Price of Anarchy of Traffic Assignment with Exponential Cost Functions

Jianglin Qiao

Dual Award PhD Western Sydney University(WSU) & Universitat Autònoma de Barcelona (UAB)

> Supervised by: A/Prof Dongmo Zhang (WSU), Dr Dave De Jonge (IIIA-CSIC) Prof Simeon Simoff (WSU), Prof Carles Sierra (IIIA-CSIC)

November 9, 2023



Jianglin Qiao (WSU & IIIA-CSIC)

TraNSW Symposium

November 9, 2023

1/17

- Bachelor of Engineering (Electrical Engineering (Computer)) at the University of Sydney (2013-2017)
- Doctor of Philosophy at Western Sydney University & IIIA-CSIC & Universitat Autònoma de Barcelona (2018-2023) Thesis title: Smart Traffic Control for the Era of Autonomous Driving
- Visiting student at the University of Oxford supervised by Michael Wooldridge.
- Research Assistant at the University of Wollongong supervised by Bo Du.
- Research Fellow at the University of South Australia.

Motivation

- Individual decision-making by drivers usually shows the selfish behaviour of agents and the network performance drops due to selfish behaviour (called distributed control).
- The advent of V2X technology provides the possibility of centralized control.
- Centralized control or distributed control?
- The Price of Anarchy (*PoA*) is an index to qualify selfish decision-making in the worst-case scenario.
- We claim that POA can be used as a threshold to switch between centralized or distributed control.

Traffic Assignment Problem [Roughgarden, 2003]

- A road network G = (V, E) is a directed graph, where:
 - V is a set of positions;
 - E is a set of roads;
- An approach of the congestion game [ROBERT W. 1973];
- Origin-destination: a pair of positions;
- Demand: a number of vehicles;
- Routes: a sequence of roads linked between an origin-destination;
- Traffic flow: a number of vehicles on each route;
- Cost function: $l_e(x)$ is travel time of vehicles driving on road e, where x is the number of vehicles on the road;



Traffic Assignment Problem [Roughgarden, 2003]

- A road network G = (V, E) is a directed graph, where:
 - V is a set of positions;
 - E is a set of roads;
- An approach of the congestion game [ROBERT W. 1973];
- Origin-destination: a pair of positions;
- Demand: a number of vehicles;
- Routes: a sequence of roads linked between an origin-destination;
- Traffic flow: a number of vehicles on each route;
- Cost function: $l_e(x)$ is travel time of vehicles driving on road e, where x is the number of vehicles on the road;



- Most common cost function is BPR function (US Government): $I(x) = ax^b + c$
- Akcelik function (Australian Government):

$$J(x) = c + rac{3600}{4} a [(x-1) + \sqrt{(x-1)^2 + rac{8bx}{da}}]$$

• We proposed a new cost function (variation from BPR):

 $l(x) = ae^{bx} + c$

Curving Fitting Results with Real-world Data



Jianglin Qiao (WSU & IIIA-CSIC)

TraNSW Symposium

November 9, 2023

э

7/17

イロト イヨト イヨト イヨト

Curving Fitting Results with Real-world Data

Region	Model	а	b	с	R ²
Sydney	BPR	1.729	8.269	25.54	0.8005
	Akcelik	0.01667	216.7	25.37	0.7957
	Exponential	0.001047	7.481	25.41	0.8023
Parramatta	BPR	2.361	6.386	37.33	0.7055
	Akcelik	0.01586	304.1	37.06	0.7049
	Exponential	0.007255	5.863	37.13	0.7058
North Sydney	BPR	0.4403	10.41	26.35	0.8205
	Akcelik	0.00762	11.9	26.23	0.7859
	Exponential	7.069e-05	8.876	26.31	0.8219

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

Price of Anarchy [Elias, 1999; Roughgarden, 2003]

- Road Network Instance: (G, r, L)
- Social cost is the total travel time of all vehicles
- C(NE): Social cost of the Nash equilibrium flow
- C(SO): Social cost of the Global optimization flow
- The price of anarchy of a road instance

$$PoA(G, r, L) = \frac{C(NE)}{C(SO)}$$



Price of Anarchy [Roughgarden, 2003]

The price of anarchy of a class of traffic assignment problems is the supremum of the price of anarchy of all the problems in the class.

