

# Traffic Flow Reconstruction between PDEs and Machine Learning

Nail Baloul, Amaury Hayat, Thibault Liard, Pierre Lissy<sup>1</sup>

English Math Seminar, Algiers

October, 6th 2025



<sup>1</sup>N. Baloul, A. Hayat, and P. Lissy are with CERMICS, École nationale des ponts et chaussées, France  
Thibault Liard is with XLIM, Université de Limoges, France

## **In Memory of Professor Ammar Khemmoudj**

(1956–2024)

With gratitude for his inspiration, guidance,  
and dedication to education.

*"His impact on our lives and work will always be remembered."*

# Outline

- 1 Introduction
- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
- 5 Numerical experiments
- 6 Conclusion and Perspectives

# Table of Contents

1 Introduction

2 Existing Traffic Flow Models

3 (Learning-Based) Optimization for Traffic Flow Reconstruction

4 Theoretical guarantees

5 Numerical experiments

6 Conclusion and Perspectives

# Motivation



Traffic jam in Beijing

- Traffic congestion is a main contributor of air pollution and excessive travel time  
⇒ impacts urban mobility and environmental quality

# Motivation



Traffic jam in Beijing

- Traffic congestion is a main contributor of air pollution and excessive travel time  
    ⇒ impacts urban mobility and environmental quality
- Traffic management relies on **control** schemes to address perturbed traffic conditions
- Most existing control techniques require **complete** and **accurate** knowledge of state
- In practice, full information is rarely available due to **limited** and **noisy** measurements

# Motivation



Traffic jam in Beijing

- Traffic congestion is a main contributor of air pollution and excessive travel time  
    ⇒ impacts urban mobility and environmental quality
- Traffic management relies on **control** schemes to address perturbed traffic conditions
- Most existing control techniques require **complete** and **accurate** knowledge of state
- In practice, full information is rarely available due to **limited** and **noisy** measurements
- **Goal** ⇒ develop reliable methods for **estimating traffic from partial data**

## Benchmark scales of traffic models

- microscopic  $\Rightarrow$  individual vehicle dynamics, full information given

### Microscopic model

- Simulation of agent-based dynamics
- Tracking position  $x_i(t)$ , velocity  $v_i(t)$  of vehicle  $i$  at time  $t$
- Each driver responds to surrounding traffic by adjusting his speed

$$\dot{v}_i(t) = F(v_i(t), x_i(t)) \quad (1)$$

<sup>2</sup>Di Francesco, Fagioli, Rosini, and Russo 2016.

## Benchmark scales of traffic models

- macroscopic  $\Rightarrow$  continuum representation using aggregated variables

### Macroscopic model

- Traffic modelled as a continuous flow
- Density  $\rho(t, x)$ , speed  $v(\rho)$ , flux  $f(\rho)$
- Total number of cars is conserved

$$\begin{aligned} 0 &= \frac{d}{dt} \int_a^b \rho(t, x) dx \\ &= f(\rho(t, a)) - f(\rho(t, b)) \quad (2) \\ &= - \int_a^b \frac{\partial}{\partial x} f(\rho(t, x)) dx \end{aligned}$$

<sup>2</sup>Di Francesco, Fagioli, Rosini, and Russo 2016.

## Benchmark scales of traffic models

- microscopic  $\Rightarrow$  individual vehicle dynamics, full information given
- macroscopic  $\Rightarrow$  continuum representation using aggregated variables

### Microscopic model

- Simulation of agent-based dynamics
- Tracking position  $x_i(t)$ , velocity  $v_i(t)$  of vehicle  $i$  at time  $t$
- Each driver responds to surrounding traffic by adjusting his speed

$$\dot{v}_i(t) = F(v_i(t), x_i(t)) \quad (1)$$

### Macroscopic model

- Traffic modelled as a continuous flow
- Density  $\rho(t, x)$ , speed  $v(\rho)$ , flux  $f(\rho)$
- Total number of cars is conserved

$$\begin{aligned} 0 &= \frac{d}{dt} \int_a^b \rho(t, x) dx \\ &= f(\rho(t, a)) - f(\rho(t, b)) \quad (2) \\ &= - \int_a^b \frac{\partial}{\partial x} f(\rho(t, x)) dx \end{aligned}$$

- Connection  $\Rightarrow$  macroscopic variables emerge from microscopic interactions<sup>2</sup>

<sup>2</sup>Di Francesco, Fagioli, Rosini, and Russo 2016.

# Microscopic Model

- 2 quantities -which only depends on time- used to describe traffic systems
  - ⇒ state  $x_i$  (position of vehicle  $i$  at time  $t$ )
  - ⇒ velocity  $v_i$  (speed of vehicle  $i$  at time  $t$ )

- 2 quantities -which only depends on time- used to describe traffic systems
  - ⇒ state  $x_i$  (position of vehicle  $i$  at time  $t$ )
  - ⇒ velocity  $v_i$  (speed of vehicle  $i$  at time  $t$ )
- Dynamics depend on **headway** ⇒ captures reaction effects explicitly

$$\dot{x}_i(t) = v(z_i(t)) \quad (3)$$

where  $z_i(t)$  accounts for surrounding of vehicle  $i$

# Macroscopic Model

- 3 quantities -which all depend on space and time- used to describe traffic systems
  - ⇒ relative density  $\rho$  (number of vehicles per unit of length)
  - ⇒ average velocity  $v$  (mean speed of vehicles on a road segment)
  - ⇒ flow rate  $f$  (number of vehicles passing across a portion of the road during a period of time)

# Macroscopic Model

- 3 quantities -which all depend on space and time- used to describe traffic systems
  - ⇒ **relative density  $\rho$**  (number of vehicles per unit of length)
  - ⇒ **average velocity  $v$**  (mean speed of vehicles on a road segment)
  - ⇒ **flow rate  $f$**  (number of vehicles passing across a portion of the road during a period of time)
- **Fundamental diagram** of traffic flow ⇒  $f(\rho) = \rho V(\rho)$

- 3 quantities -which all depend on space and time- used to describe traffic systems
  - ⇒ relative density  $\rho$  (number of vehicles per unit of length)
  - ⇒ average velocity  $v$  (mean speed of vehicles on a road segment)
  - ⇒ flow rate  $f$  (number of vehicles passing across a portion of the road during a period of time)
- Fundamental diagram of traffic flow ⇒  $f(\rho) = \rho V(\rho)$
- Hydrodynamic equation and conservation law lead to LWR model

$$\rho_t + (\rho V(\rho))_x = 0 \quad (4)$$

where  $V(\rho)$  is the **equilibrium** velocity

- ⇒ assumes that in any given situation, vehicles immediately adjust their velocity to match the equilibrium velocity dictated by density  $v(t, x) = V(\rho)$
- ⇒ neglects acceleration effects and assumes traffic flow behaves as a compressible fluid

# Table of Contents

1 Introduction

2 Existing Traffic Flow Models

3 (Learning-Based) Optimization for Traffic Flow Reconstruction

4 Theoretical guarantees

5 Numerical experiments

6 Conclusion and Perspectives

## Model-Based Approaches

- Follow-the-Leader (FtL), **microscopic** first order model  
⇒ dynamics of each vehicle depend on vehicle immediately in front

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v \left( \frac{L}{N(x_{i+1}^N(t) - x_i^N(t))} \right), & t > 0, \quad i = 0, \dots, N-1 \\ x_i^N(0) = \bar{x}_i^N, & i = 0, \dots, N \end{cases} \quad (5)$$

- ⇒ accurate traffic representation, encodes individual movements
- ⇒ computationally demanding, requires more data

## Model-Based Approaches

- Follow-the-Leader (FtL), **microscopic** first order model  
⇒ dynamics of each vehicle depend on vehicle immediately in front

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v \left( \frac{L}{N(x_{i+1}^N(t) - x_i^N(t))} \right), & t > 0, \quad i = 0, \dots, N-1 \\ x_i^N(0) = \bar{x}_i^N, & i = 0, \dots, N \end{cases} \quad (5)$$

- ⇒ accurate traffic representation, encodes individual movements  
⇒ computationally demanding, requires more data
- Lighthill-William-Richards (LWR), **macroscopic** traffic flow model  
⇒ vehicles treated as a continuous medium similar to particles in fluid  
⇒ one-dimensional (hyperbolic) conservation law

$$\begin{cases} \frac{\partial}{\partial t} \rho(t, x) + \frac{\partial}{\partial x} f(\rho(t, x)) = 0, & x \in \mathbb{R}, \quad t > 0, \\ \rho(0, x) = \bar{\rho}(x), & x \in \mathbb{R} \end{cases} \quad (6)$$

- ⇒ faster implementation, less data-intensive  
⇒ overlooks traffic heterogeneity, oversimplifies traffic phenomena

- Convergence analysis of FtL approximation scheme towards LWR model<sup>3</sup>

---

<sup>3</sup>Holden and Risebro 2017.

<sup>4</sup>Di Francesco and Rosini 2015.

- Convergence analysis of FtL approximation scheme towards LWR model<sup>3</sup>
- Link between FtL and LWR based on atomization of initial density  $\bar{\rho}$

$$\bar{x}_{i+1}^N := \sup \left\{ x \in \mathbb{R} : \int_{\bar{x}_i^N}^x \bar{\rho}(y) dy = \frac{L}{N} \right\}, \quad i = 0, \dots, N-1 \quad (7)$$

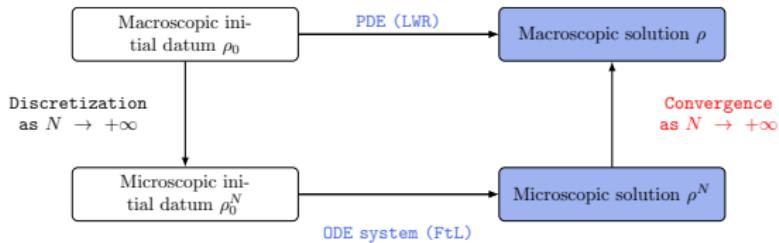
<sup>3</sup>Holden and Risebro 2017.

<sup>4</sup>Di Francesco and Rosini 2015.

- Convergence analysis of FtL approximation scheme towards LWR model<sup>3</sup>
- Link between FtL and LWR based on atomization of initial density  $\bar{\rho}$

$$\bar{x}_{i+1}^N := \sup \left\{ x \in \mathbb{R} : \int_{\bar{x}_i^N}^x \bar{\rho}(y) dy = \frac{L}{N} \right\}, \quad i = 0, \dots, N-1 \quad (7)$$

- Solution of PDE (5) can be recovered as many particle limit<sup>4</sup> of ODE system (6)



Coupled Resolution of a Microscopic ODE System and a Macroscopic PDE

<sup>3</sup>Holden and Risebro 2017.

<sup>4</sup>Di Francesco and Rosini 2015.

# Data-Driven Approaches

- Hybrid micro-macro models explored in traffic density reconstruction<sup>5</sup>

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v(\rho(t, x_i^N(t))), & t > 0, , \quad i = 0, \dots, N-1 \\ \frac{\partial}{\partial t}\rho(t, x) + \frac{\partial}{\partial x}f(\rho(t, x)) = \gamma^2 \frac{\partial^2}{\partial x^2}\rho(t, x), & x \in \mathbb{R}, \quad t > 0, \quad \gamma^6 > 0 \end{cases} \quad (8)$$

<sup>5</sup>Barreau, Aguiar, Liu, and Johansson 2021.

