Deriving Link Travel-Time Distributions via Stochastic Speed Processes

Jeffrey P. Kharoufeh

Department of Operational Sciences, Air Force Institute of Technology, AFIT/ENS, 2950 Hobson Way,
Wright-Patterson AFB, Ohio 45433-7765, jeffrey.kharoufeh@afit.edu

Natarajan Gautam

Harold and Inge Marcus Department of Industrial and Manufacturing Engineering, The Pennsylvania State University,
310 Leonhard Building, University Park, Pennsylvania 16802, ngautam@psu.edu

We derive an analytical expression for the cumulative distribution function of travel time for a vehicle traversing a freeway link of arbitrary length. The vehicle's speed is assumed to be modulated by a random environment that can be modeled as a stochastic process. We first present a partial differential equation (PDE) describing the travel time distribution and obtain a solution in terms of Laplace transforms. Next, we present a numerical inversion algorithm to invert the transforms. The technique is demonstrated on two example problems. Numerical results indicate great promise for this approach to the link travel-time problem.

In this work, we introduce a new approach for analytically specifying the probability distribution of individual vehicle travel times for stochastic, time-varying transportation links, such as unidirectional freeway segments. Knowledge of the link travel-time distribution is extremely important in many areas of traffic analysis, namely those of real-time dynamic control of traffic systems and the least expected cost (time) routing of vehicles (e.g., emergency or hazardous material vehicles). In the optimal routing of vehicles through a transportation network, there exists several techniques to find the least time or least expected time paths when the link travel times are assumed to be deterministic or stochastic with time-invariant distributions. In reality, link travel times are heavily dependent on prevailing physical, traffic, and environmental conditions that cause the travel time to exhibit stochastic and time-variant behavior. Unfortunately, deterministic or estimated mean travel times may not be reliable input data for control or routing schemes due to potentially large variance in the travel time distribution for a given link. For these reasons, it is instructive to develop sound estimates for the time-dependent probability distribution of link travel times as input data to existing optimal control and routing algorithms (such as the least expected time algorithm of Miller-Hooks and Mahmassani 2000).

One of the earliest studies dealing explicitly with the travel time distribution is that of Berry and Belmont (1951) who consider travel time distributions as they relate to the distribution of spot speeds, or the measured speed of a vehicle as it crosses a particular point on the highway. Such speed distributions were found to be normally distributed, except in the case where flow exceeds capacity. In such cases, vehicle speeds tend to be skewed more toward higher velocities. Travel times, taken as the reciprocal of speed, are shown to also be roughly normal, although slightly skewed. However, this conclusion is valid only under the assumptions that individual vehicles maintain a constant speed and that speeds are symmetric about their mean. It is noted here that the first assumption is certainly not valid, especially in the case of moderate traffic. In addition, travel times will not be normally distributed when traffic volume exceeds link capacity.

Although some researchers have proposed a stochastic approach to the analysis of link travel times, none have considered an analytical specification of the travel time distribution. For instance, Jain and Smith (1997) model a freeway segment as a state-dependent *M/G/C/C* queue and calculate the steady-state performance measures, such as mean time and number in system. The technique, however, does not provide the means for specifying the time-varying, link travel-time distribution analytically. Another trend in link travel-time evaluation is in fitting different types of models to observed data at individual sites. For instance, D'Angelo et al. (1999) estimate link travel times using nonlinear, time-series analysis, while Blue et al. (1994) and Park et al. (1998) apply artificial neural networks to attempt to predict travel times based on historical data. Although these

approaches may be robust at the particular locations where data is observed, they do not provide a general framework by which travel time may be evaluated, apart from observed data. Furthermore, such techniques cannot be used to evaluate alternative designs for new facilities, or to analyze proposed changes to existing facilities.

Because of the availability of existing algorithms for finding the least expected time path for a transportation network, link travel-time estimation is an extremely important topic. The problem is easily solved by standard techniques if link travel times are assumed to be deterministic, or are made deterministic by using the expected value of random travel time when the distribution is assumed to be time-invariant. Such assumptions are usually deemed reasonable because most researchers have been more concerned with finding the shortest path through the network rather than with exact specification of link travel-time distributions (Frank 1969, Mirchandani and Soroush 1985). As noted in Miller-Hooks and Mahmassani (2000), the problem becomes much more difficult, and realistic, when link travel times are assumed to be stochastic and time-varying. The authors present algorithms to find the least expected time paths when arc weights (travel times) are chosen from a time-dependent, discrete-probability distribution. It is assumed that such a distribution for each link (and in each time interval during a peak period) is given a priori; however, it is not clear how one would go about specifying such a distribution. This paper studies the link travel time independently of the network optimization problem to gain insight into the behavior of this quantity apart from network effects. By initially ignoring network effects, we are able to provide a significant (and necessary) first step for extending our approach to the overall network problem in future analysis.

We consider specification of the link travel-time distribution by considering the stochastic elements that impact link travel time. The proposed technique considers the speed of a vehicle traversing a link as a finite-state Markov process that is modulated by a random environmental process. The environmental process models the physical, traffic, and environmental factors that are known to influence vehicle speed as the vehicle traverses a link in the transportation network. We show that, when the environmental process is a continuous-time Markov chain (CTMC), an exact analytical expression is obtained for the Laplace-Stieltjes transform of the link travel time, cumulative-distribution function. We require as input, the infinitesimal generator matrix for the governing CTMC and a finite-dimensional vector of velocities. The generator matrix of the CTMC determines the rate at which speed transitions occur, while the

environment-dependent velocities may be chosen as deterministic functions of the state of the environment. Our new approach is similar to the concept of stochastic fluid models that have enjoyed great success in the stochastic modeling of data communications networks (Anick et al. 1982, Elwalid and Mitra 1993, Kesidis et al. 1993, Kulkarni and Gautam 1997).

