Mathematical Aspects of Public Transportation Networks

Niels Lindner



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Chapter 1 S-Bahn Challenge

§1.5 Public Transportation Networks

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Line Networks



Definition

A line network is a graph G together with a line cover \mathcal{L} , i.e., \mathcal{L} is a set of walks in G such that $E(G) = \bigcup_{L \in \mathcal{L}} E(L)$.



Line Networks and Event-Activity Networks



Remarks

- Depending on the application, line networks may be undirected or directed.
- The vertices of a line network are *stations* or *stops*.
- The elements of \mathcal{L} are *lines* or *routes*.
- The two directions of a classical path-shaped line can be modeled by two separated walks or by a closed walk.

Definition

An **event-activity network (EAN)** is a directed graph \mathcal{E} whose vertices are called *events* and whose edges are called *activities*.

ZIB

Definition

Let $\mathcal{N} = (\mathcal{G}, \mathcal{L})$ be a line network.

▶ A trip of a line $L = (e_1, ..., e_k) \in \mathcal{L}$ is a pair (τ_{dep}, τ_{arr}) of maps $\tau_{dep}, \tau_{arr} : \{1, ..., k\} \rightarrow \mathbb{R}$ such that

$$\begin{split} \tau_{\mathsf{dep}}(i) &\leq \tau_{\mathsf{arr}}(i), & i = 1, \dots, k \\ \tau_{\mathsf{arr}}(i) &\leq \tau_{\mathsf{dep}}(i+1), & i = 1, \dots, k-1. \end{split}$$



• A schedule for *L* is a collection of trips of *L*.

 $\begin{array}{c} \mbox{Trip 1: } 10:12 \rightarrow 10:44 \\ \mbox{Trip 2: } 11:12 \rightarrow 11:48 \\ \mbox{Trip 2: } 11:49 \rightarrow 12:02 \\ \mbox{} \end{array}$

• A **timetable** for \mathcal{N} assigns a schedule to each line.

Time Expansion

Definition

Consider a timetable \mathcal{T} for a line network \mathcal{N} . The **time expansion** of \mathcal{N} w.r.t. \mathcal{T} is the event-activity network \mathcal{E} , together with the length function $\ell : \mathcal{E}(\mathcal{E}) \to \mathbb{R}_{\geq 0}$, constructed as follows:

- 1. For each trip $au = (au_{\mathsf{dep}}, au_{\mathsf{arr}})$ of a line $L = (e_1, \dots, e_k)$ in \mathcal{N} :
 - Add *departure events* (L, τ, i, dep) for $i = 1, \ldots, k$.
 - Add arrival events (L, τ, i, arr) for $i = 1, \ldots, k$.
 - ► Add *driving activities* $(L, \tau, i, dep) \rightarrow (L, \tau, i, arr)$ with length $\tau_{arr}(i) \tau_{dep}(i), i = 1, ..., k$.
 - Add waiting activities $(L, \tau, i, \operatorname{arr}) \rightarrow (L, \tau, i + 1, \operatorname{dep})$ with length $\tau_{\operatorname{dep}}(i+1) \tau_{\operatorname{arr}}(i), i = 1, \ldots, k-1.$
- Add a transfer activity (L, τ, i, arr) → (L', τ', i', dep) with length τ'_{dep}(i') - τ_{arr}(i) for each pair of trips (τ, τ') associated to a pair of lines (L, L') whenever:
 - $au'_{dep}(i') au_{arr}(i) \ge 0$, and
 - the (i + 1)-st vertex of L and the i'-th vertex of L' coincide in \mathcal{N} ,
 - $(L, \tau, i, \operatorname{arr})$ and $(L', \tau', i', \operatorname{dep})$ are not connected by a waiting activity.



Remarks



- The EAN is bipartite, as there are no departure-departure and no arrival-arrival activities.
- ► No activity goes "backward in time": Circuits can only have length 0.
- The number of driving and waiting activities is linear in the number of trips, whereas the number of transfer activities is quadratic.
- A transfer activity between two trips of a line at one of its endpoints is called a *turnaround activity*.
- Often there is no point in a transfer between trips of parallel lines, and the corresponding transfer activities can be removed.
- Sometimes we want to establish a minimum transfer time, and hence only add transfer activities where τ'_{dep}(i') - τ_{arr}(i) is large enough.
- ► Footpath information can also be included using transfer activities.











§1.5 Public Transportation Networks Time Expansion: Example





Time Expansion: Example





Time Expansion: Example





Definition

A timetable for an EAN \mathcal{E} with length function ℓ is a map $\pi: V(\mathcal{E}) \to \mathbb{R}$ such that

$$\forall (v,w) \in E(\mathcal{E}): \quad \pi(w) - \pi(v) = \ell(v,w).$$

Remarks

- By construction, a timetable of a line network yields an equivalent timetable on the time expansion.
- The timetable for the example on the previous slide is the time written in the vertex labels.
- In other terms: A timetable is a potential for \mathcal{E} .

