

The Traffic Assignment Problem

Frank-Wolfe Algorithm

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Overview

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2 User Equilibrium

3 Frank-Wolfe Algorithm

- Application to the Traffic Assignment Problem
- Case Study: Computational Efficiency in Large Networks

The Traffic Assignment Problem

- Traffic Assignment (TA) is a process of allocating the given origin-destination (OD) trip to the transportation network under certain rules.
- User Equilibrium (UE) Principle: All of the used paths have equal and minimum travel times; all of the unused paths have equal or higher travel times.

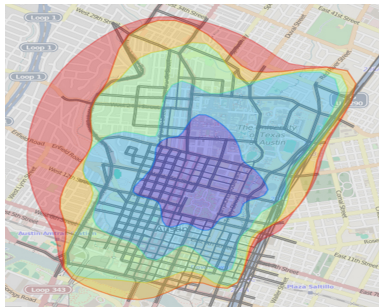


Figure: Travel time during the morning peak in downtown Austin (UT-NMC)

User Equilibrium

A transportation network $G = (N, A)$ is given, where N and A are the sets of nodes and links, and each link is associated with a positive travel time $t(x)$ as a function of link flow x . For origin-destination (O-D) pair (rs) , there is a given positive path (π) flow h^π and its corresponding path travel time is C^π . Then, the objective function of the UE principle is ¹:

$$\min_{\mathbf{x}, \mathbf{h}} \sum_{(i,j) \in A} \int_0^{x_{ij}} t_{ij}(x) dx$$

s.t.

$$h^\pi \geq 0$$

$$\forall \pi \in \Pi$$

Non negative path flow

$$C^\pi \geq \kappa_{rs}$$

$$\forall (\mathbf{r}, \mathbf{s}) \in \mathbf{Z}^2$$

κ_{rs} is the shortest path

$$h^\pi (C^\pi - \kappa_{rs}) \geq 0$$

$$\forall \pi \in \Pi$$

If the path is use, its travel time is κ_{rs}

¹Known as the Beckmann function.

Frank-Wolfe Algorithm

- Frank and Wolfe (1956) designed this conditional gradient algorithm to solve the convex quadratic problem, and LeBlanc et al. (1975) first adopted it for solution of the TA problem.
- Advantages: Memory efficiency (only link variables need to be stored).
- Disadvantage: Slow convergence near the optimal point, take long time to reach high precision.

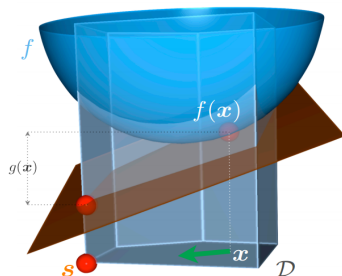


Figure: Frank-Wolfe Algorithm (Jaggi, 2013)

Frank-Wolfe Algorithm: Traffic Assignment Problem

- Define $\mathbf{X}' = \{\mathbf{x}' : \mathbf{x} = \lambda \mathbf{x}^* + (1 - \lambda) \mathbf{x}, \lambda \in [0, 1]\}$
- Find $\mathbf{x}' \in \mathbf{X}'$ such that $\mathbf{t}(\mathbf{x}') \cdot (\mathbf{x}' - \mathbf{x}'') \leq 0 \ \forall \mathbf{x}'' \in \mathbf{X}'$
- We assume that the solution is not in any endpoint ($\lambda = 0$ or $\lambda = 1$).
- Then, $\sum_{ij} t_{ij}(\mathbf{x}'_{ij})(x_{ij}^* - x_{ij}) = 0$
- Where, $\mathbf{x}' = \mathbf{x}_{ij} + \lambda(\mathbf{x}_{ij}^* - \mathbf{x}_{ij})$ or $\mathbf{x}' = \lambda \mathbf{x}_{ij}^* + (1 - \lambda) \mathbf{x}_{ij}$

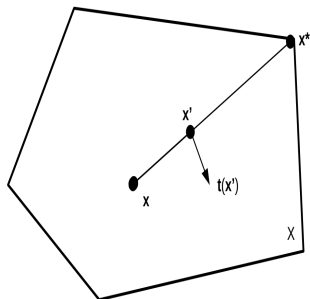


Figure: A solution to the Beckmann function in the FW method (Boyles, 2016)

Frank-Wolfe Algorithm: Large Networks Case Study

- Lee et al. (2002) evaluated the FW computational performance in mid- to large-scale randomly generated grid networks.
- Path-based algorithm:, gradient projection (GP) and disaggregate simplicial decomposition (DSD),
- Link-based algorithms: FrankWolfe (FW), PARTAN (PT), and restricted simplicial decomposition (RSD)

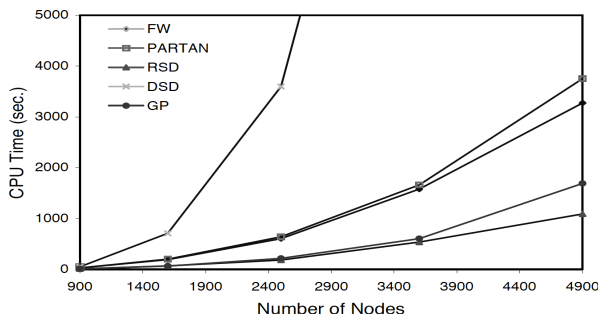


Figure: CPU time versus network size (Lee et al., 2002)

Thank You!

Questions or Comments?

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