The main contributions of this work are a new approach for modeling the time-dependent speed of a vehicle traversing a network link and an explicit expression for the Laplace-Stieltjes transform of the link travel-time distribution, which can give approximate results with numerical inversion or exact results when the transform can be algebraically inverted. Our approach implicitly captures the time dependence of vehicle speed by considering a random environmental process that evolves stochastically over time for a given link of the transportation network. When the environmental process is known to be a CTMC, an explicit matrix equation for the link travel-time distribution is obtained. The model can also be extended to more general environmental processes, such as semi-Markov or Markov regenerative processes, depending on the application. The distribution of link travel times can be extremely valuable input in the analysis of transportation, communication, and manufacturing systems.

The remainder of the paper is organized as follows. The next section presents our analytical model for the travel time distribution. In §2, we use the analytical model to derive expressions for the travel time distribution. Section 3 discusses numerical inversion of the transform obtained in §2. Section 4 presents some numerical results on two example problems, while §5 explores strategies for obtaining the required inputs. Finally, our concluding remarks are given in §6.

1. Stochastic Model for Link Travel Time

Our main objective in this work is to derive an analytical expression for the cumulative distribution function (CDF) of travel time for an individual vehicle traversing a stochastic, time-varying transportation link, such as a unidirectional freeway segment. The difficulty in characterizing the travel time distribution for a particular vehicle stems from the fact that inherently stochastic processes govern the speed with which the vehicle may travel at a given point in time and space. Several factors influence the speed of the vehicle as it attempts to traverse the freeway. Some of those may be physical factors (e.g., roadway geometry, grades, visibility), traffic factors (e.g., density, presence of heavy vehicles, merging traffic), or environmental factors (e.g., weather conditions, speed limits, etc.).

In the early work of Berry and Belmont (1951), the authors stressed the need for research on the effect of physical, traffic, and environmental factors on vehicle speeds. Furthermore, Lighthill and Whitham (1955) noted that the classical continuous-fluid model could possibly represent the limiting behavior of underlying stochastic processes for infinitely long roadways. This raises an important question: Is it possible to determine the probability distribution of the travel time if the underlying stochastic processes governing the changes in speed are known? One approach might be to consider only the effect of arrivals and departures on the system. More specifically, a departure from the system downstream of the vehicle may allow the vehicle to increase its speed. An arrival upstream may catch up to the vehicle, thus increasing the density within its neighborhood and forcing it to assume a reduced speed. Downstream arrivals may also cause the vehicle to assume a decreased speed as the shock wave caused by the increased density propagates upstream. However, such an analysis would not account for physical or environmental factors involved in the travel time distribution. Furthermore, such an approach may be mathematically intractable unless restrictive assumptions are made. In the absence of a clear understanding of these processes, we propose a new approach wherein we assume that the speed of a vehicle is governed by a random environment and analyze the stochastic process of the speed to obtain the travel time distribution.

The approximate trajectory of a vehicle can be graphically depicted on a time-space diagram (cf. Coifman 2002). Figure 1 gives an example of such a diagram in which $T(x)$ denotes the random time required to traverse a link of length x and $D(t)$ denotes the cumulative distance travelled after t time units.

The true trajectory varies continuously over time and space as the vehicle assumes various speeds throughout its sojourn. The superimposed, piecewise-linear function approximates the true vehicle trajectory by assuming that the vehicle maintains a constant
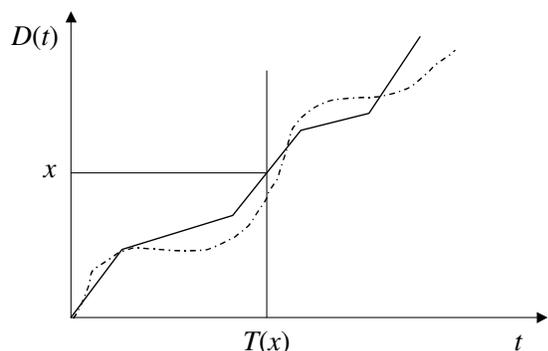
Figure 1   Estimated Trajectory of Vehicle Using Piecewise, Linear Functions

speed for a finite duration before making a speed transition. The slope of each chord corresponds to the speed of the vehicle. In this work, we assume that the vehicle's speed is governed by a random environment that may be modeled as a continuous-time stochastic process. The random environmental process sojourns through a finite-dimensional state space, expending a random amount of time (the holding time) in any one of the states before making a transition to a different state. Corresponding to each state of the random environment is a particular speed (or range of speeds) that the vehicle may assume in the course of its sojourn. Such transitions in vehicle speed, because of external environmental factors, are particularly prevalent in congested periods where vehicles are unable to maintain their desired speeds (e.g., free flow speed). Initially, we assume that the random environment spends an exponentially distributed amount of time in a given state, thereby making the random environmental process a CTMC. It will have to be verified through empirical data if a CTMC is an accurate representation of the environmental process. However, our methodology is a unique approach to the problem that allows us to analyze various aspects of travel time behavior. For this reason, we begin with this simplifying, exponential assumption that lays the foundation for analyses involving more general environmental processes. It should be noted that, in case empirical studies contradict the exponential assumption, it is still possible to model the environmental process as a CTMC because any random variable may be represented as the sum of independent exponential random variables.

