

Short-term traffic predictions on large urban traffic networks: applications of network-based machine learning models and dynamic traffic assignment models

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Abstract—The paper discusses the issues to face in applications of short-term traffic predictions on urban road networks and the opportunities provided by explicit and implicit models. Different specifications of Bayesian Networks and Artificial Neural Networks are applied for prediction of road link speed and are tested on a large floating car data set. Moreover, two traffic assignment models of different complexity are applied on a sub-area of the road network of Rome and validated on the same floating car data set.

Keywords—Short-term traffic predictions, Floating Car Data, Bayesian Networks, Neural Networks, Dynamic Traffic Assignment

I. INTRODUCTION

Predicting future traffic conditions in real-time is a crucial issue for applications of Intelligent Transportation Systems (ITS) devoted to traffic management and traveler information. Traditional traffic monitoring systems are based on fixed measure stations where flows, occupancy and possibly speed are detected. Collected data are then transmitted to the traffic control center, where they are processed to derive short-term predictions. These can be performed by applying either *implicit models*, which derive future values on the basis on the observed trend of the variables (so-called ‘data-driven’ models), or *explicit models*, which predict future traffic values by simulating the traffic network along a rolling horizon time window. The high cost of fixed monitoring system was one of the most relevant limiting factors for a full ITS deployment although efficient algorithms for optimizing sensor locations were developed [1]. The wide diffusion of Floating Car Data collected by probe vehicles open new perspectives to develop novel predicting models. In fact, they provide a pervasive tool to explore the network and get information related to theoretically any point of the network [2] and, in a near future, perform self-organizing monitoring techniques ([3]-[4]). The drawback is that the information comes from only a sample of vehicles that send their current position and speed. Thus, they provide ubiquitous but partial information. This fact implies a supplementary effort to interpret these data and combine the information collected in different points and different instants.

Implicit data-driven models derive predictions on future traffic states from past observed trends. Space relations are often neglected, although network-based machine learning models like Artificial Neural Networks and Bayesian Networks can be formulated to reflect the topology of the network and then to exploit larger correlations between measures collected on close links [5]. However, these models do not reproduce the physical nature of traffic and cannot capture, for example, the diffusion of queues to an upstream link that affects the performances of that link abruptly. The question is to investigate the capabilities of the network-based machine learning models to reflect the nature of the spatio-temporal relationships that characterize traffic on the urban road networks and provide reliable traffic prediction.

Explicit models have been object of a great research effort by the academic community, which developed in the last three decades more and more complex dynamic traffic assignment models that simulate the road network behavior with great detail and level of realism. However, explicit modeling requires a huge effort to collect all data needed as inputs and then to calibrate the model. Specifically, deriving reliable time-dependent origin-destination demand in real-time is a very challenging task, which requires detailed and frequently updated traffic data. On the other hand, while implicit models are usually applied on a very limited set of links, explicit models provide results on all links of the network simultaneously. Also, dynamic traffic assignment models have the great advantage that they can simulate the effects of information strategies and can predict network performances in non-standard conditions. However, they are not scalable and they are not generalizable from one application to another. Finally, a convenient approach to traffic prediction could consist in exploiting the complementary features of the two kinds of models and combine them in an integrated framework.

In this paper, we analyze and compare implicit and explicit approaches for travel time prediction on a large road network. The experimental tests of different models are addressed to assess the following issues: accuracy of predictions; calibration

efforts; reliability of measures. This paper is organized as follows. Section 2 provides a brief review of related work on short-term forecasting methods. The proposed prediction methods based on two different implicit models are described in Section 3. The objectives and main results of the application of both implicit and explicit models in a real test case are presented in Section 4. Conclusions follow.

II. RELATED WORK

A huge literature exists on short-term traffic forecasting. A complete review of the state-of-the art is out of the scope of this work and can be found in two very recent papers, presented by Vlahogianni et al. [6] and Ho et al. [7]. Taxonomy of different approaches reported in literature is provided by Van Hinsbergen et al. as a practical reference for ITS professionals and researchers [8]. In this paper we are interested in investigating the potentials of implementation of Bayesian Networks to short-term traffic forecasting in comparison with other state-of-art implicit and explicit models. Thus, we focus our review on this more specific issue.

Bayesian Networks (BN) were applied for traffic flow forecasting firstly by Sun et al. [9], who proposed a graphical model containing information from neighbor links and an expanded model containing information from further links to deal with missing data. The results showed that BN model outperforms other consolidated methods such as Random Walk (information concerning only current traffic flow condition), AR model and a fuzzy-neural model. In case of partial evidence (i.e. when some link flows are known) the variance of other parameters reduces, leading to better model performances. The Bayesian Network method enhances the link flows relations by conditional distributions providing thus more information respect to classical matrix estimation methods. Hofleitner et al. developed a graphical model connecting travel times with congestion state of each road link and a traffic theoretical model that reproduces the distribution of delay within a road segment [10]. The two models were combined into a Dynamic Bayesian Network, which demonstrated to highly exceed performances provided by a time-series model for travel time estimation. Combinations of various techniques and use of multiple predictors have recently become a point of interest. Hybrid structures usually involve Neural Networks and other predictors; the credits associated to predictors depend on the performances of the predictors in the preceding time intervals. The results show better accuracy and stability of integrated methods respect to single predictors (see, among others, [11], [12], [13]). The nature of traffic congestion implicates that the computational methodologies of artificial intelligence must be transportation-inspired.

