Lecture 06: Lighthill-Whitham-Richards (LWR) Models

- 6.1 General: Motivation and Equations
- 6.2 Wave Velocity
- 6.3 Shock-Wave Fronts
- 6.4 Triangular Fundamental Diagram (FD)
- 6.5 Unique Properties of the Triangular FD
- 6.6 Bottlenecks
- 6.7 Traffic Lights: Examples of Temporary bottlenecks
- 6.8 Calculated Examples
- 6.9 Numerics

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6.1 General: Motivation and Equations

• We have three main macroscopic quantities: density ρ , flow Q, and local speed V.

There is always the static hydrodynamic relation between these quantities arising directly by the definitions of ρ, Q, and V:

$$Q = \rho V$$

Furthermore, vehicle conservation implies the dynamic continuity equation, e.g., for a homogeneous road:

$$\frac{\partial \rho}{\partial t} + \frac{\partial Q}{\partial x} = \frac{\partial \rho}{\partial t} + \frac{\partial (\rho V)}{\partial x} = 0$$

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There are two basic possibilities to specify the missing third relation:

- First-order models or Lighthill-Whitham-Richards (LWR) models specify an additional static traffic stream model/relation between density and flow,
- Second-order models define a second dynamical equation for the speed

Inserting the fundamental diagram

$$Q(x,t) = Q_e(\rho(x,t))$$

as traffic stream relation into the continuity equation gives (for homogeneous roads) the class of first-order models known as LWR models:

$$\frac{\partial \rho}{\partial t} + \frac{\partial}{\partial x} (Q_e(\rho)) = \frac{\partial \rho}{\partial t} + Q'_e(\rho) \frac{\partial \rho}{\partial x} = 0 \quad \text{LWR Model}$$

? Show that the LWR model can also be written as

$$\frac{\partial \rho}{\partial t} + \left(V_e + \rho V'_e(\rho) \right) \frac{\partial \rho}{\partial x} = 0$$

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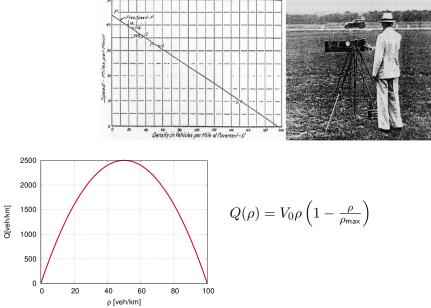
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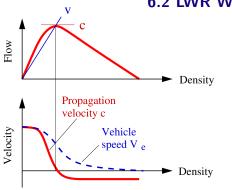
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The earliest fundamental diagram of Greenshields



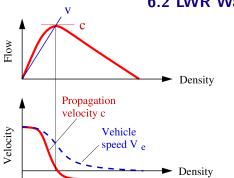
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6.2 LWR Wave Velocity

Wave ansatz for solving the LWR equation $\frac{\partial \rho}{\partial t} + \frac{\partial Q_e(\rho)}{\partial x} = 0$:

$$\rho(x,t) = \rho_0(x - ct)$$



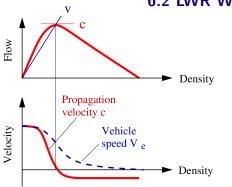
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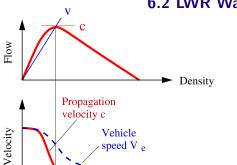
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$$\rho(x,t) = \rho_0(x - ct)$$

$$\frac{\partial \rho}{\partial t} = \rho_0'(x - ct) \ (-c)$$

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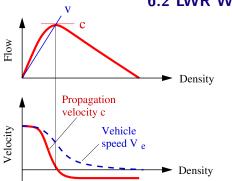


6.2 LWR Wave Velocity

Density

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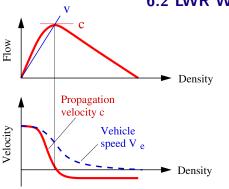
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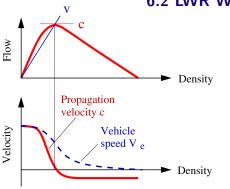
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This solves the LWR equation for all x and t iff $-c + Q'_e(\rho) = 0$ or

 $c = Q'_e(\rho)$ wave speed of small changes

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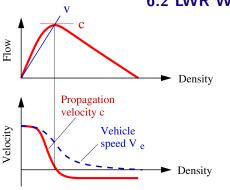
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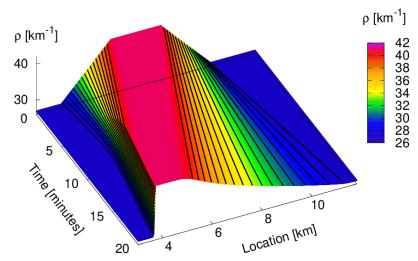
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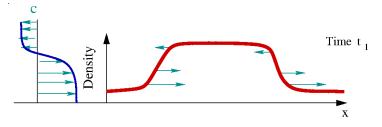
- ? The wave speed is never larger than the vehicle speed: $c = Q'_e(\rho) = V + \rho V'_e(\rho)$. Why? base your answer on plausibility criteria
- ! Since there are only interactions front-back but not vice versa

General dynamics of the LWR model



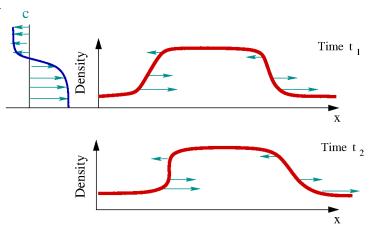
The density dependent wave speed $c = Q'_e(\rho)$ means that the density can be imagined as layers (as in a 3d printer) independently gliding over each other until a shock is formed where the solution breaks down.

6.3. Formation of Shock Waves



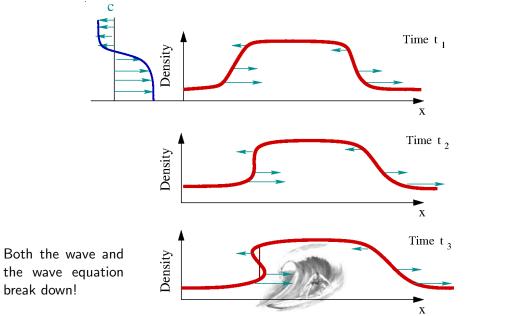
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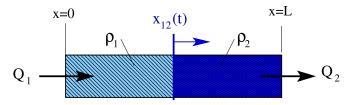


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6.3. Formation of Shock Waves



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• Total vehicle number: $n = \rho_1 x_{12} + \rho_2 (L - x_{12})$

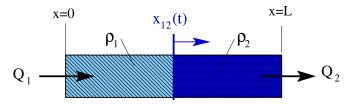
▶ Rate of change as a function of the in- and outflows: $\frac{dn}{dt} = Q_1 - Q_2$

