

Traffic Flow Reconstruction between PDEs and Machine Learning

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In Memory of Professor Ammar Khemmoudj

(1956–2024)

With gratitude for his inspiration, guidance,
and dedication to education.

“His impact on our lives and work will always be remembered.”

- 1 Introduction
- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
- 5 Numerical experiments
- 6 Conclusion and Perspectives

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- Most existing control techniques require **complete** and **accurate** knowledge of state
- In practice, full information is rarely available due to **limited** and **noisy** measurements
- **Goal** ⇒ develop reliable methods for **estimating traffic from partial data**

Traffic Flow Modeling Scales

Benchmark scales of traffic models

- **microscopic** \Rightarrow **individual** vehicle dynamics, full information given

Microscopic model

- Simulation of **agent-based** dynamics
- Tracking position $x_i(t)$, velocity $v_i(t)$ of vehicle i at time t
- Each driver responds to **surrounding** traffic by adjusting his speed

$$\dot{v}_i(t) = F(v_i(t), x_i(t)) \quad (1)$$

²Di Francesco, Fagioli, Rosini, and Russo 2016.

Benchmark scales of traffic models

- **macroscopic** \Rightarrow continuum representation using **aggregated** variables

Macroscopic model

- Traffic modelled as a **continuous** flow
- Density $\rho(t, x)$, speed $v(\rho)$, flux $f(\rho)$
- Total number of cars is **conserved**

$$\begin{aligned}0 &= \frac{d}{dt} \int_a^b \rho(t, x) dx \\&= f(\rho(t, a)) - f(\rho(t, b)) \quad (2) \\&= - \int_a^b \frac{\partial}{\partial x} f(\rho(t, x)) dx\end{aligned}$$

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- **Connection** \Rightarrow macroscopic variables emerge from microscopic interactions²

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- 2 quantities -which only depends on time- used to describe traffic systems
 - ⇒ **state** x_i (position of vehicle i at time t)
 - ⇒ **velocity** v_i (speed of vehicle i at time t)

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 - ⇒ **state** x_i (position of vehicle i at time t)
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- Dynamics depend on **headway** ⇒ captures reaction effects explicitly

$$\dot{x}_i(t) = v(z_i(t)) \quad (3)$$

where $z_i(t)$ accounts for surrounding of vehicle i

- 3 quantities -which all depend on space and time- used to describe traffic systems
 - ⇒ relative density ρ (number of vehicles per unit of length)
 - ⇒ average velocity v (mean speed of vehicles on a road segment)
 - ⇒ flow rate f (number of vehicles passing across a portion of the road during a period of time)

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- **Fundamental diagram** of traffic flow $\Rightarrow f(\rho) = \rho V(\rho)$
- **Hydrodynamic equation** and **conservation law** lead to **LWR model**

$$\rho_t + (\rho V(\rho))_x = 0 \quad (4)$$

where $V(\rho)$ is the **equilibrium** velocity

- ⇒ assumes that in any given situation, vehicles immediately adjust their velocity to match the equilibrium velocity dictated by density $v(t, x) = V(\rho)$
- ⇒ neglects acceleration effects and assumes traffic flow behaves as a compressible fluid

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- **Follow-the-Leader** (FtL), **microscopic** first order model
⇒ dynamics of each vehicle depend on vehicle immediately in front

$$\begin{cases} \dot{x}_N^N(t) = v_{\max}, & t > 0, \\ \dot{x}_i^N(t) = v \left(\frac{L}{N(x_{i+1}^N(t) - x_i^N(t))} \right), & t > 0, \quad i = 0, \dots, N-1 \\ x_i^N(0) = \bar{x}_i^N, & i = 0, \dots, N \end{cases} \quad (5)$$

- ⇒ accurate traffic representation, **encodes individual movements**
- ⇒ computationally demanding, **requires more data**

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⇒ computationally demanding, **requires more data**
- **Lighthill-William-Richards** (LWR), **macroscopic** traffic flow model
⇒ vehicles treated as a continuous medium similar to particles in fluid
⇒ one-dimensional (hyperbolic) conservation law

$$\begin{cases} \frac{\partial}{\partial t} \rho(t, x) + \frac{\partial}{\partial x} f(\rho(t, x)) = 0, & x \in \mathbb{R}, \quad t > 0, \\ \rho(0, x) = \bar{\rho}(x), & x \in \mathbb{R} \end{cases} \quad (6)$$

- ⇒ faster implementation, **less data-intensive**
⇒ overlooks traffic heterogeneity, **oversimplifies traffic phenomena**

- **Convergence analysis of FtL approximation scheme towards LWR model³**

³Holden and Risebro [2017](#).

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- [Link](#) between FtL and LWR based on atomization of initial density $\bar{\rho}$

$$\bar{x}_{i+1}^N := \sup \left\{ x \in \mathbb{R} : \int_{\bar{x}_i^N}^x \bar{\rho}(y) dy = \frac{L}{N} \right\}, \quad i = 0, \dots, N-1 \quad (7)$$

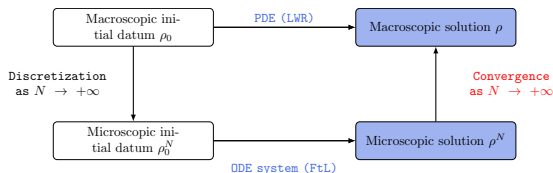
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- Solution of PDE (5) can be recovered as **many particle limit**⁴ of ODE system (6)



Coupled Resolution of a Microscopic ODE System and a Macroscopic PDE

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- Hybrid micro-macro models explored in traffic density reconstruction⁵

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⁵Barreau, Aguiar, Liu, and Johansson 2021.

⁶ $\gamma > 0$ is a diffusion correction parameter. Hopf proved that as γ tends to zero, the solution of LWR with diffusion term converges in the sense of distributions to the solution of classical LWR.

