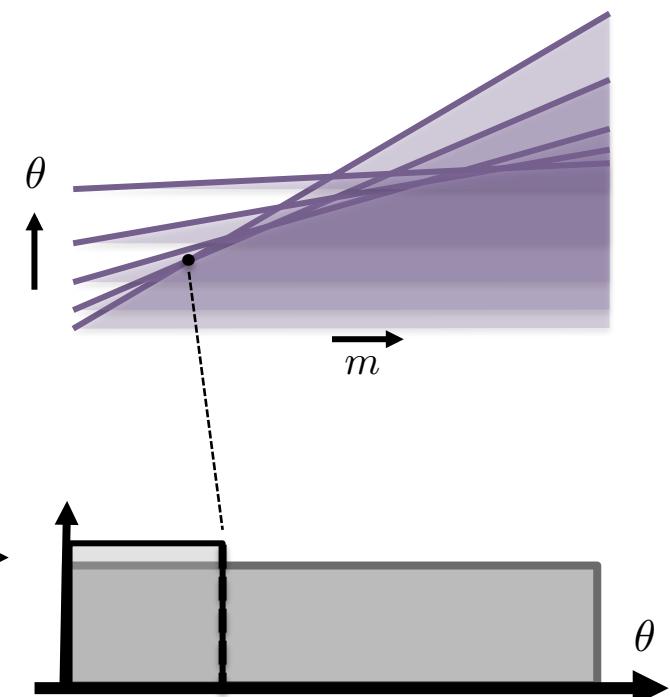
Price



Routes Groups

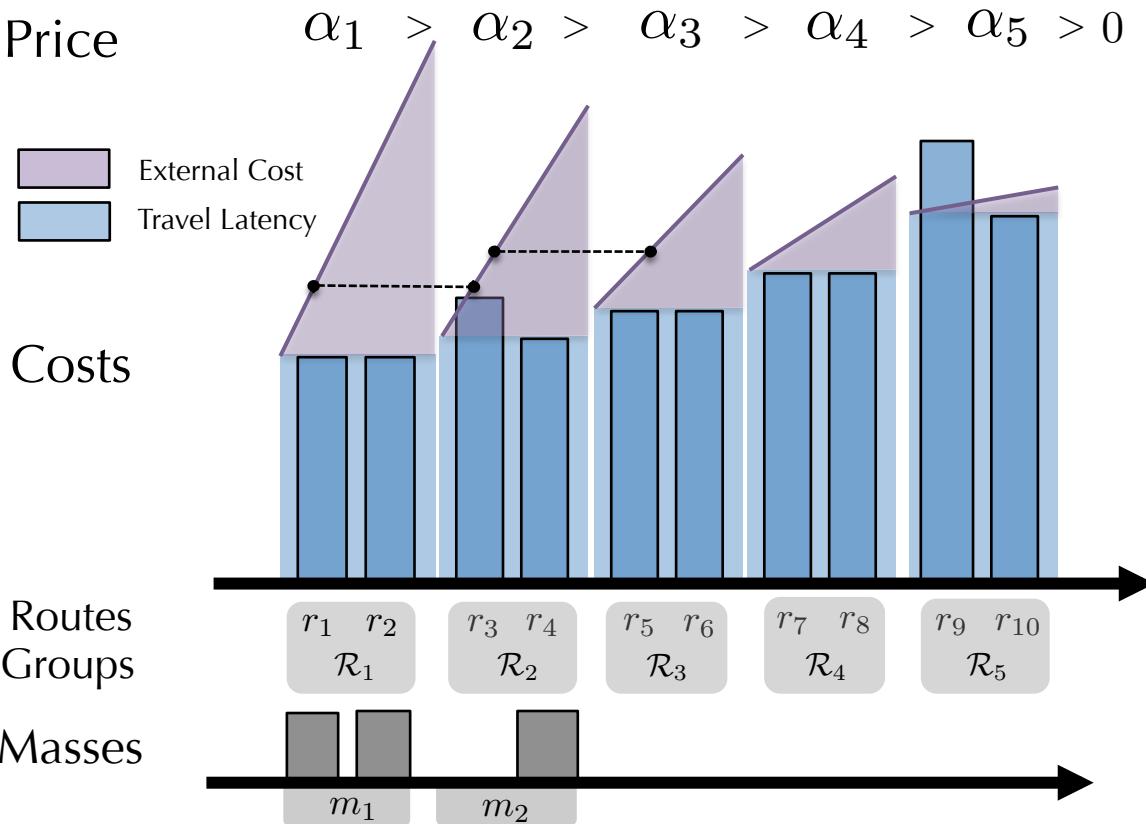
Masses

$dF(\theta)$



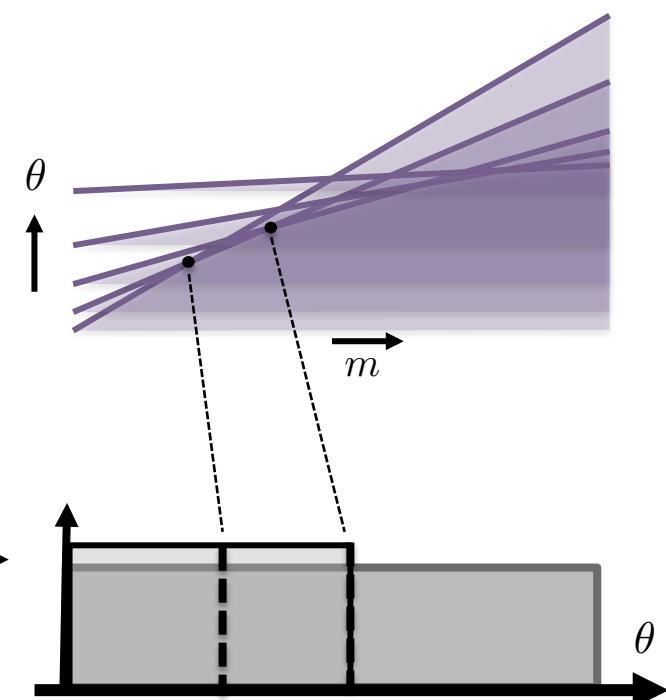
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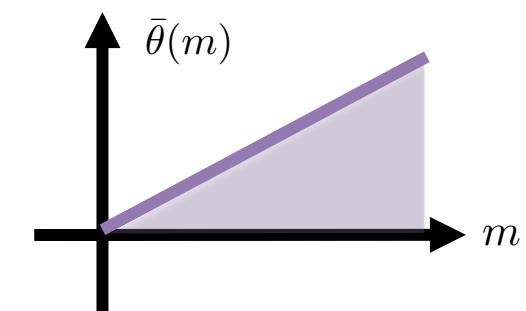
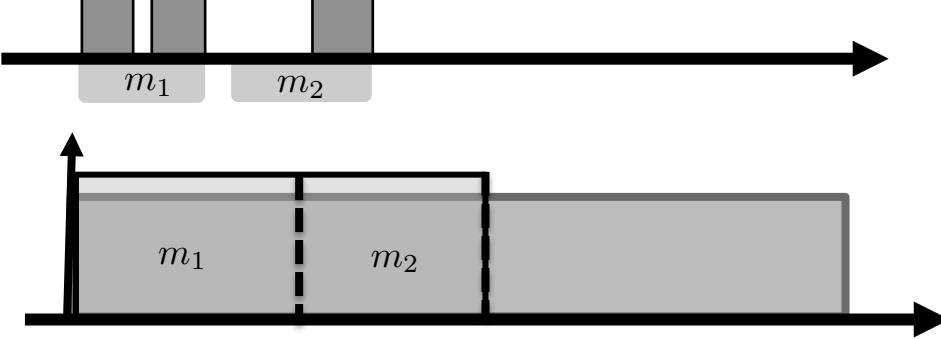
Costs



Routes Groups

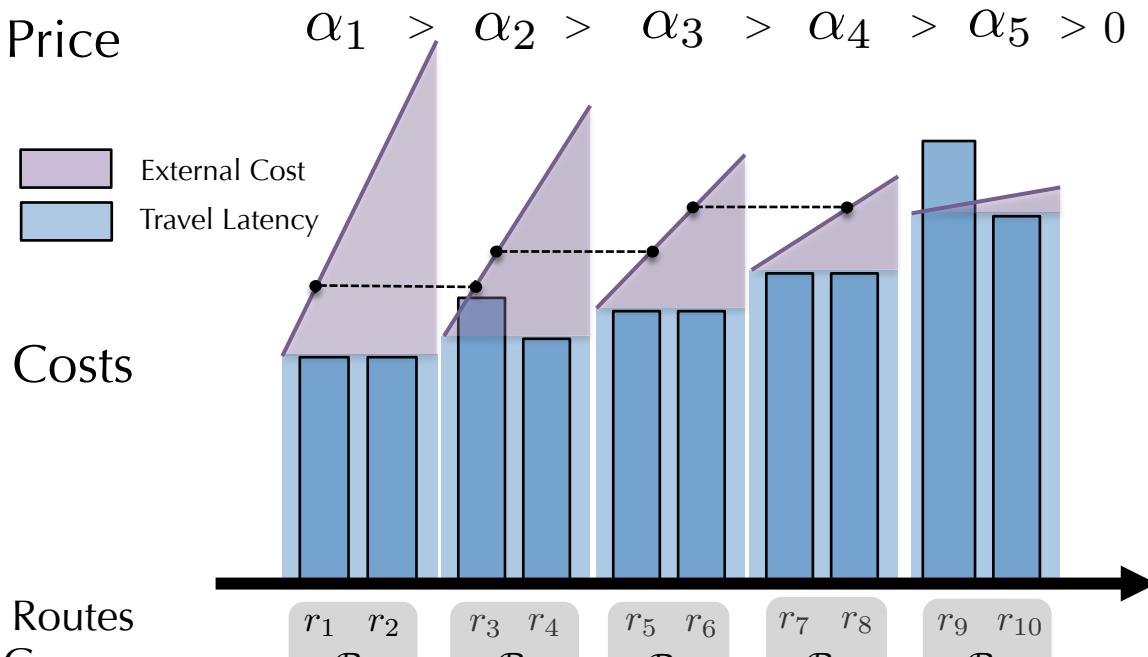
Masses

$dF(\theta)$

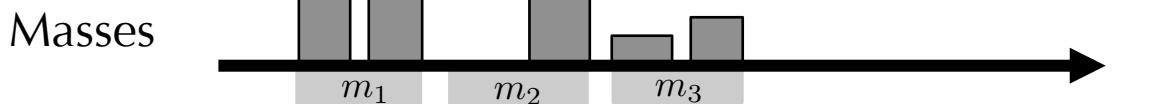


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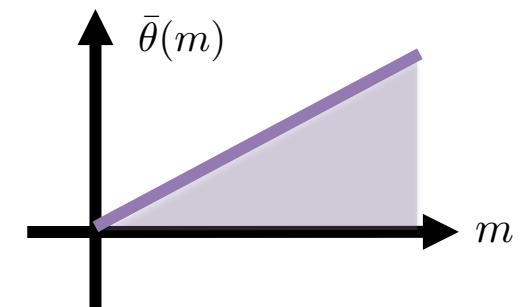
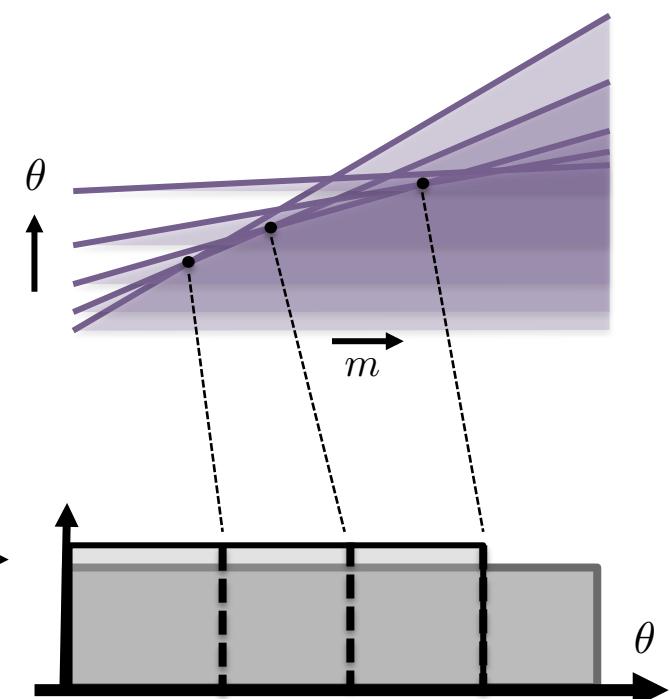
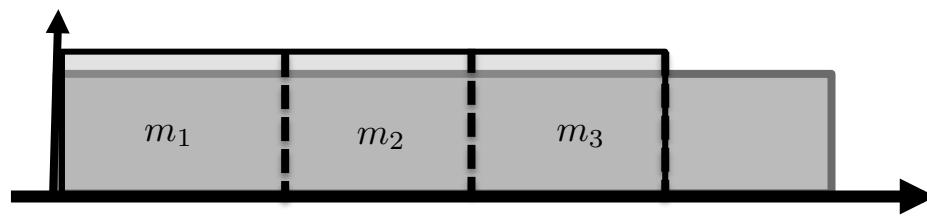
Price



Masses

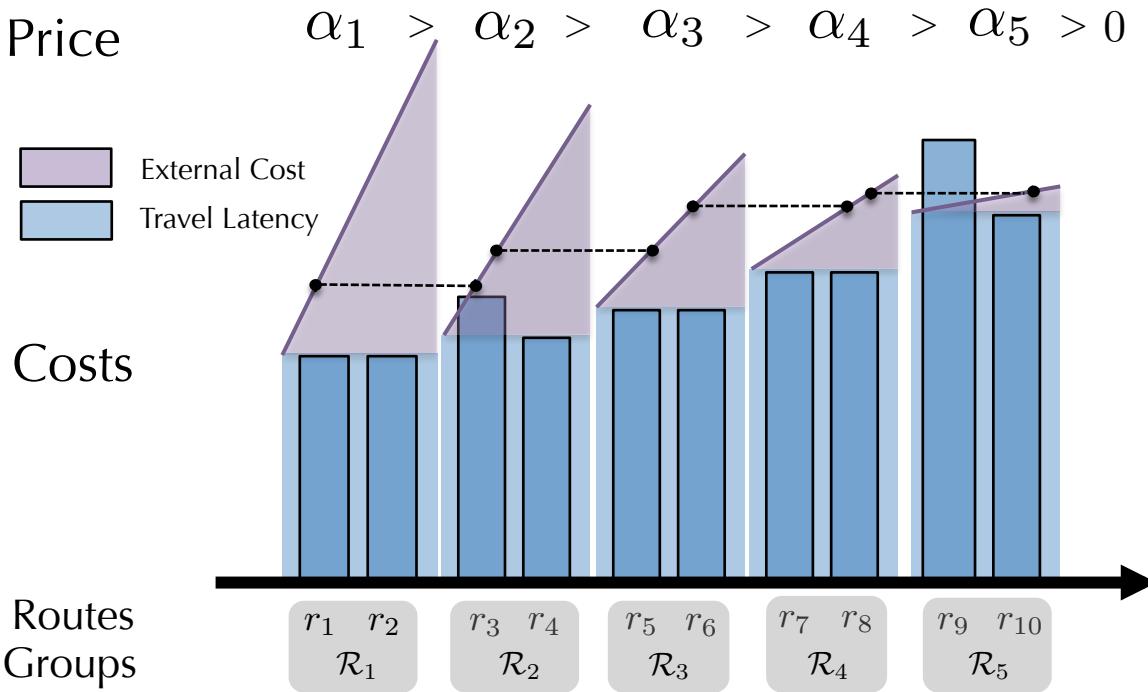


$dF(\theta)$



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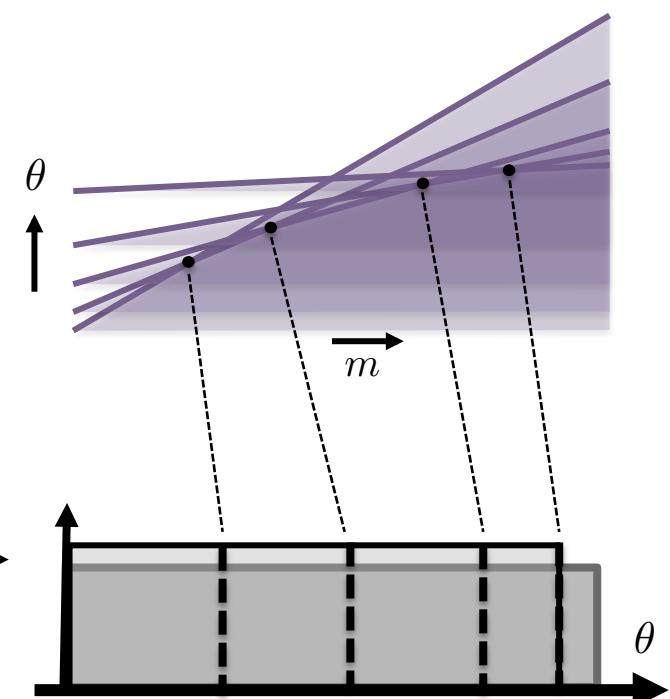
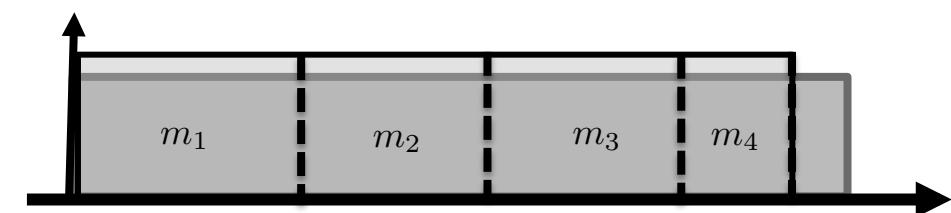
Price



Routes Groups

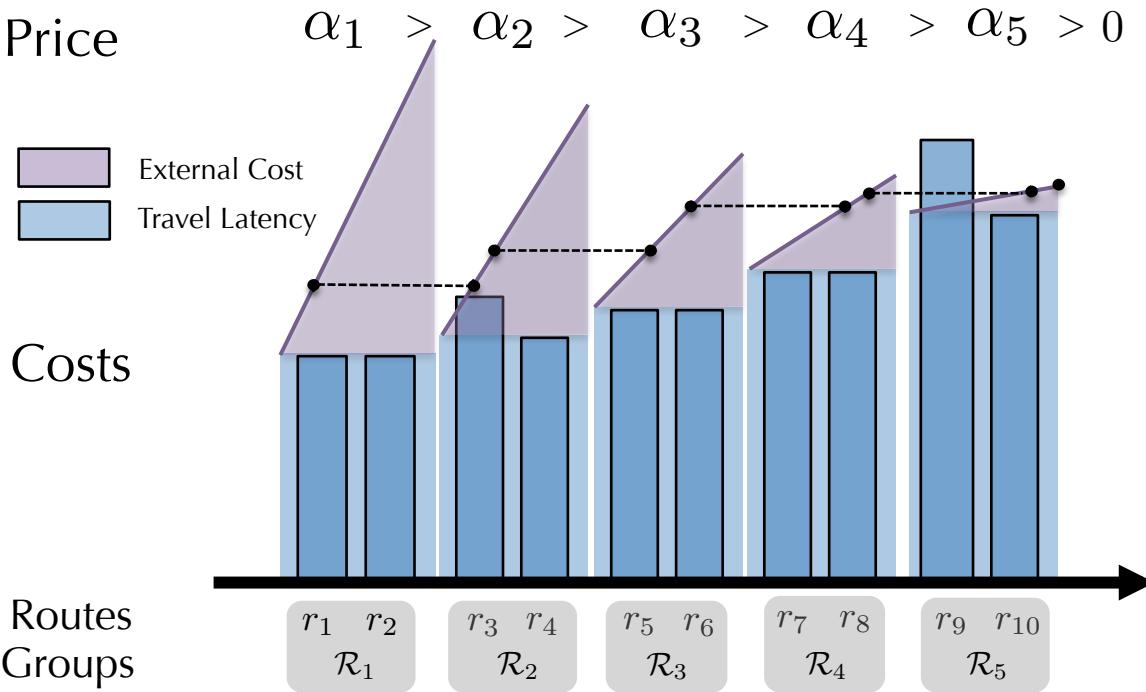
Masses

$dF(\theta)$



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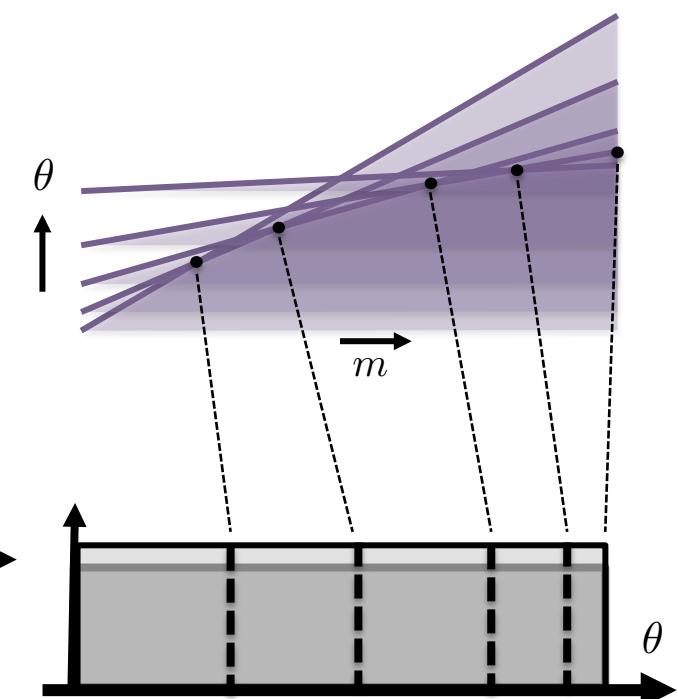
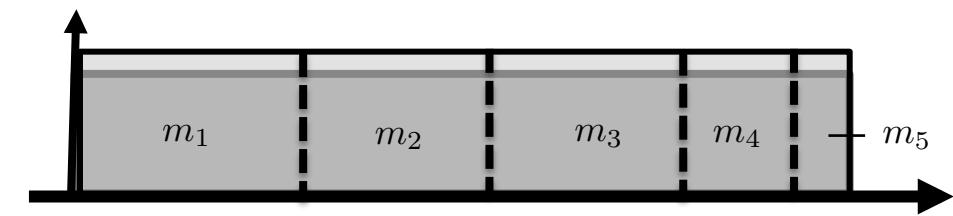
Price



Routes Groups

Masses

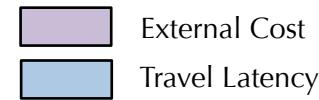
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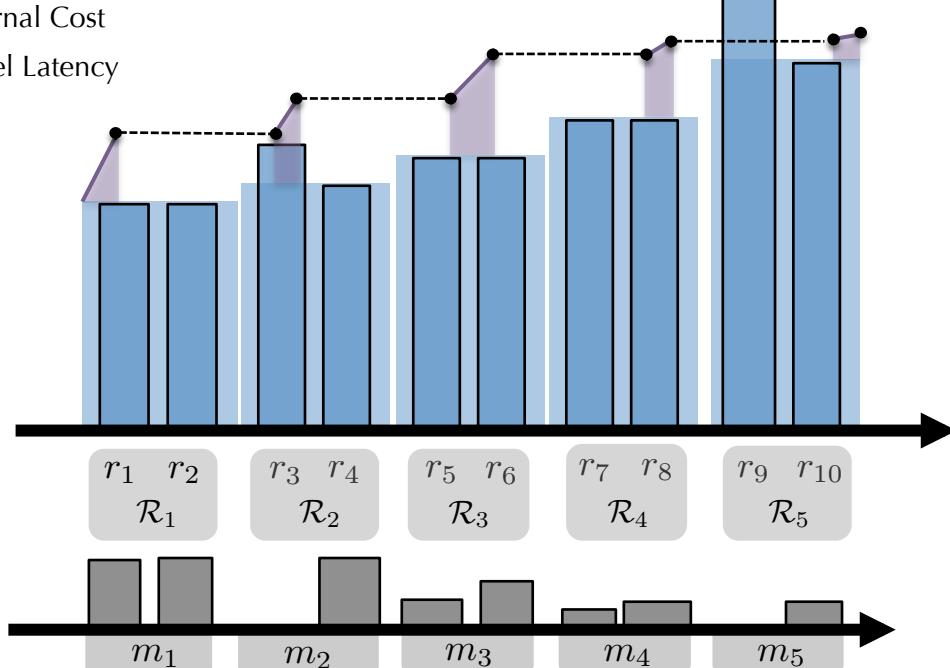
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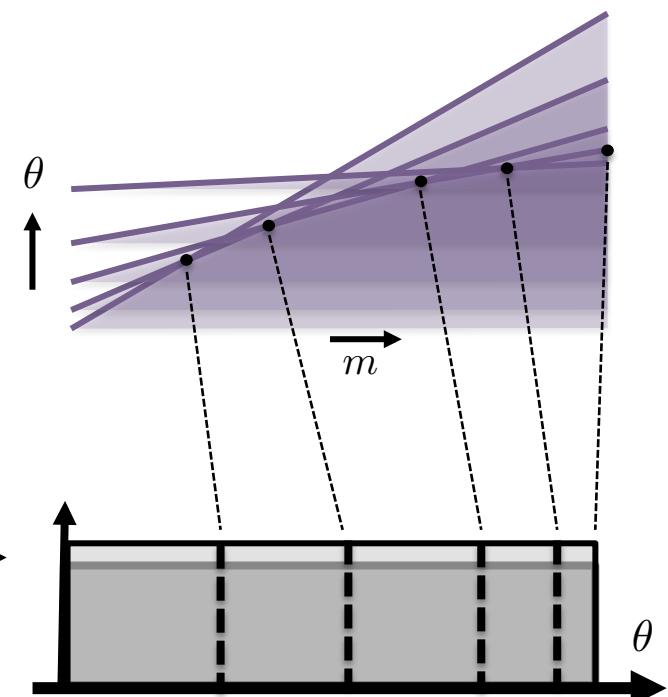
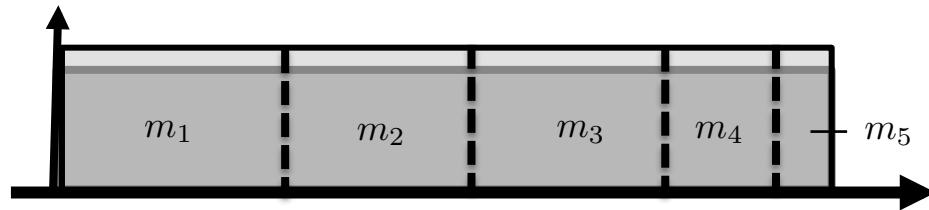
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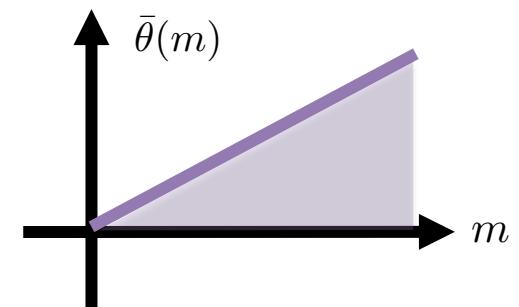
Costs