Rate of change as partial time derivative (watch out for the moving boundary with $\frac{dc_{12}}{dt} = c_{12}$):

$$\frac{\mathrm{d}n}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} \left(\rho_1 x_{12} + \rho_2 (L - x_{12}) \right) \\ = \left(\rho_1 - \rho_2 \right) \frac{\mathrm{d}x_{12}}{\mathrm{d}t} = \left(\rho_1 - \rho_2 \right) c_{12} \quad \Rightarrow$$

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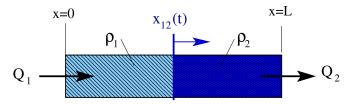


- ► Total vehicle number: $n = \rho_1 x_{12} + \rho_2 (L x_{12})$
- ► Rate of change as a function of the in- and outflows: dn/dt = Q₁ - Q₂
- Rate of change as partial time derivative (watch out for the moving boundary with $\frac{dc_{12}}{dt} = c_{12}$):

$$\frac{\mathrm{d}n}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} (\rho_1 x_{12} + \rho_2 (L - x_{12}))$$
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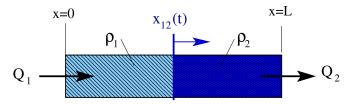
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- ► Total vehicle number: $n = \rho_1 x_{12} + \rho_2 (L x_{12})$
- ▶ Rate of change as a function of the in- and outflows: $\frac{dn}{dt} = Q_1 Q_2$
- Rate of change as partial time derivative (watch out for the moving boundary with $\frac{dc_{12}}{dt} = c_{12}$):

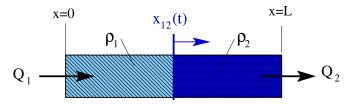
$$\frac{\mathrm{d}n}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} \left(\rho_1 x_{12} + \rho_2 (L - x_{12}) \right)$$
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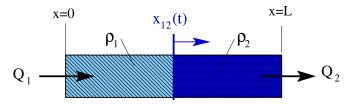
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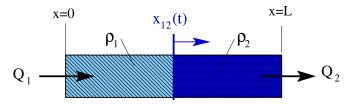


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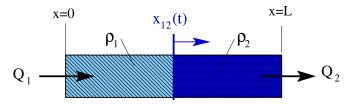
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Derivation of the shock-wave propagation velocity



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? Show that, in the case of a triangular fundamental diagram, the wave velocity is either equal to the vehicle speed or a constant negative value while the shock-wave propagation velocity can also takes on any value in between.

Triangular FD: $Q(\rho) = \min(Q_f(\rho), Q_c(\rho))$; Free traffic: $Q_f(\rho) = V_0\rho$, $c_f = Q'_f(\rho) = V_0 = \text{const.}$ (left slope); Congested traffic: $Q_c(\rho) = 1/T(1 - \rho/\rho_{\text{max}})$, $w = Q'_c(\rho) = -1/(T\rho_{\text{max}}) = \text{const.}$ (right slope); Shock velocity c_{12} : Slope of any line connecting the free with the congested side of the triangle, so $c \leq c_{12} \leq c_f$

- ? What is the range of shock propagation velocities in the parabolic fundamental diagram of Greenshields?
- Greenshields FD: $Q(\rho) = V_0 \rho (1 \rho / \rho_{max}), Q'(\rho) = V_0 (1 2\rho / \rho_{max})$

 \Rightarrow both the wave and the shock velocities can take on values between $Q'(
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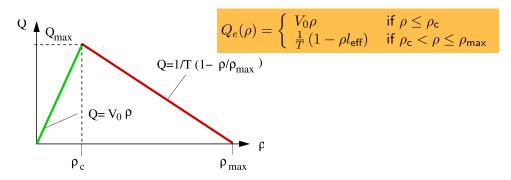
? Show that, in the case of a triangular fundamental diagram, the wave velocity is either equal to the vehicle speed or a constant negative value while the shock-wave propagation velocity can also takes on any value in between.

Triangular FD: $Q(\rho) = \min(Q_f(\rho), Q_c(\rho))$; Free traffic: $Q_f(\rho) = V_0\rho$, $c_f = Q'_f(\rho) = V_0 = \text{const.}$ (left slope); Congested traffic: $Q_c(\rho) = 1/T(1 - \rho/\rho_{\text{max}})$, $w = Q'_c(\rho) = -1/(T\rho_{\text{max}}) = \text{const.}$ (right slope); Shock velocity c_{12} : Slope of any line connecting the free with the congested side of the triangle, so $c \le c_{12} \le c_f$

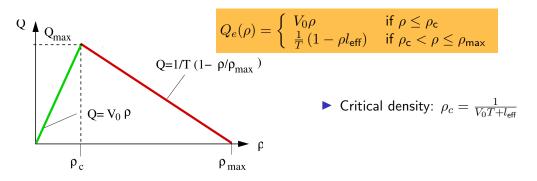
- ? What is the range of shock propagation velocities in the parabolic fundamental diagram of Greenshields?
- Greenshields FD: $Q(\rho) = V_0 \rho (1 \rho / \rho_{max}), Q'(\rho) = V_0 (1 2\rho / \rho_{max})$

 \Rightarrow both the wave and the shock velocities can take on values between $Q'(
ho_{\max})=-V_0$ and $Q'(0)=+V_0$

6.4 Triangular FD: Definition and Basic Properties

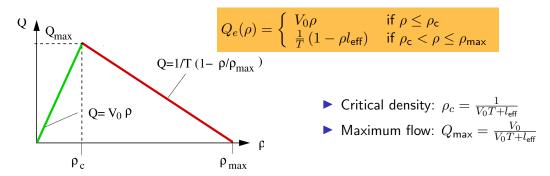


6.4 Triangular FD: Definition and Basic Properties

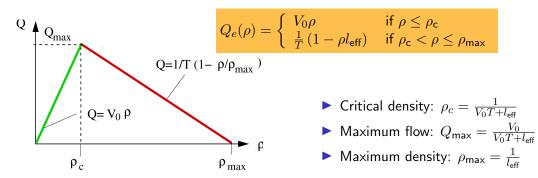


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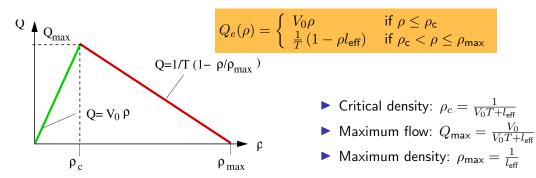
6.4 Triangular FD: Definition and Basic Properties



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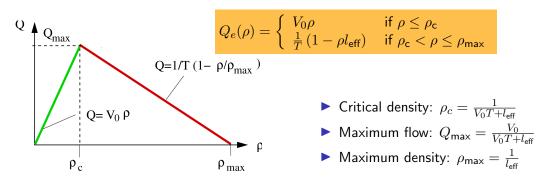


