

# ***Handling Uncertainties and Unreliability in Data from Smart Sensors***

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# Outline

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

- 1. Sensor Technologies and Sensors Measurements**
- 2. Location of Sensors to Maximize Variance Travel Time Reduction**
  - The basic AVI Reader location models
  - Considering Link Failure
  - Considering Sensor failure
- 3. Conclusions and Further Research**

# Need for Sensors

We need sensors to detect and monitor traffic for:

- **Providing travel time and congestion information to motorists**
- **Providing data for traffic management so that traffic congestion is reduced**
- **Assisting in managing incidents and evacuations**
- **Providing data for trucking, transit, navigation, route guidance, transportation planning, ...**

Sensor Technologies  
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Conclusions

# Sensor Technologies and Sensors Measurements

Sensor Technologies and Sensors Measurements

Location of AVI  
Readers

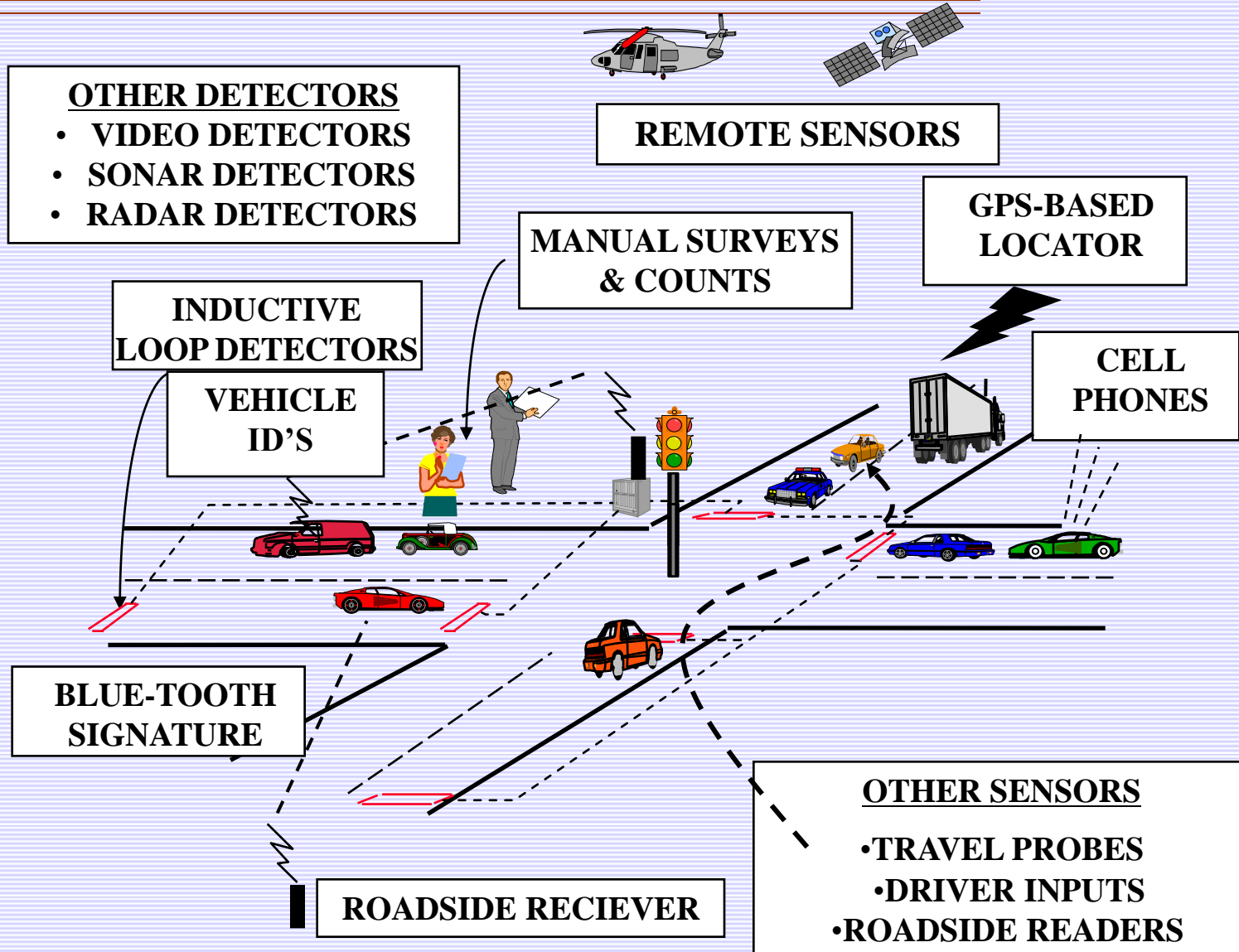
Model AVI3

Model AVI4

Model AVI4 + Link Failure

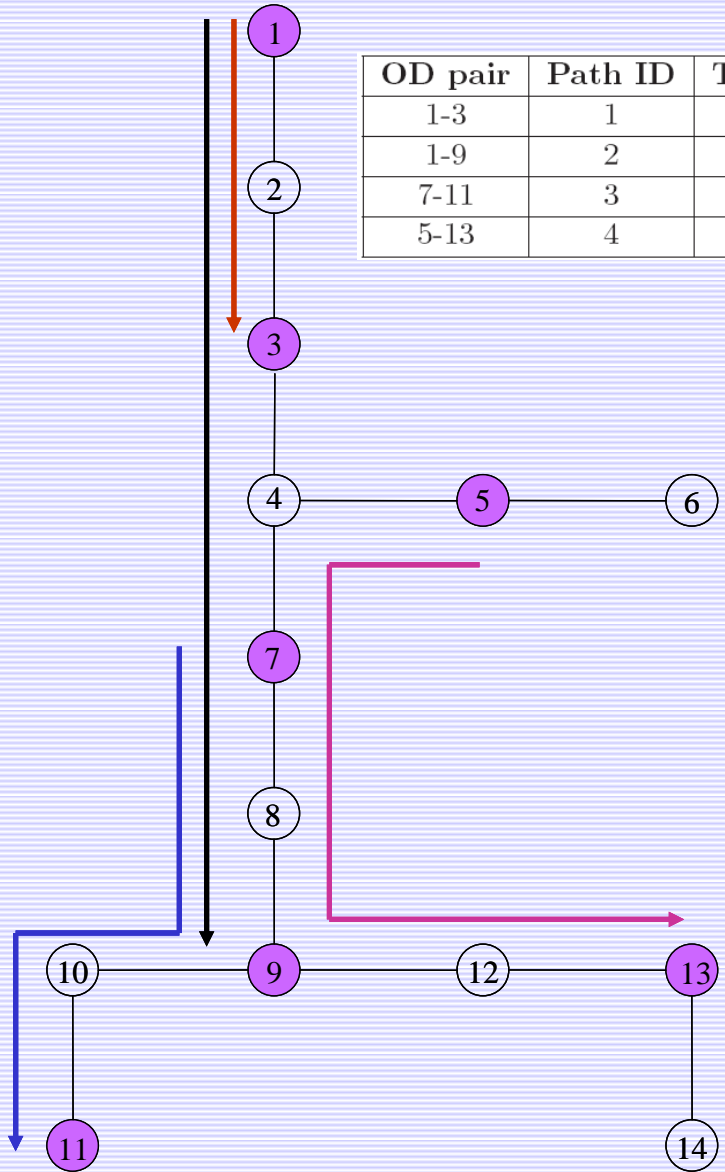
Model AVI4 + Sensor Failure

Conclusions



# Locate AVI Readers to Monitor Travel Times

OD pair	Path ID	Trips	Links
1-3	1	100	(1,2) (2,3)
1-9	2	10	(1,2) (2,3) (3,4) (4,7) (7,8) (8,9)
7-11	3	10	(7,8) (8,9) (9,10) (10,11)
5-13	4	10	(5,4) (4,7) (7,8) (8,9) (9,12) (12,13)



Sensor Technologies and Sensors Measurements

Location of AVI Readers

Model AVI3

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Model AVI4 + Sensor Failure

Conclusions

# Locate AVI Readers to Monitor Travel Times

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
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Model AVI3

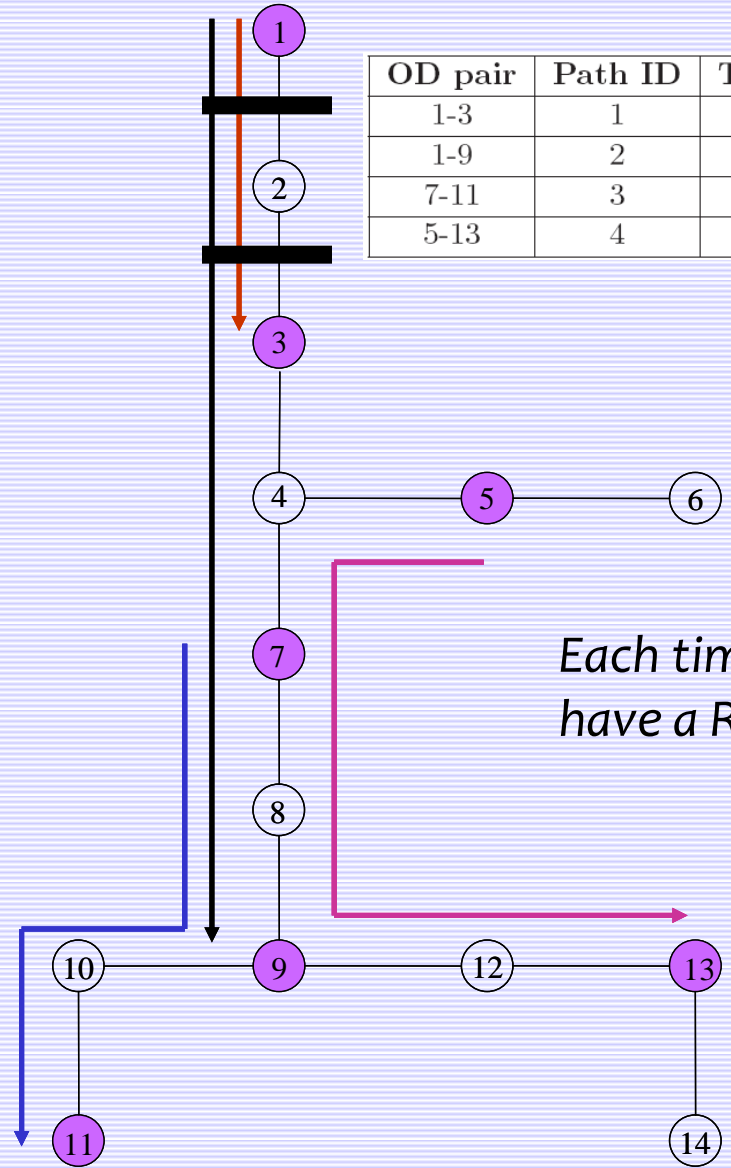
Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

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Each time a vehicle passes two sensors we have a READING

# Locate AVI Readers to Monitor Travel Times

Sensor Technologies  
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Model AVI3