$dF(\theta)$



$CDF^{-1}(m)$



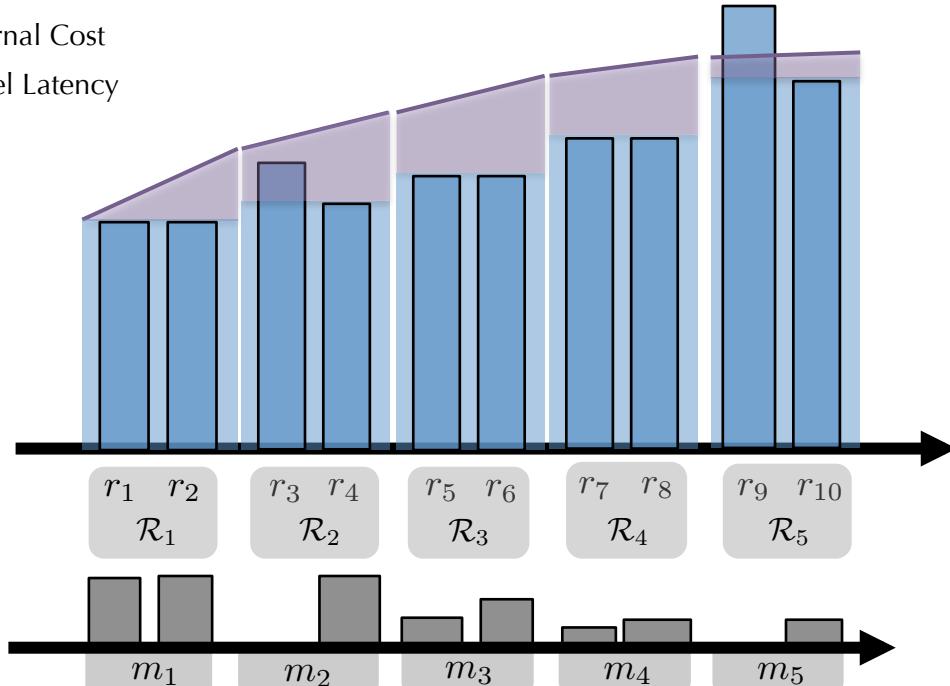
Intuition: $\alpha_i \geq 0$, $\theta \geq 0$, uniform

Price

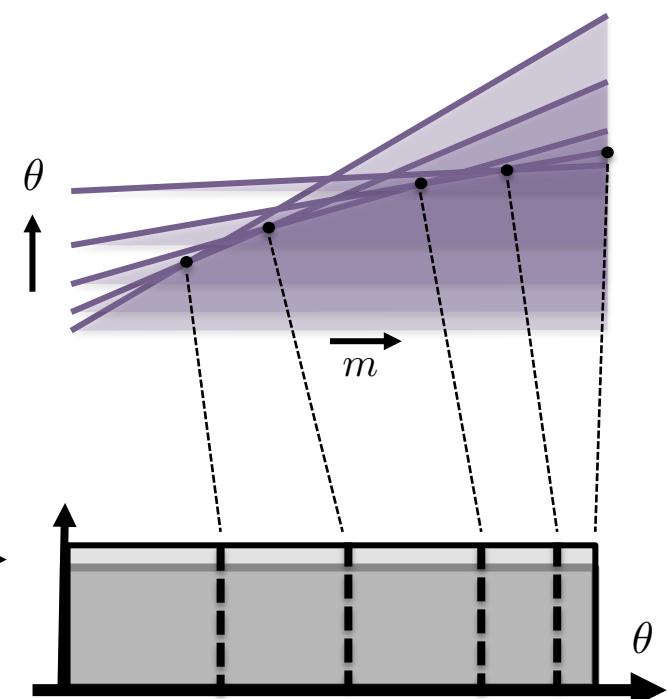
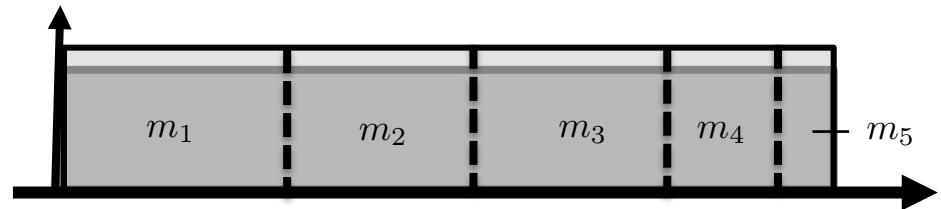
$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$



Costs



$dF(\theta)$

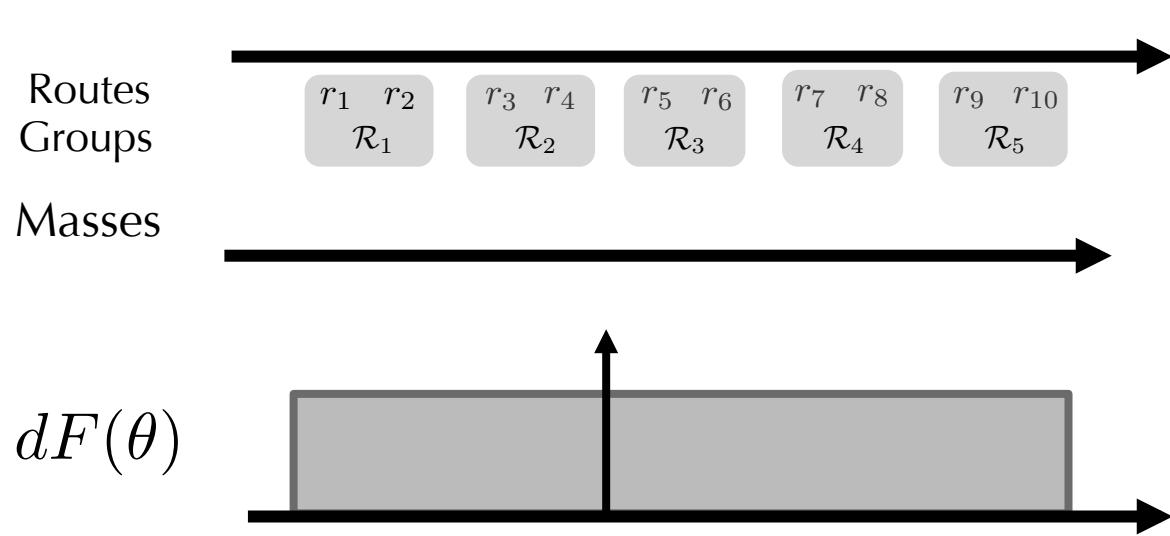


Intuition: $\alpha_i \geq 0$, θ uniform

Price $\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$

- External Cost
- Travel Latency

Costs

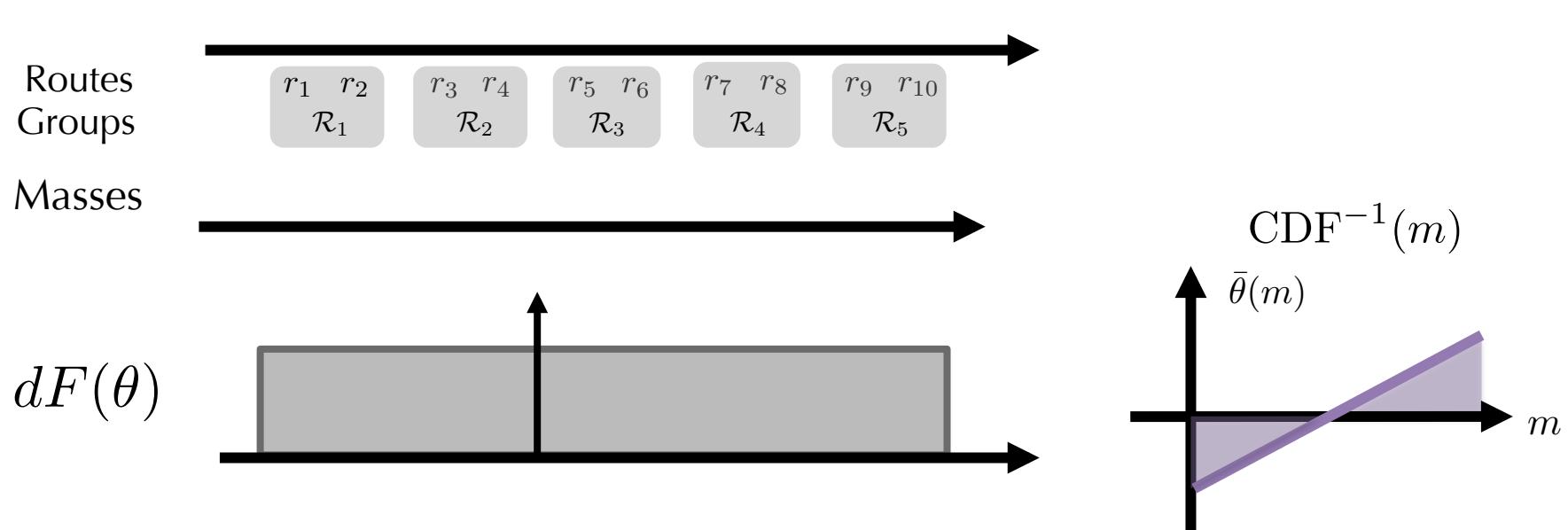


Intuition: $\alpha_i \geq 0$, θ uniform

Price $\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$

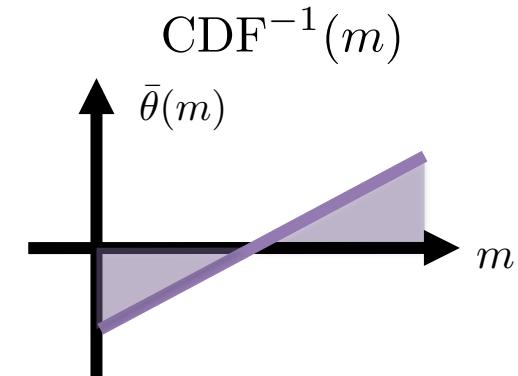
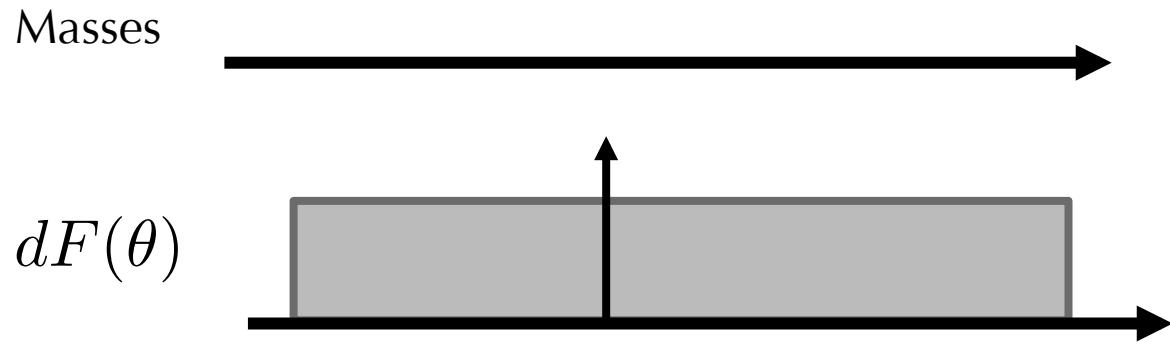
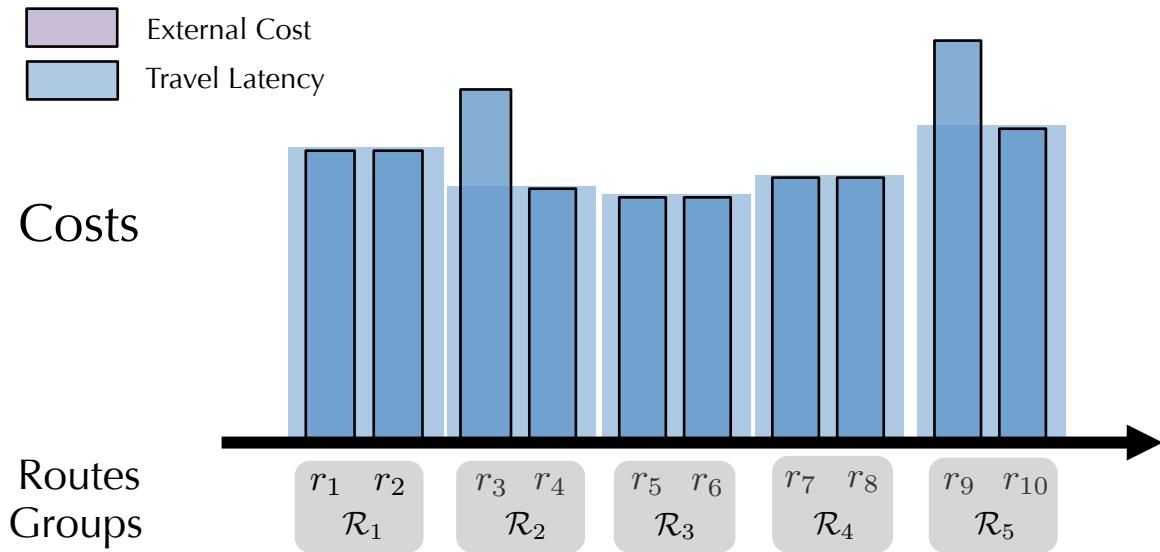
- [Light Purple Box] External Cost
- [Light Blue Box] Travel Latency

Costs



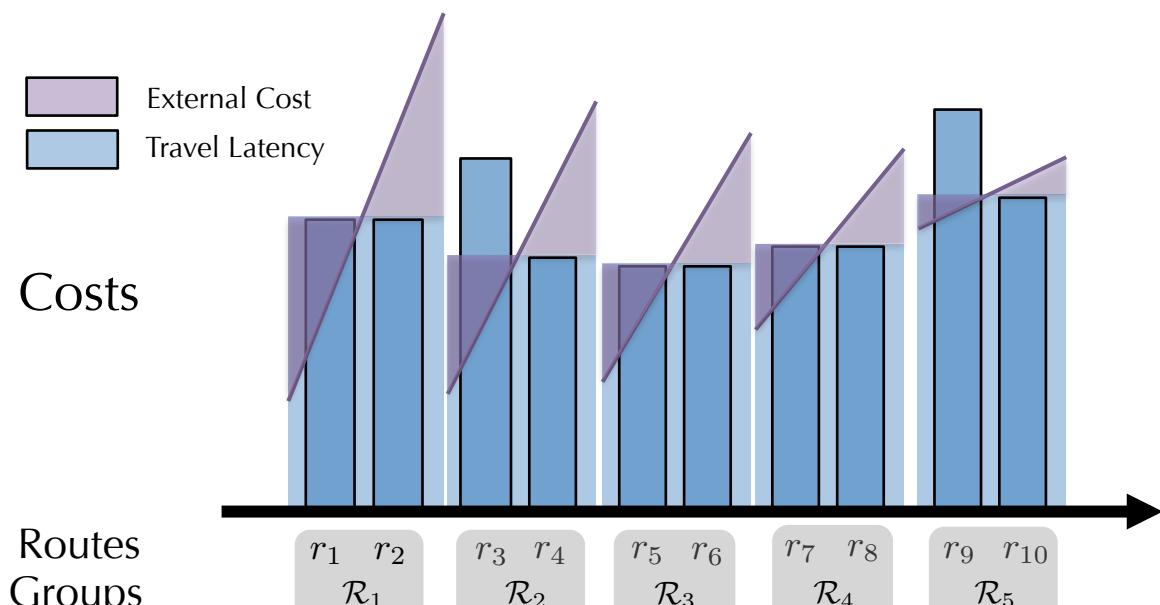
Intuition: $\alpha_i \geq 0$, θ uniform

Price $\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$

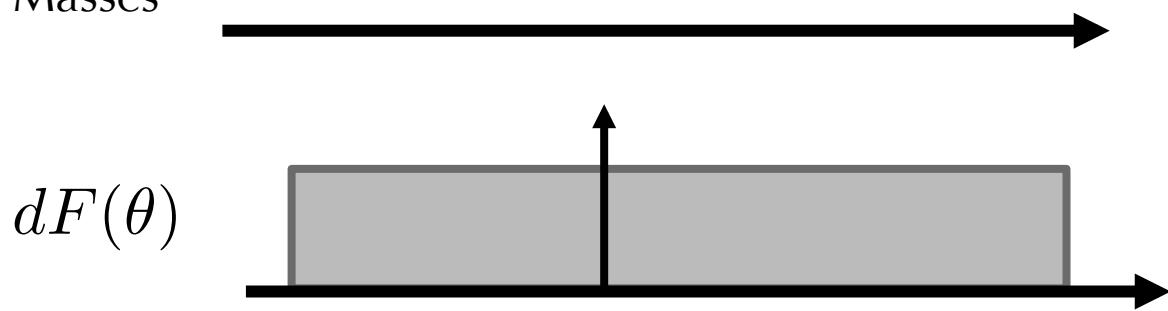


Intuition: $\alpha_i \geq 0$, θ uniform

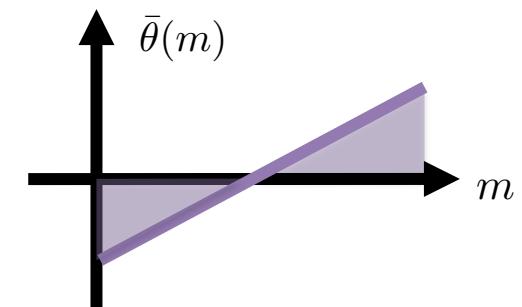
Price $\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$



Masses



$$\text{CDF}^{-1}(m)$$



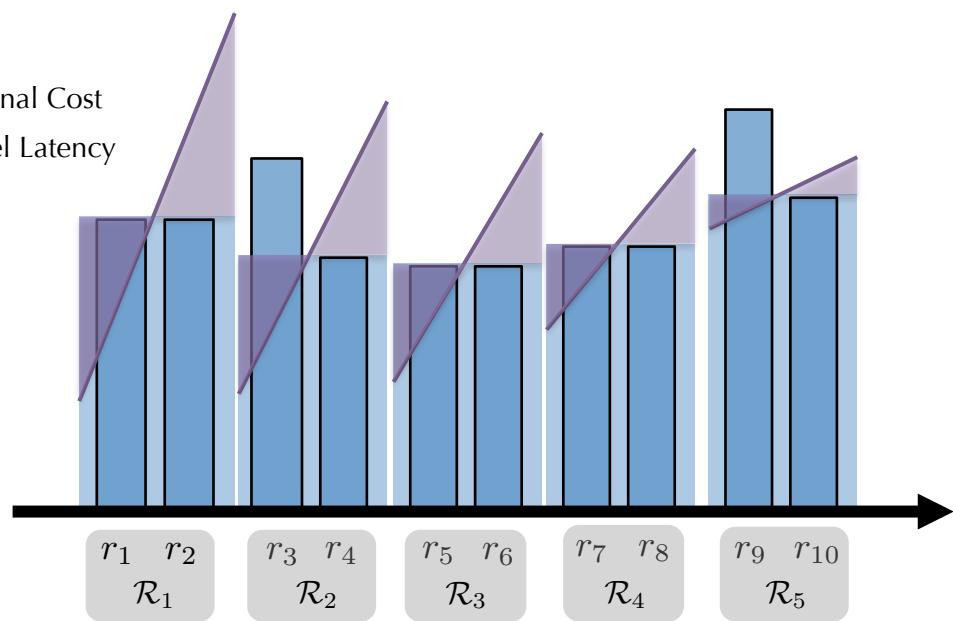
Intuition: $\alpha_i \geq 0$, θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$



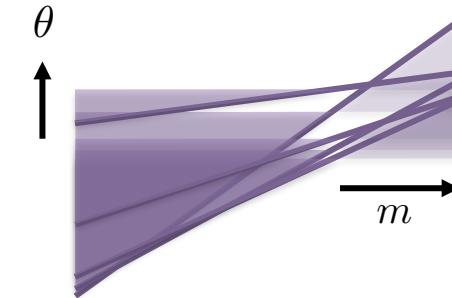
Costs



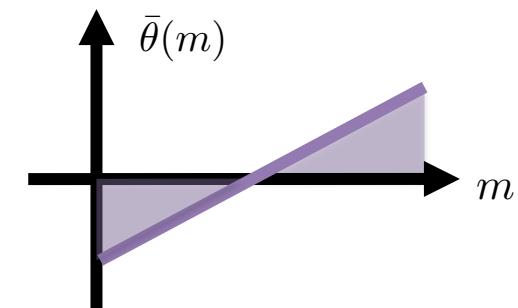
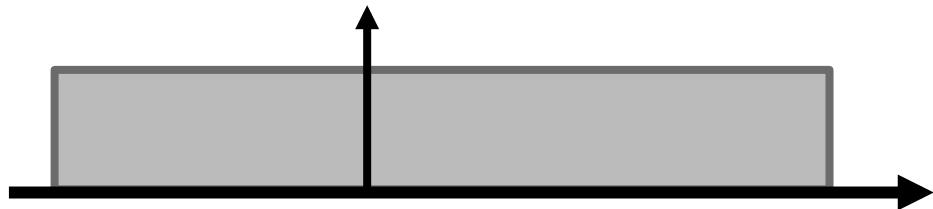
Routes Groups

Masses

$$dF(\theta)$$



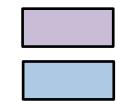
$$\text{CDF}^{-1}(m)$$



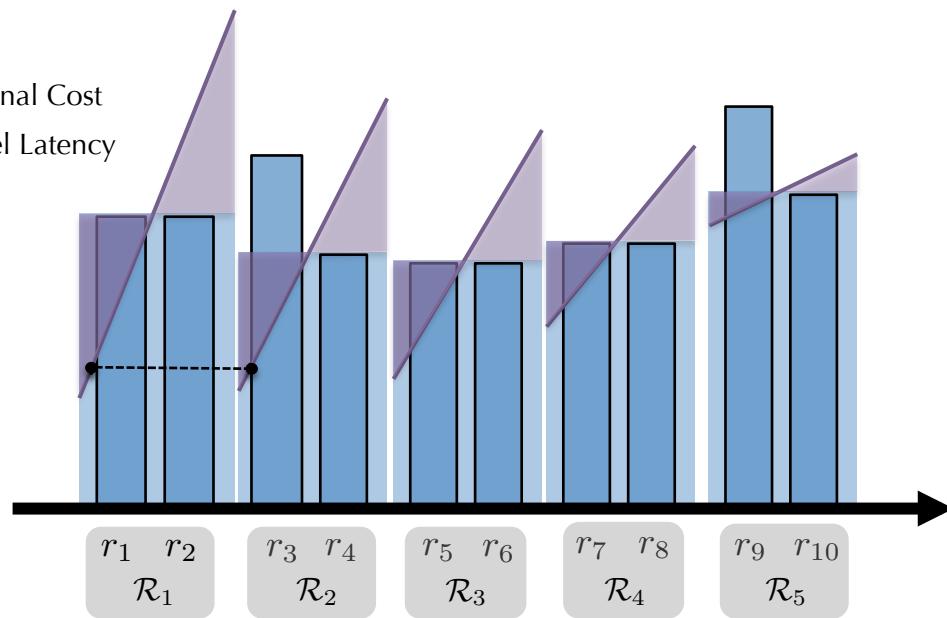
Intuition: $\alpha_i \geq 0$, θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$