6.4 Triangular FD: Definition and Basic Properties



Model parameters:

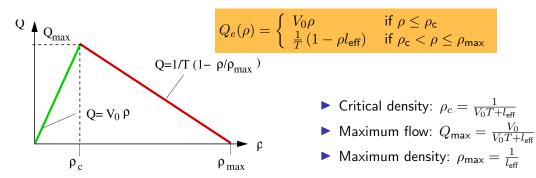
6.4 Triangular FD: Definition and Basic Properties



Model parameters:

 \blacktriangleright Desired speed V_0

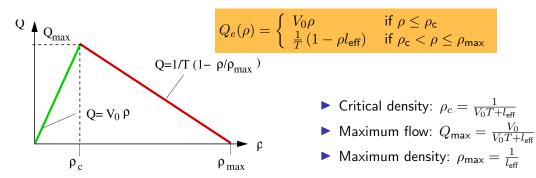
6.4 Triangular FD: Definition and Basic Properties



Model parameters:

- \blacktriangleright Desired speed V_0
- Effective vehicle length l_{eff} or maximum density $\rho_{\text{max}} = \frac{1}{l_{\text{eff}}}$

6.4 Triangular FD: Definition and Basic Properties



Model parameters:

- \blacktriangleright Desired speed V_0
- Effective vehicle length l_{eff} or maximum density $\rho_{max} = \frac{1}{l_{eff}}$

• Effective time gap T or wave speed $w = - rac{l_{
m eff}}{T}$

Parameter	Highway	City Traffic	Pedestrian Single File
Desired speed V_0	120 km/h		
Time gap T	1.4 s		

Parameter	Highway	City Traffic	Pedestrian Single File
Desired speed V_0	120 km/h	50 km/h	
Time gap T	1.4 s	1.2 s	

Parameter	Highway	City Traffic	Pedestrian Single File
Desired speed V_0	120 km/h	50 km/h	1.2 m/s
Time gap T	1.4 s	1.2 s	1.0 s

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Desired speed V_0	120 km/h	50 km/h	1.2 m/s
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Max. density $ ho_{\max}$	120 veh/km		

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Desired speed V_0	120 km/h	50 km/h	1.2 m/s
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Max. density ρ_{\max}	$120{ m veh/km}$	$120{ m veh/km}$	

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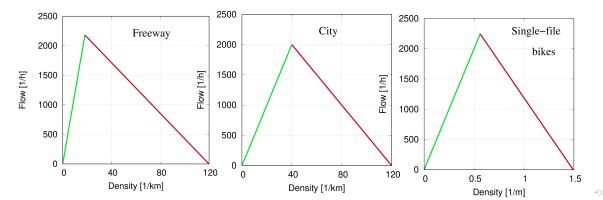
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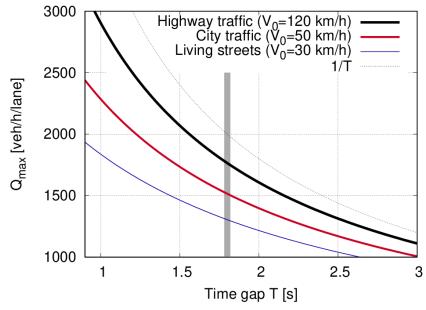
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	1.4 s	1.2 s	1.0 s
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Capacity as a function of the model parameters



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6.5 Properties of the Triangular FD $Q(\rho) = \min\left(V_0\rho, \frac{1-\rho l_{\text{eff}}}{T}\right)$

- Analytic expression for the density **at capacity**: $\rho_{c} = \frac{1}{V_{0}T + l_{eff}}$
- Analytic expression for the capacity: $Q_{\max} = V_0 \rho_c = \frac{V_0}{V_0 T + l_{\text{eff}}}$
- Fixed wave propagation velocities: $c(Q) = \begin{cases} V_0 & \text{free} \\ w = -\frac{l_{\text{eff}}}{T} & \text{congested} \end{cases}$
- Analytic inverse relations:

$$\rho_{\rm free}(Q) = \frac{Q}{V_0}, \quad \rho_{\rm cong}(Q) = \frac{1 - QT}{l_{\rm eff}} = \rho_{\rm max}(1 - QT)$$

By means of the relations $Q_{\text{max}} = V_0/(V_0T + l_{\text{eff}})$ and $w = -l_{\text{eff}}/T$, the unobservable quantities l_{eff} and T can be eliminated and the FD reformulated in terms of the observable parameters V_0 , Q_{max} and w:

$$Q_e(\rho) = \begin{cases} V_0 \rho & \text{if } \rho \le \rho_c = \frac{Q_{max}}{V_0} \\ Q_{\max} \left[1 - \frac{w}{V_0} \right] + w\rho & \text{if } \rho > \rho_c \end{cases}$$

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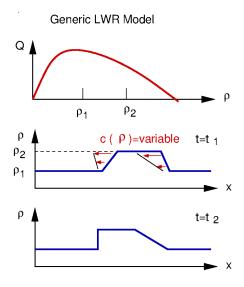
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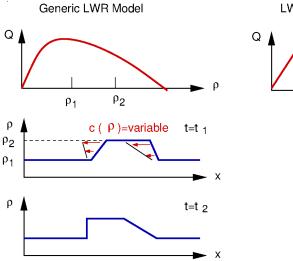
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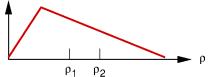
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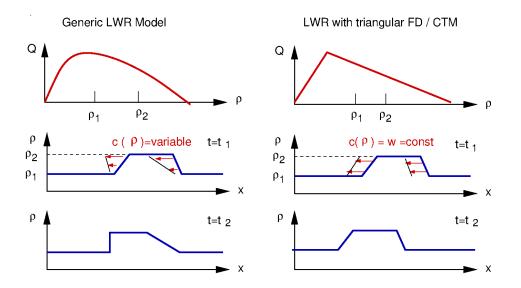
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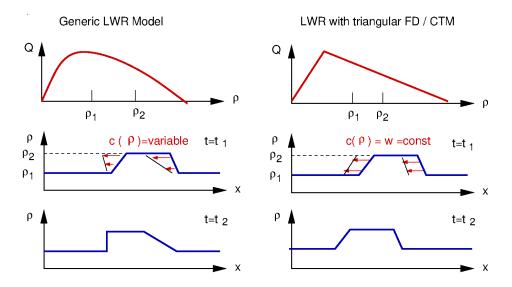


LWR with triangular FD / CTM





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In the triangular FD, waves in one regime (free or congested) remain unchanged