<sup>6</sup> $\gamma > 0$  is a diffusion correction parameter. Hopf proved that as  $\gamma$  tends to zero, the solution of LWR with diffusion term converges in the sense of distributions to the solution of classical LWR.

<sup>7</sup>Liu, Barreau, Cicic, and Johansson 2020.

# Data-Driven Approaches

- Hybrid micro-macro models explored in traffic density reconstruction<sup>5</sup>

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v(\rho(t, x_i^N(t))), & t > 0, \quad i = 0, \dots, N-1 \\ \frac{\partial}{\partial t}\rho(t, x) + \frac{\partial}{\partial x}f(\rho(t, x)) = \gamma^2 \frac{\partial^2}{\partial x^2}\rho(t, x), & x \in \mathbb{R}, \quad t > 0, \quad \gamma^6 > 0 \end{cases} \quad (8)$$

- Partial state reconstruction<sup>7</sup> using measurements from probe vehicles (PVs)
  - ⇒ low penetration rate  $N_{\text{probes}} \ll N_{\text{total}}$
  - ⇒ recover density  $\rho$  from **limited** trajectories

<sup>5</sup>Barreau, Aguiar, Liu, and Johansson 2021.

<sup>6</sup> $\gamma > 0$  is a diffusion correction parameter. Hopf proved that as  $\gamma$  tends to zero, the solution of LWR with diffusion term converges in the sense of distributions to the solution of classical LWR.

<sup>7</sup>Liu, Barreau, Cicic, and Johansson 2020.

# Data-Driven Approaches

- Hybrid micro-macro models explored in traffic density reconstruction<sup>5</sup>

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v(\rho(t, x_i^N(t))), & t > 0, \quad i = 0, \dots, N-1 \\ \frac{\partial}{\partial t}\rho(t, x) + \frac{\partial}{\partial x}f(\rho(t, x)) = \gamma^2 \frac{\partial^2}{\partial x^2}\rho(t, x), & x \in \mathbb{R}, \quad t > 0, \quad \gamma^6 > 0 \end{cases} \quad (8)$$

- Partial state reconstruction<sup>7</sup> using measurements from probe vehicles (PVs)
  - ⇒ low penetration rate  $N_{\text{probes}} \ll N_{\text{total}}$
  - ⇒ recover density  $\rho$  from **limited** trajectories
- Requires access to real-time positions, densities and instantaneous speeds of PVs

<sup>5</sup>Barreau, Aguiar, Liu, and Johansson 2021.

<sup>6</sup> $\gamma > 0$  is a diffusion correction parameter. Hopf proved that as  $\gamma$  tends to zero, the solution of LWR with diffusion term converges in the sense of distributions to the solution of classical LWR.

<sup>7</sup>Liu, Barreau, Cicic, and Johansson 2020.

- Hybrid micro-macro models explored in traffic density reconstruction<sup>5</sup>

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v(\rho(t, x_i^N(t))), & t > 0, \quad i = 0, \dots, N-1 \\ \frac{\partial}{\partial t}\rho(t, x) + \frac{\partial}{\partial x}f(\rho(t, x)) = \gamma^2 \frac{\partial^2}{\partial x^2}\rho(t, x), & x \in \mathbb{R}, \quad t > 0, \quad \gamma^6 > 0 \end{cases} \quad (8)$$

- Partial state reconstruction<sup>7</sup> using measurements from probe vehicles (PVs)
  - ⇒ low penetration rate  $N_{\text{probes}} \ll N_{\text{total}}$
  - ⇒ recover density  $\rho$  from **limited** trajectories
- Requires access to real-time positions, densities and instantaneous speeds of PVs
- Prior approaches rely on knowledge of initial density  $\bar{\rho}$ 
  - ⇒ **No access** to this critical information, need to leverage available data

<sup>5</sup>Barreau, Aguiar, Liu, and Johansson 2021.

<sup>6</sup> $\gamma > 0$  is a diffusion correction parameter. Hopf proved that as  $\gamma$  tends to zero, the solution of LWR with diffusion term converges in the sense of distributions to the solution of classical LWR.

<sup>7</sup>Liu, Barreau, Cicic, and Johansson 2020.

# Table of Contents

- 1 Introduction
- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
- 5 Numerical experiments
- 6 Conclusion and Perspectives

# Parametrized Microscopic Model

- Limited data scenario  $\Rightarrow$  only initial and final  $\{(\bar{x}^N, \bar{y}^N)\}_{i=0}^n$  positions of PVs

## Parametrized Microscopic Model

- Limited data scenario  $\Rightarrow$  only initial and final  $\{(\bar{x}^N, \bar{y}^N)\}_{i=0}^n$  positions of PVs
- Enhanced version of FtL scheme (5) adding a parameter
  - $\Rightarrow \alpha^N$  accounts for unobserved vehicles between consecutive PVs
  - $\Rightarrow$  adjusts dynamics and allows varying levels of response
  - $\Rightarrow$  bridges discrete (vehicle-level) dynamics to continuous (density-level) dynamics

# Parametrized Microscopic Model

- Limited data scenario  $\Rightarrow$  only initial and final  $\{(\bar{x}^N, \bar{y}^N)\}_{i=0}^n$  positions of PVs
- Enhanced version of FtL scheme (5) adding a parameter
  - $\Rightarrow \alpha^N$  accounts for unobserved vehicles between consecutive PVs
  - $\Rightarrow$  adjusts dynamics and allows varying levels of response
  - $\Rightarrow$  bridges discrete (vehicle-level) dynamics to continuous (density-level) dynamics
- Parametrized ODE system with finite time horizon

$$\begin{cases} \dot{x}_n^N(t) = v_{\max}, & t \in (0, T] \\ \dot{x}_i^N(t) = v(\rho_i^N(t)), & t \in (0, T] \quad i = 0, \dots, n-1 \\ x_i^N(0) = \bar{x}_i^N, & i = 0, \dots, n \end{cases} \quad (9)$$

$\Rightarrow$  local discrete densities

$$\rho_i^N(t) := \frac{\alpha_i^N L}{N(x_{i+1}^N(t) - x_i^N(t))}, \quad t \in (0, T], \quad i = 0, \dots, n-1 \quad (10)$$

# Parametrized Microscopic Model

- Limited data scenario  $\Rightarrow$  only initial and final  $\{(\bar{x}^N, \bar{y}^N)\}_{i=0}^n$  positions of PVs
- Enhanced version of FtL scheme (5) adding a parameter
  - $\Rightarrow \alpha^N$  accounts for unobserved vehicles between consecutive PVs
  - $\Rightarrow$  adjusts dynamics and allows varying levels of response
  - $\Rightarrow$  bridges discrete (vehicle-level) dynamics to continuous (density-level) dynamics
- Parametrized ODE system with finite time horizon

$$\begin{cases} \dot{x}_n^N(t) = v_{\max}, & t \in (0, T] \\ \dot{x}_i^N(t) = v(\rho_i^N(t)), & t \in (0, T], \quad i = 0, \dots, n-1 \\ x_i^N(0) = \bar{x}_i^N, & i = 0, \dots, n \end{cases} \quad (9)$$

$\Rightarrow$  local discrete densities

$$\rho_i^N(t) := \frac{\alpha_i^N L}{N(x_{i+1}^N(t) - x_i^N(t))}, \quad t \in (0, T], \quad i = 0, \dots, n-1 \quad (10)$$

- Piecewise constant Eulerian discrete density

$$\rho^N(t, x) := \sum_{i=0}^{N-1} \rho_i^N(t) \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T] \quad (11)$$

# Well Posedness

- Assumptions on velocity

$$v \in C^1([0, +\infty)) \quad (12a)$$

$v$  is decreasing on  $[0, +\infty)$  (12b)

$$v(0) = v_{\max} < \infty \quad (12c)$$

- Assumptions on velocity

$$v \in C^1([0, +\infty)) \quad (12a)$$

$v$  is decreasing on  $[0, +\infty)$  (12b)

$$v(0) = v_{\max} < \infty \quad (12c)$$

- Local existence and uniqueness of solution to (9) (for fixed  $\alpha$ ) via Picard-Lindelöf

# Well Posedness

- Assumptions on velocity

$$v \in C^1([0, +\infty)) \quad (12a)$$

$v$  is decreasing on  $[0, +\infty)$  (12b)

$$v(0) = v_{\max} < \infty \quad (12c)$$

- Local existence and uniqueness of solution to (9) (for fixed  $\alpha$ ) via Picard-Lindelöf
- Condition on initial car positions  $\bar{x}_0^N < \bar{x}_1^N < \dots < \bar{x}_{n-1}^N < \bar{x}_n^N$   
⇒ global existence

## Lemma (Discrete maximum principle)

For solution  $x(t)$  of (9) with  $v$  satisfying (12a)-(12c), for all  $i = 0, \dots, n-1$ ,

$$\frac{\alpha_i^N L}{NM} \leq x_{i+1}^N(t) - x_i^N(t) \leq \bar{x}_n^N - \bar{x}_0^N + (v_{\max} - v(M)) t, \quad \forall t \in [0, T], \quad (13)$$

where  $M := \max_i \left( \frac{\alpha_i^N L}{N(\bar{x}_{i+1}^N - \bar{x}_i^N)} \right)$

## Sketch of proof

- Lower bound is satisfied at  $t = 0$ , aim at extending property for all times up to  $T$

## Sketch of proof

- Lower bound is satisfied at  $t = 0$ , aim at extending property for all times up to  $T$
- Equivalent to show

$$\inf_{0 < t \leq T} [x_{i+1}(t) - x_i(t)] \geq \frac{\alpha_i^N L}{NM}, \quad i = 0, \dots, n-1. \quad (14)$$

⇒ recursive argument (backward from  $n - 1$  to 0)

## Sketch of proof

- Lower bound is satisfied at  $t = 0$ , aim at **extending** property for all times up to  $T$
- Equivalent to show

$$\inf_{0 < t \leq T} [x_{i+1}(t) - x_i(t)] \geq \frac{\alpha_i^N L}{NM}, \quad i = 0, \dots, n-1. \quad (14)$$

⇒ **recursive argument** (backward from  $n - 1$  to 0)

- Property is true for  $i = n - 1$

$$\begin{aligned} x_n(t) - x_{n-1}(t) &= \bar{x}_n - \bar{x}_{n-1} + \int_0^t \left( v_{\max} - v \left( \frac{\alpha_n^N L}{N(x_n(s) - x_{n-1}(s))} \right) \right) ds \\ &\geq \bar{x}_n - \bar{x}_{n-1} \geq \frac{\alpha_{n-1}^N L}{NM}. \end{aligned}$$

## Sketch of proof

- Lower bound is satisfied at  $t = 0$ , aim at **extending property** for all times up to  $T$
- Equivalent to show

$$\inf_{0 < t \leq T} [x_{i+1}(t) - x_i(t)] \geq \frac{\alpha_i^N L}{NM}, \quad i = 0, \dots, n-1. \quad (14)$$

⇒ **recursive argument** (backward from  $n - 1$  to 0)