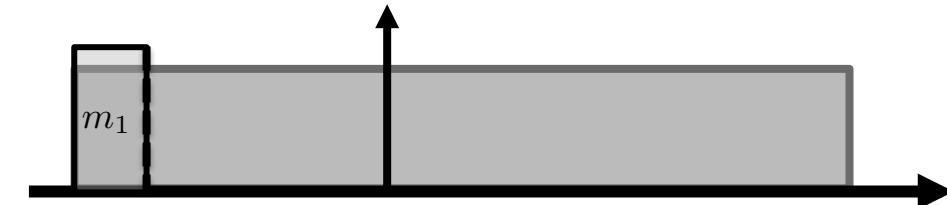
Costs



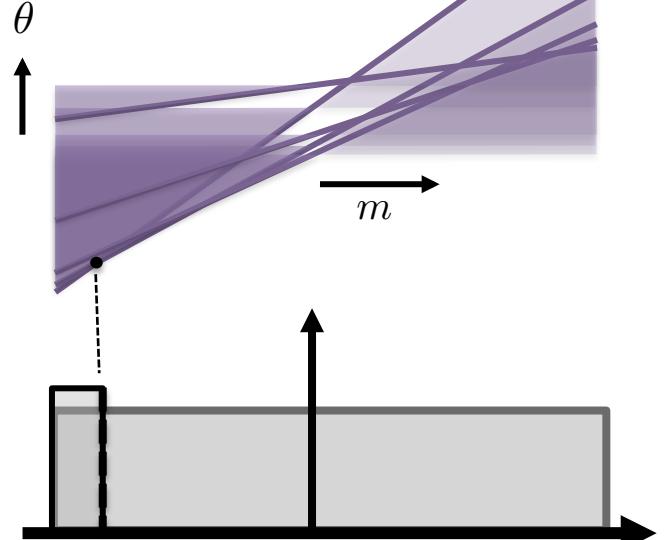
Masses



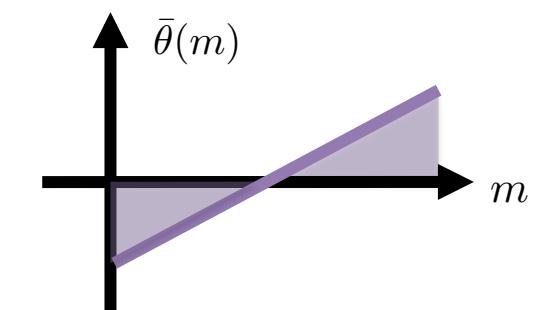
$dF(\theta)$



θ



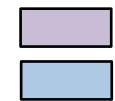
$CDF^{-1}(m)$



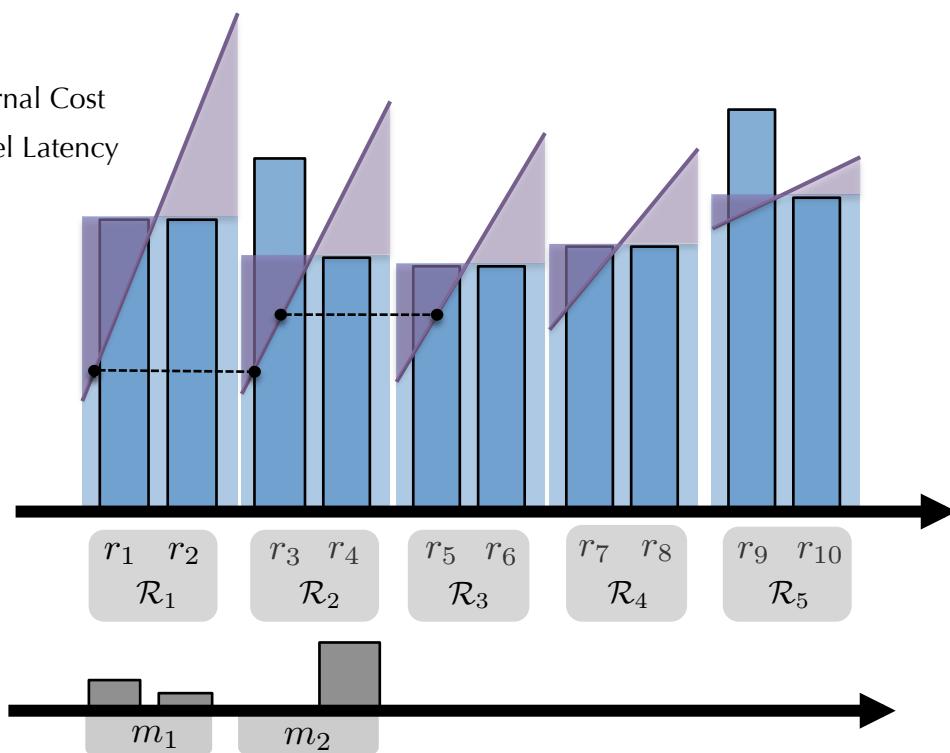
Intuition: $\alpha_i \geq 0$, θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$



Costs

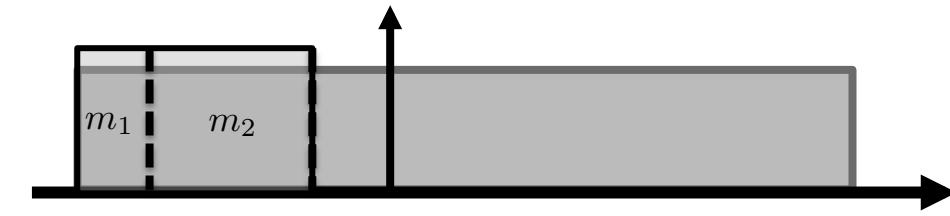


Routes Groups

Masses

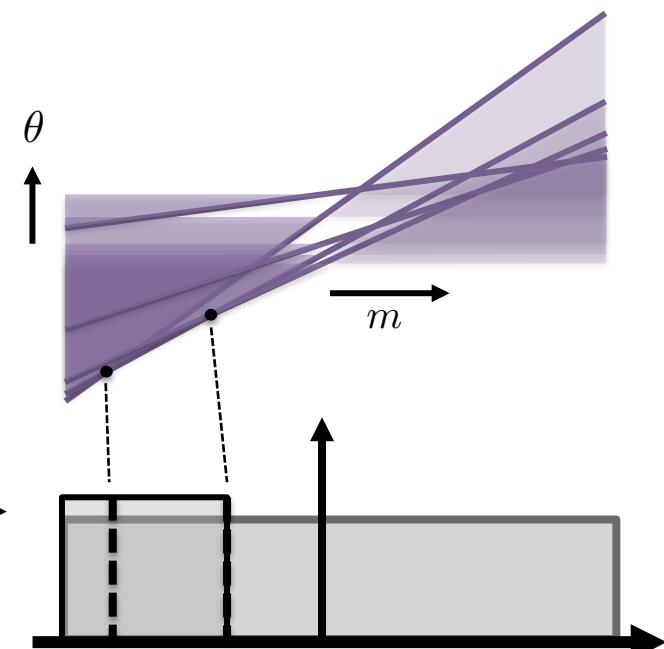


$dF(\theta)$

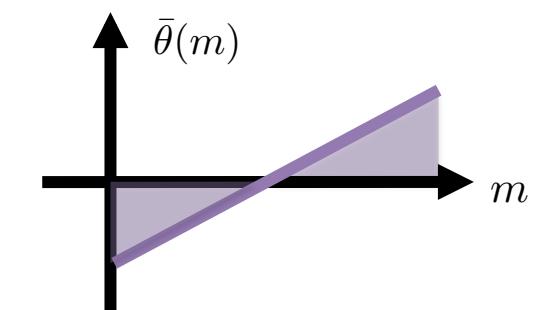


θ

m



$CDF^{-1}(m)$



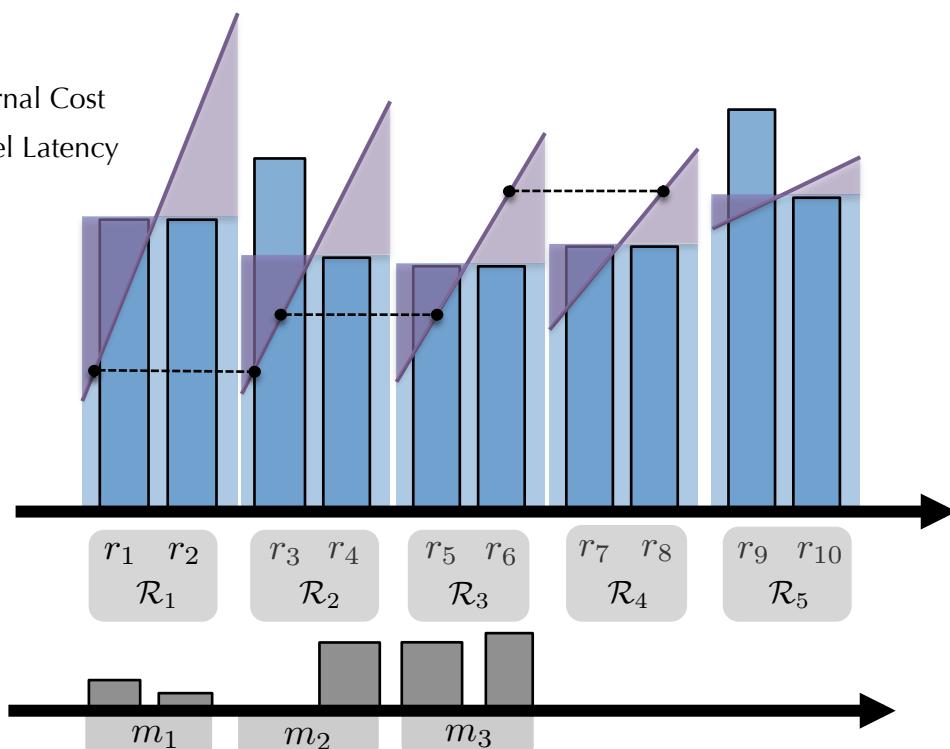
Intuition: $\alpha_i \geq 0$, θ uniform

Price

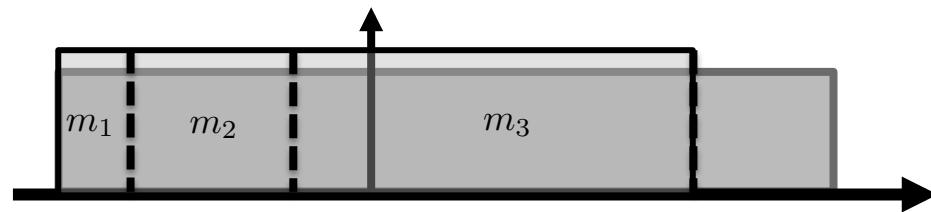
$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$



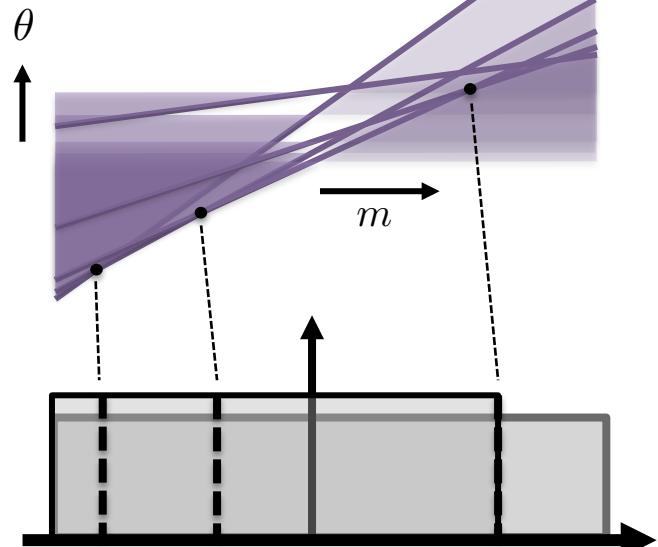
Costs



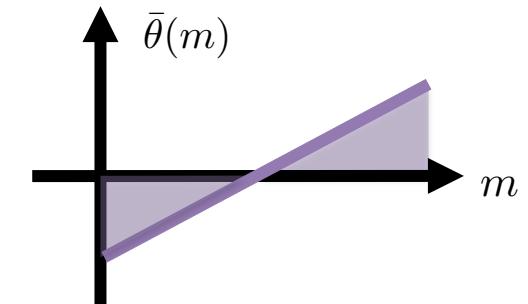
$dF(\theta)$



θ



$CDF^{-1}(m)$



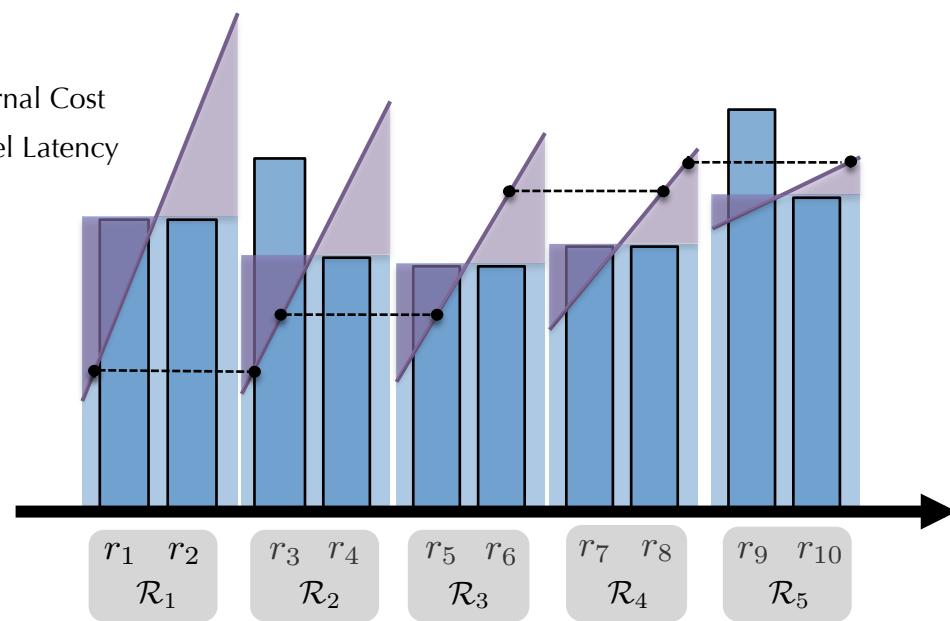
Intuition: $\alpha_i \geq 0$, θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$

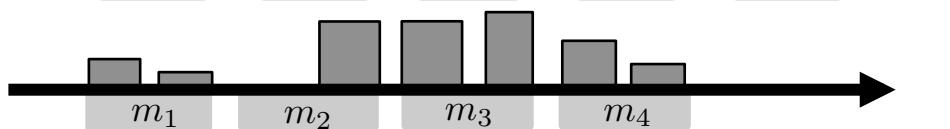


Costs

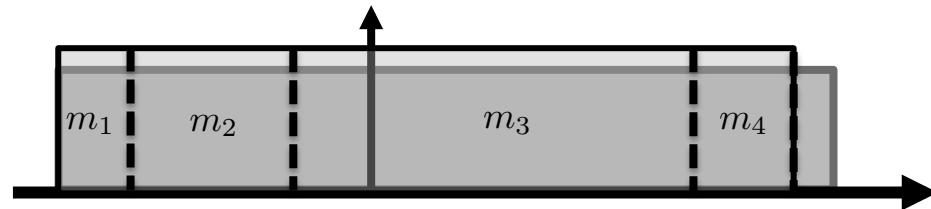


Routes Groups

Masses

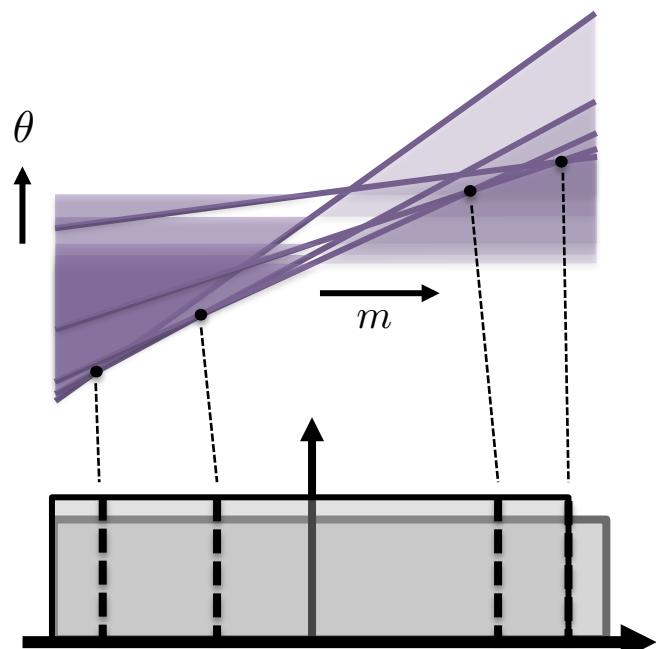


$dF(\theta)$

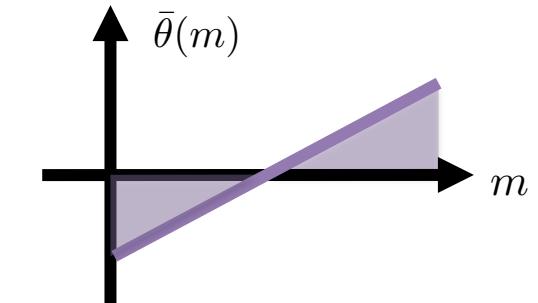


θ

m



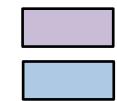
$CDF^{-1}(m)$



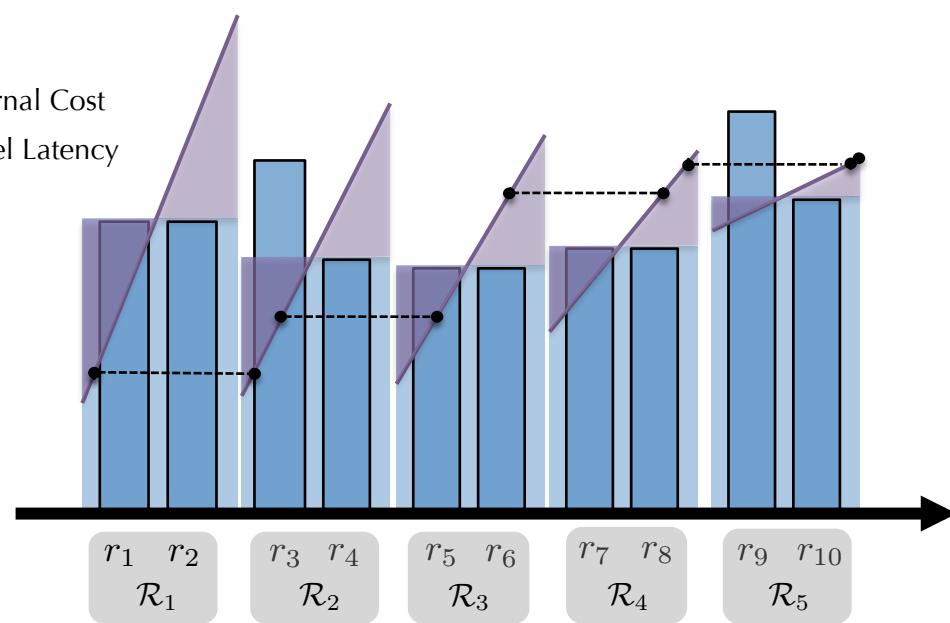
Intuition: $\alpha_i \geq 0$, θ uniform

Price

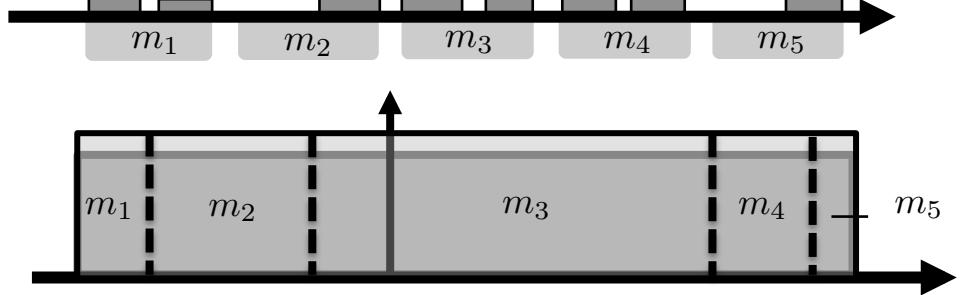
$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$



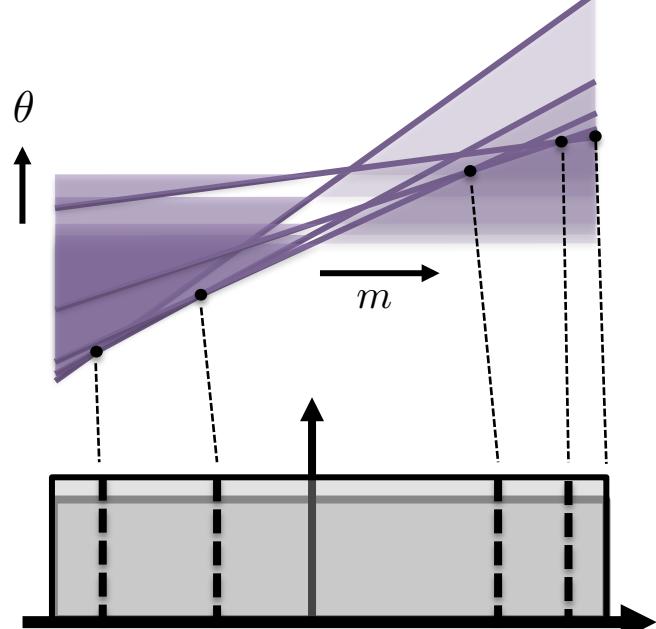
Costs



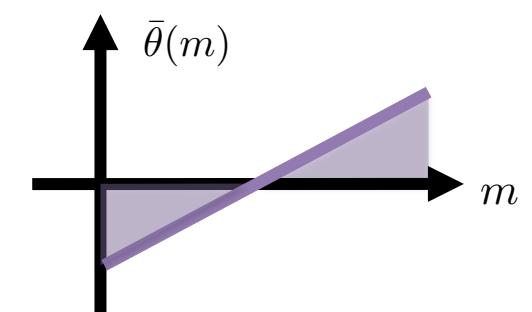
Masses



θ



$\bar{\theta}(m)$



Intuition: $\alpha_i \geq 0$, θ uniform

Price

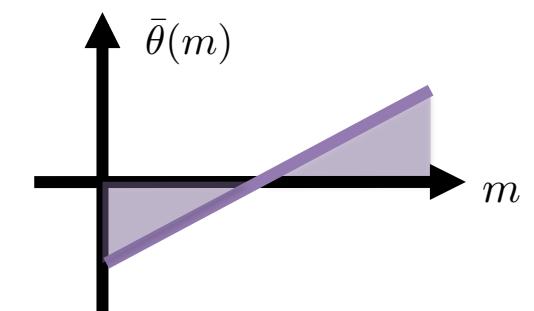
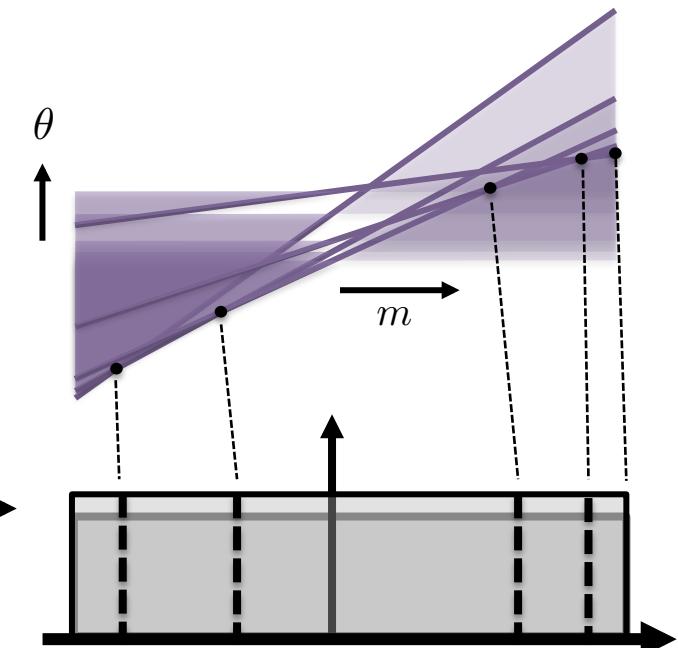
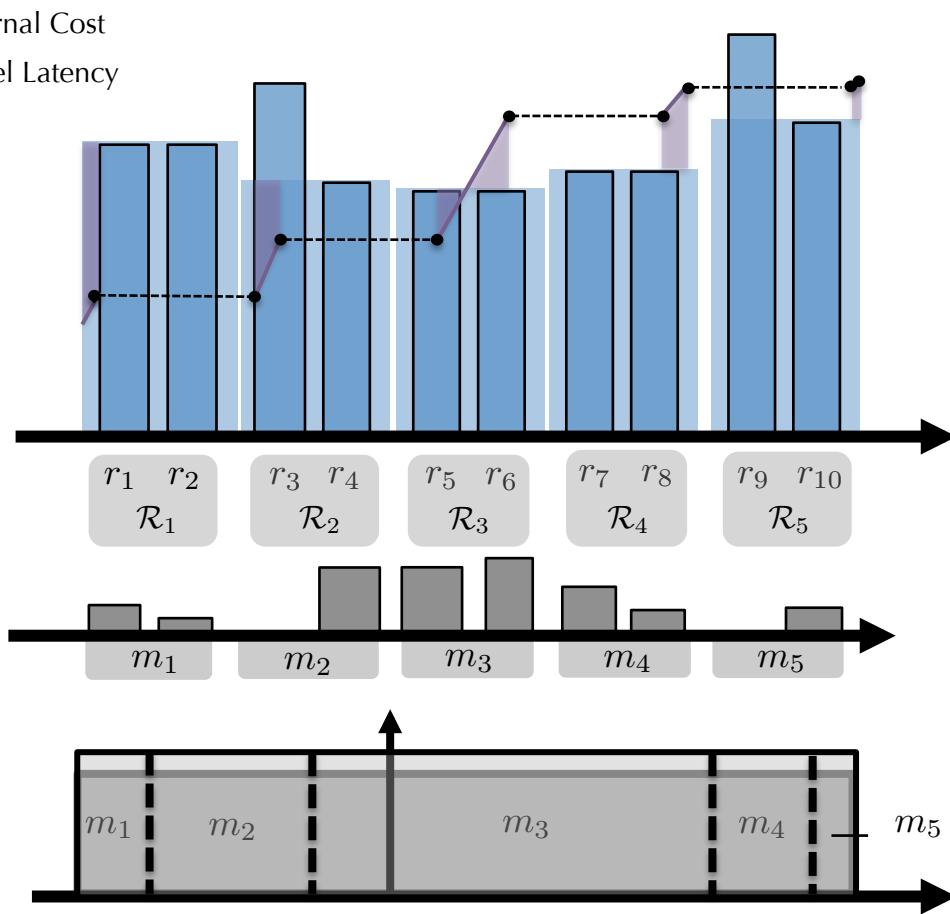
$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$