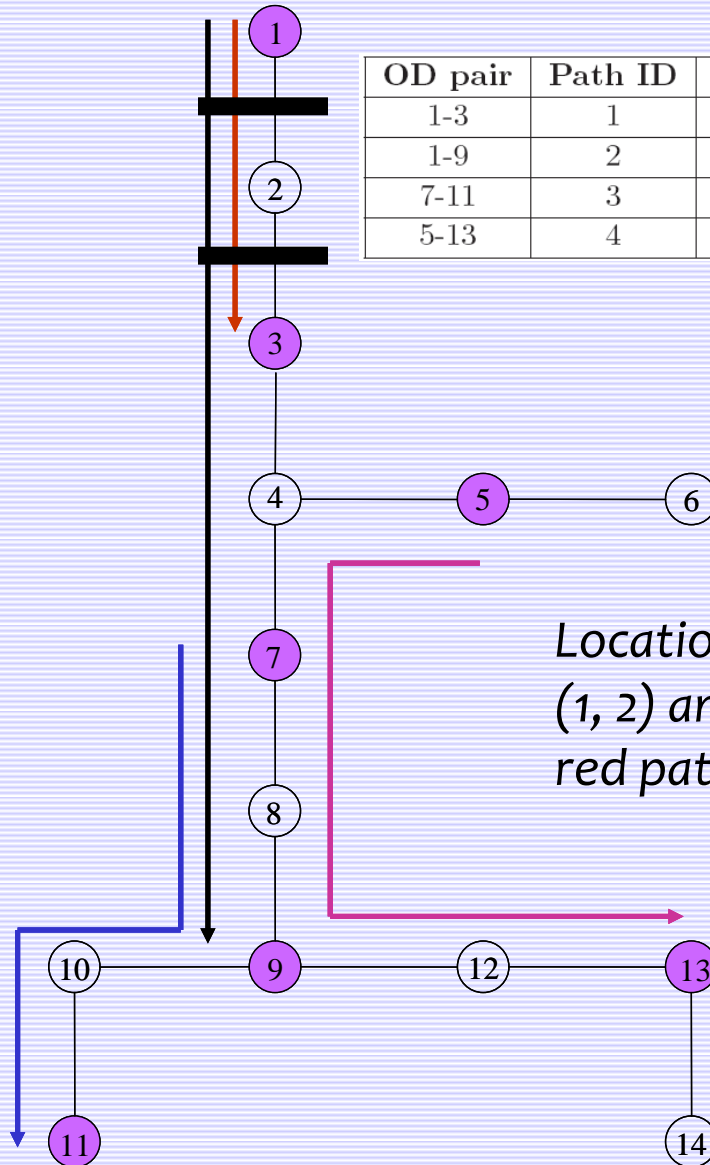
Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

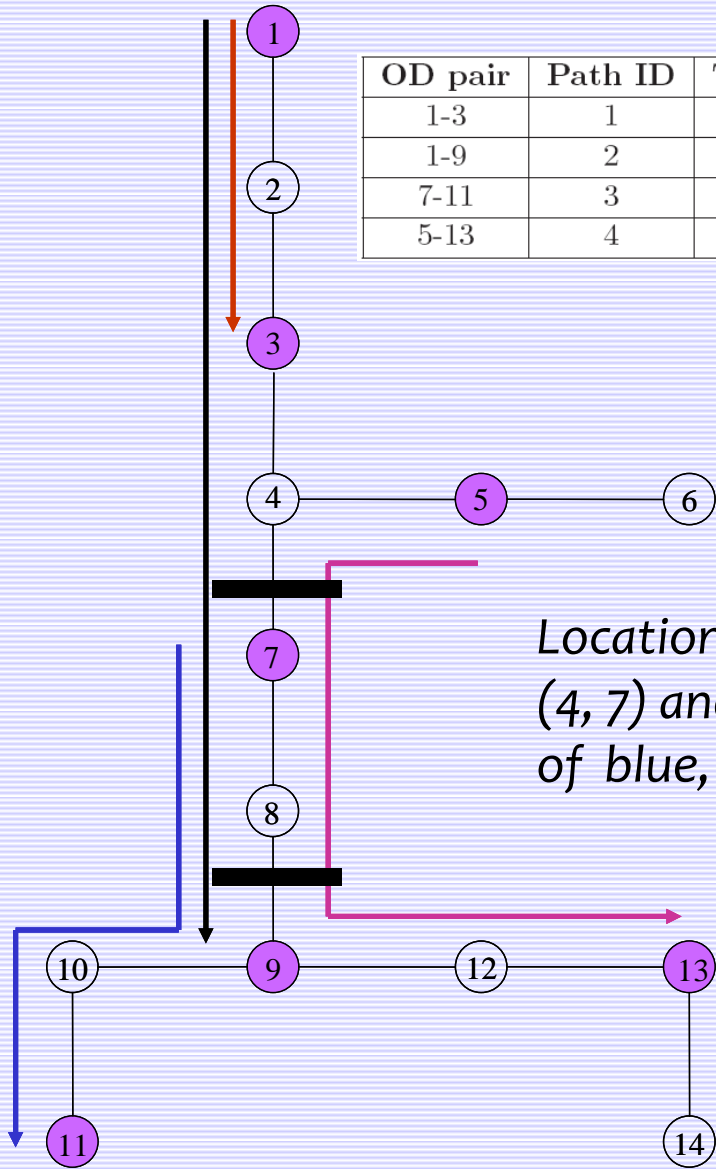
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Location of AVI readers:  
 (1, 2) and (2,3)  $\Rightarrow$  travel time for the entire  
 red path

# Locate AVI Readers to Monitor Travel Times

OD pair	Path ID	Trips	Links
1-3	1	100	(1,2) (2,3)
1-9	2	10	(1,2) (2,3) (3,4) (4,7) (7,8) (8,9)
7-11	3	10	(7,8) (8,9) (9,10) (10,11)
5-13	4	10	(5,4) (4,7) (7,8) (8,9) (9,12) (12,13)



Location of AVI readers:  
 (4, 7) and (8,9)  $\Rightarrow$  travel time on portions  
 of blue, black and purple paths

Sensor Technologies  
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Conclusions

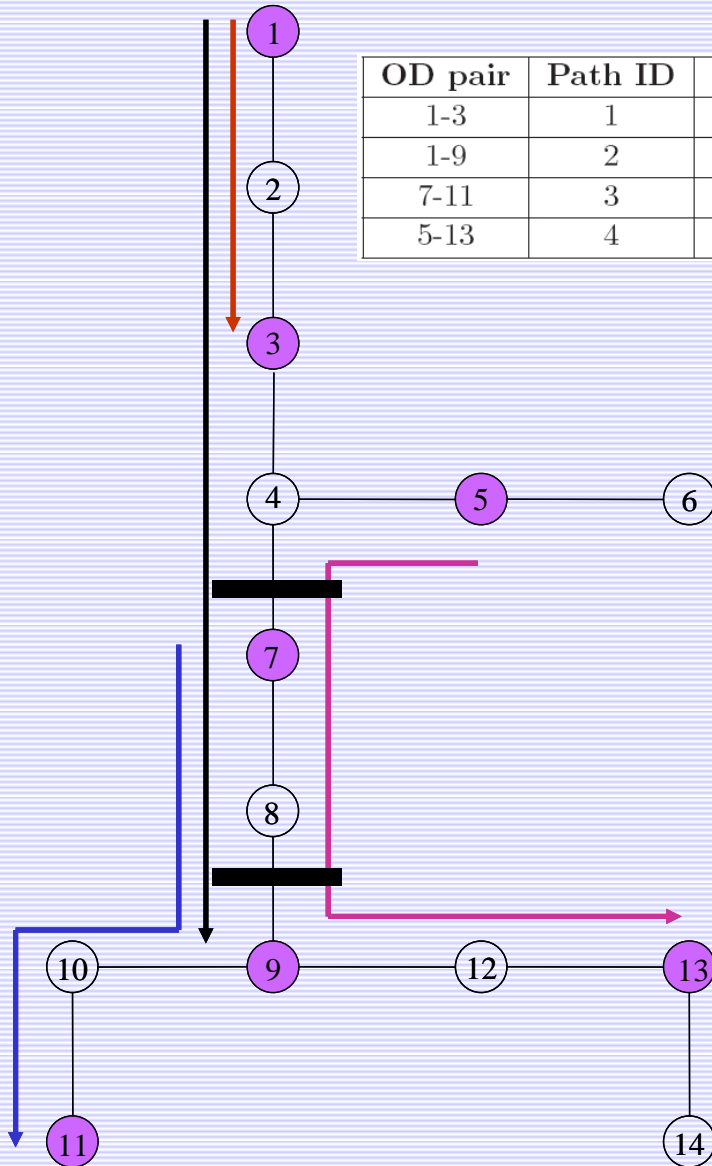


# Locate AVI Readers to Monitor Travel Times

OD pair	Path ID	Trips	Links
1-3	1	100	(1,2) (2,3)
1-9	2	10	(1,2) (2,3) (3,4) (4,7) (7,8) (8,9)
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*Criteria for the location:*

- Number of readings
- Number of AVI readers
- Length of the readings
- Number of Covered OD pairs
- Flow captured



Sensor Technologies  
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Model AVI4 + Sensor  
Failure

Conclusions

# Locate AVI Readers to Monitor Travel Times: Proposed Mathematical Models

Sensor Technologies  
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Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## **Model AVI1 :**

*locates  $B$  readers to maximize both the total number of readings and the total number of covered OD pairs*

## **Model AVI2 :**

*associate different benefits to the OD pairs and maximize the total benefit accrued by locating at most  $B$  readers*

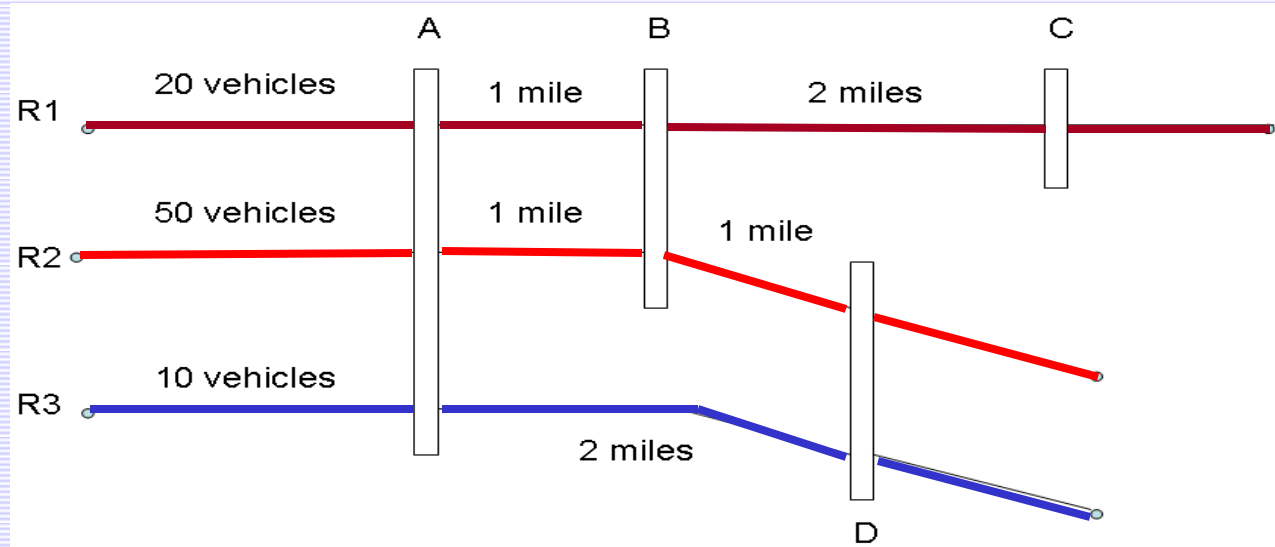
## **Model AVI3:**

*locate  $B$  readers to maximize total vehicle miles that are measured*

## **Model AVI4:**

*locates  $B$  readers to maximize the reliability of the obtained travel time predictions*

# Locate AVI Readers to Monitor Travel Times: Model AVI3 – a simple case



## Three routes in the network:

R1 with a volume of 20 vehicles that pass locations A, B, and C

R2 with a volume of 50 vehicles that pass locations A, B, and D

R3 with a volume of 10 vehicles that pass locations A and D

If two sensors are to be located, by locating them at A and D, we will measure  **$(50 + 10) \text{ vehicles} \times 2 \text{ miles} = 120 \text{ vehicle miles}$** , which is the optimal solution.