In this paper we move on this direction and we integrate a consolidated Seasonal ARIMA model into a Bayesian Network as an *a priori* estimator. The specification of model variables tries to exploit all the available information about a traffic state; thus, variances between individual velocities as well as flow estimations are taken into account. The underline assumption is that a high mean speed with a high variance may indicate that the traffic conditions moved to unstable state. On

the other hand, a low number of FCD counts could compromise measurement reliability and should be taken into account. Time-space evolution of a traffic flow state is extremely important in traffic engineering since it enables better understanding of traffic dynamics. The propagation of a traffic state is taken into account by considering neighbor links.

III. PREDICTION METHODS BASED ON IMPLICIT MODELS

A. Time series analysis (ARIMA)

Autoregressive Integrated Moving Average (ARIMA) is one of the most consolidated methods for time-series forecasting, used in various fields and introduced in traffic forecast on freeways since late '70s [14]. The forecast provided by the model is a linear combination of past observations multiplied by coefficients reflecting autoregressive (AR) and moving average (MA) nature of the process. In case the time series displays a trend the data must be differenced thus the integration term (I) is usually introduced for making the time series stationary. Whether the time series presents seasonality additional SAR, SMA terms are introduced. Various seasonal ARIMA models were applied in traffic engineering for traffic state prediction ([15], [16]). In this study, we applied seasonal ARIMA (SARIMA in the following) to catch time periodicity of speed data detected on road network links.

B. Artificial Neural Networks

Among the numerous previous examples already in literature, two architectures of artificial Neural Networks are considered in this study: Feed-Forward (FF) and Non-linear Auto-Regressive model with exogenous inputs (NARX). The former is a static nonlinear vector multivariate function that relates future values of speed $v(t+1)$ on an output link to the observed values of traffic variables $\mathbf{u}(t, t-1, \dots, t-k) = \{u_1(t, t-1, \dots, t-k), \dots, u_m(t, t-1, \dots, t-k)\}$ detected in k previous time intervals on links $1, 2, \dots, m$, including the output one.

$$v(t+1) = f_c(\mathbf{Cz} + \vartheta_c)$$

$$\mathbf{z} = f_c(\mathbf{Bu}(t, t-1, \dots, t-k) + \vartheta_d)$$

where t is the current time interval, k is the number of previous time intervals taken into consideration, \mathbf{u} is the input vector, \mathbf{z} is a vector representing the output of the hidden layer, f_c is a nonlinear activation function, \mathbf{B} and \mathbf{C} are coefficient matrices, ϑ_c and ϑ_d are threshold values associated to the output and hidden layers, respectively. A graphical representation of the architecture of the FF Neural Network is depicted in Fig.1.

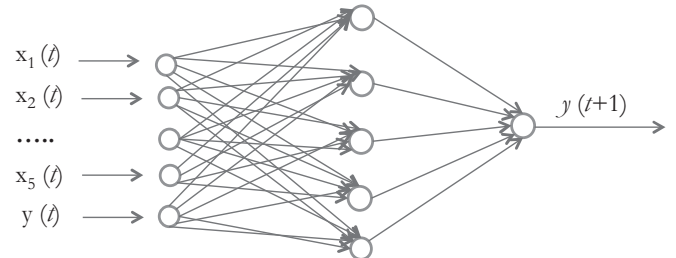


Fig. 1. Architectural graph of the Feed-Forward Neural Network

NARX is a recurrent Neural Network that relates the future values of speed on the output link $v(t+1)$ to previous values of traffic variables on other links $\{v_2(t, t-1, \dots, t-k), \dots, v_m(t, t-1, \dots, t-k)\}$ and on the same link $v(t, t-1, \dots, t-k)$, through tapped delay line connections that provide delayed values of speed to be used in short-term predictions (Cfr. Fig.2):

$$v(t+1) = f(v(t), v(t-1), \dots, v(t-k), u(t), u(t-1), \dots, u(t-k))$$

with the same meaning of the symbols and f a nonlinear transfer function. Fig.2 provides the related graphical representation.

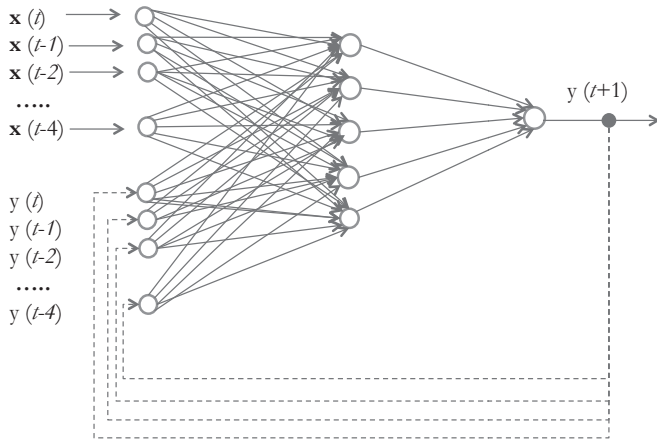


Fig. 2. Architectural graph of the Non-linear Auto-Regressive model with exogenous inputs Neural Network

C. Bayesian Networks

Bayesian Networks (BN) are probabilistic graphical models. This definition outlines the two components that must be specified in a BN: a graphical component, represented by a directed acyclic graph, and a probabilistic component, expressed by probability distributions. In particular, each node of the graph represents a random variable, while the links that connect the nodes represent probabilistic dependencies between the corresponding random variables. The cause-effect relations used in BNs can be represented by considering the neighbor links in case of traffic dynamics.