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- Partial state reconstruction**⁷ using measurements from probe vehicles (PVs)
 - ⇒ low penetration rate $N_{\text{probes}} \ll N_{\text{total}}$
 - ⇒ recover density ρ from **limited** trajectories

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 - ⇒ low penetration rate $N_{\text{probes}} \ll N_{\text{total}}$
 - ⇒ recover density ρ from **limited** trajectories
- Requires access to real-time positions, densities and instantaneous speeds of PVs
- Prior approaches rely on knowledge of initial density $\bar{\rho}$
 - ⇒ **No access** to this critical information, need to leverage available data

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Parametrized Microscopic Model

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- **Enhanced** version of FtL scheme (5) adding a parameter
 - $\Rightarrow \alpha^N$ **accounts for unobserved vehicles** between consecutive PVs
 - \Rightarrow adjusts dynamics and **allows varying levels of response**
 - \Rightarrow bridges **discrete** (vehicle-level) dynamics **to continuous** (density-level) dynamics

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- Parametrized ODE system with finite time horizon

$$\begin{cases} \dot{x}_n^N(t) = v_{\max}, & t \in (0, T] \\ \dot{x}_i^N(t) = v(\rho_i^N(t)), & t \in (0, T] \quad i = 0, \dots, n-1 \\ x_i^N(0) = \bar{x}_i^N, & i = 0, \dots, n \end{cases} \quad (9)$$

\Rightarrow local discrete densities

$$\rho_i^N(t) := \frac{\alpha_i^N L}{N(x_{i+1}^N(t) - x_i^N(t))}, \quad t \in (0, T], \quad i = 0, \dots, n-1 \quad (10)$$

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- **Piecewise constant** Eulerian discrete density

$$\rho^N(t, x) := \sum_{i=0}^{N-1} \rho_i^N(t) \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T] \quad (11)$$

- Assumptions on velocity

$$v \in C^1([0, +\infty)) \quad (12a)$$

$$v \text{ is decreasing on } [0, +\infty) \quad (12b)$$

$$v(0) = v_{\max} < \infty \quad (12c)$$

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- Local existence and uniqueness of solution to (9) (for fixed α) via Picard-Lindelöf
- Condition on initial car positions $\bar{x}_0^N < \bar{x}_1^N < \dots < \bar{x}_{n-1}^N < \bar{x}_n^N$
 \Rightarrow global existence

Lemma (Discrete maximum principle)

For solution $x(t)$ of (9) with v satisfying (12a)-(12c), for all $i = 0, \dots, n-1$,

$$\frac{\alpha_i^N L}{NM} \leq x_{i+1}^N(t) - x_i^N(t) \leq \bar{x}_n^N - \bar{x}_0^N + (v_{\max} - v(M)) t, \quad \forall t \in [0, T], \quad (13)$$

where $M := \max_i \left(\frac{\alpha_i^N L}{N(\bar{x}_{i+1}^N - \bar{x}_i^N)} \right)$

- Lower bound is satisfied at $t = 0$, aim at extending property for all times up to T

Sketch of proof

- Lower bound is satisfied at $t = 0$, aim at **extending property for all times up to T**
- Equivalent to show

$$\inf_{0 < t \leq T} [x_{i+1}(t) - x_i(t)] \geq \frac{\alpha_i^N L}{NM}, \quad i = 0, \dots, n-1. \quad (14)$$

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⇒ **recursive argument** (backward from $n-1$ to 0)

- Property is true for $i = n-1$

$$\begin{aligned} x_n(t) - x_{n-1}(t) &= \bar{x}_n - \bar{x}_{n-1} + \int_0^t \left(v_{\max} - v \left(\frac{\alpha_n^N L}{N(x_n(s) - x_{n-1}(s))} \right) \right) ds \\ &\geq \bar{x}_n - \bar{x}_{n-1} \geq \frac{\alpha_{n-1}^N L}{NM}. \end{aligned}$$

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- Assume property is verified for $j+1$ and prove it is still satisfied for j

$$\inf_{0 < t \leq T} [x_{j+2}(t) - x_{j+1}(t)] \geq \frac{\alpha_{j+1}^N L}{NM}. \quad (15)$$

Sketch of proof

- By contradiction, assume that there exists $0 \leq t_1 < t_2$ such that

$$\left\{ \begin{array}{ll} x_{j+1}(t) - x_j(t) \geq \frac{\alpha_j^N L}{NM}, & t < t_1 \\ x_{j+1}(t) - x_j(t) = \frac{\alpha_j^N L}{NM}, & t = t_1 \\ x_{j+1}(t) - x_j(t) < \frac{\alpha_j^N L}{NM}, & t_1 < t \leq t_2. \end{array} \right. \quad (16)$$

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- Since v is decreasing

$$\begin{aligned} x_j(t) &= x_j(t_1) + \int_{t_1}^t v \left(\frac{\alpha_j^N L}{N(x_{j+1}(s) - x_j(s))} \right) ds \\ &\leq x_j(t_1) + v(M)(t - t_1), \end{aligned}$$

- Moreover from (15), for $t_1 < t \leq t_2$,

$$\begin{aligned} x_{j+1}(t) &= x_{j+1}(t_1) + \int_{t_1}^t v \left(\frac{\alpha_{j+1}^N L}{N(x_{j+2}(s) - x_{j+1}(s))} \right) ds \\ &\geq x_{j+1}(t_1) + v(M)(t - t_1) \end{aligned}$$

$$\Rightarrow x_{j+1}(t) - x_j(t) \geq x_{j+1}(t_1) - x_j(t_1) = \frac{\alpha_j^N L}{NM}$$

which contradicts (16), so that (14) is satisfied.

