

Project 1:

**Application of User-Equilibrium Model, System Optimal Model,
and Pricing Scheme in Sioux Falls Network, South Dakota**

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1. ASSIGNMENT OVERVIEW

This project aims to demonstrate the application of user equilibrium (UE), system optimal (SO), and the pricing scheme in a specific network. There are four objectives in this project. First, we exercise the arterial highway network of Sioux Falls, South Dakota (Figure.1), to determine the user equilibrium flow distribution. Second, using the result, we also evaluate the congested road inside the network, where the ratio of $\frac{v}{c} > 0.9$. In this analysis, we also discuss how this UE flow is distributed compared to the SO flow. Next, we propose an effective congestion pricing scheme for the network according to the UE analysis. In this task, we use the Marginal Cost Pricing scheme to provide an effective congestion pricing scheme, which will be proved to be the first-best tolling scheme for the network as the fourth objective. The network of Sioux Falls, South Dakota, is presented in Figure 1. The network parameter and the demand matrix are provided in Table.1 and Table.2.

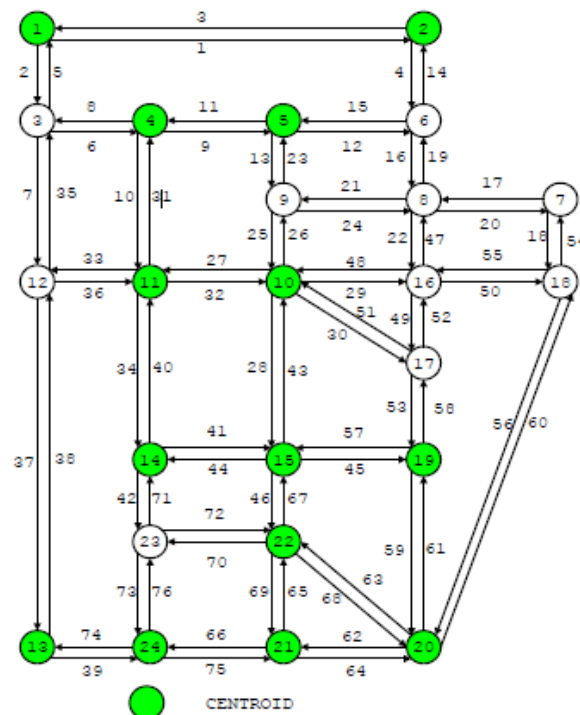


Figure 1 Highway network of Sioux Falls

Table 1 Link capacities and free flow travel times for the Sioux Falls network

Link Number	t_a^0 (minutes)	c_a (10 ³ veh/hr)	Link Number	t_a^0 (minutes)	c_a (10 ³ veh/hr)
1	3.6	6.02	39	2.4	10.18
2	2.4	9.01	40	2.4	9.75
3	3.6	12.02	41	3	10.26
4	3	15.92	42	2.4	9.85
5	2.4	46.81	43	3.6	27.02
6	2.4	34.22	44	3	10.26
7	2.4	46.81	45	2.4	9.64
8	2.4	25.82	46	2.4	20.63
9	1.2	28.25	47	3	10.09
10	3.6	9.04	48	3	10.27
11	1.2	46.85	49	1.2	10.46
12	2.4	13.86	50	1.8	39.36
13	3	10.52	51	4.2	9.99
14	3	9.92	52	1.2	10.46
15	2.4	9.9	53	1.2	9.65
16	1.2	21.62	54	1.2	46.81
17	1.8	15.68	55	1.8	39.36
18	1.2	46.81	56	2.4	8.11
19	1.2	9.8	57	2.4	4.42
20	1.8	15.68	58	1.2	9.65
21	2	10.1	59	2.4	10.01
22	3	10.09	60	2.4	8.11
23	3	20	61	2.4	6.05
24	2	10.1	62	3.6	10.12
25	1.8	27.83	63	3	10.15
26	1.8	27.83	64	3.6	10.12
27	3	20	65	1.2	10.46
28	3.6	27.02	66	1.8	9.77
29	3	10.27	67	2.4	20.63
30	4.2	9.99	68	3	10.15
31	3.6	9.82	69	1.2	10.46
32	3	20	70	2.4	10
33	3.6	9.82	71	2.4	9.85
34	2.4	9.75	72	2.4	10
35	2.4	46.81	73	1.2	10.16
36	3.6	9.82	74	2.4	11.38
37	1.8	51.8	75	1.8	9.77
38	1.8	51.8	76	1.2	10.16

Table 2 Origin-Destination matrix of the Sioux Falls transportation network in South Dakota

		Destination Nodes													
		1	2	4	5	10	11	13	14	15	19	20	21	22	24
Origin Nodes	1	0	1320	1320	1320	1080	1100	1250	990	950	900	590	590	770	740
	2	1320	0	1250	1300	1100	1120	900	950	940	1300	590	680	670	590
	4	1320	1250	0	1320	1080	1070	950	900	840	800	1620	640	590	800
	5	1320	1300	1320	0	1130	970	910	880	810	730	800	810	940	590
	10	1080	1100	1080	1130	0	1330	900	990	1320	1170	950	900	970	590
	11	1100	1120	1070	970	1330	0	940	1320	1110	950	740	610	1100	1050
	13	1250	900	950	910	900	940	0	870	860	680	590	620	670	1320
	14	990	950	900	880	990	1320	870	0	1320	1130	950	870	900	1130
	15	950	940	840	810	1320	1110	860	1320	0	1320	1270	1140	1320	910
	19	900	1300	800	730	1170	950	680	1130	1320	0	1320	1110	1100	800
	20	590	590	1620	800	950	740	590	980	1270	1320	0	1320	1320	610
	21	590	680	640	810	900	610	620	870	1140	1110	1320	0	1320	1320
	22	770	670	590	940	970	1100	670	900	1320	1100	1320	1320	0	1130
	24	740	590	800	590	590	1050	1320	1130	910	800	610	1320	1130	0

2. METHOD

In this work, we use Frank-Wolf Algorithm to solve the UE and SO model as a numerical search. The algorithm is coded in Jupyter (See Appendix). For the algorithm, we define two main functions, i.e., the All-or-Nothing algorithm for determining descent direction and the Bisection algorithm for the step size. The All-or-Nothing algorithm is constructed mainly using the Bellman-Ford method in Networkx packages. For the Bisection algorithm, we construct the iteration directly using looping and logic features. In all of Frank-Wolf Algorithm iteration processes, we set the tolerance $\varepsilon = 0.005$ for consistency and assuring that each discussion and evaluation between UE, SO, and pricing scheme results are comparable in terms of its variance.