ZIB

Definition

- A periodic timetable for a line network N assigns to each line a collection of periodic trips, i.e., triples (τ_{dep}, τ_{arr}, f), where τ_{dep}, τ_{arr} are defined as before and f ∈ N is a frequency.
- A periodic timetable with period time T ∈ N for an EAN E with length function ℓ is a map π : V(E) → [0, T) such that

$$\forall (v,w) \in E(\mathcal{E}): \quad \pi(w) - \pi(v) \equiv \ell(v,w) \mod T.$$

Intuition

- A periodic trip (τ_{dep}, τ_{arr}, f) corresponds to aperiodic trips (τ_{dep} + i ⋅ f, τ_{arr} + i ⋅ f), i ∈ Z.
- The period time of a periodic time expansion should be an integer multiple of all trip frequencies.

Definition

Given a line network with a periodic timetable, its **periodic time expansion** is an EAN, together with a non-negative length function ℓ and a period time $T \in \mathbb{N}$, constructed as follows:

- ► T is the least common multiple of all trip frequencies.
- ► For each periodic trip with frequency f, we add T/f directed paths for the pairs $(\tau_{dep} + i \cdot f, \tau_{arr} + i \cdot f)$, i = 0, ..., T/f 1, as before.
- Connect any two arrival and departure events with the same underlying station of the line network by a transfer activity (if there is no waiting activity). Add a suitable integer multiple of T so that the length lies in [0, T).

Remark

Taking departure and arrival times modulo T yields a periodic timetable for the EAN.











Periodic Time Expansion: Example





Periodic Time Expansion: Example



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Remarks

- The EAN is still bipartite.
- However, the network may now contain circuits of positive length.
- Minimum transfer time analogue: Add a penalty of some multiple of *T* to transfers that are too short.
- ► Travel times along driving activities should not be reduced modulo *T*.
- The periodic time expansion contains many transfer activities: If a station of the line network has a arrivals and d departures, there will be a · d transfer (or waiting) activities. The transfer and waiting activities at such a station form a complete bipartite graph K_{a,d}.
- However, for networks with many trips but short frequencies, there are much less events than in an aperiodic time expansion.

S-Bahn Challenge Revisited

Let (\mathcal{E}, ℓ, T) be a periodic time expansion of a line network (G, \mathcal{L}) .

S-Bahn Challenge 1

Define for $v \in V(G)$ the set V_v of all arrival and departure events in \mathcal{E} associated to v.

Problem: Solve the GATSP on $(\mathcal{E}, \ell, \{V_v \mid v \in V(G)\})$.

S-Bahn Challenge 2

Define for $e \in E(G)$ the set E_e of all driving activities in \mathcal{E} coming from e, i.e., the set of all $(L, \tau, i, \text{dep}) \rightarrow (L, \tau, i + 1, \text{arr}) \in E(\mathcal{E})$ where τ is a trip of a line $L \in \mathcal{L}$ that has e as its *i*-th edge.

Problem: Solve the GDRPP on $(\mathcal{E}, \ell, \{E_e \mid e \in E(G)\})$.

Exercise

How to compute walks with start \neq end?



S-Bahn Challenge Revisited

Data of graphs involved in solving the GDRPP S-Bahn Challenge:

Problem		# vertices	# edges	opt. tour
CPP	line network	36	45	754
GDRPP	periodic expansion	530	3 554	940
GATSP	splitting edges	795	3819	940
ATSP	Noon/Bean	265	69 960	381 685
TSP	Jonker/Volgenant	530	140 185	2 673 935

- The GDRPP has 45 clusters containing 265 driving activities.
- The optimal closed walk in the GDRPP graph takes 940 minutes.
- ► The optimal non-closed walk takes 839 minutes.
- Computing a TSP tour which is relatively close to the optimum is not sufficient: A TSP tour whose value is 1.0001 times the optimum leads to a GDRPP tour which is more than 4 hours longer.



Chapter 2

Shortest Routes in Public Transportation Networks

§2.1 Overview

Basic Problems

Consider a line network $\mathcal N$ with a timetable.

Definition

- Let s and t be stops in \mathcal{N} .
 - The earliest arrival problem asks for a journey departing from s no earlier than a given departure time τ and arriving at t as early as possible. Short notation: s@τ → t.
 - The latest departure problem asks for a journey arriving at t no later than a given arrival time τ and departing at s as late as possible.
 - The profile or range earliest arrival problem asks for a set of journeys departing from s within a specified range and arriving at t as early as possible.