In accordance with the random environmental process, the speed of a vehicle may now be considered as a continuous-time stochastic process whose continuous sample space is bounded below by zero and above by some appropriate value, such as the speed limit of the link or the free flow speed. Our approach here is to create a mapping between the conditions of the random environment and the speed of the vehicle with the overall objective of computing, analytically, the travel time of the vehicle. Hence, we discretize the continuous sample space of vehicle speed by creating a partition of the space. Suppose the lower bound on vehicle speed is V_1 and the speed limit (or free flow speed) is given by a value Λ. Define the continuous space of potential vehicle speeds as the closed interval $[V_1, \Lambda]$ miles per hour (mph). For an individual vehicle, we partition this set into a finite union of K disjoint sets as

$$[V_1, \Lambda] = \left(\bigcup_{i=1}^{K-1} [V_i, V_{i+1}) \right) \cup \{\Lambda\}, \qquad (1)$$

where $V_K = \Lambda$. In our approach, the lower limit of the speed sample space, V_1, may be greater than or equal
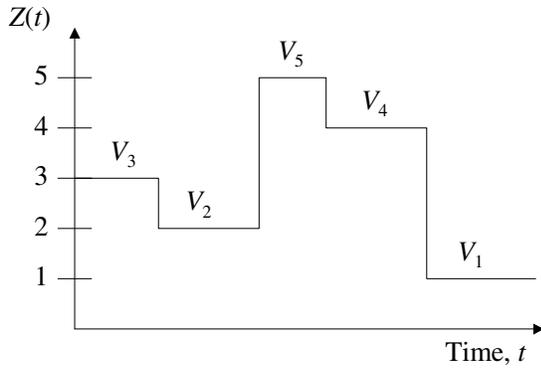
Figure 2   A Sample Path of the Environmental Process, $\{Z(t): t \geq 0\}$

to zero. That is, in the course of its sojourn, the vehicle may assume speed zero that corresponds to a state of extreme traffic density (i.e., jam density). Figure 2 gives a graphical depiction of the discretization of the sample space of vehicle speed as it corresponds to the state of the random environmental process.

We now describe the relationship between the underlying random environmental and vehicle speed.

Consider one link of a unidirectional freeway having physical length $x > 0$. The vehicle's speed at time $t > 0$ is governed by a random environmental process, $\{Z(t): t \geq 0\}$. The environmental process has a finite state space, $S = \{1, 2, \ldots, K\}$, which implies that the vehicle may assume speeds in the finite set $\mathcal{V} = \{V_1, V_2, \ldots, V_K\}$ at any point in time. More specifically, when the environment is in state $i \in S$ (i.e., $Z(t) = i$), the vehicle assumes the speed V_i, the lower limit of the interval $[V_i, V_{i+1})$, at time t. We assume the lower limit to yield a conservative estimate of the overall travel time, though we are not restricted to this value. An arbitrary function $\zeta: S \to \mathcal{V}$ describes how the speed changes with regard to the environment. Hence, the time dependence of vehicle speed is captured implicitly through the environmental process, $\{Z(t): t \geq 0\}$, and the function ζ. It is obvious that the time of day at which a vehicle begins its sojourn will influence the stochastic time required to traverse the link. It is important to note that, with our technique, the current traffic conditions on the link are captured in the initial state of the environment at time zero, namely, $Z(0)$. In particular, we assume that just before beginning the sojourn the condition of the environment is known via the initial distribution of the environmental process $\mathbf{z_0} = [P\{Z(0) = i\}]_{i \in S}$. Such information may be obtained through single- or double-loop inductance detectors, surveillance cameras, probe vehicles, or other commonly used techniques in the transportation literature (cf. Hellinga and Gudapati 2000).

Now let $T(x)$ be the continuous, random time required for a vehicle to traverse a freeway link with

physical length x. The main objective of this paper is to analyze the distribution of $T(x)$, namely,

$$G(x; t) \equiv P\{T(x) \leq t\}. \qquad (2)$$

We accomplish this objective by first deriving a partial differential equation describing the probability distribution of $D(t)$, the random distance travelled along the link up to time t, whose solution is obtained via transform methods. Next, we exploit a simple relationship between the distribution of $T(x)$ and $D(t)$. This is the subject of §2.

2.   Analysis of the Model

To obtain the analytical travel time distribution, it is instructive to relate the distribution of $T(x)$ to the distribution of $D(t)$, which is explicitly a function of time. Lemma 1 describes the simple relationship that allows us to find the distribution of $T(x)$ by solving for the distribution of $D(t)$.

LEMMA 1. *The events $\{D(t) \leq x\}$ and $\{T(x) \geq t\}$ are equivalent for all $x, t \geq 0$.*

PROOF.

$\{D(t) \leq x\} \quad \Leftrightarrow \quad$ vehicle travels at most a distance x up to time t

$\qquad \Leftrightarrow \quad$ it takes at least t time units to travel a distance x

$\qquad \Leftrightarrow \quad \{T(x) \geq t\}. \quad \square$

Using Lemma 1, it is easy to see that

$$G(x; t) \equiv P\{T(x) \leq t\} = 1 - P\{D(t) \leq x\}, \qquad x, t \geq 0. \quad (3)$$

Now define the following joint probability distribution,

$$H_i(x, t) = P\{D(t) \leq x, Z(t) = i\}, \qquad i \in S, \qquad (4)$$

where $H_i(x, t)$ is the joint probability that, at time t, the vehicle has travelled a distance no greater than x and the environmental process is in state $i \in S$. The objective is to find the joint distribution $H_i(x, t)$ and apply it in Equation (3) to find the travel time distribution. More specifically,

$$G(x; t) \equiv P\{T(x) \leq t\} = 1 - P\{D(t) \leq x\}$$
$$= 1 - \sum_{i \in S} H_i(x, t). \qquad (5)$$

In this research, it is assumed that the random environmental process is a CTMC. As previously noted, we employ this simplifying assumption to obtain closed-form, analytical results for the travel time distribution that will provide insight into the behavior

of the link travel time that would not otherwise be available. Furthermore, if it is found that the CTMC assumption is not valid, then appropriate modifications can be made to make the following analysis applicable. The CTMC assumption leads to the following theorem, the main result of this paper.