Fig.3 illustrates the BN used here for short-term speed forecasting. The speed at time $t+\tau$ is the estimated variable, while other nodes represent the conditioning variables. We assume that traffic state at time $t+\tau$ depends upon the previous traffic state on the estimated link and upon the previous traffic states on the conditioning links. The conditioning links are represented by the backward star (which should be active in stable traffic conditions) and the forward star (which should be active in spill-back congestion propagation) of the estimated link. Traffic variables u on conditioning links include speed v and other available measures of variables that characterize the traffic pattern, such as FCD observations number n , and the standard deviation of individual speed σ . A SARIMA model is integrated into the BN as an *a priori* estimator.

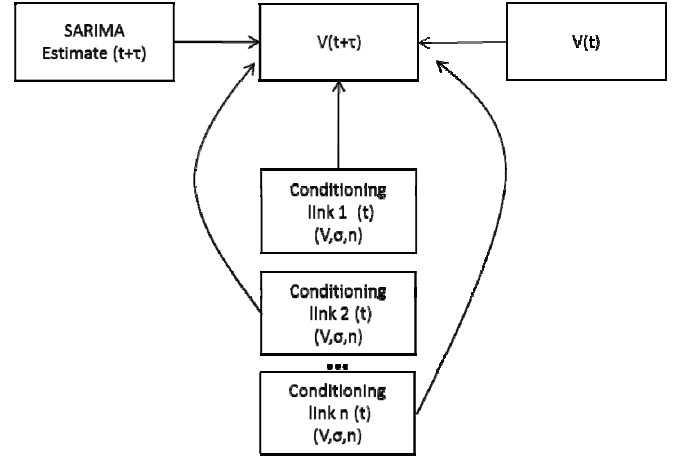


Fig. 3. Bayesian Network structure with a priori SARIMA estimator

The expected advantage of prediction methods based on network architecture, such as Neural Networks and Bayesian Network, is that their graph structure should have the capability to catch the time-dependent spatial correlation of traffic states on the road network. Several architectural specifications were preliminary studied and tested to represent the time-space correlation among different links on the road network. Both upstream and downstream links of the prediction link were included to take into account both forward flow progression that occurs in light traffic and spillback progression that arises in congested conditions. Different tests involved different numbers of upstream and downstream links. The best trade-off between complexity of the architecture and accuracy of predictions was provided by a simple structure composed by the link itself, the backward star and the forward star. This structure has also two great practical advantages: it is modular and can be easily implemented on large networks through simple automatic routines that explore the road graph and select the forward star of end node and the backward star of initial node for each prediction link.

IV. APPLICATION TO A CASE STUDY

A. Sparse FCD data (5-minute aggregation)

The study area is a road network situated in the Southern area of Rome, where a large database of FCD based on a GPS collecting system was available. Every observation of position and speed of an individual vehicle, detected every 2 minutes, is a single FCD point. We aggregated the data into 5-minute time intervals aggregation and averaged single observations for mean speed estimation. Input variables for predicting models consist of: average speed, number of observations and the standard deviation of speeds of individual vehicles, computed for every 5-minute time interval. For test applications we selected a small set of links, as shown in Fig.4, where predictions of speed on a link x for next 5, 10 and 15 minutes are obtained by taking detected speeds from 3 upstream links and 3 downstream links as input. Over 370,000 observed speed values on the subset of links and 54,000 observations on the prediction link collected during May of 2010 were available.

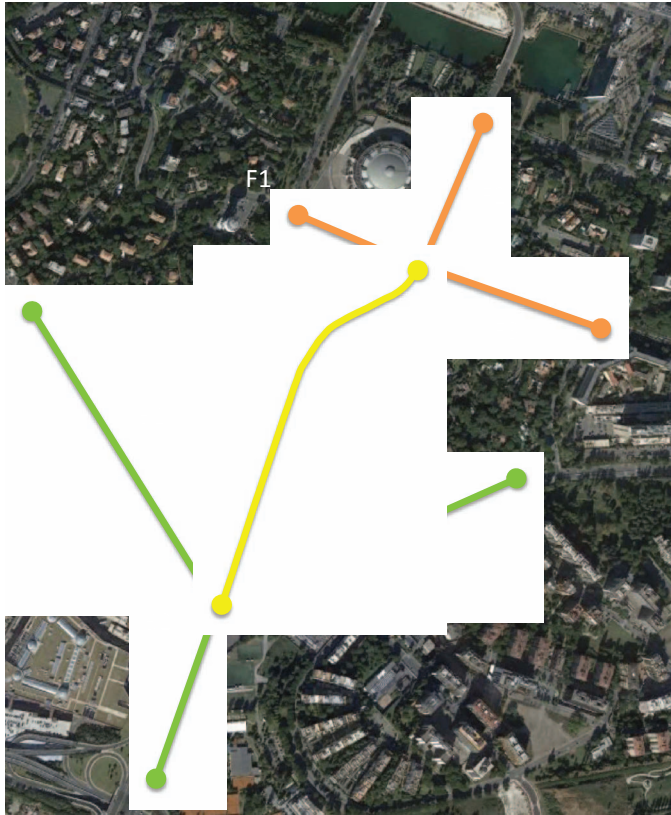


Fig. 4. Selected links in the study area: target link for predictions (labeled as 'X'), backward links (B1, B2, B3) and downstream links (F1, F2, F3).