Sensor Technologies and Sensors Measurements

Location of AVI Readers

Model AVI3

Model AVI4

Model AVI4 + Link Failure

Model AVI4 + Sensor Failure

Conclusions

# Challenge!

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

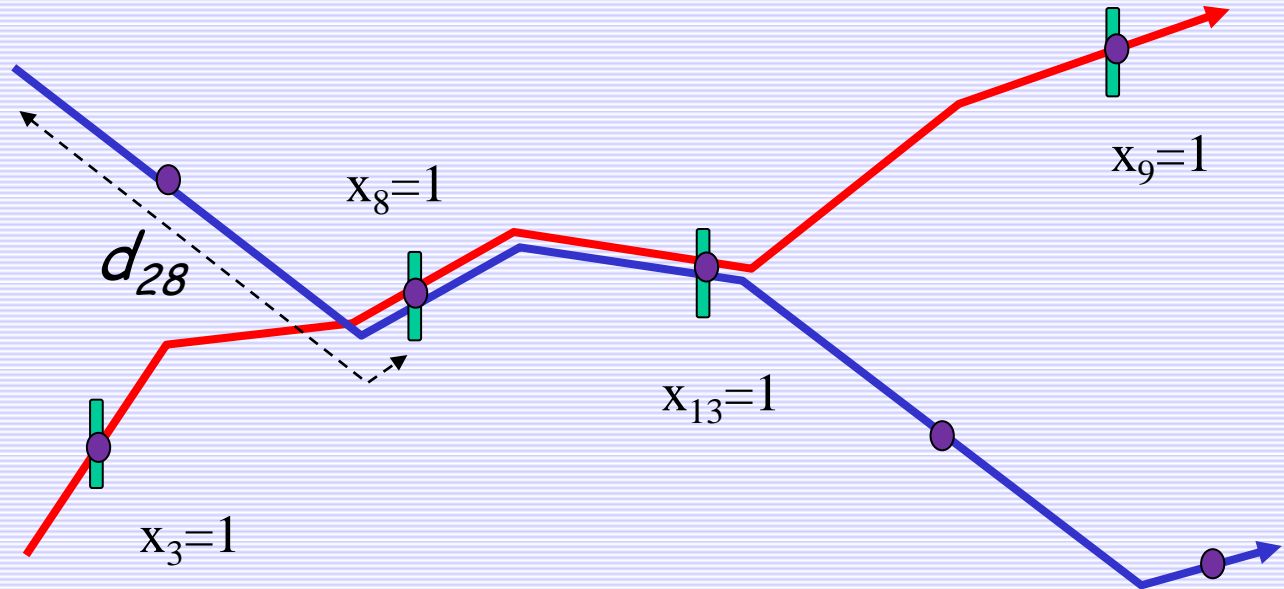
Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

Suppose we locate  
4 ID sensors

● Possible sites for sensors  
Use binary decision variable  $x_j$



$x_8, x_{13}$  measure blue route (route 2)  
and  $x_3, x_9$  as well as  $(x_8, x_{13})$  measure red route (route 1)

# Challenge!

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

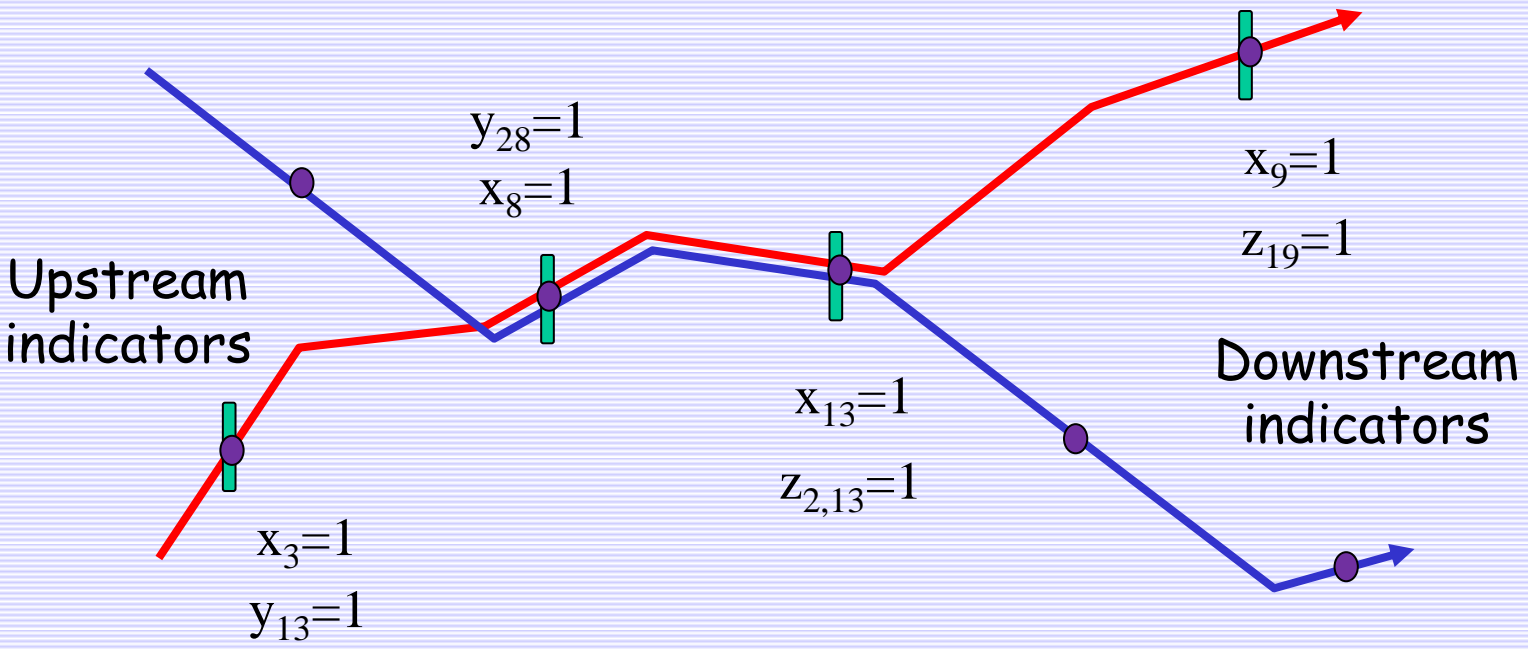
Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

Suppose we locate  
4 ID sensors

Used location decision variable  $x_j$



Now use upstream/downstream decision variables  $y_{ij}, z_{ij}$

# Locate AVI Reader to Monitor Travel Times: Model AVI3 – formulation (1/4)

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## Indices:

- $i = 1, 2, \dots, I$  represents the **set of routes**
- $j = 1, 2, \dots, J$  represents the **set of potential sites** for locating sensors in the network

## Parameters:

- $d_{ij}$  is Site  $j$ 's distance from the origin of Route  $i$
- $v_i$  is the traffic volume on Route  $i$
- $B$  is the number of new sensors that can be installed (budget limits)
- $w$  is the number of existing sensors in the network

# Locate AVI Reader to Monitor Travel Times: Model AVI3 – formulation (2/4)

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$x_j = \begin{cases} 1 & \text{if a sensor is located at Site } j \\ 0 & \text{otherwise} \end{cases}$$

$$z_{ij} = \begin{cases} 1 & \text{if Site } j \text{ is the most downstream site in Route } i \text{ with a sensor installed} \\ 0 & \text{otherwise} \end{cases}$$

$$y_{ij} = \begin{cases} 1 & \text{if Site } j \text{ is the most upstream site in Route } i \text{ with a sensor installed} \\ 0 & \text{otherwise} \end{cases}$$

# Locate AVI Reader to Monitor Travel Times: Model AVI3 – formulation (3/4)

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$\text{Maximize } \sum_{i=1}^I \sum_{j \in R_i} (z_{ij} - y_{ij}) d_{ij} v_i$$
$$\sum_{j=1}^J x_j \leq B + w$$

$$x_j = 1 \quad \forall j \quad \text{where there exists a sensor already}$$

$$y_{ij} \leq x_j \quad \forall i \quad \forall j$$

$$z_{ij} \leq x_j \quad \forall i \quad \forall j$$

$$\sum_{j \in R_i} y_{ij} \leq 1 \quad \forall i$$

$$\sum_{j \in R_i} z_{ij} \leq 1 \quad \forall i$$

$$\sum_{j \in R_i} y_{ij} - \sum_{j \in R_i} z_{ij} = 0 \quad \forall i$$

Locate sensors on different routes in the network so that the total vehicle miles measured on the routes is maximized



# Locate AVI Reader to Monitor Travel Times: Model AVI3 – formulation (4/4)

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

Maximize 
$$\sum_{i=1}^I \sum_{j \in R_i} (z_{ij} - y_{ij}) d_{ij} v_i$$

$$\sum_{j=1}^J x_j \leq B + w$$

Locate B sensors

$$x_j = 1 \quad \forall j \quad \text{where there exists a sensor already}$$

$$y_{ij} \leq x_j \quad \forall i \quad \forall j$$

$$z_{ij} \leq x_j \quad \forall i \quad \forall j$$

A Site cannot be either the most upstream or downstream checkpoint without a sensor installed

$$\sum_{j \in R_i} y_{ij} \leq 1 \quad \forall i$$

$$\sum_{j \in R_i} z_{ij} \leq 1 \quad \forall i$$

A route has at most one most upstream and downstream checkpoints respectively

$$\sum_{j \in R_i} y_{ij} - \sum_{j \in R_i} z_{ij} = 0 \quad \forall i$$

If there is a most upstream checkpoint in a route, there must exist a most downstream one and vice versa

# Locate AVI Reader to Monitor Travel Times: Proposed Mathematical Models

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## **Model AVI1 :**

*locates  $B$  readers to maximize both the total number of readings and the total number of covered OD pairs*

## **Model AVI2 :**

*associates different benefit to the OD pairs and maximizes the total benefit accrued by locating at most  $B$  readers*

## **Model AVI3 :**

*locates  $B$  readers to maximize total vehicle miles that are measured*

## **Model AVI4:**

*locates  $B$  readers to maximize the reliability of the obtained travel time predictions*

# Locate AVI Reader to Monitor Travel Times: Proposed Mathematical Models

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI<sub>3</sub>

Model AVI<sub>4</sub>

Model AVI<sub>4</sub> + Link  
Failure

Model AVI<sub>4</sub> + Sensor  
Failure

Conclusions

## **Model AVI<sub>4</sub>:**

***locates  $B$  readers to maximize the reliability of the obtained travel time predictions***

*The motivation for this objective function is for traffic managers to inform to commuters as reliable as possible estimates for travel times for route segments.*

# Locate AVI Reader to Monitor Travel Times: Model AVI4 – concept & findings (1/3)

We want to improve our ability to predict network travel times by sampling vehicle travel times with a prescribed number of sensors installed in the network

Due to the dynamic and stochastic nature of the transportation network, the prediction of travel times is represented by confidence intervals for different time periods

We need to determine on which of the routes to locate the sensors to minimize the variance of the predictive distribution of network travel times in order to improve confidence intervals

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

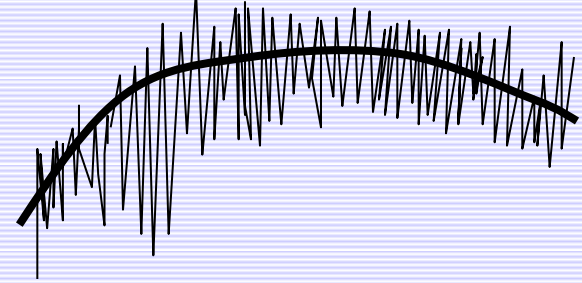
Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

# Locate AVI Reader to Monitor Travel Times: Model AVI4 – concept & findings (2/3)

*Travel time on an arc is a random variable, that includes variations due to travelers, and variations due to traffic conditions.*



At any time, component dues to traffic conditions, *has mean  $\mu_i$* , which remains constant over short periods of time;  *$\mu_i$  has a mean  $\eta_i$  and variance  $\gamma_i$*  (assume Normal and known from data)

With the observed travel times, by appealing to the *Bayesian statistical analysis (prior  $\rightarrow$  posterior)*, the mean travel time distribution on the segment is updated

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
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Model AVI4 + Sensor  
Failure

Conclusions

# Locate AVI Reader to Monitor Travel Times: Model AVI4 – concept & findings (3/3)

For any pair of routes  $R_1$  and  $R_2$  with volumes  $V_1$  and  $V_2$  and prior knowledge of the means and variances of  $\mu_i$  on both routes, the following sampling rule can be proven:

**Sample the route  $R$  with higher value of**  
 **$f(R) = \text{volume} + \beta(R) \times \text{prior travel-time variance}$**   
**where  $\beta(R)$  route-specific parameter,**  
**to get a higher decrease in the variance of the**  
**predicted mean network wide travel time.**

***The general network sensor location problem that minimizes the posterior variance of network travel time distribution can be formulated as an integer program based on the above rule (due to Bayesian statistics), with constraints similar to AVI<sub>3</sub>***

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI<sub>3</sub>

Model AVI<sub>4</sub>

Model AVI<sub>4</sub> + Link  
Failure

Model AVI<sub>4</sub> + Sensor  
Failure

Conclusions

# Formulation for Model AVI4

$$\max \frac{1}{2} \sum_{i=1}^I \sum_{j \in R_i} \sum_{k \in R_i} (y_{ij} + z_{ik}) \Delta \gamma_i^{jk}$$

Objective is the max. sum of reductions in variance of the mean travel time on Route  $i$  if travel times can be measured from Site  $j$  to Site  $k$  on that route (i.e. for segment  $d$ :  $\gamma_d - \gamma_d^*$ )

⇒ Locate sensors on different routes in the network thus that the total variance reduction of travel time prediction can be maximized

Subject to: other constraints similar as Model AVI3.

