Stochastic transit equilibrium

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ABSTRACT

We present a transit equilibrium model in which boarding decisions are stochastic. The model incorporates congestion, reflected in higher waiting times at bus stops and increasing in-vehicle travel time. The stochastic behavior of passengers is introduced through a probability for passengers to choose boarding a specific bus of a certain service. The modeling approach generates a stochastic common-lines problem, in which every line has a chance to be chosen by each passenger. The formulation is a generalization of deterministic transit assignment models where passengers are assumed to travel according to shortest hyperpaths. We prove existence of equilibrium in the simplified case of parallel lines (stochastic common-lines problem) and provide a formulation for a more general network problem (stochastic transit equilibrium). The resulting waiting time and network load expressions are validated through simulation. An algorithm to solve the general stochastic transit equilibrium is proposed and applied to a sample network; the algorithm works well and generates consistent results when considering the stochastic nature of the decisions, which motivates the implementation of the methodology on a real-size network case as the next step of this research.

1. Introduction

Public transport assignment models have been formulated to properly represent the way in which the passengers of a transit system utilize the available supply (in terms of infrastructure, line frequencies and other predefined operational rules) for travelling through the transit network from different origins to different destinations. This problem has been subject of many studies during the last decades, mainly oriented to systems of buses; most proposed models have been designed to properly represent the passenger behavior when moving within the transit network, with the objective of predicting equilibrium conditions under hypothetical scenarios, with the final goal of studying the potential benefits of high impact public transport projects in large cities and metropolitan areas. For strategic purposes, these models have been incorporated in more general frameworks, mostly with the objective of reaching global traffic equilibrium conditions in cases where multiple transport modes interact.

In terms of passenger behavior, the recent literature has been oriented to model passenger preferences assuming that they use path selection strategies to reach their destinations. Originally, Spiess and Florian (1989) define a strategy as a set of rules that, when applied, allows the passenger to reach his/her destination, and the decisions are made at each node where boarding is allowed. A properly defined strategy includes the choice of sets of attractive lines at bus stops (also called common-lines) as described by Chriqui and Robillard (1975) and Spiess and Florian (1989). The notion of strategy implies
that passengers have good knowledge of the network structure and conditions; therefore, they are able to identify and utilize effective strategies (Bouzaïne-Ayari et al., 2001). The problem of minimizing the expected cost – that should include at least in-vehicle travel, access and waiting times for passengers – can be then modelled as a user equilibrium problem on the hyperpath space, concept introduced in graph-theory language by Nguyen and Pallottino (1989) and then applied to a transit assignment problem (Nguyen and Pallottino, 1988). An hyperpath is basically an acyclic subgraph connecting a single origin-destination, paired with a given vector of real arc values. Nguyen and Pallottino (1989) show that the notion of hyperpath can be derived from a relaxation of the definition of a path. This description from graph theory permits converting the passenger assignment problem into a standard equilibrium problem on a private car network.

The first studies did not consider a relevant issue in passenger transit assignment, namely the congestion produced at bus stops when the capacity of transport is not enough to serve the demand for that service. The original models without congestion were reasonable under low passenger demand conditions at bus stops (Nguyen and Pallottino, 1988; Nguyen and Pallottino, 1989; Spiess, 1984; Spiess and Florian, 1989), and in those cases, the result of the assignment models is equivalent to finding the equilibrium of the transit system. If that is not the case (for example in many Latin American capitals during peak hours), the reduced capacity is reflected in higher waiting times for passengers as they cannot always board the next bus arriving to the stop. The issue of capacity was first treated by Gendreau (1984) who generated much complex formulations as the waiting process was based on a bulk queue model, making impossible to properly formulate the equilibrium under congestion at bus stops. De Cea and Fernández (1993) developed an alternative model assuming that passengers travel through a sequence of successive intermediate nodes, allowing choices among multiple lines at a given stop only in that they share the next stop to be served (simplified version of an hyperpath-based formulation). The authors were able to heuristically incorporate congestion at bus stops, through a model built on an augmented graph very expensive from a computational standpoint, and where the obtained flows can exceed the capacity of the vehicles as the functional form used to represent congestion was not asymptotic on capacity. In addition, in this model the common-lines between intermediate nodes are computed heuristically and therefore there is no guarantee of reaching equilibrium conditions.