- Property is true for  $i = n - 1$

$$\begin{aligned} x_n(t) - x_{n-1}(t) &= \bar{x}_n - \bar{x}_{n-1} + \int_0^t \left( v_{\max} - v \left( \frac{\alpha_n^N L}{N(x_n(s) - x_{n-1}(s))} \right) \right) ds \\ &\geq \bar{x}_n - \bar{x}_{n-1} \geq \frac{\alpha_{n-1}^N L}{NM}. \end{aligned}$$

- Assume property is verified for  $j + 1$  and prove it is still satisfied for  $j$

$$\inf_{0 < t \leq T} [x_{j+2}(t) - x_{j+1}(t)] \geq \frac{\alpha_{j+1}^N L}{NM}. \quad (15)$$

## Sketch of proof

- By contradiction, assume that there exists  $0 \leq t_1 < t_2$  such that

$$\left\{ \begin{array}{ll} x_{j+1}(t) - x_j(t) \geq \frac{\alpha_j^N L}{NM}, & t < t_1 \\ x_{j+1}(t) - x_j(t) = \frac{\alpha_j^N L}{NM}, & t = t_1 \\ x_{j+1}(t) - x_j(t) < \frac{\alpha_j^N L}{NM}, & t_1 < t \leq t_2. \end{array} \right. \quad (16)$$

## Sketch of proof

- By contradiction, assume that there exists  $0 \leq t_1 < t_2$  such that

$$\left\{ \begin{array}{ll} x_{j+1}(t) - x_j(t) \geq \frac{\alpha_j^N L}{NM}, & t < t_1 \\ x_{j+1}(t) - x_j(t) = \frac{\alpha_j^N L}{NM}, & t = t_1 \\ x_{j+1}(t) - x_j(t) < \frac{\alpha_j^N L}{NM}, & t_1 < t \leq t_2. \end{array} \right. \quad (16)$$

- Since  $v$  is decreasing

$$\begin{aligned} x_j(t) &= x_j(t_1) + \int_{t_1}^t v \left( \frac{\alpha_j^N L}{N(x_{j+1}(s) - x_j(s))} \right) ds \\ &\leq x_j(t_1) + v(M)(t - t_1), \end{aligned}$$

- Moreover from (15), for  $t_1 < t \leq t_2$ ,

$$\begin{aligned} x_{j+1}(t) &= x_{j+1}(t_1) + \int_{t_1}^t v \left( \frac{\alpha_{j+1}^N L}{N(x_{j+2}(s) - x_{j+1}(s))} \right) ds \\ &\geq x_{j+1}(t_1) + v(M)(t - t_1) \\ \Rightarrow x_{j+1}(t) - x_j(t) &\geq x_{j+1}(t_1) - x_j(t_1) = \frac{\alpha_j^N L}{NM} \end{aligned}$$

which contradicts (16), so that (14) is satisfied.

## Sketch of proof

- Show upper bound for  $i = 0, \dots, n - 1$  and  $t \in [0, T]$
- Recalling assumptions on  $v$  and applying system's dynamics

$$\begin{aligned}x_{i+1}(t) - x_i(t) &= x_{i+1}(0) - x_i(0) + \int_0^t (\dot{x}_{i+1}(s) - \dot{x}_i(s)) ds \\&\leq \bar{x}_{i+1} - \bar{x}_i + \int_0^t \left( v_{\max} - v \left( \frac{\alpha_i^N L}{N(x_{i+1}(s) - x_i(s))} \right) \right) ds \\&\leq \bar{x}_n - \bar{x}_0 + (v_{\max} - v(M)) t,\end{aligned}$$

- Last equality is obtained from lower bound  $\Rightarrow$  proof is complete

# ODE-Constrained Optimization

- Physical conditions on  $\alpha := \alpha^N$  induce feasible set

$$\mathcal{A}_N := \left\{ \alpha \in \mathbb{R}^n : \quad \alpha_i \in \left[ 1, \bar{z}_i^N \right], \quad i = 0, \dots, n-1, \quad \sum_{i=0}^{n-1} \alpha_i = N \right\} \quad (17)$$

with  $\bar{z}_i^N := \min \left\{ \frac{N(\bar{x}_{i+1}^N - \bar{x}_i^N)}{L}, \frac{N(\bar{y}_{i+1}^N - \bar{y}_i^N)}{L} \right\}, \quad i = 0, \dots, n-1$

---

<sup>8</sup>Baloul, Hayat, Liard, and Lissy 2025.

# ODE-Constrained Optimization

- Physical conditions on  $\alpha := \alpha^N$  induce feasible set

$$\mathcal{A}_N := \left\{ \alpha \in \mathbb{R}^n : \quad \alpha_i \in \left[ 1, \bar{z}_i^N \right], \quad i = 0, \dots, n-1, \quad \sum_{i=0}^{n-1} \alpha_i = N \right\} \quad (17)$$

with  $\bar{z}_i^N := \min \left\{ \frac{N(\bar{x}_{i+1}^N - \bar{x}_i^N)}{L}, \frac{N(\bar{y}_{i+1}^N - \bar{y}_i^N)}{L} \right\}, \quad i = 0, \dots, n-1$

- Approximate density reconstruction<sup>8</sup>  $\Rightarrow$  find optimal interaction parameter  $\alpha$

$$\begin{aligned} & \underset{\alpha}{\text{minimize}} \quad \frac{1}{2} \|x(T) - \bar{y}\|^2 \\ \text{s.t.} \quad & \dot{x}(t) = V(W_\alpha x(t) + b_\alpha(t)) \\ & x(0) = \bar{x} \\ & \alpha \in \mathcal{A}_N \end{aligned} \quad (18)$$

<sup>8</sup>Baloul, Hayat, Liard, and Lissy 2025.

# ODE-Constrained Optimization

- Physical conditions on  $\alpha := \alpha^N$  induce feasible set

$$\mathcal{A}_N := \left\{ \alpha \in \mathbb{R}^n : \quad \alpha_i \in \left[ 1, \bar{z}_i^N \right], \quad i = 0, \dots, n-1, \quad \sum_{i=0}^{n-1} \alpha_i = N \right\} \quad (17)$$

with  $\bar{z}_i^N := \min \left\{ \frac{N(\bar{x}_{i+1}^N - \bar{x}_i^N)}{L}, \frac{N(\bar{y}_{i+1}^N - \bar{y}_i^N)}{L} \right\}, \quad i = 0, \dots, n-1$

- Approximate density reconstruction<sup>8</sup>  $\Rightarrow$  find optimal interaction parameter  $\alpha$

$$\begin{aligned} & \underset{\alpha}{\text{minimize}} \quad \frac{1}{2} \|x(T) - \bar{y}\|^2 \\ \text{s.t.} \quad & \dot{x}(t) = V(W_\alpha x(t) + b_\alpha(t)) \\ & x(0) = \bar{x} \\ & \alpha \in \mathcal{A}_N \end{aligned} \quad (18)$$

- Existence of solutions guaranteed by assumptions on  $V := v \circ \cdot^\frac{1}{\gamma}$  (continuity of  $v$ ) and constraints on  $\alpha$  (compactness of  $\mathcal{A}_N$ )

<sup>8</sup>Baloul, Hayat, Liard, and Lissy 2025.

# ODE-Constrained Optimization

- Physical conditions on  $\alpha := \alpha^N$  induce feasible set

$$\mathcal{A}_N := \left\{ \alpha \in \mathbb{R}^n : \quad \alpha_i \in \left[ 1, \bar{z}_i^N \right], \quad i = 0, \dots, n-1, \quad \sum_{i=0}^{n-1} \alpha_i = N \right\} \quad (17)$$

with  $\bar{z}_i^N := \min \left\{ \frac{N(\bar{x}_{i+1}^N - \bar{x}_i^N)}{L}, \frac{N(\bar{y}_{i+1}^N - \bar{y}_i^N)}{L} \right\}, \quad i = 0, \dots, n-1$

- Approximate density reconstruction<sup>8</sup>  $\Rightarrow$  find optimal interaction parameter  $\alpha$

$$\begin{aligned} & \underset{\alpha}{\text{minimize}} \quad \frac{1}{2} \|x(T) - \bar{y}\|^2 \\ \text{s.t.} \quad & \dot{x}(t) = V(W_\alpha x(t) + b_\alpha(t)) \\ & x(0) = \bar{x} \\ & \alpha \in \mathcal{A}_N \end{aligned} \quad (18)$$

- Existence of solutions guaranteed by assumptions on  $V := v \circ \frac{1}{\cdot}$  (continuity of  $v$ ) and constraints on  $\alpha$  (compactness of  $\mathcal{A}_N$ )
- No uniqueness (a priori) since nonlinear dynamics can lead to multiple minima

<sup>8</sup>Baloul, Hayat, Liard, and Lissy 2025.

## Learning Method

- Dataset consists of **artificial data** based on simulated (classical) FtL dynamics (5)
- Sampling of PVs yielding a **balanced representation** of overall traffic

## Learning Method

- Dataset consists of **artificial data** based on simulated (classical) FtL dynamics (5)
- Sampling of PVs yielding a **balanced representation** of overall traffic
- Neural network architecture designed to **understand dynamics of traffic**

- Dataset consists of **artificial data** based on simulated (classical) FtL dynamics (5)
- Sampling of PVs yielding a **balanced representation** of overall traffic
- Neural network architecture designed to **understand dynamics of traffic**
- Residual network (ResNet) where **each block corresponds to a single time step**
- Input  $\bar{x}$  and state  $x(\cdot)$  is **propagated by mirroring Euler discretization**

$$x(t + \Delta t) = x(t) + V(Wx(t) + b)\Delta t \quad (19)$$

- Weights and biases  $W, b$  are functions of  $\alpha$

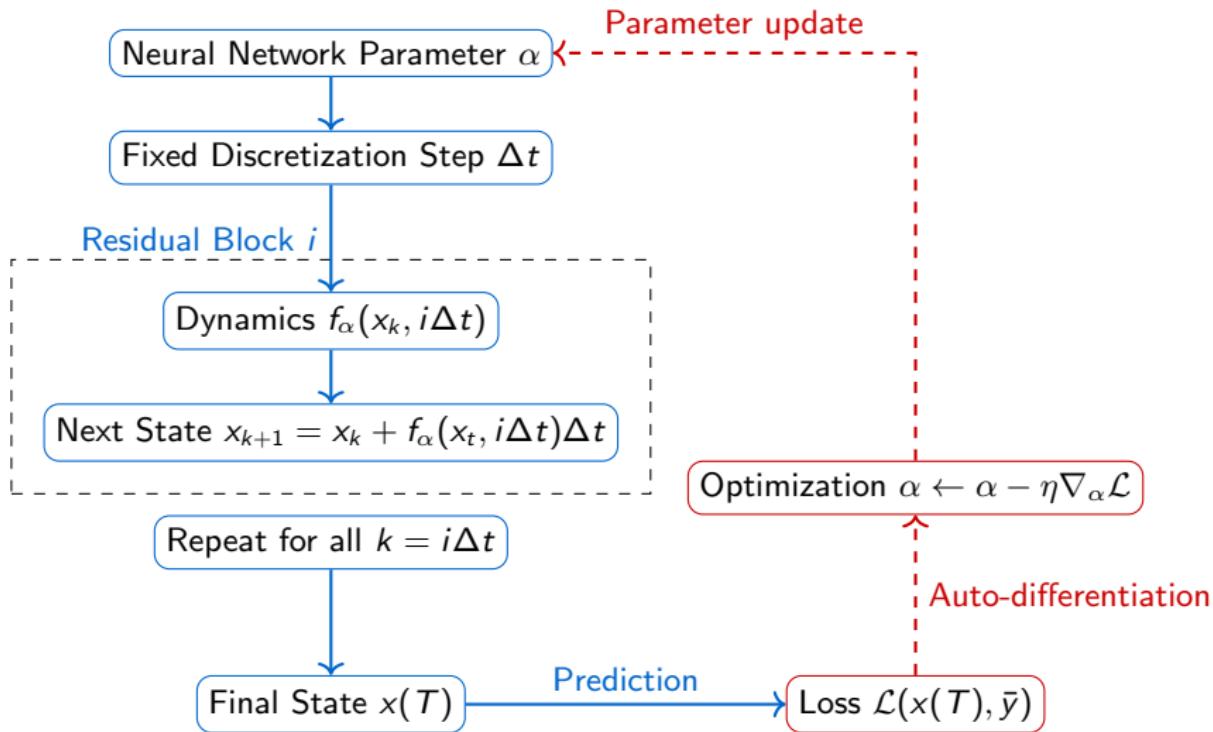
$$\begin{cases} W_{i,i} &:= -\frac{N}{\alpha_i L}, i = 0, \dots, n-1, \\ W_{i,i+1} &:= \frac{N}{\alpha_i L}, i = 1, \dots, n-2, \\ W_{i,j} &:= 0, \text{ otherwise,} \end{cases} \quad (20)$$

