Generating probabilistic path observation from GPS data for route choice modelling

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Outline

Motivation

**Spatial Relationships Between GPS Point and Network Elements**
- GPS data
- Measurement for Spatial Relationships

**Path Likelihood Algorithm**
- The framework
- State function
- State transition between adjacent GPS points

Test on synthetic data

Future work
Motivation

1. Path observation need to be generated from GPS data for route choice modeling
Motivation

2. Deterministic map matching algorithm may introduce biases into the observation data, if the matching is wrong.
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Motivation

3. Discrete route choice models accept probabilistic path representation (Bierlaire, M. and E. Frejinger 2008)
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We propose a method which generates probabilistic representation of path observation
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A single GPS observation

A GPS observation is recorded as $\hat{g} = (\hat{t}, \hat{x}, \hat{\sigma}_x, \hat{v}, \hat{\sigma}_v)$, a tuple containing:

- a time stamp $\hat{t}$, without error;
- a coordinates $\hat{x}$, and the standard deviation of the error in the measurement of that coordinates $\hat{\sigma}_x$;
- a speed measurement $\hat{v}$, and the standard deviation of the error in the measurement of that speed $\hat{\sigma}_v$. 
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Measurement for Spatial Relationships

We want to probabilistically measure the relationships:

- GPS point $\tilde{x}$ - location $x$
- GPS point $\tilde{x}$ - arc $a$
Measurement for Spatial Relationships

The probability that $\tilde{x}$ is produced by a device at location $x$ is given by

$$\Lambda(\tilde{x}, x) = \Pr(r \geq \|\tilde{x} - x\|) = \int_{r=\|\tilde{x} - x\|}^{+\infty} f_r(r) dr.$$  

$r$ - horizontal error, which is distance between the true location and the observed point.
We assume:

- Error is independent of direction.
- $e_{\text{lon}} \sim N(0, \sigma)$, $e_{\text{lat}} \sim N(0, \sigma)$.

Then,

$$r = \sqrt{e_{\text{lon}}^2 + e_{\text{lat}}^2} \sim \text{Rayleigh}(\sigma_x).$$
Measurement for Spatial Relationships

\[ \Lambda(\ddot{x}, x) = \exp\left(-2 \frac{\|\ddot{x} - x\|^2}{(\sigma^x)^2}\right) \]
Measurement for Spatial Relationships

Representation of location in network. $\epsilon_a$ is the position of $x$ on arc $a$.

$$x = \ell_a(\epsilon_a), \quad \epsilon_a \in [0, 1]$$

$\ell_a$ describes the shape of arc $a$;

$$f_{g,\epsilon_a}(\hat{g}, \epsilon_a) = \Lambda(x, \ell_a(\epsilon_a)).$$
Measurement for Spatial Relationships

The probability of observing $\check{x}$ on arc $a$:

$$\Pr(\check{x}, a) = \int_{x \in a} \Lambda(\check{x}, x) dx$$

$$= l_a \cdot \int_{0}^{1} \Lambda(\check{x}, \epsilon_a) d\epsilon.$$ 

$l_a$ is the length of arc $a$. 
Measurement for Spatial Relationships

The probability that arc $a$ is the true arc given observed $\hat{x}$

$$
Pr(a|\hat{x}) = \frac{Pr(\hat{x}, a)}{\sum_{b \in A} Pr(\hat{x}, b)}
$$

Domain of relevance ($D$): A set of arcs which are possibly true.
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Measurement equation for path probability

The probability of observing a GPS trace on path $p$:

$$\Pr(\check{g}_j, \check{g}_{j-1}, \cdots, \check{g}_1 | p) =$$

\[
\begin{array}{cccccccc}
\check{g}_1 & + & + & + & + & + & \check{g}_{j-1} & \check{g}_j \\
\end{array}
\]
Measurement equation for path probability

The probability of observing a GPS trace on path $p$:

$$\Pr(\hat{g}_j, \hat{g}_{j-1}, \cdots, \hat{g}_1|p) = \Pr(\hat{g}_{j-1}, \cdots, \hat{g}_1|p)$$
Measurement equation for path probability