Remark

The latest departure problem can be transformed into an earliest arrival problem by going backwards in time.





Example (BVG – Berliner Verkehrsbetriebe)

BVG had 1 064 million passengers in 2017. *Fahrinfo*, the trip planner of BVG, received 332.8 million requests. This is an average of approx. 633 queries per minute.

- Therefore, shortest route algorithms need to have a very short running time.
- Usually, the algorithms are divided into a *preprocessing phase* and a *query phase*. This trade-off enables query times of at most a few milliseconds, whereas preprocessing may take days.
- ► Asymptotic complexity like Dijkstra's O(|E| + |V| log |V|) is not suitable to measure exact query times.



Example (24 hours of VBB)

Building the time expansion for a normal Tuesday of the Berlin-Brandenburg area produces the following (numbers are rounded):

- 2.4 million events (from 12 000 stops)
- 1.2 million driving activities (from 58 000 trips)
- 1.1 million waiting activities
- 78.8 million transfer activities
- > 32 GB memory usage (naive python/networkx implementation – this has a big overhead)

Conclusion

Time expansions are large graphs. However, they are still sparse: the complete digraph on $2.4\cdot10^6$ vertices has $\approx 5.76\cdot10^{12}$ edges.



Models

- ► A good model is crucial for performance in both speed and space.
- Although a graph model seems to be natural, there might be better data structures.

Comparison to road networks

Unlike road networks, ...

- public transportation networks are inherently *time-dependent*.
- public transportation networks have a poor structure: Shortest routes in road networks "converge" to highways – this is not the case for transportation networks within a city.

§2.1 Overview

Optimization criteria



Usually, finding a journey solving the earliest arrival problem does not \sim suffice.

More criteria

- minimize the number of transfers
- find the cheapest route
- find a robust route (delays)
- find a generic route that works for most departure times (guidebook routing)

Multi-criteria optimization

Search for all journeys that are *Pareto-optimal*, i.e., journeys where a single criterion cannot be improved without worsening another criterion. Caveat: There might be exponentially many Pareto-optimal journeys.

Chapter 2

Shortest Routes in Public Transportation Networks

§2.2 Graph Methods

Time-Expanded Dijkstra 1



The easiest approach to solve an earliest arrival query s@ au o t is:

Time-Expanded Dijkstra Algorithm – Version 1

Preprocessing

1. Compute the time expansion ${\mathcal E}$ and its timetable π for a sufficiently long time.

Query

- 1. Add a *start* vertex to \mathcal{E} and add activities of length 0 to all departure events of *s* with departure time $\geq \tau$.
- 2. Invoke Dijkstra's algorithm with *start* as source. Stop when the first arrival event of *t* is labeled permanently. Return the result.

Drawbacks

- We have to insert the start vertex at query time.
- Dijkstra tends to visit a lot of vertices there are way too many transfer activities.

Time-Expanded Dijkstra 1



Query: $s@10:15 \rightarrow t$ full time-expanded graph





Time-Expanded Dijkstra 1



Query: $s@10:15 \rightarrow t$ full time-expanded graph Dijkstra from START to any arrival event of t

. . .





Time-Expanded Dijkstra 2



Let s @ au o t be an earliest arrival query.

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Time-Expanded Dijkstra Algorithm – Version 2
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Preprocessing

- 1. Compute the time expansion \mathcal{E} and its timetable π without transfer and waiting activities for a sufficiently long time.
- 2. For each stop, let v_1, \ldots, v_k be its events in ascending order w.r.t. the timetable π . Introduce activities (v_i, v_{i+1}) with length $\pi(v_{i+1}) \pi(v_i)$ for $i = 1, \ldots, k 1$.

Query

1. Invoke Dijkstra's algorithm, the source being the first departure event v of s with $\pi(v) \ge \tau$. Stop when the first arrival event of t is labeled permanently. Return the result.

Time-Expanded Dijkstra 2



Query: $s@10:15 \rightarrow t$

time-expanded graph without transfer and waiting activities



Time-Expanded Dijkstra 2







Time-Expanded Dijkstra 2



Query: $s@10:15 \rightarrow t$

time-expanded graph without transfer and waiting activities new edges inside stops

Dijkstra from first departure event of s after τ to any arrival event of t





Time-Expanded Dijkstra 2



Observation

Version 2 uses a linear amount of transfer activities – but all transfer information has gone.