THEOREM 1. *If the random environmental process $\{Z(t): t \geq 0\}$ governing vehicle speed is a continuous-time Markov chain with infinitesimal generator, $Q = [q_{ij}]$, then $H_i(x, t)$ satisfies the partial differential equation*

$$\frac{\partial H_i(x, t)}{\partial t} + \frac{\partial H_i(x, t)}{\partial x} V_i = \sum_{j \in S} q_{ji} H_i(x, t), \qquad i \in S, \quad (6)$$

with initial condition

$$H_i(x, 0) = B_i(x) = P\{Z(0) = i\}.$$

PROOF. Let $h > 0$.

$$H_i(x, t+h) = P\{D(t+h) \leq x, Z(t+h) = i\}$$
$$= \sum_j P\{Z(t+h) = i \mid D(t+h) \leq x, Z(t) = j\}$$
$$\times P\{D(t+h) \leq x \mid Z(t) = j\} P\{Z(t) = j\}$$
$$= (1 + q_{ii}h) H_i(x - V_i h, t)$$
$$+ \sum_{j \neq i} q_{ji} h H_j(x - V_j h, t) + o(h).$$

Simplifying and dividing by the time increment, h, yields

$$\frac{H_i(x, t+h) - H_i(x, t)}{h} = \frac{H_i(x - V_i h, t) - H_i(x, t)}{h}$$
$$+ \sum_{j \in S} q_{ji} H_j(x - V_j h, t) + \frac{o(h)}{h}.$$

Letting $h \downarrow 0$ gives

$$\frac{\partial H_i(x, t)}{\partial t} + \frac{\partial H_i(x, t)}{\partial x} V_i = \sum_{j \in S} q_{ji} H_i(x, t). \quad \Box \quad (7)$$

Now, writing Equation (7) in matrix form we have

$$\frac{\partial H(x, t)}{\partial t} + \frac{\partial H(x, t)}{\partial x} V = H(x, t) Q, \qquad (8)$$

where $H(x, t) = [H_i(x, t)]_{i \in S}$ is the $1 \times K$ row vector of joint distribution values and $V \equiv \text{diag}(V_1, V_2, \ldots, V_K)$. Solving Equation (8) is not a trivial task; thus, we employ transform techniques to obtain an approximate solution. To that end, denote by $H_i^*(x, s_2)$, the Laplace transform (LT) of $H_i(x, t)$ with respect to t. Let $\widetilde{H}_i^*(s_1, s_2)$, $i \in S$ denote the Laplace-Stieltjes transform (LST) of $H_i^*(x, s_2)$ with respect to x, $i \in S$, and define $\widetilde{H}^*(s_1, s_2) = [\widetilde{H}_i^*(s_1, s_2)]_{i \in S}$ as the $1 \times K$ row vector of transforms. Theorem 2 provides the means by which to compute the transform equations.

THEOREM 2. *The solution to the differential Equation (6) in the transform space is given by*

$$\widetilde{H}^*(s_1, s_2) = \widetilde{B}(s_1)(s_1 V + s_2 I - Q)^{-1}, \qquad (9)$$

where $H^*(x, s_2) = [H_i^*(x, s_2)]_{i \in S}$ is the row vector of Laplace transforms of $H_i(x, t)$ with respect to t, $\widetilde{B}(s_1)$ is a $1 \times K$ row vector and s_1 and s_2 are complex transform variables with $\text{Re}(s_1) > 0$ and $\text{Re}(s_2) > 0$.

PROOF. Taking the LT of both sides of Equation (8) with respect to t, yields

$$-H(x, 0) + s_2 H^*(x, s_2) + \frac{\partial H^*(x, s_2)}{\partial x} V = H^*(x, s_2) Q.$$

Now, taking the LST of the above equation with respect to x gives

$$-\widetilde{B}(s_1) + s_2 \widetilde{H}^*(s_1, s_2) + s_1 \widetilde{H}^*(s_1, s_2) V = \widetilde{H}^*(s_1, s_2) Q. \quad (10)$$

Rearranging the terms of Equation (10) yields the desired result. $\Box$

Theorem 2 gives an analytical expression for the transform that may be inverted twice to obtain the distribution of $T(x)$, the random time to travel a distance x. In general, an exact expression for the inverse transform is available when Equation (9) is a vector of rational functions in both of the complex variables, s_1 and s_2. In such case, the inversion may be done via partial fractions. However, this will be a cumbersome task if $K = |S|$ is large. For these reasons, we employ numerical inversion techniques to find approximate solutions for Equation (8). In §3, we present a numerical inversion technique that may be used to accomplish this task. First, we review some preliminaries of numerical inversion of LTs in one and two dimensions.