The **upstream jam front** free \rightarrow congested can be calculated by a time delayed ODE without solving the whole PDE using boundary conditions (e.g., from a detector) at both ends:

$$c_{12} = \frac{\mathrm{d}x_{12}}{\mathrm{d}t} = \frac{Q_1(t-\tau_f) - Q_2(t-\tau_c)}{\rho_1(t-\tau_f) - \rho_2(t-\tau_c)}$$

▶ $Q_1(t)$: free traffic inflow from an upstream stationary detector

- ▶ $Q_2(t)$: congested outflow from a downstream stationary detector
- ▶ $\tau_f = (x_{12} x_1)/V_0 > 0$: signal travel time from the upstream boundary to the front

•
$$\tau_c = (x_{12} - x_{\mathsf{down}})/w > 0$$
:

signal travel time from the downstream boundary to the front

The **downstream jam front** is either fixed at a bottleneck or moves upstream at velocity w

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Unique Properties of the Triangular FD (3)

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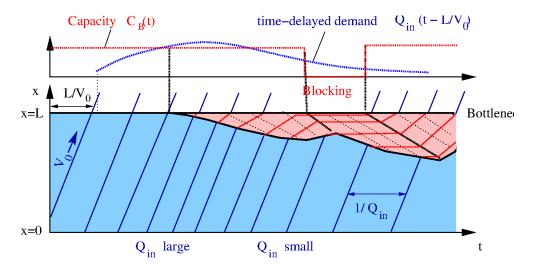
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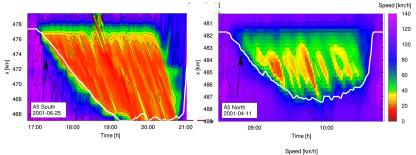
The downstream jam front is either fixed at a bottleneck or moves upstream at velocity \boldsymbol{w}

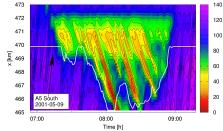
Application: State Detection and Short-Term Forecast: Upstream Jam Front



Both times τ_f and τ_c are positive \Rightarrow real prediction based on vehicle conservation!

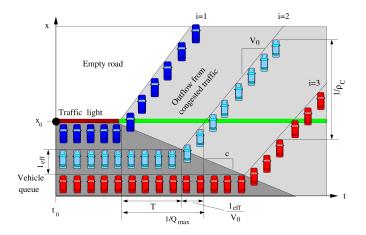
Application to three real situations (SDD available)





By calibrating the LWR parameters (essentially w and Q_{max} since V_0 has little influence), one obtains an *unbiased* estimate for ρ_{max}

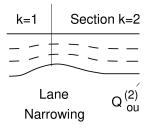
Downstream shock front seen microscopically



- Infinite aceleration (softens for nontriangular FD)
- The upstream front is always sharp irrespective of the FD and corresponds to an infinite deceleration

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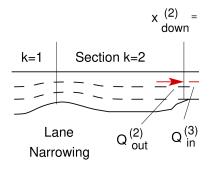
6.6 Bottlenecks – an overview



Types of bottlenecks:

Lane and flow-conservative bottlenecks: no source terms, bottleneck effect only by spatial change of parameters

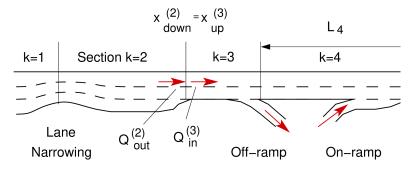
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- Lane and flow-conservative bottlenecks: no source terms, bottleneck effect only by spatial change of parameters
- Lane closure bottlenecks: bottleneck effect by source terms in the effective LWR while the LWR for the total quantities has no sources (flow-conservative)

6.6 Bottlenecks – an overview

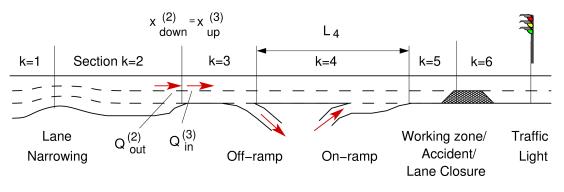


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- Ramp bottlenecks: bottleneck effect by source terms

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6.6 Bottlenecks – an overview

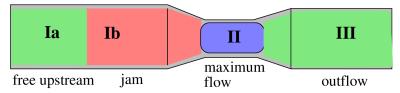


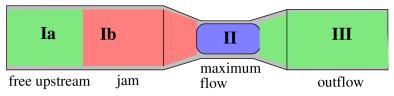
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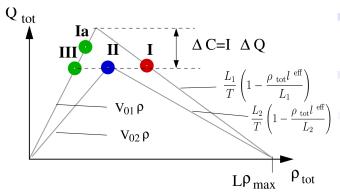
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- Ramp bottlenecks: bottleneck effect by source terms
- Temporary bottlenecks such as traffic lights

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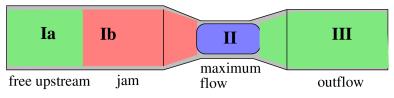
Classic flow-conserving bottleneck

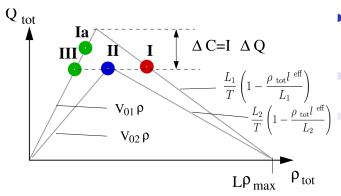




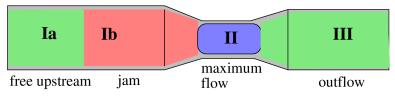


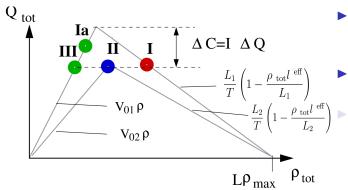
- The bottleneck with capacity C_{bottl} = LQ_{max} has a different FD with a lower capacity than the other sections
 - Definition of bottleneck: locally reduced capacity
 - If congestion arises, the bottleneck emits information in both directions (why?).
 ⇒ Q_{Ib} and Q_{III} are equal to the bottleneck capacity Q_{II}



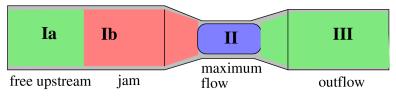


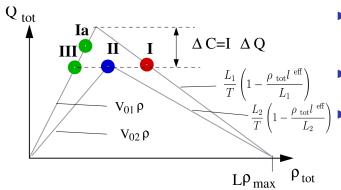
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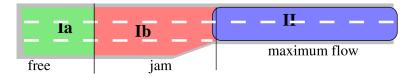


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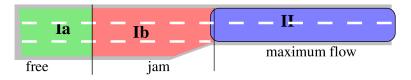


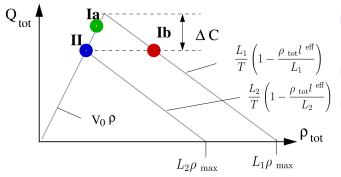


- The bottleneck with capacity C_{bottl} = LQ_{max} has a different FD with a lower capacity than the other sections
- Definition of bottleneck: locally reduced capacity
- If congestion arises, the bottleneck emits information in both directions (why?).
 ⇒ Q_{Ib} and Q_{III} are equal to the bottleneck capacity Q_{II}