Sensor Technologies  
and Sensors  
Measurements

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Model AVI4 + Link  
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Model AVI4 + Sensor  
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Conclusions

# For those interested, objective of Model AVI4

Sensor Technologies  
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Model AVI4

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Model AVI4 + Sensor  
Failure

Conclusions

$$\Delta \gamma_i^{jk} = \gamma_d - \gamma_d^*$$

Indices  $i, j, k$   
define the  
segment  $d$   
from Site  $j$  to  
Site  $k$  on Route  $i$

Prior

$$\gamma_d = \sum_{m \in d} \gamma_m$$

Posterior

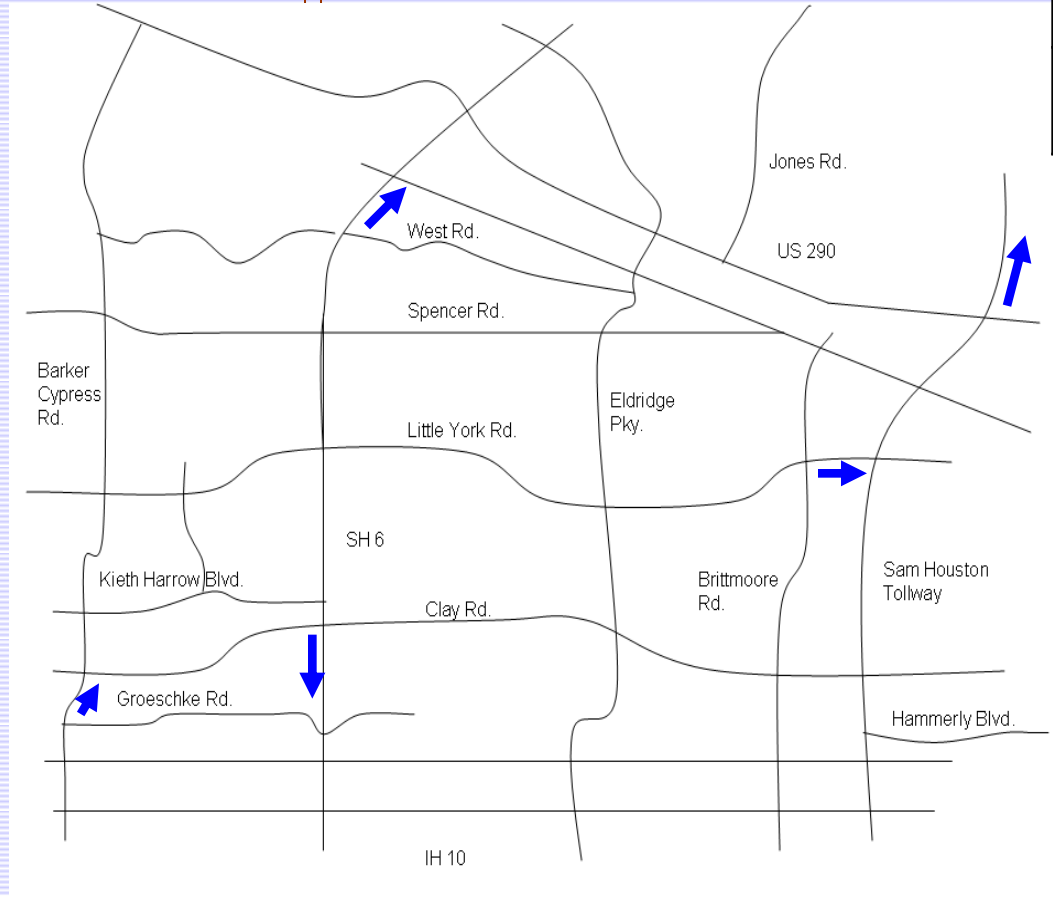
$$\gamma_d^* = \frac{\sum_{m \in d} \gamma_m \sum_{m \in d} \sigma_m^2}{n_d \sum_{m \in d} \gamma_m + \sum_{m \in d} \sigma_m^2}$$





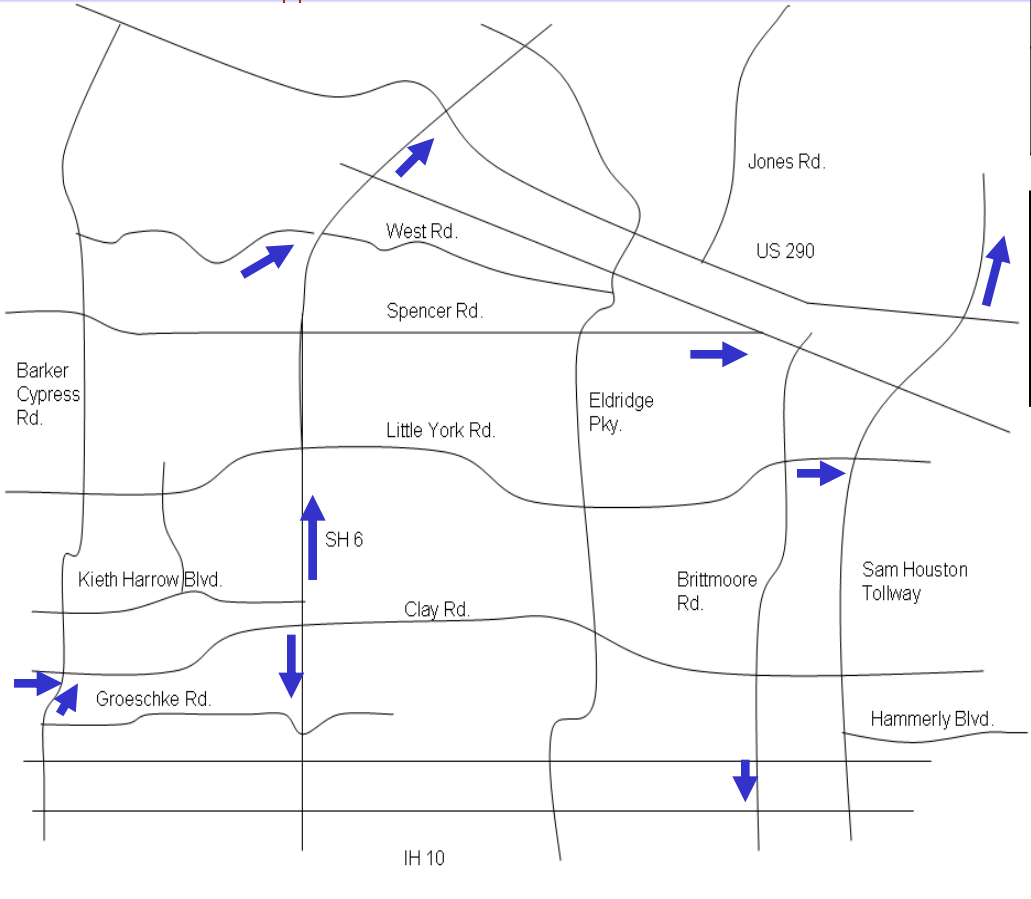
**Study Area Network**

# Install $B = 5$ Sensors



$B = 5$	Variance reduced	Percentage of total	Increase by
	<b>7,578.79</b> <b>(3,361.08)</b>	<b>60.25%</b> <b>(26.72%)</b>	<b>33.53%</b>

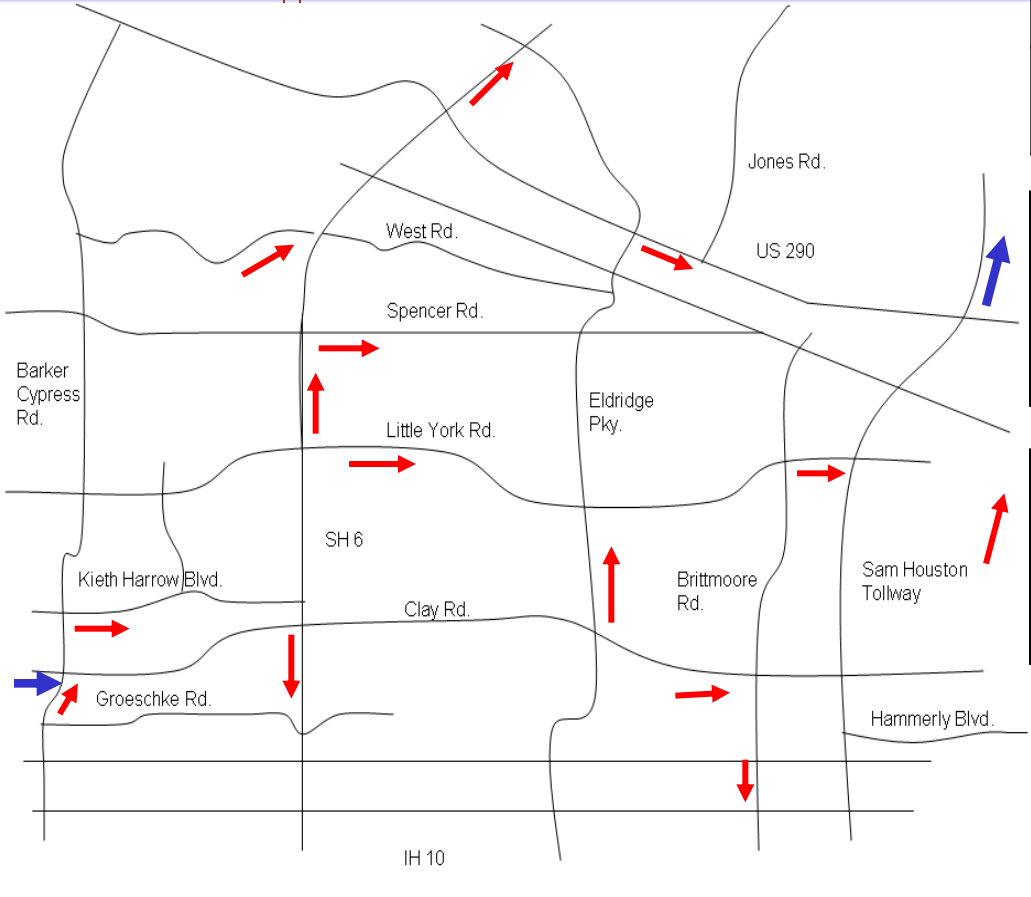
# Install $B = 10$ Sensors



$B = 5$	Variance reduced	Percentage of total	Increase by
	7,578.79 (3,361.08)	60.25% (26.72%)	33.53%

$B = 10$	Variance reduced	Percentage of total	Increase by
	8,997.69	71.53%	11.28%

# Install $B = 15$ Sensors



$B = 5$	Variance reduced	Percentage of total	Increase by
	7,578.79 (3,361.08)	60.25% (26.72%)	33.53%

$B = 10$	Variance reduced	Percentage of total	Increase by
	8,997.69	71.53%	11.28%

$B = 15$	Variance reduced	Percentage of total	Increase by
	9,908.40	78.77%	7.24%

# Extensions of models (1/2)

Sensor Technologies  
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Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## Link failure:

Some links in the network have a known probability of disruption due to external events.

