

Lonardi and De Bacco arXiv:2306.16246  
(2023)



# Bilevel Optimization for Traffic Mitigation in Optimal Transport Networks

Alessandro Lonardi

Physics for Inference and Optimization  
Max Planck Institute for Intelligent Systems



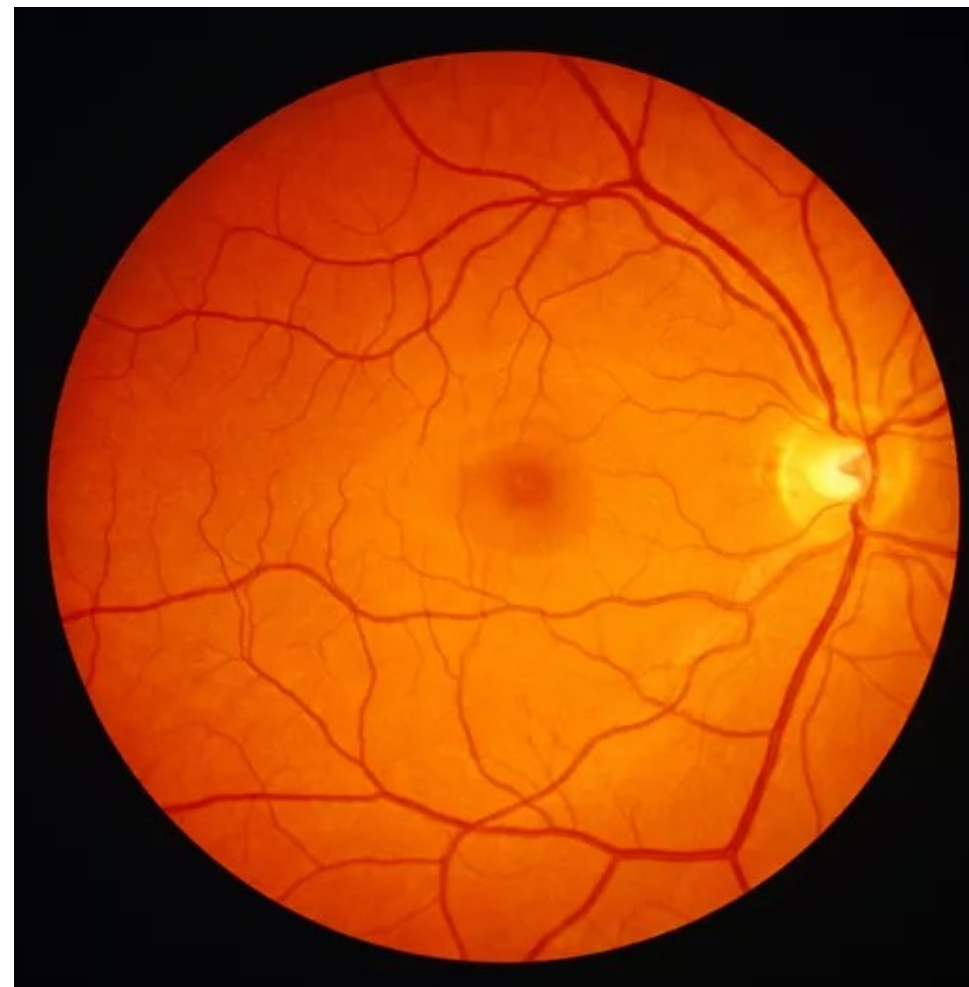
MAX-PLANCK-GESELLSCHAFT

imprs-is

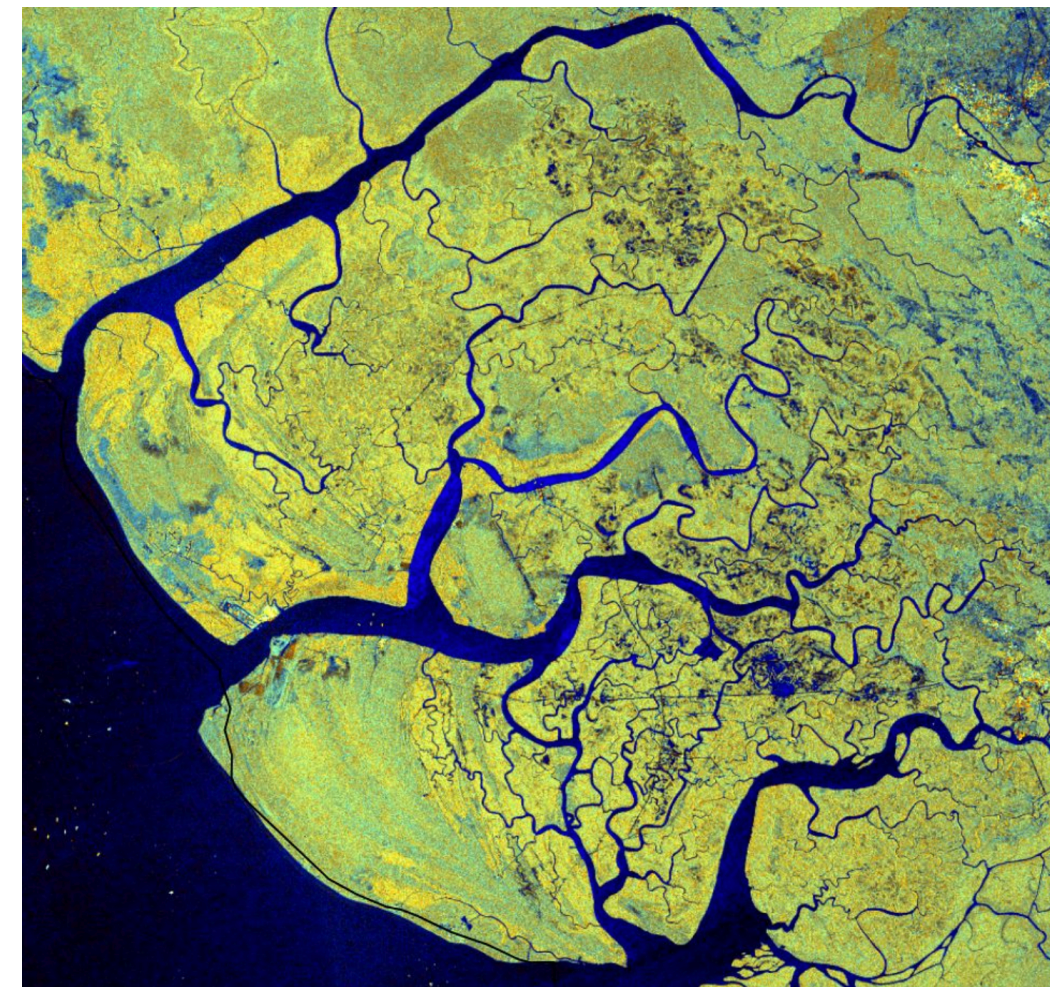


# Motivation

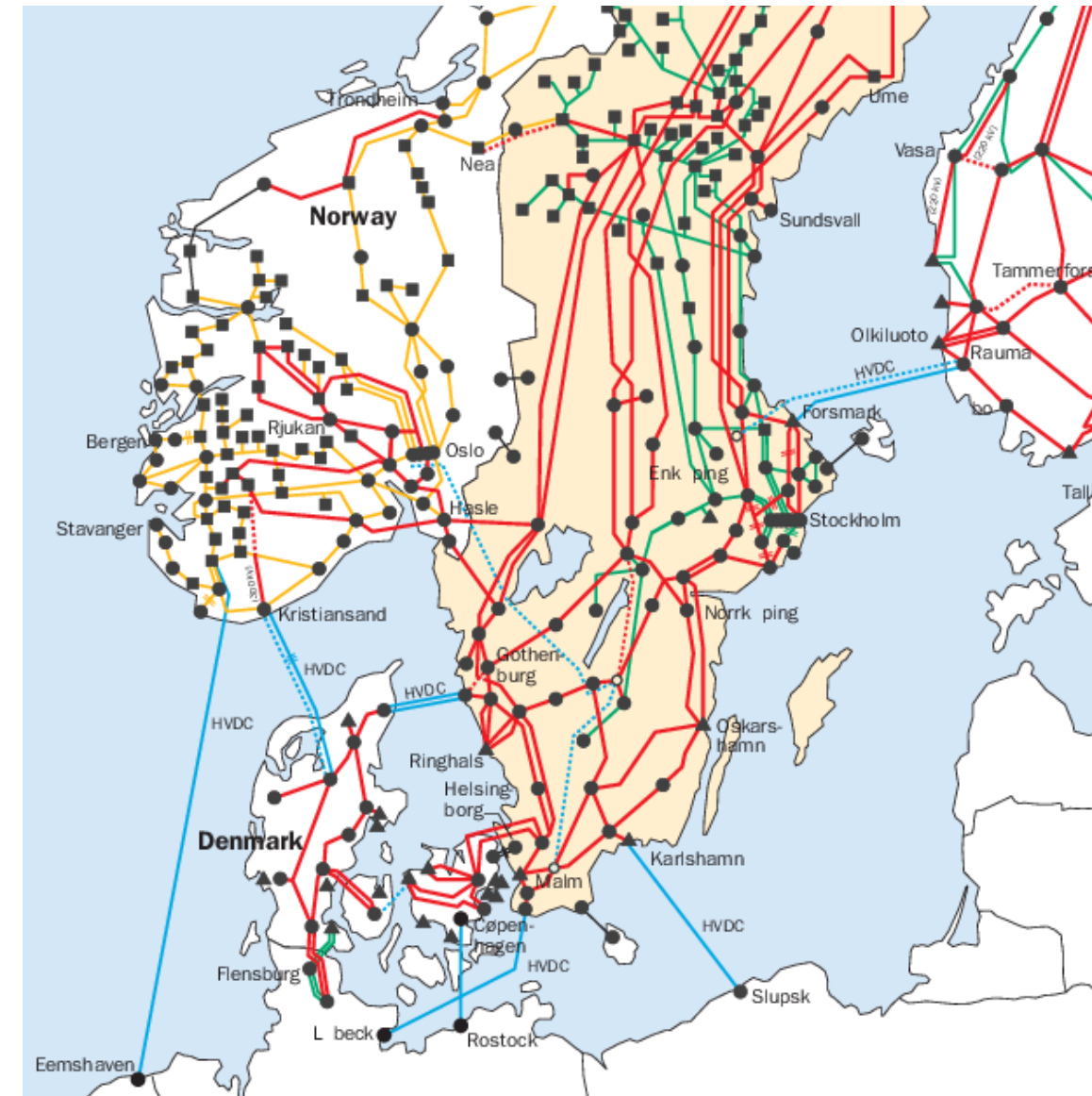
Transport networks are pervasive at different scales



UHB Trust



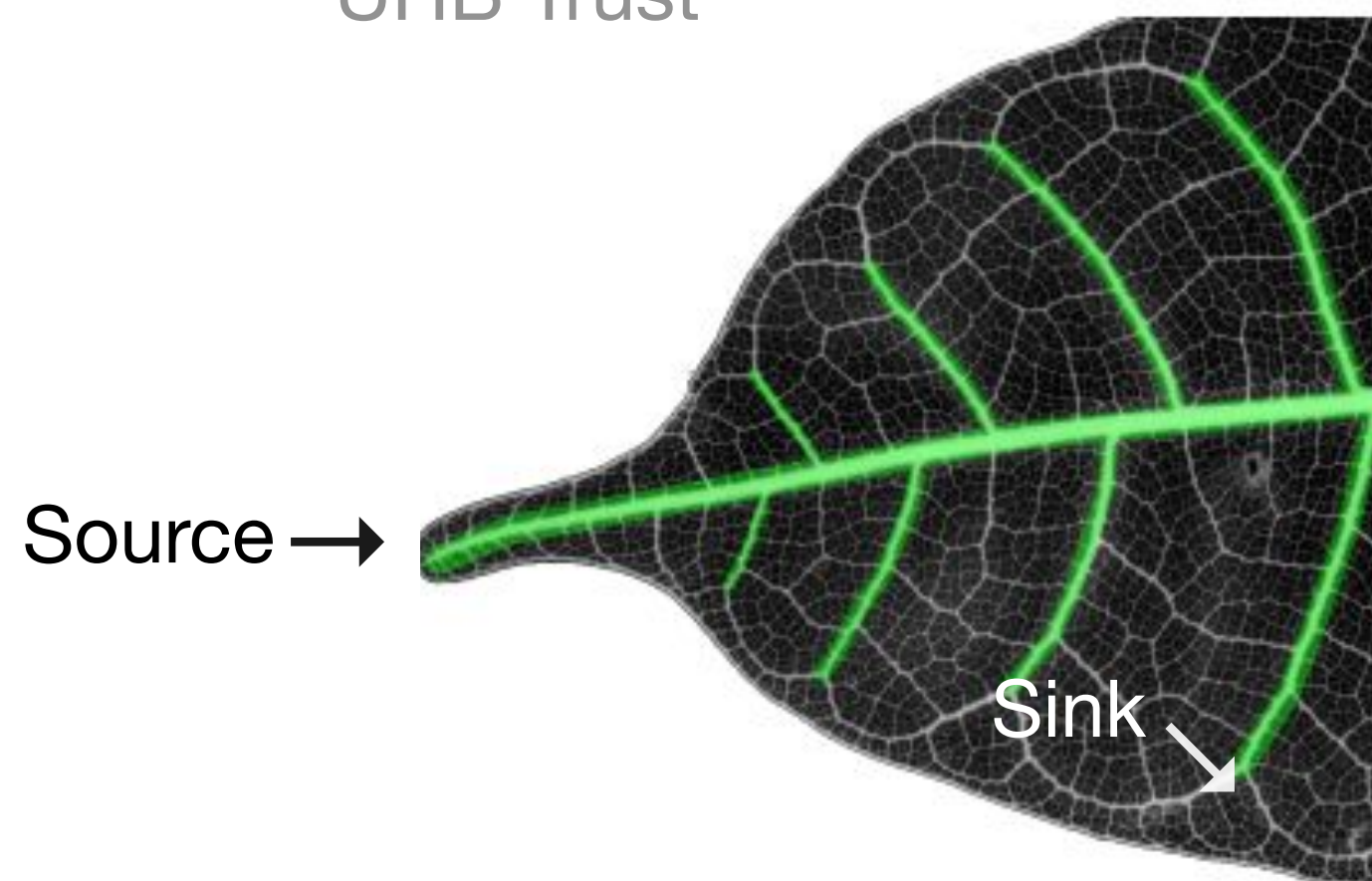
ESA



Perninge  
KTH (2011)



Transport for  
London

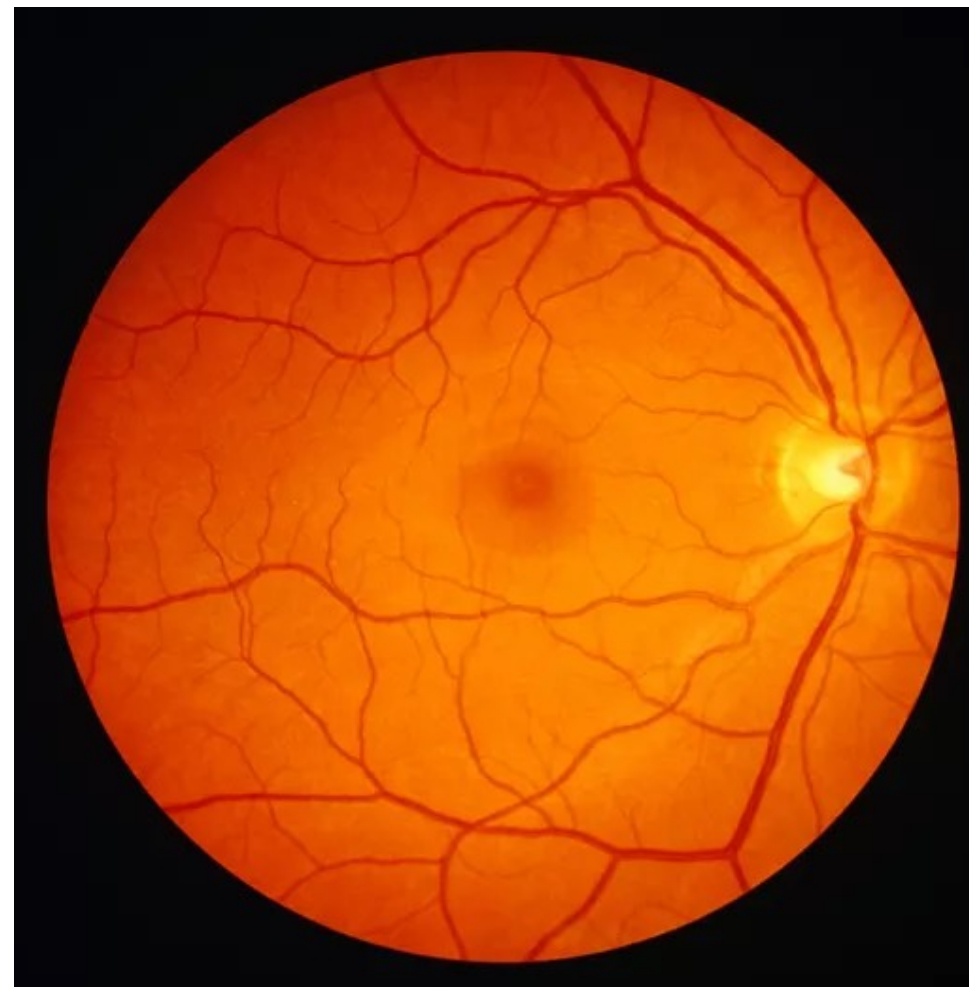


Ronellenfitsch and Katifori  
PRL (2016)