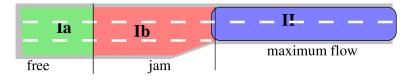


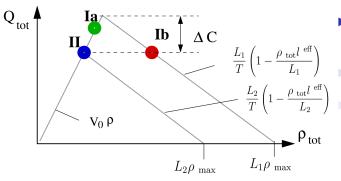




- Same FD per lane but different FD for total quantities
 - Bottleneck capacity: $C_{\sf bottl} = L_2 Q_{\sf max}$

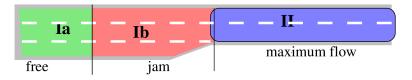
Maximum-flow state in the whole downstream region, in contrast to the classic bottleneck

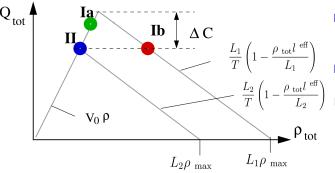




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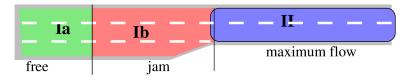


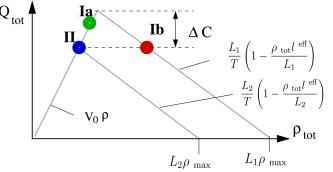


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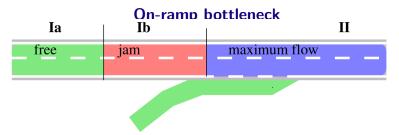
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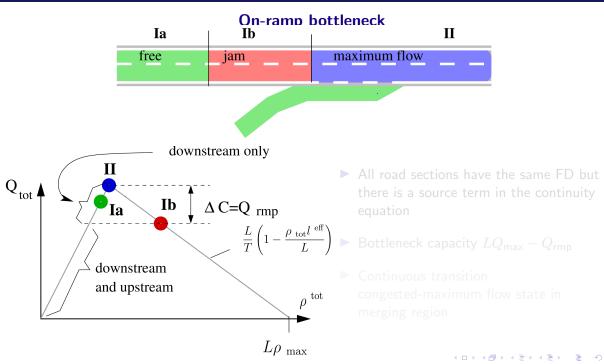
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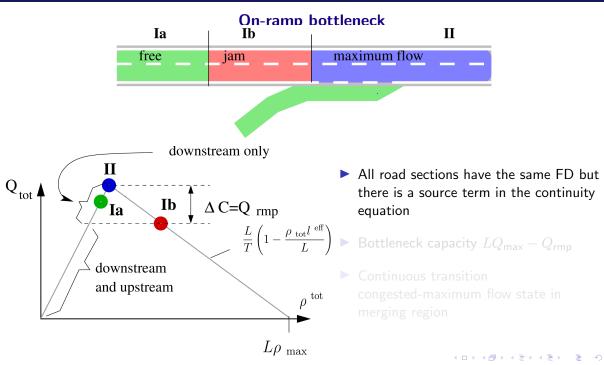


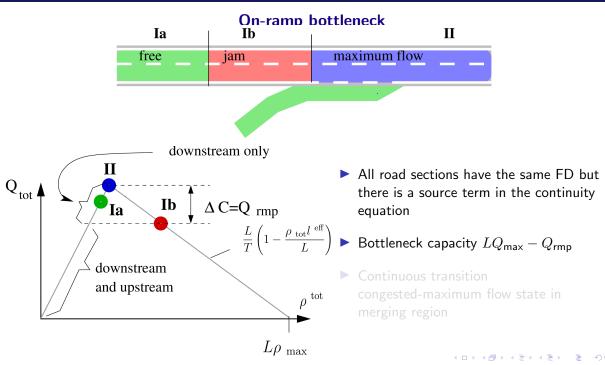


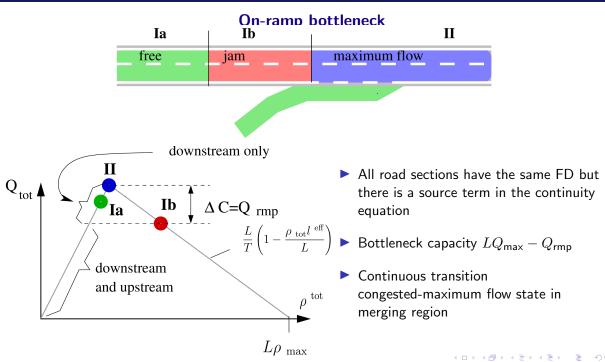
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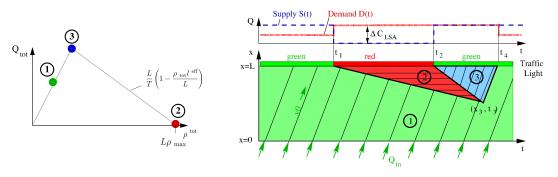






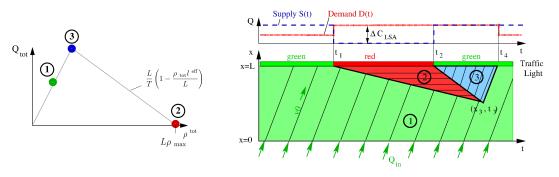




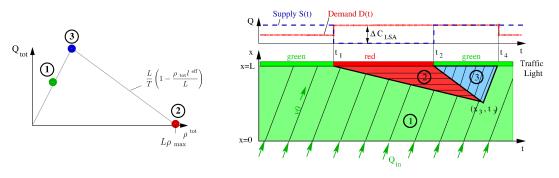


▶ In the LWR approach, a traffic light is a temporry bottleneck with capacity zero

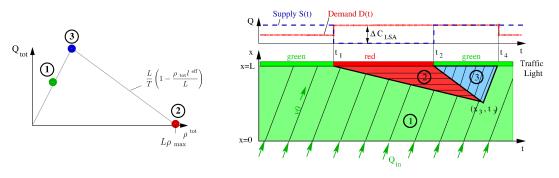
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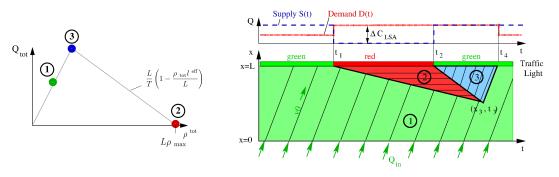
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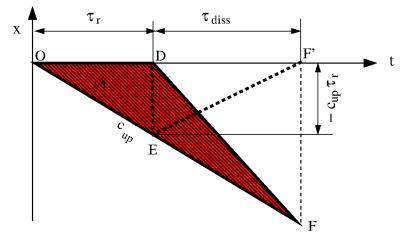
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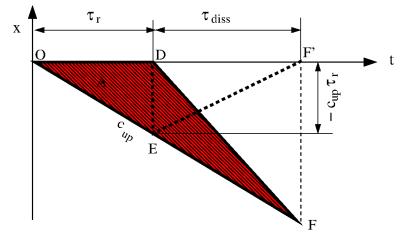
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ρ_{max} times the vertical extension of the red triangle (e.g., from E to D) gives the actual number of stopped vehicles per lane