- Show upper bound for $i = 0, \dots, n-1$ and $t \in [0, T]$
- Recalling assumptions on v and applying system's dynamics

$$\begin{aligned}x_{i+1}(t) - x_i(t) &= x_{i+1}(0) - x_i(0) + \int_0^t (\dot{x}_{i+1}(s) - \dot{x}_i(s)) ds \\&\leq \bar{x}_{i+1} - \bar{x}_i + \int_0^t \left(v_{\max} - v \left(\frac{\alpha_i^N L}{N(x_{i+1}(s) - x_i(s))} \right) \right) ds \\&\leq \bar{x}_n - \bar{x}_0 + (v_{\max} - v(M)) t,\end{aligned}$$

- Last equality is obtained from lower bound \Rightarrow proof is complete

- Physical conditions on $\alpha := \alpha^N$ induce **feasible set**

$$\mathcal{A}_N := \left\{ \alpha \in \mathbb{R}^n : \quad \alpha_i \in [1, \bar{z}_i^N], \quad i = 0, \dots, n-1, \quad \sum_{i=0}^{n-1} \alpha_i = N \right\} \quad (17)$$

$$\text{with } \bar{z}_i^N := \min \left\{ \frac{N(\bar{x}_{i+1}^N - \bar{x}_i^N)}{L}, \frac{N(\bar{y}_{i+1}^N - \bar{y}_i^N)}{L} \right\}, \quad i = 0, \dots, n-1$$

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- Approximate density reconstruction**⁸ \Rightarrow find **optimal** interaction parameter α

$$\begin{aligned} & \underset{\alpha}{\text{minimize}} \quad \frac{1}{2} \|x(T) - \bar{y}\|^2 \\ \text{s.t.} \quad & \dot{x}(t) = V(W_\alpha x(t) + b_\alpha(t)) \\ & x(0) = \bar{x} \\ & \alpha \in \mathcal{A}_N \end{aligned} \quad (18)$$

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- Existence of solutions** guaranteed by assumptions on $V := v \circ \frac{1}{\cdot}$ (continuity of v) and constraints on α (compactness of \mathcal{A}_N)

⁸Baloul, Hayat, Liard, and Lissy 2025.

- Physical conditions on $\alpha := \alpha^N$ induce **feasible set**

$$\mathcal{A}_N := \left\{ \alpha \in \mathbb{R}^n : \quad \alpha_i \in [1, \bar{z}_i^N], \quad i = 0, \dots, n-1, \quad \sum_{i=0}^{n-1} \alpha_i = N \right\} \quad (17)$$

$$\text{with } \bar{z}_i^N := \min \left\{ \frac{N(\bar{x}_{i+1}^N - \bar{x}_i^N)}{L}, \frac{N(\bar{y}_{i+1}^N - \bar{y}_i^N)}{L} \right\}, \quad i = 0, \dots, n-1$$

- Approximate density reconstruction**⁸ \Rightarrow find **optimal** interaction parameter α

$$\begin{aligned} & \underset{\alpha}{\text{minimize}} \quad \frac{1}{2} \|x(T) - \bar{y}\|^2 \\ & \text{s.t.} \quad \dot{x}(t) = V(W_\alpha x(t) + b_\alpha(t)) \\ & \quad x(0) = \bar{x} \\ & \quad \alpha \in \mathcal{A}_N \end{aligned} \quad (18)$$

- Existence of solutions** guaranteed by assumptions on $V := v \circ \frac{1}{\cdot}$ (continuity of v) and constraints on α (compactness of \mathcal{A}_N)
- No uniqueness (a priori) since **nonlinear dynamics can lead to multiple minima**

⁸Baloul, Hayat, Liard, and Lissy 2025.

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- Neural network architecture designed to **understand dynamics of traffic**
- Residual network (ResNet) where **each block corresponds to a single time step**
- Input \bar{x} and state $x(\cdot)$ is **propagated by mirroring Euler discretization**

$$x(t + \Delta t) = x(t) + V(Wx(t) + b)\Delta t \quad (19)$$

- Weights and biases W, b are functions of α

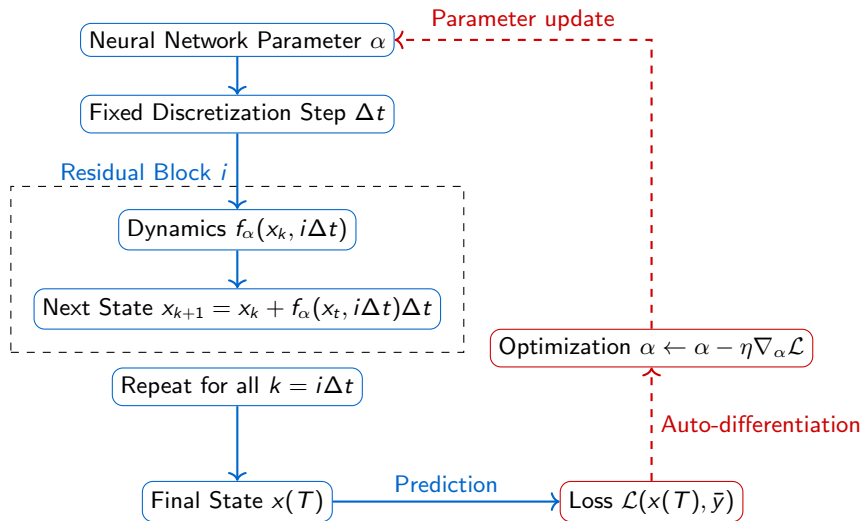
$$\begin{cases} W_{i,i} &:= -\frac{N}{\alpha_i L}, i = 0, \dots, n-1, \\ W_{i,i+1} &:= \frac{N}{\alpha_i L}, i = 1, \dots, n-2, \\ W_{i,j} &:= 0, \text{otherwise,} \end{cases} \quad (20)$$

$$b_i(t) := \delta_{i,n} \frac{N}{\alpha_{n-1} L} \left(v_{\max} t + \bar{x}_n^N \right), \quad t \in [0, T] \quad (21)$$

- Nonlinear dynamic map V acts as physics grounded activation function
- **Backpropagation to minimize predictions errors** $\frac{1}{n} \sum_{j=0}^n |x_j^\alpha(T) - \bar{y}_j^N|^2$

Neural Network for Constrained Optimization

Learning Architecture



→ Forward process
- -> Backward propagation

- Through predicted parameter $\bar{\alpha}$, training yields piecewise constant discrete density

$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (22)$$

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- Assess model's performance by measuring test error $\frac{1}{n_{\text{test}}} \sum_{j=0}^{n_{\text{test}}} |x_j(T) - \bar{y}_i^N|^2$