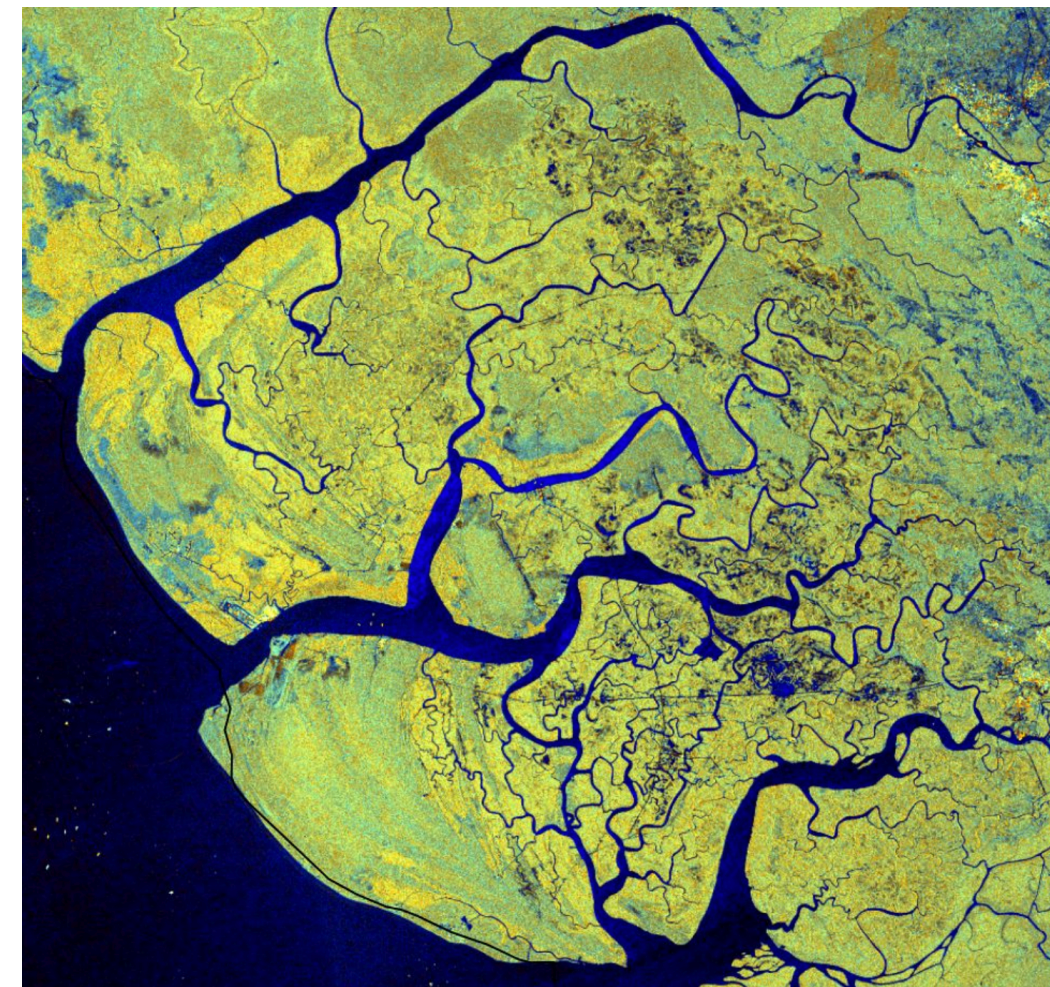
# Motivation

Transport networks are pervasive at different scales

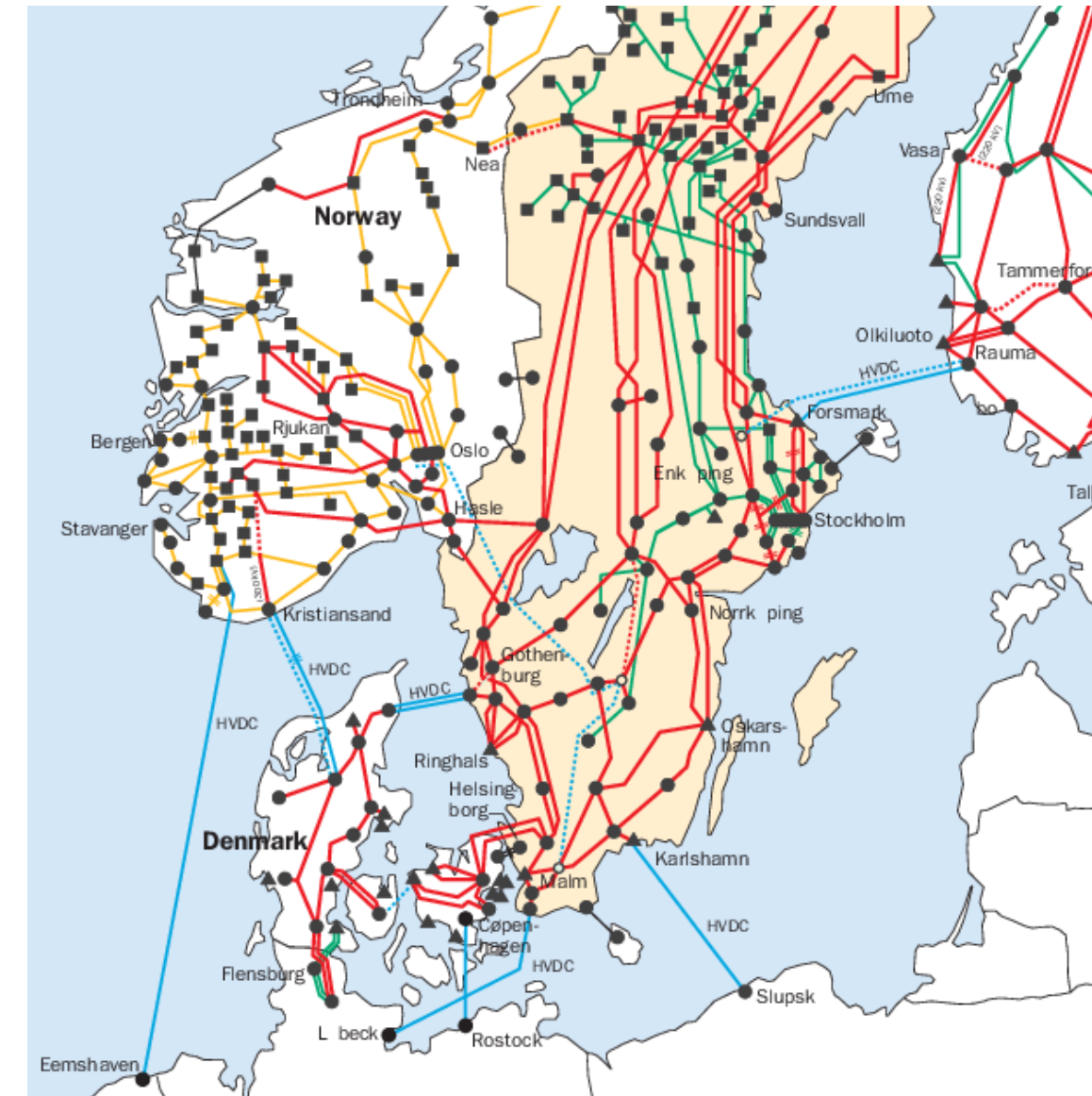
## Natural systems



UHB Trust



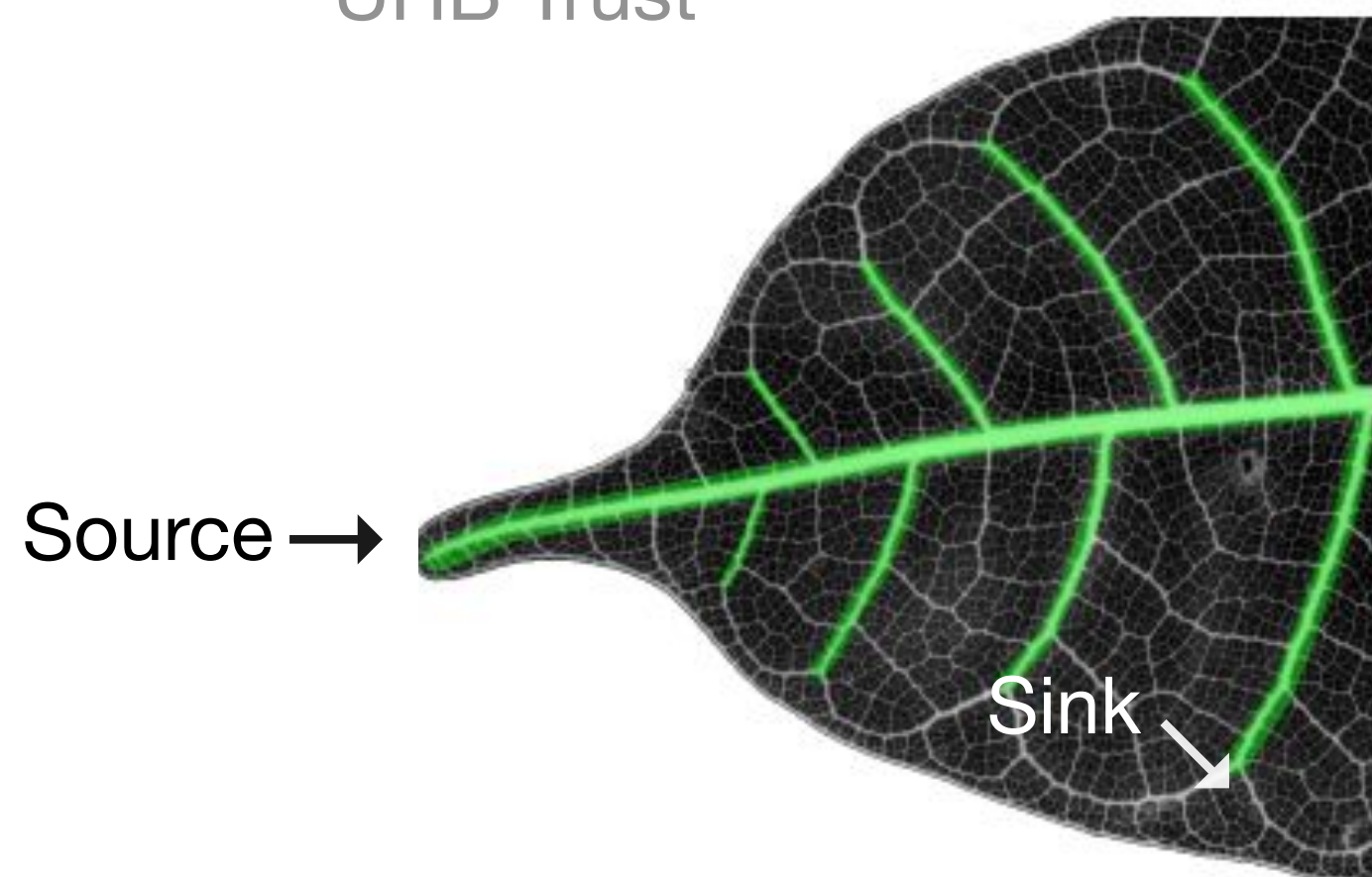
ESA



Perninge  
KTH (2011)



Transport for  
London



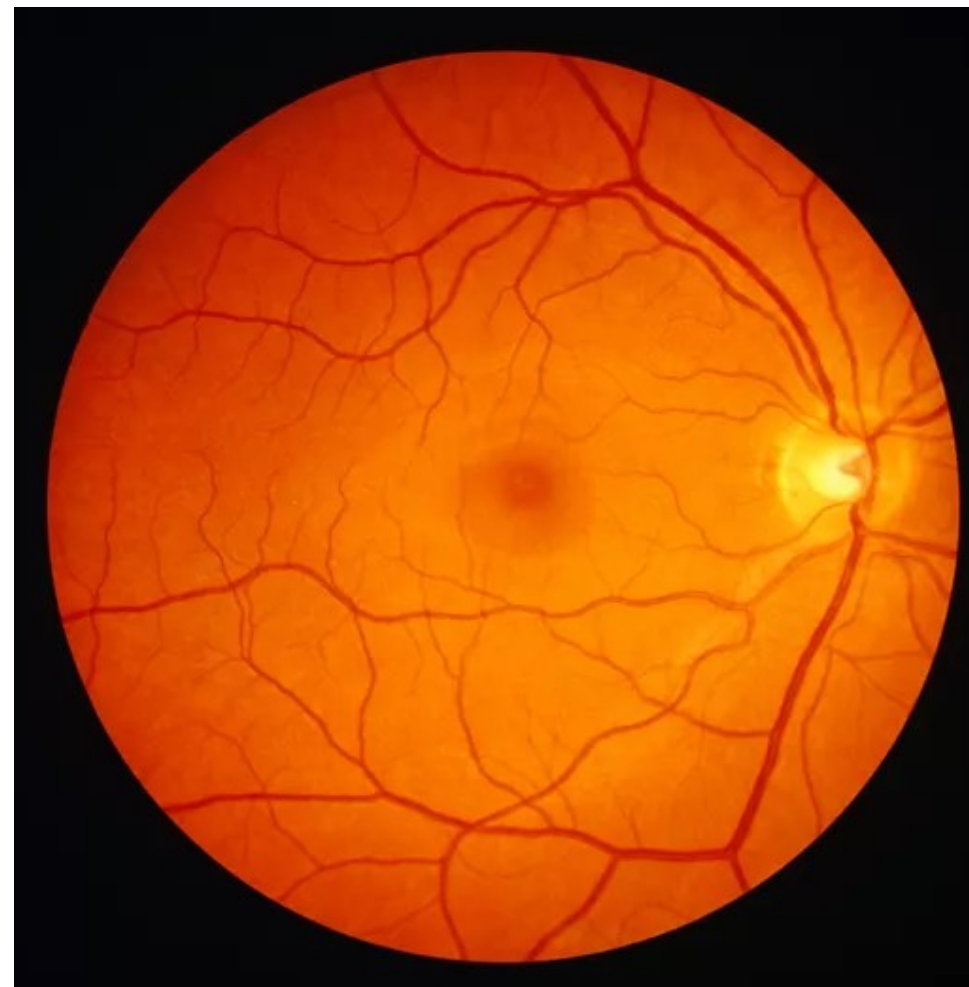
Ronellenfitsch and Katifori  
PRL (2016)