Wu et al. (1994) studied a congested network assignment model with passengers travelling according to shortest hyperpaths. Travel times as well as waiting times are considered to be flow dependent, but the passenger assignment is based on the nominal frequencies of the lines. Bouzaïne-Ayari et al. (2001) extend the Wu et al. (1994) model to study existence and uniqueness of equilibria considering that the flow distribution is done proportionally to the inverse of the waiting time of each line. Their proposal does not permit the use of congestion functions borrowed from queueing theory (as under congestion waiting times go to infinity) and also assume travel-time functions to be strongly monotone, which prevents the model from being used in the case of constant travel times. Cominetti and Correa (2001) analyze an hyperpath-based equilibrium model for passenger assignment in general transit networks including explicitly the congestion effects at bus stops over the passenger’ choices. Congestion is treated by means of a bulk queue model at the stops. The authors provide a complete characterization of the set of equilibria in the common-lines setting, including the conditions for existence and uniqueness. They show that over certain ranges, an increase of flow does not affect the system performance in terms of transit times. The authors study a general equilibrium model supporting multiple origins and destinations, overlapping bus lines, as well as transfers at intermediate nodes on a given trip; the authors model this general case through a dynamic programming approach for representing a common-lines scheme including congestion effects, and are able to establish the existence of a network equilibrium. Cepeda et al. (2006) extend the formulation by Cominetti and Correa (2001) obtaining a new characterization of the equilibria in the context of a congested transit networks with capacity constraints at bus stops; by using this approach, it is possible to formulate an optimization problem in terms of a computable gap function that vanishes if the solution reaches equilibrium. The method leads to an algorithm that uses the method of successive averages (MSA) from where they are able to find equilibrium conditions on large-scale networks with congestion. More recently, Codina (2012) reformulates this congested transit equilibrium assignment model as an equivalent variational inequality, obtaining broader conditions for the existence of solutions. Schmöcker et al. (2008) develop a capacity constrained transit assignment model in a dynamic fashion, allowing passengers not able to board a vehicle in a previous period, to be transferred to the next interval. The common-lines problem is considered and the search for the shortest hyperpath is influenced by a fail-to-board probability introduced by the potential overcrowding (for example during peak periods) at certain intervals. The dynamic approach adds a priority rule in the network loading process not able to properly consider in a static assignment. One major assumption behind the common-lines setting in these models is the memoryless assumption behind the renewal process assumed each time a bus arrives, at a stop. Nöekel and Wekeck (2009) compares several cases of behavioral assumptions regarding transit service regularity as well as passenger information. Significant differences were found in the choice set composition and route splits, so the authors conclude that the selection of the most suitable choice models – and behavioral assumptions – are relevant.

The above discussed models add a relevant feature in transit assignment (and in some cases in transit equilibrium) modeling, which is the inclusion of congestion at stops (or stations) as part of the proper representation of passenger behavior; the congestion is related to the impact on the system performance due to capacity constraints associated with the finite size of vehicles. This phenomenon precludes some passengers to board the vehicles, in all these cases due to a hard constraint. However, it could be the case where passengers are observed not to board a bus of certain line even though the bus has capacity available. We claim that there are other external conditions that could modify the passenger behavior in transit assignment not related to capacity constraints. The work by Nguyen et al. (1998) shows a stochastic assignment model based on the hyperpath framework for transit networks. The stochasticity added in this case is through a Logit assignment struc-
ture at the hyperpath decision of the passengers at the boarding nodes. The authors are able to model stochasticity in the context of transit assignment, although they neither consider global transit equilibrium, nor add capacity constraints at stops.

The hyperpath concept has not only been included in frequency-based assignment models, but also in scheduled-based schemes. Hamdouch and Lawphongpanich (2008) proposed a scheduled-based transit assignment model that considers the vehicles’ capacities explicitly, where passengers decide their travel options using strategies. The authors conclude that the proportion of passengers who have to wait for the next bus is similar to the failure-to-board probabilities that appear in previously mentioned frequency-based models. Hamdouch et al. (2011) extended their model differentiating the discomfort level experienced by sitting and standing passengers, capturing the uncertainty of getting a seat.