Scheme of Model

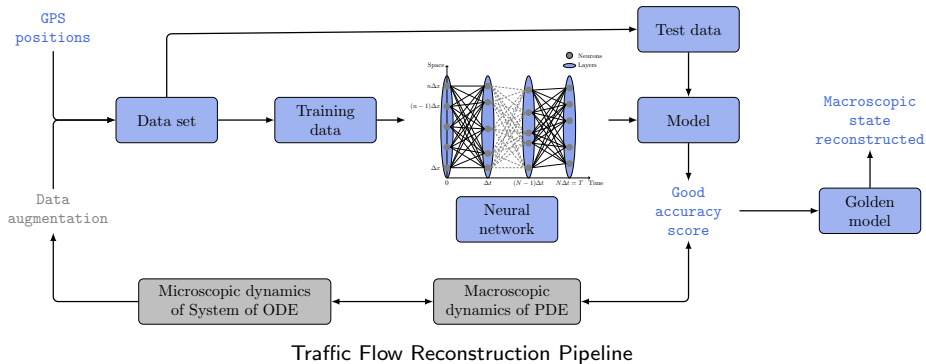


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Outline of Convergence Analysis

- Prove that, **if only using data from dynamical systems**, approximate density ρ^N **predicted by our machine learning** model converges to solution of the LWR model (6) when the number of vehicles approaches infinity

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- **Important observation:** by construction, initial traffic density must satisfy

$$\bar{x}_{i+1} = \sup \left\{ x \in \mathbb{R} : \int_{\bar{x}_i}^x \bar{\rho}(y) dy \leq \frac{\alpha_i L}{N} \right\}, \quad i = 0, \dots, n-1 \quad (25)$$

⇒ although no access to ground-truth initial car density $\bar{\rho}$, initial positions \bar{x}_i of probe vehicles verify (25) (i.e. number of unobserved vehicles between $[x_i, x_{i+1})$ is given by α_i)

Convergence Result

- Weak solution of (6) is **entropy admissible** if it satisfies **Kruzhkov entropy condition**

$$\int_0^T \int_{\mathbb{R}} |u - k| \frac{\partial \phi}{\partial t} + \text{sign}(u - k)(f(u) - f(k)) \frac{\partial \phi}{\partial x} dx dt \geq 0, \quad \forall k \in \mathbb{R} \quad (26)$$

Theorem Convergence of approximate density to solution of LWR

Under some assumptions, piecewise-constant density

$$\rho^N(t, x) = \sum_{i=0}^{n-1} \frac{\bar{\alpha}_i^N L}{N(x_{i+1}^N(t) - x_i^N(t))} \chi_{[x_i^N(t), x_{i+1}^N(t))}(x), \quad x \in \mathbb{R}, \quad t \in [0, T], \quad (27)$$

where $\bar{\alpha}_i^N \in \mathcal{A}_N$ is a solution to (18) converges to **unique entropy** solution ρ of

$$\begin{aligned} \frac{\partial \rho}{\partial t}(t, x) + \frac{\partial f(\rho)}{\partial x}(t, x) &= 0, \quad x \in \mathbb{R}, \quad t \in [0, T], \\ \rho(0, x) &= \bar{\rho}(x), \quad x \in \mathbb{R} \end{aligned} \quad (28)$$

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- Impose a condition that ensures **controlled growth of α_N**

Sketch of proof

- Ensures discretization aligns consistently with true initial density when $N \rightarrow \infty$
- Notations: for $t \in [0, T]$, $\rho(t) := \rho(t, \cdot)$ and $\widehat{\rho}(t) := \widehat{\rho}(t, \cdot)$.
In particular, at $t = 0$, $\rho(0) := \rho(0, \cdot)$ and $\widehat{\rho}(0) := \widehat{\rho}(0, \cdot)$

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In particular, at $t = 0$, $\rho(0) := \rho(0, \cdot)$ and $\widehat{\rho}(0) := \widehat{\rho}(0, \cdot)$
- Use **Wasserstein distance** defined in Di Francesco and Rosini 2015 by

$$W_{L,1}(f, g) = \|f([\cdot - \infty, \cdot]) - g([\cdot - \infty, \cdot])\|_{L^1(\mathbb{R}, \mathbb{R})} \quad (29)$$

Proposition

Let $\bar{\rho}$ satisfy (25) and assume that

$$\max_{i=0, \dots, n-1} \alpha_i^N = o(N) \quad (30)$$

Then, both sequences $(\rho^N(0))_{n \in \mathbb{N}}$ and $(\widehat{\rho}^N(0))_{n \in \mathbb{N}}$ converge to $\bar{\rho}$ in the sense of the $W_{L,1}$ -Wasserstein distance in (29)

Remark

A particular case of assumption (30) is when $\max_{i=0, \dots, n-1} \alpha_i^N \leq \frac{CN}{\log(N)}$ for some $C > 0$

Sketch of proof

- Using $l_N := L/N$, $W_{L,1}$ - distance and discrete density in (10)

$$\begin{aligned} W_{L,1}(\rho^N(0), \hat{\rho}^N(0)) &= \sum_{i=0}^{n-1} \int_{\bar{x}_i}^{\bar{x}_{i+1}^N} \left(\alpha_i^N l_N - \rho_i^N(t) (x - \bar{x}_i) \right) dx \\ &= \sum_{i=0}^{n-1} \alpha_i^N l_N \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left(1 - \frac{x - \bar{x}_i}{\bar{x}_{i+1} - \bar{x}_i} \right) dx \\ &\leq \max_{i=0, \dots, n} \{ \alpha_i^N \} l_N (\bar{x}_n - \bar{x}_0) \end{aligned} \tag{31}$$

\Rightarrow it suffices to prove that $(\hat{\rho}^N(0))_{n \in \mathbb{N}}$ converges to $\bar{\rho}$ wrt $W_{L,1}$ - distance

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- Using expressions of both Euler (11) and empirical (24) discrete densities

$$\begin{aligned}
 &W_{L,1}(\hat{\rho}^N(0), \bar{\rho}) \\
 &= \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left(\sum_{j=0}^i \alpha_j^N l_N - \int_{-\infty}^x \bar{\rho}(y) dy \right) dx + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left(L - \int_{-\infty}^x \bar{\rho}(y) dy \right) dx \\
 &= \sum_{i=0}^{n-2} \int_{\bar{x}_i}^{\bar{x}_{i+1}} \left(\left(\sum_{j=0}^{i-1} \alpha_j^N l_N - \int_{\bar{x}_0}^{\bar{x}_i} \bar{\rho}(y) dy \right) + \left(\alpha_i^N l_N - \int_{\bar{x}_i}^x \bar{\rho}(y) dy \right) \right) dx \\
 &\quad + \int_{\bar{x}_{n-1}}^{\bar{x}_n} \left(\sum_{j=0}^{n-2} \alpha_j^N l_N - \int_{\bar{x}_0}^{\bar{x}_{n-1}} \bar{\rho}(y) dy \right) + \left(\alpha_{n-1}^N l_N - \int_{\bar{x}_{n-1}}^x \bar{\rho}(y) dy \right) dx
 \end{aligned}$$