➔ Adaptation leads to the emergence of macroscopic properties

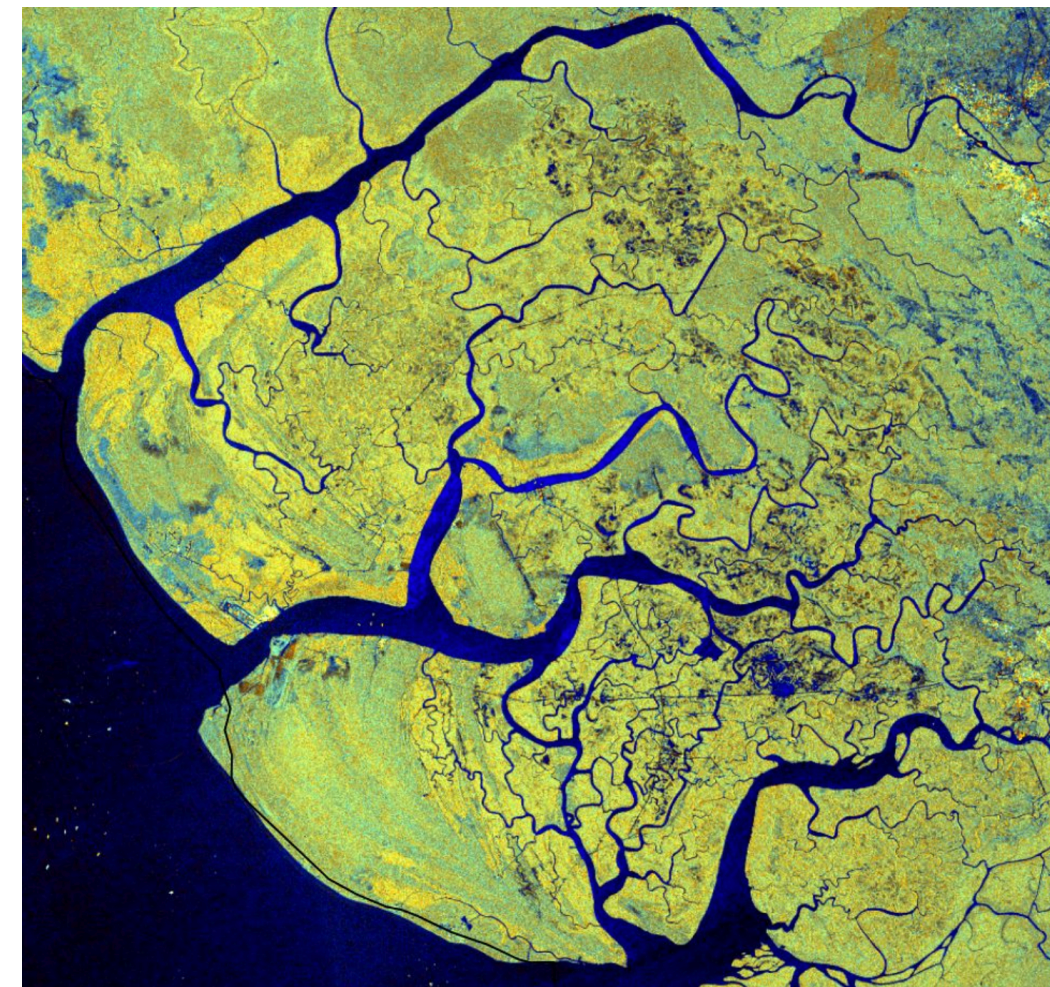
# Motivation

Transport networks are pervasive at different scales

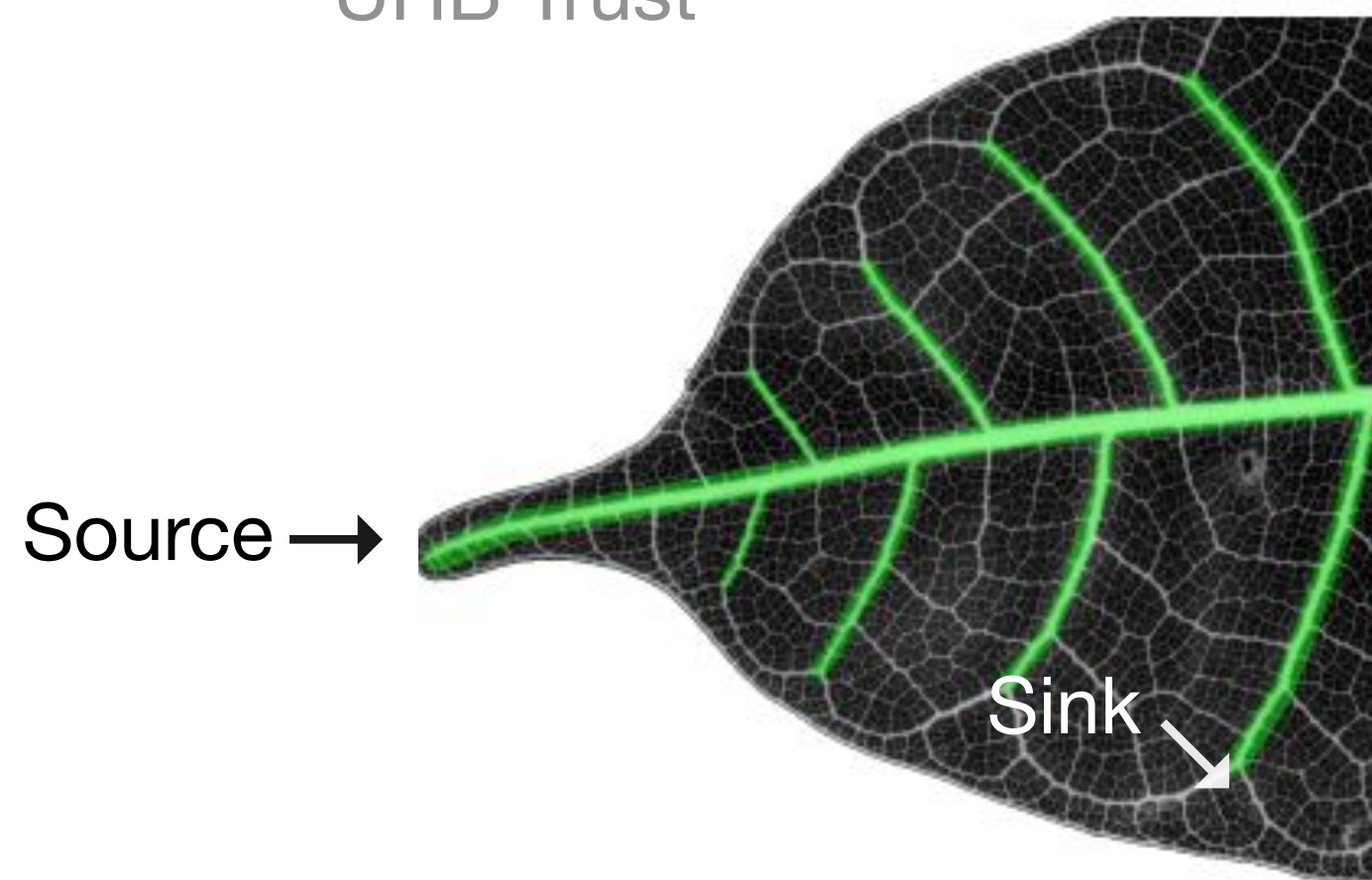
## Natural systems



UHB Trust

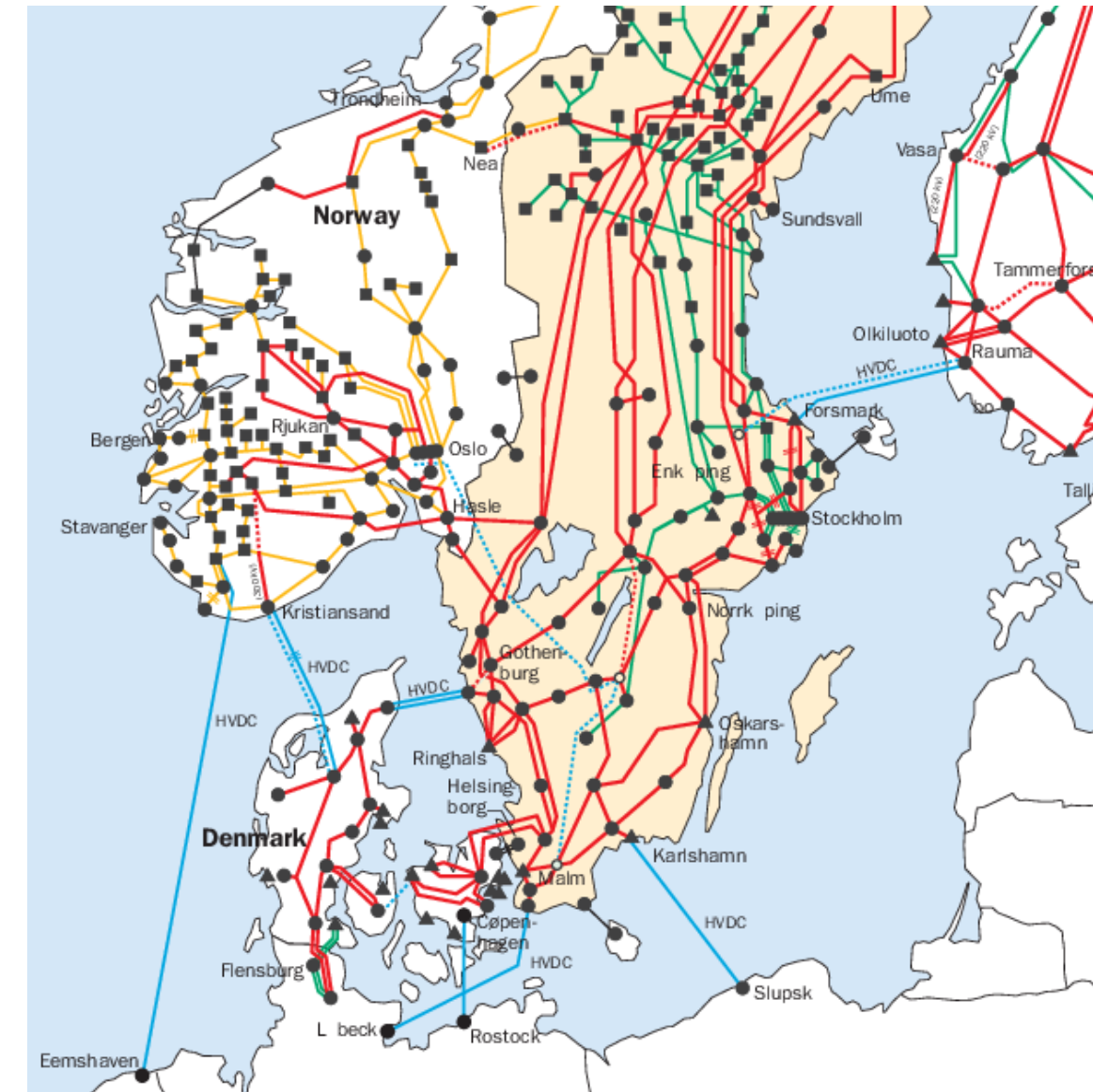


ESA



Ronellenfitch and Katifori  
PRL (2016)

## Artificial systems



Perninge  
KTH (2011)

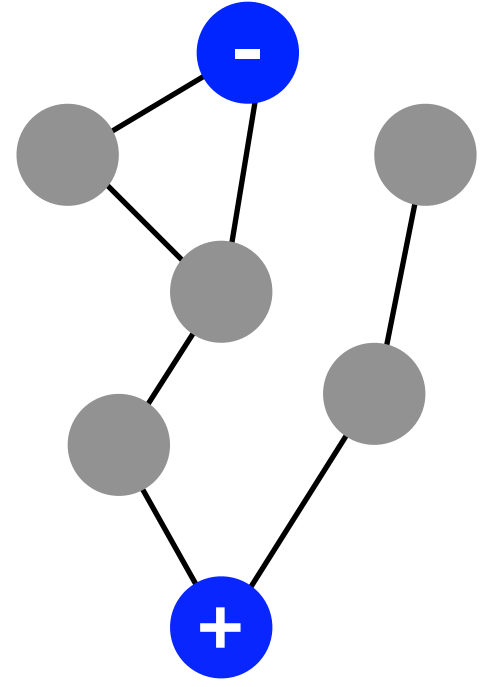


Transport for  
London

➔ Adaptation leads to the emergence of macroscopic properties

➔ Idea: leverage adaptation to design urban transportation

# Background

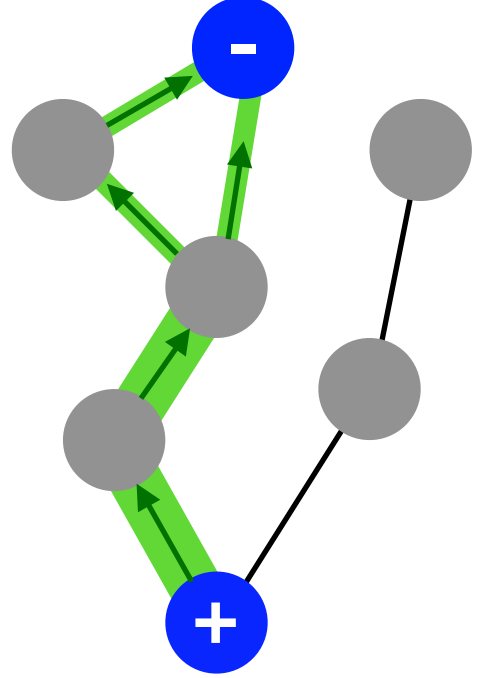
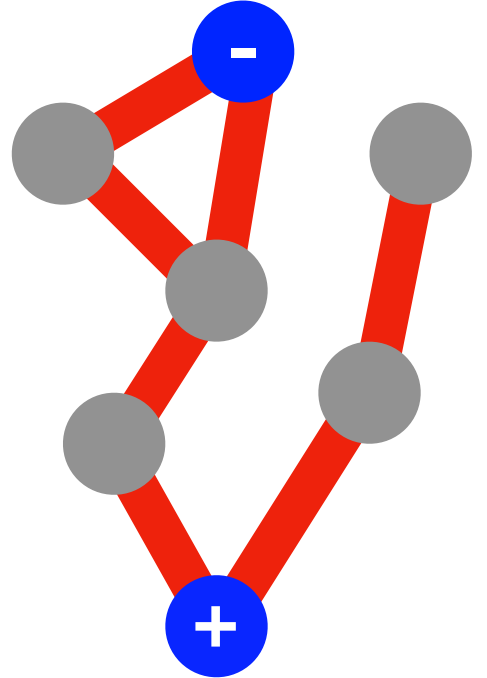
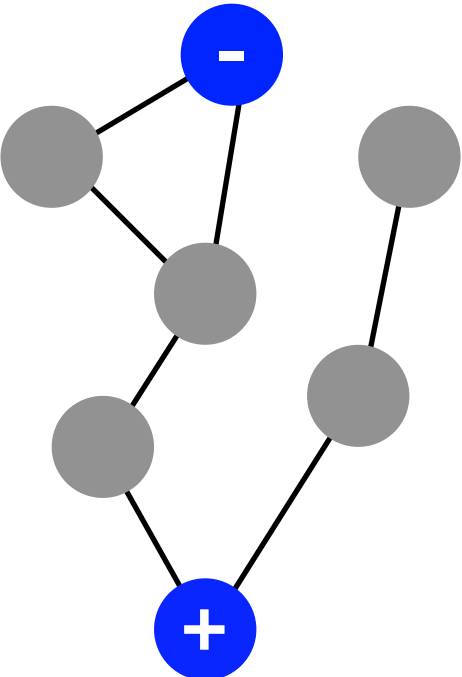


$\mu_e$  : road capacity

$F_e$  : load displacement

$$\left\{ \begin{array}{l} \frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e \\ \text{Kirchhoff's law} \end{array} \right.$$

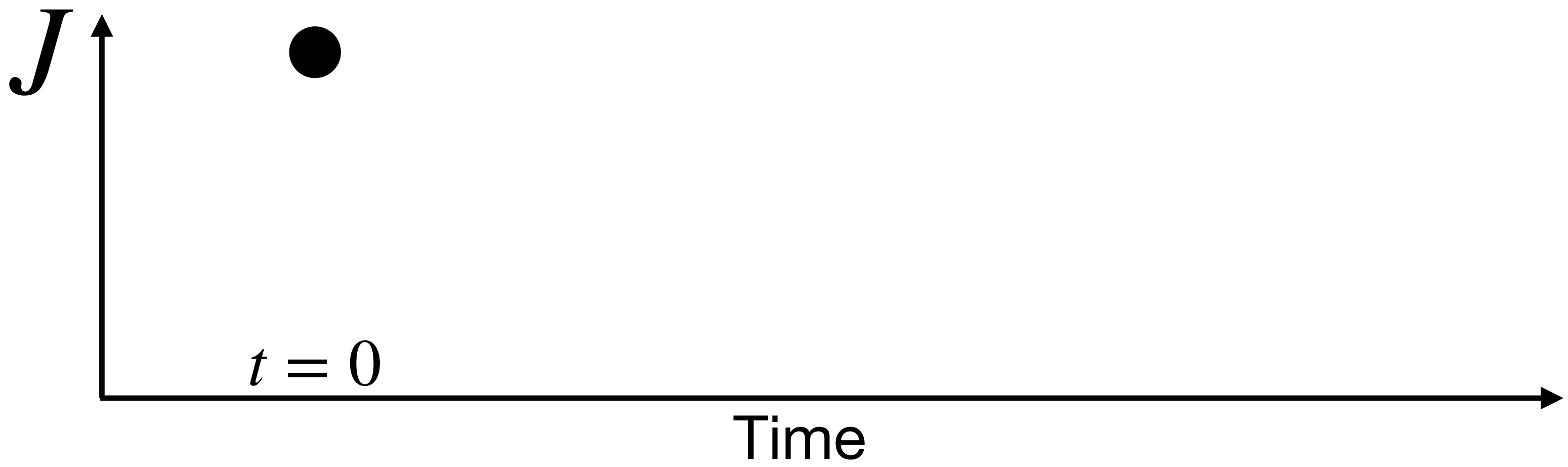
# Background



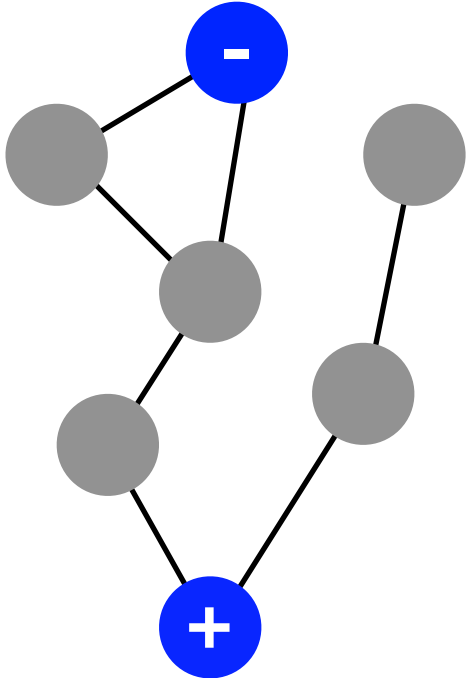
$\mu_e$  : road capacity

$F_e$  : load displacement

$$\left\{ \begin{array}{l} \frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e \\ \text{Kirchhoff's law} \end{array} \right.$$



