

A science for measuring cities: hybrid indicator frameworks for the smart city

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ABSTRACT

For a given project or policy in a city, what is the “right” key performance indicator framework to evaluate its impact to the city? At the very least, the right indicator framework should be determined by the trajectories of the indicators within that framework. But there are a variety of constraints that we can impose on those trajectories; the contribution of this paper is to convert knowledge about the indicators into constraints on the trajectories. We develop a mathematical theory for mapping certain classes of complex systems models, from simple ‘co-design’ models to more complicated cyber-physical systems models, to systems of key performance indicators, and call such models *hybrid indicator frameworks*. Finally, we illustrate the framework by applying it to two smart-city projects in Portland, Oregon, and Hampton Roads, Virginia.

1. INTRODUCTION

City administrators choose *key performance indicators*, or KPIs, as a part of a larger effort to understand, communicate, and realize their strategic priorities. There are several strategy-setting frameworks for choosing KPIs, from balanced scorecards [13] to SMART [12] to more specialized urban planning frameworks; in such frameworks, the KPIs are often designed in tandem with new projects, new policies, and new processes. Once chosen, they are used in program evaluation and reporting, in departmental reviews, and in request-for-proposal creation.

More recently, the advent of “smart cities” and the Internet of Things have given city administrations an opportunity to reform and to clarify their strategic priorities. As public services from energy grids to transportation networks to healthcare systems are automated, cities are becoming cyber-physical systems (CPS) in the true sense of the term—systems whose physical processes are profoundly integrated with computation and data. But a smart city is more than just the sum of many smart services; it is the sum of many smart services and all the ways in which they interact with

each other, both physically and computationally. By understanding these interactions—and the data that they generate—we can make better decisions about the services themselves, e.g. about how to optimize existing services or how to solicit new solutions. In order to understand these interactions and the data that they generate, our indicator frameworks for evaluating data must incorporate CPS models of the interactions.

A generic indicator is just a consistent source of data. Instead of beginning with the indicators, this paper begins conceptually with *indicator frameworks*: assemblages of simple indicators, however defined, which measure both physical and computational processes. The meaning of “measure” will be made precise below; measurement is defined in terms of the “trajectory” (or, more simply, “up” versus “down”) for any indicator. The processes themselves may be modeled at various levels of abstraction. In this paper, we use a relatively simple co-design model based on work by [10], leaving other, more general CPS models to future work.

Our work is driven by practical considerations in project governance at the Global City Teams Challenge [26], a U.S. federal government smart city program led by National Institute of Standards and Technology (NIST) with participation from over 120 cities and 300 organizations worldwide. For example, consider a city that is deploying two projects: one which improves transit signal priority so that travel times for people are reduced and another which increases and improves crosswalks with smart lighting to reduce traffic-related fatalities. If people feel safer, there could be a positive net gain in individuals who will also ride transit and travel times could be reduced further showing a co-benefit or positive trajectory on both indicators. However, depending on the actual design of the roadway corridor, increased pedestrian crossings could impede traffic as transit always has to stop and travel times may stay neutral or even increase, showing an unexpected negative effect on a separate indicator. Co-benefits across indicators can be useful in helping invest in the right projects. Conversely, if two projects have opposite effects on two indicators, then a city can understand why they did not see the effect the planned project was projected to have. If such interactions can be identified beforehand, then an improved set of indicators can be developed and/or the project design can be adjusted.

2. BACKGROUND

Modern cities are composed of several highly networked cyber-physical systems from the electric Grid to the water supply to transportation Networks. These are integrated

together to provide services essential for city residents. Individually, each service or city process can be thought of as a coupled feedback system where a software subsystem controls a physical subsystem by collecting data on it through sensors and providing the necessary control action. For example, the heating system of a building measures the temperature of the building via sensors and then controls the heater state. The output from the software subsystem is assumed to pass through the actuation subsystem, which converts the software output into control actions (mechanical inputs) and then imposes them onto the physical subsystem. The control action changes with the state of physical subsystem. Consequently, the state of the physical subsystem changes with time due to the control action from the software subsystem. Thus, each CPS in essence is a hybrid system with both discrete and continuous dynamics.