The model seeks for the optimal location of  $B$  sensors to minimize the expected posterior variance over all possible link failure scenarios.

## Sensor failure:

We assume each sensor has a failure probability of  $q$ .

The resulting model minimizes the expected posterior variance in the prediction of travel time when  $B$  sensors are to be located.

# Extensions of models (2/2)

Sensor Technologies  
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Measurements

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Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

***Model AVI3 + Sensor Failure :***  
***Addressed by Li and Ouyang (2010)***

***We consider:***

***Model AVI3 + Link Failure***

***Model AVI4 + Link Failure***

***Model AVI4 + Sensor Failure***

# Model AVI4 + Link failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

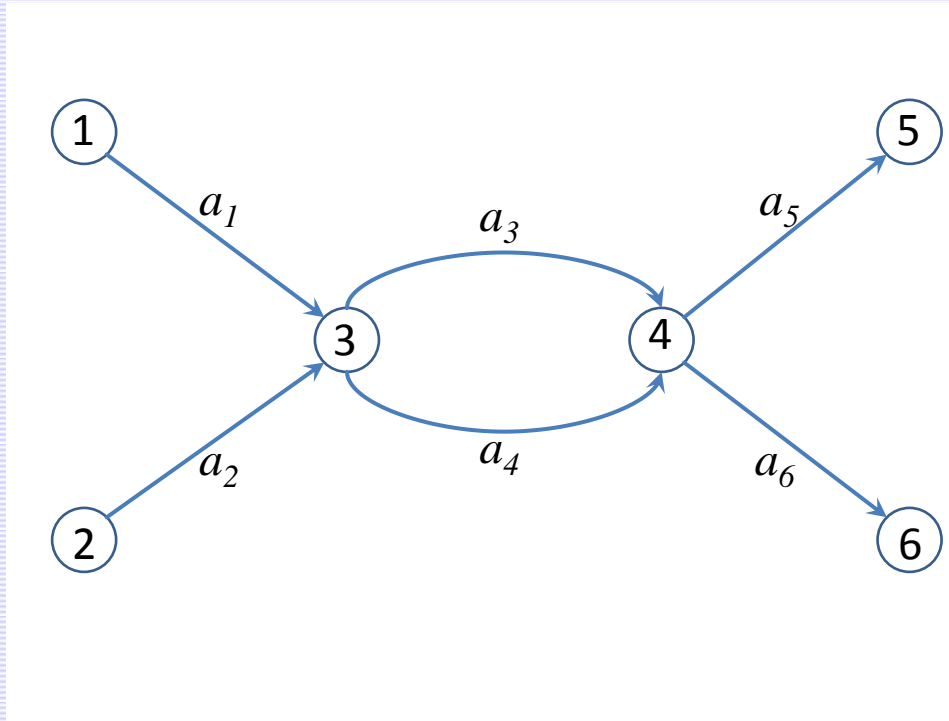
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions



Route  $R_1 = \{a_1, a_3, a_5\}$

Route  $R_2 = \{a_1, a_4, a_5\}$

Route  $R_3 = \{a_2, a_3, a_5\}$

Route  $R_4 = \{a_2, a_4, a_5\}$

Route  $R_5 = \{a_1, a_3, a_6\}$

Route  $R_6 = \{a_1, a_4, a_6\}$

Route  $R_7 = \{a_2, a_3, a_6\}$

Route  $R_8 = \{a_2, a_4, a_6\}$

# Model AVI4 + Link failure

Sensor Technologies  
 and Sensors  
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Location of AVI  
 Readers

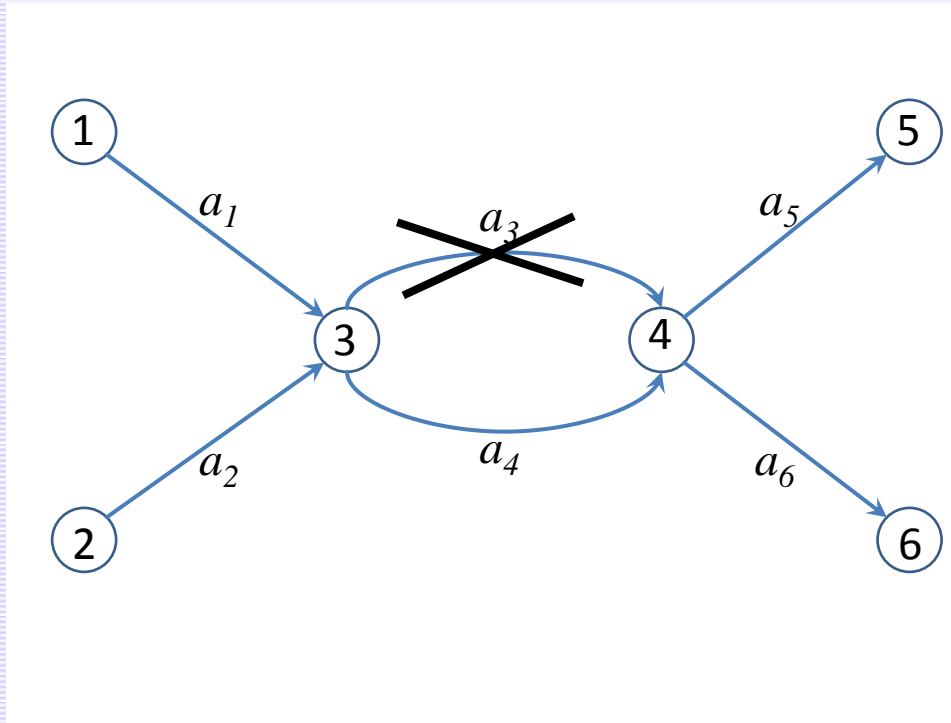
Model AVI3

Model AVI4

Model AVI4 + Link  
 Failure

Model AVI4 + Sensor  
 Failure

Conclusions



If link  $a_3$  fails then **routes and flows** on the network change.

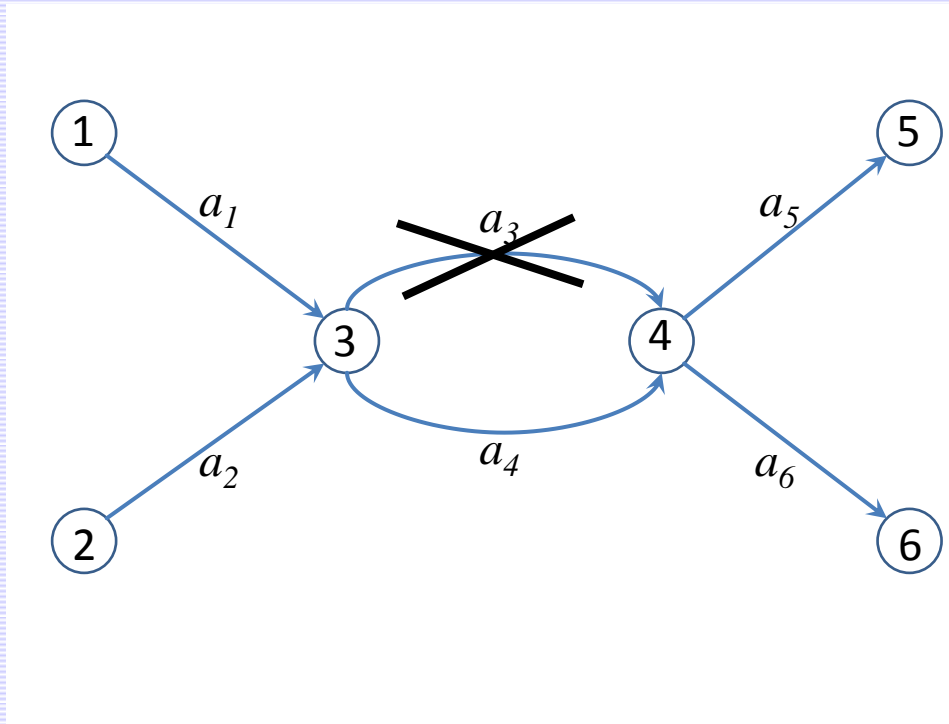
Each link failure corresponds to a possible **network scenario**

~~Route  $R_1 = \{a_1, a_3, a_5\}$~~   
 Route  $R_2 = \{a_1, a_4, a_5\}$   
~~Route  $R_3 = \{a_2, a_3, a_5\}$~~   
 Route  $R_4 = \{a_2, a_4, a_5\}$

~~Route  $R_5 = \{a_1, a_3, a_6\}$~~   
 Route  $R_6 = \{a_1, a_4, a_6\}$   
~~Route  $R_7 = \{a_2, a_3, a_6\}$~~   
 Route  $R_8 = \{a_2, a_4, a_6\}$



# Model AVI4 + Link failure



If routes on the network change then:

- flows on the routes change
- values  $\Delta\gamma_i^{jk}$  change

Sensor Technologies  
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Measurements

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Model AVI4

Model AVI4 + Link  
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Model AVI4 + Sensor  
Failure

Conclusions

# Model AVI4 + Link failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## Indices:

- $i = 1, 2, \dots, I$  represents the **set of routes**
- $j$  or  $k = 1, 2, \dots, J$  represents the **set of potential sites** for locating sensors in the network
- $s = 1, 2, \dots, S$  represents the **set of possible scenarios** for link failure

## Parameters:

- $\Delta \gamma_{is}^{jk}$  decrement in variance of mean route travel times when Route  $i$  is observed from Site  $j$  to Site  $k$  during the scenario  $s$
- $p_s$  is the probability for scenario  $s$
- $B$  is the number sensors that can be installed (budget limits)

# Model AVI4 + Link failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$x_j = \begin{cases} 1 & \text{if a sensor is located at Site } j \\ 0 & \text{otherwise} \end{cases}$$

$$z_{iks} = \begin{cases} 1 & \text{if Site } k \text{ is the most downstream site in Route } i \text{ with a sensor installed} \\ & \text{on scenarios } s \\ 0 & \text{otherwise} \end{cases}$$

$$y_{ijs} = \begin{cases} 1 & \text{if Site } j \text{ is the most upstream site in Route } i \text{ with a sensor installed} \\ & \text{on scenario } s \\ 0 & \text{otherwise} \end{cases}$$

# Model AVI4 + Link failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$\max \frac{1}{2} \sum_{s=1}^S \sum_{i=1}^I \sum_{j \in R_i} \sum_{k \in R_i} \Delta \gamma_{is}^{jk} (y_{ijs} + z_{iks}) p_s$$

$$\sum_{j=1}^J x_j \leq B$$

$$y_{ijs} \leq x_j \quad \forall j \quad \forall i \quad \forall s$$

$$z_{iks} \leq x_j \quad \forall k \quad \forall i \quad \forall s$$

Locate sensors on different routes in the network so that the expected variance travel time reduction on the routes is maximized

# Model AVI4 + Link failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

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Readers

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Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$\max \frac{1}{2} \sum_{s=1}^S \sum_{i=1}^I \sum_{j \in R_i} \sum_{k \in R_i} \Delta \gamma_{is}^{jk} (y_{ijs} + z_{iks}) p_s$$

$$\sum_{j=1}^J x_j \leq B$$

Locate B sensors

$$y_{ijs} \leq x_j \quad \forall j \quad \forall i \quad \forall s$$

$$z_{iks} \leq x_j \quad \forall k \quad \forall i \quad \forall s$$

A site cannot be either the  
most upstream or  
downstream checkpoint  
without a sensor installed