$$b_i(t) := \delta_{i,n} \frac{N}{\alpha_{n-1} L} \left( v_{\max} t + \bar{x}_n^N \right), \quad t \in [0, T] \quad (21)$$

- Nonlinear dynamic map  $V$  acts as physics grounded activation function
- Backpropagation to minimize predictions errors  $\frac{1}{n} \sum_{j=0}^n |x_j^\alpha(T) - \bar{y}_j^N|^2$

# Neural Network for Constrained Optimization

## Learning Architecture



- Through predicted parameter  $\bar{\alpha}$ , training yields piecewise constant discrete density

$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (22)$$

## Model validation

- Through predicted parameter  $\bar{\alpha}$ , training yields piecewise constant discrete density

$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (22)$$

- Simulation on **test data** by solving ODE system

$$\begin{cases} \dot{x}_i^N(t) = v(\rho^N(t, x_i(t)^+)), & t \in (0, T], \\ x_i^N(0) = \bar{x}_i^N & i = 0, \dots, n_{\text{test}} \end{cases} \quad (23)$$

## Model validation

- Through predicted parameter  $\bar{\alpha}$ , training yields piecewise constant discrete density

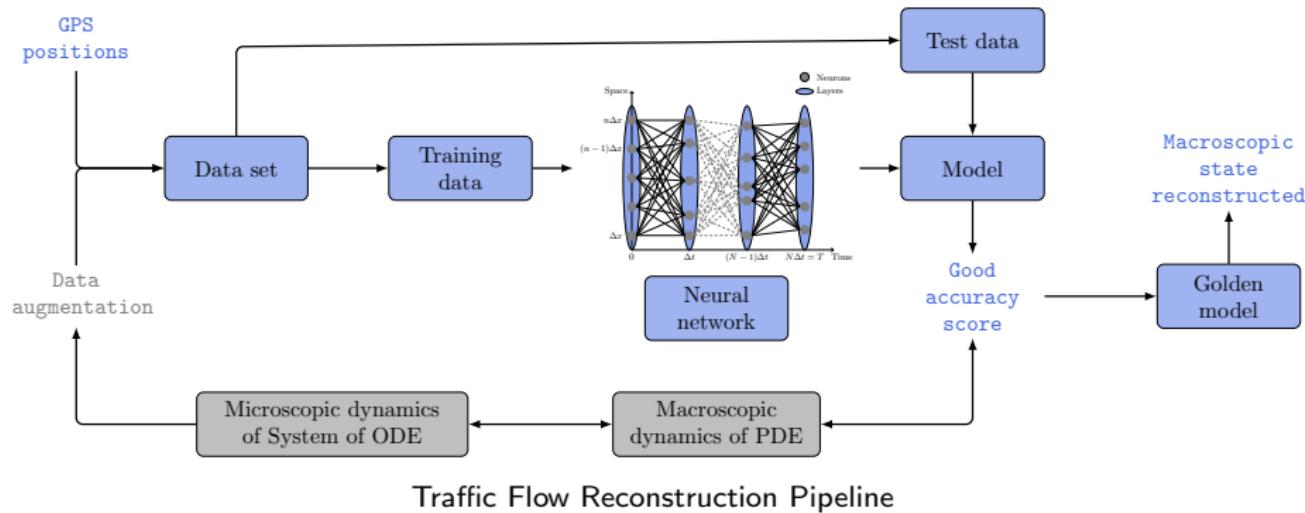
$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (22)$$

- Simulation on **test data** by solving ODE system

$$\begin{cases} \dot{x}_i^N(t) = v(\rho^N(t, x_i(t)^+)), & t \in (0, T], \\ x_i^N(0) = \bar{x}_i^N & i = 0, \dots, n_{\text{test}} \end{cases} \quad (23)$$

- Assess model's performance by measuring test error  $\frac{1}{n_{\text{test}}} \sum_{j=0}^{n_{\text{test}}} |x_j(T) - \bar{y}_j^N|^2$

# Scheme of Model



# Table of Contents

- 1 Introduction
- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
- 5 Numerical experiments
- 6 Conclusion and Perspectives

# Outline of Convergence Analysis

- Prove that, if only using data from dynamical systems, approximate density  $\rho^N$  predicted by our machine learning model converges to solution of the LWR model (6) when the number of vehicles approaches infinity

# Outline of Convergence Analysis

- Prove that, if only using data from dynamical systems, approximate density  $\rho^N$  predicted by our machine learning model converges to solution of the LWR model (6) when the number of vehicles approaches infinity
- Main challenge lies in imposing a condition on distribution of  $\alpha$  which would guarantee convergence

# Outline of Convergence Analysis

- Prove that, if only using data from dynamical systems, approximate density  $\rho^N$  predicted by our machine learning model converges to solution of the LWR model (6) when the number of vehicles approaches infinity
- Main challenge lies in imposing a condition on distribution of  $\alpha$  which would guarantee convergence
- Demonstrate that discrete initial density  $\rho^N(0, \cdot)$  converges to the initial condition  $\bar{\rho}$  in the LWR model (6) under this additional assumption

## Outline of Convergence Analysis

- Prove that, if only using data from dynamical systems, approximate density  $\rho^N$  predicted by our machine learning model converges to solution of the LWR model (6) when the number of vehicles approaches infinity
- Main challenge lies in imposing a condition on distribution of  $\alpha$  which would guarantee convergence
- Demonstrate that discrete initial density  $\rho^N(0, \cdot)$  converges to the initial condition  $\bar{\rho}$  in the LWR model (6) under this additional assumption
- In addition to Euler discrete density (11), consider empirical discrete density

$$\hat{\rho}^N(t, \cdot) := \frac{L}{N} \sum_{i=0}^{n-1} \alpha_i^N \delta_{x_i(t)}(\cdot), \quad t \in [0, T]. \quad (24)$$

# Outline of Convergence Analysis

- Prove that, if only using data from dynamical systems, approximate density  $\rho^N$  predicted by our machine learning model converges to solution of the LWR model (6) when the number of vehicles approaches infinity
- Main challenge lies in imposing a condition on distribution of  $\alpha$  which would guarantee convergence
- Demonstrate that discrete initial density  $\rho^N(0, \cdot)$  converges to the initial condition  $\bar{\rho}$  in the LWR model (6) under this additional assumption
- In addition to Euler discrete density (11), consider empirical discrete density

$$\hat{\rho}^N(t, \cdot) := \frac{L}{N} \sum_{i=0}^{n-1} \alpha_i^N \delta_{x_i(t)}(\cdot), \quad t \in [0, T]. \quad (24)$$

- **Important observation:** by construction, initial traffic density must satisfy

$$\bar{x}_{i+1} = \sup \left\{ x \in \mathbb{R} : \int_{\bar{x}_i}^x \bar{\rho}(y) dy \leq \frac{\alpha_i L}{N} \right\}, \quad i = 0, \dots, n-1 \quad (25)$$

⇒ although no access to ground-truth initial car density  $\bar{\rho}$ , initial positions  $\bar{x}_i$  of probe vehicles verify (25) (i.e. number of unobserved vehicles between  $[x_i, x_{i+1}]$  is given by  $\alpha_i$ )

# Convergence Result

- Weak solution of (6) is **entropy admissible** if it satisfies **Kruzhkov entropy condition**

$$\int_0^T \int_{\mathbb{R}} |u - k| \frac{\partial \phi}{\partial t} + \text{sign}(u - k)(f(u) - f(k)) \frac{\partial \phi}{\partial x} dx dt \geq 0, \quad \forall k \in \mathbb{R} \quad (26)$$

**Theorem** Convergence of approximate density to solution of LWR

Under some assumptions, piecewise-constant density

$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i^N L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (27)$$

where  $\bar{\alpha}_i^N \in \mathcal{A}_N$  is a solution to (18) converges to **unique entropy** solution  $\rho$  of

$$\begin{aligned} \frac{\partial \rho}{\partial t}(t, x) + \frac{\partial f(\rho)}{\partial x}(t, x) &= 0, \quad x \in \mathbb{R}, \quad t \in [0, T], \\ \rho(0, x) &= \bar{\rho}(x), \quad x \in \mathbb{R} \end{aligned} \quad (28)$$

# Convergence Result

- Weak solution of (6) is **entropy admissible** if it satisfies **Kruzhkov entropy condition**

$$\int_0^T \int_{\mathbb{R}} |u - k| \frac{\partial \phi}{\partial t} + \text{sign}(u - k)(f(u) - f(k)) \frac{\partial \phi}{\partial x} dx dt \geq 0, \quad \forall k \in \mathbb{R} \quad (26)$$

**Theorem** Convergence of approximate density to solution of LWR

Under some assumptions, piecewise-constant density

$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i^N L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (27)$$

where  $\bar{\alpha}_i^N \in \mathcal{A}_N$  is a solution to (18) converges to **unique entropy** solution  $\rho$  of

$$\begin{aligned} \frac{\partial \rho}{\partial t}(t, x) + \frac{\partial f(\rho)}{\partial x}(t, x) &= 0, \quad x \in \mathbb{R}, \quad t \in [0, T], \\ \rho(0, x) &= \bar{\rho}(x), \quad x \in \mathbb{R} \end{aligned} \quad (28)$$

- Impose a condition that ensures **controlled growth of  $\alpha_N$**

## Sketch of proof

- Ensures discretization aligns consistently with true initial density when  $N \rightarrow \infty$
- Notations: for  $t \in [0, T]$ ,  $\rho(t) := \rho(t, \cdot)$  and  $\widehat{\rho}(t) := \widehat{\rho}(t, \cdot)$ .  
In particular, at  $t = 0$ ,  $\rho(0) := \rho(0, \cdot)$  and  $\widehat{\rho}(0) := \widehat{\rho}(0, \cdot)$