We applied both BNs and NNs for speed forecasting. Data collected during the first three weeks of the month were used in the learning phase, carried out by applying the Levenberg-Marquardt algorithm, while the data of the last 6 working days of the month were reserved for validation.

The structure of BNs with the integrated SARIMA model applied to the case study is depicted in Fig.3. Different specifications of the abovementioned forecasting models were considered. In addition to SARIMA-BN, we considered as well a simple BN where the *a priori* estimate was obtained by the average speed detected in the previous time interval in a surrounding area consisting of about 180 links. The two architectures of NNs were the nonlinear autoregressive exogenous model NARX and the non-recurrent Feed Forward Neural Network (FF NN). After many tests, an architecture with 10 neurons in the hidden layers was selected for both the two Neural Network specifications. The following usual measures of errors were applied for evaluating models accuracy:

- Mean Absolute Error (MAE): $\sum_{i=1}^n \frac{|\tilde{x}_i - x_i|}{n}$
- Mean Absolute Percentage Error (MAPE): $\sum_{i=1}^n \frac{|\tilde{x}_i - x_i|}{x_i}$
- Root Mean Square Error (RMSE): $\sqrt{\sum_{i=1}^n \frac{(\tilde{x}_i - x_i)^2}{n}}$

- Root Mean Square Percentage Error (RMSEP):

$$100\% \sqrt{\sum_{i=1}^n \frac{(\tilde{x}_i - x_i)^2}{x_i^2} \cdot \frac{1}{n}}$$

- $|\text{err}| > 10\%$ – Percentage of absolute errors greater than 10%.

where \tilde{x}_i is the forecast, x_i is the observed value at time i and n is the size of observation set.

Measures of errors for predictions carried out by Bayesian Networks at different time intervals are shown in Table I, where a comparison with the historical average estimation, computed in the three first weeks of the month, is also reported as a reference term. The best forecasting performances were achieved by BN-SARIMA, as expected. It is worth noticing that BN without integrated SARIMA model for 10 and 15 minutes forecasts did not improve the estimate obtained by the historical average estimate.

Table II provides forecasting performances of NNs applied to the same dataset. In 5 minutes forecasts, NARX slightly outperformed FF-NN with respect to all measures of errors. However, forecasting capabilities of NARX deteriorate more rapidly than FF-NN as the prediction interval increases, so that FF-NN, in spite of its static nature, provided better predictions of link speed after 10 and 15 minutes in the future. Comparison between the two different methods highlights that BN-SARIMA outperformed any NN in all cases, although the differences between two methods are slight.

TABLE I. MEASURES OF ERRORS: BAYESIAN NETWORKS

Model	MAE [km/h]	MAPE	RMSE [km/h]	RMSEP	err>10%
BN SARIMA 5 min	7,02	18,7%	9,52	26,4%	62,9%
BN 5 min	7,38	19,7%	9,87	27,6%	67,1%
BN SARIMA 10 min	7,20	19,1%	9,85	27,1%	65,1%
BN 10 min	7,61	20,3%	10,27	28,6%	67,4%
BN SARIMA 15 min	7,30	19,6%	9,91	27,9%	65,6%
BN 15 min	7,88	21,4%	10,47	30,2%	69,3%
Historical Average	7,54	19,9%	10,33	28,2%	66,0%

TABLE II. MEASURES OF ERRORS: NEURAL NETWORKS

Model	MAE [km/h]	MAPE	RMSE [km/h]	RMSEP	err>10%
NARX 5 min	7,40	19,2%	10,14	26,6%	65,8%
NARX 10 min	9,09	24,0%	11,99	32,6%	73,4%
NARX 15 min	9,11	24,1%	12,01	32,6%	73,5%
FF NN 5 min	7,71	20,1%	10,55	28,3%	66,3%
FF NN 10 min	8,11	21,7%	10,82	30,3%	68,8%
FF NN 15 min	8,20	22,6%	10,95	32,4%	68,2%

The results of the validation phase are depicted in graphical form in Fig.5, where observed data for the last 6 working days of the month are reported together with 5 minutes predictions from BN-SARIMA and FF NN. In the picture it is worth noticing the big noise of measures and the overall fair goodness-of-fit of both forecasting models.