Costs

Routes Groups

Masses

$dF(\theta)$



Intuition: $\alpha_i \geq 0$, θ uniform

Price

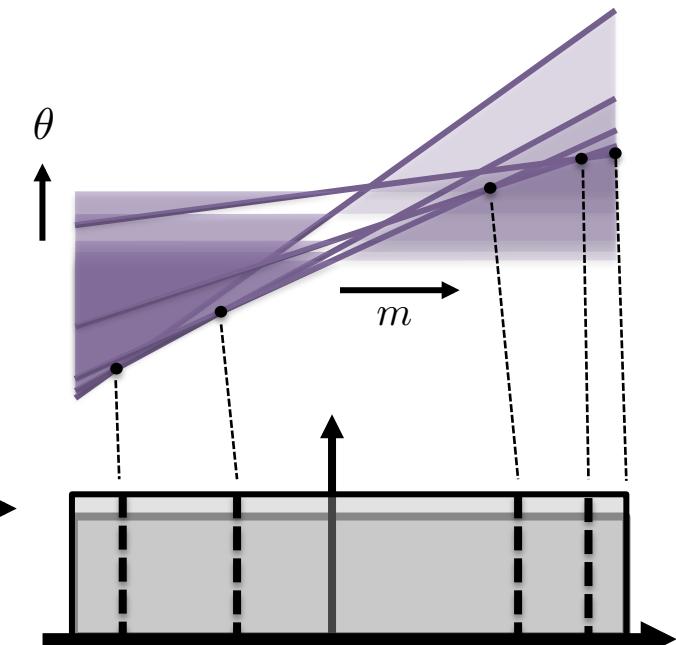
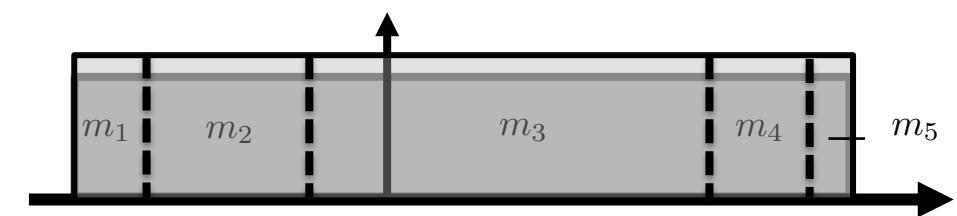
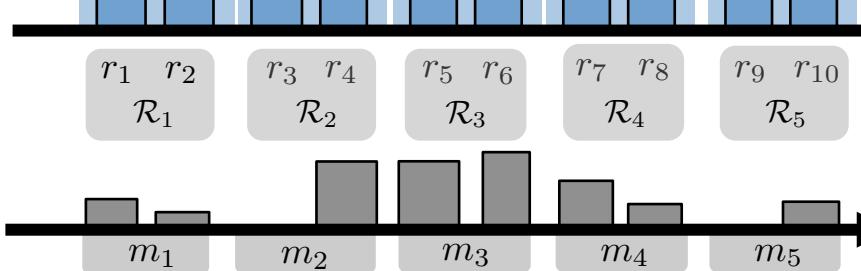
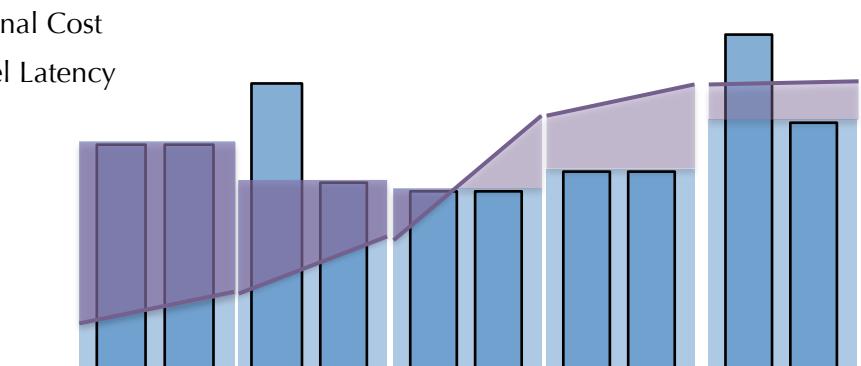
$$\alpha_1 > \alpha_2 > \alpha_3 > \alpha_4 > \alpha_5 > 0$$

Costs

Routes Groups

Masses

$dF(\theta)$

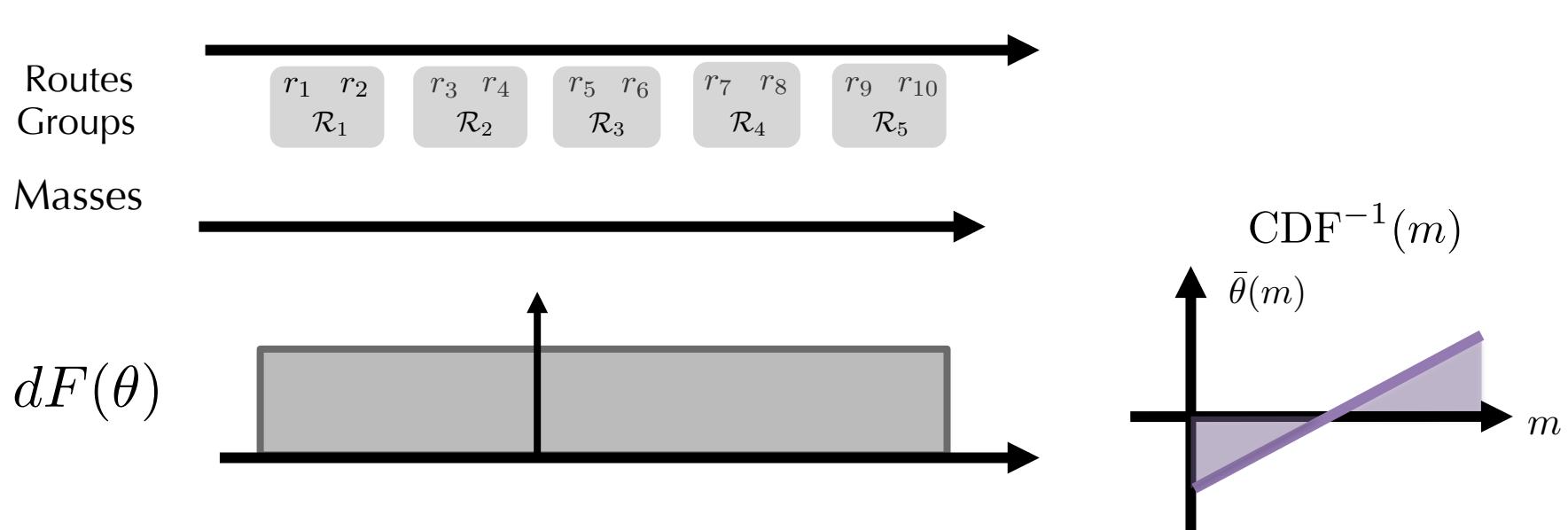


Intuition: θ uniform

Price $\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$

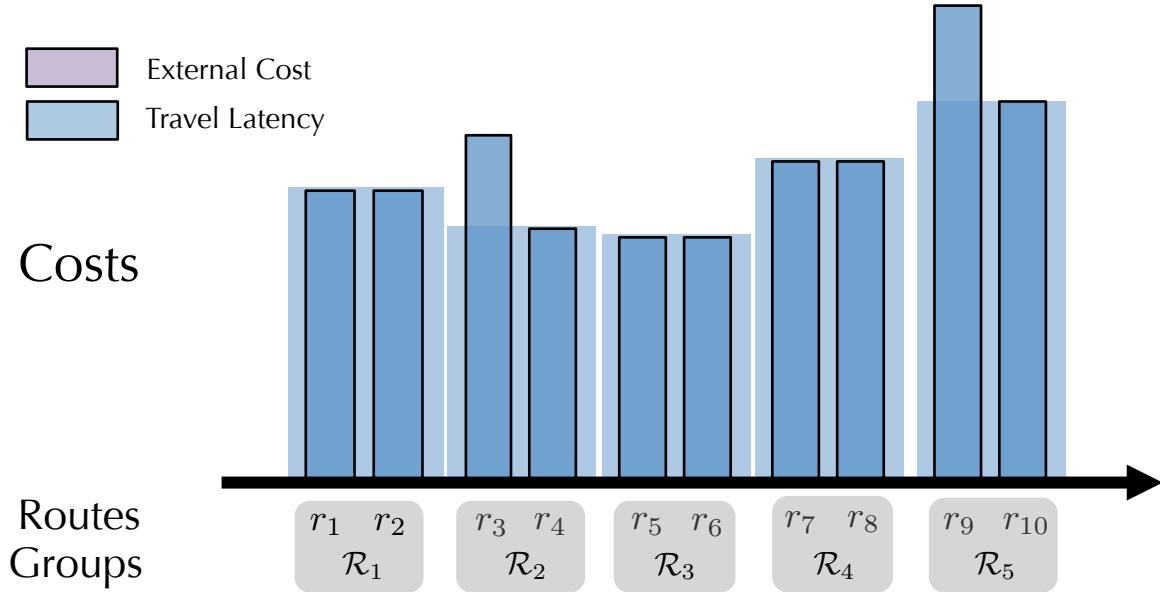
- [Light Purple Box] External Cost
- [Light Blue Box] Travel Latency

Costs

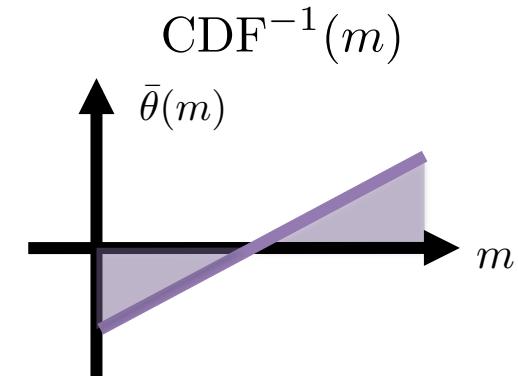
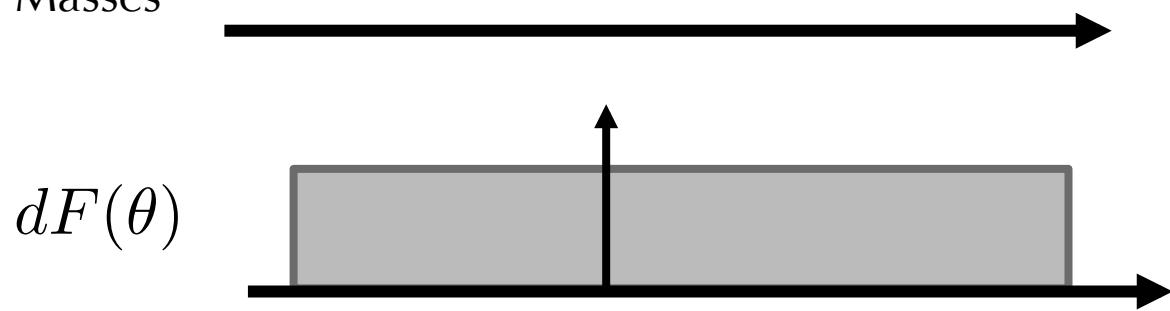


Intuition: θ uniform

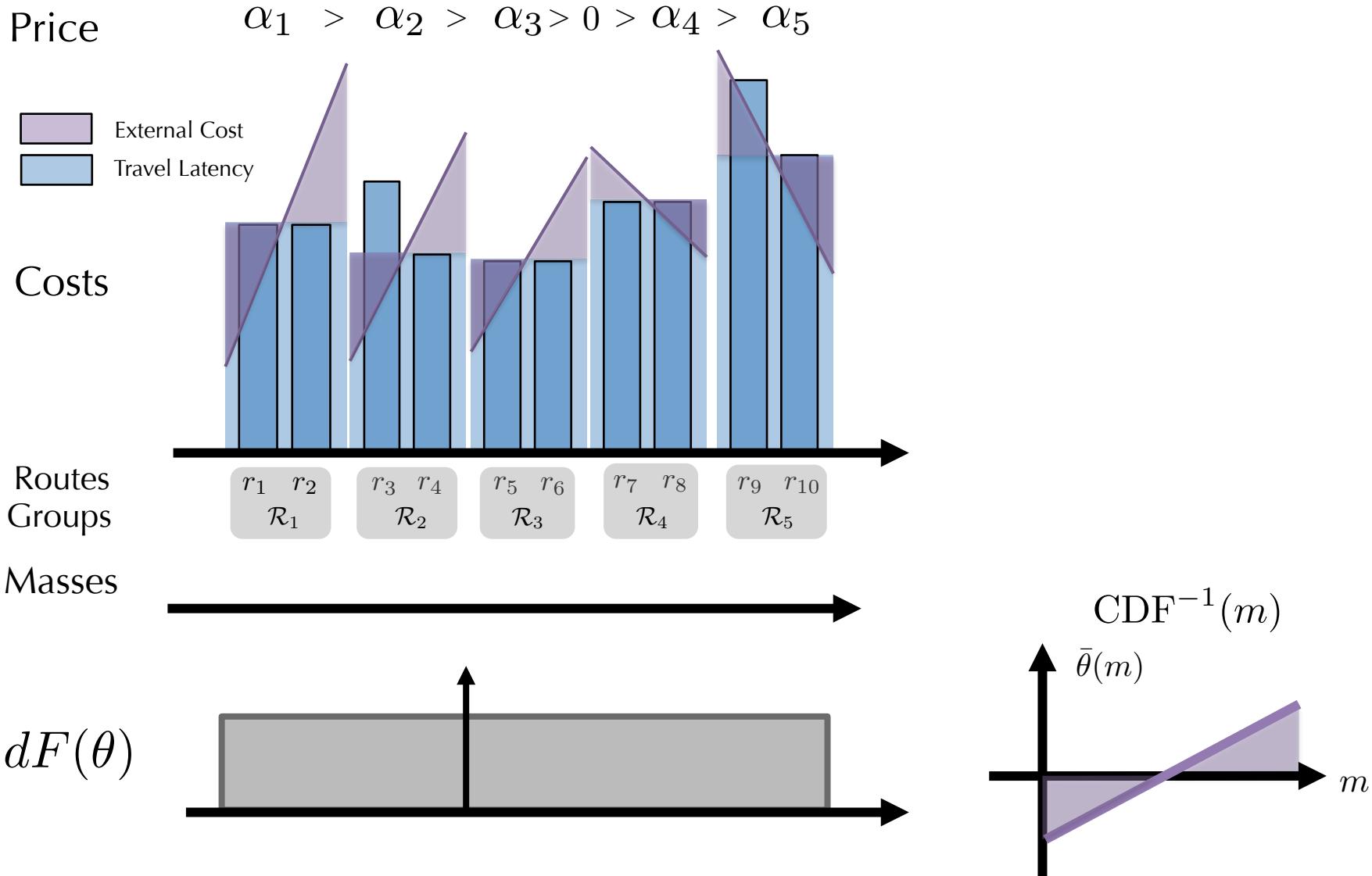
Price $\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$



Masses



Intuition: θ uniform



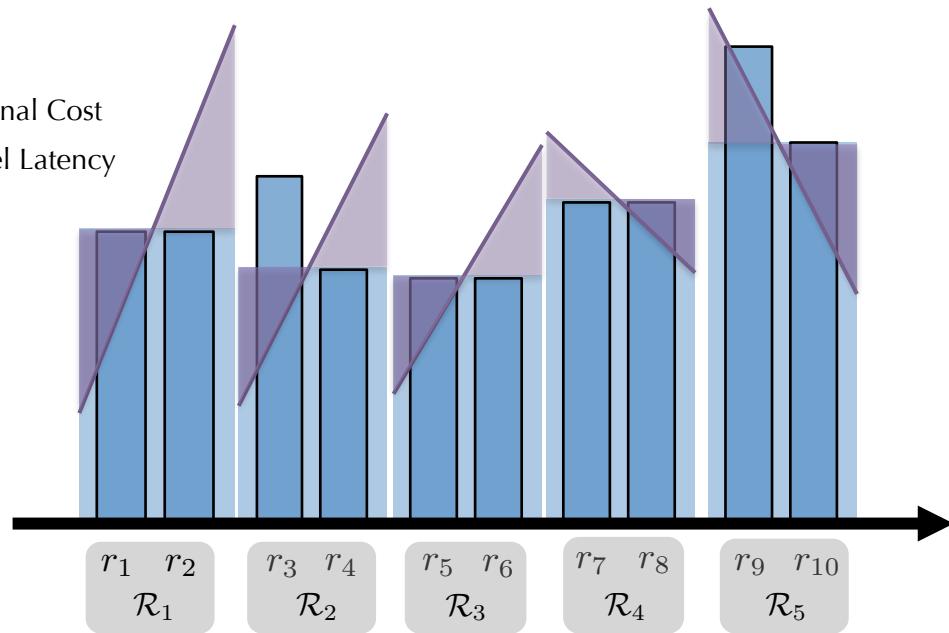
Intuition: θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



Costs

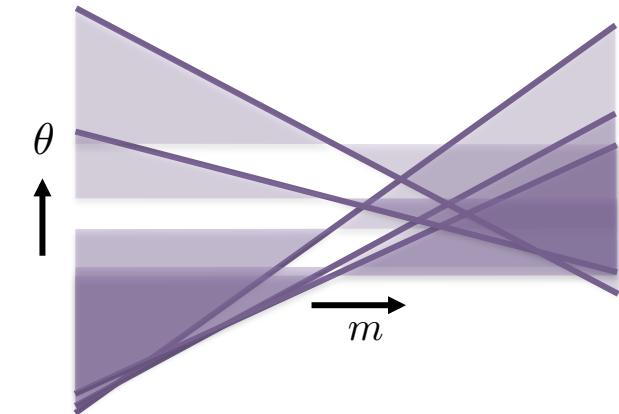
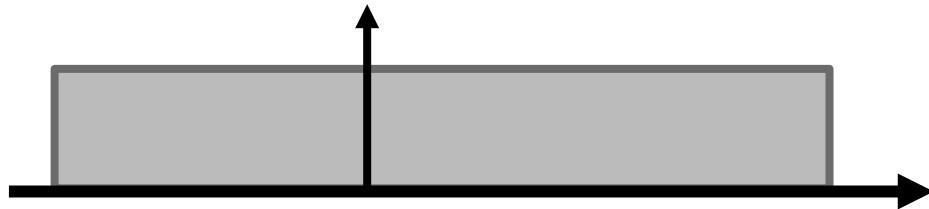


Routes Groups

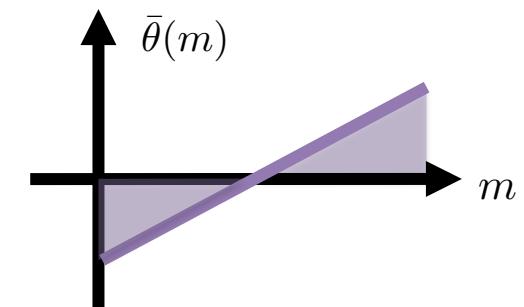
Masses



$dF(\theta)$



$CDF^{-1}(m)$



Intuition: θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$

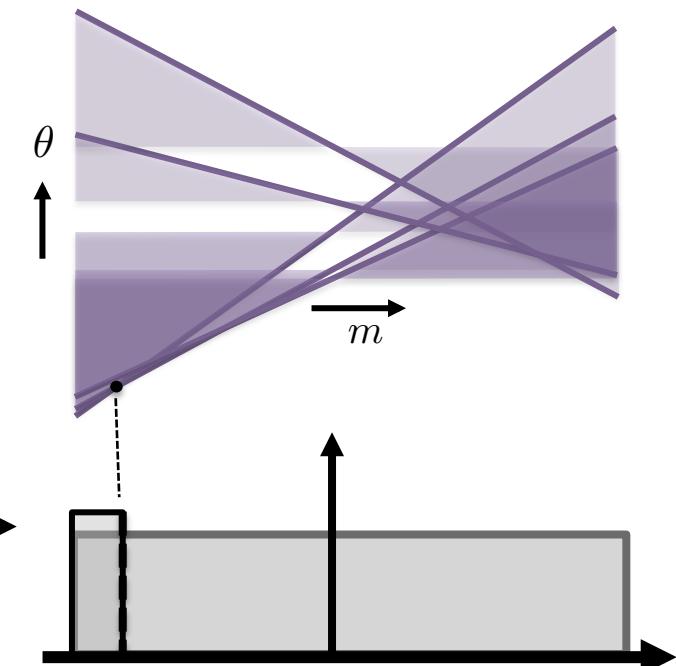
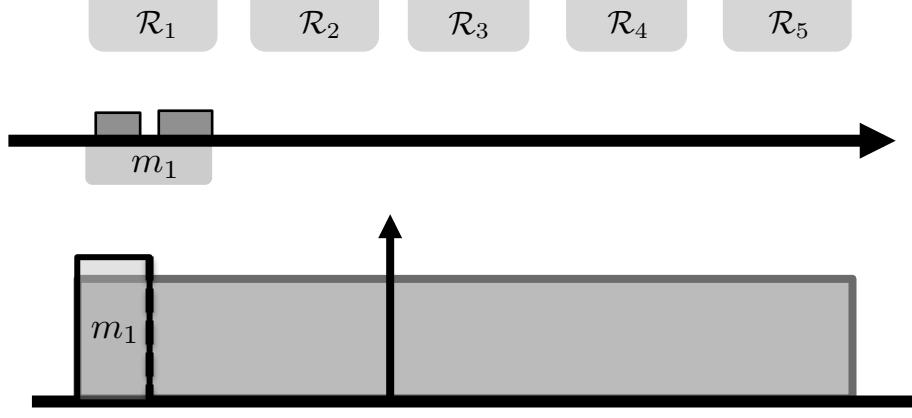
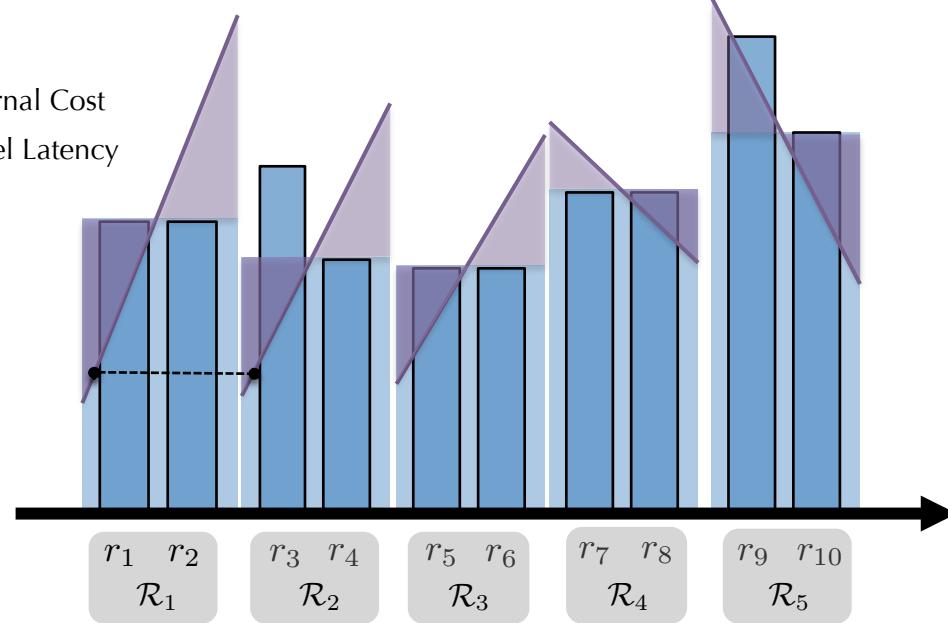