3. OBJECTIVE 1 & 2: USER EQUILIBRIUM AND CONGESTED ROADS

3.1 PROBLEM FORMULATION

This section focuses on the first two objectives, i.e., determining the user equilibrium flow and recognizing the congested roads. The User Equilibrium Formulation is formulated as following:

Parameter and Decision Variable

Given a network $G = (N, A)$ with N as the set of nodes and A is the set of arcs, let OD become the set of origin-destination with demand q^{rs} for each pair for origin node r to destination node s . For every arc $(i, j) \in A$ in the network, we define parameters $t_{0,ij}$ as the free flow travel time, and ca_{ij} as the capacity of that arc. Each node $i \in N$ is associated with its *forward* and the *reverse star* as the set of arcs that are outgoing from i or incoming to i , respectively. Mathematically, these two sets are defined as $\delta_i^+ = \{j \in N: (i, j) \in A\}$ and $\delta_i^- = \{j \in N: (j, i) \in A\}$. Then, we define t_{ij} as a variable that captures the time it takes to traverse arc (i, j) . This time is calculated as per the BPR function as $t_{ij} = t_{0,ij} \left(1 + 0.15 \left(\frac{v_{ij}}{u_{ij}} \right)^4 \right)$.

For the decision variable, we define x_{ij}^{rs} as the total flow on arc (i, j) moving from origin node r to destination node s . Lastly, we define x_{ij} as the total flow on arc (i, j) .

User Equilibrium Problem

$$\begin{aligned} & \min \left(\sum_{\forall (i,j) \in A} \int_0^{x_{ij}} t_{ij}(w) dw \right) \\ & = \min \left(\sum_{\forall (i,j) \in A} t_{0,ij} \left(x_{ij} + \frac{0.03}{(ca_{ij})^4} x_{ij}^5 \right) \right) \end{aligned} \quad (1)$$

s. t.

$$x_{ij} = \sum_{\forall (r,s) \in OD} x_{ij}^{rs} \quad \forall (i,j) \in A \quad (2)$$

$$\sum_{\forall j \in \delta(i)^+} x_{ij}^{rs} - \sum_{\forall j \in \delta(i)^-} x_{ij}^{rs} = \begin{cases} q^{rs} & \forall i = r \\ q^{rs} & \forall i = s \\ 0 & \text{otherwise} \end{cases} \quad \forall (r,s) \in OD \quad (3)$$

$$x_{ij}^{rs} \geq 0 \quad \forall (i,j) \in A \quad \forall (r,s) \in OD \quad (4)$$

The equation (1) represent the objective function of the User Equilibrium Problem. The equation (2) defines the total flow on the arcs. The equation (3) is the flow conservation constraints. Then, equation (4) indicates nonnegativity on the flow.

For the Sioux Falls Network, we have 24 nodes, 76 arcs, and 196 origin-destination pairs. The complete flow conservation equation of UE is Appendix.

In this project, we solve the UE formulation using Frank-Wolf Algorithm, as describe as follow:

Frank-Wolf Algorithm

0	Initialization. Perform all-or-nothing assignment using $t_{ij} = t_{ij}(0) \forall (ij) \in A$. Set counter $n := 1$
1	Update. Set $t_{ij}^n = t_{ij}(x_{ij}^n) \forall (ij) \in A$
2	Direct finding. Perform all-or-nothing assignment based on $t_{ij}^n \forall (ij) \in A$ to give flow y_{ij}^n
3	Line Search. Use Bisection to find $0 \leq \alpha \leq 1$ that solves $\sum_{(ij) \in A} t_{0ij} \left[(y_{ij}^n - x_{ij}^n) + \frac{0.15(y_{ij}^n - x_{ij}^n)(x_{ij}^n + \alpha(y_{ij}^n - x_{ij}^n))^4}{(ca_{ij})^4} \right] = 0$
4	Move. Set $x_{ij}^{n+1} = x_{ij}^n + \alpha(y_{ij}^n - x_{ij}^n) \forall (ij) \in A$
5	Convergence Test. If: $\frac{\sqrt{\sum_{ij \in A} (x_{ij}^n - x_{ij}^{n+1})^2}}{\sum_{ij \in A} x_{ij}^n} < \varepsilon, \text{ where we define } \varepsilon = 0.0005$, stop; otherwise $n := n + 1$

3.2 RESULT AND DISCUSSION

The result of user equilibrium flow distribution is presented in Table 3. There are 9 congested roads in the network according to user equilibrium flow distribution (See Figure 2). The congested arcs are Link 2, 14, 19, 34, 39, 40, 57, 66, 74, and 75; where the biggest congestion occurred on Link 66 with $\frac{v}{c} = 1.189$. In contrast, there are two links that are underused in the network, i.e., Link 50 and 55 with $\frac{v}{c} = 0.043$.

The huge difference on flow distribution across the network indicates the “selfish” behavior in user equilibrium formulation to allow driver to choose the route to minimize driver travel time. Also, we notice that all congested roads are within two adjacent central nodes and/or in the central of the network. This condition tells us that being connected to a central node shows how the road will likely to choose to traverse across the central nodes. These experiments illustrate the real condition of the network. We could consider central node as set of important business district or attraction in a region. Regardless the position of these districts located and as the demand attracted to these nodes are significant, the direct connecting road be chosen as it provides a direct connectivity. Also, for the centrality, we observe that as the road become more central, it is likely that most of the path options from origin-destination will pass the central road. This also illustrate the reality condition in transportation network, where main road always located and span in the center of the city are usually congested because these arcs are critical center arc that provide connectivity to all perimeter nodes in the region. Equally interesting, the flow distribution showed that Link 50 and 55 are underused. Two can address this condition that those links are in the perimeter/border of the network and there are few direct connections to the central nodes.