# Model AVI4 + Link failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

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Model AVI4 + Sensor  
Failure

Conclusions

$$\sum_{j \in R_i} y_{ijs} \leq 1$$

$$\forall i \quad \forall s$$

$$\sum_{k \in R_i} z_{iks} \leq 1$$

$$\forall i \quad \forall s$$

$$\sum_{j \in R_i} y_{ijs} - \sum_{j \in R_i} z_{ijs} = 0$$

$$\forall i \quad \forall s$$

If there is a most upstream checkpoint in a route, there must exist a most downstream one and vice versa

# Model AVI4 + Sensor failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

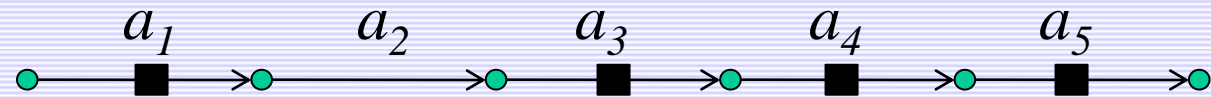
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

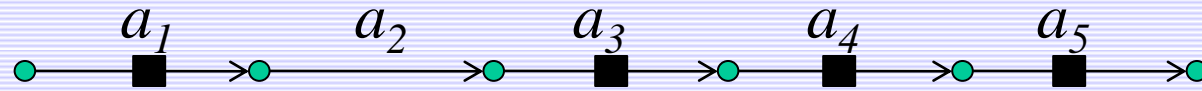
Conclusions



Assume probability failure for each sensor is equal to  $q$

If we consider all the possible failure cases, our objective function becomes the maximization of the *expected total reduction in the variance of mean route travel times*

# Model AVI4 + Sensor failure



Let us consider the random variable  
 $S$ =number of failures

$$\Pr(S=0) = q^0 (1-q)^4$$

$$\Pr(S=1) = q^1 (1-q)^3$$

$$\Pr(S=2) = q^2 (1-q)^2$$

$$\Pr(S=3) = q^3 (1-q)^1$$

$$\Pr(S=4) = q^4 (1-q)^0$$

Sensor Technologies  
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Failure

Conclusions



# Model AVI4 + Sensor failure



Let us evaluate the expected value of our function:

The event  $S=0$  corresponds to a value equal to  $\Delta\gamma^{a_1a_5}$

The event  $S=1$  corresponds to a value equal to:

-if  $a_1$  fails (we evaluate the subroute  $a_3$ - $a_5$ )  $\rightarrow \Delta\gamma^{a_3a_5}$

-if  $a_3$  fails (we evaluate the subroute  $a_1$ - $a_5$ )  $\rightarrow \Delta\gamma^{a_1a_5}$

-if  $a_4$  fails (we evaluate the subroute  $a_1$ - $a_5$ )  $\rightarrow \Delta\gamma^{a_1a_5}$

-if  $a_5$  fails (we evaluate the subroute  $a_1$ - $a_4$ )  $\rightarrow \Delta\gamma^{a_1a_4}$

Sensor Technologies  
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Model AVI4 + Sensor  
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Conclusions

# Model AVI4 + Sensor failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

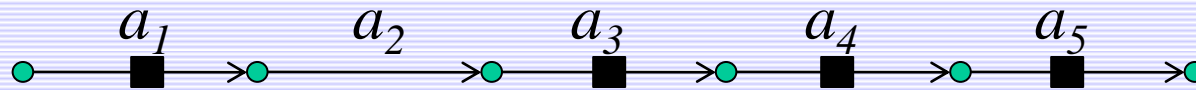
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions



$S=2$  corresponds to a value equal to:

-if  $a_1$  and  $a_3$  fail (we evaluate the subroute  $a_4$ - $a_5$ )  $\rightarrow \Delta \gamma^{a_4 a_5}$

-if  $a_1$  and  $a_4$  fail (we evaluate the subroute  $a_3$ - $a_5$ )  $\rightarrow \Delta \gamma^{a_3 a_5}$

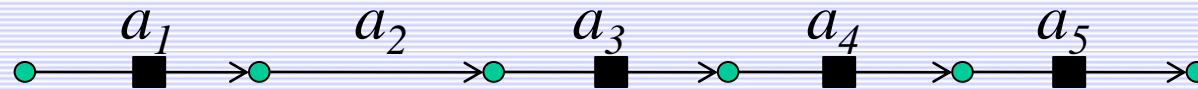
-if  $a_1$  and  $a_5$  fail (we evaluate the subroute  $a_3$ - $a_4$ )  $\rightarrow \Delta \gamma^{a_3 a_4}$

-if  $a_3$  and  $a_4$  fail (we evaluate the subroute  $a_1$ - $a_5$ )  $\rightarrow \Delta \gamma^{a_1 a_5}$

-if  $a_3$  and  $a_5$  fail (we evaluate the subroute  $a_1$ - $a_4$ )  $\rightarrow \Delta \gamma^{a_1 a_4}$

-if  $a_4$  and  $a_5$  fail (we evaluate the subroute  $a_1$ - $a_3$ )  $\rightarrow \Delta \gamma^{a_1 a_3}$

# Model AVI4 + Sensor failure



The event  $S=3$  corresponds to a value equal to 0 for each triple of sensors that fail

The event  $S=4$  corresponds to a value equal to 0

The expected value of variance reduction is then:

$$\Delta\gamma^{a_1a_5} (1-q)^4 +$$

$$(\Delta\gamma^{a_3a_5} + \Delta\gamma^{a_1a_5} + \Delta\gamma^{a_1a_5} + \Delta\gamma^{a_1a_4})q(1-q)^3 +$$

$$(\Delta\gamma^{a_4a_5} + \Delta\gamma^{a_3a_5} + \Delta\gamma^{a_3a_4} + \Delta\gamma^{a_1a_5} + \Delta\gamma^{a_1a_4} + \Delta\gamma^{a_1a_3})q^2(1-q)^2$$

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

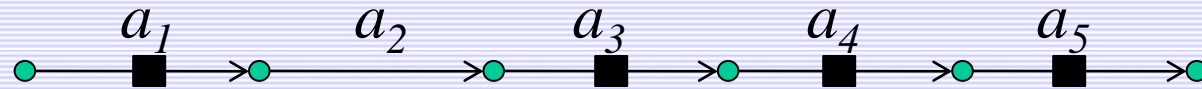
Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

# Model AVI4 + Sensor failure



We could compute the expected value also in a different way by observing that it depends only on the active upstream and downstream sensors.

Sensor on  $a_1$  is the 1<sup>st</sup> active upstream sensor  
(we say it is active at **level 0**)

Sensor on  $a_3$  is the 2<sup>nd</sup> active upstream sensor  
(we say it is active at **level 1**)

Sensor on  $a_4$  is the 3<sup>rd</sup> active upstream sensor  
(we say it is active at **level 2**)

Sensor on  $a_5$  is the 4<sup>th</sup> active upstream sensor  
(we say it is active at **level 3**)

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

Model AVI3

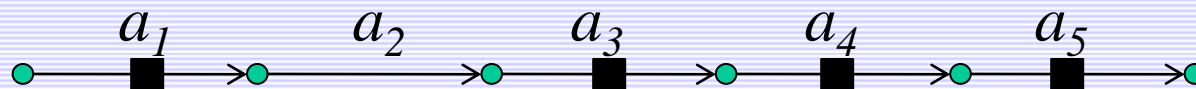
Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

# Model AVI4 + Sensor failure



- Sensor on  $a_5$  is the 1<sup>st</sup> active downstream sensor (we say it is active at **level 0**)
- Sensor on  $a_4$  is the 2<sup>nd</sup> active downstream sensor (we say it is active at **level 1**)
- Sensor on  $a_3$  is the 3<sup>rd</sup> active downstream sensor (we say it is active at **level 2**)
- Sensor on  $a_1$  is the 4<sup>th</sup> active downstream sensor (we say it is active at **level 3**)

Sensor Technologies  
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Measurements

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Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

# Model AVI4 + Sensor failure

Sensor Technologies  
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Measurements

Location of AVI  
Readers

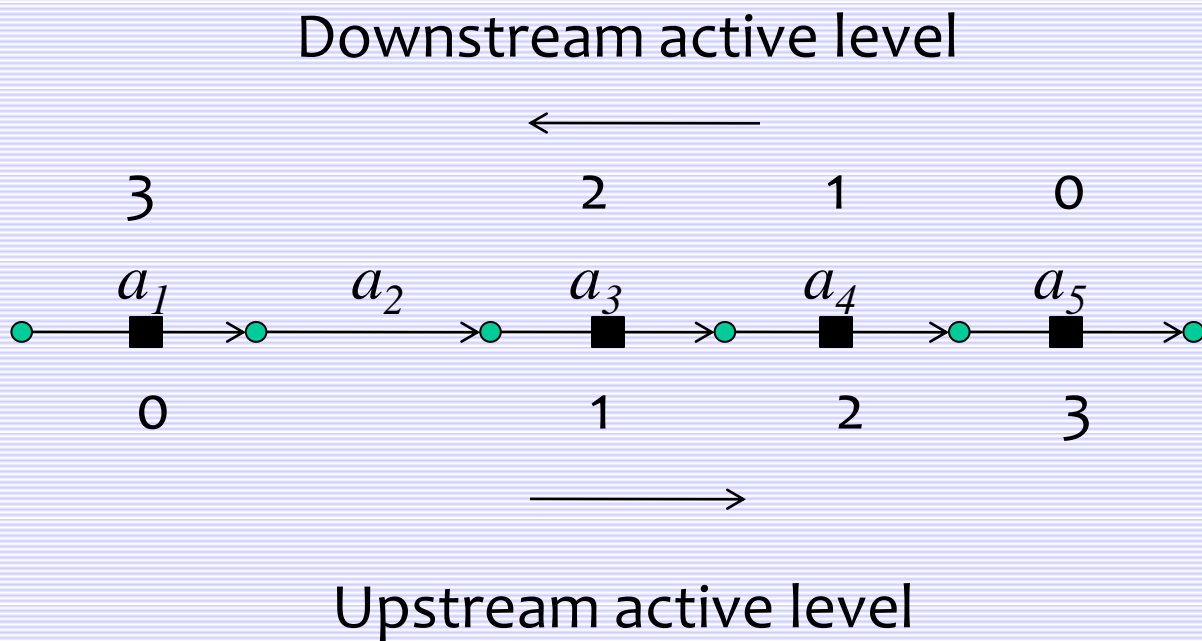
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

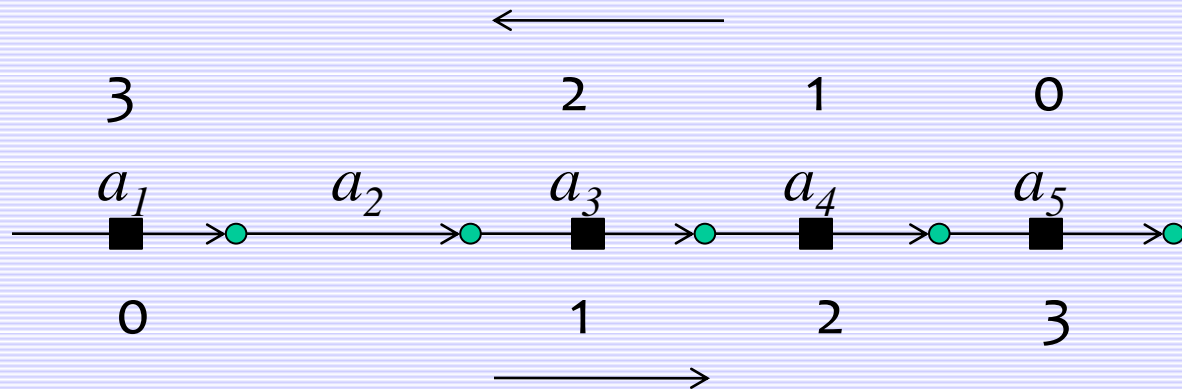
Model AVI4 + Sensor  
Failure

Conclusions



# Model AVI4 + Sensor failure

- Sensor Technologies and Sensors Measurements
- Location of AVI Readers
- Model AVI3
- Model AVI4
- Model AVI4 + Link Failure
- Model AVI4 + Sensor Failure
- Conclusions