- From atomization of initial density (25), deduce

$$\begin{aligned}
 & W_{L,1}(\hat{\rho}^N(0), \bar{\rho}) \\
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- From assumption (30) and estimate (31), conclude that $(\rho^N(0))_{n \in \mathbb{N}}$ converges to $\bar{\rho}$ in sense of $W_{L,1}$ -Wasserstein distance
- Moreover, by leveraging expression of discrete density (11), generalize convergence to unique entropy solution of conservation law (6), referring to Di Francesco and Rosini 2015, Theorem 3 \Rightarrow require only minor modifications to original arguments

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- Parameters

- Maximum traffic speed $v_{\max} = 120$ km/h
 - Maximum traffic density $\rho_{\max} = 200$ cars/km
 - Greenshields velocity $v(\rho) = v_{\max} \max \left\{ 1 - \frac{\rho}{\rho_{\max}}, 0 \right\}$, $\rho \in [0, \rho_{\max}]$
 - Final time horizon $T = 0.1$ h
- Sampling such **10% of total fleet serve as PVs for training and 2.5% for testing**

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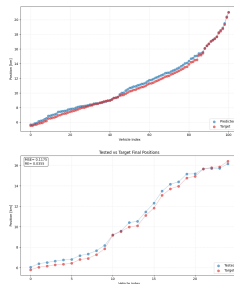
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- Three traffic scenarii modelled

- 1 Shock wave represents an abrupt transition in traffic conditions
- 2 Rarefaction wave represents a smooth transition in traffic condition
- 3 Stop-and-go wave characterized by alternating regions of congestion and free flow

Shock wave scenario



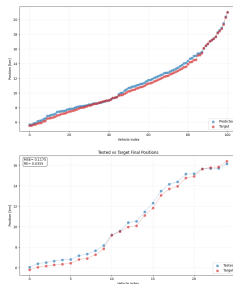
(a) $N = 1000$

Comparison of **predicted** and **target** final PV positions

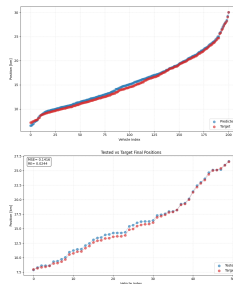
Top Results from **training** procedure

Bottom Results on **test** sounds

Shock wave scenario



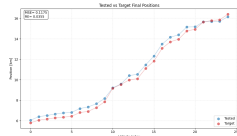
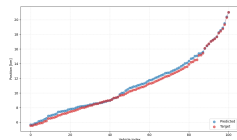
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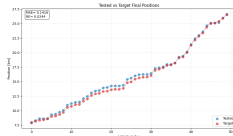
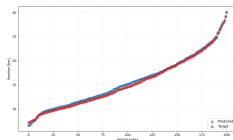
(b) $N = 2000$

Comparison of **predicted** and **target** final PV positions
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Bottom Results on **test** sounds

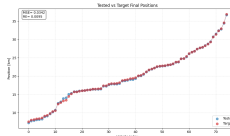
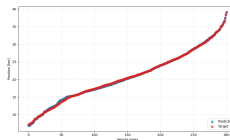
Shock wave scenario



(a) $N = 1000$



(b) $N = 2000$



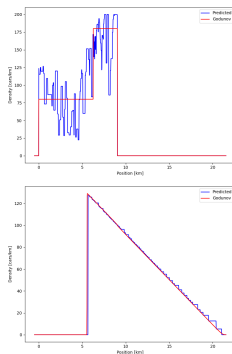
(c) $N = 3000$

Comparison of **predicted** and **target** final PV positions

Top Results from training procedure

Bottom Results on test sounds

Shock wave scenario

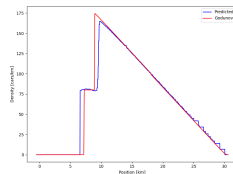
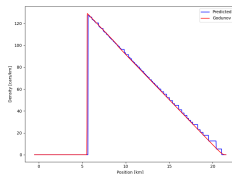
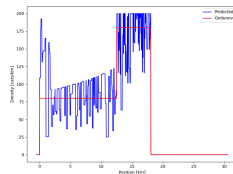
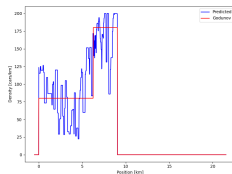


(a) $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities

Top Initial densities
Bottom Final densities

Shock wave scenario

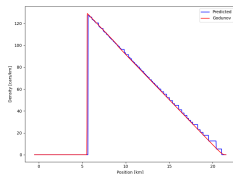
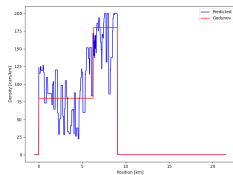


(a) $N = 1000$

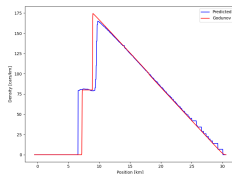
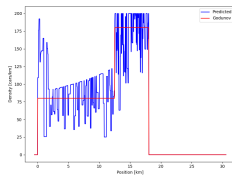
(b) $N = 2000$

Comparison of **reconstructed** and **macroscopic** densities
Top Initial densities
Bottom Final densities

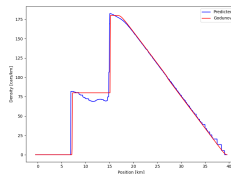
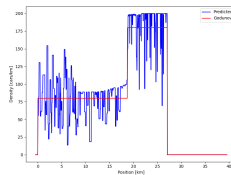
Shock wave scenario