Correction of Version 2 \rightarrow Version 3

- If each stop in the line network has a minimum change time, we can incorporate it by using *transfer events*.
- ► This is sometimes called the *realistic* time-expanded graph.
- Adding transfer activities back in enables variable change times as well.
Time-Expanded Dijkstra 3



Preprocessing

- 1. Compute the time expansion \mathcal{E} and its timetable π without transfer, but with waiting activities for a sufficiently long time.
- 2. For each stop:
 - Let τ_{\min} be the minimum change time.
 - For each dep. w add a *transfer event* x with $\pi(x) := \pi(w) \tau_{\min}$.
 - Let x_1, \ldots, x_k be the transfer events of the stop in ascending order w.r.t. π . Introduce activities (x_i, x_{i+1}) with length $\pi(x_{i+1}) \pi(x_i)$ for $i = 1, \ldots, k 1$.
 - For each arrival event v, add an activity (v, x) of length $\pi(x) \pi(v)$, where x is the first transfer event with $\pi(x) \ge \pi(v)$.

Query

1. Invoke Dijkstra's algorithm, the source being the first transfer event x of s with $\pi(x) \ge \tau$. Stop when the first arrival event of t is labeled permanently. Return the result.





Time-Expanded Dijkstra 3



$\begin{array}{l} \mbox{Query: s@10:15} \rightarrow t \\ \mbox{time-expanded graph without transfer activities} \end{array}$



Time-Expanded Dijkstra 3



$\begin{array}{l} \mbox{Query: s@10:15} \rightarrow t \\ \mbox{time-expanded graph without transfer activities} \\ \mbox{transfer vertices} \end{array}$





Time-Expanded Dijkstra 3



Query: $s@10:15 \rightarrow t$ time-expanded graph without transfer activities transfer vertices

Dijkstra from first transfer vertex of s after τ to any arrival event of t





Time-Expanded Dijkstra 4-



Observation

The source vertex for Dijkstra is now a transfer event, the target vertex is an arrival event. Therefore we can contract departure events. This reduces the number of vertices by a third.

Further speed-ups

- ► A* search, using geographical distance divided by top speed as heuristic
- bidirectional search
- road network techniques: landmarks, geometric containers, arc flags, contraction hierarchies, ...

Time-Dependent Dijkstra

Idea

Since time expansions are large, it could be more efficient not to expand. The length of the activities then has to be computed at query time.

Let s @ au o t be an earliest arrival query.

Time-Dependent Dijkstra Algorithm

Preprocessing

- 1. Construct a graph G as follows: Take all stops from the line network. Add a directed edge (v, w) whenever there is a trip using (v, w).
- 2. Label each edge (v, w) with a time function $f_{(v,w)}$ such that for any departure time τ_v at v, $f_{(v,w)}(\tau_v)$ is the earliest arrival time at w.

Query

1. Run Dijkstra's algorithm on pairs (v, τ_v) , the queue being initialized with (s, τ) . Stop if (t, τ_t) is permanently labeled for some time τ_t . Return the result.

Time-Dependent Dijkstra

Example

Suppose we have trips $10:12 \rightarrow 10:24$, $10:22 \rightarrow 10:34$, ... repeating every 10 minutes on an edge *e* of the line network.

The corresponding time and length functions are piecewise linear:



Time-Dependent Dijkstra



Time-Dependent Dijkstra Algorithm – Details

1. queue := [(s,
$$\tau$$
)], for $v \in V(G)$:
time(v) :=
$$\begin{cases} \tau & \text{if } v = s, \\ \infty & \text{otherwise.} \end{cases}$$
, visited(v) := false, path(v) := [v].

- 2. While *queue* $\neq \emptyset$:
 - ▶ Pop minimal element (u, τ_u) of queue w.r.t. second entry
 - visited(u) := true
 - If u = t: break
 - For all successors of v of u with visited(v) = false:
 - $\tau_v := f_{(u,v)}(time(u)).$
 - If τ_v < time(v): Insert (v, τ_v) into queue, remove (v, time(v)) if time(v) ≠ ∞, and set time(v) := τ_v, path(v) := path(u) + [v].
- 3. Return (path(t), time(t)).

Time-Dependent Dijkstra

Correctness



The algorithm is correct as long as the FIFO principle holds: Vehicles on the same edge in the line network are not allowed to overtake each other.

Adjustments

- One can also keep track of the trips.
- ► The function f does not need to be computed explicitly: During preprocessing, create a sorted list of all trips on all edges. Computing f_(u,v) at time time(u) reduces to find the first trip departing after time(u) on (u, v) (binary search).
- Minimum change times (*realistic* time-dependent graph): At each stop v, introduce *route vertices* for each line stopping at v. There are three types of directed edges:
 - stop to route vertex: length = minimum transfer time
 - route vertex to route vertex: time function f as before
 - route vertex to stop: length = 0

Time-Dependent Dijkstra

Example (shortest path tree)



Time-Dependent Dijkstra

Example (shortest path tree)



Time-Dependent Dijkstra

Example (shortest path tree)





Time-Dependent Dijkstra

Example (shortest path tree)



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