The probability that  $a_1$  is the **active upstream** sensor is  $(1-q)$

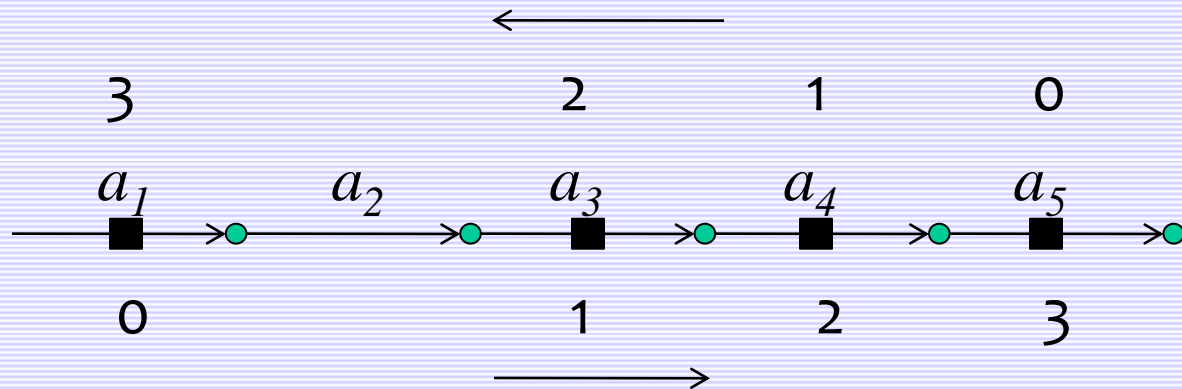
The probability that  $a_3$  is the **active upstream** sensor is  $q(1-q)$

The probability that  $a_4$  is the **active upstream** sensor is  $q^2(1-q)$

The probability that  $a_5$  is the **active upstream** sensor is  $q^3(1-q)$

# Model AVI4 + Sensor failure

- Sensor Technologies and Sensors Measurements
- Location of AVI Readers
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- Model AVI4
- Model AVI4 + Link Failure
- Model AVI4 + Sensor Failure
- Conclusions



The probability that  $a_5$  is the **active downstream** sensor is  $(1-q)$

The probability that  $a_4$  is the **active downstream** sensor is  $q(1-q)$

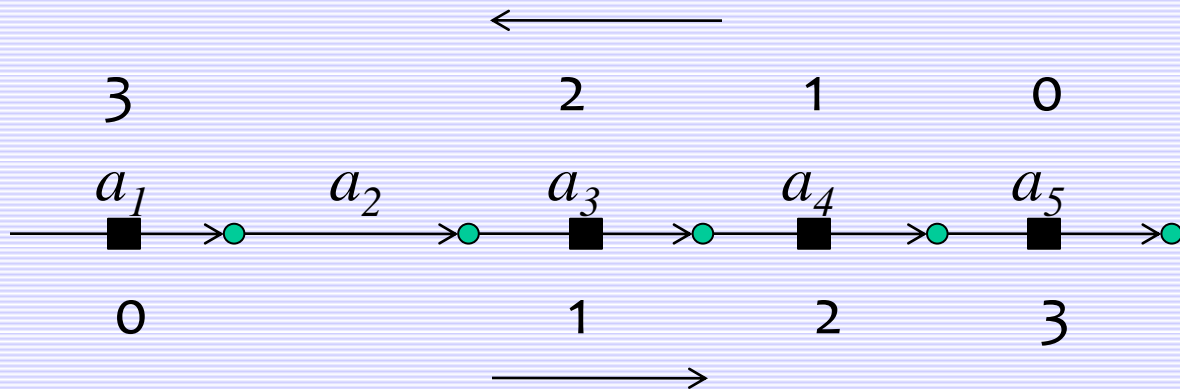
The probability that  $a_3$  is the **active downstream** sensor is  $q^2(1-q)$

The probability that  $a_1$  is the **active downstream** sensor is  $q^3(1-q)$



# Model AVI4 + Sensor failure

- Sensor Technologies and Sensors Measurements
- Location of AVI Readers
- Model AVI3
- Model AVI4
- Model AVI4 + Link Failure
- Model AVI4 + Sensor Failure
- Conclusions



Considering the probability of each sensor to be the active upstream/downstream sensor we can evaluate the probability of monitoring each possible subroute

# Model AVI4 + Sensor failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

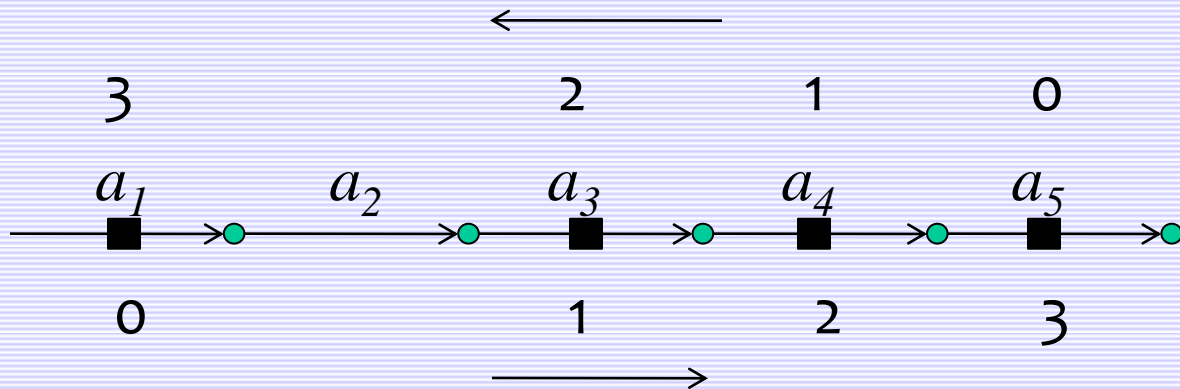
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions



The subroute  $a_1 - a_5$  is monitored if  $a_1$  is the active upstream and  $a_5$  is the active downstream

→  $a_1$  is the active upstream at level 0 and  $a_5$  is the active downstream at level 0

$$\rightarrow (1-q)^2 q^0 q^0$$

# Model AVI4 + Sensor failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

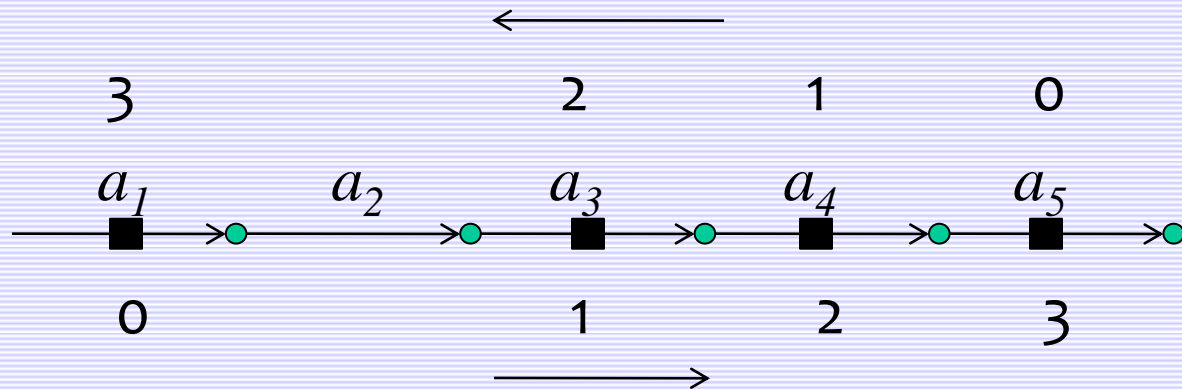
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions



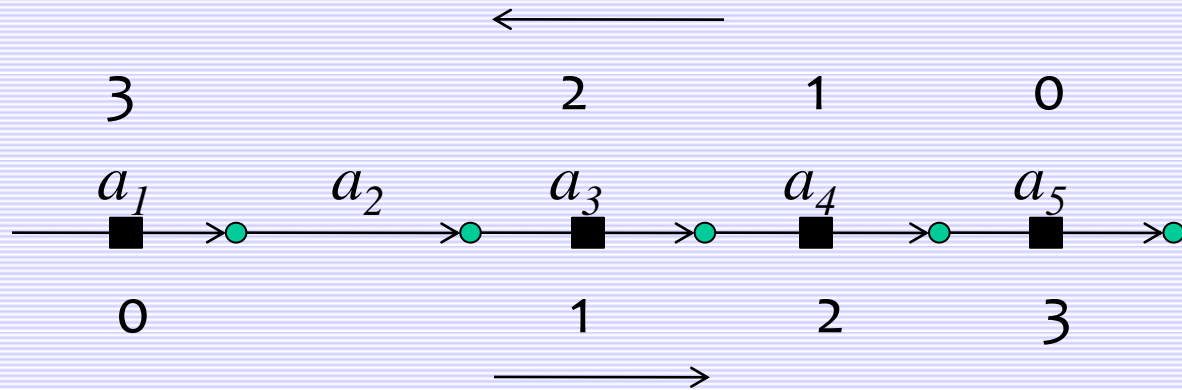
The subroute  $a_1 - a_4$  is monitored if  $a_1$  is the active upstream and  $a_4$  is the active downstream

→  $a_1$  is the active upstream at level 0 and  $a_4$  is the active downstream at level 1

$$\rightarrow (1-q)^2 q^0 q^1$$

# Model AVI4 + Sensor failure

- Sensor Technologies and Sensors Measurements
- Location of AVI Readers
- Model AVI3
- Model AVI4
- Model AVI4 + Link Failure
- Model AVI4 + Sensor Failure
- Conclusions



The subroute  $a_1 - a_3$  is monitored if  $a_1$  is the active upstream and  $a_3$  is the active downstream

→  $a_1$  is the active upstream at level 0 and  $a_3$  is the active downstream at level 2

→  $(1-q)^2 q^0 q^2$

# Model AVI4 + Sensor failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

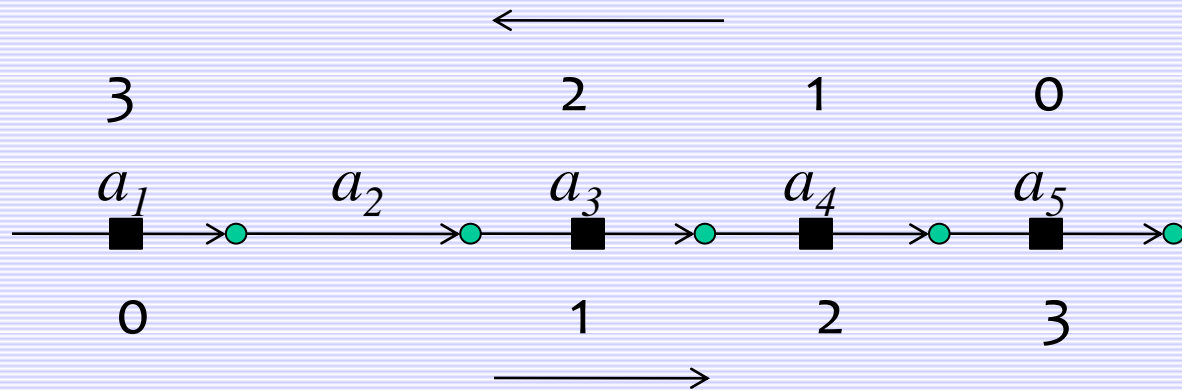
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions



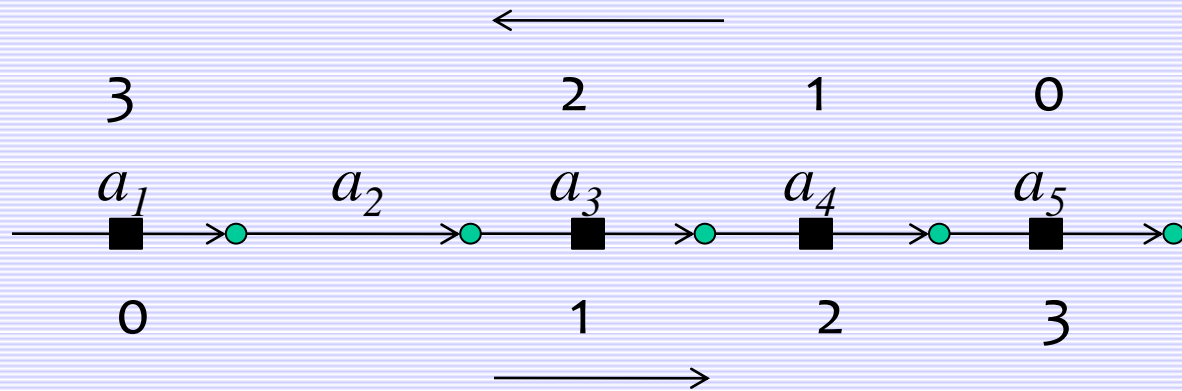
The subroute  $a_3$ – $a_5$  is monitored if  $a_3$  is the active upstream and  $a_5$  is the active downstream

→  $a_3$  is the active upstream at level 1 and  $a_5$  is the active downstream at level 0

$$\rightarrow (1-q)^2 q^1 q^0$$

# Model AVI4 + Sensor failure

- Sensor Technologies and Sensors Measurements
- Location of AVI Readers
- Model AVI3
- Model AVI4
- Model AVI4 + Link Failure
- Model AVI4 + Sensor Failure
- Conclusions



The subroute  $a_3 - a_4$  is monitored if  $a_3$  is the active upstream and  $a_4$  is the active downstream

→  $a_3$  is the active upstream at level 1 and  $a_4$  is the active downstream at level 1

→  $(1-q)^2 q^1 q^1$

# Model AVI4 + Sensor failure

Sensor Technologies  
and Sensors  
Measurements

Location of AVI  
Readers

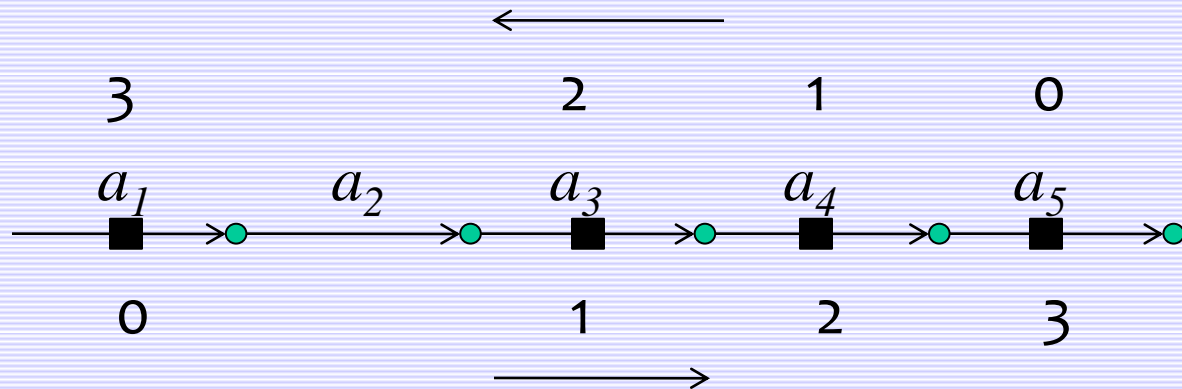
Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions



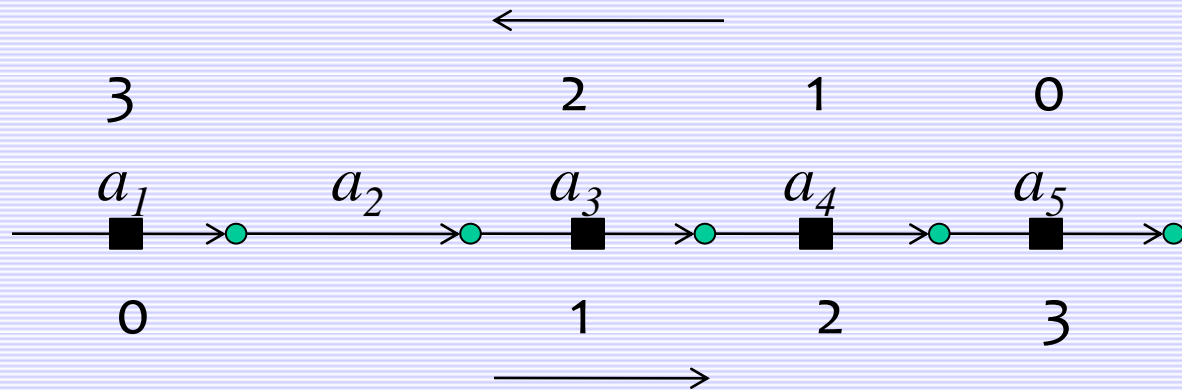
The subroute  $a_4 - a_5$  is monitored if  $a_4$  is the active upstream and  $a_5$  is the active downstream

→  $a_4$  is the active upstream at level 2 and  $a_5$  is the active downstream at level 0

→  $(1-q)^2 q^2 q^0$

# Model AVI4 + Sensor failure

- Sensor Technologies and Sensors Measurements
- Location of AVI Readers
- Model AVI3
- Model AVI4
- Model AVI4 + Link Failure
- Model AVI4 + Sensor Failure
- Conclusions



In general, the probability to monitor the subroute  $a_j - a_k$  if  $a_j$  is an active upstream at level  $h$  and  $a_k$  is an active downstream at level  $t$  is

$$(1 - q)^2 q^{h+t}$$



# Model AVI4 + Sensor failure: Mathematical Formulation

Sensor Technologies  
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Location of AVI  
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Model AVI3

Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## Indices:

- $i = 1, 2, \dots, I$  represents the **set of routes**
- $j$  or  $k = 1, 2, \dots, J$  represents the **set of potential sites** for locating sensors in the network
- $h$  or  $t = 0, 1, 2, \dots, |R_i|$  represents the **set of possible levels** for sensors (upstream/downstream) on route  $R_i$

## Parameters:

- $\Delta\gamma_i^{jk}$  reduction in variance of mean route travel times when route  $R_i$  is observed from Site  $j$  to Site  $k$
- $q$  is the failure probability for each located sensor
- $B$  is the number of sensors that can be installed (budget limits)

# Model AVI4 + Sensor failure: Mathematical Formulation

Sensor Technologies  
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Model AVI4 + Link  
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Model AVI4 + Sensor  
Failure

Conclusions

$$x_j = \begin{cases} 1 & \text{if a sensor is located at Site } j \\ 0 & \text{otherwise} \end{cases}$$

$$z_{ikt} = \begin{cases} 1 & \text{if Site } k \text{ is the most downstream site of level } t \text{ in Route } i \text{ with a sensor installed} \\ 0 & \text{otherwise} \end{cases}$$

$$y_{ijh} = \begin{cases} 1 & \text{if Site } j \text{ is the most upstream site of level } h \text{ in Route } i \text{ with a sensor installed} \\ 0 & \text{otherwise} \end{cases}$$

$$\delta_{iht}^{jk} = \begin{cases} 1 & \text{if Site } j \text{ is the most upstream site of level } h \text{ in Route } i \text{ with a sensor installed and} \\ & \text{Site } k \text{ is the most downstream site of level } t \text{ in Route } i \text{ with a sensor installed} \\ 0 & \text{otherwise} \end{cases}$$

# Model AVI4 + Sensor failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
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Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$\max \sum_{i=1}^I \sum_{j \in R_i} \sum_{k \in R_i} \sum_{h=0}^{|R_i|} \sum_{t=0}^{|R_i|} \Delta \gamma_i^{jk} \delta_{iht}^{jk} (1-q)^2 q^{h+t}$$

$$\sum_{j=1}^J x_j \leq B$$

$$\sum_{h=0}^{|R_i|} y_{ijh} = x_j \quad \forall j \quad \forall i$$

$$\sum_{t=0}^{|R_i|} z_{ikt} = x_j \quad \forall k \quad \forall i$$

Locate sensors on different routes in the network so that the Expected variance travel time reduction on the routes is maximized

# Model AVI4 + Sensor failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

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Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

$$\max \sum_{i=1}^I \sum_{j \in R_i} \sum_{k \in R_i} \sum_{h=0}^{|R_i|} \sum_{t=0}^{|R_i|} \Delta \gamma_i^{jk} \delta_{iht}^{jk} (1-q)^2 q^{h+t}$$

$$\sum_{j=1}^J x_j \leq B$$

Locate  $B$  sensors

$$\sum_{h=0}^{|R_i|} y_{ijh} = x_j$$

$$\forall j \quad \forall i$$

$$\sum_{t=0}^{|R_i|} z_{ikt} = x_j$$

$$\forall k \quad \forall i$$

Each located sensor is  
assigned an upstream  
level and a  
downstream level

# Model AVI4 + Sensor failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

$$\sum_{j \in R_i} y_{ijh} \leq 1 \quad \forall i \quad h = 0$$

Location of AVI  
Readers

Model AVI3

$$\sum_{j \in R_i} y_{ijh} \leq \sum_{j \in R_i} y_{ij(h-1)} \quad \forall i \quad h = 1, \dots, |R_i|$$

Model AVI4

Model AVI4 + Link  
Failure

$$\sum_{j \in R_i} z_{ijh} \leq \sum_{j \in R_i} y_{ijh} \quad \forall i \quad h = 0, \dots, |R_i|$$

Model AVI4 + Sensor  
Failure

Conclusions

For each route  $R_i$ :

- all the upstream (downstream) levels start from 0
- each located sensor is assigned exactly one upstream level and one downstream level
- the level assignment forms a consecutive sequence

# Model AVI4 + Sensor failure: Mathematical Formulation

Sensor Technologies  
and Sensors  
Measurements

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Readers

Model AVI3

Model AVI4

Model AVI4 + Link  
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Model AVI4 + Sensor  
Failure

Conclusions

$$\delta_{iht}^{jk} \leq \frac{1}{2} (y_{ijh} + z_{ikt}) \quad \forall j, k \quad \forall i$$
$$\forall h, t = 0, 1, \dots, |R_i|$$

If  $j$  is an upstream sensor Site of level  $h$  and  $k$  is a downstream sensor Site of level  $t$  on Route  $i$  then the corresponding variable delta is assigned value equal to 1

# Conclusions

Sensor Technologies  
and Sensors  
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Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## What we did:

- We have reviewed the problems of optimally locating AVI READERS on a traffic network to monitor travel time performances
- We presented two basic models to optimally locate AVI READERS either to maximize the total vehicle-miles monitored (MODEL AVI3) or the total travel time variance reduction (MODEL AVI4)
- We presented the mathematical formulations of both the models when
  - link failures are taken into account
  - sensor failures are taken into account

# Conclusions

Sensor Technologies  
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Model AVI4

Model AVI4 + Link  
Failure

Model AVI4 + Sensor  
Failure

Conclusions

## What's more to be done:

- Experiments with travel times predictions
  - Need data
  - Need to calibrate the distributions
- Extensions of the models when the sensor failure probabilities are site specific
- Development of good heuristics to solve the problems on real case instances

-...

-...



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**That's all folks !**



**Questions?**