(a) $N = 1000$



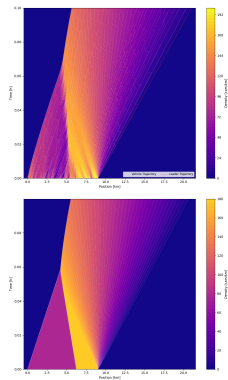
(b) $N = 2000$



(c) $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities
Top Initial densities
Bottom Final densities

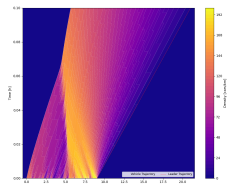
Shock wave scenario



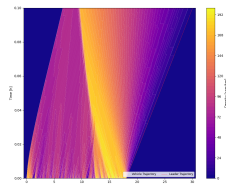
(a) $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities
Top Reconstructed density from learning-based optimization
Bottom Macroscopic density from LWR PDE (Godunov scheme)

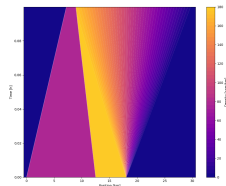
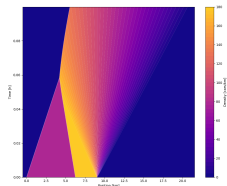
Shock wave scenario



(a) $N = 1000$

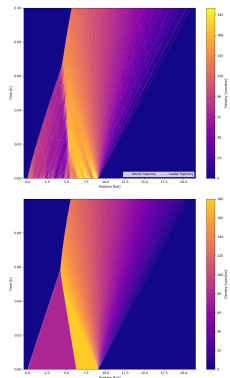


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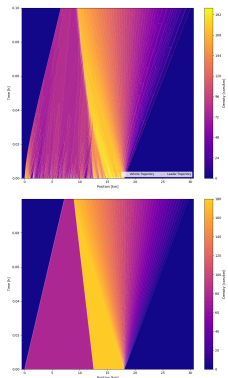


Comparison of **reconstructed** and **macroscopic** densities
Top Reconstructed density from learning-based optimization
Bottom Macroscopic density from LWR PDE (Godunov scheme)

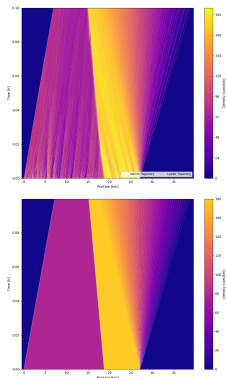
Shock wave scenario



(a) $N = 1000$



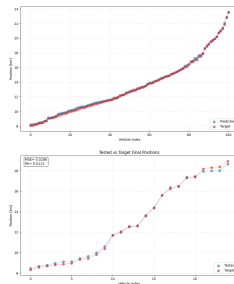
(b) $N = 2000$



(c) $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities
Top Reconstructed density from learning-based optimization
Bottom Macroscopic density from LWR PDE (Godunov scheme)

Rarefaction wave scenario



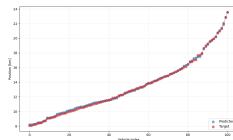
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Comparison of **predicted** and **target** final PV positions

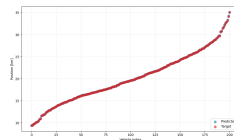
Top Results from **training** procedure

Bottom Results on **test** sounds

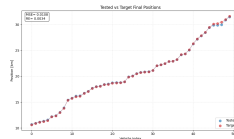
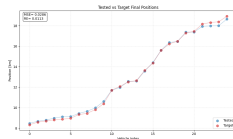
Rarefaction wave scenario



(a) $N = 1000$

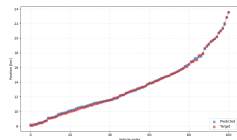


(b) $N = 2000$

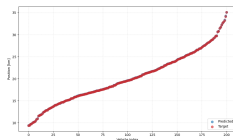


Comparison of **predicted** and **target** final PV positions
Top Results from **training** procedure
Bottom Results on **test** sounds

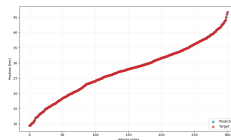
Rarefaction wave scenario



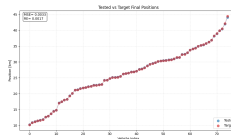
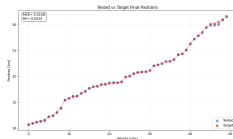
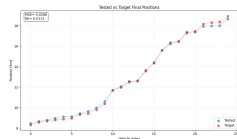
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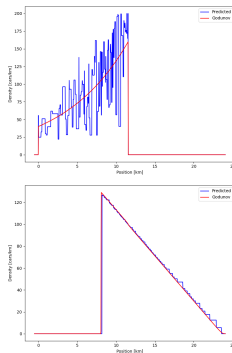


(c) $N = 3000$



Comparison of **predicted** and **target** final PV positions
Top Results from training procedure
Bottom Results on test sounds

Rarefaction wave scenario

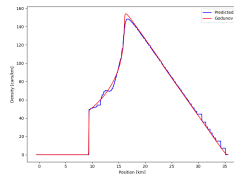
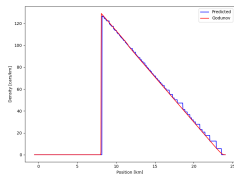
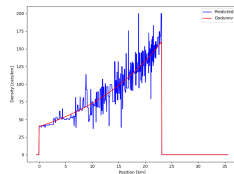
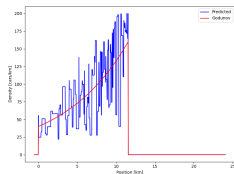


(a) $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities

Top Initial densities
Bottom Final densities

Rarefaction wave scenario

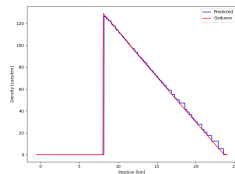
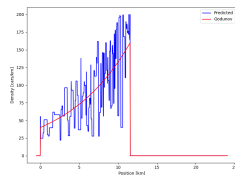


(a) $N = 1000$

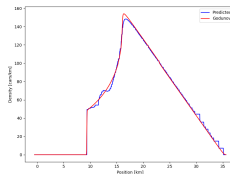
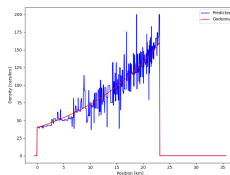
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Comparison of **reconstructed** and **macroscopic** densities
Top Initial densities
Bottom Final densities