The goal of the present paper is to add the stochastic effect into boarding decisions at bus stops, in the context of a transit equilibrium model with congestion at bus stops, reflected in potential higher waiting times due to overcrowding of the system. The model is an extension of the proposal of Cominetti and Correa (2001) and Cepeda et al. (2006), where passengers are assumed to travel according to shortest hyperpaths. Travel times are not necessarily monotone and congestion affects both the waiting times and the flow distribution. The stochastic behavior of passengers is introduced through a distribution of probabilities for passengers to board a specific bus of certain service that can be characterized by its observed frequency at that stop and its travel time to the next stop. The modeling approach generates a stochastic common-lines problem, in which every line has a chance to be chosen by each passenger, even if the service quality offered by the line is quite poor. The formulation also incorporates capacity constraints due to overcrowding at stops in the same way as Cepeda et al. (2006) propose. The formulation is a generalization of the hyperpath model for the deterministic case, which can be recovered by properly setting the probability of choosing the available lines to one or zero depending on the service provided by the line.

We prove existence of equilibrium in the simplified case of parallel lines (stochastic common-lines problem) to show the consistency of the proposed model, extending later the formulation to a more general network problem. Under this stochastic formulation for the more general model, the recursive expressions for the time-to-destination functions can be analytically found together with the line flows at equilibrium, by solving a set of simultaneous stochastic common-lines problems (one for each origin–destination pair), coupled by flow conservation constraints; note the difference with the deterministic models with congestion (Cominetti and Correa, 2001; Cepeda et al., 2006), in which finding the equilibrium requires solving a set of generalized Bellman equations. Linked to that, the implementation of the model is less cumbersome and allows modeling other line penalties different from waiting and travel times through a proper expression of the choice probabilities. As it seems quite difficult to write analytical expressions for the expected waiting times at stops when including stochastic behavior in the passenger assignment model with congestion, we decide to validate our proposed stochastic formulations through simulation, analyzing different cases in terms of demand, line probabilities and arrival rates of passengers. Then, an algorithm to solve the resulting stochastic equilibrium on a general network is proposed and solved for the same network introduced in Cepeda et al. (2006) using a logistic function for the boarding probability at bus stops.

It is worth to mention that a stochastic model in passenger behavior allows us to provide a more realistic representation of the decisions made by passengers in a context of equilibrium under bus capacity congestion based on minimum hyperpaths. Notice that even in perfectly scheduled transit systems, headways show variability, which becomes significant in many big cities all over the world, mainly in Asia and Latin American countries, where normally roads are not exclusive for buses, and in most cases the circulation lanes are shared with private cars and other transport modes. In addition, transfer operations at bus-stops influence actual travel times, and that strongly depends on the number of passengers boarding and alighting and the way transfers are performed as well. Therefore, even though users could have a good intuition of the travel times associated with different bus lines (services) they have available to accomplish their travel needs, uncertainty in such travel times is always present; we assume that individuals have a good in-advance intuition (from their own travel experience, for example) of the services that could experience unexpected delays with higher probability than others. This fact becomes serious from the user perspective, in situations where travel times can clearly show high variability, for example during peak hours. The individuals behavior also depend on the ultimate objective of each specific trip. For example, getting on time to a very important appointment is behaviorally different from getting some delay in case of going shopping. In this sense, our approach is somehow similar to traditional stochastic equilibrium models for private cars (Baillon and Cominetti, 2008); in this paper we model the transit equilibrium considering that passengers make decisions based on their perceptions of travel times, and not necessarily on actual travel times. Our model incorporates the stochasticity embedded in this travel time perception at the passenger boarding decision, through the probability distribution used to decide whether to board a specific bus or not after its arrival to the bus-stop where the potential passenger is waiting.\footnote{For a more comprehensive review of stochastic transit and traffic models see Correa and Stier-Moses (2011).}

The paper is organized as follows. In Section 2 the transit equilibrium model for the simple case of one origin–destination is presented, which is then extended to a general network formulation at the end of the section. Next, in Section 3, a queuing model for a single stop and multiple lines is formulated and later validated through simulation. In Section 4 an efficient algorithm to solve the general stochastic transit equilibrium is presented and applied to the network of the example in Cepeda et al. (2006). In Section 5, final remarks and further developments are highlighted.
2. Transit model