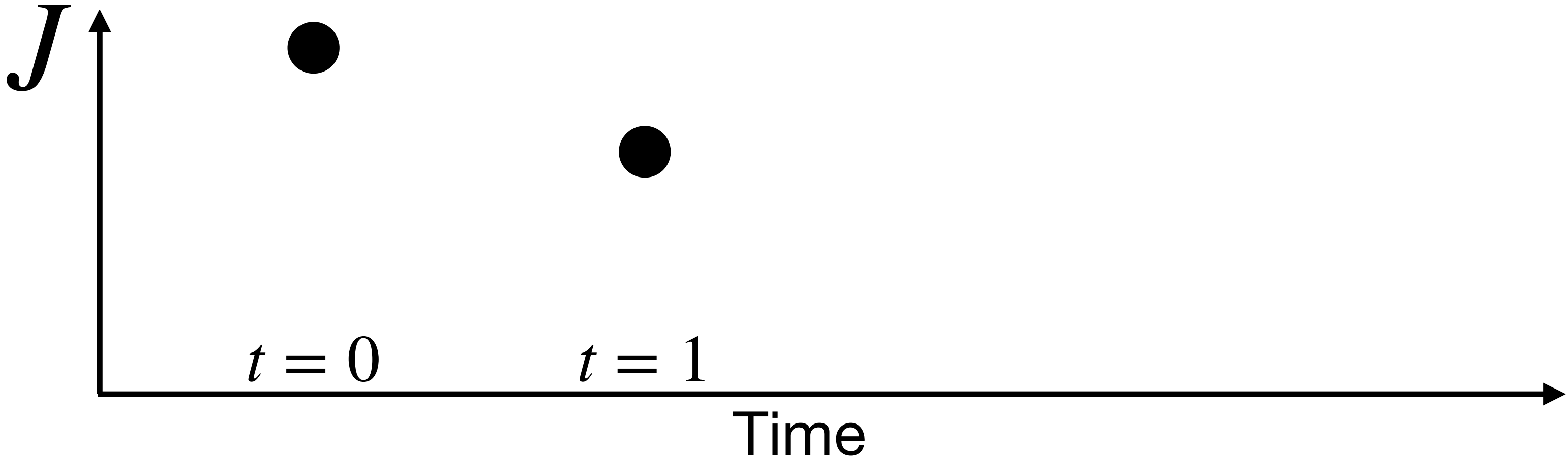
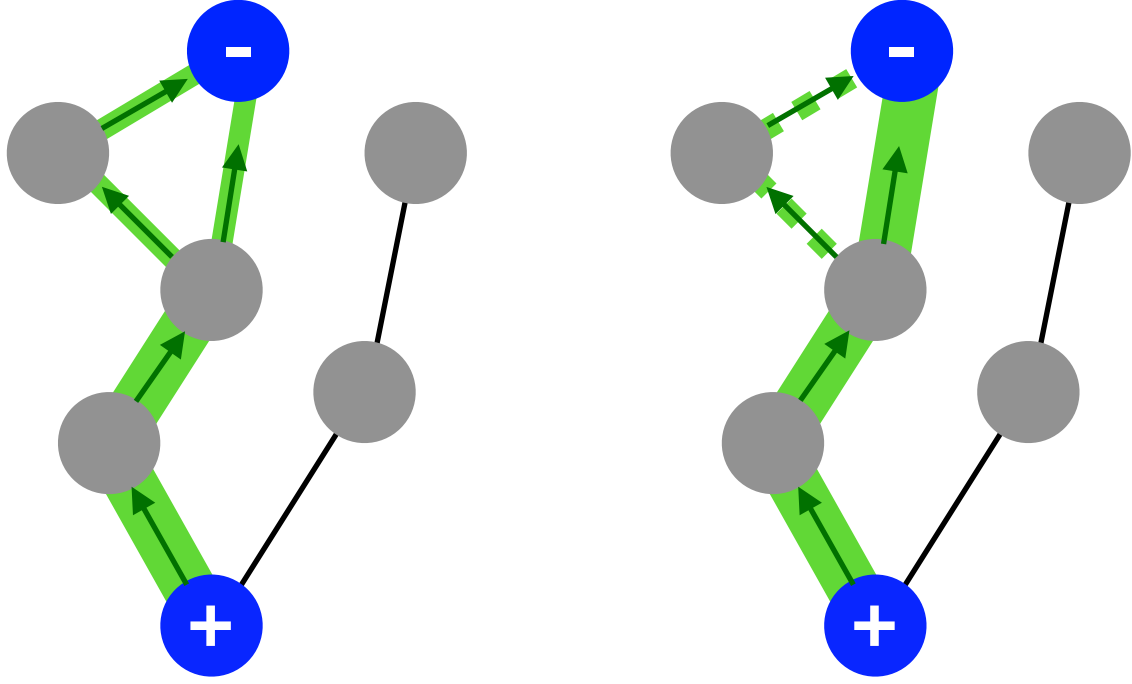
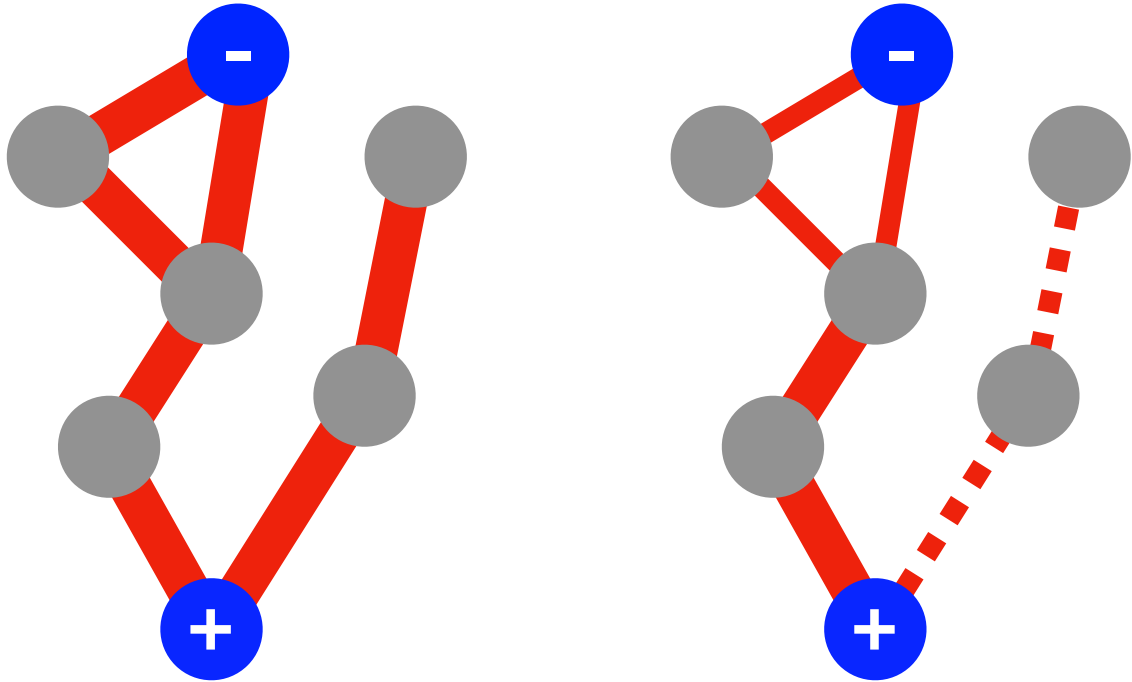
# Background



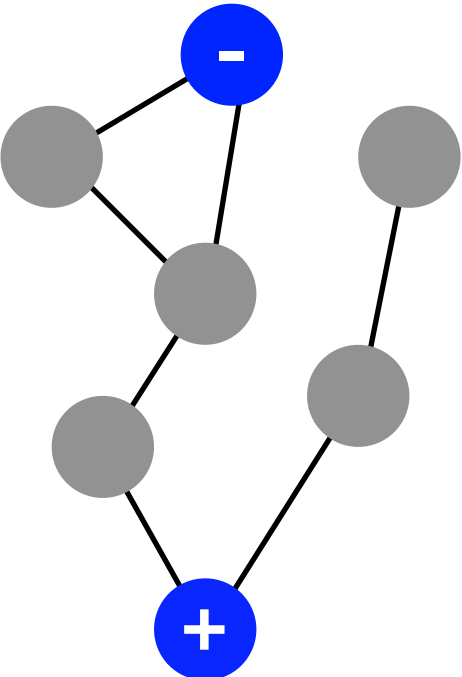
$\mu_e$  : road capacity

$F_e$  : load displacement

$$\left\{ \begin{array}{l} \frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e \\ \text{Kirchhoff's law} \end{array} \right.$$



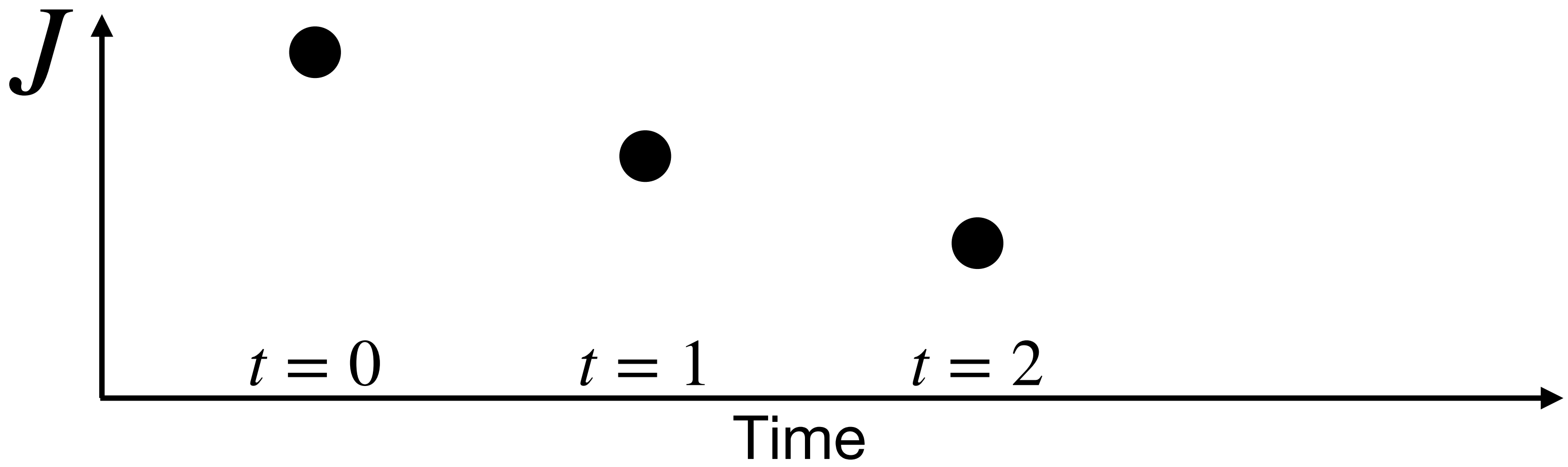
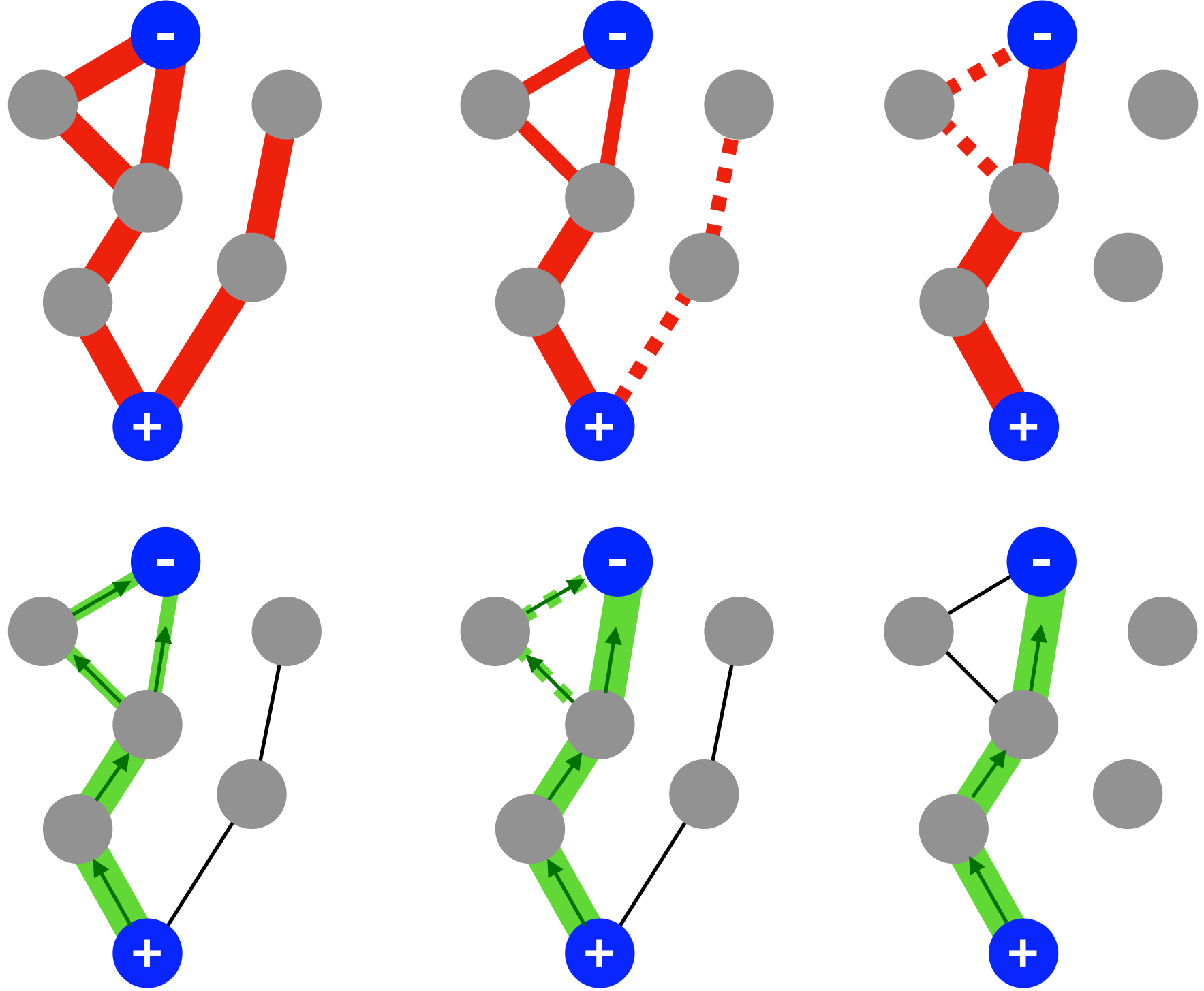
# Background



$\mu_e$  : road capacity

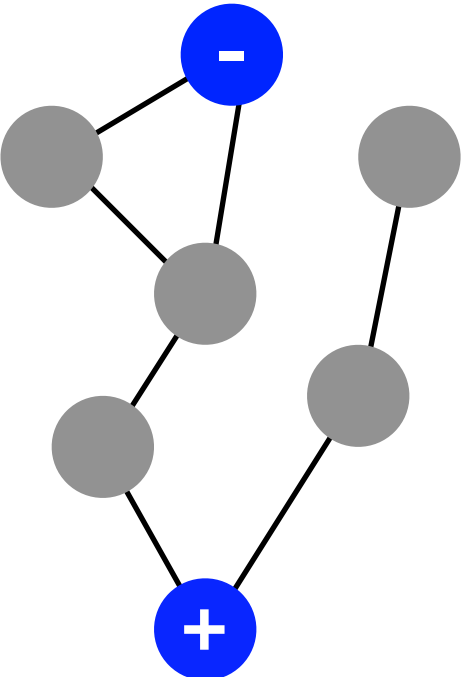
$F_e$  : load displacement

$$\left\{ \begin{array}{l} \frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e \\ \text{Kirchhoff's law} \end{array} \right.$$