Compared to other cyber-physical systems such as robotics, manufacturing, and even aviation, cities are more complex, more diverse, and more unpredictable. This is due to the fact that cities are a composition of these multi-domain CPS, wherein the interaction between each of the domain is not strictly engineered as in the subcomponents of a robotic system or an aircraft. In a traditional engineering domain like robotics, the CPS can be analyzed using dynamical systems theory, with the assumption that the systems are typically in equilibrium and they can be controlled with the typical tools of planning and management. However, in a city system, which is influenced by social physics and where the interactions are orchestrated via humans, the traditional models are often found lacking [9, 8]. This is primarily due to the unpredictable nature of humans, whose behavior ranges from irrational and unpredictable at best, to intelligent, deceptive, and malicious at worst [22, 20]. Cities are notoriously hard to model and comprehend with closed form analytical methods. The sheer scale, range of actions and diversity adds another level of complexity.

For example, the Architecture Analysis and Design Language (AADL) [15, 14] is a standard developed by the Society of Automotive Engineers. Originally developed for aerospace systems, the standard is applicable to the model-based specification and analysis of embedded real-time systems and systems of systems. It has comprehensive support for modeling a variety of component types and their interactions. Component abstractions in AADL consist of software components, computational hardware, and the overall system. Different interaction patterns between components are supported in AADL. Using AADL it is possible to conduct analysis for a variety of critical system properties, such as performance, schedulability and reliability. Other general-purpose approaches similar to AADL are OMG’s SysML and OMG’s MARTE profile for UML. SysML [17] is a general-purpose modeling language for systems engineering. SysML leverages a subset of the Unified Modeling Language (UML) while extending it with capabilities needed to model complex systems engineering problems, which is called the SysML profile for UML. The extensions enable engineering analysis. The Modeling and Analysis of Real-time and Embedded (MARTE) systems [23] is a UML profile to extend UML to support the model-driven development of real-time and embedded systems. However, it is difficult to use these modeling and description languages for cities because of uncertainty in subsystem interactions.

Without such integrated models it is difficult to under-

stand the integrated performance impact of various decisions taken at the level of different city systems. Therefore, traditionally city based systems have been studied using simulations, game-theoretic models and agent-based models. Game-theoretic models [25, 27] describe the problem by modeling the individual agents and describing their interactions as negotiations, and then using several mechanisms to arrive at a globally optimal solution. Initially, game theoretic methods assumed that all agents worked together collaboratively, but they have also been formulated to use an adversarial model, especially in economics, business, and market strategy. Another approach to studying and modeling these types of problems is agent-based modeling and simulation [19, 9], which uses individual, communicating agents to evaluate system properties. This is the approach used in the MATSim (“Multi-Agent Transport Simulation Toolkit”) toolkit [7, 18]. This toolkit implements a multi-agent transport simulator that can be used to describe the activities of agents, which in turn provides a demand model. Combined with a set of origination/destination maps and capacity plans, the toolkit can simulate the system performance.

Another alternative is to use a data-driven, human-in-the-loop approach to analyzing cities. For example, [32] describes how the data collected from various public transportation vehicles can be used to analyze the performance of transit systems. The authors describe a data-driven performance measurement tool for waste management in [34]. [33] describes various performance indicators for low carbon cities in china. The data-driven approach is also useful for better understanding system anomalies and behaviors [24, 11]. System experts and engineers can use the information gleaned from this data to update operations procedures and even redesign some of the city systems. Data-driven approaches have now been adopted almost universally across major cities in the world, and have influenced the creation of many indicator frameworks, from CITYKeys [1] in the European Union to ISO/TS 37151 [2] by the International Standards Organization. Such indicator frameworks, however, are essentially ad hoc: they give a light-weight classification of indicators along hierarchies, and focus much more on justifying the inclusion of individual indicators into a framework than their large-scale interrelation.