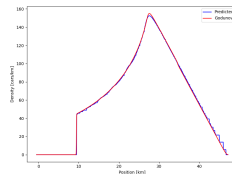
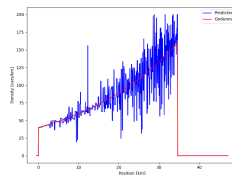
Rarefaction wave scenario



(a) $N = 1000$



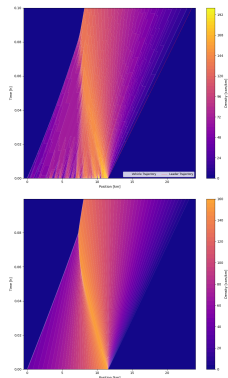
(b) $N = 2000$



(c) $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities
Top Initial densities
Bottom Final densities

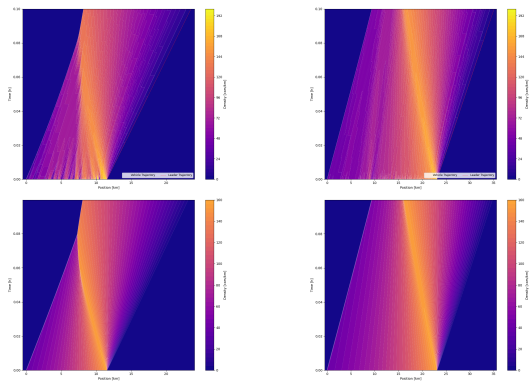
Rarefaction wave scenario



(a) $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities
Top Reconstructed density from learning-based optimization
Bottom Macroscopic density from LWR PDE (Godunov scheme)

Rarefaction wave scenario

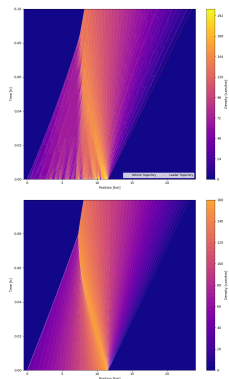


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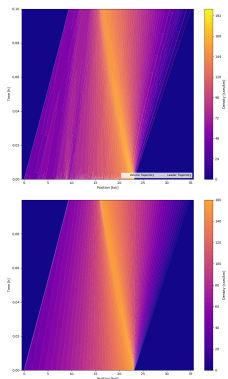
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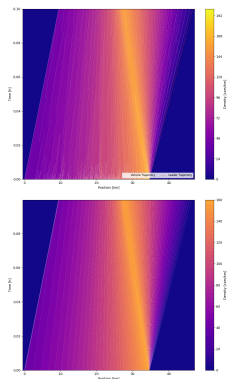
Rarefaction wave scenario



(a) $N = 1000$



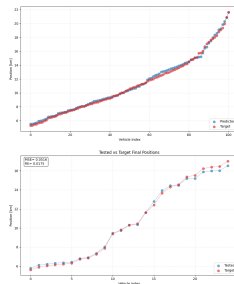
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(c) $N = 3000$

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Top Reconstructed density from learning-based optimization
Bottom Macroscopic density from LWR PDE (Godunov scheme)

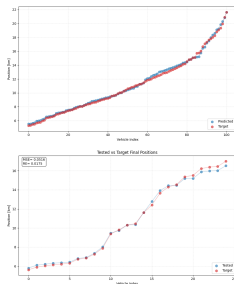
Stop-and-go wave scenario



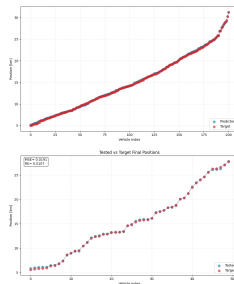
(a) $N = 1000$

Comparison of **predicted** and **target** final PV positions
Top Results from **training** procedure
Bottom Results on **test** sounds

Stop-and-go wave scenario



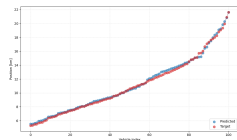
(a) $N = 1000$



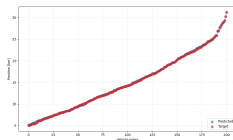
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Top Results from **training** procedure
Bottom Results on **test** sounds

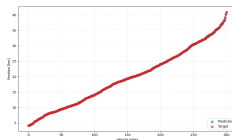
Stop-and-go wave scenario



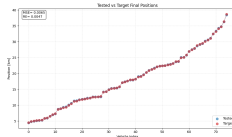
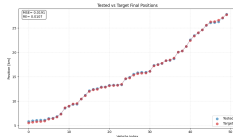
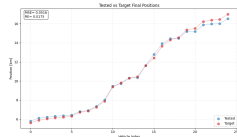
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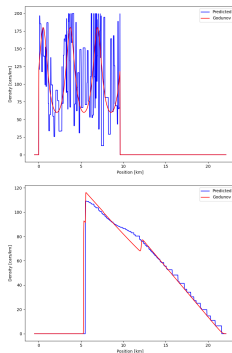


(c) $N = 3000$



Comparison of **predicted** and **target** final PV positions
Top Results from training procedure
Bottom Results on test sounds

Stop-and-go wave scenario

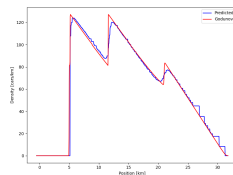
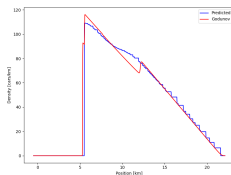
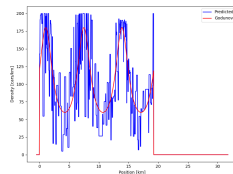
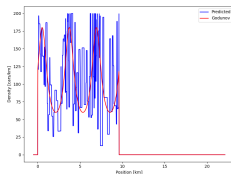


(a) $N = 1000$

Comparison of **reconstructed** and **macroscopic** densities

Top Initial densities
Bottom Final densities

Stop-and-go wave scenario

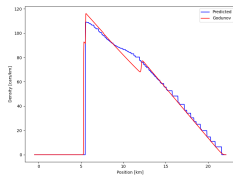
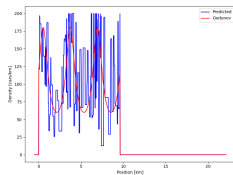