Costs

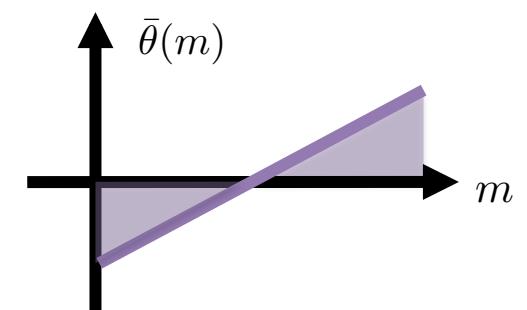
Routes Groups

Masses

$dF(\theta)$



$CDF^{-1}(m)$



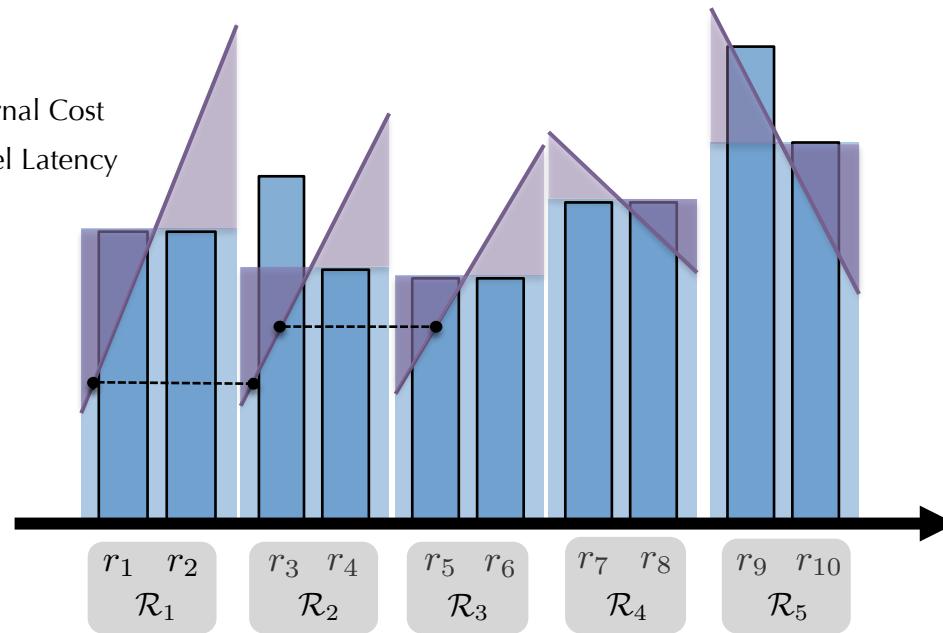
Intuition: θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



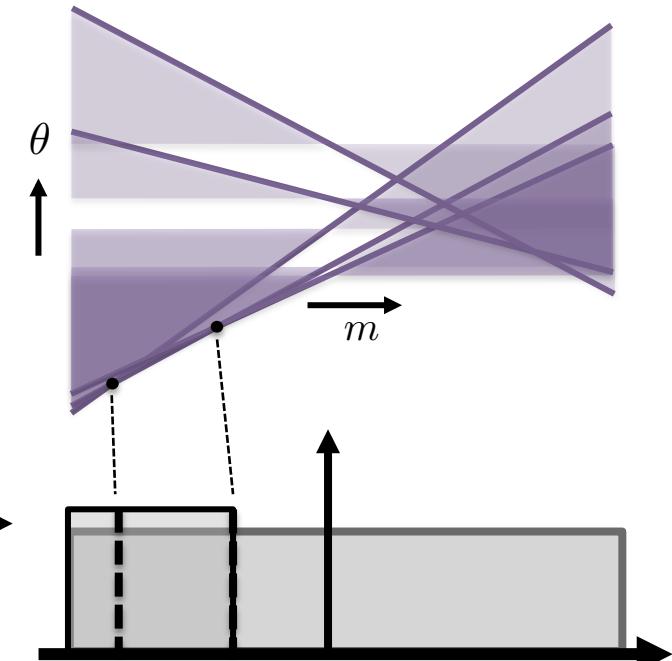
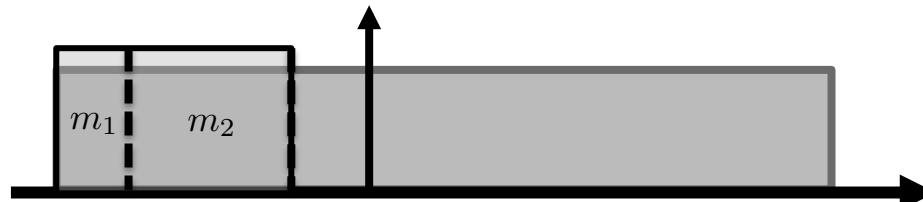
Costs



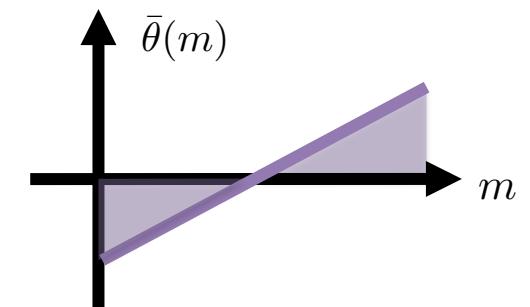
Masses



$dF(\theta)$



$CDF^{-1}(m)$



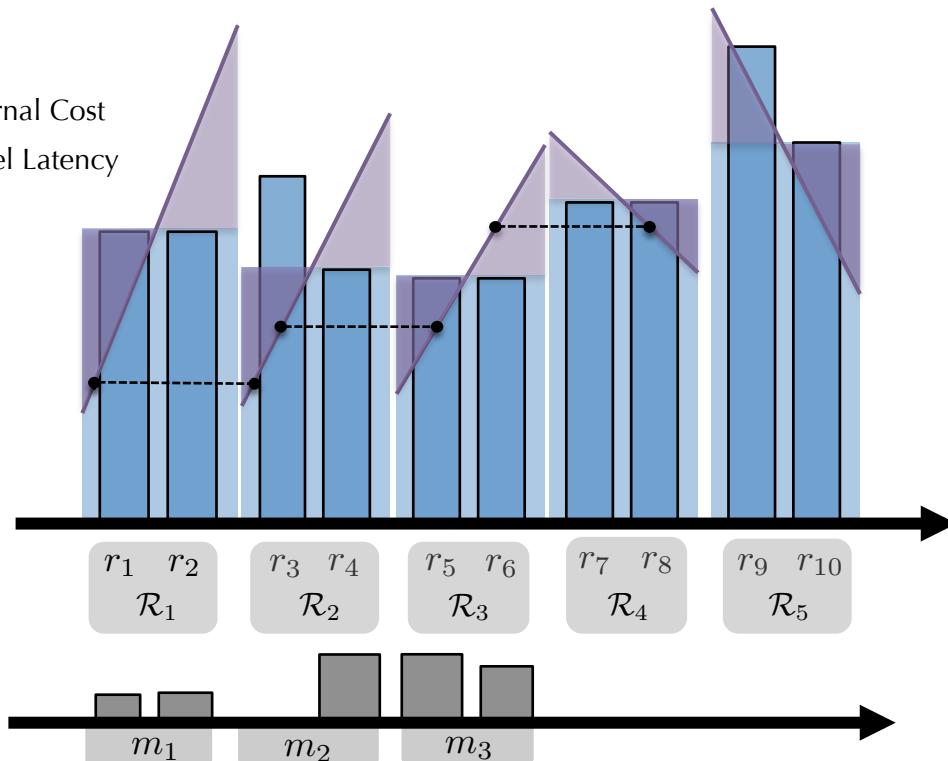
Intuition: θ uniform

Price

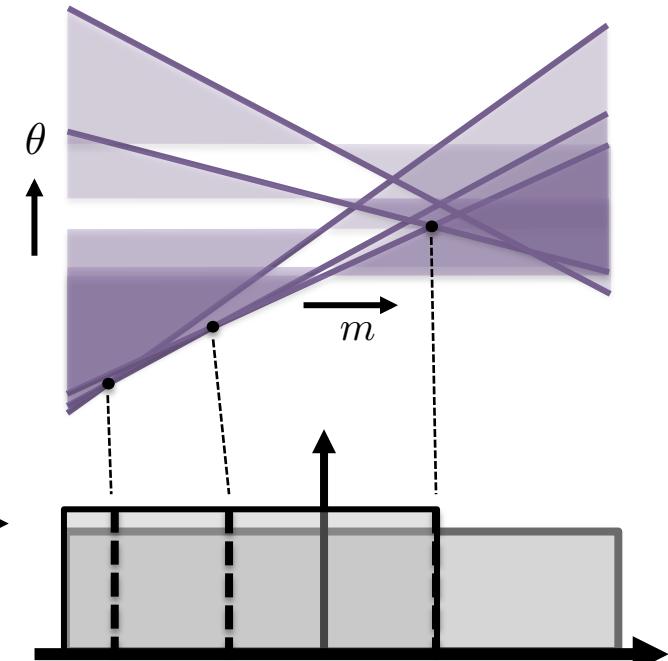
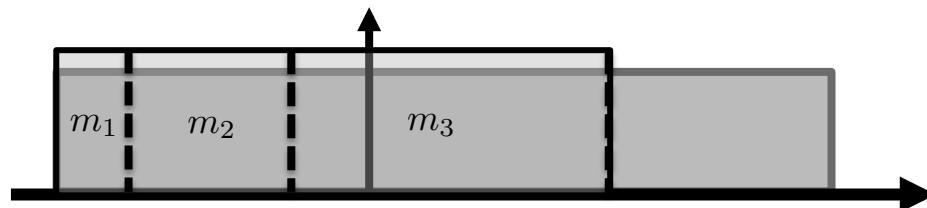
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



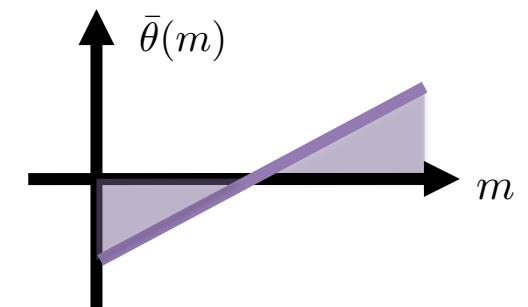
Costs



$dF(\theta)$



$CDF^{-1}(m)$



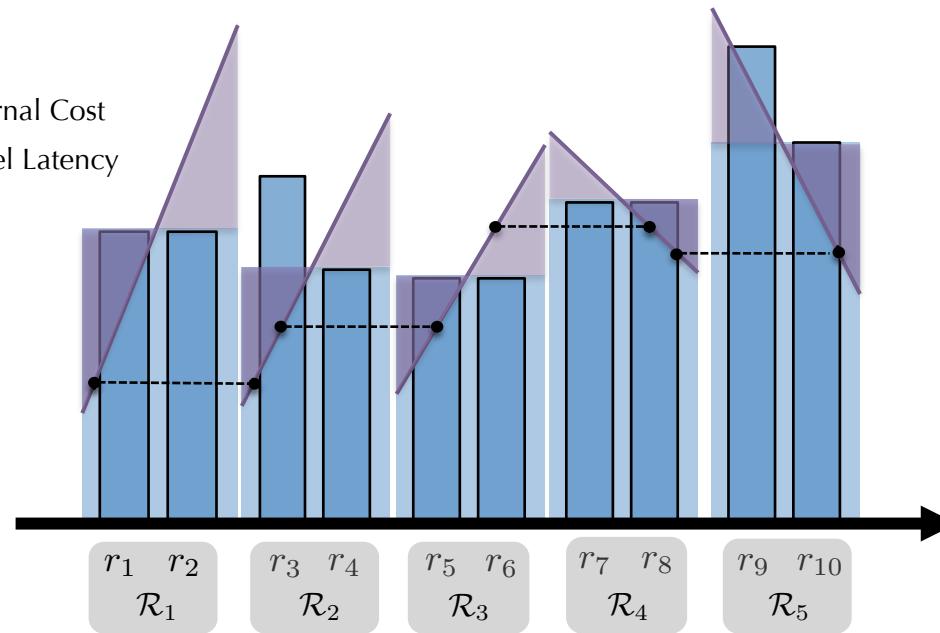
Intuition: θ uniform

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$

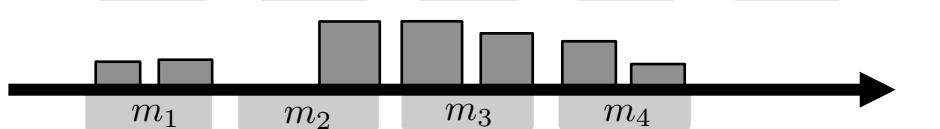


Costs

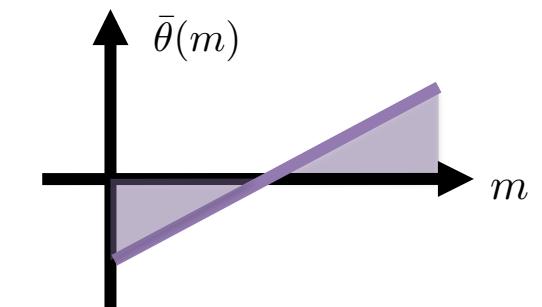
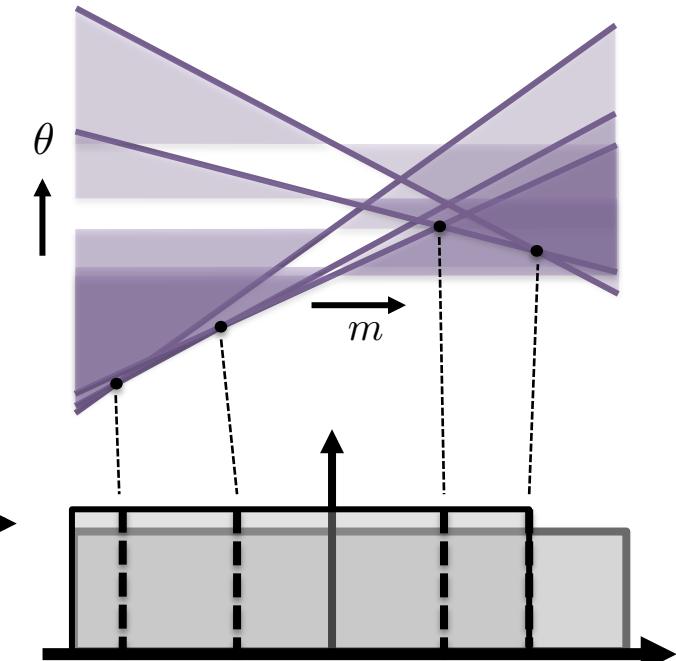
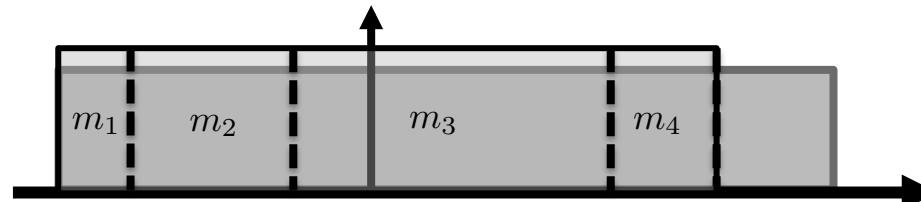


Routes Groups

Masses



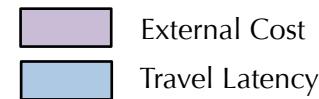
$dF(\theta)$



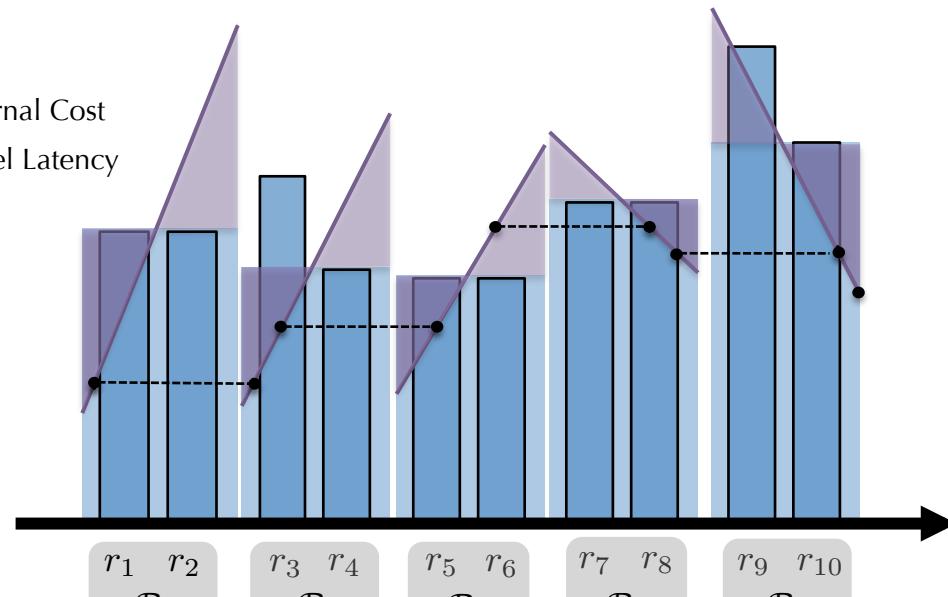
Intuition: θ uniform

Price

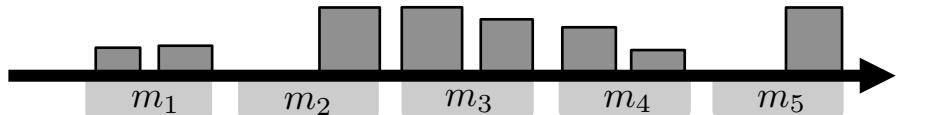
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



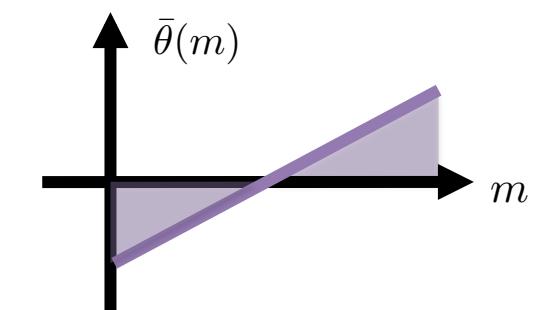
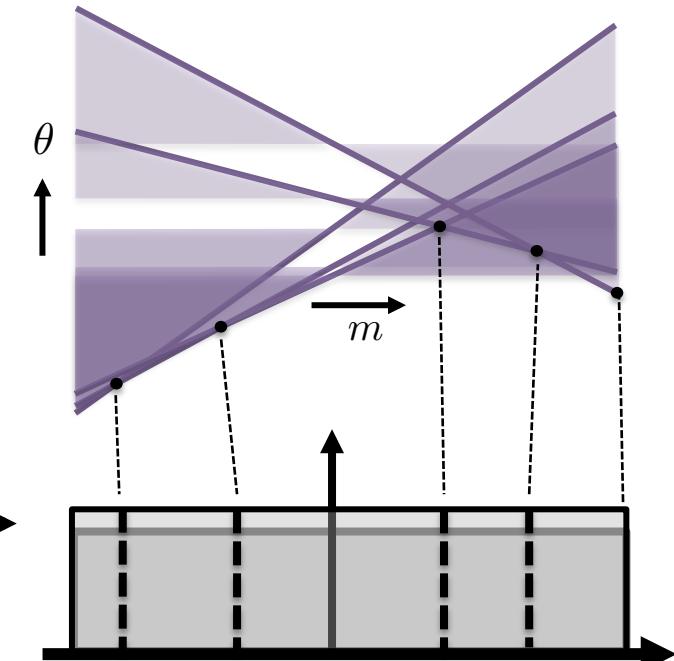
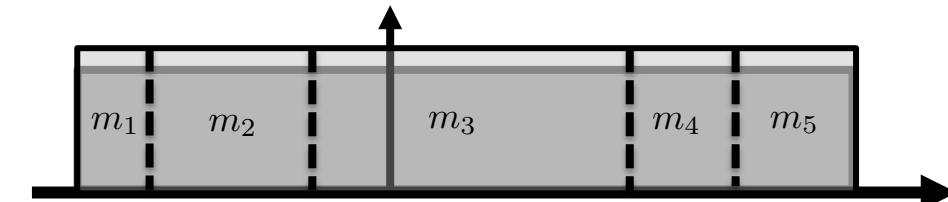
Costs



Masses



$dF(\theta)$



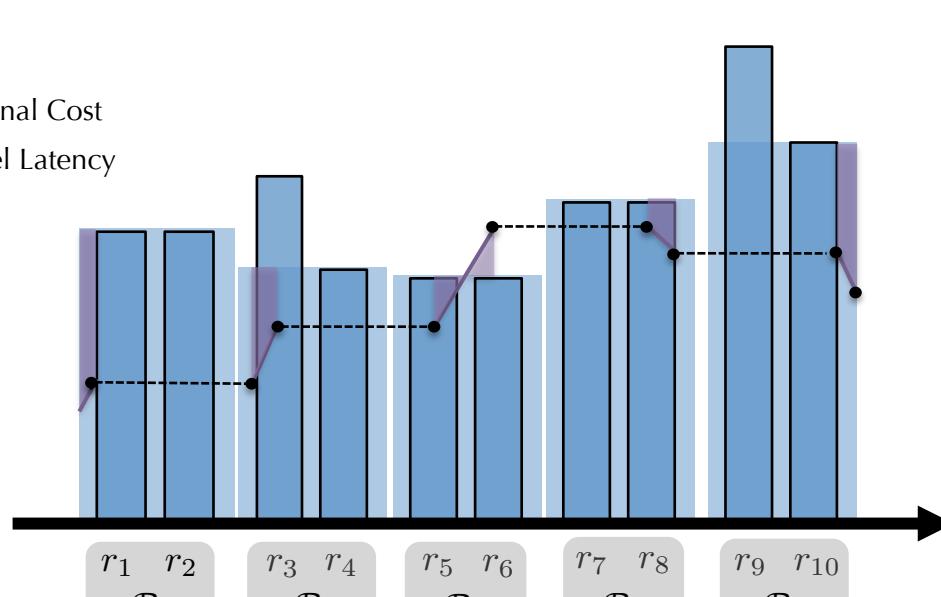
Intuition: θ uniform

Price

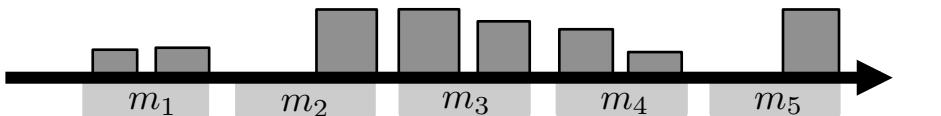
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