To summarize, the UE flow distribution shows that the formulation provide allow “selfish” behavior in the network to minimizing individual travel time. Precisely, the chosen and congested roads that selfishly chosen are the links that located in the center or provide direct connection to central nodes.

Table 3 User Equilibrium Flow Distribution Result

Link	UE Link Total Flow (veh/hr)	Link Travel Time (minutes)	V/C	Congested	Link	UE Link Total Flow (veh/hr)	Link Travel Time (minutes)	V/C	Congested
1	4420.835	3.757	0.734	-	39	10330.000	2.782	1.015	V
2	11479.165	3.348	1.274	V	40	11019.599	2.986	1.130	V
3	4300.000	3.609	0.358	-	41	4849.369	3.023	0.473	-
4	11510.835	3.123	0.723	-	42	7567.932	2.526	0.768	-
5	11600.000	2.401	0.248	-	43	8540.401	3.605	0.316	-
6	7651.865	2.401	0.224	-	44	4089.599	3.011	0.399	-
7	11607.301	2.401	0.248	-	45	5870.535	2.450	0.609	-
8	8080.401	2.403	0.313	-	46	9540.000	2.416	0.462	-
9	14771.865	1.213	0.523	-	47	3730.000	3.008	0.370	-
10	6480.000	3.743	0.717	-	48	1690.000	3.000	0.165	-
11	15150.401	1.202	0.323	-	49	3730.000	1.203	0.357	-
12	8570.000	2.453	0.618	-	50	1690.000	1.800	0.043	-
13	6731.865	3.075	0.640	-	51	2120.000	4.201	0.212	-
14	11390.000	3.782	1.148	V	52	3730.000	1.203	0.357	-
15	8570.000	2.602	0.866	-	53	5850.000	1.224	0.606	-
16	10840.835	1.211	0.501	-	54	4950.000	1.200	0.106	-
17	4950.000	1.803	0.316	-	55	1690.000	1.800	0.043	-
18	4950.000	1.200	0.106	-	56	6640.000	2.562	0.819	-
19	10720.000	1.458	1.094	V	57	4744.404	2.877	1.073	V
20	4950.000	1.803	0.316	-	58	5850.000	1.224	0.606	-
21	2160.835	2.001	0.214	-	59	5682.068	2.437	0.568	-
22	3730.000	3.008	0.370	-	60	6640.000	2.562	0.819	-
23	7110.401	3.007	0.356	-	61	4555.937	2.515	0.753	-
24	2040.000	2.000	0.202	-	62	5790.000	3.658	0.572	-
25	8892.699	1.803	0.320	-	63	3045.596	3.004	0.300	-
26	9150.401	1.803	0.329	-	64	5241.534	3.639	0.518	-
27	4910.000	3.002	0.245	-	65	8894.346	1.294	0.850	-
28	8282.699	3.605	0.307	-	66	11611.740	2.352	1.189	V
29	1690.000	3.000	0.165	-	67	10164.063	2.421	0.493	-
30	2120.000	4.201	0.212	-	68	2437.932	3.002	0.240	-
31	6530.001	3.706	0.665	-	69	8451.740	1.279	0.808	-
32	4910.000	3.002	0.246	-	70	4218.260	2.411	0.422	-
33	4409.599	3.622	0.449	-	71	8100.000	2.565	0.822	-
34	11277.301	3.047	1.157	V	72	3792.053	2.408	0.379	-
35	11299.599	2.401	0.241	-	73	5178.260	1.212	0.510	-
36	4717.301	3.629	0.480	-	74	10330.000	2.644	0.908	V
37	10570.000	1.800	0.204	-	75	11505.879	2.317	1.178	V
38	10570.000	1.800	0.204	-	76	5284.121	1.213	0.520	-

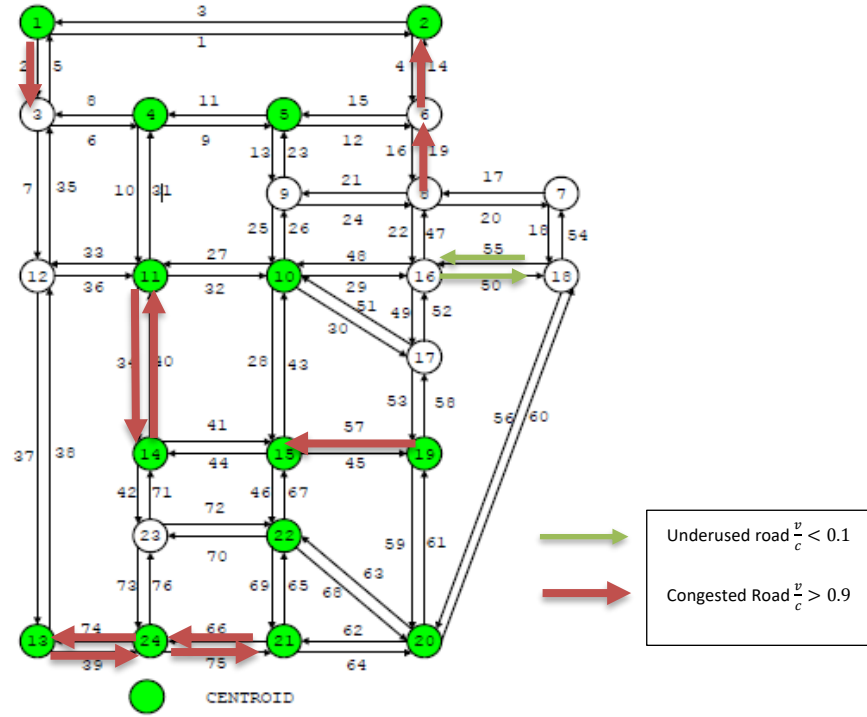


Figure 2 Congested road from UE Result on the highway network of Sioux Falls

4. OBJECTIVE 3: CONGESTION PRICING SCHEME

4.1 PROBLEM FORMULATION

In this task, we use the Marginal Cost Pricing scheme to provide an effective congestion pricing scheme. The toll price τ_{ij} is defined using the System Optimal Problem and formulated as,