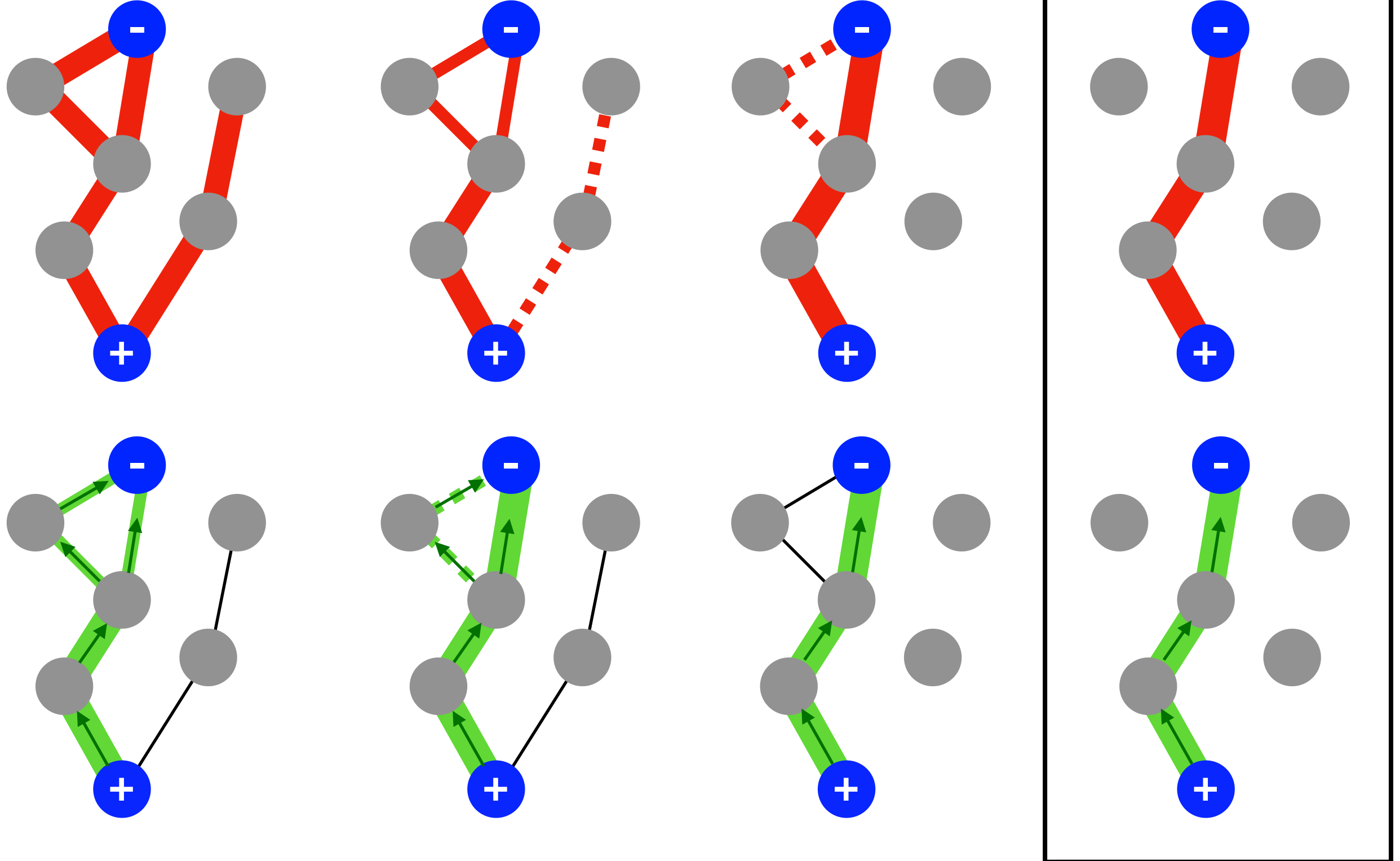
# Background



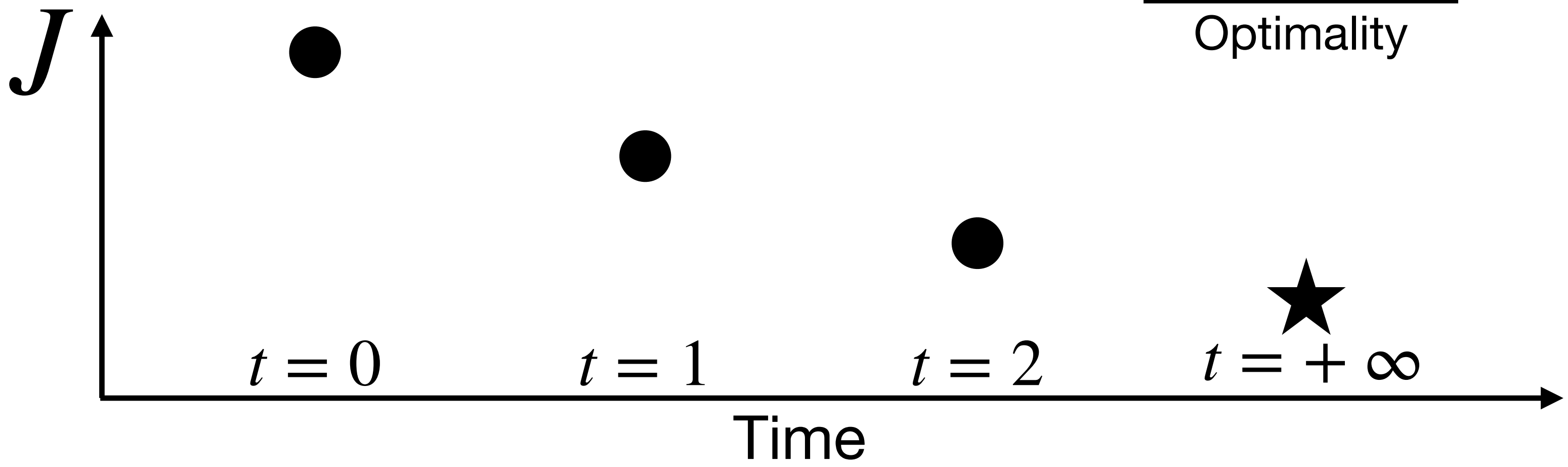
$\mu_e$  : road capacity

$F_e$  : load displacement

$$\left\{ \begin{array}{l} \frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e \\ \text{Kirchhoff's law} \end{array} \right.$$

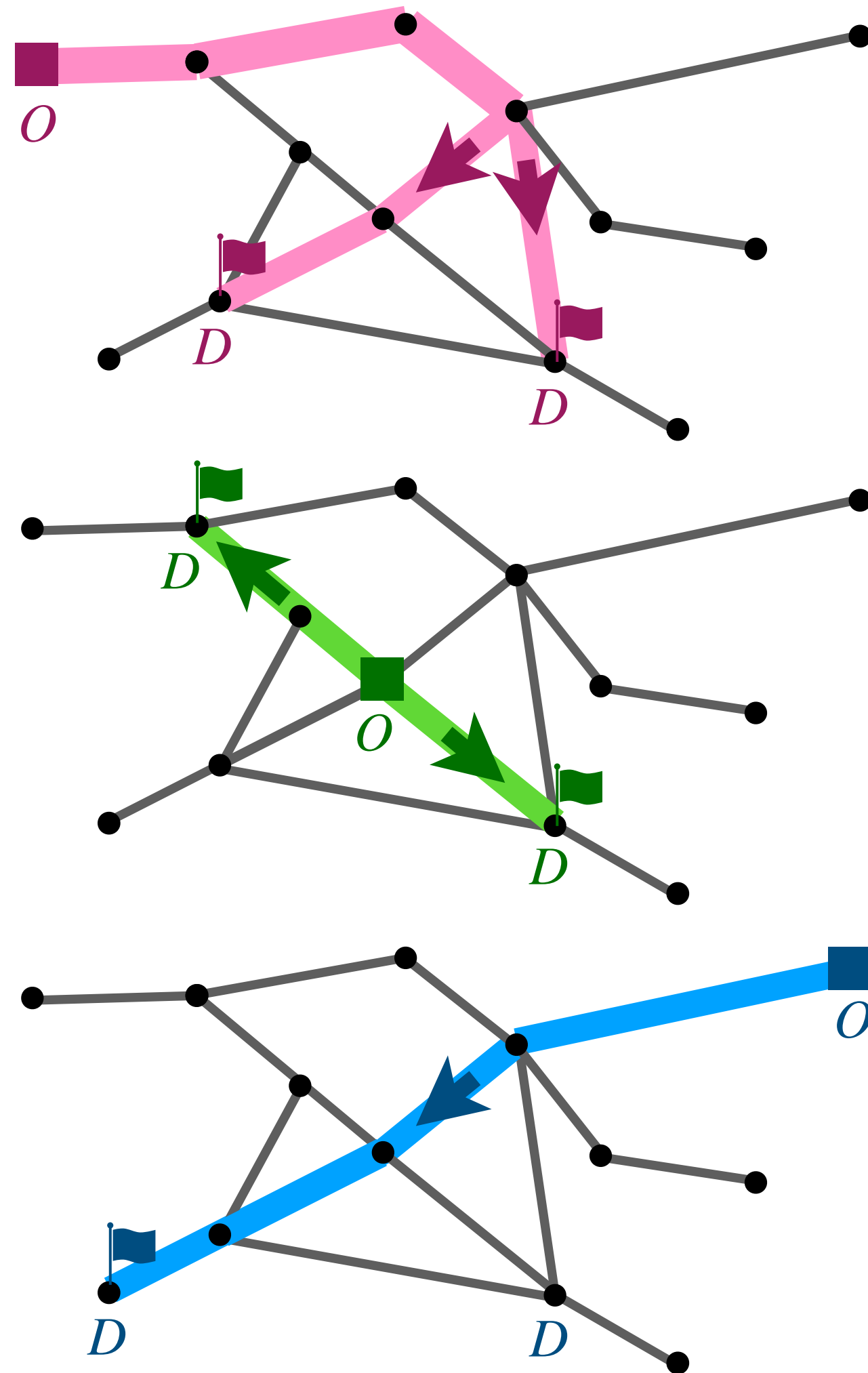


Optimality



# Modeling assumption

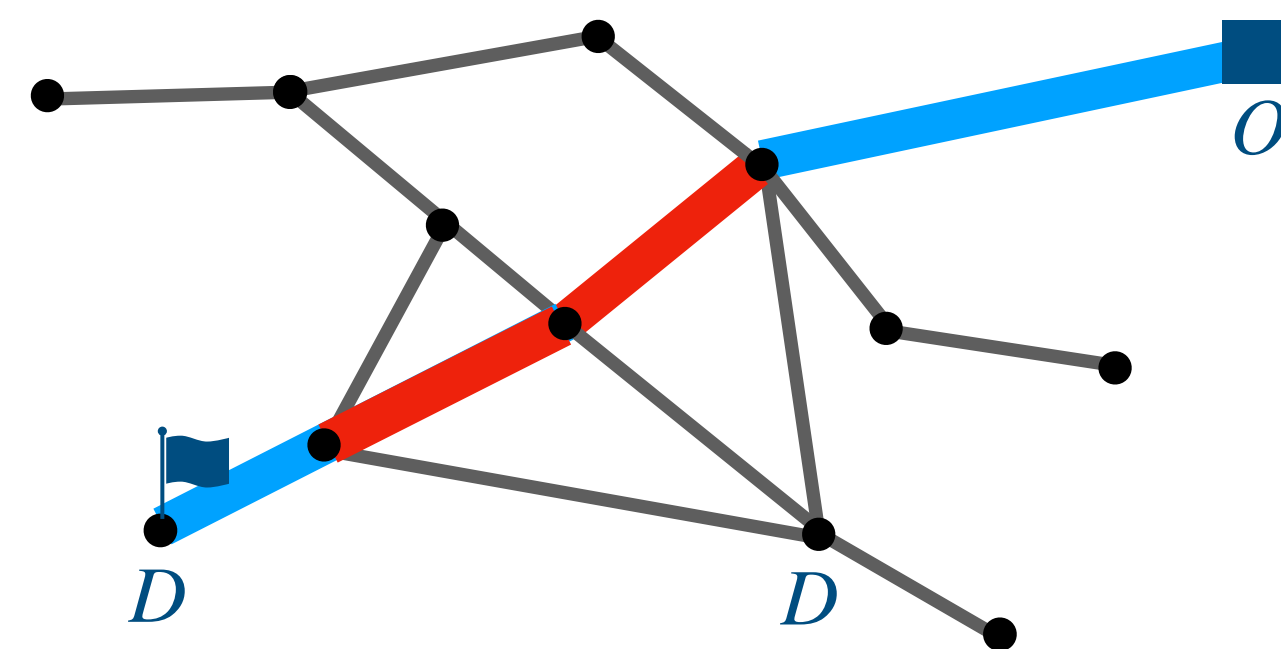
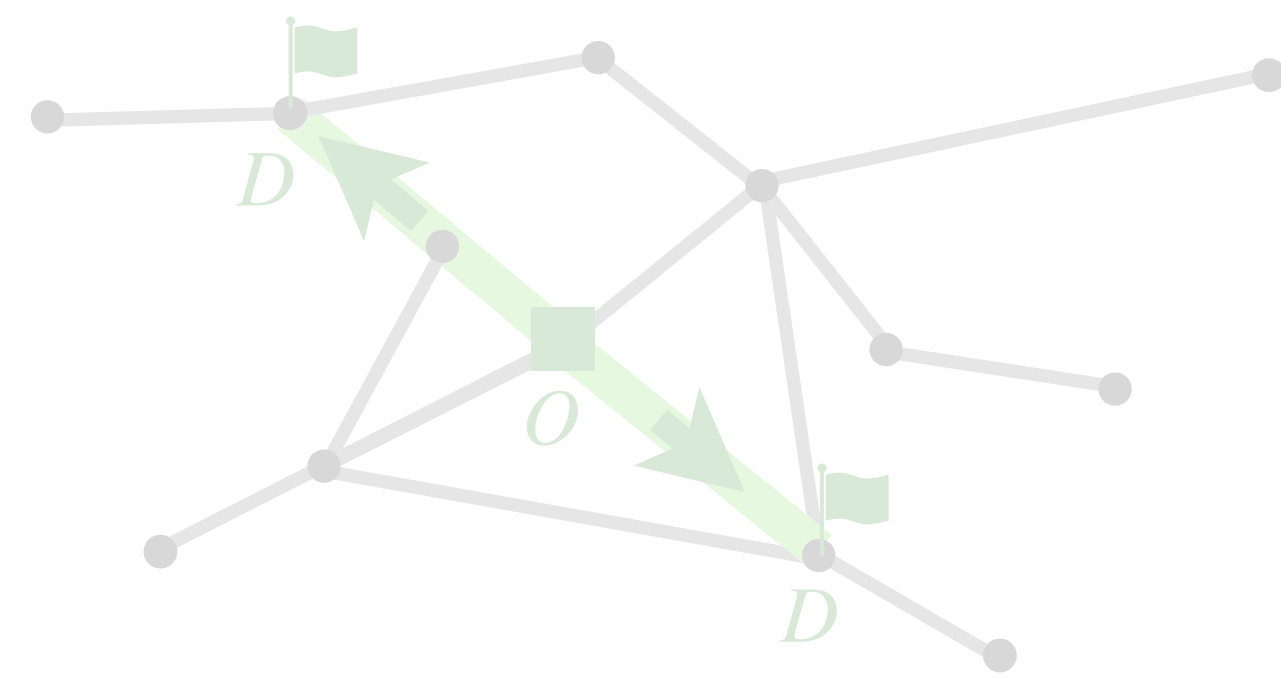
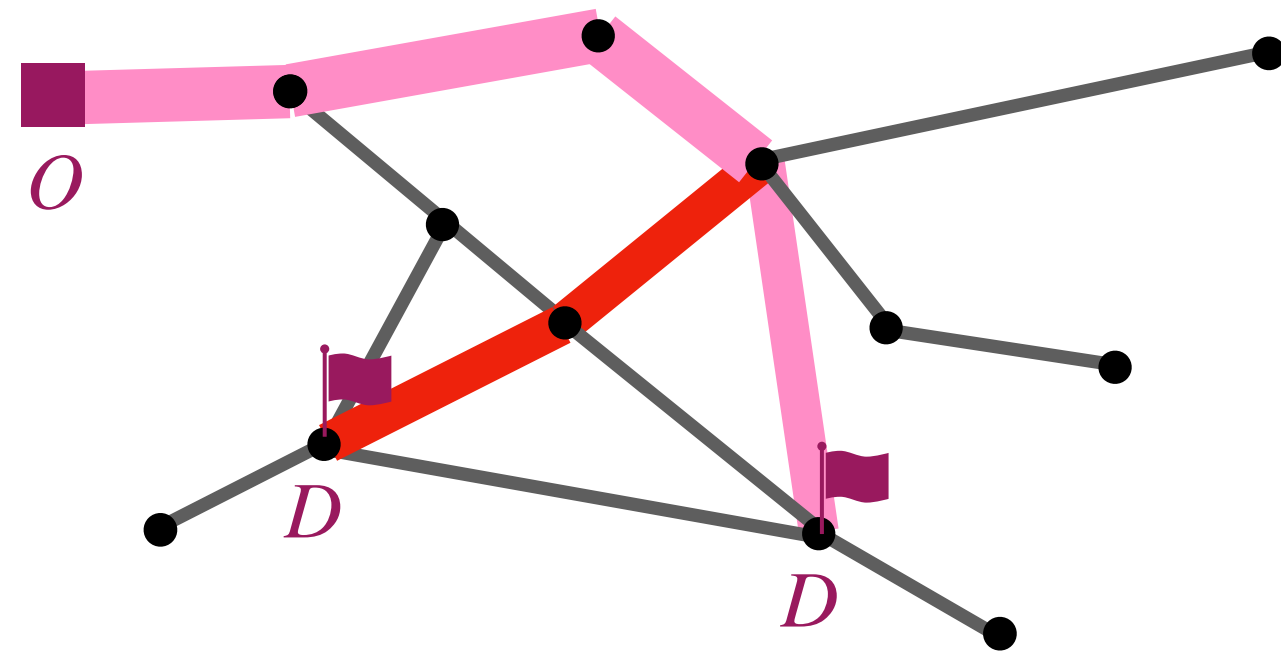
Passengers travel from **multiple Origins** to **multiple Destinations**



- 1) Each group of passengers moves **greedily** from its **O** to its **D**  
(Wardrop's first principle)

# Modeling assumption

Passengers travel from **multiple Origins** to **multiple Destinations**



1) Each group of passengers moves **greedily** from its **O** to its **D**  
(Wardrop's first principle)