## Sketch of proof

- Ensures discretization aligns consistently with true initial density when  $N \rightarrow \infty$
- Notations: for  $t \in [0, T]$ ,  $\rho(t) := \rho(t, \cdot)$  and  $\widehat{\rho}(t) := \widehat{\rho}(t, \cdot)$ .  
In particular, at  $t = 0$ ,  $\rho(0) := \rho(0, \cdot)$  and  $\widehat{\rho}(0) := \widehat{\rho}(0, \cdot)$
- Use **Wasserstein distance** defined in Di Francesco and Rosini 2015 by

$$W_{L,1}(f, g) = \|f(\cdot - \infty, \cdot) - g(\cdot - \infty, \cdot)\|_{L^1(\mathbb{R}, \mathbb{R})} \quad (29)$$

## Proposition

Let  $\bar{\rho}$  satisfy (25) and assume that

$$\max_{i=0, \dots, n-1} \alpha_i^N = o(N) \quad (30)$$

Then, both sequences  $(\rho^N(0))_{n \in \mathbb{N}}$  and  $(\widehat{\rho}^N(0))_{n \in \mathbb{N}}$  converge to  $\bar{\rho}$  in the sense of the  $W_{L,1}$ -Wasserstein distance in (29)

## Remark

A particular case of assumption (30) is when  $\max_{i=0, \dots, n-1} \alpha_i^N \leq \frac{CN}{\log(N)}$  for some  $C > 0$

## Sketch of proof

- Using  $I_N := L/N$ ,  $W_{L,1}$ - distance and discrete density in (10)

$$\begin{aligned} W_{L,1}(\rho^N(0), \hat{\rho}^N(0)) &= \sum_{i=0}^{n-1} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \alpha_i^N I_N - \rho_i^N(t) (x - \bar{x}_i) \right) dx \\ &= \sum_{i=0}^{n-1} \alpha_i^N I_N \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( 1 - \frac{x - \bar{x}_i}{\bar{x}_{i+1} - \bar{x}_i} \right) dx \\ &\leq \max_{i=0, \dots, n} \{\alpha_i^N\} I_N (\bar{x}_n - \bar{x}_0) \end{aligned} \tag{31}$$

⇒ it suffices to prove that  $(\hat{\rho}^N(0))_{n \in \mathbb{N}}$  converges to  $\bar{\rho}$  wrt  $W_{L,1}$ - distance

## Sketch of proof

- Using  $I_N := L/N$ ,  $W_{L,1}$ - distance and discrete density in (10)

$$\begin{aligned}
 W_{L,1}(\rho^N(0), \bar{\rho}^N(0)) &= \sum_{i=0}^{n-1} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \alpha_i^N I_N - \rho_i^N(t) (x - \bar{x}_i) \right) dx \\
 &= \sum_{i=0}^{n-1} \alpha_i^N I_N \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( 1 - \frac{x - \bar{x}_i}{\bar{x}_{i+1} - \bar{x}_i} \right) dx \\
 &\leq \max_{i=0, \dots, n} \{ \alpha_i^N \} I_N (\bar{x}_n - \bar{x}_0)
 \end{aligned} \tag{31}$$

$\Rightarrow$  it suffices to prove that  $(\bar{\rho}^N(0))_{n \in \mathbb{N}}$  converges to  $\bar{\rho}$  wrt  $W_{L,1}$ - distance

- Using expressions of both Euler (11) and empirical (24) discrete densities

$$\begin{aligned}
 W_{L,1}(\bar{\rho}^N(0), \bar{\rho}) &= \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \sum_{j=0}^i \alpha_j^N I_N - \int_{-\infty}^x \bar{\rho}(y) dy \right) dx + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left( L - \int_{-\infty}^x \bar{\rho}(y) dy \right) dx \\
 &= \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \left( \sum_{j=0}^{i-1} \alpha_j^N I_N - \int_{\bar{x}_0}^{\bar{x}_i} \bar{\rho}(y) dy \right) + \left( \alpha_i^N I_N - \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) \right) dx \\
 &\quad + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left( \sum_{j=0}^{n-2} \alpha_j^N I_N - \int_{\bar{x}_0}^{\bar{x}_{n-1}} \bar{\rho}(y) dy \right) + \left( \alpha_{n-1}^N I_N - \int_{\bar{x}_{n-1}}^x \bar{\rho}(y) dy \right) dx
 \end{aligned}$$

## Sketch of proof

- From atomization of initial density (25), deduce

$$\begin{aligned} & W_{L,1}(\hat{\rho}^N(0), \bar{\rho}) \\ & \leq \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \alpha_i^N I_N - \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) dx + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left( \alpha_{n-1}^N I_N - \int_{\bar{x}_{n-1}}^x \bar{\rho}(y) dy \right) dx \\ & = \sum_{i=0}^{n-1} \alpha_i^N I_N \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( 1 - \frac{1}{\alpha_i^N I_N} \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) dx \\ & \leq \max_{i=0, \dots, n} \left\{ \alpha_i^N \right\} I_N (\bar{x}_n - \bar{x}_0) \end{aligned}$$

## Sketch of proof

- From atomization of initial density (25), deduce

$$\begin{aligned} & W_{L,1}(\hat{\rho}^N(0), \bar{\rho}) \\ & \leq \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \alpha_i^N I_N - \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) dx + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left( \alpha_{n-1}^N I_N - \int_{\bar{x}_{n-1}}^x \bar{\rho}(y) dy \right) dx \\ & = \sum_{i=0}^{n-1} \alpha_i^N I_N \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( 1 - \frac{1}{\alpha_i^N I_N} \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) dx \\ & \leq \max_{i=0, \dots, n} \left\{ \alpha_i^N \right\} I_N (\bar{x}_n - \bar{x}_0) \end{aligned}$$

- From assumption (30) and estimate (31), conclude that  $(\rho^N(0))_{n \in \mathbb{N}}$  converges to  $\bar{\rho}$  in sense of  $W_{L,1}$ -Wasserstein distance

## Sketch of proof

- From atomization of initial density (25), deduce

$$\begin{aligned} & W_{L,1}(\hat{\rho}^N(0), \bar{\rho}) \\ & \leq \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( \alpha_i^N I_N - \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) dx + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left( \alpha_{n-1}^N I_N - \int_{\bar{x}_{n-1}}^x \bar{\rho}(y) dy \right) dx \\ & = \sum_{i=0}^{n-1} \alpha_i^N I_N \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left( 1 - \frac{1}{\alpha_i^N I_N} \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) dx \\ & \leq \max_{i=0, \dots, n} \left\{ \alpha_i^N \right\} I_N (\bar{x}_n - \bar{x}_0) \end{aligned}$$

- From assumption (30) and estimate (31), conclude that  $(\rho^N(0))_{n \in \mathbb{N}}$  converges to  $\bar{\rho}$  in sense of  $W_{L,1}$ -Wasserstein distance
- Moreover, by leveraging expression of discrete density (11), generalize convergence to unique entropy solution of conservation law (6), referring to Di Francesco and Rosini 2015, Theorem 3  $\Rightarrow$  require only minor modifications to original arguments

# Table of Contents

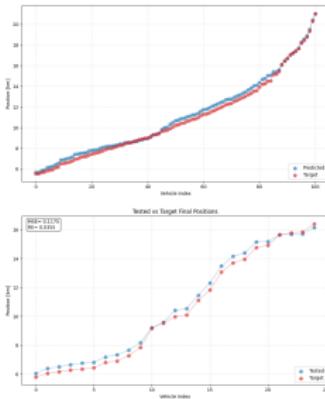
- 1 Introduction
- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
- 5 Numerical experiments
- 6 Conclusion and Perspectives

# Numerical experiments

- Parameters
  - Maximum traffic speed  $v_{\max} = 120 \text{ km/h}$
  - Maximum traffic density  $\rho_{\max} = 200 \text{ cars/km}$
  - Greenshields velocity  $v(\rho) = v_{\max} \max \left\{ 1 - \frac{\rho}{\rho_{\max}}, 0 \right\}, \quad \rho \in [0, \rho_{\max}]$
  - Final time horizon  $T = 0.1 \text{ h}$
- Sampling such 10% of total fleet serve as PVs for training and 2.5% for testing

- Parameters
  - Maximum traffic speed  $v_{\max} = 120 \text{ km/h}$
  - Maximum traffic density  $\rho_{\max} = 200 \text{ cars/km}$
  - Greenshields velocity  $v(\rho) = v_{\max} \max \left\{ 1 - \frac{\rho}{\rho_{\max}}, 0 \right\}, \quad \rho \in [0, \rho_{\max}]$
  - Final time horizon  $T = 0.1 \text{ h}$
- Sampling such 10% of total fleet serve as PVs for training and 2.5% for testing
- Three traffic scenarios modelled
  - ① Shock wave represents an abrupt transition in traffic conditions
  - ② Rarefaction wave represents a smooth transition in traffic condition
  - ③ Stop-and-go wave characterized by alternating regions of congestion and free flow

# Shock wave scenario



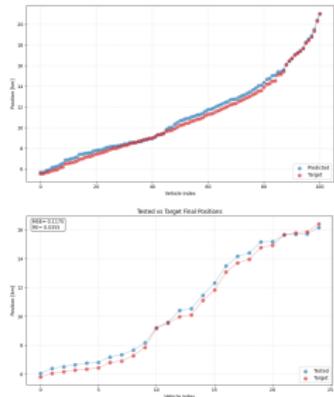
(a)  $N = 1000$

Comparison of **predicted** and **target** final PV positions

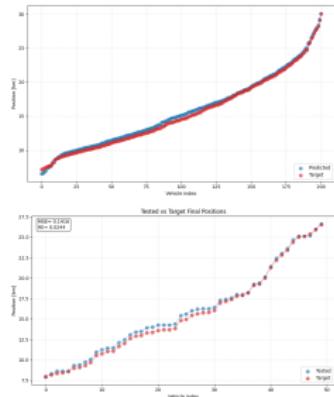
**Top** Results from **training** procedure

**Bottom** Results on **test** sounds

# Shock wave scenario



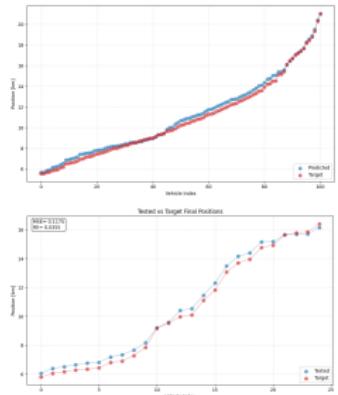
(a)  $N = 1000$



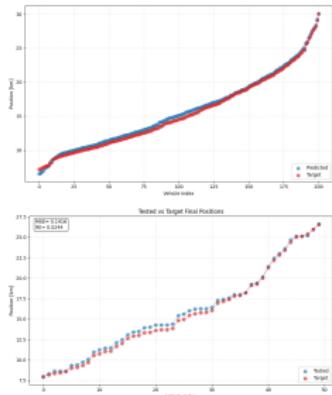
(b)  $N = 2000$

Comparison of **predicted** and **target** final PV positions  
**Top** Results from **training** procedure  
**Bottom** Results on **test** sounds