We subscribe to a data-driven approach insofar as we begin with a technical definition of indicator framework. Concretely, however, it is the *lack* of sufficient data that has driven our inclusion of CPS and other tools from dynamical systems theory into indicator frameworks. The processes of a city are simply too complex to measure directly. If we had the data, we would just generate a correlation matrix with it. Unfortunately, we do not, so we must develop models to make up for that deficit.

3. HYBRID INDICATOR FRAMEWORKS

Indicators convey information in a consistent way across time and across different systems. They may be sensors, scientific measurements, or arbitrary database columns, so long as they can “indicate”—i.e., go up or down. Indicators may be also associated to processes; to say that an indicator is a “key performance” indicator is just to state that the indicator is associated to some given process or processes. For the purposes of this paper, we will represent indicators as objects in a given sort of *category*, and trajectories as finite sequences valued in partially-ordered sets.

3.1 Preliminaries

First, some definitions.

A *category* \mathcal{C} is defined by the following data:

1. A collection of objects, called the objects of \mathcal{C} .
2. A collection of maps between any two objects $c, c' \in \text{Ob } \mathcal{C}$, called the arrows from c to c' , e.g. $f : c \rightarrow c'$.
3. A composition rule between arrows, written $g \circ f$ for first f then g , satisfying an identity axiom and an associativity axiom.

A *functor* from a category \mathcal{C} to a category \mathcal{D} is a mapping $F : \mathcal{C} \rightarrow \mathcal{D}$ that associates each object in \mathcal{C} to an object in \mathcal{D} , and associates each arrow $f : c \rightarrow c'$ to an arrow $F(f) : F(c) \rightarrow F(c')$ in such a way that respects the composition rule.

Category theory is a branch of mathematics originally used to translate results from one area of mathematics to another, e.g. from topology to algebra. It has now been applied to subjects ranging from quantum mechanics [3, 6] to dynamical systems modeling [30, 16] to database theory [28] to general models of processes [5] and, most recently, to cyber-physical systems [31]. For an exposition of category theory, we recommend the reader to any of the introductory texts for computer scientists [4], engineers [29], or for mathematicians [21].

A *partially-ordered set*, or poset, is a set with a relation \leq satisfying reflexivity, anti-symmetry, and transitivity. A monotone map between posets is an order-preserving function, i.e. f is monotone iff $a \leq b \Rightarrow f(a) \leq f(b)$. An antitone function is an order-reversing function, i.e. $a \leq b \Rightarrow f(a) \geq f(b)$.

A *(co)-design problem* is a certain kind of optimization problem involving *functionalities* F and *resources* R , with the constraint that F and R are posets. Each design problem, dp , represents an optimization problem for a particular process whose inputs are resources in R and whose outputs are functionalities in F . Importantly, primitive design problems can be composed to create larger (co)-design problems by series, parallel, and loop operations.

The expression $[dp](f, r)$ may be thought of as a statement of the form, “given functionality f and r , is there an implementation that delivers f at cost r ?” We refer to [?] for the details. In this paper, we will mainly use the fact that design problems form a category, DP , whose objects are posets and arrows are profunctors

$$[dp] : F^{\text{op}} \times R \rightarrow \text{Bool}.$$

In particular, we will be analyzing co-design diagrams in the form of Figure 3.1.

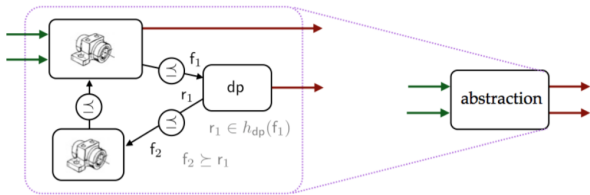


Figure 1: Multiple design problems compose to form one co-design problem.