2) Passengers' interaction triggers **traffic congestion**

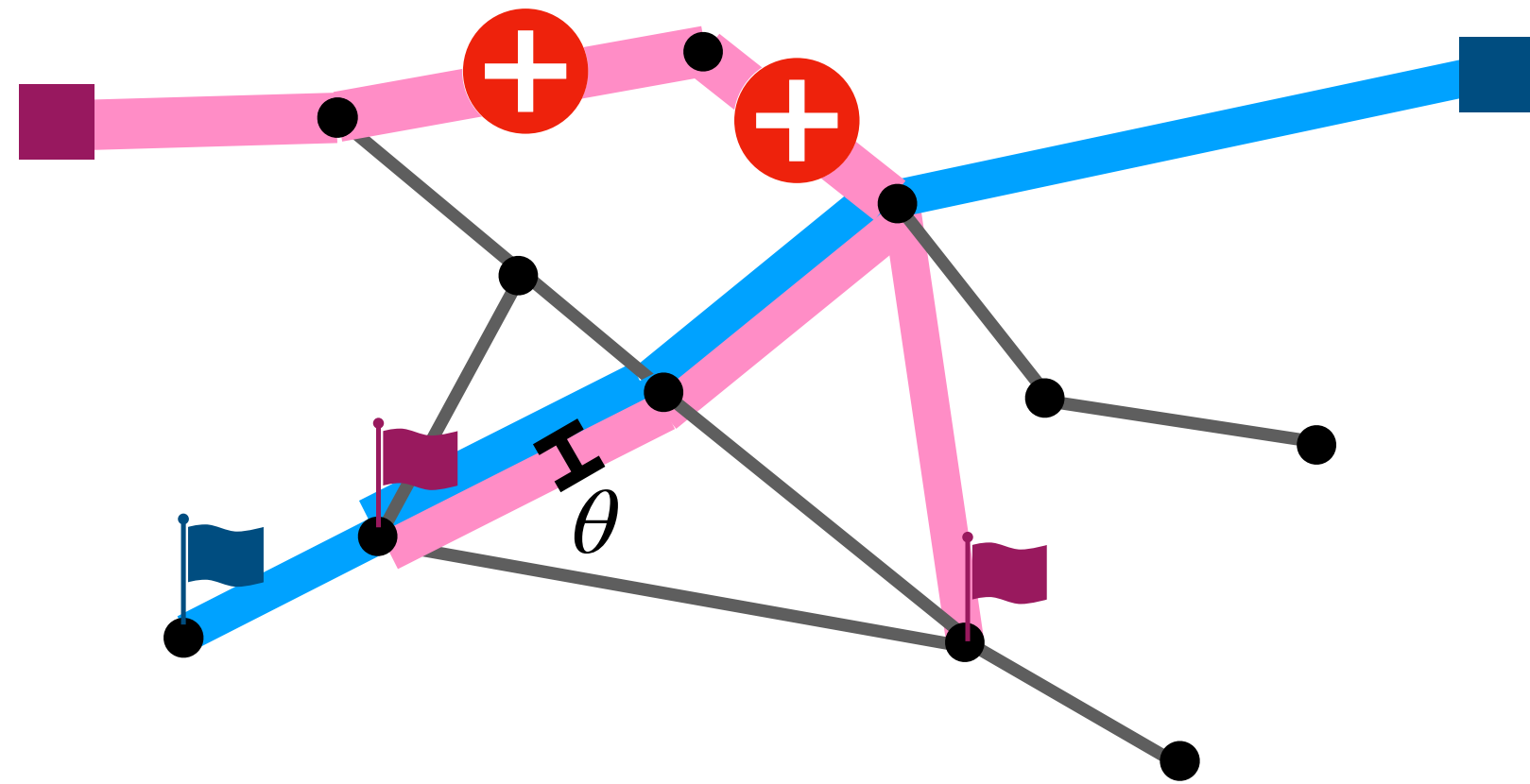
Often neglected by adaptation models!



# Modeling assumption

Network managers tunes edge weights to mitigate traffic

$$J_e = w_e F_e \quad \Omega_e = F_e^2 H(F_e - \theta)$$



$$[w_e] = \$$$

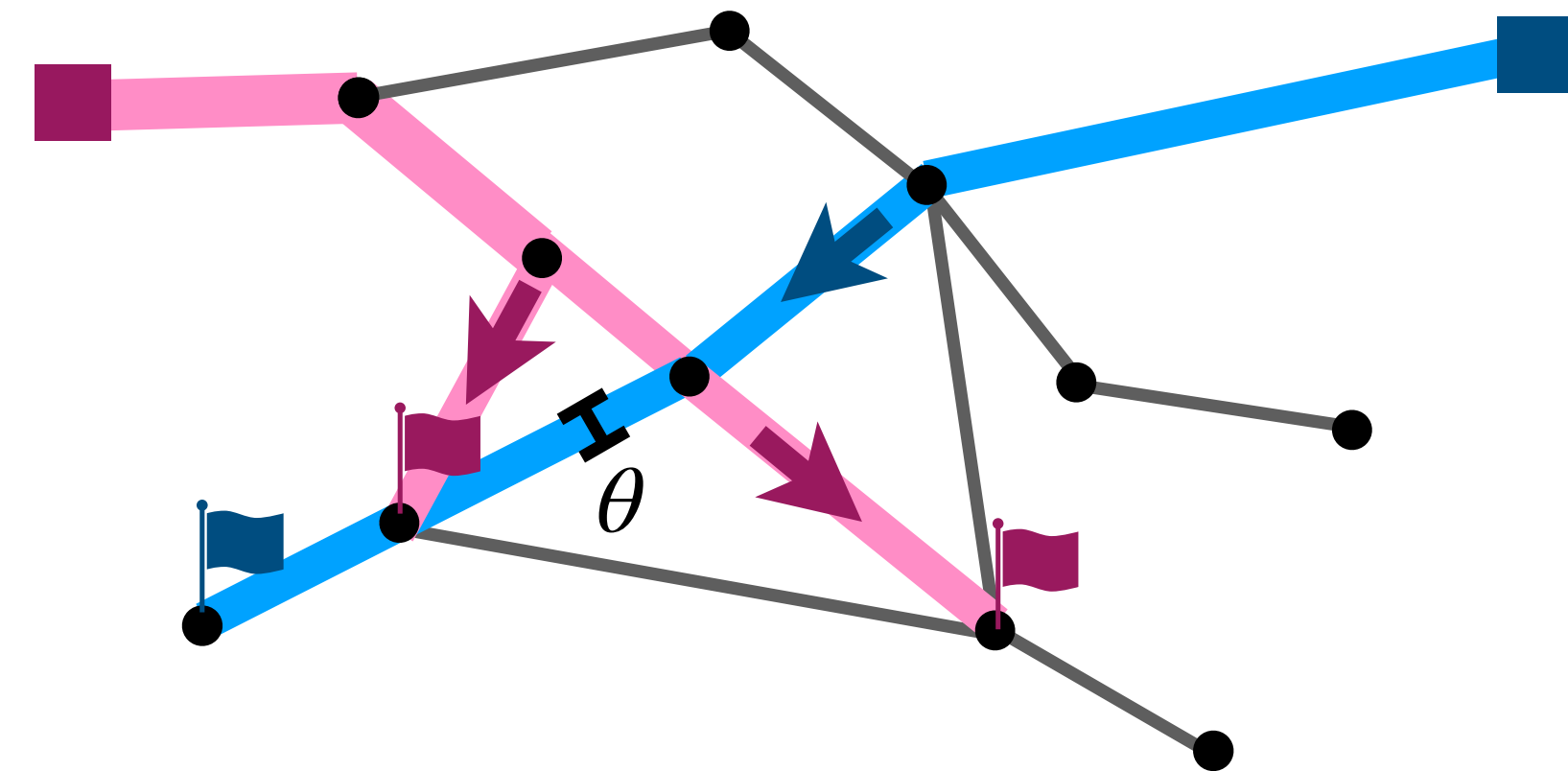
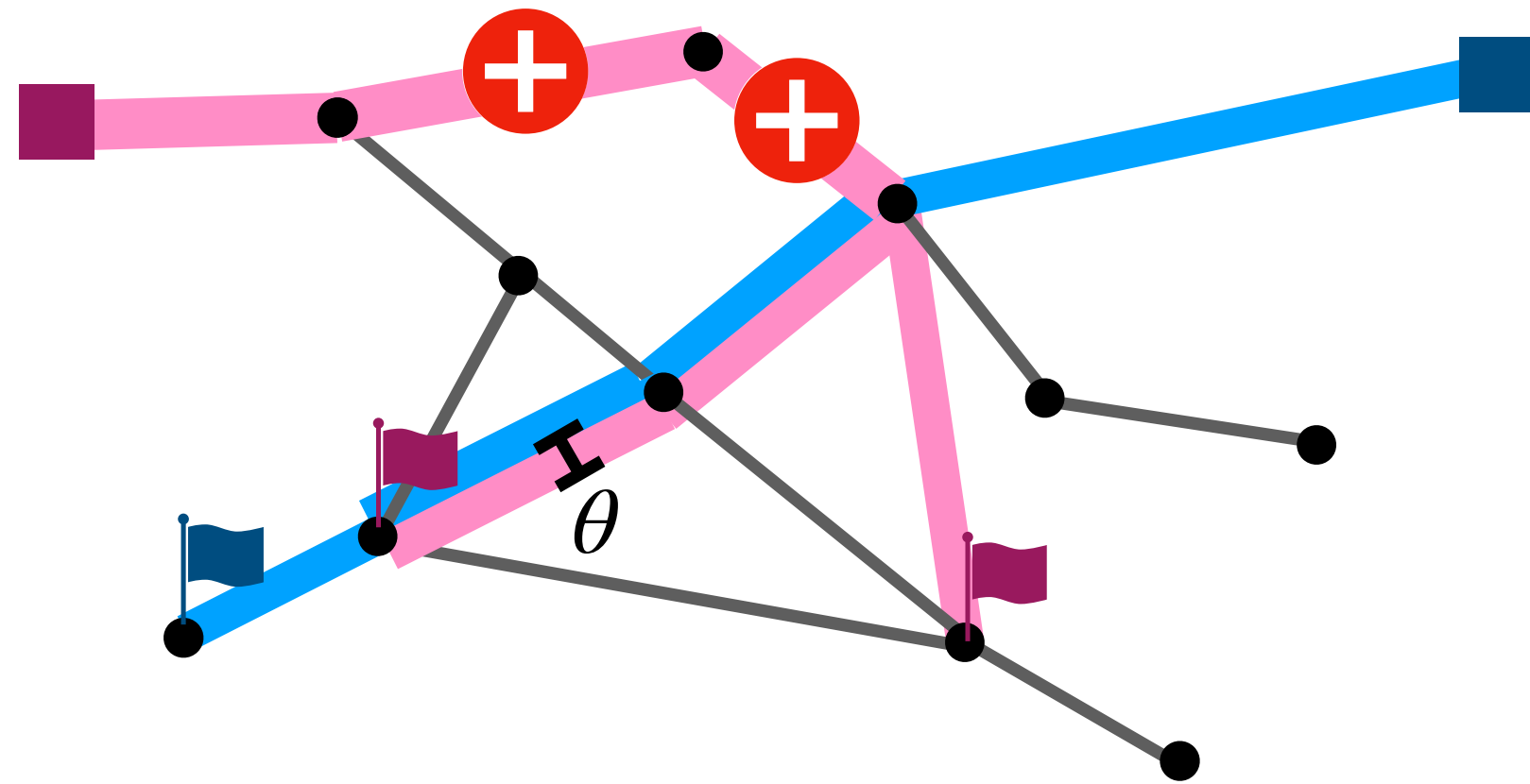
$$[\theta] = \# \text{ number of people}$$

# Modeling assumption

Network managers tunes edge weights to mitigate traffic

$$J_e = w_e F_e \quad \Omega_e = F_e^2 H(F_e - \theta)$$

$$\Omega_e = 0$$



$$[w_e] = \$$$

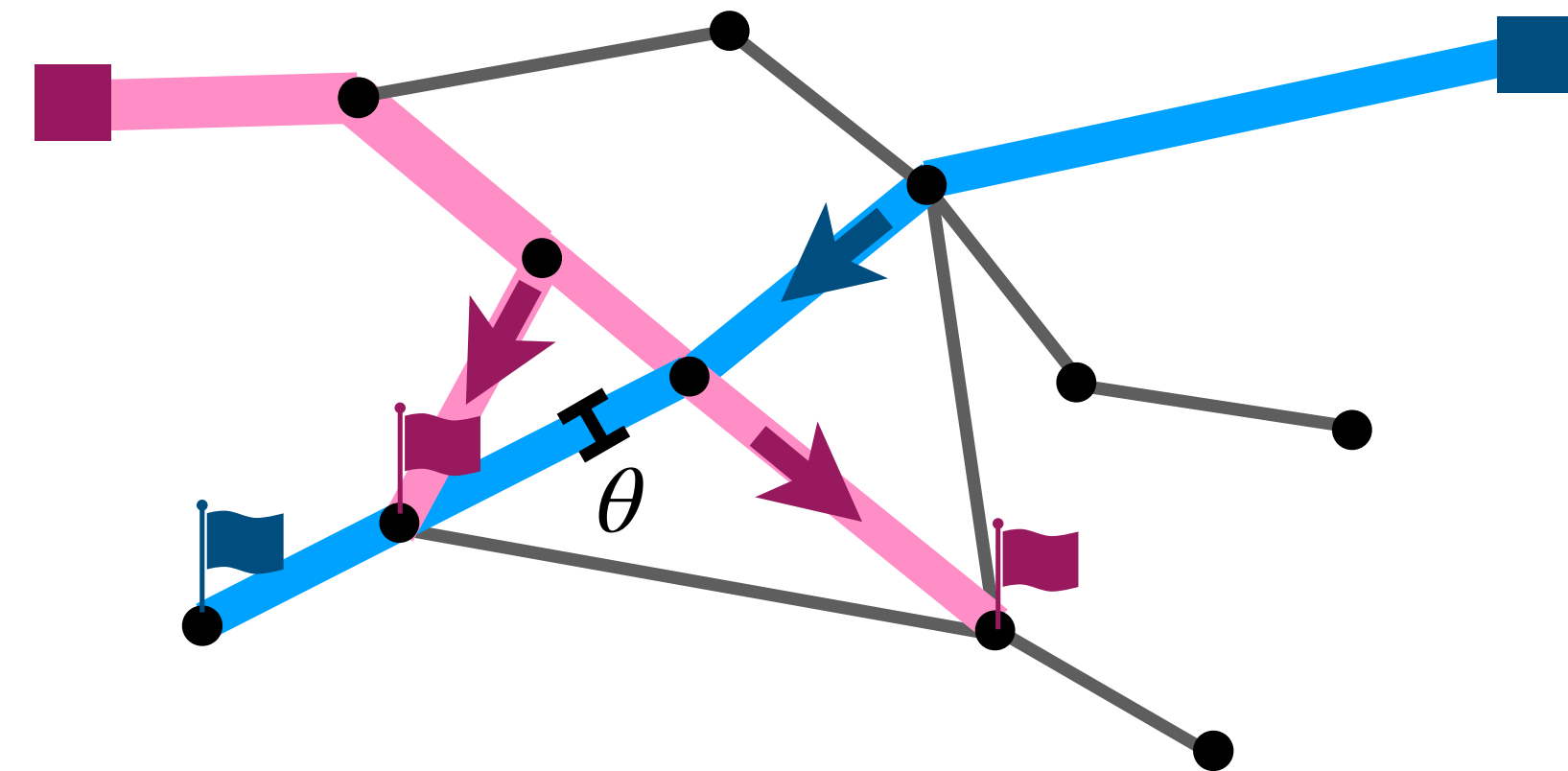
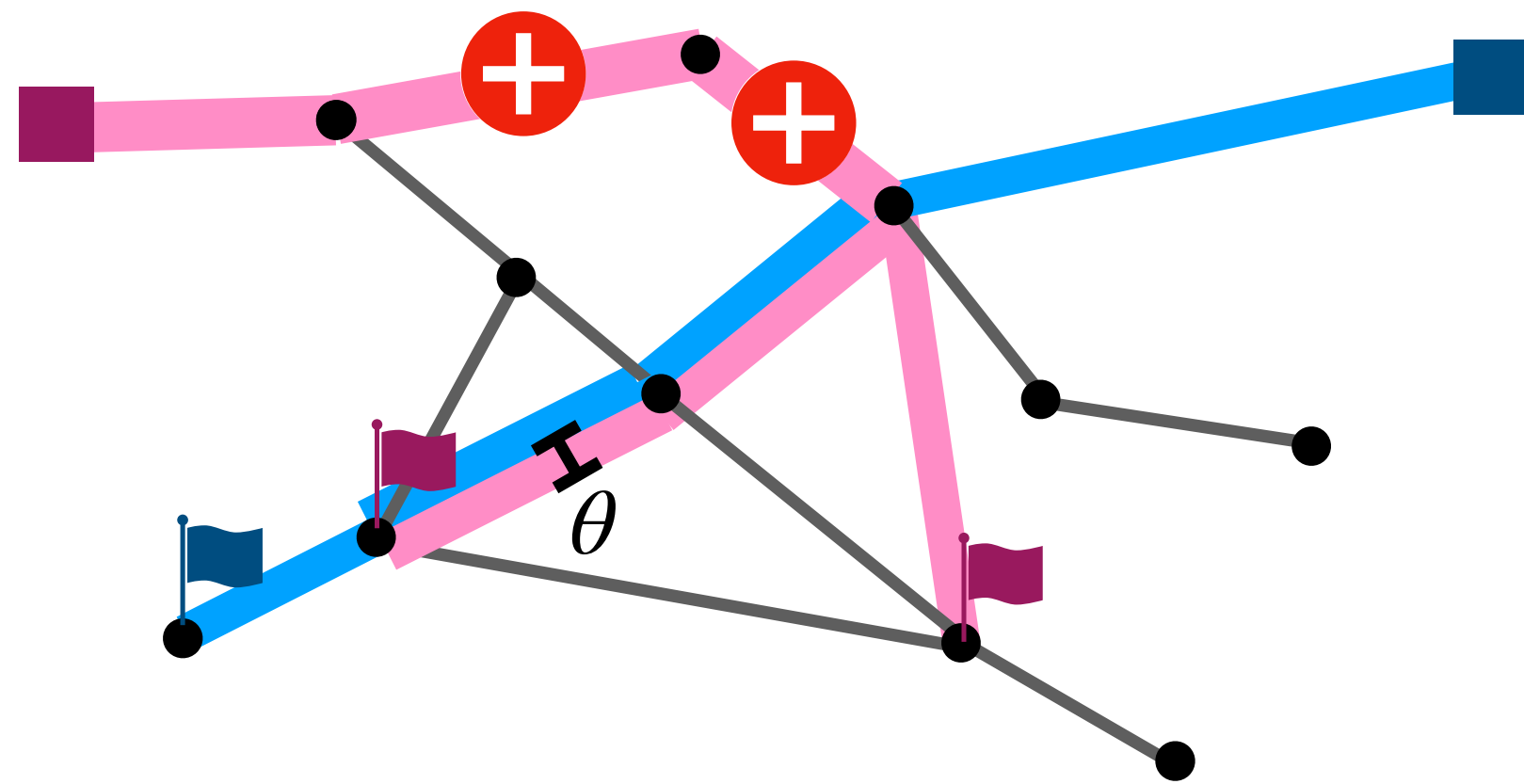
$$[\theta] = \# \text{ number of people}$$