Costs

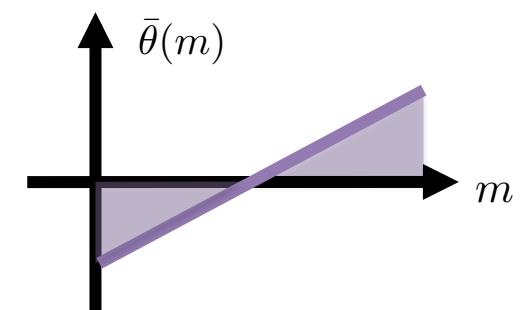
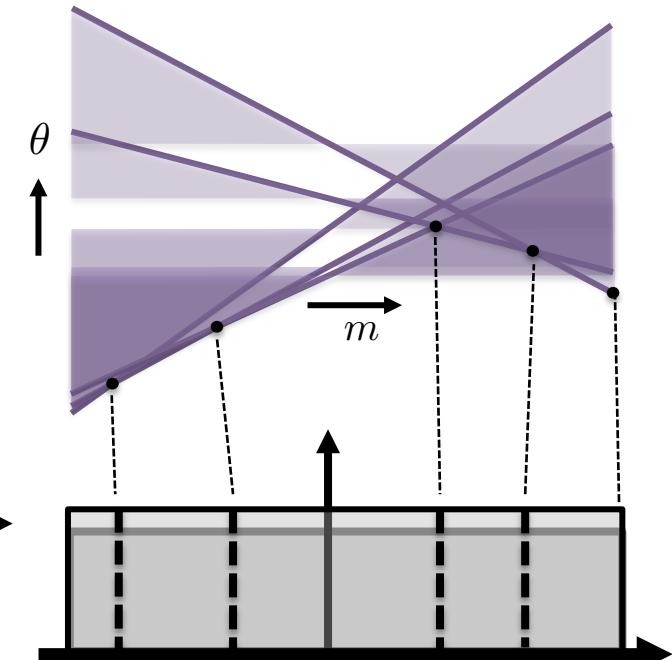
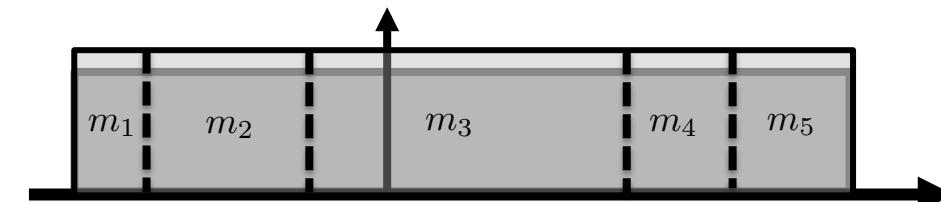


Routes Groups



Masses

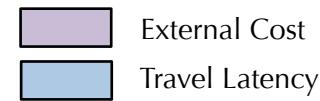
$dF(\theta)$



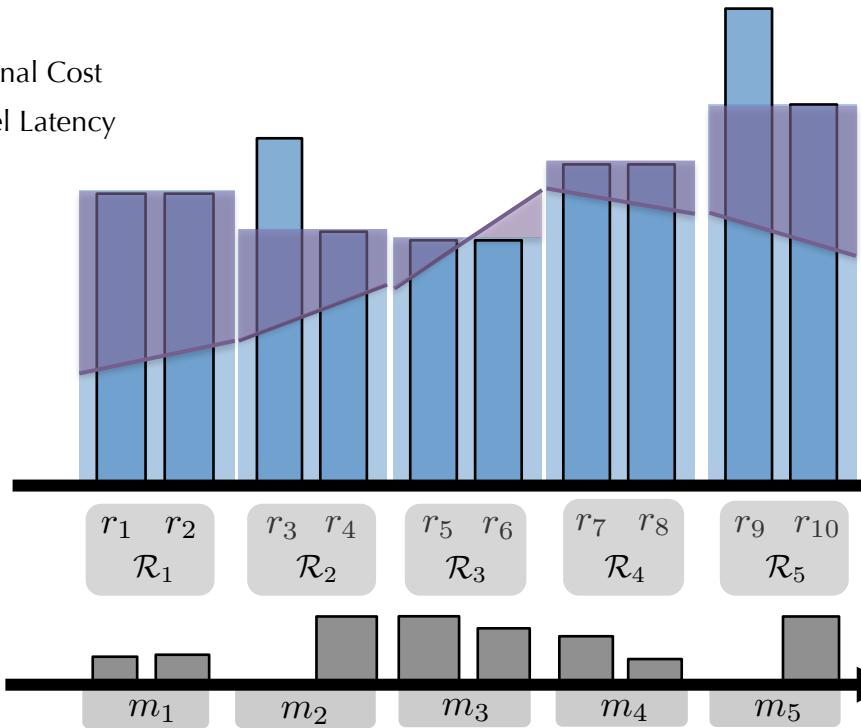
Intuition: θ uniform

Price

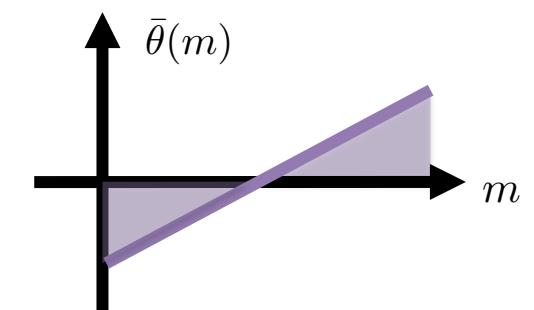
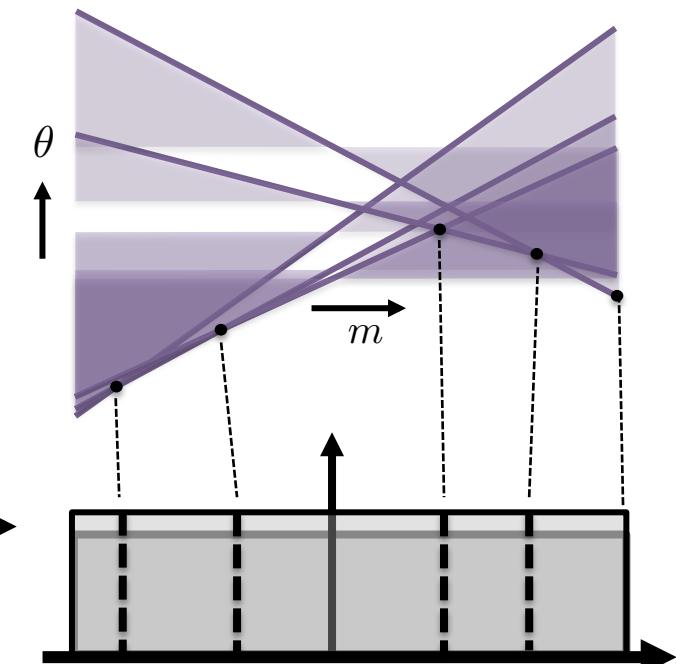
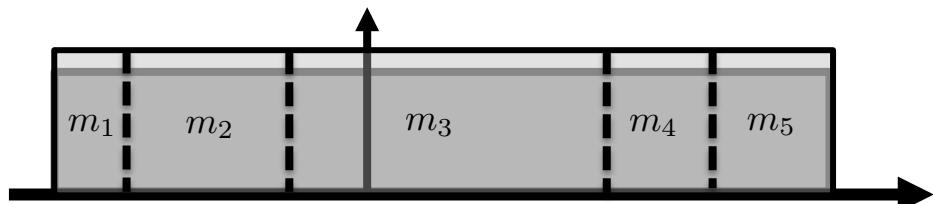
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



Costs



$dF(\theta)$

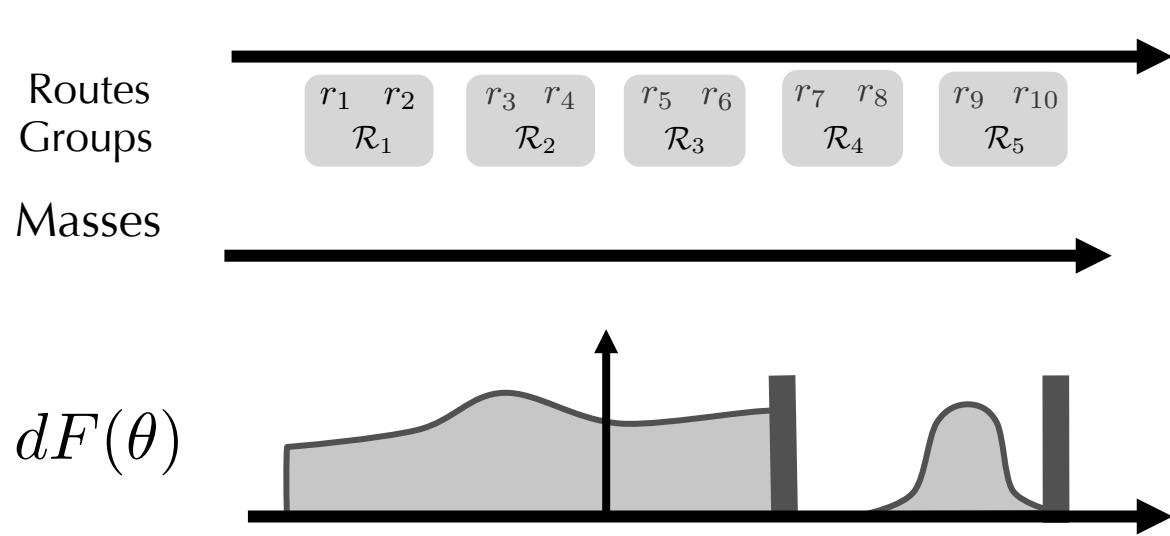


Intuition: θ general

Price $\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$

- [Purple Box] External Cost
- [Blue Box] Travel Latency

Costs

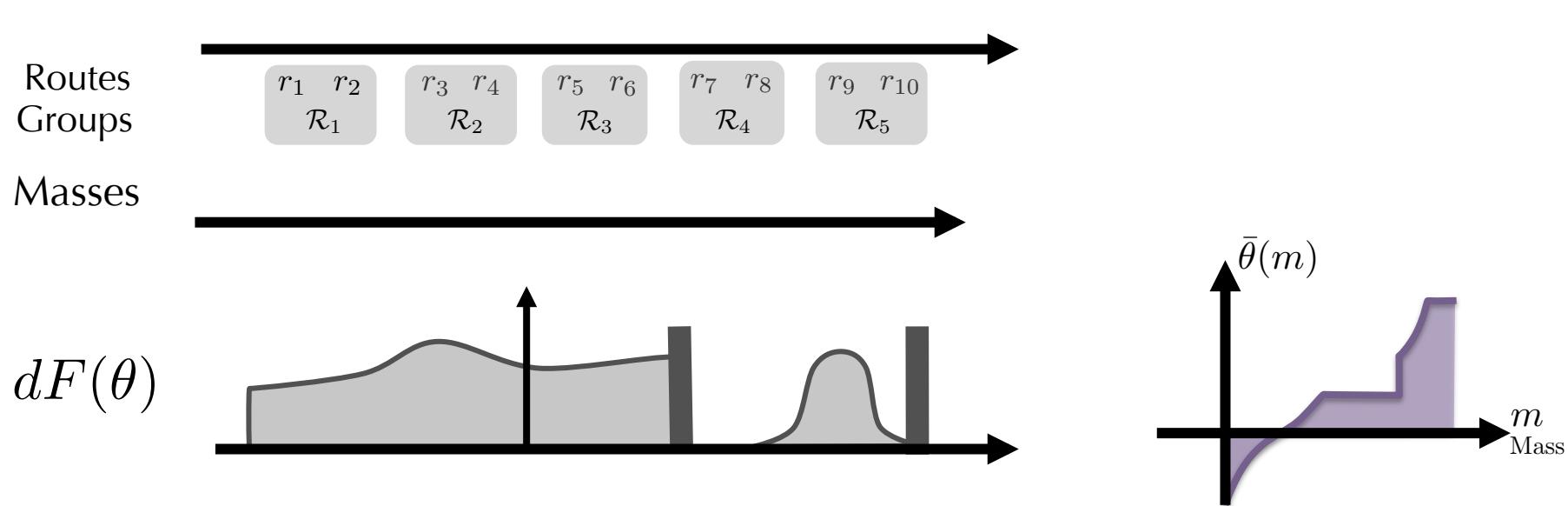


Intuition: θ general

Price $\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$

- [Light Purple Box] External Cost
- [Light Blue Box] Travel Latency

Costs



Intuition: θ general

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$

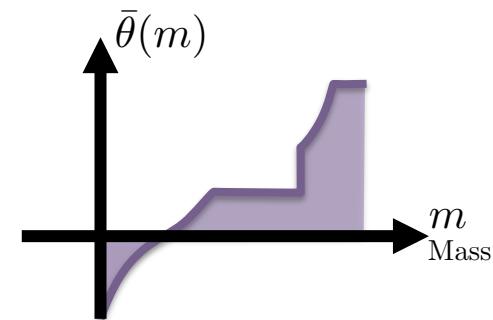
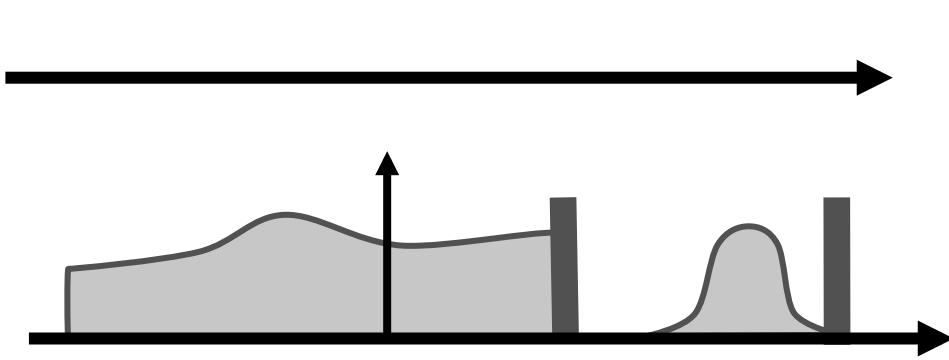
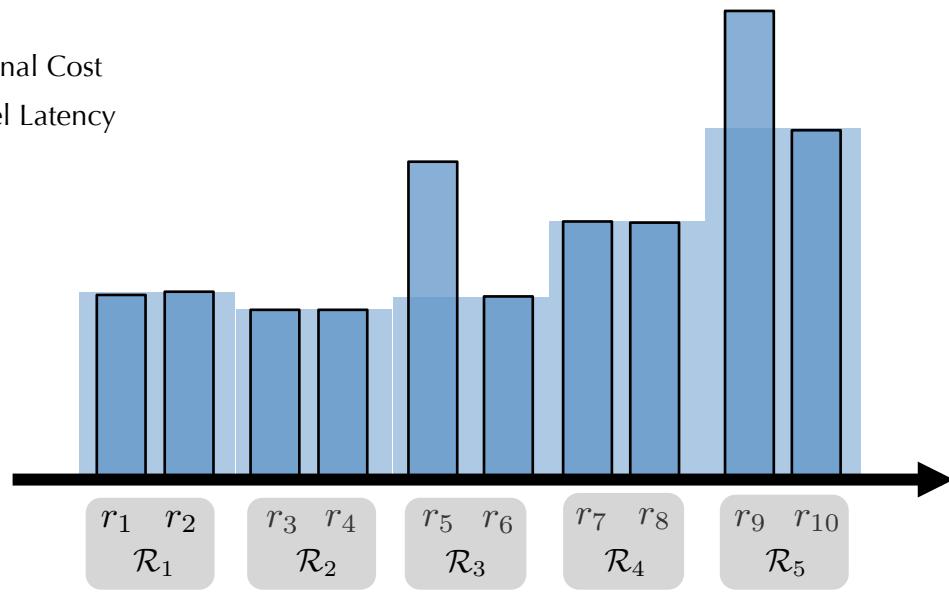
External Cost
Travel Latency

Costs

Routes Groups

Masses

$$dF(\theta)$$



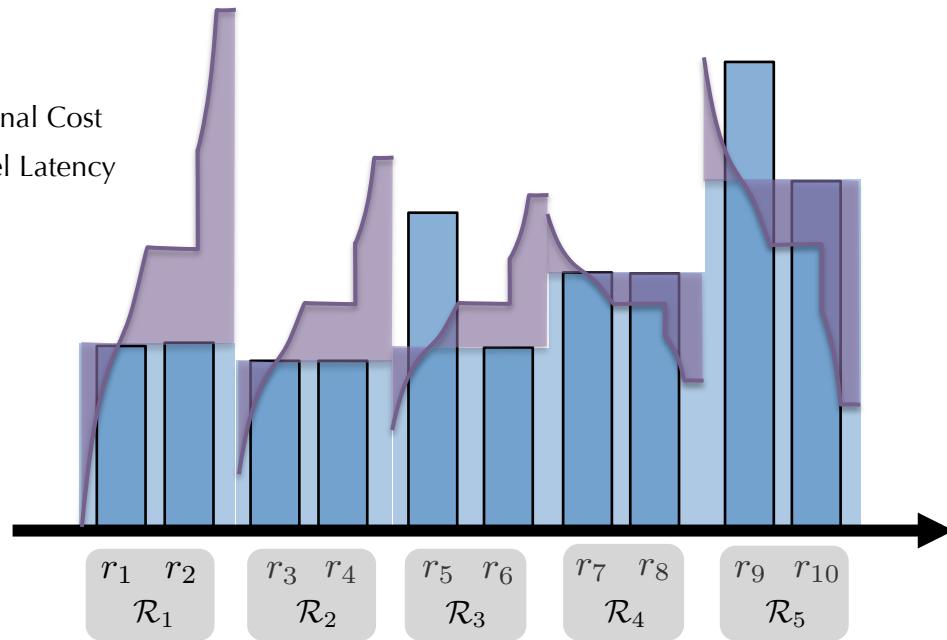
Intuition: θ general

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



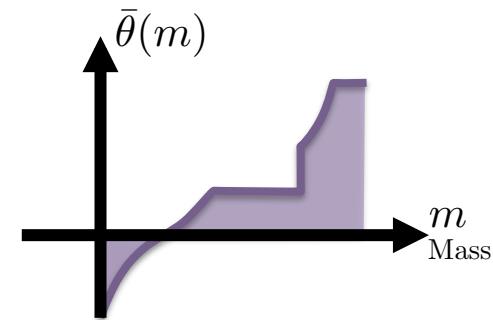
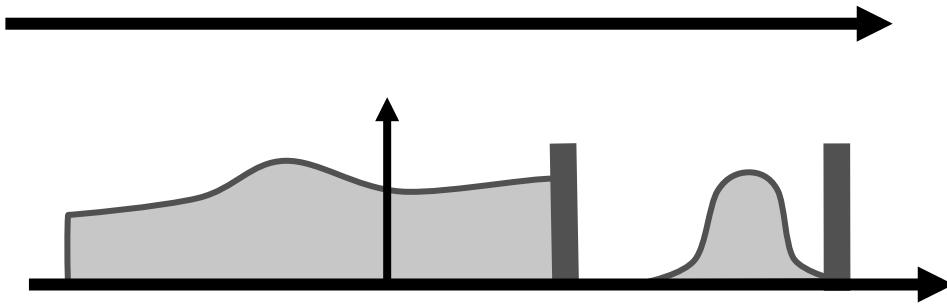
Costs



Routes Groups

Masses

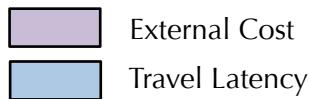
$$dF(\theta)$$



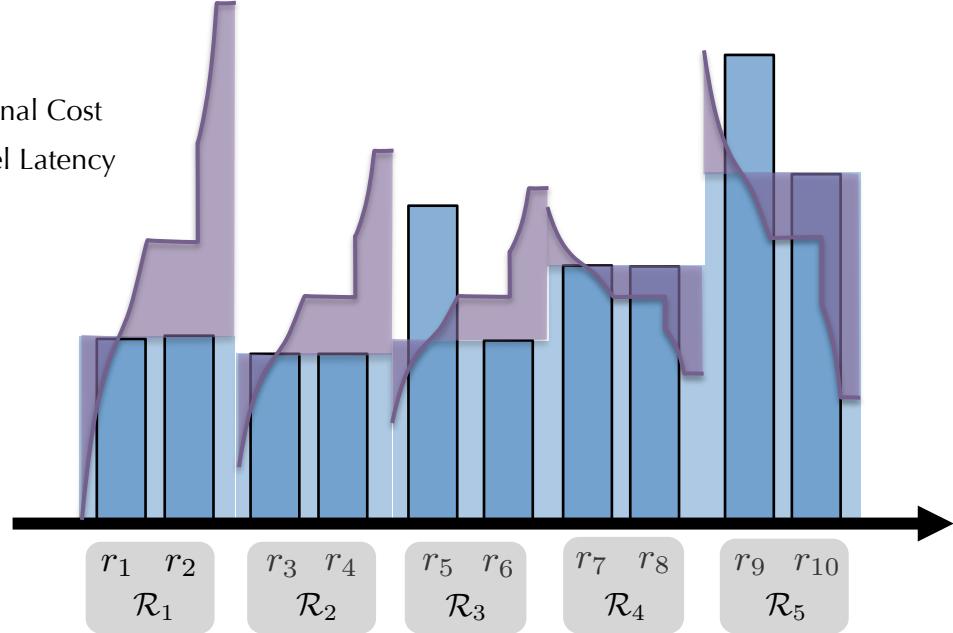
Intuition: θ general

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$

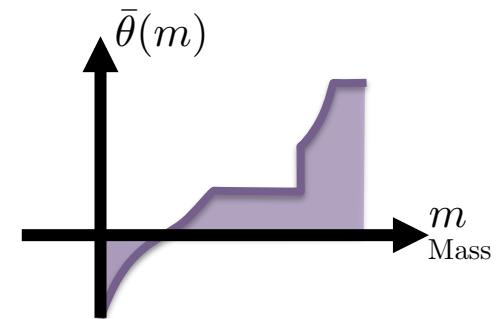
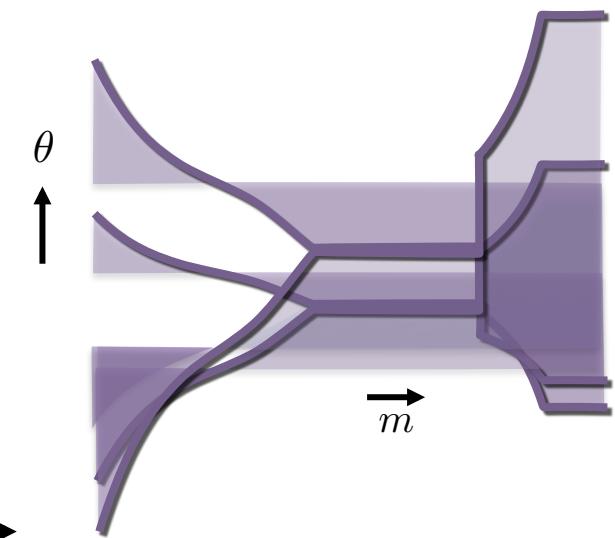
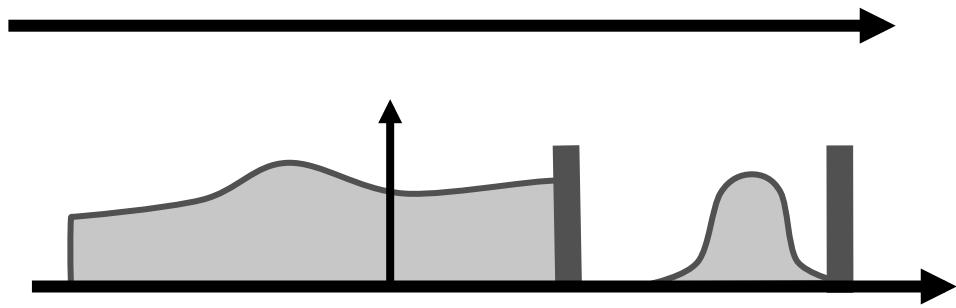