3.2 Indicator Frameworks

Definition 1 An indicator framework is a small category \mathcal{C} with the following conventions:

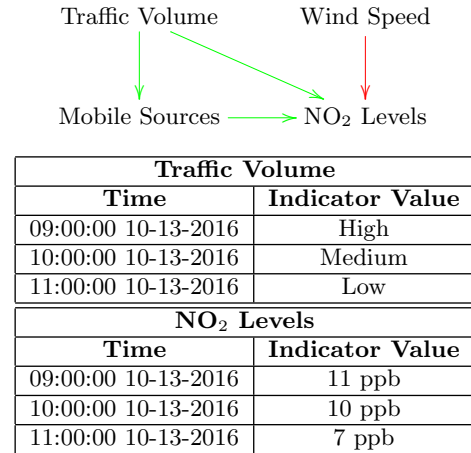
1. An object c in \mathcal{C} is a Boolean set $\{\uparrow, \downarrow\}$ called an indicator in \mathcal{C} .
2. Each arrow of \mathcal{C} is a function $f : c \rightarrow c'$ called a (simple) correlation from c to c' .
3. The identity map $\text{id}_c : c \rightarrow c$ is called the primary id on c . On most indicators, the primary id is time.
4. An object c in \mathcal{C} with no outgoing arrows is called an indicator type.

A trajectory on \mathcal{C} is a functor $T : \mathcal{C} \rightarrow \text{Poset}_W$, where Poset_W is the category of posets and monotone maps between posets satisfying a “windowing” condition: indicator values can be mapped to other indicator values only if their time values are within some ϵ -window of each other.

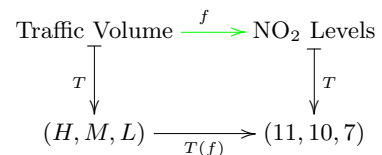
For any indicator $c \in \mathcal{C}$, an element $x \in T(c)$ is called an indicator value.

There is an analogy between the above and the definition of a database schema in [28]; this is to be expected since most indicator frameworks are, essentially, views into a database. The difference is that we are not tracking parent-child relations in the sense of the foreign keys of a database, but linear relations in the sense of indicators going ‘up’ and ‘down’.

Indicator frameworks can be graphed as categories, while trajectories can be written down as collections of tables. As shorthand, we use green arrows to represent positive correlations $\uparrow \mapsto \uparrow$, and red arrows to represent negative correlations $\uparrow \mapsto \downarrow$, as in the following example:



Each correlation is, in effect, a constraint on the possible trajectories of the indicators. To see this, recall that a trajectory must satisfy the formal definition of a functor. In the example, this amounts to showing that the diagram below (and others like it) commutes: $T \circ f = T(f) \circ T$.



Fix some $\epsilon > 0$. In the case above, the only monotone map satisfying the windowing condition is $(H \mapsto 11, M \mapsto 10, L \mapsto 7)$. It exists, so the constraint is satisfied. Similarly, if f had been a negative correlation, we would have had to find an antitone map satisfying the windowing condition. Note that as we increase the ϵ -window, we always increase the number of possible monotone and antitone maps. This is important in case our data values do not match very nicely in time, but if we take it too far, our ϵ -windowed correlations become useless.

Vice versa, given a set of times and indicator values—i.e. a mapping $T : \text{Ob } \mathcal{C} \rightarrow \text{Poset}_W$ —we can also check whether those indicator values satisfy the constraints implied by the presence of the arrows in the indicator framework.

Definition 2 A hybrid indicator framework is a functor from any category to an indicator framework \mathcal{C} .

The key point here is that *any* model which can be formulated as a category can be used to power a hybrid indicator framework. In the rest of this section, we will build an example using the category of design problems, DP , as our modeling category.

Recall our motivating question: what is the right set of indicators to evaluate *a given solution*? We have chosen design problems as our modeling category in particular because a design naturally posits the possible trajectories of a given complex system—a natural dynamical system concept—as possible *solutions* to that system. Hybrid indicator frameworks may be thought of as answering the opposite question: given a possible solution as input, or rather a whole space of possible solutions in the form of a co-design diagram, what are the possible trajectories of our indicators, given how we expect them to be correlated?