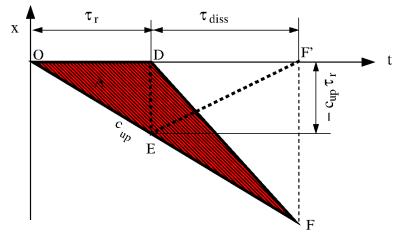
The area of the triangle gives the total waiting time per lane

This area can be easily calculated by adding the areas of the two rectangular triangles ODE and DEF': $T_{\text{wait,lane}} = \frac{1}{2}\rho_{\text{max}}|c_{\text{up}}|(\tau_{\text{r}} + \tau_{\text{diss}})$

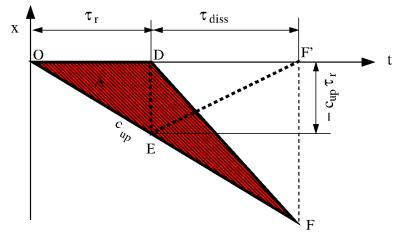


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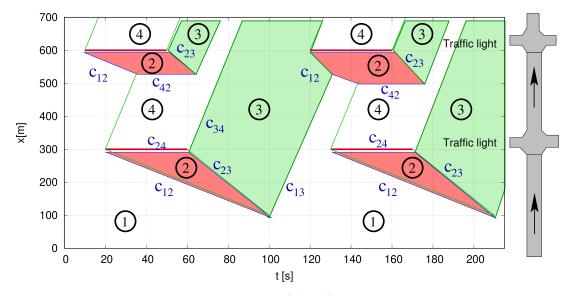


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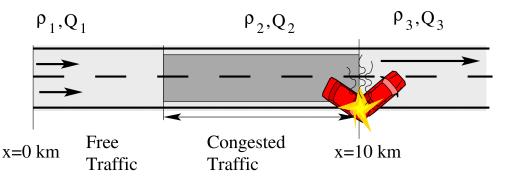
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Several traffic lights



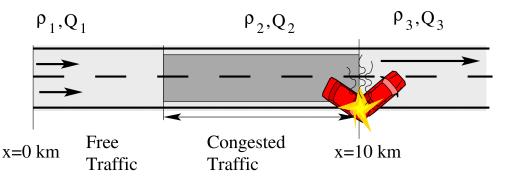
Draw a triangular FD with the traffic states (1) to (4) and also denote graphically the different shock-wave propagation velocities

6.8 Examples: 1.accident

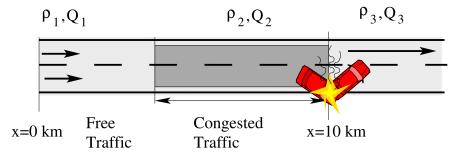


- Single-lane obstruction between 15:00 and 15:30 pm
- Constant inflow 3024 veh/h
- Triangular FD parameters $l_{eff} = 8 \text{ m}$, T = 1.5 s, and $V_0 = 28 \text{ m/s}$
- 1. Does the road capacity prior to the accident satisfy the demand?
- ! Maximum flow per lane: $Q_{\text{max}} = \frac{V_0}{V_0 T + l_{\text{eff}}} = 2\,016 \text{ veh/h}.$ Capacity before the accident: $C = 2Q_{\text{max}} = 4\,032 \text{ veh/h}.$ This exceeds the traffic demand $3\,024 \text{ veh/h}$, so no jam.

6.8 Examples: 1.accident

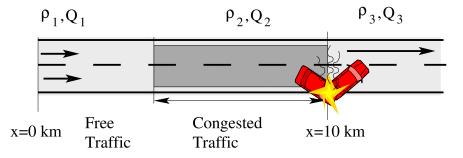


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- 2. Show that the accident leads to a traffic breakdown. Calculate the total and effective flows in all sections.
- ▶ Bottleneck capacity C_{bottl} = Q_{max} = 2016 veh/h is smaller than inflow Q_{in} ⇒ traffic breakdown.
- Upstream free flow controlled by inflow, $Q_1^{\text{tot}} = 3\,024 \text{ veh/h}$, and congested flow as well as the flow in all following segments by the bottleneck: $Q_2^{\text{tot}} = Q_3^{\text{tot}} = C_{\text{bottl}} = 2\,016 \text{ veh/h}$
- ▶ Per lane, the effective flows are $Q_1 = 1512$ veh/h, $Q_2 = Q_3 = 1008$ veh/h

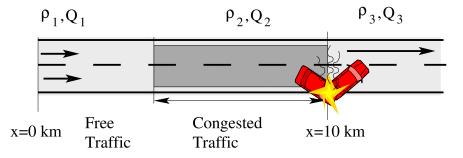
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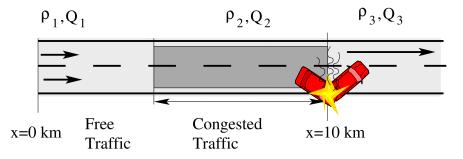
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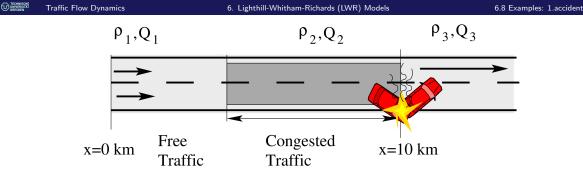
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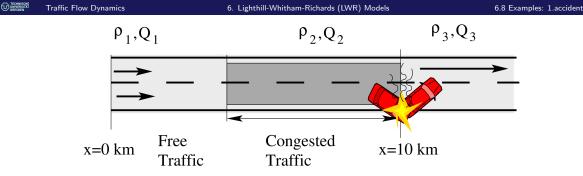
- 3. Calculate the propagation velocity of the upstream jam front
- Bedides the flow, we need the densities. They are given by the suitable branch of the inverse FD:

$$\rho_1 = \frac{Q_1}{V_0} = 15 \text{ veh/km}, \quad \rho_2 = \rho_{\text{cong}}(Q_2) = \frac{1 - Q_2 T}{l_{\text{eff}}} = 72.5 \text{ ve/km}$$

Propagation velocity of upstream jam front:

$$c^{\text{up}} = c_{12} = \frac{Q_2 - Q_1}{\rho_2 - \rho_1} = -8.77 \,\text{km/h}$$

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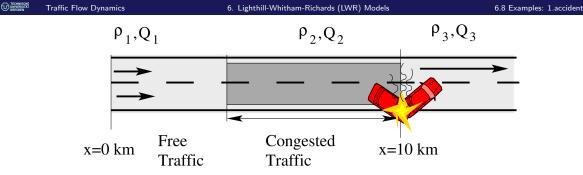
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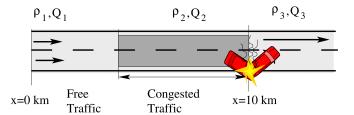
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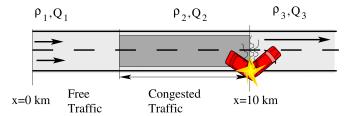
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4. Calculate the velocity of the moving downstream front once the obstruction has been removed and the time for complete dissolution of the jam.