The probability of observing a GPS trace on path $p$:

$$
Pr(\tilde{g}_j, \tilde{g}_{j-1}, \cdots, \tilde{g}_1 | p) = Pr(\tilde{g}_{j-1}, \cdots, \tilde{g}_1 | p) \cdot Pr(\tilde{g}_j | \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p)
$$
Probability of observing a GPS

\[ \Pr(\text{observing a GPS, at a position}) = \Pr(\text{at the position}) \cdot \Pr(\text{observing the GPS|at the position}) \]

So,

\[ \Pr(\tilde{\mathbf{g}}_j | \tilde{\mathbf{g}}_{j-1}, \ldots, \tilde{\mathbf{g}}_1, p) = \sum_{a \in (D_j \cap p)} \Pr(\tilde{\mathbf{g}}_j, a | \tilde{\mathbf{g}}_{j-1}, \ldots, \tilde{\mathbf{g}}_1, p) \]

\[ = \sum_{a \in (D_j \cap p)} l_a \cdot \int_0^1 f_{e_j}(\epsilon_a | \tilde{\mathbf{g}}_{j-1}, \ldots, \tilde{\mathbf{g}}_1, p) \cdot f_{g,\epsilon_j}(\tilde{\mathbf{g}}_j, \epsilon_a) d\epsilon_a \]
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State function $f_{ej}(\epsilon_a|\hat{g}_{j-1}, \ldots, \hat{g}_1, p)$

- State function is the PDF of the current state (position $\epsilon_a$), given 1. the GPS trace before the current observation, and 2. the current timestamp.
- The position $\epsilon_a$ where $\hat{g}_j$ is observed, depends on
  1. the position where $\hat{g}_{j-1}$ is observed,
  2. traveler’s movement during $[\hat{t}_{j-1}, \hat{t}_j]$. 
Movement between GPS observations

Travel from previous GPS

\[ f_{ei}(\epsilon_a | \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p) = \tilde{g}_{j-1} + \epsilon_a + \tilde{g}_j \]
Movement between GPS observations

Travel from previous domain

$$f_{\epsilon_j}(\epsilon_a | \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p) = f_{\epsilon_j}(\epsilon_a | D_{j-1}) \cdot Pr(D_{j-1} | \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p)$$
Movement between GPS observations

Travel from previous arc

\[
f_{\epsilon j}(\epsilon_a | \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p) = \sum_{b \in D_{j-1}} f_{\epsilon j}(\epsilon_a | b) \cdot \Pr(b | D_{j-1}, \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p) \cdot \Pr(D_{j-1} | \tilde{g}_{j-1}, \cdots, \tilde{g}_1, p)
\]
Movement between GPS observations

Travel from previous position

\[ f_{εj}(ε_a | ˙{g}_{j-1}, \cdots, ˙{g}_1, p) = \sum_{b ∈ D_{j-1}} \int_{ε_b=0}^{1} f_{εj}(ε_a | ε_b) \cdot f_{ε_{j-1}}(ε_b | b) \cdot dε_b \cdot \Pr(b | D_{j-1}, \dot{g}_{j-1}, \cdots, \dot{g}_1, p) \cdot \Pr(D_{j-1} | \dot{g}_{j-1}, \cdots, \dot{g}_1, p) \]
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State transition between adjacent GPS points

\[ t_{b \rightarrow a} = \]

\[ \ddot{g}_{j-1} + \dot{\epsilon}_b \quad \quad \ddot{g}_j + \dot{\epsilon}_a \]

\[ b \quad \quad sp^{b \rightarrow a} \quad \quad a \]
State transition between adjacent GPS points

\[ t_{b \rightarrow a} = (1 - \epsilon_b) \cdot t_b \]
State transition between adjacent GPS points

\[
t_{b \rightarrow a} = (1 - \epsilon_b) \cdot t_b + \sum_{c \in sp^{b \rightarrow a}} t_c
\]
State transition between adjacent GPS points

\[ t_{b \rightarrow a} = (1 - \epsilon_b) \cdot t_b + \sum_{c \in sp^{b \rightarrow a}} t_c + t_{w}^{b \rightarrow a} \]
State transition between adjacent GPS points

\[ t_{b\rightarrow a} = (1 - \epsilon_b) \cdot t_b + \sum_{c \in sp^{b\rightarrow a}} t_c + t_{w}^{b\rightarrow a} + \epsilon_a \cdot t_a \]
State transition between adjacent GPS points