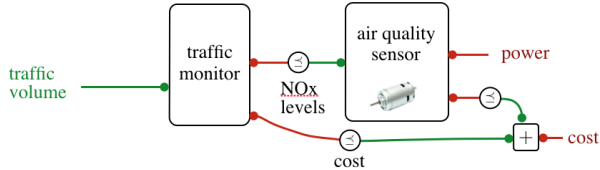


Figure 2: A simple co-design diagram for a sensor and traffic monitor.

As mentioned before, design problems form a category, DP , whose objects are posets (interpreted as resources) and arrows are design problems. Suppose that one of the functionalities provided by a traffic sensor is a pedestrian count, which is then consumed by a traffic computer. The sensor and the traffic computer are processes, and the indicator value of that sensor is a functionality provided by the sensor, and a resource consumed by the traffic computer. Formally, a co-design diagram thinks of each process—what goes inside the box—as a profunctor to Bool (essentially, this is a Bool -valued square matrix with columns all the possible values of the sensor), but we will not really use this fact.

In other words, the productive use of constructing a co-design diagram is that it forces us to consider the interaction between processes.

Intuitively, the relationship between a co-design diagram \mathcal{D} and an indicator framework \mathcal{C} is simple: each wire in

the diagram corresponds to an indicator in \mathcal{C} , and each box attached to the wire corresponds to some process associated with that indicator. More formally, for any given trajectory T on \mathcal{C} , a functor H from DP to \mathcal{C} is defined by

$$\begin{aligned} P \in \text{Ob } \text{DP} &\mapsto c \in \text{Ob } \mathcal{C} \text{ such that } T(c) = P \\ \text{dp} : P \rightarrow P' &\mapsto f : P \rightarrow P' \end{aligned}$$

One can check that this definition respects the composition in dp . If we interpret correlations in \mathcal{C} as constraints on the possible trajectories of indicator values, then literally the mapping above is lifting design problems—which are used to model interactions (in this case, simple input-output interactions) between processes—to constraints on the trajectories.

4. APPLICATIONS

Hybrid indicator frameworks are general enough to support many existing indicator frameworks for cities, including examples such as CITYKeys [1] or ISO/TS 37151 [2] where the key contextual structure is simply hierarchical grouping; one only needs to write down a category that captures the hierarchical structure, e.g. an operad.

The remainder of this section is dedicated to exploring two ongoing implementations of the framework: Portland, Oregon and Hampton Roads, Virginia.

4.1 Portland, Oregon

The City of Portland (specifically, the Bureau of Planning and Sustainability and the Bureau of Transportation) is investigating how networks of low-cost air quality sensors can be used to improve real-time understanding of transportation-related pollution along roadway corridors. Using such data, Portland would like to evaluate the impacts on air quality and climate-related variables from transportation solutions such as improved transit signal priority, improved traffic signal coordination, increased electrification of the urban fleet, and truck priority signaling.

Reductions in traffic-related pollution and greenhouse gas emissions are not the only indicators Portland needs to evaluate. Portland’s transportation policies are also aiming to reduce traffic-related fatalities, travel delay for people and freight, and understand how changes in the transportation system affect gross regional product. These indicators of interest are components of multiple systems/models present in the urban environment including urban air quality, transportation network, human activity patterns, freight network and the economy. A final outcome/next step of this paper’s work will be to determine (a) how the Portland performance indicators are impacted directly by the various transportation projects (positively, negatively, or no effect) and (b) how the indicators are impacted by effects that are a result of a change in another indicator, thus defining how the indicators are related to each other.

In order to move towards this overlay of multiple models and identify the interactions between indicators across several urban systems, first a diagram of the urban air quality system focusing on roadside nitrogen oxides (NOx) concentrations was compiled based on knowledge from the subject matter expert, an air quality scientist, shown in Figure 3. This diagram serves several purposes; identify all of the possible variables or processes that can change the concentrations of roadside NOx , identify which variables can or cannot

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