Description	Typical Representative	Price of Anarchy
Linear	ax + b	$\frac{4}{3} \approx 1.333$
Quadratic	$ax^2 + bx + c$	$rac{3\sqrt{3}}{3\sqrt{3}-2}pprox 1.626$
Cubic	$ax^3 + bx^2 + cx + d$	$rac{4\sqrt[4]{4}}{4\sqrt[4]{4-3}}pprox 1.896$
Polynomials of degree $\leq p$	$\sum_{i=0}^{p} a_i x^i$	$[1 - p \cdot (p+1)^{\frac{-1-p}{p}}]^{-1} = \Theta(\frac{p}{lnp})$
M/M/1 delay functions	$(u - x)^{-1}$	$\frac{1}{2}(1+\sqrt{\frac{u_{min}}{u_{min}-R_{max}}})$
Exponential	?	?

Sydney CBD: PoA = 3.1 (p = 8.12)

Jianglin Qiao (WSU & IIIA-CSIC)

(日)

Theorem

For any instance (G, r, L_{exp}) with exponential cost functions, the price of anarchy satisfies the following.

$$PoA(G, r, L_{exp}) \le rac{br}{br + 2 - W(e^{br+1}) - rac{1}{W(e^{br+1})}}$$
 (1)

where $W(\cdot)$ is the Lambert W function.

11/17

PoA of Exponential Function

Theorem

For any positive numbers b and r, there exists an instance (G, r, L_{exp}) with exponential cost functions, for which $PoA(G, r, L_{exp})$ is exactly equal to $\frac{br}{br+2-W(e^{br+1})-\frac{1}{W(e^{br+1})}}$.



イロト イヨト イヨト -

For any $x \ge e$ [Mehdi Hassani, 2007]:

$$log(x) - loglog(x) \leq W(x) \leq log(x) - \frac{1}{2}loglog(x)$$
 (2)

Lemma

For any non-negative x, we have

$$\frac{x}{\log(x+1)} \le \frac{x}{x+2-W(e^{x+1})-\frac{1}{W(e^{x+1})}} \le \frac{2x}{\log(x+1)}$$

Jianglin Qiao (WSU & IIIA-CSIC)

Image: A November 9, 2023

э

13/17

Conjecture

Given a road network G and any traffic demand r, we have (G, r, L_{BPR}) and (G, r, L_{exp}) . If $\Phi \cdot \hat{b} \leq \hat{n}$ and $f_p^* \leq \Phi$ for all $p \in P$ (where f^* is the equilibrium flow of the instance with exponential functions), then $PoA(G, r, L_{exp}) \leq \hat{PoA}_{BPR}$.



Figure: Plot Results for Conjecture

Jianglin Qiao (WSU & IIIA-CSIC)

TraNSW Symposium

November 9, 2023

14/17

PoA of Exponential Function

Description	Typical Representative	Price of Anarchy
Linear	ax + b	$rac{4}{3}pprox 1.333$
Quadratic	$ax^2 + bx + c$	$rac{3\sqrt{3}}{3\sqrt{3}-2}pprox 1.626$
Cubic	$ax^3 + bx^2 + cx + d$	$rac{4\sqrt[4]{4}}{4\sqrt[4]{4-3}}pprox 1.896$
Polynomials of degree $\leq p$	$\sum_{i=0}^{p} a_i x^i$	$[1 - p \cdot (p+1)^{\frac{-1-p}{p}}]^{-1} = \Theta(\frac{p}{lnp})$
M/M/1 delay functions	$(u - x)^{-1}$	$\frac{1}{2}(1+\sqrt{\frac{u_{min}}{u_{min}-R_{max}}})$
Exponential	$ae^{bx} + c$	$\frac{br}{br+2-W(e^{br+1})-\frac{1}{W(e^{br+1})}} \approx \frac{2br}{\log(br+1)}$

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > <

- Proposed an exponential cost function with the support of real-world data.
- Proved tight upper bound of *PoA* when using the proposed exponential function.
- Compare the expression of *PoA* for the BPR function and for the exponential function.

16/17

Image: A matrix and a matrix



Jianglin Qiao (WSU & IIIA-CSIC)

TraNSW Symposium

November 9, 2023