2.1. Stochastic common-lines

We propose a stochastic common-lines approach in which perception of travel time is random across passengers. Consider the network depicted in Fig. 1 consisting of an origin $O$ and a destination $D$ nodes, connected by a finite set of arcs or links $A$. Each arc $a$ represents a bus line that serves the origin-destination pair (OD pair). Each line $a \in A$ is characterized by two elements. The first one is a constant in-vehicle travel time $t_a \in \mathbb{R}_+$. The second one is the frequency of service of the line $f_a$. Since large flows and limited capacity of buses may prevent passengers from boarding a bus, congestion at the bus stop increases their waiting times. To model this situation we will assume that the frequency of service of each line is modeled by a strictly decreasing and smooth effective frequency function of the flow on bus line $a$, $v_a, f_a : [0, v_a] \rightarrow [0, +\infty]$ that vanishes at $v_a$. This is $f_a \rightarrow 0$ when $v_a \rightarrow v_a$ (Cominetti and Correa, 2001).

A stochastic model provides the probability $p_a$ of a passenger wishing to board a bus at the bus stop, given that a bus of line $a$ has arrived at the bus stop:

$$p_a = \mathbb{P}(\text{wishes to board bus }|\text{bus of line } a \text{ is at stop}).$$

Each passenger that wishes to travel from $O$ to $D$, compares the travel time on the current bus, with the expected travel time of waiting for the next bus:

- if passenger boards bus \( \rightarrow \) travel time $t_a$;
- if passenger does not board bus \( \rightarrow \) travel time $T$.

Our approach is a natural extension of the original common-lines paradigm that appears in almost all previous literature in transit assignment. One major assumption behind such a modeling approach is that the arrival process is completely renewed each time a bus arrive to certain bus stop. If this assumption is not considered, all the analytical foundations of our modeling approach do not apply whatsoever. Particularly, the deterministic case could not be recovered from a generalized model and that would change all the theory used as an extension of the original deterministic proposals by Cominetti and Correa (2001) and Cepeda et al. (2006). Then, under the above mentioned renewal assumptions, expected travel time can be calculated as:

$$T = \frac{1}{\sum_{a \in A} f_a(v_a)} + \sum_{a \in A} \frac{f_a(v_a)}{\sum_{a \in A} f_a(v_a)} p_a t_a + (1 - p_a) T.$$

(1)

The first term is the standard expression for expected waiting time for the next arrival. The second term is related to expected travel time; once a bus of line $a$ arrives, which occurs with probability $\frac{f_a(v_a)}{\sum_{a \in A} f_a(v_a)}$, expected travel time consists of in-vehicle time with probability $p_a$, corresponding to the service if it is chosen (in such a case there is no extra waiting); and with probability $1 - p_a$, the passenger starts the complete process again from the beginning, spending an extra expected time $T$.

Clearing $T$ in (1) we get an expression $T(v, p)$.

$$T(v, p) = \frac{1 + \sum_{a \in A} f_a(v_a) p_a t_a}{\sum_{a \in A} f_a(v_a) - \sum_{a \in A} f_a(v_a)(1 - p_a)} = \frac{1 + \sum_{a \in A} f_a(v_a) p_a t_a}{\sum_{a \in A} f_a(v_a) p_a}$$

(2)

Considering (2), we can re-interpret Eq. (1). The expression $\sum_{a \in A} f_a(v_a)$ can be interpreted as an expected waiting time that takes into account the stochastic model of boarding, while expression $\sum_{a \in A} f_a(v_a)p_a$ is the probability of boarding bus line $a$. In Section 3 we study the validity of these two expressions.
Consider a flow \( x > 0 \) of passengers that wish to travel from \( O \) to \( D \). Total flow splits among all possible bus lines so that \( x = \sum_{a \in A} \nu_a \). Since the probability with which passengers board line \( a \) is \( \frac{p_a}{\sum_{a'} p_{a'}} \) bus load at a bus stop can then be calculated by the system of equations:

\[
\nu_a = x \frac{f_a(\nu_a) p_a}{\sum_{a'} f_a(\nu_{a'}) p_{a'}} \quad a \in A.
\]  

(3)

Expression (2) along with the system (3), provide a set of equations on \( \nu = (\nu_a)_{a \in A} \) and \( p = (p_a)_{a \in A} \). A solution to this extended system is a transit equilibrium of this simple network.