Once the obstruction has been removed, the maximum flow state always arising at the dowwnstream end of jams is over both lanes, so the new flows downstream of the congestion are $Q_4^{\text{tot}} = C$ and $Q_4 = C/2 = Q_{\text{max}} = 2\,016 \text{ veh/h}$ and, from the free branch, $\rho_4 = Q_4/V_0 = 20 \text{ vehicles/h}$. Thus,

$$c^{\text{down}} = c = c_{23} = \frac{Q_4 - Q_2}{\rho_4 - \rho_2} = -19.2 \,\text{km/h}$$



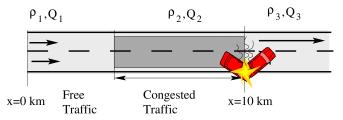
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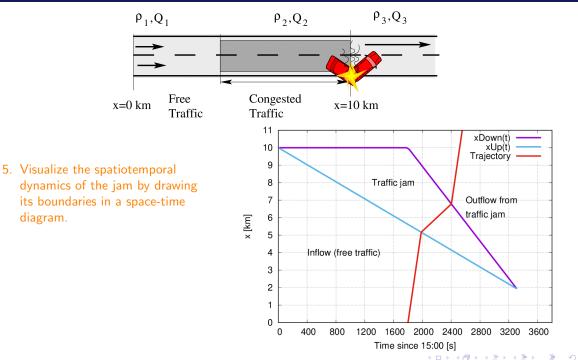
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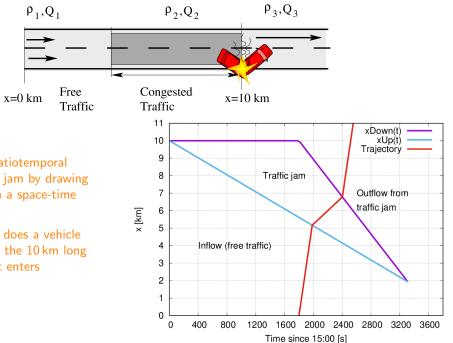
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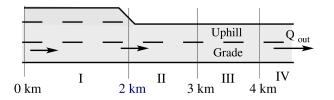
5. Visualize the spatiotemporal dynamics of the jam by drawing its boundaries in a space-time diagram.



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- 5. Visualize the spatiotemporal dynamics of the jam by drawing its boundaries in a space-time diagram.
- How much time does a vehicle need to traverse the 10 km long road section if it enters at 15:30 h?



Triangular FD (per lane) as follows:

$$V_0 = \begin{cases} 60 \, \mathrm{km/h} & \text{Section III} \\ 120 \, \mathrm{km/h} & \text{other sections} \end{cases}, \quad T = \begin{cases} 1.9 \, \mathrm{s} & \text{III} \\ 1.5 \, \mathrm{s} & \text{others} \end{cases}, \quad l_{\text{eff}} = 10 \, \mathrm{m}$$

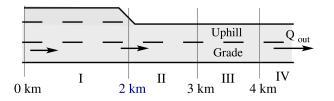
1. Calculate the local road capacity and identify possiblebottlenecks

! capacity is number of lanes times Q_{\max} where Q_{\max} is equal for the Sections I, II, and IV; bottlenecks are local capacity drops, i.e., beginning of the Sections II and III \rightarrow tutorial to this lecture

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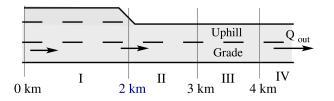
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Example 2: Uphill Grade and Lane Drop



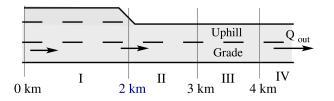
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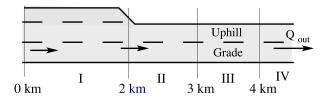
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- 2. At 4:00 pm, the total traffic demand at x = 0 increases abruptly from 2 000 veh/h to 3 600 veh/h. Does this cause a breakdown? If so, at which time and where?
- ! Answer: Check where, when going from upstream to downstream (why?) the demand exceeds the capacity for the first time. The relevant bottleneck is said to be activated → tutorial to this lecture



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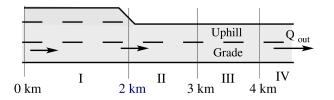


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3. Calculate the dynamics of the developing congestion if the inflow remains constant

! The downstream front is pinned at the activated bottleneck. The upstream front is determined by the shockwave formula. You need to distinguish the propagation in the Regions II and I! → tutorial to this lecture



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I: Mathematical background

- The initial condition $\rho(x, 0)$ at time t = 0 is completely known for all $x \in [0, L_{road}]$ along the road
- ▶ In case of free traffic $\rho(0,t) < \rho_c$, the **upstream boundary condition (BC)** $\rho(0,t) = \rho_{\text{free}}(Q_{\text{up}}(t))$ is given by the traffic demand Q_{up} per lane
- In case of a downstream congestion, the downstream BC ρ(L_{road}, t) = ρ_{cong}(Q_{down}(t)) is determined by the maximum flow this congestion can take.
 - When solving a conservation law, it is crucial to take into account the direction of information flow.,
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Mathematically, the LWR model equation $\frac{\partial \rho}{\partial t} + \frac{\partial Q_e(\rho)}{\partial x}$ is a hyperbolic partial differential equation (PDE) for $\rho(x,t)$ in the special form of a conservation law. This PDE can be solved (the problem is *well posed*; the solution exists and is unique as the math people say) provided

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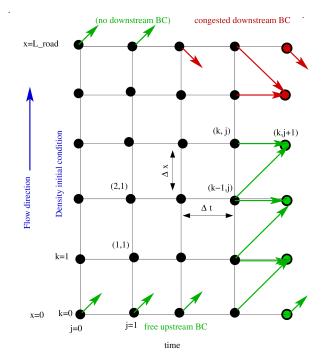
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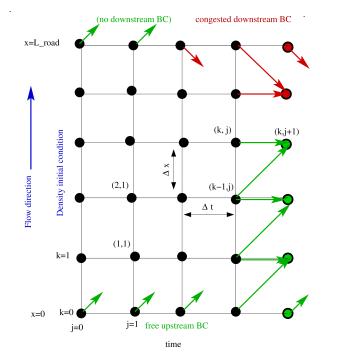
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General LWR models