A detail of the results obtained in a single day (28th of May) is exemplified for BN-SARIMA, FF-NN and NARX in Fig.6, where the observed speeds and the 90% confidence interval of the estimated average value are also reported. Although the number of observations on the prediction link in one day was in the order of several hundreds, there were single time intervals where very few data were available, so that the confidence interval is irregular and often very large (in the order of ten of km/h). It is obvious that measures having very large confidence intervals are not statistically significant and cannot taken as reference for validation of the forecasting models. Thus, the validation of the results should include also a measure that matches the forecasted values with the confidence interval other than computing their square difference with the average value. In the whole validation set, predictions for 5-minute intervals provided by NARX and SARIMA BN fell within the 90% confidence interval in about the 79% and the 78% of the observations, respectively.

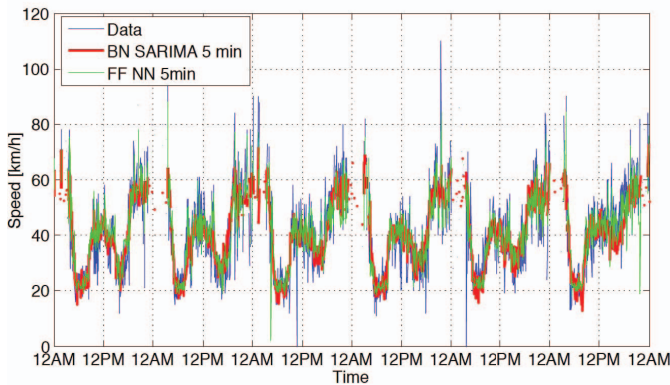


Fig. 5. Observed values of speed and corresponding 5 minute predictions from BN-SARIMA and FF-NN (6 days used for validation).

Variance of measured speed and number of FCD collected for every time interval should be included into the measures of errors to evaluate the forecasting capability of the model with respect to the reliability of measures and with reference to the intrinsic variance of the phenomenon (i.e., if few measurements are collected or their variance is high, the estimated mean value is affected by high uncertainty). Thus, we introduced a new measure of errors that considers the confidence level $(1-\alpha)$ of the average observed speed. We set a confidence interval $(\pm 5\%x_i)$, where x_i is the observed mean speed obtained from l FCD observations in each time interval. The value of the corresponding level of confidence $(1-\alpha)$ depends upon sample size l and sample standard deviation σ . Multiplying the absolute error by the confidence level of the

measured speed we obtain a weighted measure of errors that encompasses estimation reliability of observations. We call this new index Reliability-Weighted Mean Absolute Error (RMAE):

$$\sum_{i=1}^n \frac{(1-\alpha_i)|\tilde{x}_i - x_i|}{n}$$

In order to focus on large prediction errors with respect to the corresponding reliability of the measures, we introduced the indicator $ACL(Err > 10\%)$ that counts all predictions errors with magnitude greater than 10% and computes the average confidence level of the corresponding measures of speed, for a given confidence interval $(\pm 5\%x_i)$.

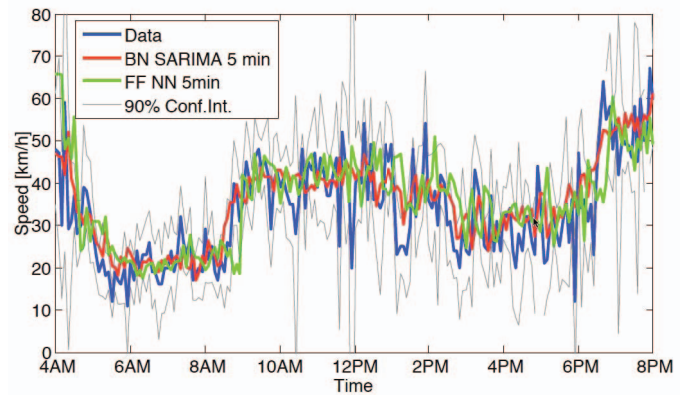


Fig. 6. Predictions from SARIMA-BN and FF-NN models for 5 minute intervals and observed values of speed with the related confidence interval with 90% probability.

Table III and Table IV show the values of these indicators for different time interval predictions and different specifications of Bayesian Networks and Neural Networks, respectively. Results of Table III highlight that the differences among different specifications were very slight and all BN specifications outperformed the simple statistical estimate. As shown in Table IV, NARX provided as reliable 5-minute predictions as those achieved by BN, while other results obtained by Neural Networks had lower reliability. If we compare the results of Table III with those of Table I, we can notice that 15-minute predictions of the Bayesian Network (BN 15) had a higher percentage of large errors (69.3%) than those that would had been obtained by simply applying the historical average of speed observed on that road link (66.0%). However, the large errors made by BN 15 occurred when data were less reliable ($ACL=15.8\%$) than those made by applying historical average ($ACL=16.2$).