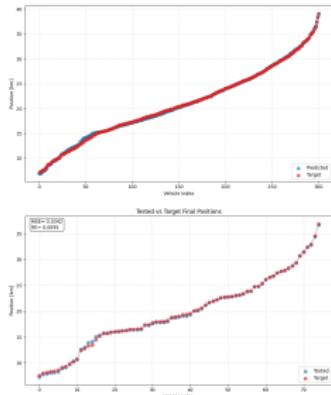
# Shock wave scenario



(a)  $N = 1000$



(b)  $N = 2000$



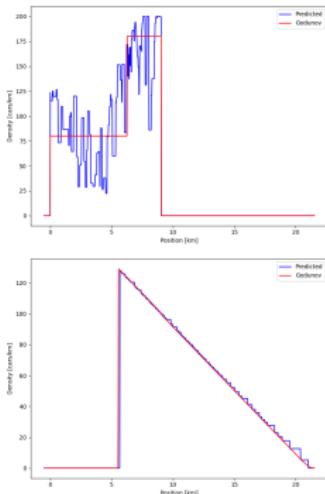
(c)  $N = 3000$

Comparison of predicted and target final PV positions

**Top** Results from training procedure

**Bottom** Results on test sounds

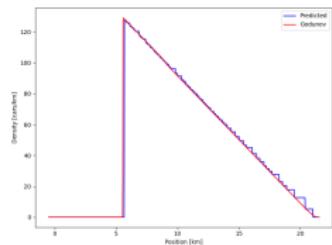
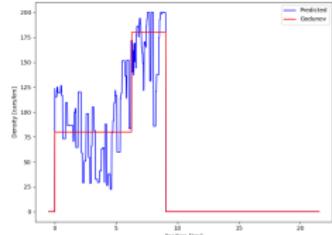
# Shock wave scenario



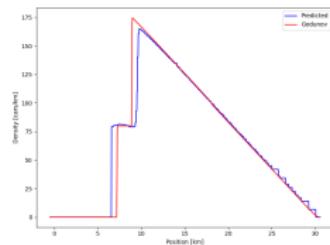
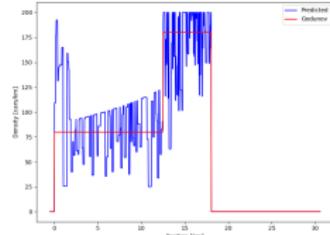
(a)  $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

# Shock wave scenario



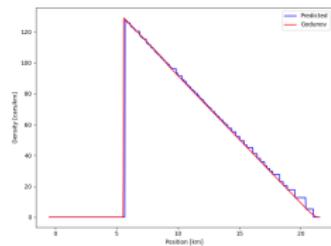
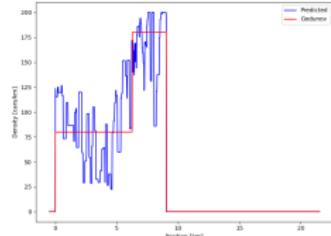
(a)  $N = 1000$



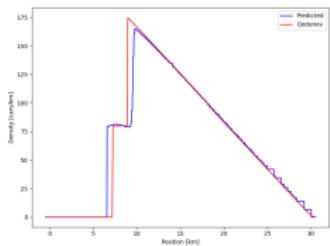
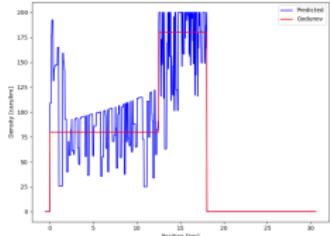
(b)  $N = 2000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

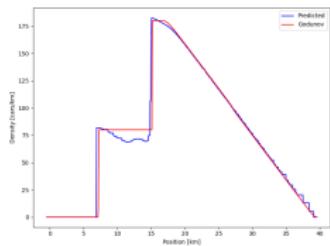
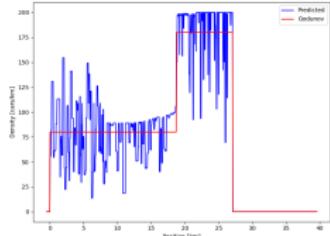
# Shock wave scenario



(a)  $N = 1000$



(b)  $N = 2000$

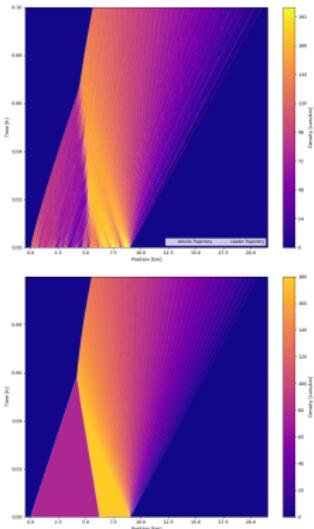


(c)  $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities

**Top** Initial densities  
**Bottom** Final densities

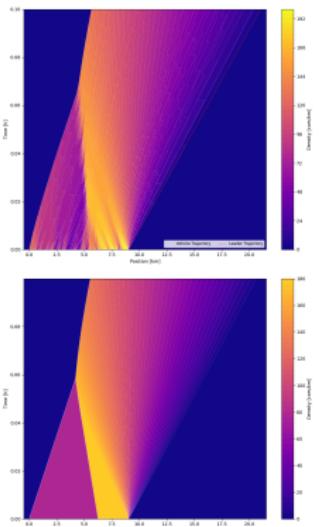
# Shock wave scenario



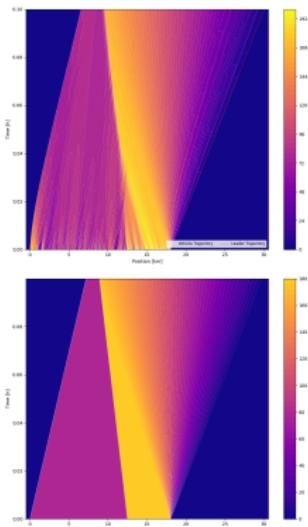
(a)  $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

# Shock wave scenario



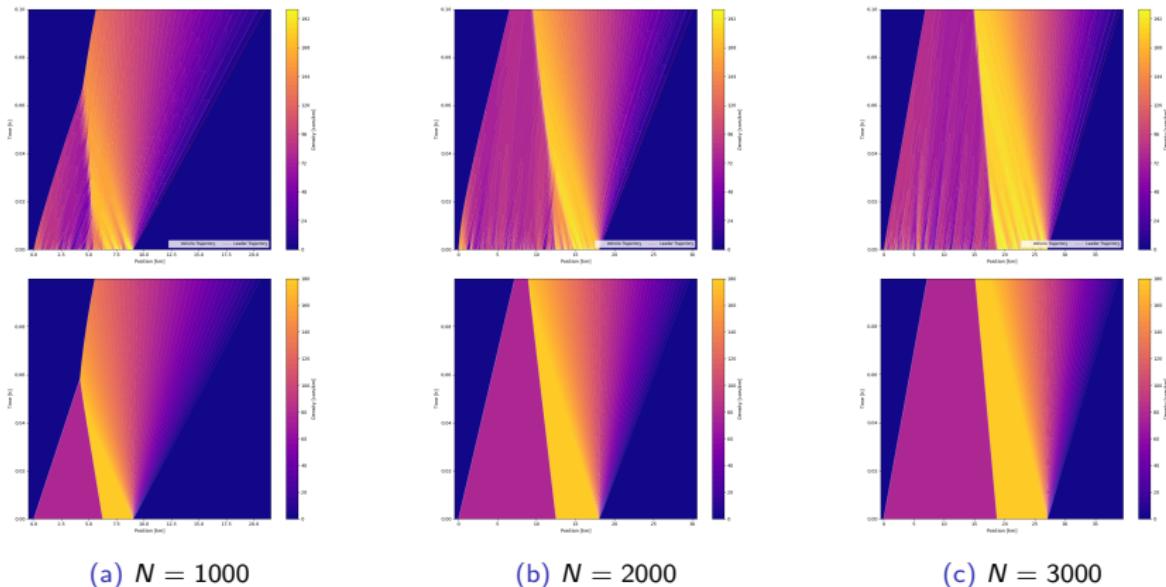
(a)  $N = 1000$



(b)  $N = 2000$

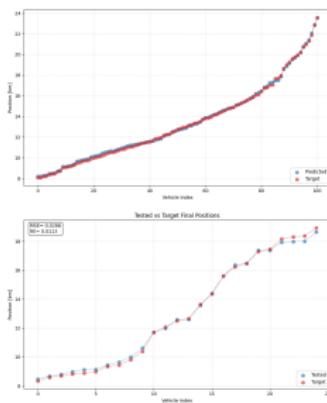
Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

# Shock wave scenario



Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

# Rarefaction wave scenario



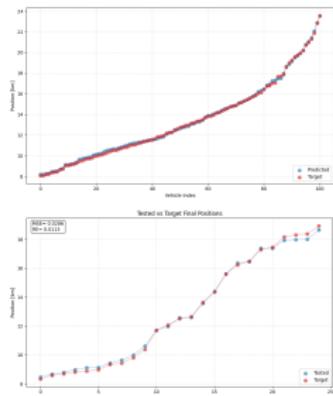
(a)  $N = 1000$

Comparison of **predicted** and **target** final PV positions

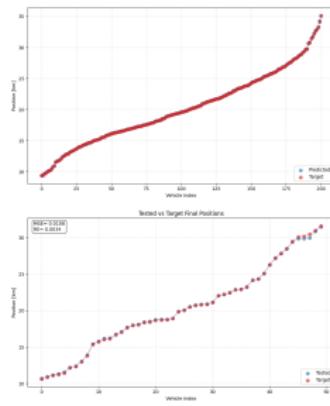
**Top** Results from **training** procedure