**Proposition 1.** We proceed by constructing a continuous function that goes from a compact and convex set into itself, whose fixed point is a stochastic common-lines equilibrium. Indeed, solving \( \min_p T(\nu, p) \) we obtain the solution to the common-lines problem (Chriqui and Robillard, 1975; Bouzaïne-Ayari et al., 2001; De Cea and Fernández, 1993). This particular case of common-lines under congestion is rigorously studied in Cominetti and Correa (2001) and Cepeda et al. (2006).

**Definition 1.** A stochastic common-lines equilibrium is a pair \( (\nu^*, \tau^*) \in \prod_{a \in A} [0, \nu_a] \times \mathbb{R}_+ \), such that

\[
\tau^* = T(\nu^*, p);
\]

\[
\nu_a^* = x \frac{p_a f_a(\nu^*_a)}{\sum_{a'} f_a(\nu^*_{a'}) p_{a'}} \quad \forall a \in A;
\]

and

\[
p_a = \varphi_a(t_a - \tau^*) \quad \forall a \in A.
\]

We can see the deterministic model as a limit case of the stochastic one. In the latter, what we get is the hyperpath set where all strategies are valid, although some of them have very low probability of being chosen.

**2.2. Existence of stochastic common-lines equilibrium**

We now prove existence of equilibrium for the simple network of the previous section.

**Proposition 1.** Consider a flow \( x > 0 \) of passengers that wish to travel from \( O \) to \( D \). If \( \sum_{a \in A} \nu_a > x \) and for all \( a \in A \), the functions \( \varphi_a \) are differentiable and satisfy:

\[
s \varphi'_a(s) + \varphi_a(s) > 0 \quad \forall s,
\]

(5)

then there exists a stochastic common-lines equilibrium in the network with one OD pair and \( n \) parallel links.

**Proof.** We proceed by constructing a continuous function that goes from a compact and convex set into itself, whose fixed point is associated with a stochastic common-lines equilibrium.

For this, let us begin by considering the first equilibrium condition \( \tau^* = T(\nu^*, p) \), which comes originally from Eq. (1). If in (1), for each \( a \in A \) we replace the values \( p_a \) by the functions \( \varphi_a \), rearranging terms we may obtain:

\[
0 = 1 + \sum_a f_a(\nu_a) \cdot (t_a - T) \cdot \varphi_a(t_a - T);
\]

(6)

where \( T \) is a positive variable, not the function defined on (2). Eq. (6) relates expected travel time \( T \) to \( \nu \). For a given \( \nu \), the right hand side of (6) tends to \( -\infty \) when \( T \to +\infty \) and it is positive in \( T = 0 \). Therefore, since for all \( a \), \( \varphi_a \) is continuous, Eq. (6) has a solution in \( T \). Condition (5) implies that the right hand side of (6) is strictly increasing as a function of \( T \) and so this
solution is unique (note that condition (5) holds trivially for all \( s \leq 0 \) and so is a restriction for \( \phi_a \) only on \( s > 0 \)). Let us denote this solution by \( \tilde{T}(\nu) \).

Now, coupling (4) and (3) and replacing \( T \) by \( \tilde{T}(\nu) \), we obtain, for each \( a \in A \) the flow \( t_a \) as a function of \( \nu \).

\[
v_a = x - \frac{f_a(v_a)\phi_a(t_a - \tilde{T}(\nu))}{\sum_{a' \in A} f_{a'}(v_{a'})\phi_{a'}(t_{a'} - \tilde{T}(\nu))} \quad \forall a \in A.
\]

(7)

Let us consider the right hand side of (7) as a function of \( \nu \). Clearly it is well defined for \( \nu \in \prod_{a \in A}[0, \nu_a] \). Condition (5) implies that \( \tilde{T}(\nu) \) is a continuous function and so the right hand side of (7) is as well a continuous function. Moreover, this function may be extended continuously to the set \( V \equiv \{ \nu \in \mathbb{R}^A : \sum_{a \in A} \nu_a < \sum_{a \in A} \nu_a \} \).