$$\tau_{ij} = \widetilde{t_{ij}^{SO}} - t_{ij}^{SO} \quad (5)$$

where t_{ij}^{SO} is the total travel time for link $(i, j) \in A$ and $\widetilde{t_{ij}^{SO}}$ is the total marginal travel time for link $(i, j) \in A$ that both are solved using SO formulation. The marginal travel time that constructed using BPR Function are adjusted and formulated as,

$$\widetilde{t_{ij}} = t_{0ij} \left(1 + 0.75 \left(\frac{x_{ij}}{ca_{ij}} \right)^4 \right) \quad (6)$$

To calculate it, first, we need to define the problem formulation of System Optimal Formulation, a following:

Parameter and Decision Variable

Given a network $G = (N, A)$ with N as the set of nodes and A is the set of arcs, let OD become the set of origin-destination with demand q^{rs} for each pair for origin node r to destination node s . For every arc $(i, j) \in A$ in the network, we define parameters $t_{0,ij}$ as the free flow travel time, and ca_{ij} as the capacity of that arc. Each node $i \in N$ is associated with its *forward* and the *reverse star* as the set of arcs that are outgoing from i or incoming to i , respectively. Mathematically, these two sets are defined as $\delta_i^+ = \{j \in N: (i, j) \in A\}$ and $\delta_i^- = \{j \in N: (j, i) \in A\}$. Then, we define t_{ij} as a variable that captures the time it

takes to traverse arc (i, j) . This time is calculated as per the BPR function as $t_{ij} = t_{0,ij} \left(1 + 0.15 \left(\frac{v_{ij}}{u_{ij}} \right)^4 \right)$. For the decision variable, we define x_{ij}^{rs} as the total flow on arc (i, j) moving from origin node r to destination node s . Lastly, we define x_{ij} as the total flow on arc (i, j) .

System Optimal Problem

$$\begin{aligned} \min \left(\sum_{\forall (i,j) \in A} x_{ij} t_{ij} \right) &= \min \left(\sum_{\forall (i,j) \in A} \int_0^{x_{ij}} \widetilde{t}_{ij}(w) dw \right) \\ &= \min \left(\sum_{\forall (i,j) \in A} t_{0,ij} \left(x_{ij} + \frac{0.15}{(ca_{ij})^4} x_{ij}^5 \right) \right) \end{aligned} \quad (7)$$

s. t.

$$x_{ij} = \sum_{\forall (r,s) \in OD} x_{ij}^{rs} \quad \forall (ij) \in A \quad (8)$$

$$\sum_{\forall j \in \delta(i)^+} x_{ij}^{rs} - \sum_{\forall j \in \delta(i)^-} x_{ij}^{rs} = \begin{cases} q^{rs} & \forall i = r \\ q^{rs} & \forall i = s \\ 0 & \text{otherwise} \end{cases} \quad \forall (r,s) \in OD \quad (9)$$

$$x_{ij}^{rs} \geq 0 \quad \forall (i,j) \in A \quad \forall (r,s) \in OD \quad (10)$$

The equation (7) represent the objective function of the System Optimal Problem. The equation (8) defines the total flow on the arcs. The equation (9) is the flow conservation constraints. Then, equation (10) indicates nonnegativity on the flow.

For the Sioux Falls Network, we have 24 nodes, 76 arcs, and 196 origin-destination pairs. The complete flow conservation equation of SO is written in Appendix.

In this project, we solve the SO formulation using Frank-Wolf Algorithm, as describe as follow:

Frank-Wolf Algorithm

0	Initialization. Perform all-or-nothing assignment using $\widetilde{t}_{ij} = \widetilde{t}_{ij}(0) \quad \forall (ij) \in A$. Set counter $n := 1$
1	Update. Set $\widetilde{t}_{ij}^n = \widetilde{t}_{ij}(x_{ij}^n) \quad \forall (ij) \in A$
2	Direct finding. Perform all-or-nothing assignment based on $\widetilde{t}_{ij}^n \quad \forall (ij) \in A$ to give flow y_{ij}^n
3	Line Search. Use Bisection to find $0 \leq \alpha \leq 1$ that solves $\sum_{(ij) \in A} t_{0,ij} \left[(y_{ij}^n - x_{ij}^n) + \frac{0.75(y_{ij}^n - x_{ij}^n)(x_{ij}^n + \alpha(y_{ij}^n - x_{ij}^n))^4}{(ca_{ij})^4} \right] = 0$
4	Move. Set $x_{ij}^{n+1} = x_{ij}^n + \alpha(y_{ij}^n - x_{ij}^n) \quad \forall (ij) \in A$
5	Convergence Test. If: $\frac{\sqrt{\sum_{ij \in A} (x_{ij}^n - x_{ij}^{n+1})^2}}{\sum_{ij \in A} x_{ij}^n} < \varepsilon, \text{ where we define } \varepsilon = 0.0005$, stop; otherwise $n := n + 1$

4.2 RESULT

The result of system optimal flow distribution and the pricing are presented in Table 4 and Table 5. The marginal-cost pricing is proposed for all arcs in the network. The first-best scheme proof will be explained in Section 5. The comparison of SO and UE would be discussed on Section 6.