**Bottom** Results on **test** sounds

# Rarefaction wave scenario



(a)  $N = 1000$



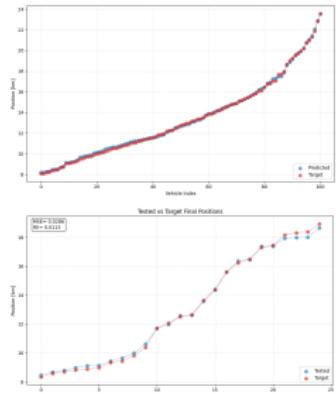
(b)  $N = 2000$

Comparison of predicted and target final PV positions

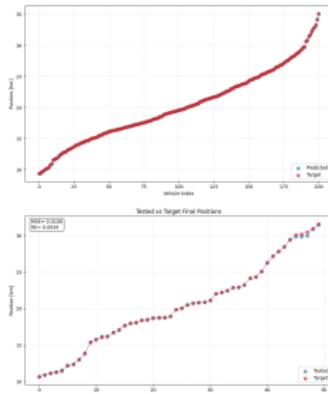
**Top** Results from training procedure

**Bottom** Results on test sounds

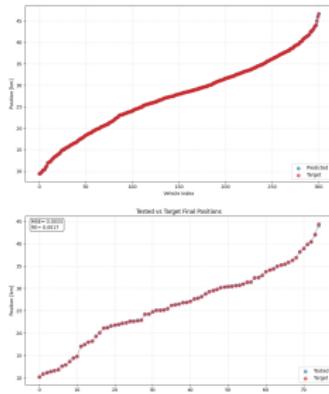
# Rarefaction wave scenario



(a)  $N = 1000$



(b)  $N = 2000$



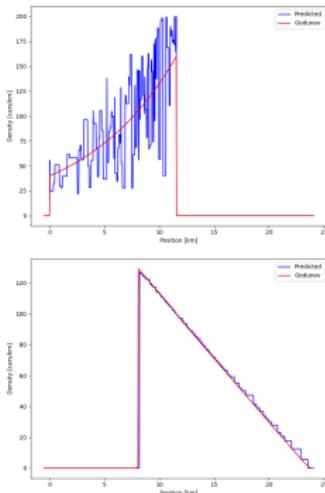
(c)  $N = 3000$

Comparison of **predicted** and **target** final PV positions

**Top** Results from **training** procedure

**Bottom** Results on **test** sounds

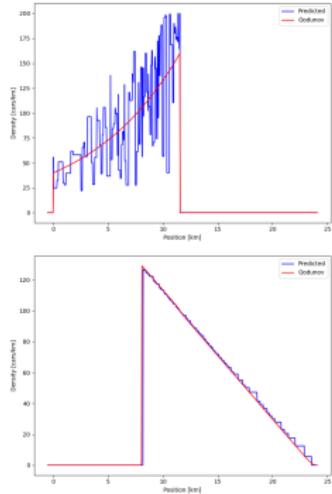
# Rarefaction wave scenario



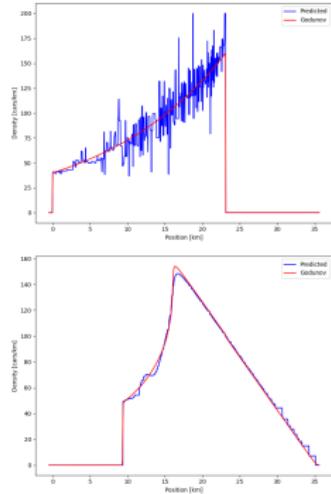
(a)  $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

# Rarefaction wave scenario



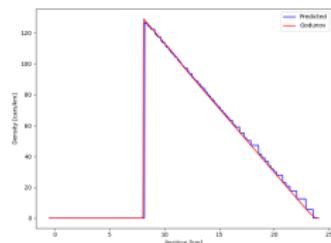
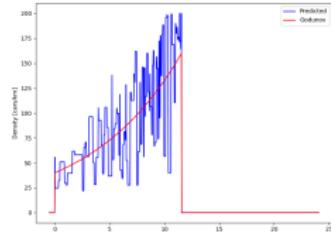
(a)  $N = 1000$



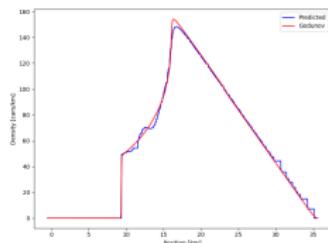
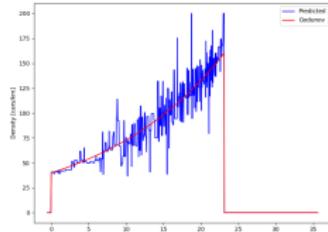
(b)  $N = 2000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

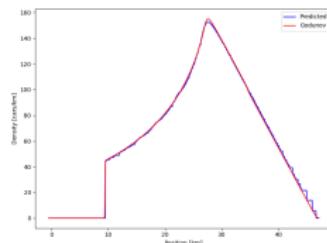
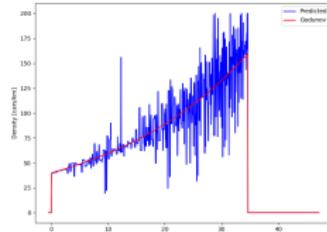
# Rarefaction wave scenario



(a)  $N = 1000$



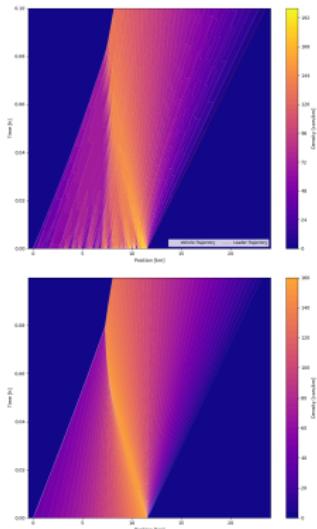
(b)  $N = 2000$



(c)  $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

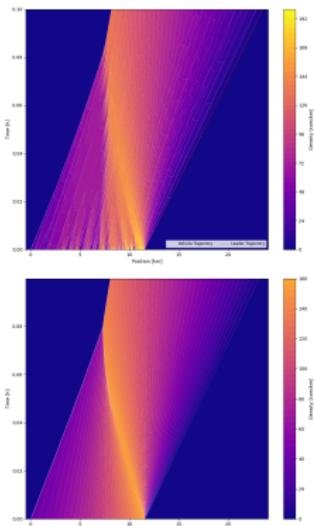
# Rarefaction wave scenario



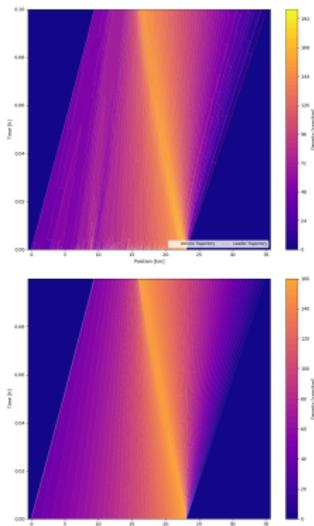
(a)  $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

# Rarefaction wave scenario



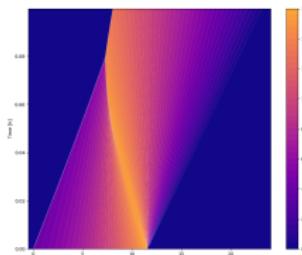
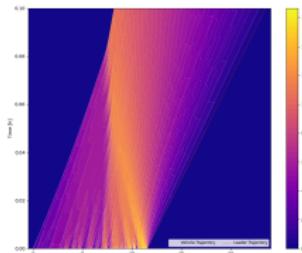
(a)  $N = 1000$



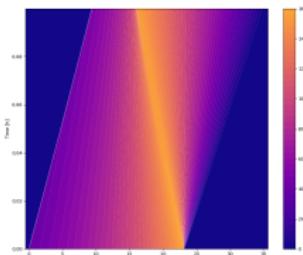
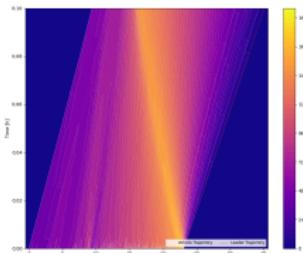
(b)  $N = 2000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

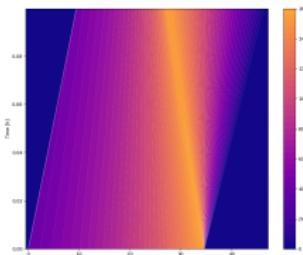
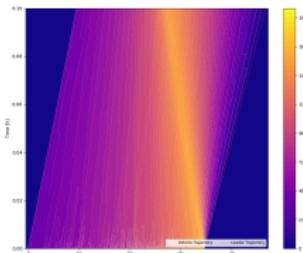
# Rarefaction wave scenario



(a)  $N = 1000$



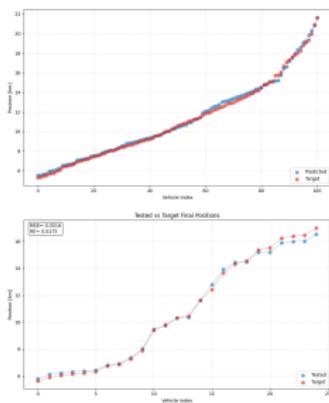
(b)  $N = 2000$



(c)  $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

# Stop-and-go wave scenario



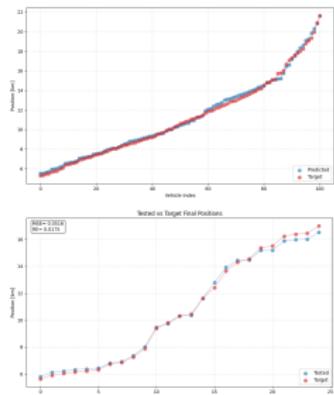
(a)  $N = 1000$

Comparison of **predicted** and **target** final PV positions

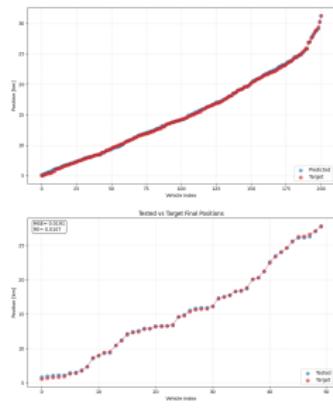
**Top** Results from **training** procedure

**Bottom** Results on **test** sounds

# Stop-and-go wave scenario



(a)  $N = 1000$



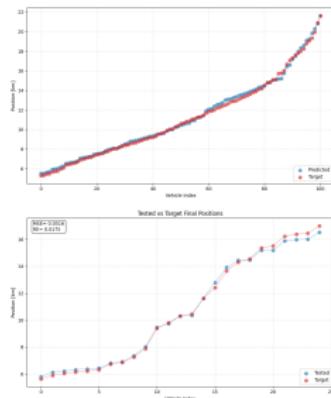
(b)  $N = 2000$

Comparison of **predicted** and **target** final PV positions

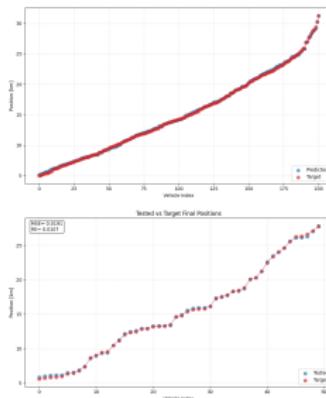
**Top** Results from **training** procedure

**Bottom** Results on **test** sounds

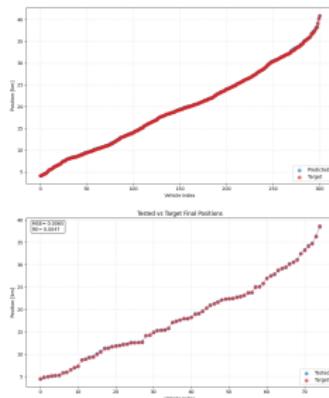
# Stop-and-go wave scenario



(a)  $N = 1000$



(b)  $N = 2000$



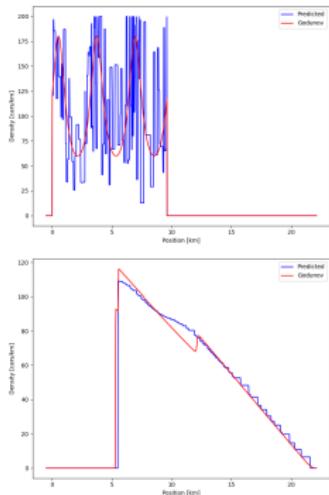
(c)  $N = 3000$

Comparison of **predicted** and **target** final PV positions

**Top** Results from **training** procedure

**Bottom** Results on **test** sounds

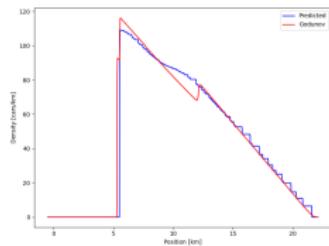
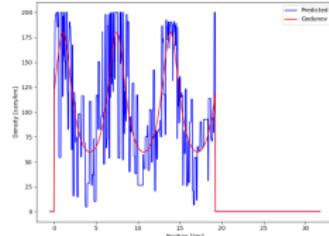
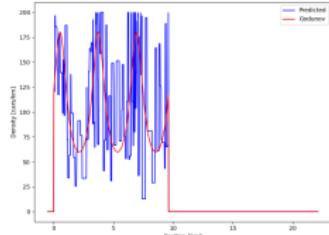
# Stop-and-go wave scenario