3. Numerical Inversion

Inversion of Equation (9) is not an easy task. In this section, the numerical inversion of one- and two-dimensional LTs is reviewed. Transformation of the joint distribution into the frequency domain allows for an exact solution to the partial differential equation if the two-dimensional transform can be inverted. Recall that the LT of a real function of time, $f(t)$ denoted by $\mathcal{L}(f(t)) = f^*(s)$ is

$$\mathcal{L}(f(t)) = f^*(s) = \int_0^\infty e^{-st} f(t) \, dt, \qquad (11)$$

where s is the complex transform variable and $\text{Re}(s) > 0$ (the real part of s is positive). The inverse exists if and only if the function f is absolutely integrable, i.e.,

$$\int_{-\infty}^\infty |f(t)| \, dt < \infty. \qquad (12)$$

Recovery of the time-domain function, f, may be accomplished by using the LT tables if the transform, f^*, can be expressed as a ratio of two rational polynomials in the complex variable $s = c + jd$, where c and d are the real and imaginary parts of s, respectively. Otherwise, recovery of the original function is accomplished through the inverse transform

$$f(t) = \frac{1}{2\pi j} \int_{c-j\infty}^{c+j\infty} e^{st} f^*(s)\, ds, \qquad (13)$$

which is usually solved by numerical methods for an approximate solution. Numerical inversion for a transform in one variable has been studied extensively in the literature. Most notable are the techniques of Weeks (1966), Dubner and Abate (1968), and Abate et al. (1996). The techniques of Weeks (1966) and Abate et al. (1996) utilize the Laguerre series representation of f due to the fact that the Laguerre generating function may be expressed directly in terms of f^*, the LT. Abate et al. (1996) improve on Weeks's approach by implementing a scaling technique and accelerating convergence by the ϵ-algorithm (MacDonald 1964, Wynn 1966). The method of Dubner and Abate (1968) uses Fourier series representations that are noted for their accuracy on a variety of function types.

In the travel time distribution problem the original function, $H_i(x, t)$, may be considered as a two-dimensional function, even though the travel time is for a fixed distance, x. Ditkin and Prudnikov (1962) give an excellent treatment of the operational calculus in two dimensions, and the major concepts are reviewed here. For a real-valued function of two continuous variables, x and t, the two-dimensional LT of f is given by

$$\mathcal{L}(f(x, t)) = f^*(s_1, s_2)$$
$$= \int_0^\infty \int_0^\infty e^{-(s_1 x + s_2 t)} f(x, t)\, dx\, dt, \quad (14)$$

with inverse transform

$$f(x, t) = \frac{1}{4\pi^2} \int_{c_1-j\infty}^{c_1+j\infty} \int_{c_2-j\infty}^{c_2+j\infty} e^{(s_1 x + s_2 t)} f^*(s_1, s_2)\, ds_1\, ds_2. \quad (15)$$

The inverse transform equation requires approximation of the integrand to perform the double numerical integration with respect to the two complex variables, $s_1 = c_1 + jd_1$ and $s_2 = c_2 + jd_2$. A number of algorithms have been proposed for the numerical inversion of two-dimensional LTs. Of particular interest are the techniques of Choudhury et al. (1994) and Moorthy (1995). An earlier technique utilized by Singhal et al. (1975) uses Padé approximations. More recently, Abate et al. (1998) expand the Laguerre method to the two-dimensional case and demonstrate the efficacy of their procedure on applied probability problems.

We focus here on the techniques of Choudhury et al. (1994) and Moorthy (1995). Both papers utilize the Fourier series representation of the original function f. Moorthy (1995), in particular, extends the work of Dubner and Abate (1968) to the case of two dimensions. Choudhury et al. (1994) present an approach very similar to that of Moorthy, while incorporating additional techniques to control for discretization, truncation, and roundoff error. In this work, we utilize ideas from both papers to invert the transforms of Equation (9).

Following the notation of Moorthy (1995), an approximation for the inverse function, $f(x, t)$, is given by

$$f(x, t) \approx \bar{f}(x, t) = \frac{1}{2} \exp(c_1 x + c_2 t)(T^{-2})$$
$$\cdot \left\{ \frac{f^*(c_1, c_2)}{2} + \sum_{i=1}^3 k_i \right\}, \quad (16)$$

where

$$k_1 = \sum_{m=1}^\infty \mathrm{Re}\{f^*(c_1, c_2 + i\pi m/T)\} \cos(m\pi t/T)$$
$$- \mathrm{Im}\{f^*(c_1, c_2 + i\pi m/T)\} \sin(m\pi t/T)$$

$$k_2 = \sum_{n=1}^\infty \mathrm{Re}\{f^*(c_1 + i\pi n/T, c_2)\} \cos(n\pi x/T)$$
$$- \mathrm{Im}\{f^*(c_1 + i\pi n/T, c_2)\} \sin(n\pi x/T)$$

$$k_3 = \sum_{n=1}^\infty \sum_{m=1}^\infty \mathrm{Re}\{f^*(c_1 + i\pi n/T, c_2 + i\pi m/T)\}$$
$$\cdot \cos(\pi n x/T + \pi m t/T)$$
$$+ \mathrm{Re}\{f^*(c_1 + i\pi n/T, c_2 - i\pi m/T)\}$$
$$\cdot \cos(\pi n x/T - \pi m t/T)$$
$$- \mathrm{Im}\{f^*(c_1 + i\pi n/T, c_2 + i\pi m/T)\}$$
$$\cdot \sin(\pi n x/T + \pi m t/T)$$
$$- \mathrm{Im}\{f^*(c_1 + i\pi n/T, c_2 - i\pi m/T)\}$$
$$\cdot \sin(\pi n x/T - \pi m t/T)$$

$$c_1 = A_1/2x l_1$$

$$c_2 = A_2/2t l_2.$$

The technique assumes f is periodic with period $2T$. The parameters, A_i and l_i, $i = 1, 2$ are chosen as per Choudhury et al. (1994). $\mathrm{Re}(w)$ and $\mathrm{Im}(w)$ denote the real and imaginary parts of the complex number w, respectively. It is important to note that concepts from both papers are used here. We use the Fourier series representation of Moorthy (1995) for the inverse function, $H_i(x, t)$. Careful examination of both techniques

indicates the equivalence of Moorthy's parameters c_i, $i = 1, 2$ and a_i, $i = 1, 2$ of Choudhury et al. (1994). Thus, we select the parameters A_i and l_i, $i = 1, 2$ of Choudhury et al. (1994) to control the discretization and roundoff error, and use the ϵ-algorithm to accelerate convergence.