# Modeling assumption

Network managers tunes edge weights to mitigate traffic

$$J_e = w_e F_e \quad \Omega_e = F_e^2 H(F_e - \theta)$$

$$\Omega_e = 0$$



$$[w_e] = \$$$

$$[\theta] = \# \text{ number of people}$$

Trade off traffic  
congestion against  
transport cost

# Research questions

Framing as a **bilevel optimization** problem

$$\min_w \Omega(w; \hat{\mu})$$
$$\hat{\mu} = \operatorname{argmin}_{\mu} J(\mu; w)$$



# Research questions

Framing as a **bilevel optimization** problem

$$\min_w \Omega(w; \hat{\mu})$$
$$\hat{\mu} = \operatorname{argmin}_{\mu} J(\mu; w)$$

- 1) Can we **find adaptation rules** to solve the bilevel optimization problem?
- 2) Does adaptation shed light on **transport network properties**?

# Results

**Contribution 1:** Closed-form adaptation rules

$$\min_w \Omega(w; \hat{\mu})$$
$$\hat{\mu} = \operatorname{argmin}_{\mu} J(\mu; w)$$

$$\frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e$$

$$w_e \leftarrow \operatorname{proj}_{w>0} \{w_e - \eta \nabla_e \Omega\}$$

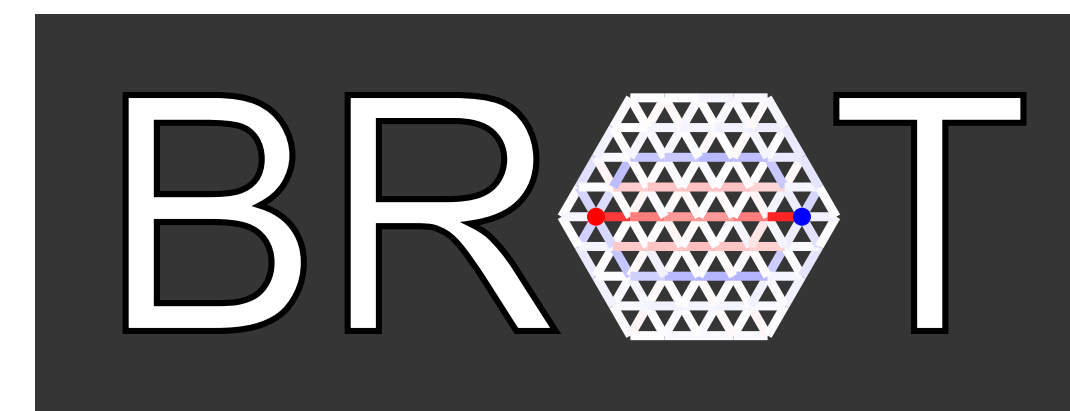
# Results

**Contribution 1:** Closed-form adaptation rules

$$\min_w \Omega(w; \hat{\mu})$$
$$\hat{\mu} = \operatorname{argmin}_{\mu} J(\mu; w)$$

$$\frac{d\mu_e}{dt} = \frac{f(|F_e|)}{w_e} - \mu_e$$

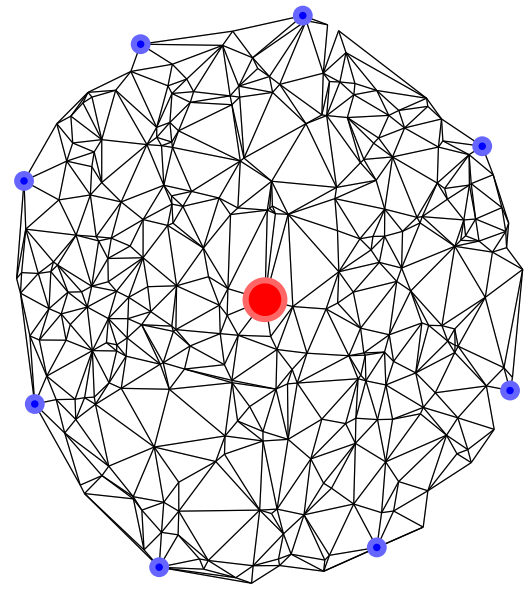
$$w_e \leftarrow \operatorname{proj}_{w>0} \{w_e - \eta \nabla_e \Omega\}$$



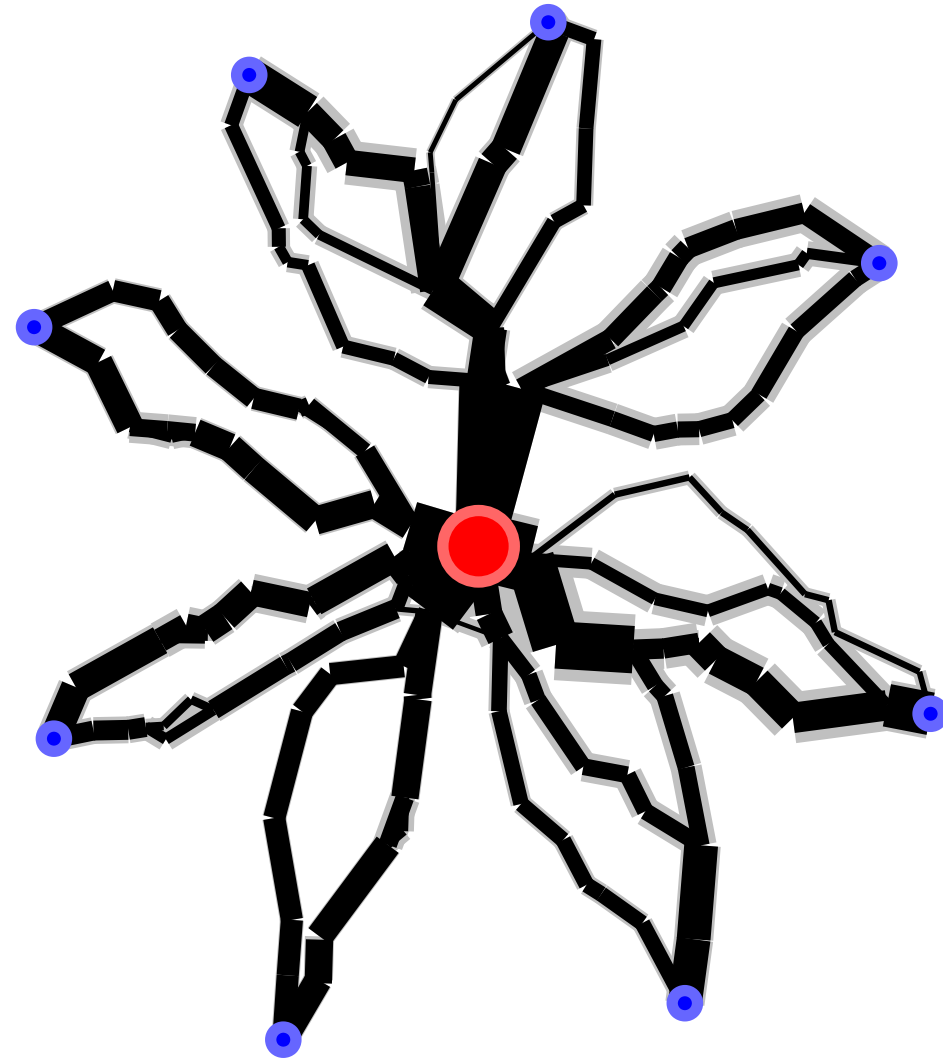
# Results

**Contribution 2:** BROT successfully trade offs transport cost and traffic mitigation

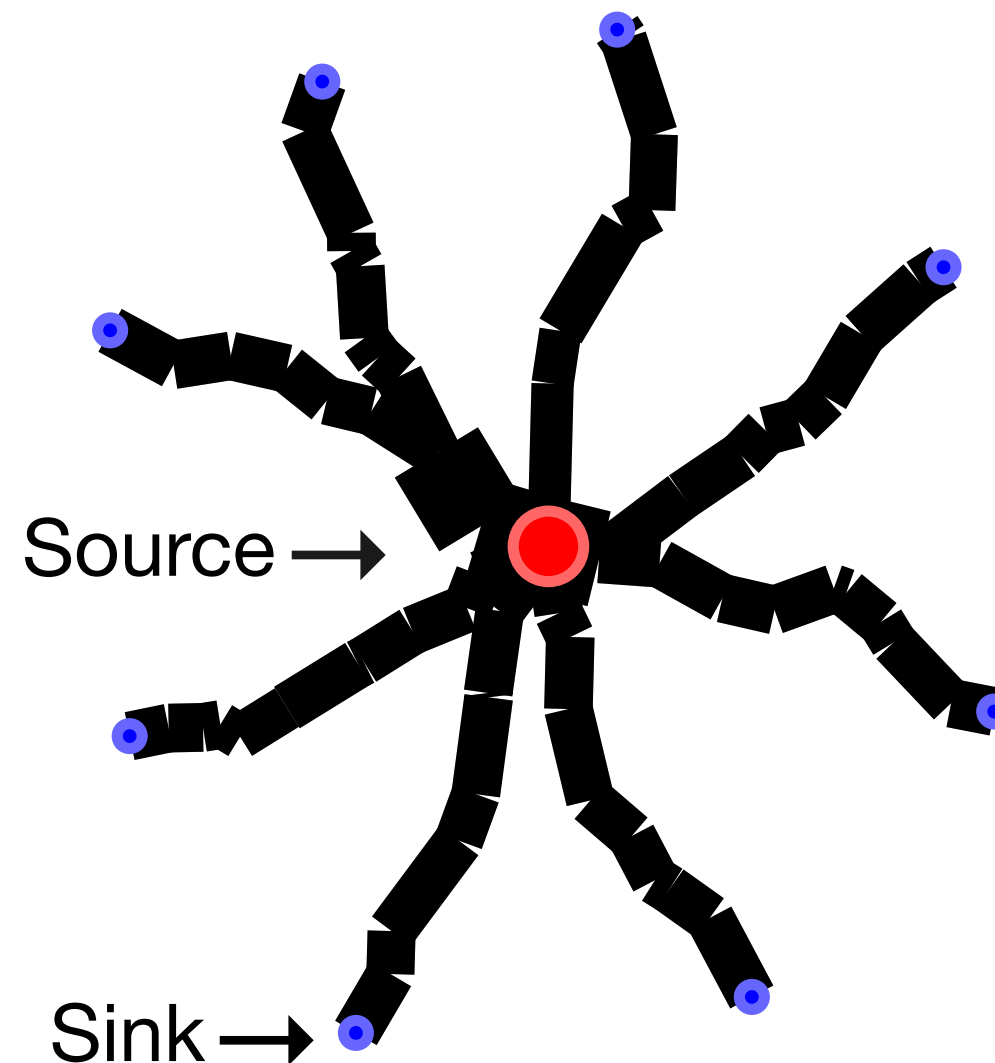
Topology



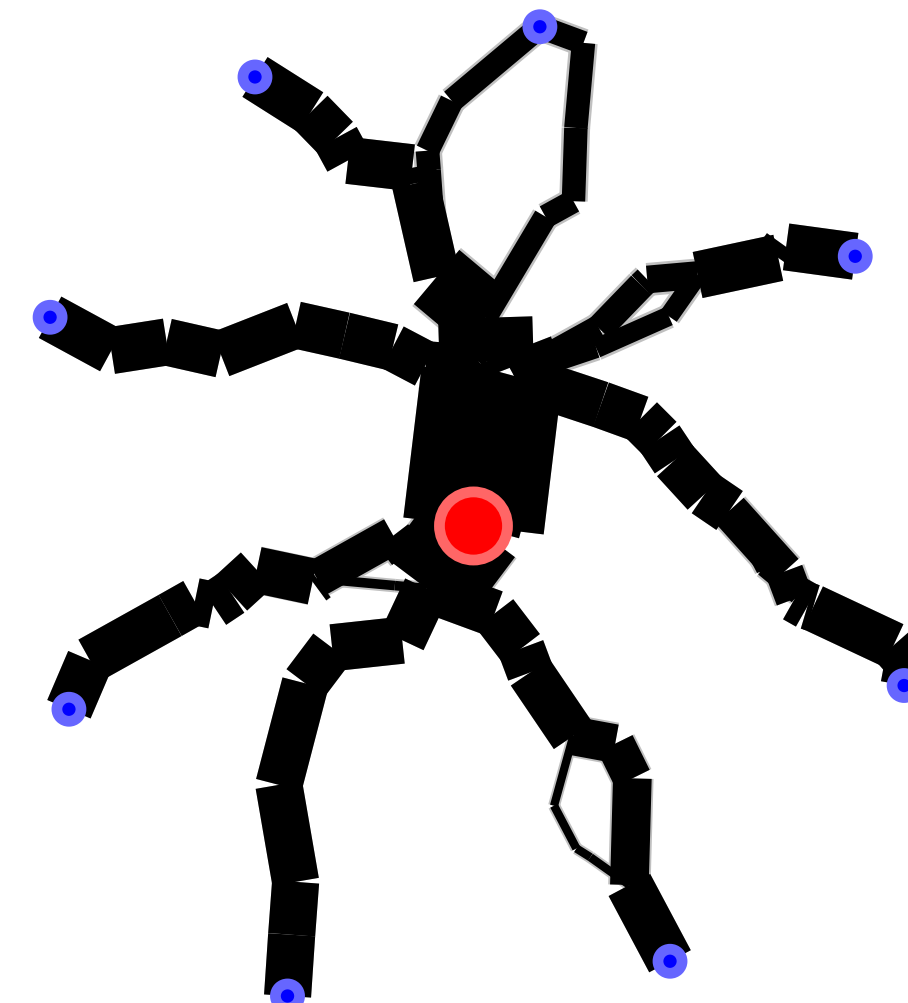
BROT



Shortest path



Uninformed network manager



Adapted from  
Lonardi and De Bacco  
(2023)