Costs



Masses

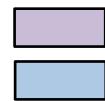
$$dF(\theta)$$



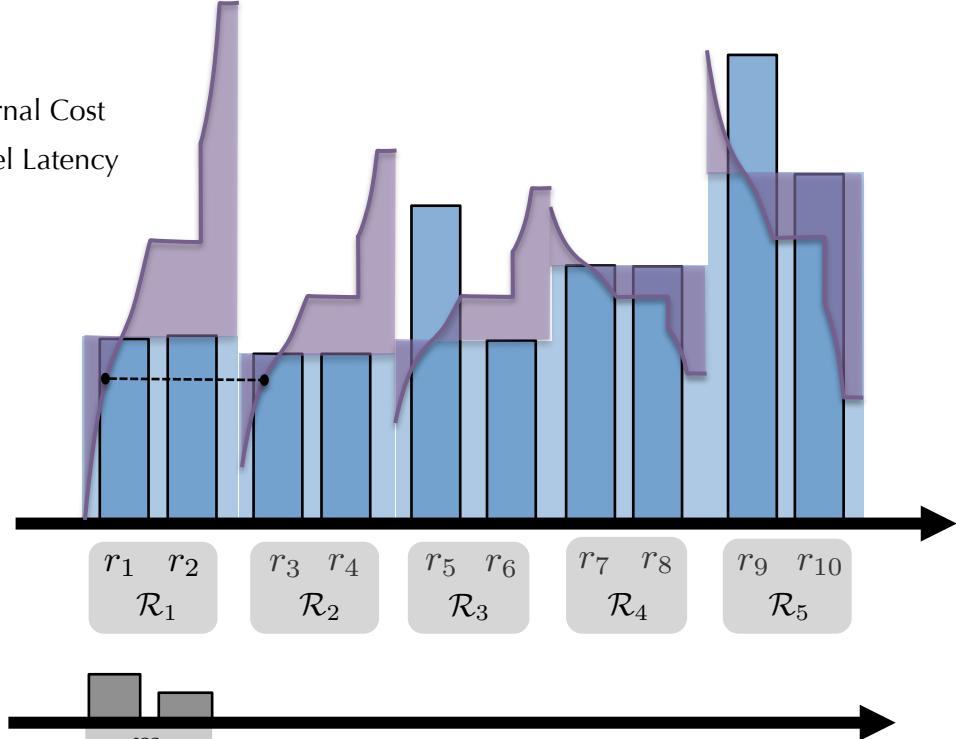
Intuition: θ general

Price

$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



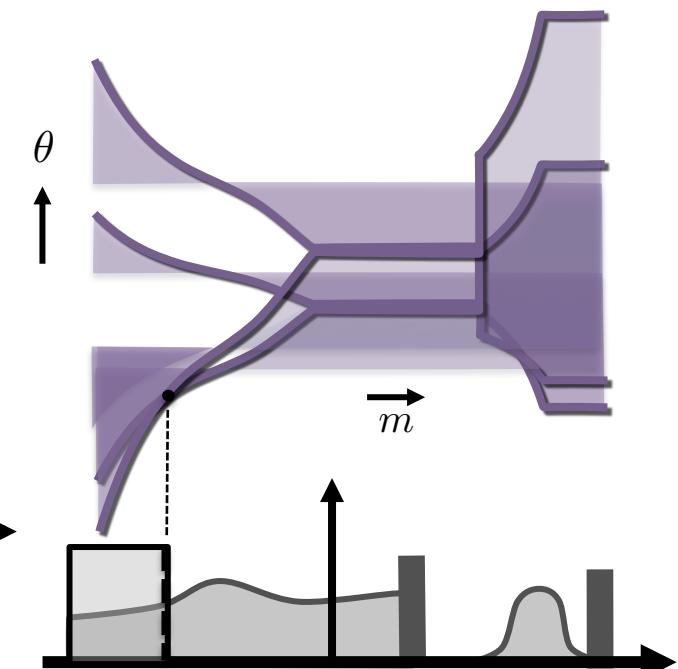
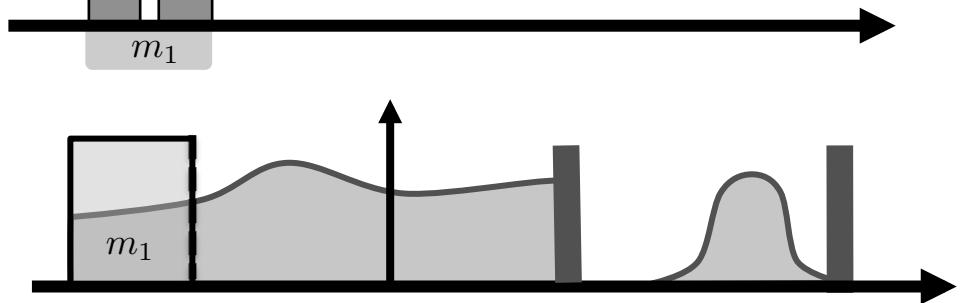
Costs



Routes Groups

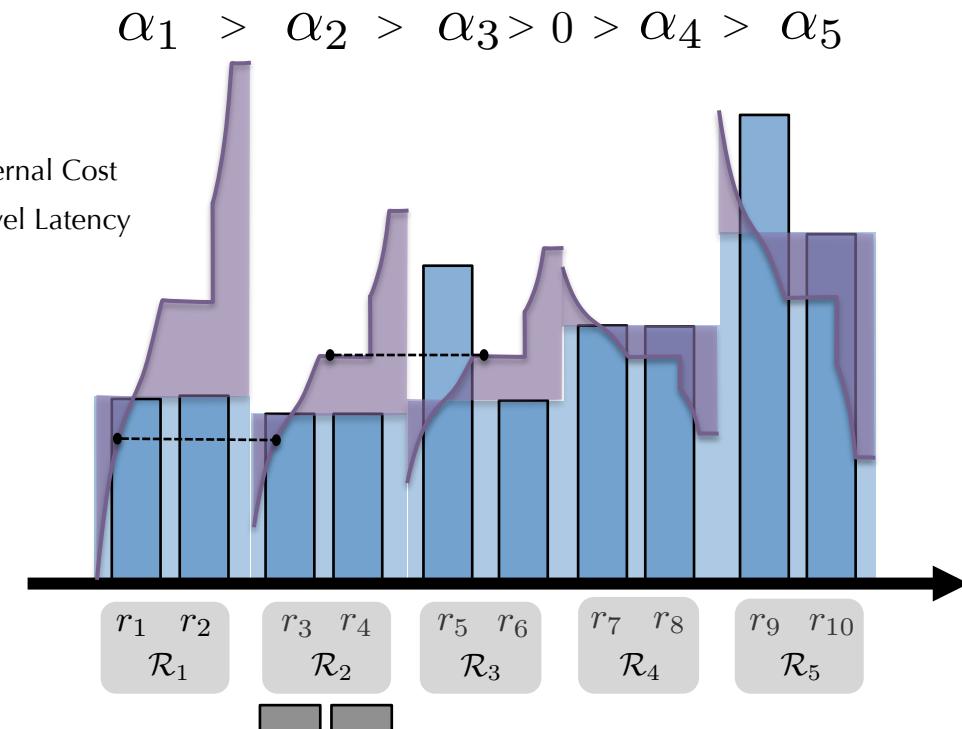
Masses

$$dF(\theta)$$



Intuition: θ general

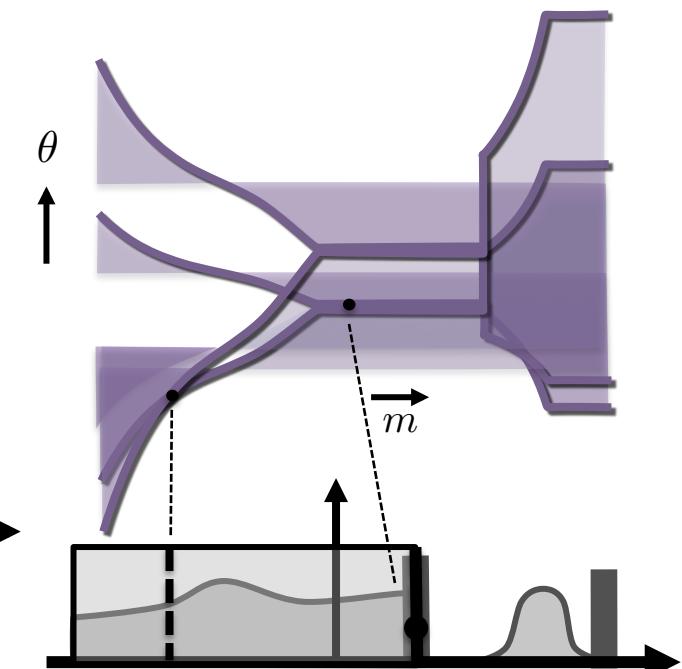
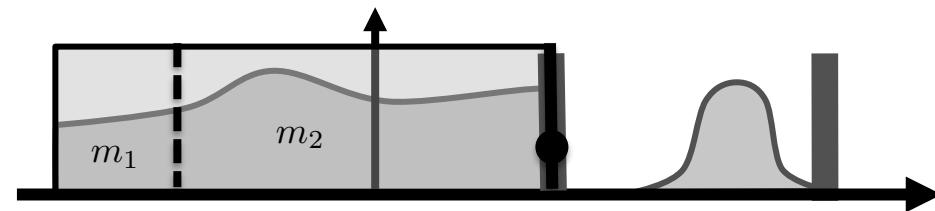
Price



Routes Groups

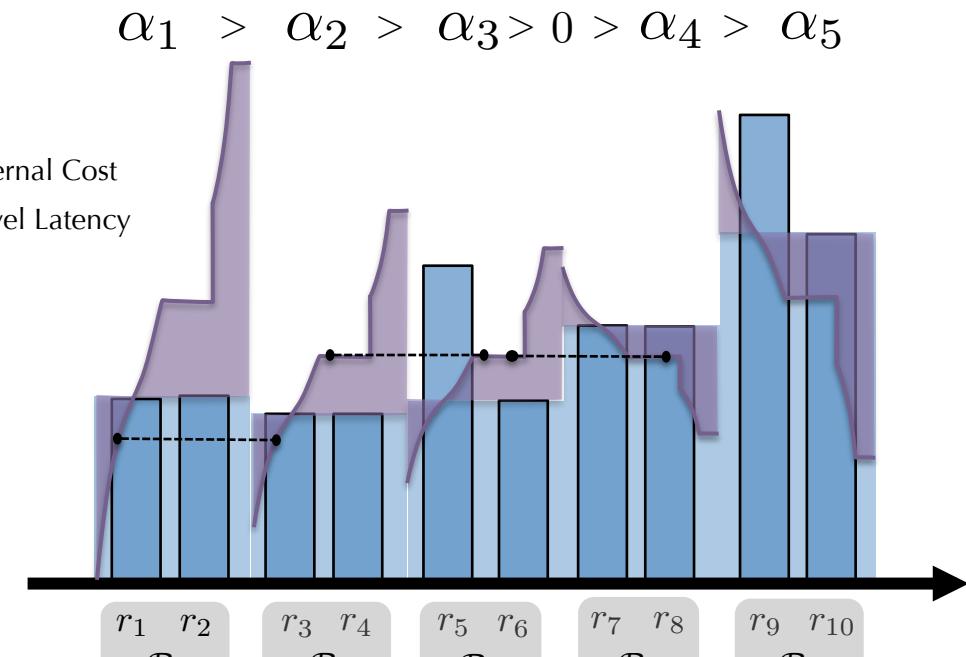
Masses

$dF(\theta)$

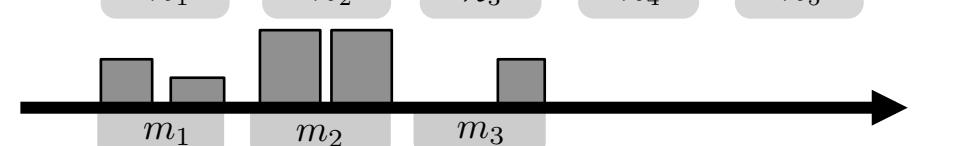


Intuition: θ general

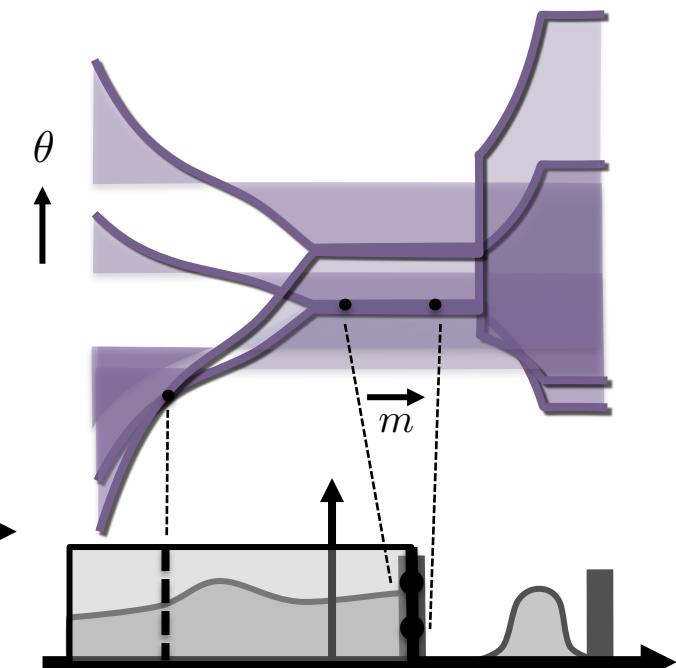
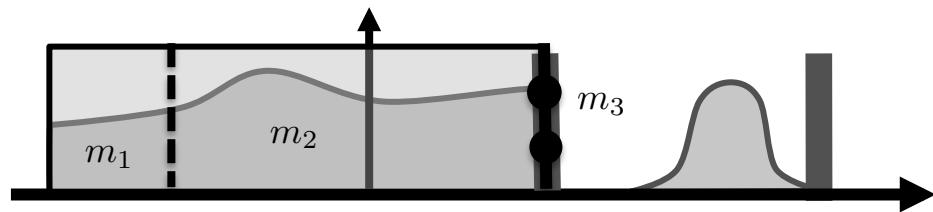
Price



Masses

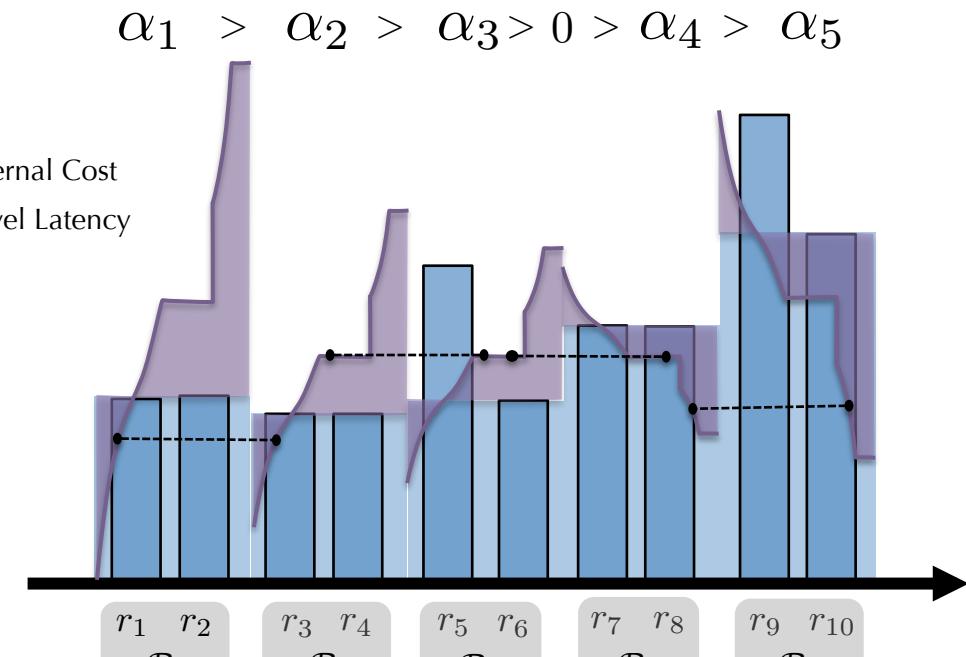


$dF(\theta)$



Intuition: θ general

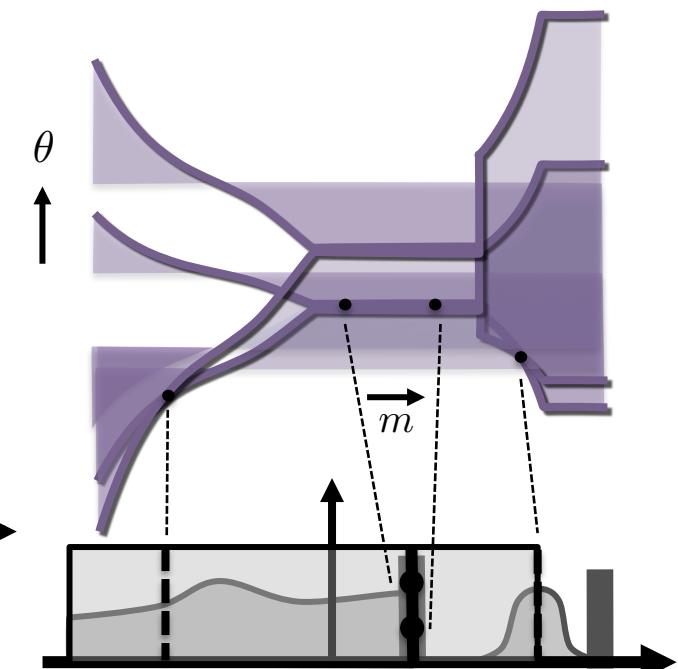
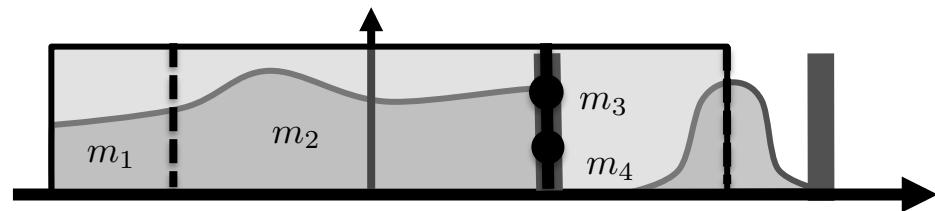
Price



Masses



$dF(\theta)$



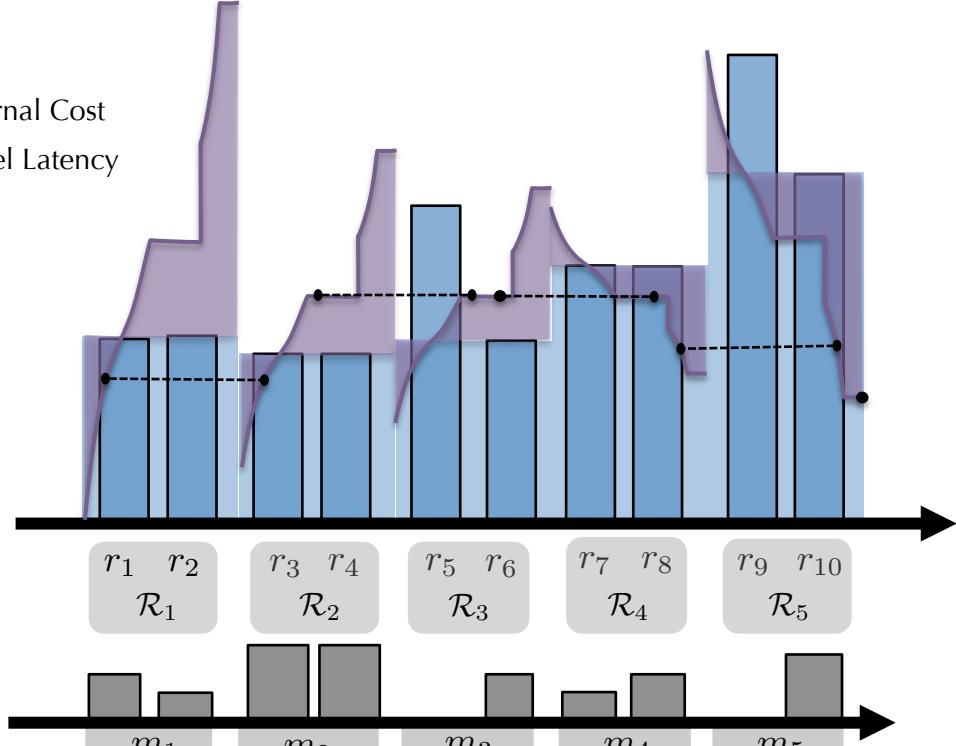
Intuition: θ general

Price

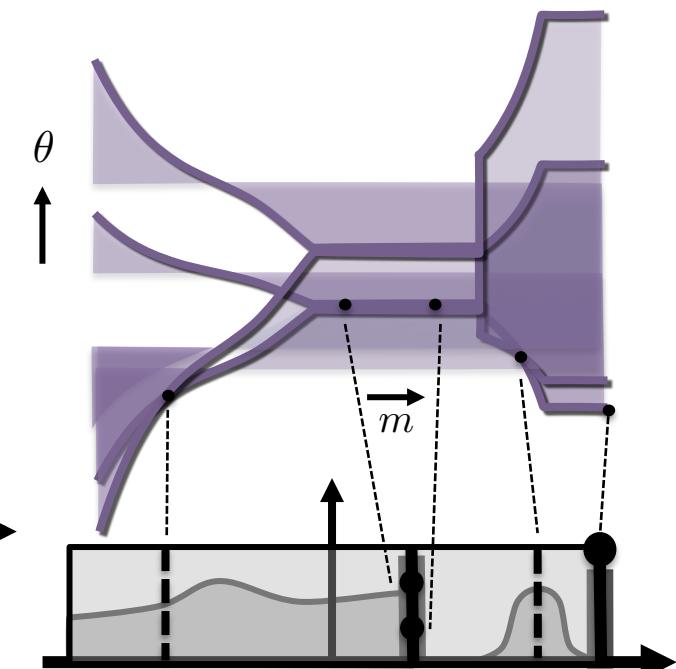
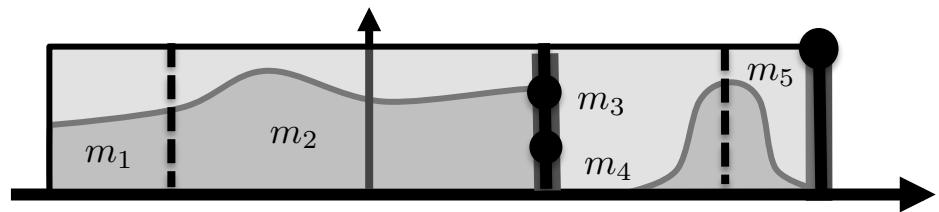
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



Costs



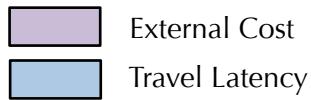
$dF(\theta)$



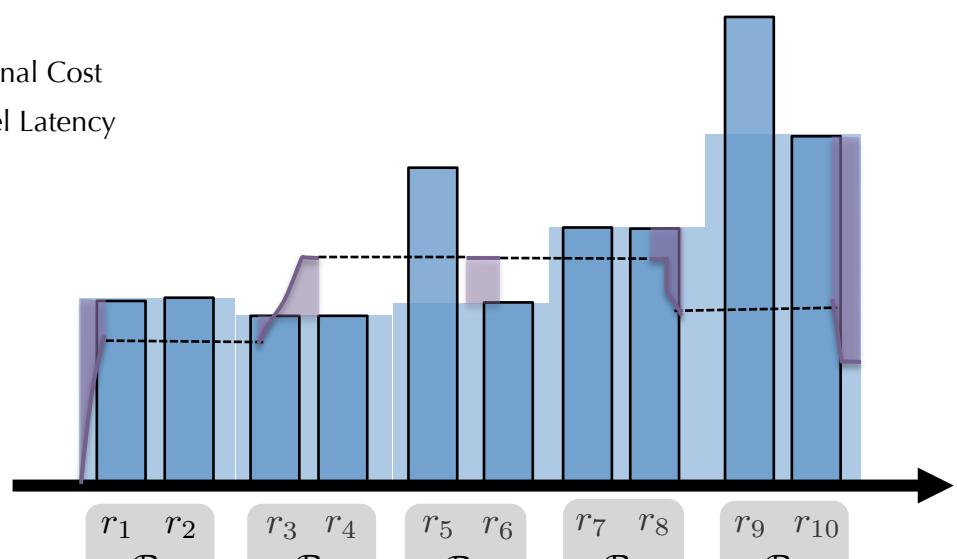
Intuition: θ general

Price

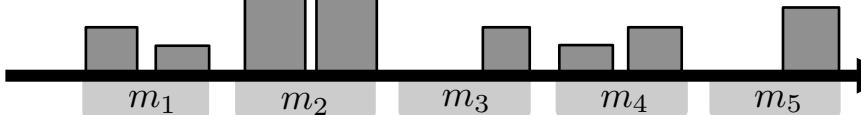
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



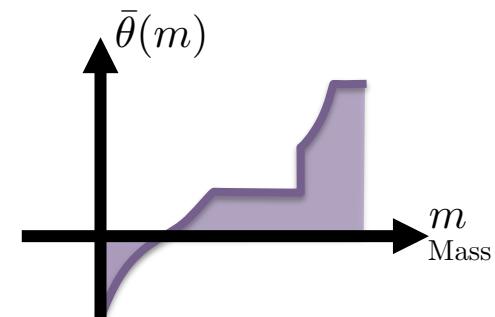
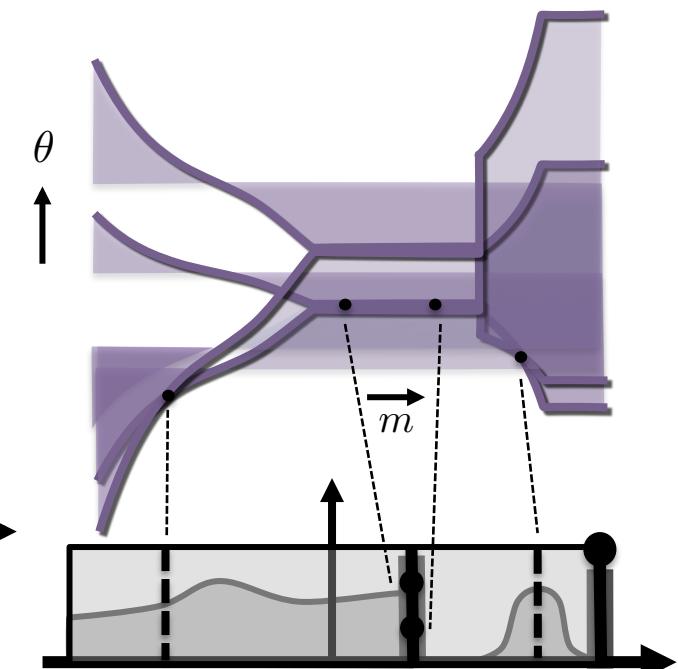
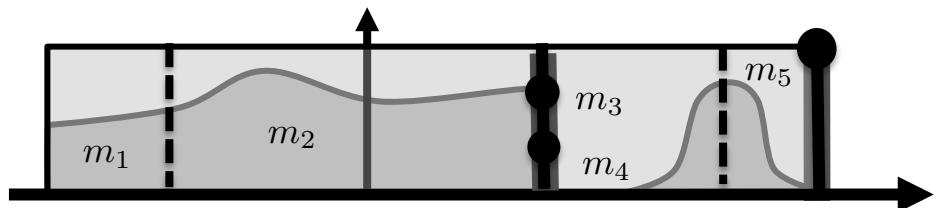
Costs