Consider then, for each \( a \in A \), the function \( V_{a} : V \rightarrow [0, x] \) as:

\[
V_a(\nu) := \begin{cases} 
    x - \frac{f_a(v_a)\phi_a(t_a - \tilde{T}(\nu))}{\sum_{a' \in A} f_{a'}(v_{a'})\phi_{a'}(t_{a'} - \tilde{T}(\nu))} & \text{if } v_a < \bar{v}_a \\
    0 & \text{if } v_a \geq \bar{v}_a.
\end{cases}
\]

Note that if \( \forall a' \neq a, v_{a'} \geq \bar{v}_{a'} \), then \( V_a(\nu) = x \). Furthermore, for \( \nu \in V \)

\[
\sum_{a \in A} V_a(\nu) = x.
\]

Thus, we may define then the function \( V : V(x) \rightarrow V(x) \) as:

\[
V(\nu) := \prod_{a \in A} V_a(\nu)
\]

with \( V(x) := \{ \nu \in \mathbb{R}^A : \sum_{a \in A} \nu_a = x \} \).

Since \( \sum_{a \in A} \nu_a \geq x, V \) is a well defined continuous function, from \( \nu(x) \) in itself. The set \( \nu(x) \) is compact, convex and non empty and so \( V \) has fixed point \( \nu^* \). Defining \( \tau^* := \tilde{T}(\nu^*) \) it is direct to see that \( (\nu^*, \tau^*) \) is a stochastic common-lines equilibrium. □

2.3. General formulation

We now formulate the stochastic equilibrium model for general transit networks. Network structure and notation follow Cepeda et al. (2006), who in turn consider transit networks as built in Spiess and Florian (1989).

The formulation is developed on a general directed graph \( G = (N, A) \). We denote by \( i_a \) and \( j_a \) respectively the tail and head nodes of a link \( a \in A \), and we let \( A_t^i = \{ a \in A : i_a = i \} \) and \( A_t^h = \{ a \in A : j_a = i \} \) be the sets of arcs leaving and entering node \( i \in N \).

The set of destinations is denoted \( D \subset N \), and for each \( d \in D \) and every node \( i \neq d \) a fixed demand \( g_i^d \geq 0 \) is given. To keep the model tractable we need to specify arc-destination flows. The set \( \mathcal{V} := \mathbb{R}^{A \times D} \) denotes the space of arc-destination flow vectors \( \nu \) with nonnegative entries \( \nu_{ad} \geq 0 \), while \( V_0 \) is the set of feasible flows \( \nu \in \mathcal{V} \) such that \( \nu_{ad} = 0 \) for all \( a \in A_d^i \) (i.e. no flow with destination \( d \) exits from \( d \)) and satisfying the flow conservation constraints

\[
g_i^d + \sum_{a \in A_d^i} \nu_{ad} = \sum_{a \in A_d^h} \nu_{ad} \quad \forall i \neq d.
\]

The formulation in this section differs from the previous one in that now we will allow in-vehicle travel time \( t_a \) and the effective frequency functions to depend on the vector of link flows \( \nu \). We introduce this modification because when we study passenger assignment and stochastic transit equilibrium in more general networks this dependence is unavoidable. In-vehicle travel time in a specific link of a transit network is indeed affected by the flow of passengers that board and alight the bus either at the end or at the beginning of the link. Similarly, waiting times do not only depend on the boarding flows and operational characteristics of the lines but also on the on-board flows which consume part of the line capacity.

\[^{2}\text{Condition (5) states that the probability } \phi_a \text{ must go to zero faster than } -\frac{\phi_a(s)}{s}. \text{ An example of a function that satisfies condition (5) is } \phi_a(s) = \frac{1}{2} + \frac{\arctan(s)}{\pi}.\]

\[^{3}\text{The Implicit Function Theorem holds (see for instance } \text{Simon and Blume, 1994, Theorem 15.2, p. 341).}\]

\[^{4}\text{Usually the demands } g_i^d \text{ are strictly positive only at nodes } i \text{ corresponding to stop-nodes, that is to say the bus stops where users wait for service, but no } \text{restriction is imposed.}\]

\[^{5}\text{Of course, in the simple network framework this phenomenon is not present since no passengers board buses at } D.\]
To be precise, we assume that each link $a \in A$ is characterized by a continuous travel time function $t_a : V \rightarrow [0, \bar{t}_a]$, where $\bar{t}_a$ is a finite upper bound, and the effective frequency function $f_a : V \rightarrow [0, +\infty]$ which is either identically $+\infty$ or everywhere finite, in which case, for each $d \in D$ we assume that $f_a \rightarrow 0$ when $\nu_{ad} \to \nu_a$ with $f_d(v)$ strictly decreasing with respect to $\nu_{ad}$ when strictly positive.