Table 4 System Optimal Flow Distribution and Marginal-cost Pricing Scheme (Link 1-38)

Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)	Tilted Time (minutes)	Tolls (minutes)	Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)	Tilted Time (minutes)	Tolls (minutes)
1	5477.770	3.970	5.533	1.563	20	4963.150	1.803	1.814	0.011
2	10431.544	3.047	5.561	2.515	21	3953.960	2.007	2.035	0.028
3	3099.501	3.602	3.612	0.010	22	3730.000	3.008	3.042	0.034
4	12558.456	3.174	3.888	0.714	23	9437.092	3.022	3.109	0.086
5	12809.813	2.402	2.410	0.008	24	2048.134	2.001	2.003	0.002
6	7389.878	2.401	2.404	0.003	25	10895.518	1.806	1.831	0.025
7	10798.703	2.401	2.405	0.004	26	11392.370	1.808	1.837	0.029
8	9423.134	2.406	2.432	0.026	27	6330.426	3.005	3.021	0.017
9	15043.433	1.214	1.271	0.057	28	10675.102	3.613	3.666	0.053
10	5272.629	3.662	3.930	0.268	29	1685.842	3.000	3.002	0.001
11	16461.046	1.203	1.214	0.011	30	2114.662	4.201	4.206	0.005
12	8545.974	2.452	2.660	0.208	31	5888.272	3.670	3.949	0.279
13	7034.414	3.090	3.435	0.345	32	5734.380	3.003	3.015	0.012
14	10180.187	3.499	5.509	2.010	33	3939.115	3.614	3.670	0.056
15	7560.909	2.522	3.056	0.534	34	8905.459	2.651	3.656	1.006
16	12554.255	1.220	1.302	0.081	35	11143.715	2.401	2.406	0.005
17	4621.400	1.802	1.810	0.008	36	3945.856	3.614	3.670	0.056
18	4963.150	1.200	1.200	0.000	37	10549.841	1.800	1.802	0.002
19	9190.921	1.339	1.919	0.580	38	10901.594	1.801	1.803	0.002

Table 5 System Optimal Flow Distribution and Marginal-cost Pricing Scheme (Link 39-76)

Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)	Tilted Time (minutes)	Tolls (minutes)	Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)	Tilted Time (minutes)	Tolls (minutes)
39	10305.785	2.778	4.290	1.512	58	5844.662	1.224	1.321	0.097
40	8918.316	2.652	3.664	1.012	59	6079.774	2.449	2.645	0.196
41	3748.689	3.008	3.041	0.033	60	6311.400	2.532	3.066	0.534
42	6549.004	2.470	2.752	0.282	61	3830.142	2.458	2.688	0.230
43	10648.084	3.613	3.665	0.052	62	6087.778	3.671	3.950	0.279
44	3209.163	3.004	3.023	0.018	63	4280.290	3.014	3.071	0.057
45	5802.945	2.447	2.637	0.189	64	5640.367	3.652	3.859	0.207
46	10180.641	2.421	2.507	0.086	65	6987.479	1.236	1.394	0.158
47	2614.243	3.002	3.011	0.009	66	8796.114	1.977	2.705	0.728
48	2322.480	3.001	3.006	0.005	67	11863.729	2.439	2.598	0.159
49	3730.000	1.203	1.215	0.012	68	2110.476	3.001	3.004	0.003
50	1685.842	1.800	1.800	0.000	69	6837.229	1.233	1.370	0.137
51	2597.939	4.203	4.212	0.009	70	6397.184	2.460	2.687	0.227
52	3246.723	1.202	1.209	0.008	71	7131.388	2.499	2.889	0.390
53	5844.662	1.224	1.321	0.097	72	5760.209	2.440	2.580	0.141
54	4621.400	1.200	1.200	0.000	73	6841.503	1.237	1.379	0.142
55	1690.000	1.800	1.800	0.000	74	10657.538	2.677	3.778	1.101
56	6648.992	2.563	3.213	0.651	75	8498.953	1.955	2.623	0.669
57	3553.313	2.550	3.152	0.602	76	6786.911	1.236	1.365	0.129

5. OBJECTIVES 4: FIRST-BEST TOLLING SCHEME VERIFICATION

5.1 PROBLEM FORMULATION

In this section, we provide proof to show that Marginal-cost Pricing is one of the “first-best” toll scheme. By definition [1,2], the pricing scheme is considered as “first-best” tolls scheme if we could get SO result using tolled UE formulation. One can prove this by solving a Tolled UE Problem using the tolled travel time, formulated as,

$$\widehat{t}_{ij} = t_{oij} \left(1 + 0.15 \left(\frac{x_{ij}}{ca_{ij}} \right)^4 \right) + \tau_{ij} \quad (11)$$

Then, using this adjustment, we could solve Tolled UE using UE formulation as formulated in Section 3 with adjustment as,

Tolled User Equilibrium Problem

$$\begin{aligned} & \min \left(\sum_{\forall (i,j) \in A} \int_0^{x_{ij}} \widehat{t}_{ij}(w) dw \right) \\ & = \min \left(\sum_{\forall (i,j) \in A} t_{o,ij} \left(x_{ij} + \frac{0.15}{(ca_{ij})^4} x_{ij}^5 \right) + \tau_{ij} x_{ij} \right) \end{aligned} \quad (12)$$

s. t. (2), (3), (4)

The equation (12) represent the objective function of the Tolled User Equilibrium Problem. In this project, we solve the Tolled User Equilibrium formulation using Frank-Wolf Algorithm, as describe as follow:

Frank-Wolf Algorithm

0	Initialization. Perform all-or-nothing assignment using $\widehat{t}_{ij} = \widehat{t}_{ij}(0) \forall (ij) \in A$. Set counter $n := 1$
1	Update. Set $\widehat{t}_{ij}^n = \widehat{t}_{ij}(x_{ij}^n) \forall (ij) \in A$
2	Direct finding. Perform all-or-nothing assignment based on $t_{ij}^n \forall (ij) \in A$ to give flow y_{ij}^n
3	Line Search. Use Bisection to find $0 \leq \alpha \leq 1$ that solves $\sum_{(ij) \in A} t_{0ij} \left[(y_{ij}^n - x_{ij}^n) + \frac{0.75(y_{ij}^n - x_{ij}^n)(x_{ij}^n + \alpha(y_{ij}^n - x_{ij}^n))^4}{(ca_{ij})^4} \right] + \tau_{ij}(y_{ij}^n - x_{ij}^n) = 0$
4	Move. Set $x_{ij}^{n+1} = x_{ij}^n + \alpha(y_{ij}^n - x_{ij}^n) \forall (ij) \in A$
5	Convergence Test. If: $\frac{\sqrt{\sum_{ij \in A} (x_{ij}^n - x_{ij}^{n+1})^2}}{\sum_{ij \in A} x_{ij}^n} < \varepsilon, \text{ where we define } \varepsilon = 0.0005$, stop; otherwise $n := n + 1$

5.2 RESULT AND DISCUSSIONS

Table 6 and Table 7 provide the comparison flow and travel time for Tolled UE and SO problem. According to the result, we obtain similar result of total travel time of the network T(Tolled UE) and T(SO) with difference 0.0003%. We also observe a consistent flow distribution between these two results, where the difference on the link flow only 2% in average and on the travel time only 1.5%. Therefore, Marginal-cost Pricing is proven as “first-best” toll scheme.