$\Omega$

Low

High

Higher

$J$

Moderate

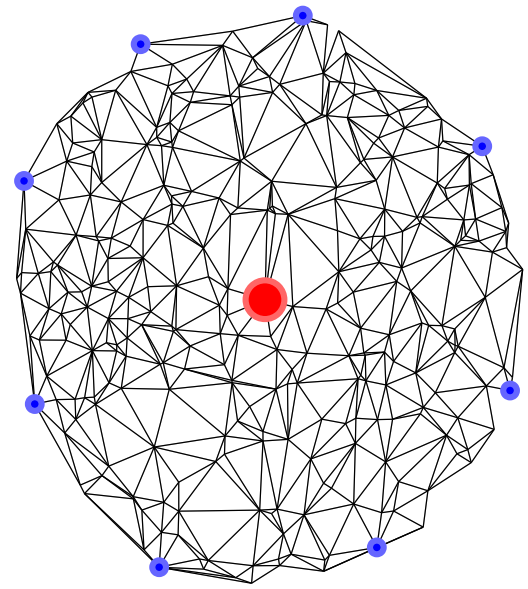
Low

Low

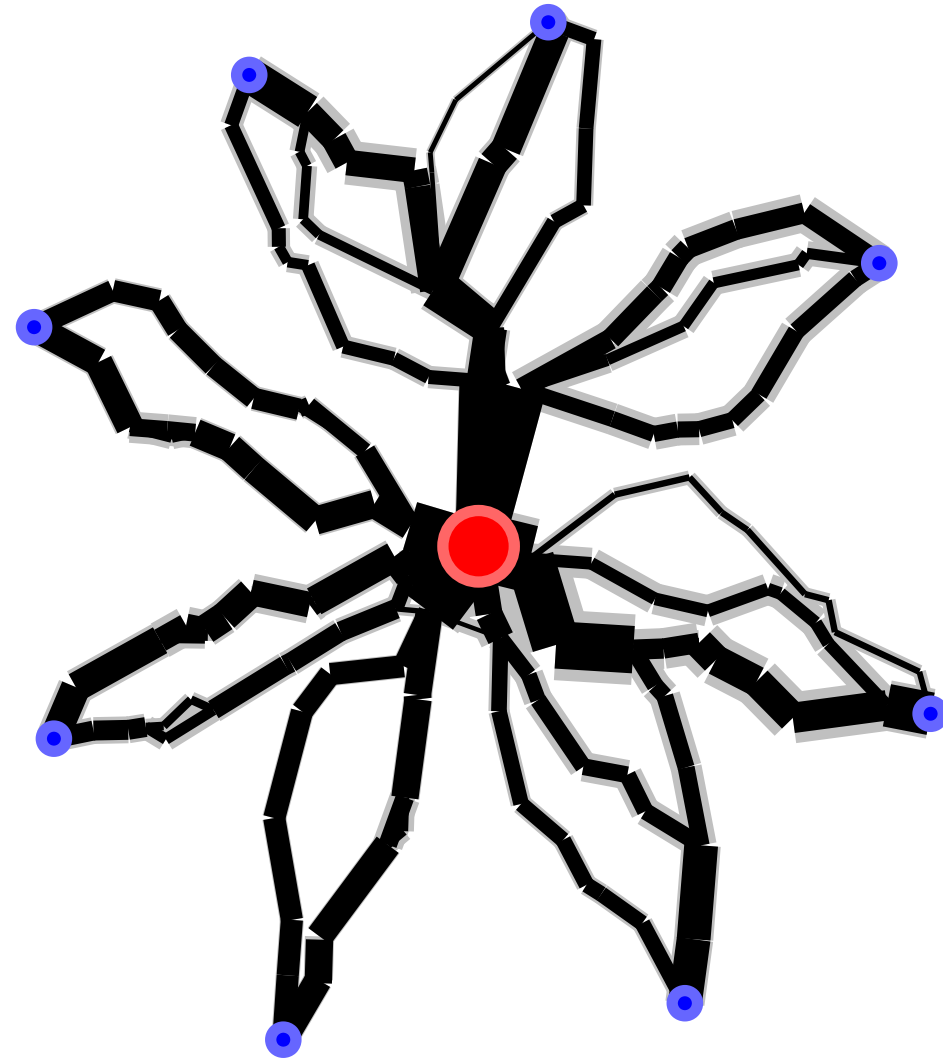
# Results

**Contribution 2:** BROT successfully trade offs transport cost and traffic mitigation

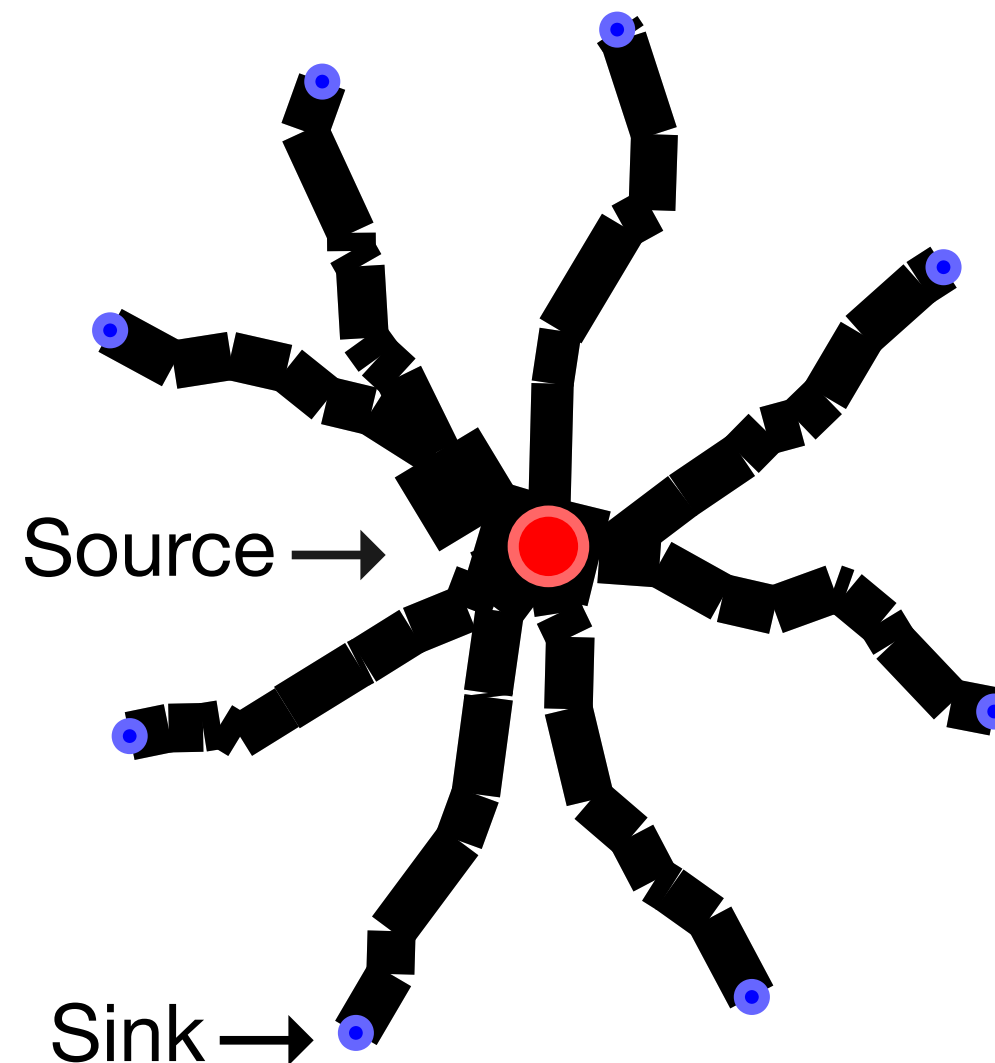
Topology



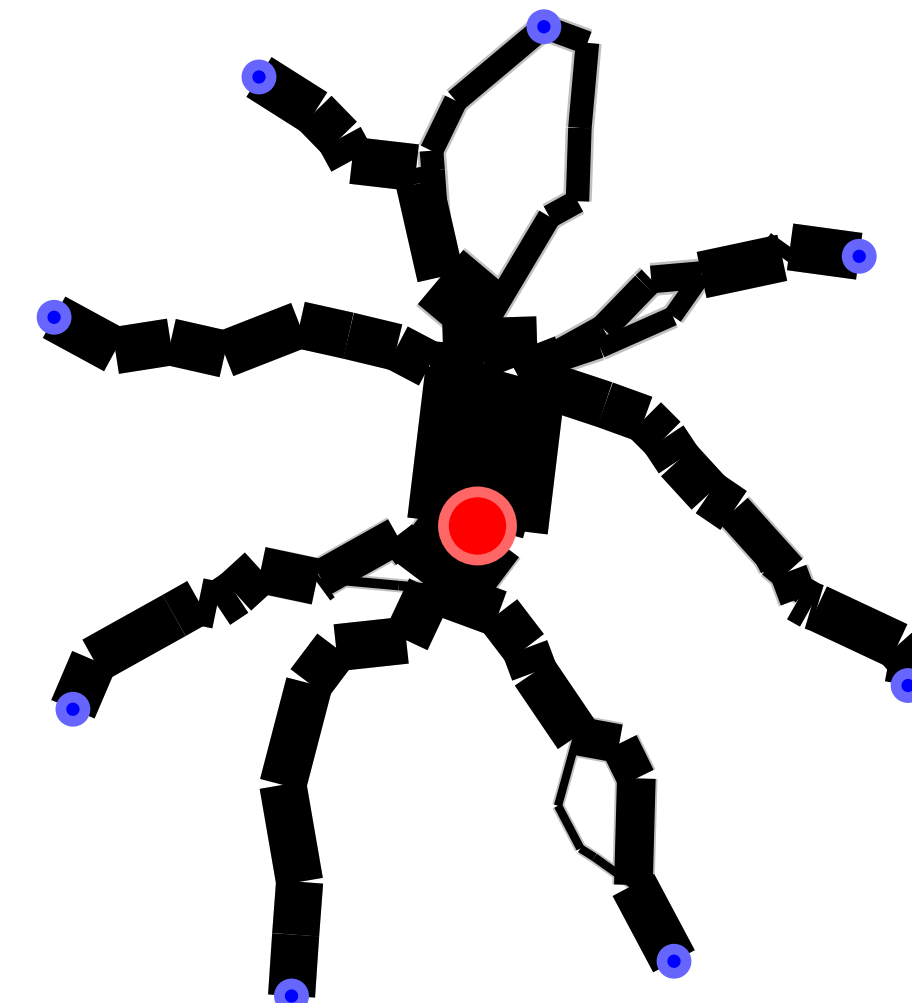
BROT



Shortest path



Uninformed network manager



Adapted from  
Lonardi and De Bacco  
(2023)

$\Omega$

Low

High

Higher PoA

$J$

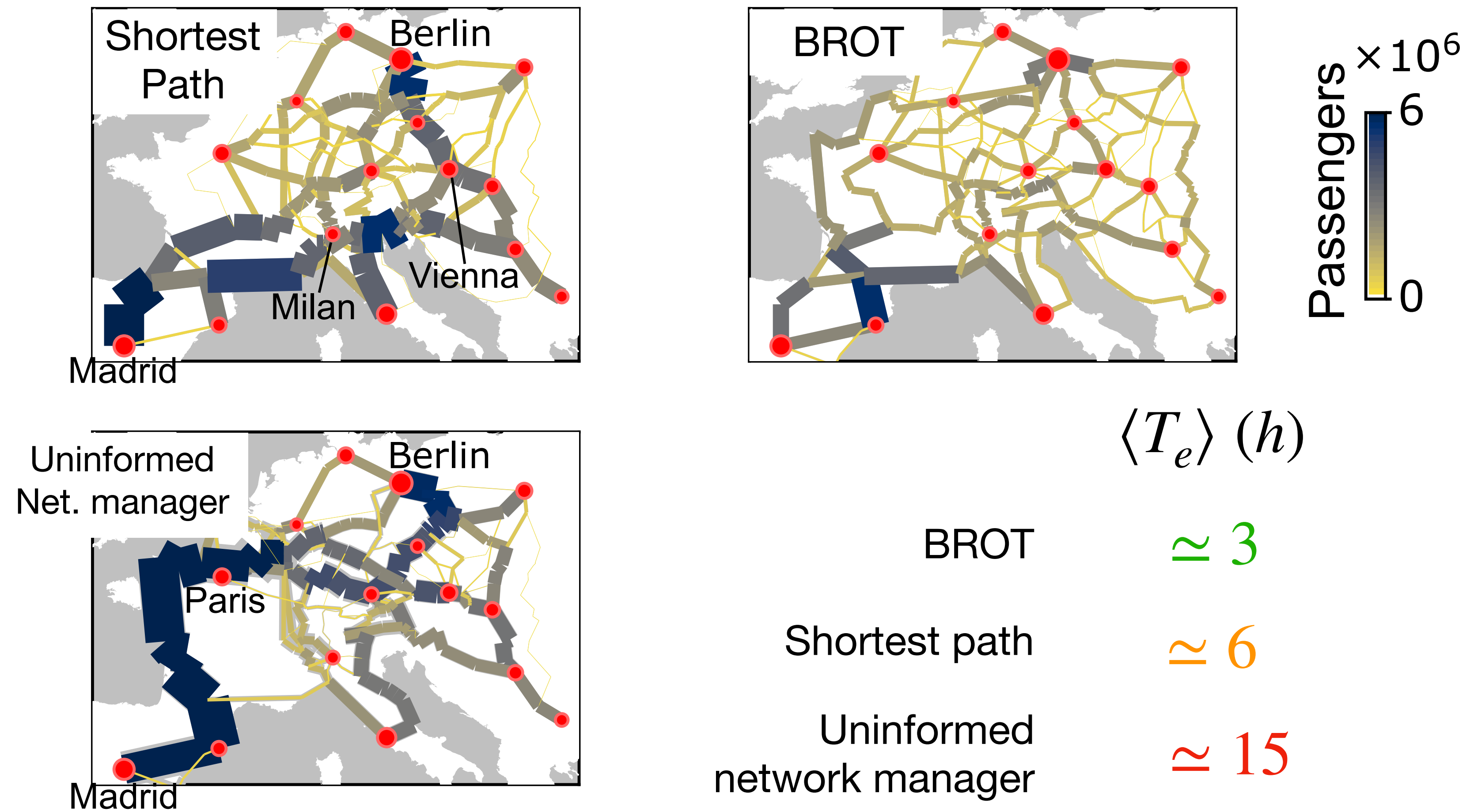
Moderate

Low

Low

# Results

## Contribution 3: BROT reduces travel times on International European Highways



# Take aways

## Questions

- 1) Can we **find adaptation rules** to solve the bilevel optimization problem?
- 2) Does adaptation shed light on **transport network properties**?

## Answers

**Contribution 1:** Closed-form adaptation rules

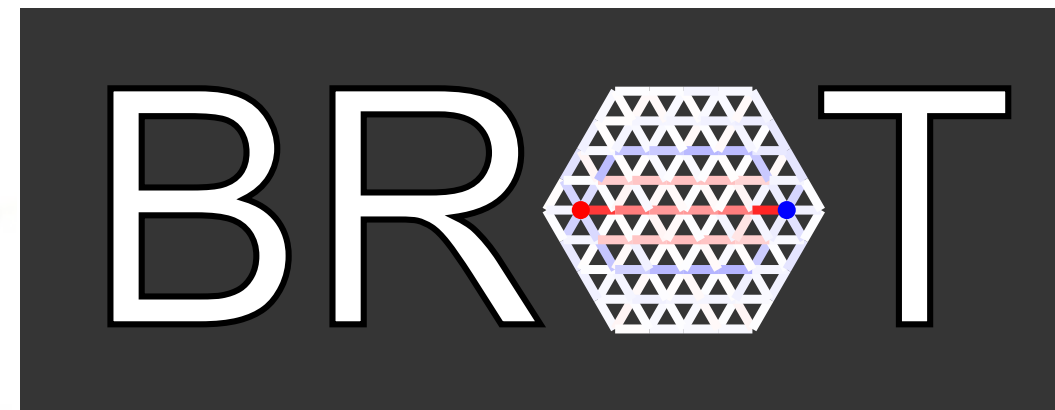
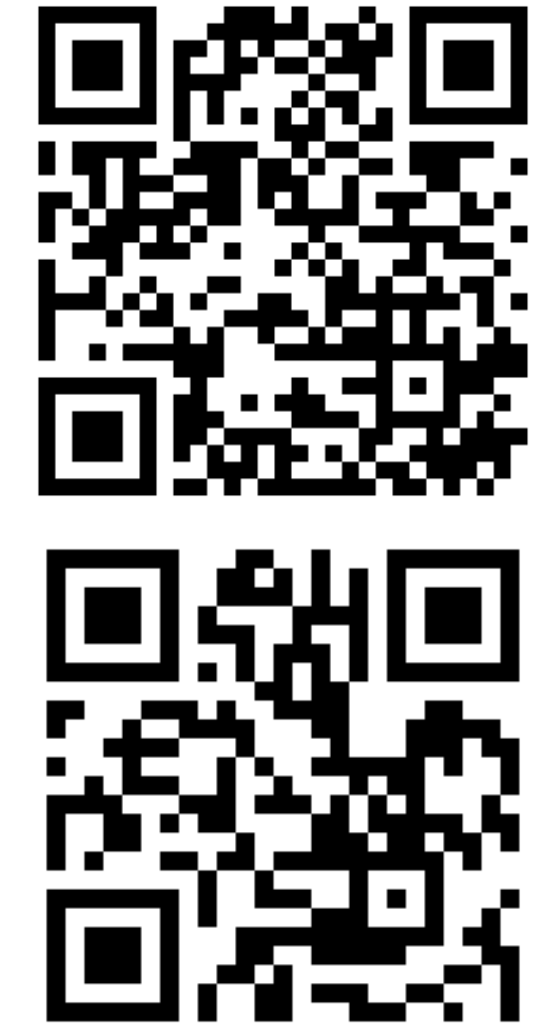
**Contribution 2:** BROT successfully trade offs transport cost and traffic mitigation

**Contribution 3:** BROT reduces travel times on International European Highways

Caterina De Bacco  
(MPI IS)



Lonardi and De Bacco arXiv:2306.16246  
(2023)



# Thank you!

✉ [alessandro.lonardi@tuebingen.mpg.de](mailto:alessandro.lonardi@tuebingen.mpg.de)  
🌐 [aleable.github.io](https://aleable.github.io)



imprs-is