Masses



$dF(\theta)$



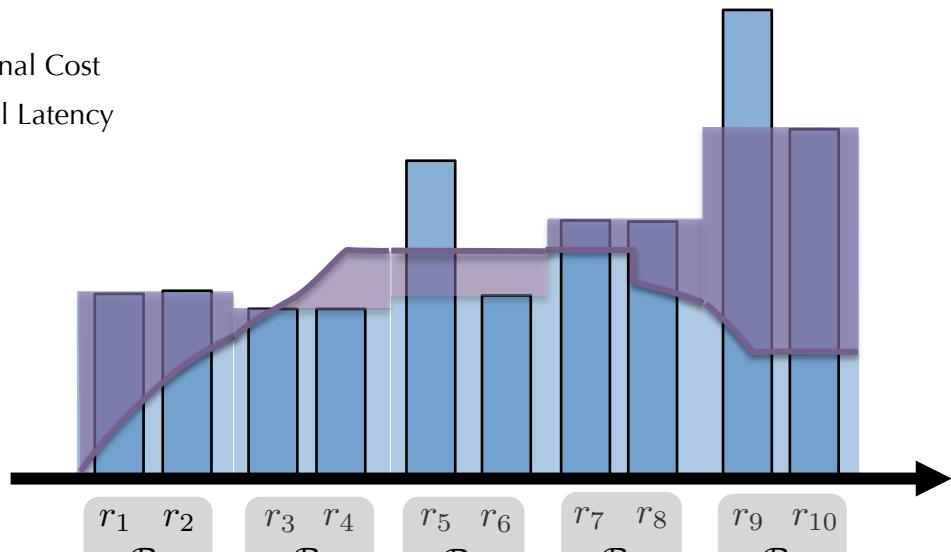
Intuition: θ general

Price

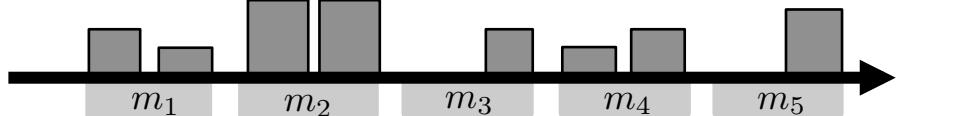
$$\alpha_1 > \alpha_2 > \alpha_3 > 0 > \alpha_4 > \alpha_5$$



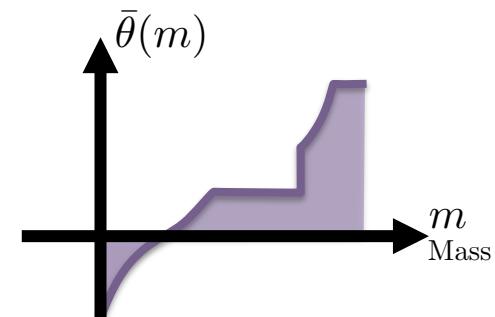
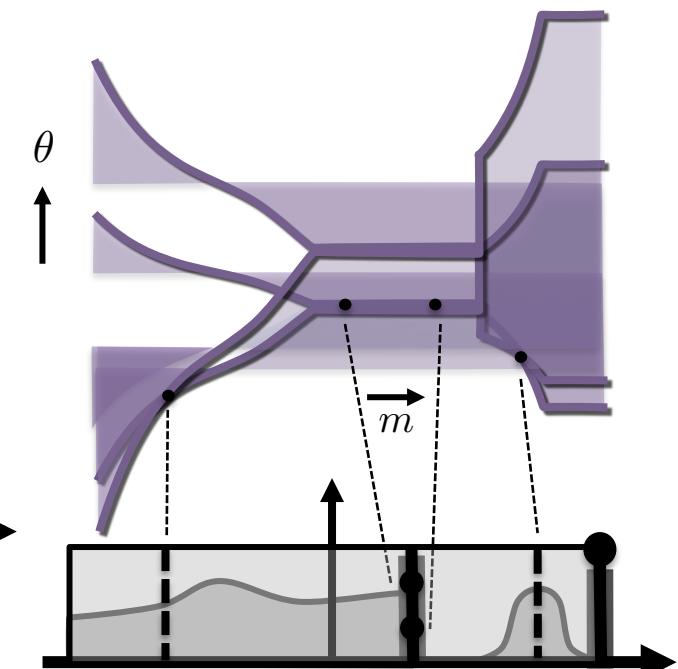
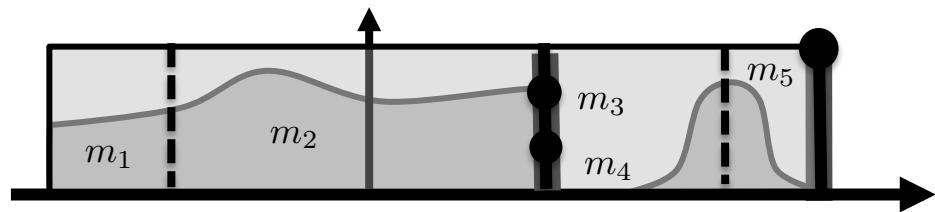
Costs



Masses



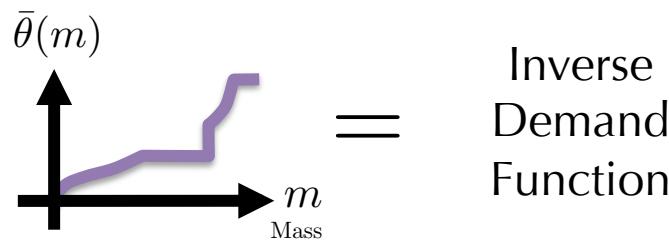
$dF(\theta)$



Applications

Classic routing game

Variable demand case



Inverse
Demand
Function

Applications

Classic routing game

Variable demand case

Privacy

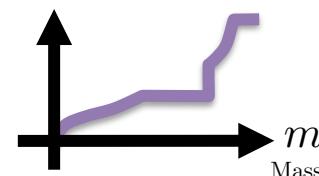
$$\mathcal{R}_1 = \mathcal{R}$$

$$\alpha_1 = \alpha_{\text{priv}}$$

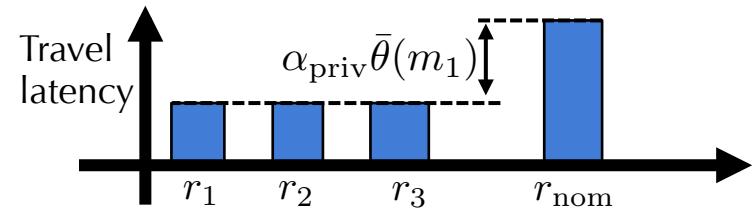
$$\mathcal{R}_2 = \{r_{\text{nom}}\}$$

$$\alpha_2 = 0$$

$$\bar{\theta}(m)$$



Inverse
Demand
Function



Applications

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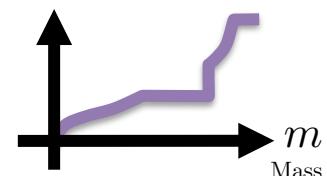
$$\mathcal{R}_1 = \mathcal{R}$$

$$\alpha_1 = \alpha_{\text{priv}}$$

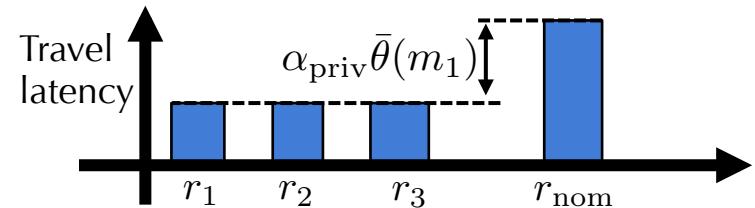
$$\mathcal{R}_2 = \{r_{\text{nom}}\}$$

$$\alpha_2 = 0$$

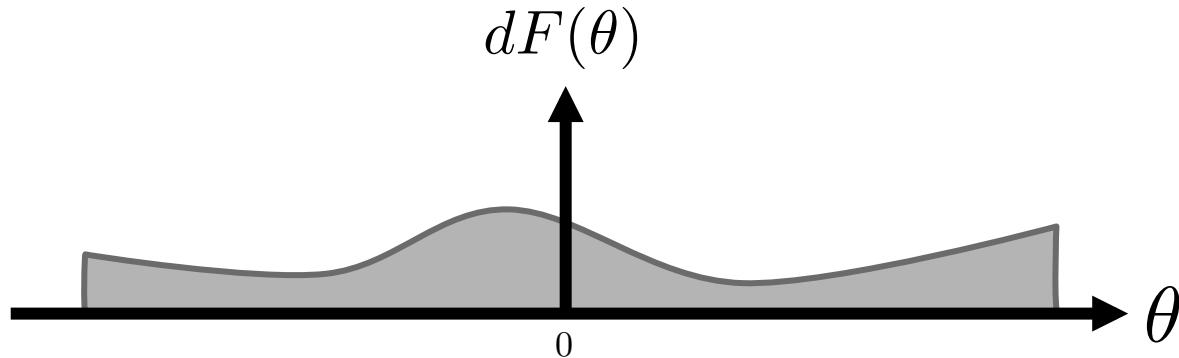
$$\bar{\theta}(m)$$



Inverse
Demand
Function



Multi-modal routing – ex. cars vs. trains



Applications

Classic routing game

Variable demand case

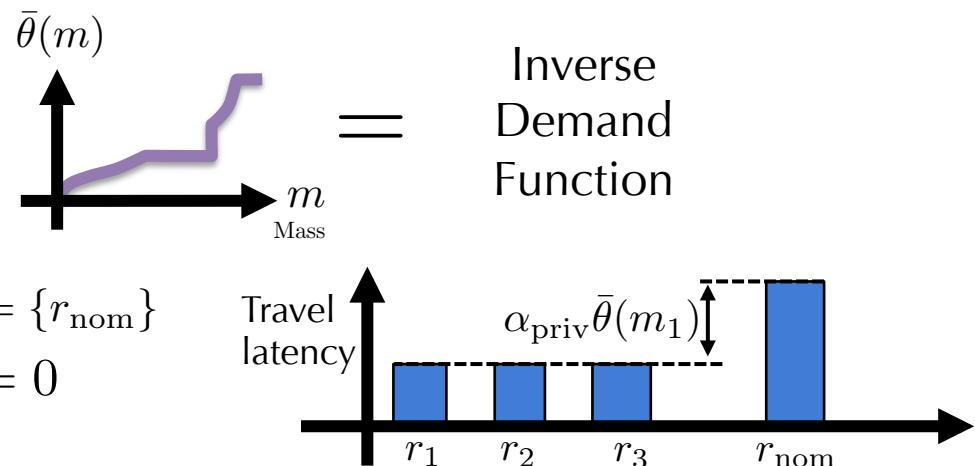
Privacy

$$\mathcal{R}_1 = \mathcal{R}$$

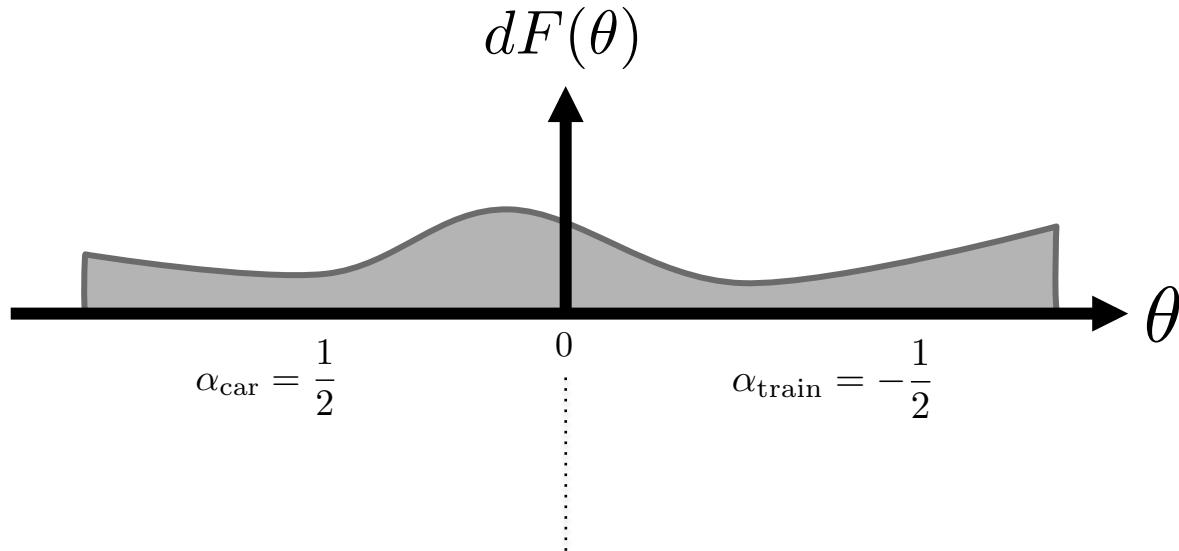
$$\alpha_1 = \alpha_{\text{priv}}$$

$$\mathcal{R}_2 = \{r_{\text{nom}}\}$$

$$\alpha_2 = 0$$



Multi-modal routing – ex. cars vs. trains



Applications

Classic routing game

Variable demand case

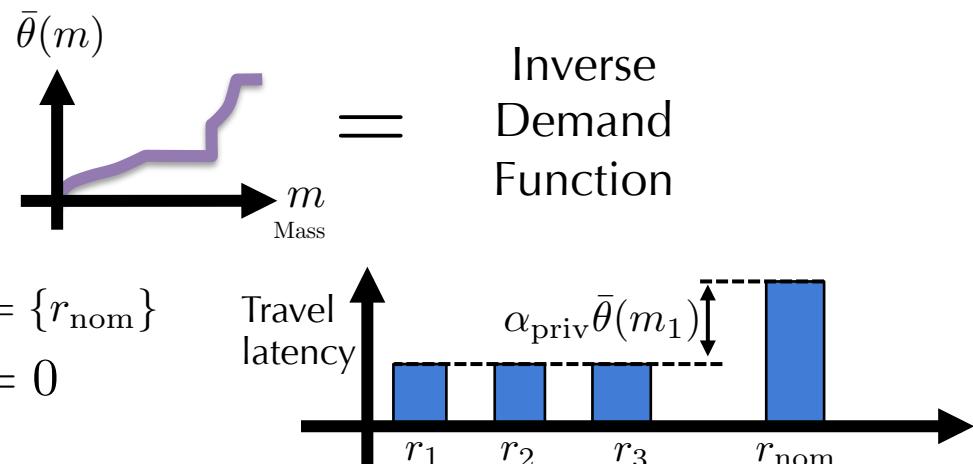
Privacy

$$\mathcal{R}_1 = \mathcal{R}$$

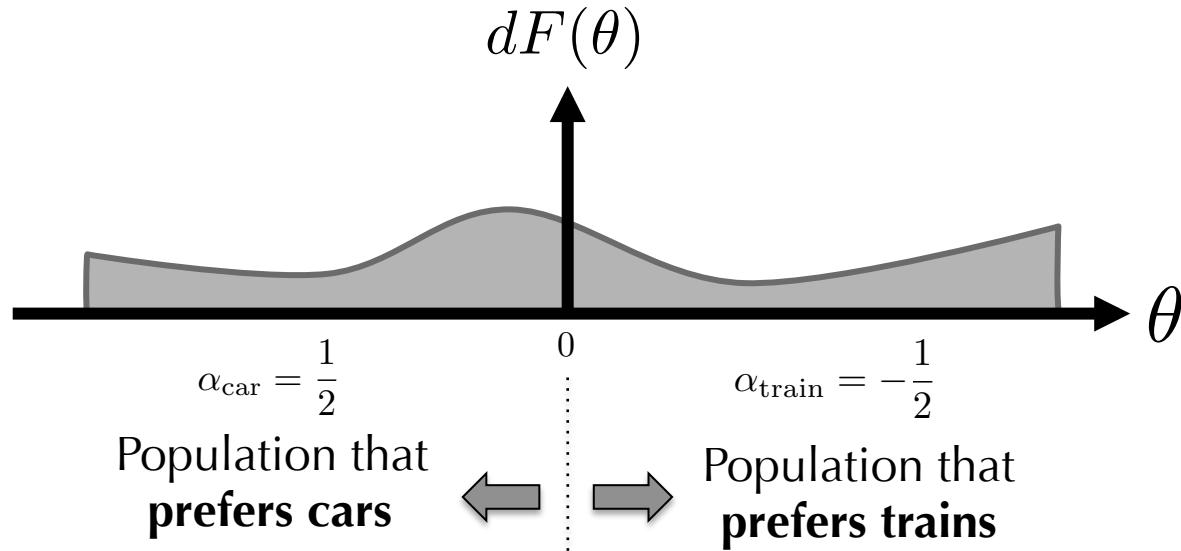
$$\alpha_1 = \alpha_{\text{priv}}$$

$$\mathcal{R}_2 = \{r_{\text{nom}}\}$$

$$\alpha_2 = 0$$



Multi-modal routing – ex. cars vs. trains



Applications

Classic routing game

Variable demand case

Privacy

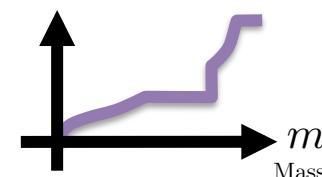
$$\mathcal{R}_1 = \mathcal{R}$$

$$\alpha_1 = \alpha_{\text{priv}}$$

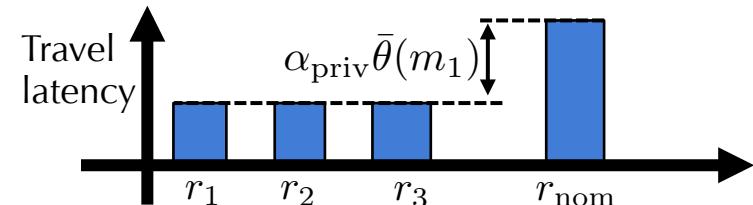
$$\mathcal{R}_2 = \{r_{\text{nom}}\}$$

$$\alpha_2 = 0$$

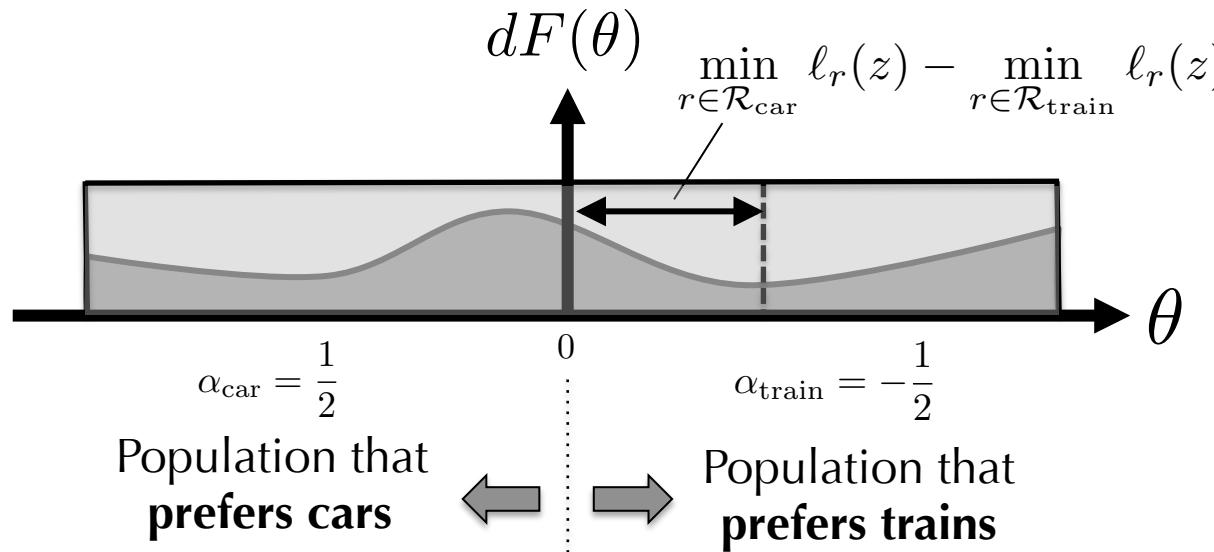
$$\bar{\theta}(m)$$



Inverse
Demand
Function



Multi-modal routing – ex. cars vs. trains



Applications

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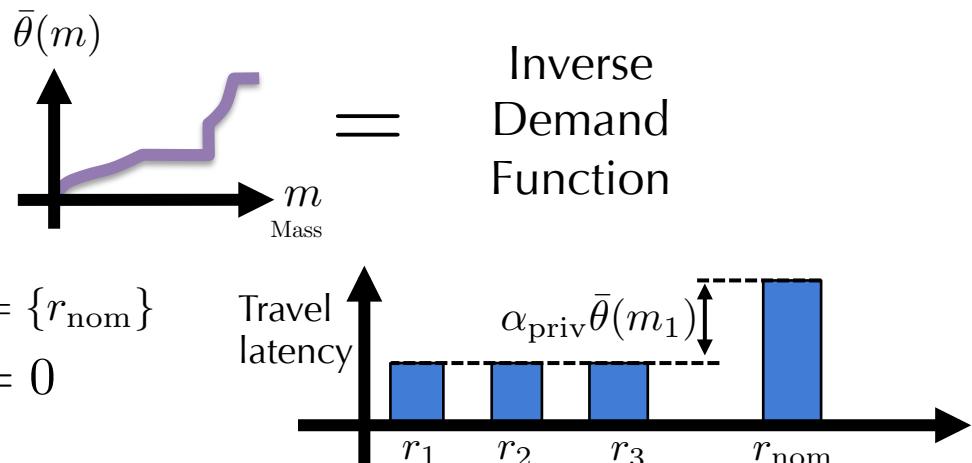
Privacy

$$\mathcal{R}_1 = \mathcal{R}$$

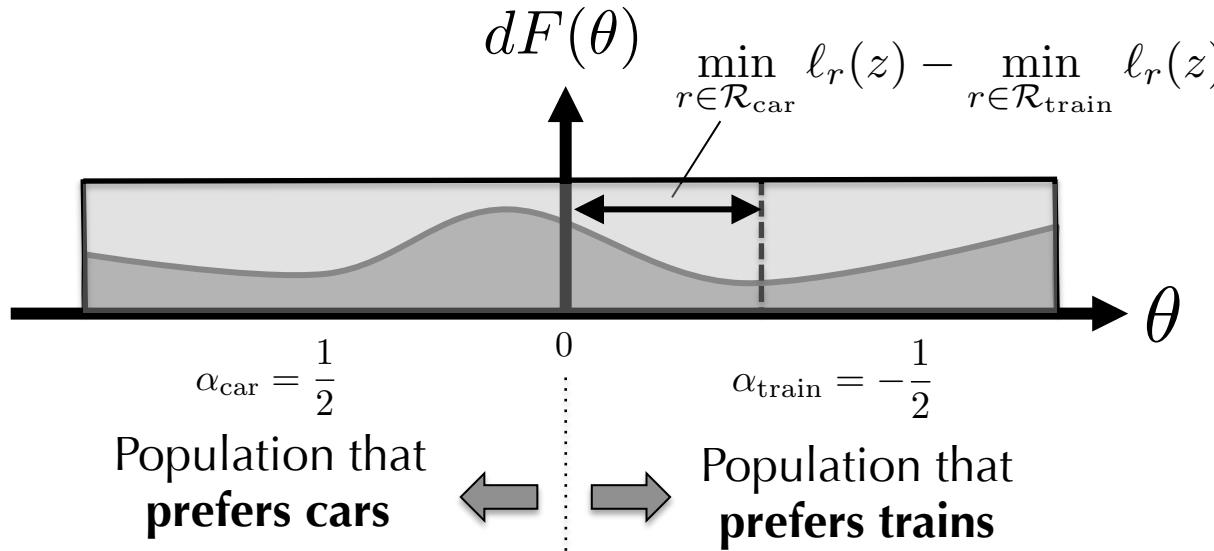
$$\alpha_1 = \alpha_{\text{priv}}$$

$$\mathcal{R}_2 = \{r_{\text{nom}}\}$$

$$\alpha_2 = 0$$



Multi-modal routing – ex. cars vs. trains



θ for each population member is how much faster cars have to be than trains before they will switch to driving.

Conclusion – Future Work

Future work

- Multi-dimensional θ

Thanks!