\[ t_{b \rightarrow a} = (1 - \epsilon_b) \cdot t_b + \sum_{c \in sp^{b \rightarrow a}} t_c + t^{b \rightarrow a} + \epsilon_a \cdot t_a = \tilde{t}_j - \tilde{t}_{j-1} \]
State transition between adjacent GPS points

\[ f_{e_j}(\epsilon_a | \epsilon_b) = f_{t_b \rightarrow a}(\hat{t}_j - \hat{t}_{j-1}) \]

\[ t_{b \rightarrow a} = (1 - \epsilon_b) \cdot t_b + \sum_{c \in sp^{b \rightarrow a}} t_c + t_{w}^{b \rightarrow a} + \epsilon_a \cdot t_a = \hat{t}_j - \hat{t}_{j-1} \]
Travel time on arc $a$ and $b$

The speed is assumed to be constant during the traveler travels on an arc, then travel time on arc is calculated by

$$t_c = \frac{l_c}{v_c}, \quad \forall c \in A.$$ 

On arc $a$ and $b$, speeds are observed with errors. We use normal distribution to estimate the speeds,

$$v_b \sim N(\tilde{v}_{j-1}, \tilde{\sigma}_v_{j-1})$$
$$v_a \sim N(\tilde{v}_j, \tilde{\sigma}_v_j)$$
Travel time on arc $c \in sp^{b \rightarrow a}$

In traffic theory, the free flow speed ratio reflects the traffic conditions. The inverse free flow speed ratio is

$$\varpi = \bar{v}/v$$
Travel time on arc $c \in sp^{b \rightarrow a}$

In traffic theory, the free flow speed ratio reflects the traffic conditions. The inverse free flow speed ratio is

$$\varpi = \bar{v} / v$$

At each GPS observation, the inverse free flow speed ratio is calculated by

$$\varpi_j = \sum_{a \in D_j} \Pr(a|\hat{g}_j) \cdot \frac{\bar{v}_a}{\bar{v}_j}.$$
Travel time on arc $c \in sp^{b\rightarrow a}$

We assume that within a certain geographical area and time period, the traffic condition is stable to some extent, then

$$\omega \sim N(\bar{\omega}, \delta_\omega)$$
Travel time on arc $c \in sp^{b \rightarrow a}$

We assume that within a certain geographical area and time period, the traffic condition is stable to some extent, then

$$\mathfrak{w} \sim N(\bar{\mathfrak{w}}, \delta_{\mathfrak{w}})$$

$$\bar{\mathfrak{w}} = \frac{1}{n} \sum_{\tilde{g}_i \in \Theta_j} \mathfrak{w}_i, \quad \delta_{\mathfrak{w}} = \sqrt{\frac{1}{n-1} \sum_{\tilde{g}_i \in \Theta_j} (\mathfrak{w}_i - \bar{\mathfrak{w}})^2}.$$
Travel time on arc $c \in sp^{b \rightarrow a}$

We assume that within a certain geographical area and time period, the traffic condition is stable to some extent, then

$$\omega \sim N(\bar{\omega}, \delta_\omega)$$

$$\bar{\omega} = \frac{1}{n} \sum_{g_i \in \Theta_j} \omega_i, \quad \delta_\omega = \sqrt{\frac{1}{n-1} \sum_{g_i \in \Theta_j} (\omega_i - \bar{\omega})^2}.$$  

For each $c \in sp^{b \rightarrow a}$,

$$t_c = \frac{l_c}{\bar{v}_c} \cdot \omega$$

follows normal distribution.
Waiting time caused by stops

- Stops caused by traffic control devices.
Waiting time caused by stops

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- Probability that an observation is recorded during waiting is high.
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- Waiting time is a penalty to unlikely state transitions.
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- Probability that an observation is recorded during waiting is high.
- Waiting time is a penalty to unlikely state transitions.
- Distribution is assumed to be uniform.
Simulation scenario

We run the algorithm with $l$ being 10m, 15m, 20m respectively.
Result with $l = 10m$

- 1: 7.3%, 6.1%
- 2: 17.7%, 10.1%
- 3: 14.5%, 8.2%
- 4: 14.1%, 9.7%
- 5: 7.8%, 12.2%
Result with $l = 15m$
Result with $l = 20m$
Future work

- Model the situation of stops (GPS observations with very low speed).
- Run algorithm on real data.
- Compare against map-matching algorithms.
- Estimate route choice models.