However, there are several arcs that have significant difference in link flow, where the highest difference found in Link 51 with 15% and Link 52 with 12% difference. One possible explanation is that the link flows are not converged to the optimal solution as we only set the converge as $\varepsilon = 0.0005$. Increasing the convergence tolerance would provide optimal and comparable result.

Interestingly, the Link 51 and Link 52 are both not a central arc of the network. Both links are in the perimeter of the network and there are few direct connections to central nodes. One could possibly explain that, even though the tolling scheme try to shift the flow of “selfishness” to “optimal” condition, still we found lesser affect in improving the flow near perimeter because of the topology characteristics and how the flow generated and attracted to central nodes.

Table 6 Comparison of Tolloed UE and SO Flow Distribution (Link 1-38)

T(TolloedUE)			T(SO)		
	1,255,464.91	min.		1,255,461.74	min.
Link	Tolloed UE Link Total Flow (veh/hr)	Link Travel Time (minutes)	Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)
1	5307.580	3.926	1	5477.770	3.970
2	10592.420	3.088	2	10431.544	3.047
3	3000.965	3.602	3	3099.501	3.602
4	12397.580	3.165	4	12558.456	3.174
5	12899.035	2.402	5	12809.813	2.402
6	7552.420	2.401	6	7389.878	2.401
7	10820.000	2.401	7	10798.703	2.401
8	9458.277	2.406	8	9423.134	2.406
9	15237.353	1.215	9	15043.433	1.214
10	5248.175	3.661	10	5272.629	3.662
11	16501.385	1.203	11	16461.046	1.203
12	8570.000	2.453	12	8545.974	2.452
13	7197.353	3.099	13	7034.414	3.090
14	10090.965	3.482	14	10180.187	3.499
15	7386.406	2.512	15	7560.909	2.522
16	12394.472	1.219	16	12554.255	1.220
17	4549.242	1.802	17	4621.400	1.802
18	4950.000	1.200	18	4963.150	1.200
19	8904.264	1.323	19	9190.921	1.339
20	4950.000	1.803	20	4963.150	1.803
21	3769.820	2.006	21	3953.960	2.007
22	3730.000	3.008	22	3730.000	3.008
23	9644.979	3.024	23	9437.092	3.022
24	2040.000	2.000	24	2048.134	2.001
25	10911.825	1.806	25	10895.518	1.806
26	11629.631	1.808	26	11392.370	1.808
27	6433.302	3.005	27	6330.426	3.005
28	10764.888	3.614	28	10675.102	3.613
29	1690.000	3.000	29	1685.842	3.000
30	2120.000	4.201	30	2114.662	4.201
31	5890.000	3.670	31	5888.272	3.670
32	5958.029	3.004	32	5734.380	3.003
33	3930.000	3.614	33	3939.115	3.614
34	8795.112	2.638	34	8905.459	2.651
35	11220.758	2.401	35	11143.715	2.401
36	3930.000	3.614	36	3945.856	3.614
37	10570.000	1.800	37	10549.841	1.800
38	10970.758	1.801	38	10901.594	1.801

Table 7 Comparison of Tolled UE and SO Flow Distribution (Link 39-76)

T(TolledUE)			T(SO)		
1255464.905			1255461.740		
min.			min.		
Link	Tolled UE Link Total Flow (veh/hr)	Link Travel Time (minutes)	Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)
39	10330.000	2.782	39	10305.785	2.778
40	8961.664	2.657	40	8918.316	2.652
41	3418.079	3.006	41	3748.689	3.008
42	6598.959	2.473	42	6549.004	2.470
43	10598.336	3.613	43	10648.084	3.613
44	2766.200	3.002	44	3209.163	3.004
45	5785.226	2.447	45	5802.945	2.447
46	10116.508	2.421	46	10180.641	2.421
47	2370.369	3.001	47	2614.243	3.002
48	2188.615	3.001	48	2322.480	3.001
49	3730.000	1.203	49	3730.000	1.203
50	1690.000	1.800	50	1685.842	1.800
51	2981.017	4.205	51	2597.939	4.203
52	2868.983	1.201	52	3246.723	1.202
53	5850.000	1.224	53	5844.662	1.224
54	4549.242	1.200	54	4621.400	1.200
55	1690.000	1.800	55	1690.000	1.800
56	6640.000	2.562	56	6648.992	2.563
57	3530.132	2.546	57	3553.313	2.550
58	5850.000	1.224	58	5844.662	1.224
59	6074.533	2.449	59	6079.774	2.449
60	6239.242	2.526	60	6311.400	2.532
61	3819.439	2.457	61	3830.142	2.458
62	6141.478	3.673	62	6087.778	3.671
63	4309.148	3.015	63	4280.290	3.014
64	5677.374	3.653	64	5640.367	3.652
65	6571.425	1.228	65	6987.479	1.236
66	8855.839	1.982	66	8796.114	1.977
67	11553.171	2.435	67	11863.729	2.439
68	2087.400	3.001	68	2110.476	3.001
69	6886.621	1.234	69	6837.229	1.233
70	6722.309	2.474	70	6397.184	2.460
71	7447.390	2.518	71	7131.388	2.499
72	6252.421	2.455	72	5760.209	2.440
73	6792.658	1.236	73	6841.503	1.237
74	10730.758	2.685	74	10657.538	2.677
75	8076.538	1.926	75	8498.953	1.955
76	7171.202	1.245	76	6786.911	1.236

6. DISCUSSIONS

This section provide discussion about UE flow and SO flow. Table 8 show comparison of the total system performance between UE and SO. Table 9 shows the congested link using SO flow distribution.