(a) $N = 1000$

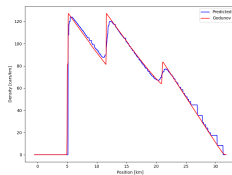
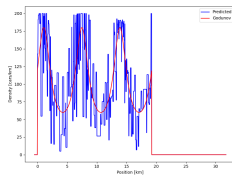
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Comparison of **reconstructed** and **macroscopic** densities
Top Initial densities
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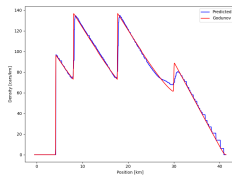
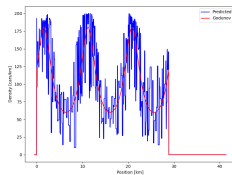
Stop-and-go wave scenario



(a) $N = 1000$



(b) $N = 2000$

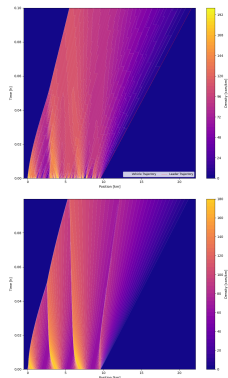


(c) $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities

Top Initial densities
Bottom Final densities

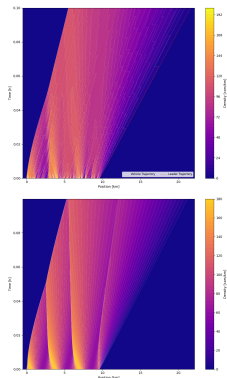
Stop-and-go wave scenario



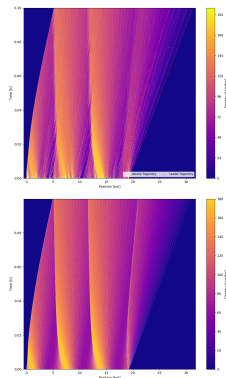
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Stop-and-go wave scenario



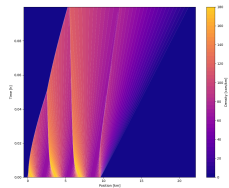
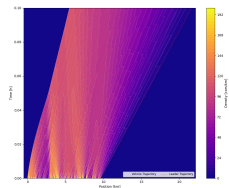
(a) $N = 1000$



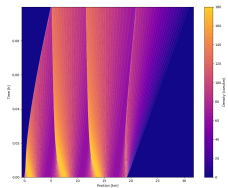
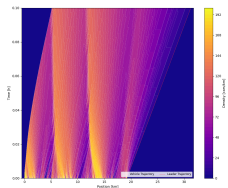
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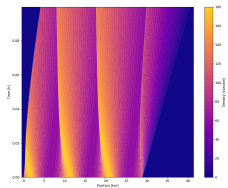
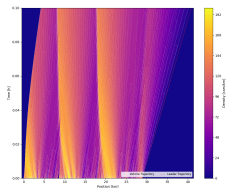
Stop-and-go wave scenario



(a) $N = 1000$



(b) $N = 2000$



(c) $N = 3000$

Comparison of **reconstructed** and **macroscopic** densities
Top Reconstructed density from learning-based optimization
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- 2 Existing Traffic Flow Models
- 3 (Learning-Based) Optimization for Traffic Flow Reconstruction
- 4 Theoretical guarantees
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- 6 Conclusion and Perspectives

Traffic State Reconstruction Approaches

- Model-Based Method
 - ⇒ uses microscopic and macroscopic models
 - ⇒ provides **theoretical guarantees**
 - ⇒ struggles to capture **real-world complexities**
- Data-Driven Method
 - ⇒ **learns patterns** directly from measurement data
 - ⇒ derives system properties or **predicts near-future states**
 - ⇒ requires **extensive data** for effectiveness
- Our Approach
 - ⇒ combines models and data to **address sparsity and improve realism**
 - ⇒ **Integrates physical priors with data observations**
 - ⇒ achieves **reliable** traffic reconstruction with limited observations

- Conservation law with **unilateral constraint**⁹ (toll gate)

$$\begin{cases} \text{LWR PDE (6) with} \\ f(\rho(t, 0)) \leq q(t), \end{cases} \quad t > 0. \quad (32)$$

- Conservation law with **moving bottleneck**¹⁰ (slow vehicle)

$$\begin{cases} \text{LWR PDE (6) with} \\ f(\rho(t, y(t))) - \dot{y}(t)\rho(t, y(t)) \leq \frac{\alpha \rho_{\max}}{4v_{\max}} (v_{\max} - \dot{y}(t))^2, & t > 0, \\ \dot{y}(t) = \omega(\rho(t, y(t)+)), & t > 0, \\ y(0) = y_0 \end{cases} \quad (33)$$

- Network**¹¹ with a **junction**¹² J and N incoming roads and M outgoing ones

$$\begin{cases} \partial_t \rho_l(t, x) + \partial_x (f(\rho_l(t, x))) = 0, & t > 0, \quad x \in I_l, \quad l = 1, \dots, N + M \\ \rho_l(0, x) = \rho_{0,l}(x), & x \in I_l = [a_l, b_l], \quad l = 1, \dots, N + M \end{cases} \quad (34)$$

$$\Rightarrow \sum_{i=1}^N f(\rho_i(t, (b_i)_-)) = \sum_{j=N+1}^{N+M} f(\rho_j(t, (a_j)_+)) \quad (\text{Rankine Hugoniot})$$

$$\Rightarrow \sum_{i=1}^N f(\rho_i(t, (b_i)_-)) \text{ is maximized}^{13} \text{ s.t. } f(\rho_j(\cdot, (a_j)_+)) = \sum_{i=1}^N a_{j,i} f(\rho_i(\cdot, (b_i)_-))$$








⁹Colombo and Goatin 2007.





¹⁰Liard and Piccoli 2021.

¹¹Monneau 2024.

¹²Coclite, Piccoli, and Garavello 2005.

¹³Garavello and Piccoli 2006.

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