As previously noted, the technique of Moorthy (1995) assumes that the function, $f(x, t)$ is periodic with period $2T$. This is generally not a problem as long as T is appropriately chosen. Let $T_{\max} \equiv \max\{x, t\}$, and select T such that

$$0.5 T_{\max} \leq T \leq 0.8 T_{\max}.$$

One pragmatic choice for the parameter T is the midpoint of the interval, $0.65 T_{\max}$. In §3.1, a formal description of the algorithm is provided.

3.1. Description of Inversion Algorithm

Step 0: Parameter Selection. Because the function will be a cumulative probability, select the parameters $A_1 = A_2 = 28.324$ and $l_1 = l_2 = 3$ in accordance with the guidelines of Choudhury et al. (1994). The parameters c_1 and c_2 are calculated as per Equation (16), and let $T = 0.65 T_{\max}$.

Step 1: Compute Infinite Sums of Equation (16) *Using the ϵ-Algorithm.* The ϵ-algorithm requires the selection of two parameters, m and n. The approximation for an infinite series is constructed by solving the recursive equation

$$\epsilon_{k+1}^n = \epsilon_{k-1}^{n+1} + (\epsilon_k^{n+1} - \epsilon_k^n)^{-1}$$

where $\epsilon_{-1}^n = 0$ and ϵ_0^n is the nth partial sum of the infinite series. The final approximation of the infinite series is ϵ_{2m}^n. The values $m = 6$ and $n = 24$ will be adequate.

Step 2: Compute $\bar{f}(x, t)$ by Equation (16). It is important to note that the inversion algorithm is expected to perform extremely well whenever the inverse transform $f(x, t)$ decays exponentially and is sufficiently smooth.

4. Numerical Results

In this section we present two numerical examples in which we obtain the travel time distribution for a vehicle whose speed is modulated by a continuous-time Markov chain. The first example is a two-state CTMC, while the second example involves a CTMC with five states.

EXAMPLE 1. In this example, we partition the speed sample space into two intervals so that the vehicle assumes two velocities in accordance with a two-state environmental process that has a state space $S = \{1, 2\}$. When the environmental process is in state i, the vehicle has speed V_i, $i = 1, 2$. The velocities are chosen such that speed $V_1 > V_2$. The amount of time spent in

state 1 is exponentially distributed with rate β, while the time spent in state 2 is exponentially distributed with rate α. We arbitrarily assume that, with probability 1, the system starts in state 1 at time 0. That is,

$$P\{Z(0) = 1\} = 1 \quad \Rightarrow \quad \widetilde{B}(s_1) = [1 \quad 0].$$

The relevant matrices for this system are

$$Q = \begin{bmatrix} -\beta & \beta \\ \alpha & -\alpha \end{bmatrix}$$

and

$$V = \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix}.$$

Now, the partial differential equation describing the probability distribution of $D(t)$ is given by

$$\frac{\partial H_i(x, t)}{\partial t} + \frac{\partial H_i(x, t)}{\partial x} V_i = \sum_{j=1}^2 q_{ji} H_i(x, t), \qquad i = 1, 2$$

or in matrix form:

$$\frac{\partial}{\partial t} \begin{bmatrix} H_1(x, t) \\ H_2(x, t) \end{bmatrix}^T + \frac{\partial}{\partial x} \begin{bmatrix} H_1(x, t) \\ H_2(x, t) \end{bmatrix}^T \begin{bmatrix} V_1 & 0 \\ 0 & V_2 \end{bmatrix}$$

$$= \begin{bmatrix} H_1(x, t) \\ H_2(x, t) \end{bmatrix}^T \begin{bmatrix} -\beta & \beta \\ \alpha & -\alpha \end{bmatrix},$$

which can be written as

$$\frac{\partial H(x, t)}{\partial t} + \frac{\partial H(x, t)}{\partial x} V = H(x, t) Q,$$

where $H(x, t) = [H_i(x, t)]_{i=1, 2}$. Now applying Theorem 2, the matrix $\widetilde{H}^*(s_1, s_2)$ is obtained by

$$\widetilde{H}^*(s_1, s_2) = \widetilde{B}(s_1)(s_1 V + s_2 I - Q)^{-1}$$

$$= [1 \quad 0](\delta \gamma - \alpha \beta)^{-1} \begin{bmatrix} \delta & \beta \\ \alpha & \gamma \end{bmatrix},$$

where $\delta = s_1 V_2 + s_2 + \alpha$ and $\gamma = s_1 V_1 + s_2 + \beta$ are scalars. To implement the inversion algorithm of §3.1, we convert the LST above into a LT by premultiplying the vector $\widetilde{B}(s_1)$ by s_1^{-1} so that

$$\widehat{H}(s_1, s_2) = [s_1^{-1} \quad 0](\delta \gamma - \alpha \beta)^{-1} \begin{bmatrix} \delta & \beta \\ \alpha & \gamma \end{bmatrix}.$$