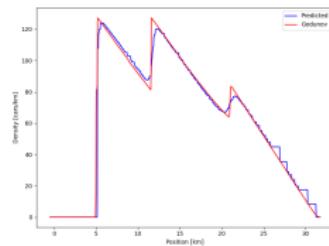
(a)  $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

# Stop-and-go wave scenario



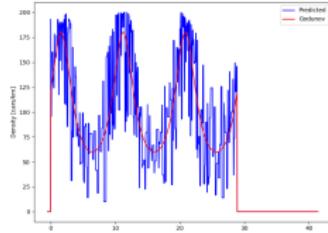
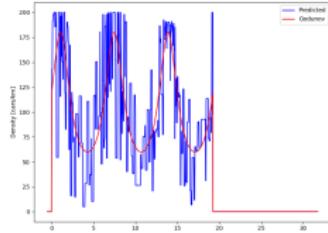
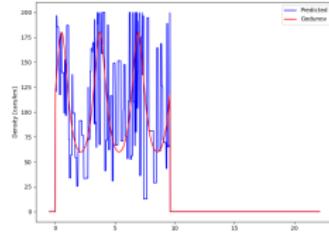
(a)  $N = 1000$



(b)  $N = 2000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

# Stop-and-go wave scenario



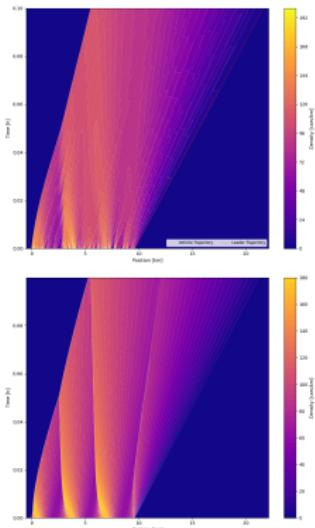
(a)  $N = 1000$

(b)  $N = 2000$

(c)  $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Initial densities  
Bottom Final densities

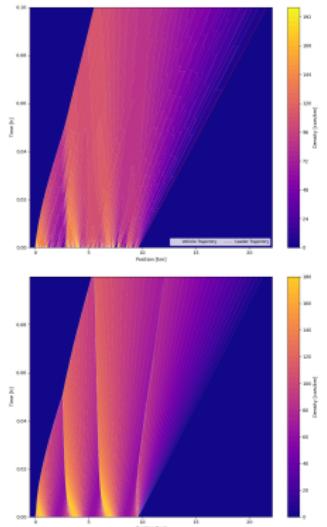
# Stop-and-go wave scenario



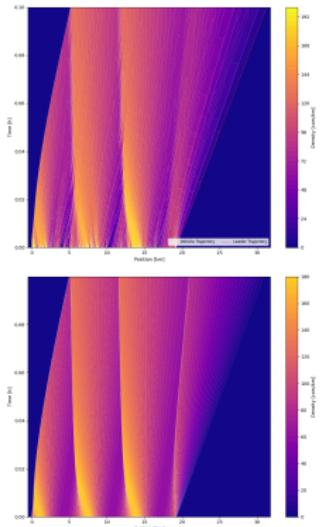
(a)  $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities  
**Top** Reconstructed density from learning-based optimization  
**Bottom** Macroscopic density from LWR PDE (Godunov scheme)

# Stop-and-go wave scenario



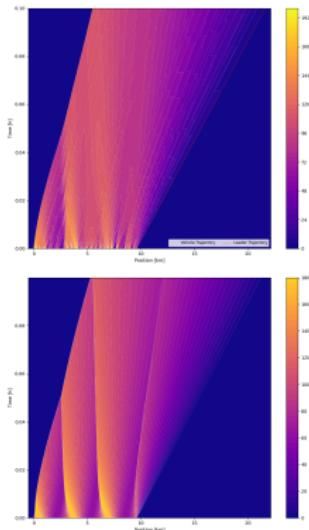
(a)  $N = 1000$



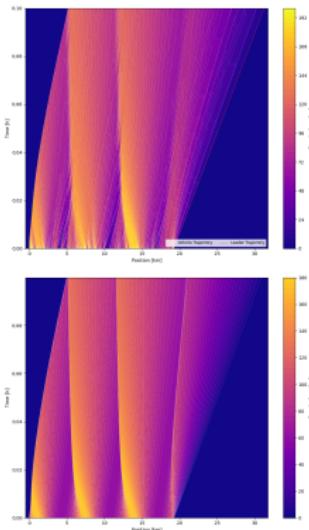
(b)  $N = 2000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

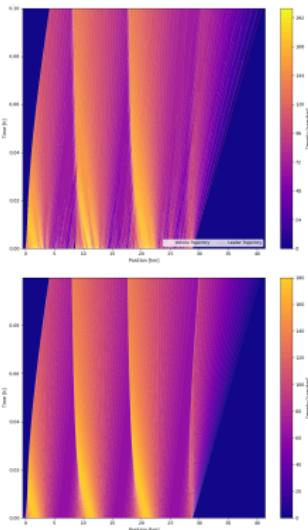
# Stop-and-go wave scenario



(a)  $N = 1000$



(b)  $N = 2000$



(c)  $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities  
Top Reconstructed density from learning-based optimization  
Bottom Macroscopic density from LWR PDE (Godunov scheme)

# Table of Contents

- 1 Introduction
- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
- 5 Numerical experiments
- 6 Conclusion and Perspectives

## Traffic State Reconstruction Approaches

- Model-Based Method
  - ⇒ uses microscopic and macroscopic models
  - ⇒ provides **theoretical guarantees**
  - ⇒ struggles to capture **real-world complexities**
- Data-Driven Method
  - ⇒ **learns patterns** directly from measurement data
  - ⇒ derives system properties or **predicts near-future states**
  - ⇒ requires **extensive data** for effectiveness
- Our Approach
  - ⇒ combines models and data to **address sparsity and improve realism**
  - ⇒ **Integrates physical priors with data observations**
  - ⇒ achieves **reliable** traffic reconstruction with limited observations

## Perspectives

- Conservation law with unilateral constraint<sup>9</sup> (toll gate)

$$\begin{cases} \text{LWR PDE (6) with} \\ f(\rho(t, 0)) \leq q(t), & t > 0. \end{cases} \quad (32)$$

- Conservation law with moving bottleneck<sup>10</sup> (slow vehicle)

$$\begin{cases} \text{LWR PDE (6) with} \\ f(\rho(t, y(t))) - \dot{y}(t)\rho(t, y(t)) \leq \frac{\alpha \rho_{\max}}{4v_{\max}} (v_{\max} - \dot{y}(t))^2, & t > 0, \\ \dot{y}(t) = \omega(\rho(t, y(t)_+)), & t > 0, \\ y(0) = y_0 \end{cases} \quad (33)$$

- Network<sup>11</sup> with a junction<sup>12</sup>  $J$  and  $N$  incoming roads and  $M$  outgoing ones

$$\begin{cases} \partial_t \rho_I(t, x) + \partial_x(f(\rho_I(t, x))) = 0, & t > 0, \quad x \in I_l, \quad l = 1, \dots, N + M \\ \rho_I(0, x) = \rho_{0,I}(x), & x \in I_l = [a_l, b_l], \quad l = 1, \dots, N + M \end{cases} \quad (34)$$

$$\Rightarrow \sum_{i=1}^N f(\rho_i(t, (b_i)_-)) = \sum_{j=N+1}^{N+M} f(\rho_j(t, (a_j)_+)) \text{ (Rankine Hugoniot)}$$

$$\Rightarrow \sum_{i=1}^N f(\rho_i(t, (b_i)_-)) \text{ is maximized}^{13} \text{ s.t. } f(\rho_j(\cdot, (a_j)_+)) = \sum_{i=1}^N a_{j,i} f(\rho_i(\cdot, (b_i)_-))$$

<sup>9</sup>Colombo and Goatin 2007.

<sup>10</sup>Liard and Piccoli 2021.

<sup>11</sup>Monneau 2024.

<sup>12</sup>Coclite, Piccoli, and Garavello 2005.

<sup>13</sup>Garavello and Piccoli 2006.

## References I

-  Baloul, N., A. Hayat, T. Liard, and P. Lissy (2025). "Traffic Flow Reconstruction from Limited Collected Data". In: *hal preprint hal-05042012v1*.
-  Barreau, M., M. Aguiar, J. Liu, and K. H. Johansson (2021). "Physics-Informed Learning for Identification and State Reconstruction of Traffic Density". In: *arXiv preprint arXiv:2103.13852*.
-  Coclite, G. M., B. Piccoli, and M. Garavello (2005). "Traffic Flow on a Road Network". In: *SIAM Journal on Mathematical Analysis* 36.6, pp. 1862–1886.
-  Colombo, R. M. and P. Goatin (2007). "A Well-Posed Conservation Law with a Variable Unilateral Constraint". In: *Journal of Differential Equations* 234.2, pp. 654–675.
-  Di Francesco, M., S. Fagioli, M. D. Rosini, and G. Russo (2016). "Follow-the-Leader Approximations of Macroscopic Models for Vehicular and Pedestrian Flows". In: *arXiv preprint arXiv:1610.06743*.
-  Di Francesco, M. and M. D. Rosini (2015). "Rigorous Derivation of Nonlinear Scalar Conservation Laws from Follow-the-Leader Type Models via Many Particle Limit". In: *arXiv preprint arXiv:1404.7062*.
-  Garavello, M. and B. Piccoli (2006). *Traffic Flow on Networks*. Vol. 1. Applied Mathematics. American Institute of Mathematical Sciences.

## References II

-  Holden, H. and N. H. Risebro (2017). "The Continuum Limit of Follow-the-Leader Models: A Short Proof". In: *arXiv preprint arXiv:1709.07661*.
-  Liard, T. and B. Piccoli (2021). "On entropic solutions to conservation laws coupled with moving bottlenecks". In: *Communications in Mathematical Sciences* 19.4, pp. 1041–1068.
-  Liu, J., M. Barreau, M. Cicic, and K. H. Johansson (2020). "Learning-Based Traffic State Reconstruction Using Probe Vehicles". In: *arXiv preprint arXiv:2011.05031*.
-  Monneau, R (2024). "Structure of Riemann solvers on networks (preliminary version)". In: *hal preprint hal-04764513v1*.