According to Table 8, we found that the total system performance of SO is smaller than the system performance of UE flow, with price anarchy $\phi = 1.01$. These results consistent with the routing behavior of UE to choose road to minimize each driver travel time and ignore the system performance. We observed list of congested road and underused road using UE flow previously in Section 3. This result indicate that UE flow distribution would provide a lower system performance compared to SO flow. In system optimal flow distribution, we try to give compromise among the driver to sacrifice their travel time to achieve the better system optimality. This project allows us to capture this behavior. Interestingly, the price of anarchy showed that there is an improvement of the system as we choose SO, still the improvement is not significant if we still choosing the UE.

Next, we discuss on how the flow redistribution affect the congested road. As we discussed in Section 3, the congested arcs on UE flow distribution are Link 2, 14, 19, 34, 39, 40, 57, 66, 74, and 75; where the biggest congestion occurred on Link 66 with $\frac{v}{c} = 1.189$. Table 9 shows that there are improvements of $\frac{v}{c}$ ratio for all arcs in average if we apply SO flow distribution. The final congested roads in SO flow are Link 1, 2, 14, 19, 34, 39, 40, 66, and 74. There are an improvement on $\frac{v}{c}$ of Link 2, 14, 19, 34, 39, 40, 66, and, 74. Significant improvement is that SO flow able to redistribute the flow in the network, so then, Link 75 and 57 become uncongested, and Link 66 flow is reduced significantly to $\frac{v}{c} = 0.9$. However, due to this redistribution, there are an increased flow in another roads and the most impacted one is Link 1 that becomes congested in SO while not in UE. Equally important, Link 50 and Link 55 are remained as underused arcs. One can still explain that Link 50 and Link 51 are in perimeter and have limited direct connectivity to the central nodes. Hence, the redistribution flow in SO does not provide significant effect to these links.

From this experiment, we observed that SO flow distribution would improve the congestion in a congested road by redistributing the flow to another road. However, as the consequences, we will obtain a reduced flow from congested roads, but we might having increased or new congested road due to this redistribution. Hence, the enforcing system optimal itself could not effectively solve the congestion in the network.

Table 8 Comparison of Total System Performance of UE and SO

Total System Performance	
T(UE) min	T(SO) min
1,270,894.80	1,255,461.74

Table 9 System Optimal Flow Distribution Result

Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)	V/C	Congested	Link	SO Link Total Flow (veh/hr)	Link Travel Time (minutes)	V/C	Congested
1	5477.770	3.970	0.910	V	39	10305.785	2.778	1.012	V
2	10431.544	3.047	1.158	V	40	8918.316	2.652	0.915	V
3	3099.501	3.602	0.258	-	41	3748.689	3.008	0.365	-
4	12558.456	3.174	0.789	-	42	6549.004	2.470	0.665	-
5	12809.813	2.402	0.274	-	43	10648.084	3.613	0.394	-
6	7389.878	2.401	0.216	-	44	3209.163	3.004	0.313	-
7	10798.703	2.401	0.231	-	45	5802.945	2.447	0.602	-
8	9423.134	2.406	0.365	-	46	10180.641	2.421	0.493	-
9	15043.433	1.214	0.533	-	47	2614.243	3.002	0.259	-
10	5272.629	3.662	0.583	-	48	2322.480	3.001	0.226	-
11	16461.046	1.203	0.351	-	49	3730.000	1.203	0.357	-
12	8545.974	2.452	0.617	-	50	1685.842	1.800	0.043	-
13	7034.414	3.090	0.669	-	51	2597.939	4.203	0.260	-
14	10180.187	3.499	1.026	V	52	3246.723	1.202	0.310	-
15	7560.909	2.522	0.764	-	53	5844.662	1.224	0.606	-
16	12554.255	1.220	0.581	-	54	4621.400	1.200	0.099	-
17	4621.400	1.802	0.295	-	55	1690.000	1.800	0.043	-
18	4963.150	1.200	0.106	-	56	6648.992	2.563	0.820	-
19	9190.921	1.339	0.938	V	57	3553.313	2.550	0.804	-
20	4963.150	1.803	0.317	-	58	5844.662	1.224	0.606	-
21	3953.960	2.007	0.391	-	59	6079.774	2.449	0.607	-
22	3730.000	3.008	0.370	-	60	6311.400	2.532	0.778	-
23	9437.092	3.022	0.472	-	61	3830.142	2.458	0.633	-
24	2048.134	2.001	0.203	-	62	6087.778	3.671	0.602	-
25	10895.518	1.806	0.392	-	63	4280.290	3.014	0.422	-
26	11392.370	1.808	0.409	-	64	5640.367	3.652	0.557	-
27	6330.426	3.005	0.317	-	65	6987.479	1.236	0.668	-
28	10675.102	3.613	0.395	-	66	8796.114	1.977	0.900	V
29	1685.842	3.000	0.164	-	67	11863.729	2.439	0.575	-
30	2114.662	4.201	0.212	-	68	2110.476	3.001	0.208	-
31	5888.272	3.670	0.600	-	69	6837.229	1.233	0.654	-
32	5734.380	3.003	0.287	-	70	6397.184	2.460	0.640	-
33	3939.115	3.614	0.401	-	71	7131.388	2.499	0.724	-
34	8905.459	2.651	0.913	V	72	5760.209	2.440	0.576	-
35	11143.715	2.401	0.238	-	73	6841.503	1.237	0.673	-
36	3945.856	3.614	0.402	-	74	10657.538	2.677	0.937	V
37	10549.841	1.800	0.204	-	75	8498.953	1.955	0.870	-
38	10901.594	1.801	0.210	-	76	6786.911	1.236	0.668	-