TABLE III. RELIABILITY-WEIGHTED MEASURES OF ERRORS: BAYESIAN NETWORKS

Model	RMAE [km/h]	ACL(err>10%)
BN SARIMA 5 min	1,13	15,8%
BN 5 min	1,08	15,8%
BN SARIMA 10 min	1,08	15,8%
BN 10 min	1,14	15,7%
BN SARIMA 15 min	1,09	15,6%
BN 15 min	1,19	15,8%
Historical Average	1,21	16,2%

TABLE IV. RELIABILITY-WEIGHTED MEASURES OF ERRORS: NEURAL NETWORKS

Model	RMAE [km/h]	ACL(err>10%)
NARX 5 min	1,12	15,8%
NARX 10 min	1,39	16,4%
NARX 15 min	1,39	16,4%
FF NN 5 min	1,19	15,9%
FF NN 10 min	1,22	15,7%
FF NN 15 min	1,23	15,8%

B. Sparse FCD data (15-minute aggregation)

Validation of prediction results is strongly affected by the aggregation over time of the data; that is, by the desired precision of the estimate. It is interesting to compare the accuracy of speed predictions obtained at the generic time interval t for the 5-minute interval from 10 to 15 minutes after t with the predictions for the next 15-minute interval obtained from data aggregated with the same 15-minute granularity. Thus, we applied the two least performing specifications of the two methods, that is the standard BN without SARIMA *a priori* estimate and a NARX model, to the same FCD data with 15-minute data aggregation. As expected, reducing precision of the estimates increases their accuracy. Results shown in Table V exhibit significantly lower values for all measures of errors (RMSE around 8.3km/h; RMSEP around 22%) with respect to the corresponding values obtained for 5-minute aggregation (RMSE around 10.5km/h; RMSEP around 30.2% in the best case, that is the Bayesian Network).

TABLE V. MEASURES OF ERRORS: NNs AND BNs (15-MINUTES DATA)

Model	MAE [km/h]	MAPE	RMSE [km/h]	RMSEP
BN	5,95	15,4%	8,25	21,9%
NARX	6,10	15,1%	8,36	21,6%

C. Aggregated TomTom database

The same analysis was conducted on a different database, consisting on speed estimation measures supplied by TomTom, which were made available for the research project. From a large database of link speed covering the whole town of Rome for about 7 months, several sub-areas were chosen and both BN and NN prediction methods were applied on some selected links. Results obtained were almost stable for different areas, although they were taken in different central or peripheral areas of the town. To allow a comparison with tests shown in Sections A and B, results obtained on the same links are shown in the following. A more detailed analysis of tests carried out to define the best architecture of the models and an extensive description of the results experienced in the applications is reported in a contemporary paper of the same authors [20].

Unlike the set of FCD discussed in the previous section, TomTom data contained only aggregate estimates of speed on links and did not indicate the number of counts. Anyway, they contained a confidence factor that expresses an informal degree of belief in the reliability of the estimated values of the average link speed, aggregated with 5-minute time intervals. A BN without an *a priori* estimation and two NNs were applied to aggregated data. Training phase was carried out on the 70% of the sample. The remaining 30% was used for the validation. In a first test, result validation was limited to the subset of data that had the highest score of degree of belief, while the training was performed on all available data of the training set. In a second test the whole dataset was used for both training and validation, without any selection of the most reliable data.

Table VI refers to validation performed on the most reliable subset of data. Results show that the RMSE ranged from about 5.6km/h to about 7.1km/h, which are significantly lower values than those obtained in the experiment conducted on the database of individual speed described in Section A (ranging approximately from 9.5km/h to 12.0 km/h). However, the RMSEP values (from 23.8% to 34.2%) encompass the range experienced by the former experiment (26.4% to 32.6%), because the estimation of the average speed provided by TomTom was on average lower than that estimated from the former database of individual speed.

TABLE VI. MEASURES OF ERRORS: BNs AND NNs (TOMTOM DATA)

Model	MAE [km/h]	MAPE	RMSE [km/h]	RMSEP
BN 5 min	4,79	18,7%	6,29	26,7%
BN 15 min	5,70	23,6%	7,06	34,2%
FF NN 5 min	4,22	16,1%	5,60	23,8%
FF NN 15 min	5,17	20,7%	6,55	30,3%

Neural Networks were applied also to the complete database that include data with low reliability index. Table VII reports the main measures of errors. In this case NARX models outperformed FF Neural Network for both 5 and 15-minutes forecasts (RMSE values are 8.43 and 10.29 km/h with respect

to 8.68 and 10.54 km/h). The results may be explained by the continuous nature of this dataset, which is better modeled by an autoregressive model.

TABLE VII. MEASURES OF ERRORS: FF NN AND NARX (TOMTOM DATA, COMPLETE DATABASE)

Model	MAE [km/h]	MAPE	RMSE [km/h]	RMSEP
FF NN 5 min	6,53	19,38%	8,68	29,55%
FF NN 15 min	9,18	28,00%	10,54	39,71%
NARX 5 min	6,41	19,08%	8,43	28,85%
NARX 15 min	8,74	26,96%	10,29	38,87%

Fig.7 provides a graphical representation of the 5-minute forecasts obtained by Bayesian Network and FF Neural Network on the complete database for two representative days of the validation month. Predicted values are included in validation only if the corresponding observed data had the highest score of degree of belief. Both models applied exhibit a good approximation of observed speed in congested periods, while higher values of speed cannot be considered in validation because of insufficient data.