The notation $\widehat{H}(s_1, s_2) = [\widehat{H}_i(s_1, s_2)]_{i=1, 2}$ is used for the two-dimensional Laplace transform in x and t. The parameters chosen for this problem are $\alpha = \beta = 500$ hr^{-1}, $V_1 = 65$ mph, and $V_2 = 15$ mph. The inversion algorithm of §3.1 was implemented using the MATLAB mathematical computing package. To test the adequacy of the inversion algorithm, an empirical CDF based on 100,000 observations of travel time was generated via Monte-Carlo simulation methods. For each observation, the program simulates the speed

Table 1 $G(x;t)$ **for the Two-State CTMC,** $\alpha = \beta = 500$, $V_1 = 65$, $V_2 = 15$

x (mi)	t (min)	Inversion	Simulation	% Error
1.0	1.20	0.1259	0.1288	2.260
1.0	1.29	0.2373	0.2430	2.336
1.0	1.38	0.3720	0.3704	0.420
1.0	1.47	0.5128	0.5140	0.225
1.0	1.56	0.6437	0.6484	0.731
1.0	1.65	0.7539	0.7501	0.504
1.0	1.74	0.8396	0.8360	0.431
1.0	1.84	0.9010	0.9002	0.091
1.0	1.93	0.9420	0.9424	0.037
1.0	2.02	0.9677	0.9698	0.221
1.0	2.11	0.9830	0.9829	0.009
1.0	2.20	0.9915	0.9914	0.009
1.0	2.29	0.9958	0.9957	0.014
1.0	2.38	0.9982	0.9980	0.019
1.0	2.47	0.9991	0.9994	0.028
1.0	2.56	0.9995	0.9996	0.010
1.0	2.66	0.9999	0.9996	0.029
1.0	2.75	1.0000	1.0000	0.003

Table 2 $G(x;t)$ **for a General, Five-State CTMC**

x (mi)	t (min)	Inversion	Simulation	% Error
1.0	1.25	0.0786	0.0777	1.134
1.0	1.47	0.3335	0.3352	0.497
1.0	1.70	0.6859	0.6865	0.086
1.0	1.92	0.9141	0.9136	0.059
1.0	2.14	0.9873	0.9872	0.012
1.0	2.37	0.9991	0.9991	0.005
1.0	2.59	1.0000	0.9999	0.002
1.0	2.81	1.0000	1.0000	0.000

simulation methods to validate the inversion algorithm. The length of the link was set to $x = 1.0$ mile, and $G(x;t) = P\{T(x) \le t\}$ was computed for a number of t-values. The results of Table 2 confirm that the inversion algorithm gives very accurate results, even when the CTMC is chosen in an arbitrary manner.

In §5, we discuss strategies for obtaining parameters of the infinitesimal generator matrix, Q.

5. Obtaining the Generator Matrix

To implement the methods of this paper within a real-world context, two components are needed, namely the infinitesimal generator matrix Q and the initial probability distribution of the environmental process $\{Z(t)\colon t \ge 0\}$. Specification of the matrix Q entails approximation of the rate at which environment (and thus speed) transitions occur. Let $q_i > 0$ denote the total rate at which the environment makes transitions out of state i. Furthermore, let q_{ij}, the (i,j)th element of Q, denote the rate at which the vehicle transitions from state $i \in S$ to $j \in S$ such that $q_i = -q_{ii} = \sum_{j \ne i} q_{ij}$. We now describe a simple method for obtaining statistical estimates of these parameters, namely $\hat{q}_{ij} \; \forall i, j \in S$ for an individual link.

By tagging individual vehicles, or through the use of on-board instrumentation, it is possible to track individual vehicles during the course of their sojourn over a particular link. By recording the observed vehicle speed range and duration of time spent in that range, one may construct a table of values that can be used to approximate all the elements of the Q matrix. In particular, one may draw four columns for a vehicle to record the pertinent data. Table 3 displays sample data that might be observed in a real scenario.

Using such a table, the data can be sorted according to the second column and a nonparametric density estimate (such as a simple histogram) can be drawn for the amount of time spent in each speed range. If the histograms exhibit exponential behavior, then the approach of this paper may be directly applied. More specifically, if the mean and standard deviation of the duration in each speed range are roughly equal, then the total rate of leaving state i, q_i can be estimated by the reciprocal of the mean time in state i denoted by

process (over time) until the cumulative distance traveled by a vehicle is x miles. In this example, we fixed x at 1.0 mile. The results of Table 1 confirm that the inversion algorithm gives very acceptable results for this problem.

EXAMPLE 2. In this example, the random environmental process is a general, five-state CTMC with state space $S = \{1, 2, 3, 4, 5\}$. When the environment is in state i, the speed of the vehicle is $V_i = 75/i$ for $i \in S$. The off-diagonal entries of the generator matrix, $Q = [q_{ij}]_{i,j \in S}$, are obtained by sampling from a uniform distribution on the interval $(200, 400)$ hr^{-1}. If the CTMC is currently in state $i \in S$, the process has a probability of $q_{ij}/(-q_{ii})$ transitioning to state $j \in S \setminus \{i\}$. It is arbitrarily assumed that, with probability 1, the system starts in state 1 at time 0 so that

$$P\{Z(0) = 1\} = 1 \quad \Rightarrow \quad \widetilde{B}(s_1) = [1 \quad 0 \quad 0 \quad 0 \quad 0].$$