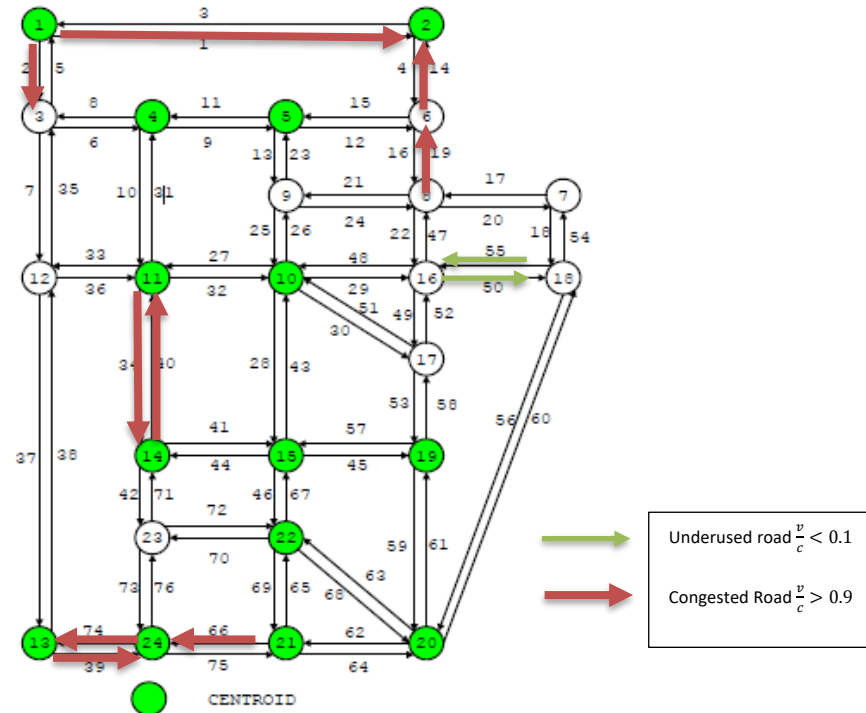


Figure 3 Congested road from SO Result on the highway network of Sioux Falls

7. SUMMARY

Form this project, we conclude several remarks shown in the experiment tasks:

1. There are different flow distributions between UE and SO. The differences are led due to different the characteristics of problem formulation between UE and SO. UE are known for “selfish” flow assignment, while SO is achieving “system optimal” but letting some driver to sacrifice their travel time.
2. We showed that in system performance, total system time of UE flow are greater than total system time of SO flow, where $T(UE) > T(SO)$
3. We observed that SO flow distribution would improve the congestion in a congested road by redistributing the flow to another road. As the consequences, we will obtain a reduced flow from congested roads, but we might having increased or new congested road due to this redistribution.
4. In this project, we demonstrate how to obtain the Marginal-cost Pricing. Then, we prove that the Marginal-cost Pricing scheme is one of “first-best” tolling scheme using comparison of SO flow and Tolloed UE flow.
5. From all the discussion and exploration, we find that topology characteristic is important in understanding on how the flow is distributed. Specifically, the result shows the important of direct connectivity and centrality of the arcs to explain how the flow travel within the network.

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APPENDIX

I. Flow-Conservation Constraints for UE, SO, and Tolloed UE

$$x_1 + x_2 - x_3 - x_5 = 0$$

$$x_3 + x_4 - x_1 - x_{14} = 0$$

$$x_5 + x_6 + x_7 - x_2 - x_8 - x_{35} = 0$$

$$x_8 + x_9 + x_{10} - x_6 - x_{11} - x_{31} = 0$$

$$x_{11} + x_{12} + x_{13} - x_9 - x_{12} - x_{23} = 0$$

$$x_5 + x_6 + x_7 - x_2 - x_8 - x_{35} = 0$$

$$x_{17} + x_{18} - x_{20} - x_{54} = 0$$

$$x_{19} + x_{20} + x_{21} + x_{22} - x_{16} - x_{17} - x_{24} - x_{47} = 0$$

$$x_{23} + x_{24} + x_{25} - x_{13} - x_{21} - x_{26} = 0$$

$$x_{26} + x_{27} + x_{28} + x_{29} + x_{30} - x_{25} - x_{32} - x_{43} - x_{48} - x_{51} = 0$$

$$x_{31} + x_{32} + x_{33} + x_{34} - x_{10} - x_{27} - x_{36} - x_{40} = 0$$

$$x_{35} + x_{36} + x_{37} - x_7 - x_{33} - x_{38} = 0$$

$$x_{38} + x_{39} - x_{37} - x_{74} = 0$$

$$x_{40} + x_{41} + x_{42} - x_{34} - x_{44} - x_{71} = 0$$

$$x_{43} + x_{44} + x_{45} + x_{46} - x_{28} - x_{41} - x_{57} - x_{67} = 0$$

$$x_{47} + x_{48} + x_{49} + x_{50} - x_{22} - x_{29} - x_{52} - x_{55} = 0$$

$$x_{51} + x_{52} + x_{53} - x_{30} - x_{49} - x_{58} = 0$$

$$x_{54} + x_{55} + x_{56} - x_{18} - x_{50} - x_{60} = 0$$

$$x_{57} + x_{58} + x_{59} - x_{45} - x_{53} - x_{61} = 0$$

$$x_{60} + x_{61} + x_{62} + x_{63} - x_{56} - x_{59} - x_{64} - x_{68} = 0$$

$$x_{64} + x_{65} + x_{66} - x_{62} - x_{69} - x_{75} = 0$$

$$x_{67} + x_{68} + x_{69} + x_{70} - x_{46} - x_{63} - x_{65} - x_{72} = 0$$

$$x_{71} + x_{72} + x_{73} - x_{42} - x_{70} - x_{76} = 0$$

$$x_{74} + x_{75} + x_{76} - x_{39} - x_{66} - x_{73} = 0$$

II. Jupyter Code of UE

III. Jupyter Code of SO

IV. Jupyter Code of Tolloed UE