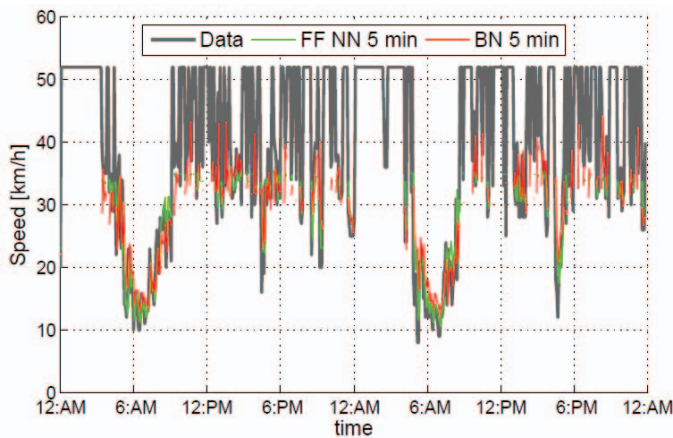


Fig. 7. Observed values of speed and corresponding 5 minute predictions from FF-NN and NARX (last two days of validation month).

D. Traffic forecasting through Dynamic Traffic Models

The available large set of Floating Car Data was then exploited to calibrate and validate explicit models and compare their forecasting capabilities with the performances of implicit models. With this aim in view, two dynamic traffic assignment models having different characteristics were applied: Dynasmart, a state-of-the art traffic assignment-simulation model [17], and QDTA a simpler quasi-dynamic traffic assignment model [18], which reproduces the platoon progression on the network through approximate speed-flow relationships. The implementation extent of these models is of course very different from that of implicit models. Dynamic Traffic Assignment (DTA) models were applied to the whole study area, the EUR borough in Rome, represented by a graph of 515 links, 188 nodes and 36 traffic zones (Fig. 8). Time-

dependent O-D demand matrix was obtained from a prior static estimate by assuming that the space pattern remain unchanged and the time trend follow that of the counts of Floating Car Data in the same study area. The simulation period was limited to the morning hours from 6:00 to 12:00 and divided into 15 minutes time slices in which demand was assumed to be constant. Speed information from the same FCD dataset was exploited to calibrate link performance functions. However, the levels of detail of the two models are very different, and different were also the calibration methods. The representation of the road network in Dynasmart included detailed description of duration and movements allowed in each phase of all traffic signals on the network. Coefficients of link performance functions were determined through an empirical trial-and-error procedure addressed to obtain the best fit with the measures of average speed, flows and travel times in the overall month of observations. However, QDTA model applies simpler approximated monotone impedance functions and do not reproduce queues at bottlenecks explicitly. The simpler model structure allowed us implementing an automated calibration method, based on a Particle Swarm Optimization algorithm that iteratively performs a simulation of the network, computes travel time errors with respect to observed FCD, and adjusts the coefficients of the performance functions assigned to each class of link roads consequently. After 50 iterations the PSO algorithm allowed to improve the fitness of the QDTA model by about 50% with respect to initial coefficient values, used for static deterministic traffic assignment, and reduced the normalized square errors from 52% to 25%. Finally, a sensitivity analysis was performed with respect to demand variations as $\pm 20\%$ to ensure the robustness of the results.

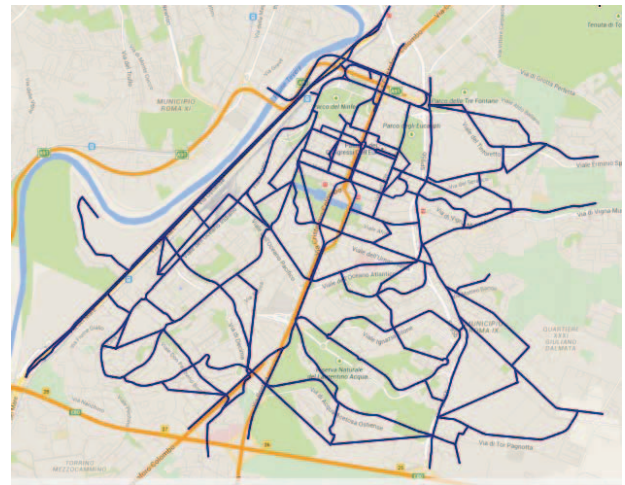


Fig. 8. Study area for applications of Dynamic Traffic Assignment models.

According to the different implementation extents, validation of DTA models was carried out on the whole study area. To have a more specific term of comparison with implicit models, an additional validation test was carried out on the same artery used for short-term link applications of Bayesian Networks and Neural Networks. A specific working day, namely that whose speed on prediction link is illustrated in Fig.6, was taken as reference. All predictions are aggregated at

15-minute time interval, which is the time granularity of QDTA model. Results of validation on the whole area and on the single artery are shown in Table VIII and IX, respectively. Average speed in the time interval on the road links considered, algebraic errors and normalized mean square errors are reported. Both the models provided slight overestimates of the average observed values. However, the average errors were limited within the confidence interval of measured speed in the study area, which is about 11%.