The off-diagonal entries of Q were computed by generating a uniform variate on the interval $(0, 1)$ and translating each entry so that it lies in the interval $(200, 400)$, which is chosen arbitrarily. The infinitesimal generator for this problem is generated randomly as

$$Q = \begin{bmatrix} -919.75 & 206.91 & 264.85 & 238.67 & 209.32 \\ 223.01 & -971.71 & 301.98 & 232.73 & 213.98 \\ 343.04 & 277.78 & -1{,}283.57 & 392.72 & 270.03 \\ 353.91 & 232.27 & 213.69 & -1{,}059.47 & 259.59 \\ 370.92 & 200.89 & 216.80 & 225.60 & -1{,}014.21 \end{bmatrix}.$$

One may now apply Theorem 2 in a manner similar to that of Example 1 to solve for the distribution. As before, an empirical CDF based on 100,000 observations of travel time was generated via Monte-Carlo

$\hat{q}_i$. Define by $\hat{p}_{ij}$ the fraction of transitions out of state i into state j. The off-diagonal elements of Q can then be estimated by

$$\hat{q}_{ij} = \hat{p}_{ij}\hat{q}_i. \tag{17}$$

The initial distribution of the environmental process, $P\{Z(0) = i\}$, $i = 1, 2, \ldots, K$ can also be easily obtained through the observed data given above, or by estimating the initial speed of the vehicle through standard techniques, such as the use of single-loop detectors at the entry point of the link. Therefore, if the initial speed range is observed to be state i, then we set:

$$P\{Z(0) = j\} = \begin{cases} 1 & j = i \\ 0 & j \neq i. \end{cases} \tag{18}$$

When computing the total link travel-time distribution, the methods above hold several advantages over other potential approaches, such as simply tagging vehicles and recording travel times or discrete-event simulation. First, our approach requires less time to construct the distribution. This may be significant if the distribution changes rapidly with time. Second, once the Q matrix has been approximated, significant computational savings can be realized over simulation experiments. For instance, the inversion algorithm computed the travel time distribution 6 times faster than a Monte-Carlo simulation experiment for a problem involving 10 distinct environmental states. Lastly, the analytical specification of the travel time distribution gives us insight into the nature of the travel time random variable that will enable us to study the moments of travel time, asymptotic behavior, and other properties.

The approach here may be adapted to an entire path through a transportation network. This may be accomplished by assigning a distinct generator matrix describing the behavior of environmental transitions to each link along a path. Hence, the final state of the first link becomes the initial state of the subsequent link along the path. Analytical methods for describing this hand-off interaction between two adjacent links are currently being explored.

6. Conclusions and Future Work

In this work, we have introduced a new approach for analytically specifying the probability distribution of individual vehicle travel times for stochastic, time-varying transportation links, such as unidirectional freeway segments. Such information can be extremely valuable input data to existing algorithms for the real-time, dynamic control of traffic systems and the least-cost (time) routing of vehicles. The technique considers the speed of a vehicle as a finite-state Markov process that is modulated by a random environment. The environmental process models the physical, traffic, and environmental factors that are known to influence vehicle speed as the vehicle traverses a link in the transportation network. We have shown that, when the environmental process is a CTMC, an exact analytical expression is obtained for the Laplace-Stieltjes transform of the link travel-time cumulative distribution function. The technique requires only the infinitesimal generator matrix as input for the governing CTMC, a finite-dimensional vector of velocities, and specification of the initial state of the environment. The generator matrix of the CTMC determines the rate at which speed transitions occur, while the environment-dependent velocities may be chosen as deterministic functions of the state space. Strategies for selecting the appropriate generator matrix were given in §5 when the CTMC assumption can be employed. However, even if empirical data does not support this assumption, appropriate modifications can be made to approximate the state holding times by sums of exponential random variables.

The stochastic process for vehicle speed leads to a partial differential equation that can be solved via transform methods and algebraic (numerical) inversion techniques for exact (approximate) results. An algorithm was presented for the numerical inversion of the matrix equation and was shown to perform well on two example problems. By using the analytical results of this paper, it may now be possible to obtain all the moments of the random travel time for the purpose of constructing surrogate distribution approximations that can be computed with far less computational effort than the methods presented, or through Monte-Carlo simulation methods.

Although the technique presented herein provides an analytical result for the link travel-time distribution, some ingenuity will be required in determining the appropriate selection of transition rates for the CTMC (as described in §5) and the speed function, $\zeta(\cdot)$. The properties of the speed function should be in

Table 3   **Notional Data for Generator Estimation Procedure**

Vehicle no.	Speed Range (mph)	Duration (sec)	Next Range (mph)
1	10–20	28.889	20–30
1	20–30	6.802	30–40
1	30–40	12.832	40–50
1	50–60	14.756	60–70
2	20–30	6.802	30–40
2	30–40	12.832	40–50
2	50–60	14.756	60–70
2	40–50	57.409	50–60
3	10–20	21.235	20–30
3	20–30	23.520	30–40
3	30–40	44.225	40–50
3	50–60	10.203	50–60
$\vdots$	$\vdots$	$\vdots$	$\vdots$

accordance with well-established traffic flow relationships. For instance, if the states of the environmental process correspond to the number of vehicles present on a link on arrival, then the speed is probably best modeled as an exponentially decaying function of the number of vehicles present (Jain and Smith 1997). It will be instructive in the future to derive explicit expressions for the moments of the random travel time and asymptotic approximations thereof. Furthermore, we would next like to consider the travel time distribution over adjacent links governed by distinct random environments. In addition to transportation links, the work presented here is equally applicable in the modeling and analysis of stochastic, time-varying data communication or manufacturing system links.

Acknowledgments

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