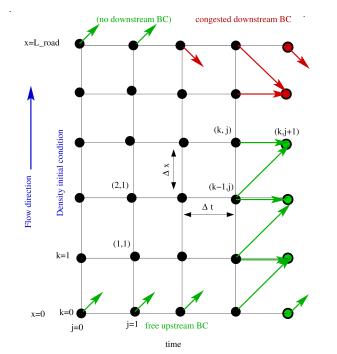
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General LWR models

 Cell length Δx, update time interval Δt, approximated density ρ_{kj} = ρ(kΔx, jΔt)

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General LWR models

- Cell length Δx, update time interval Δt, approximated density ρ_{kj} = ρ(kΔx, jΔt)
- take into account signal propagation directions

General LWR models (ctnd): discretisation in space

- Approximate the spatial derivative ^{∂Q}/_{∂x} by first-order finite differences taking account the signal propagation (essentially Godunov's method)
- If information propagates downstream (free traffic), use **downwind finite differences** ("with the wind, with the stream") for
 [∂]/_{∂x} to "catch" this information:

$$\frac{\partial Q(k\Delta x, j\Delta t)}{\partial x} \approx \frac{Q_{k,j} - Q_{k-1,j}}{\Delta x}$$

If information propagates upstream (congested traffic), use upwind finite differences ("against the wind"):

$$\frac{\partial Q(k\Delta x, j\Delta t)}{\partial x} \approx \frac{Q_{k+1,j} - Q_{k,j}}{\Delta x}$$

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General LWR models (ctnd): discretisation in time

Explicit numerical scheme: only past and present needed

- First-order scheme: errors for integrating a certain time interval decrease linearly with Δt and Δx if both tend to zero
- ▶ The Euler method is the simplest of such schemes: $f(t + \Delta t) \approx f(t) + f'(t)\Delta t$ for any f(t)

$$\begin{array}{lll} \rho_{k,j+1} &=& \rho_{k,j} - \frac{\Delta t}{\Delta x} \left\{ \begin{array}{ll} \left(Q_{k-1,j} - Q_{k,j}\right) & \text{free} \\ \left(Q_{k+1,j} - Q_{k,j}\right) & \text{congested} \end{array} \right., \\ Q_{k,j+1} &=& Q_e(\rho_{k,j+1}) \end{array}$$

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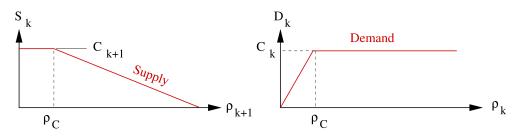
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Numerics III: Supply-Demand-Method for Triangular FDs

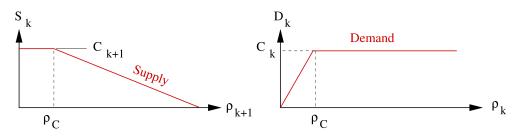


General scheme also applies to triangular FDs. However, near capacity, it becomes tricky to determine whether downwind or upwind finite differences to apply (why?). The **supply-demand method** gives a specialized simplified procedure for triangular FDs:

1. Define the supply (maximum flow the downstream cell can receive) and demand (maximum flow the upstream cell can deliver) functions with capacity $C_k = L_k Q_{max}$:

 $S(k) = \min(C_k, L_k Q_{cong}(\rho_k)),$ $D(k) = \min(C_k, L_k Q_{free}(\rho_k))$

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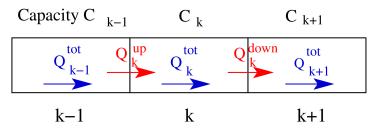
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Supply-Demand-Method for Triangular FDs (ctnd)



2. As in any trading, the actual flow (amount of delivered products) is given by the minimum of supply and demand. For the two boundaries of cell k:

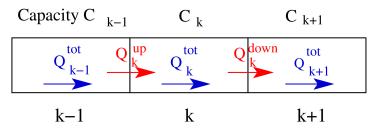
$$\begin{split} Q_k^{\mathrm{tot,up}} &= Q_{k-1}^{\mathrm{tot,down}} = \min\left(S_k, D_{k-1}\right), \\ Q_k^{\mathrm{tot,down}} &= Q_{k+1}^{\mathrm{tot,up}} = \min\left(S_{k+1}, D_k\right). \end{split}$$

3. Explicit first-order as in the general case:

$$\rho_k(t + \Delta t) = \rho_k(t) + \frac{1}{L_k \Delta x_k} \left(Q_k^{\text{tot,up}} - Q_k^{\text{tot,down}} \right) \Delta t,$$

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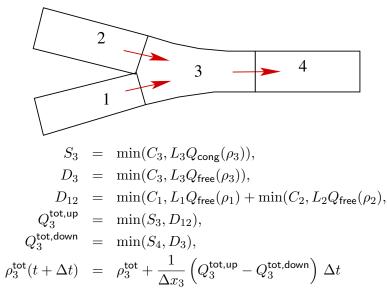
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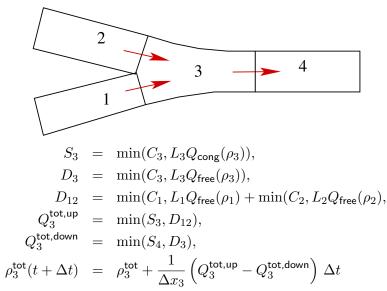
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Cell-transmission model for networks



In case of congestion, only the sum $Q_3^{\text{tot,up}}$ is defined and the supply distributed to the demands D_1 and D_2 according to traffic regulations/priority rules.

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- Bottlenecks in the stricter sense and also changes in the number of lanes? are automatically included in the supply-demand model for straight roads
- Merge bottlenecks? are just two-in-one nodes where the priority (in contrast to regulations) is given to the ramp
- Diverges? such as cell 1 → cells 2, 3 require the diverging fraction λ₃ as additional input. Congestion arises if λ₃D₁ > S₃ or (1 − λ₃)D₁ > S₂. If λ₃D₁ > S₃, we have

$$Q_1^{\rm tot,down} = \frac{S_3}{\lambda_3}$$

leading to a spill-back bottleneck

1. Make this formula plausible!

On average, a flow S_3/λ_3 can pass the diverge such that Link 3 is at its supply limit S_3 . The excess link-3 drivers wait until they can enter thereby obstructing also the upstream link-2 drivers 2. Discuss lane changes as sources of off-ramp bottlenecks Lane changes disturb the flow

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