TABLE VIII. VALIDATION OF DYNAMIC TRAFFIC ASSIGNMENT MODELS WITH RESPECT TO FCD MEASURES OF SPEED (NETWORK)

Model	Avg. speed (km/h)	Error (%)	NMSE
FCD	39.7	Ref.	Ref.
QDTA	43.3	+9%	+0.21
Dynasmart	40.8	+4%	+0.18

TABLE IX. VALIDATION OF DYNAMIC TRAFFIC ASSIGNMENT MODELS WITH RESPECT TO FCD MEASURES OF SPEED (ROAD ARTERY)

Model	Northbound		Southbound (%)	
	Avg. speed (km/h)	Error (%)	Avg. speed (km/h)	Error (%)
FCD	37.4	Ref.	39.2	Ref.
QDTA	36.4	+3%	37.3	+5%
Dynasmart	34.7	+7%	41.3	+5%

E. Computation effort

Computing time is a crucial issue for online applications of short-term prediction algorithms. Explicit models carry out a simulation of the traffic network, which is a highly time-consuming task. Moreover, both Dynasmart and QDTA perform explicit computation of K-shortest paths, which is the most burdensome operation in this kind of applications. In QDTA it takes about 88% of CPU time. Nevertheless, both models are applicable in real-time even for large networks, with update time in the order of 5–15 minutes, respectively. In our offline application on the network composed by of 515 links, 188 nodes and 36 traffic zones, Dynasmart needed about 4 minutes to simulate a 2-hour period with 6s simulation step and 6 iterations by using an i7-2600K 8-core 3.4 GHz processor with 16 GB of RAM. It results from literature [19] that the online version, Dynasmart-X, is applicable in a rolling horizon approach with a roll period of 5 minutes and a horizon of 20 minutes. In each roll period dynamic O-D matrix estimation and dynamic traffic assignment are performed. In offline application, the prototype version of QDTA, coded in Matlab, requires about 12 minutes to simulate 24 hours on the whole network of Rome, composed of 14,833 links, 5,906 nodes and 540 zones. The engineered version of the traffic model, coded in C#, is compatible with online application of O-D matrix estimation and traffic assignment on a roll and simulation period of 15 minutes and a horizon of 4 hours.

Implicit models apply nonlinear relationships in a straightforward way. The Bayesian Network employs 485 ns to

perform a short-term speed prediction on one link for 4 future time periods. Application of independent Bayesian Networks on the whole Rome network of 14,833 links could be performed in about 7.5s. Because of their higher speed, implicit models are compatible even with more disaggregate graphs. A detailed representation of the road network of Rome consists of about 250,000 links, having an average length of about 100m. Short-term speed predictions by Bayesian Networks could be performed in about 2 minutes. It is to notice, however, that data needs are often an insurmountable limit for so high model granularity. In our case, an even large database of about 3.2 million individual daily speed detections would provide on average only 100 values per link per day. It follows that some aggregation of the graph is unavoidable in implicit models as well as in explicit ones, and that the extent of necessary aggregation is similar in two approaches, given the current state of technology, represented by the diffusion of GPS monitoring systems and current computer performances as far as implicit and explicit model applications, respectively.

Another relevant issue is the great calibration effort for both explicit and implicit models; the substantial difference between them is that calibration of the former requires a relevant human effort to revise physical characteristics of the graph and to calibrate functional parameters, while the latter require a lighter human effort to select the most appropriate model framework and then apply learning algorithms that automate the process. Anyway, such algorithms take a very long computation time. Training process of the Bayesian Network on 4 months of observations with 5 minute intervals for 1 output link and 6 input links require 20 iterations of the EM algorithm, corresponding to about 2 hours of computations on the abovementioned computer. More than 1,000 hours as a whole would be necessary for training a set of independent Bayesian Networks for all links of the EUR study area and about 30,000 for the whole metropolitan area. Although such operations can be easily parallelized, it is anyway true that a burdensome calibration effort has to be performed for implicit as well as for explicit models at the start-up of the prediction system.

V. CONCLUSIONS

The paper dealt with the problem of short-term predictions on urban road traffic networks, which is of great importance for ITS applications. Features of the explicit models, such as Dynamic Traffic Assignment, and implicit (data-driven) models, such as Artificial Neural Networks and Bayesian Networks, were discussed. Two large datasets of Floating Car Data were used to test model performances. Different specifications of the data-driven models were applied for short-term prediction of speed on a specific road link. The architecture of the network-based data-driven models was selected with the aim of ensuring modularity and automated implementation. However, the training phase of the data-driven models is a quite long process and can be cumbersome if very detailed graphs are used to represent large road networks. In a first dataset, values of speed, variance of individual speed and the number of detected vehicles were available and were used

as inputs. Aggregate values of speed on all links were available in the second dataset. Bayesian Networks and Neural Networks exhibited similar performances. Results obtained on the former dataset were tested against those achieved on the second dataset. It follows that no final conclusion can be drawn about the superiority of one model with respect to another. The experiments highlighted also the importance of validating accuracy of results against the precision and the reliability of the measures.

Two Dynamic Traffic Assignment models with different levels of realism, Dynasmart and QDTA, were applied to a sub-area of the road network of Rome. The more sophisticated model, Dynasmart, required a long calibration work and provided the best fit to the observed data. The simpler QDTA allowed us implementing a more advanced calibration process based on PSO algorithm and, in spite of model approximations, provided anyway comparable results. Both the models can be applied in a rolling horizon approach for real-time predictions. In a more articulated framework, explicit models can provide forecasts for a 15-minute time interval, while data-driven methods can be applied to perform very short-term predictions for the next 5-minute intervals. The same framework can be exploited for statistical estimates. The explicit model provides the a priori estimate of link speed, and FCD measures collected in the field are used to update a Bayesian estimation model. The implementation of this framework is ongoing in the traffic monitoring system of the town of Rome.

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