The intuitive idea behind the notion of a stochastic transit equilibrium follows directly from Cominetti and Correa (2001) and Cepeda et al. (2006). Consider a passenger heading towards destination $d$ and reaching an intermediate node $i$ in his trip (see Fig. 2). To exit from $i$ he can use the arcs $a \in A_i^+$ to reach the next node $j_b$. By taking the arc travel times $t_a(v)$ and the transit times $\tau_{ij}$ from $j_b$ to $d$ as fixed, the decision faced at node $i$ is a common-lines problem with travel times $t_a(v) + \tau_{jd}$ and effective frequencies corresponding to the services operating on the arcs $a \in A_i^+$. The solution of this stochastic common-lines problem determines the transit time $\tau_{id}$ from $i$ to $d$. Time to destination $\tau_{id}(v)$ from each node $i$ to destination $d$ is obtained from the stochastic common-lines problem from $i$ to $d$ characterized in Definition 1 with $t_a \to t_a(v) + \tau_{jd}$ if $i \neq d$ and $\tau_{dd} = 0$.

All variables $\tau_{jd}$ and $\nu_{ad}$ must be determined at the same time, so the stochastic transit equilibrium is formulated as a set of simultaneous stochastic common-lines problems (one for each id pair), coupled by flow conservation constraints. We define for each $v \in V$ the flow entering node $i$ with destination $d$ by:

$$x_{id}(v) := g_i^d + \sum_{a \in A_i^+} \nu_{ad}.$$  

**Definition 2.** A pair of feasible flow vector and expected travel times $(\nu^*, \tau^*) \in \mathcal{V}_0 \times \mathcal{R}^{[D]}_{+}$ is a stochastic transit equilibrium if for all $d \in D$ and $i \in N$, with $i \neq d$ we have:

$$\tau_{id}^* = \frac{1 + \sum_{a \in A_i^+} p_a^d f_a(v^*) (t_a(v^*) + \tau_{jd})}{\sum_{a \in A_i^+} f_a(v^*) p_a^d};$$

$$\nu_{ad}^* = x_{id}(v^*) \frac{f_a(v^*) p_a^d}{\sum_{a \in A_i^+} f_a(v^*) p_a^d}, \quad \forall a \in A_i^+;$$

$$p_a^d = \phi(t_a(v^*) + \tau_{jd} - \tau_{id}), \quad \forall a \in A_i^+.$$

The conditions in a stochastic transit equilibrium are a direct adaptation from the deterministic ones that characterize a transit network equilibrium (Cominetti and Correa, 2001; Cepeda et al., 2006). A significant difference that arises from the incorporation of a stochastic model of boarding, is that we withdraw strategies as a modeling tool since at every bus stop every line has a positive boarding probability. Consequently expected travel time, $\tau$, is obtained directly by a functional form instead of a dynamic programming problem.

### 3. Queuing model

In this section, we focus the public transport system analysis on the operation of one isolated bus stop served by $L$ bus lines. The goal is to provide a queue-theoretic framework to support the stochastic assignment model with congestion that we are proposing in Definition 1, justifying the formulae

\[
\text{Expected waiting time: } 1 \sum_{a \in A} (v_a) p_a
\]

\[
\text{Probability of boarding bus line } a : \frac{f_a(v_a) p_a}{\sum_{a} f_a(v_a') p_{a'}}
\]

\[\text{Note that } t_a(v) \text{ does not depend on the flow on arc } a \text{ and so can be considered constant in the stochastic common-lines problems where it participates.}\]
3.1. Uncapacitated bus lines

First of all, we prove that Eqs. (8) and (9) hold under no capacity constraints on the buses. First, we study the case of a single bus line with Poisson arrivals of rate $\mu$ and a boarding probability $p$. Let $X_i$ be the inter-arrival time between two consecutive buses. Therefore, a passenger will board the bus at its $k$th arrival with probability $(1 - p)^{k-1}p$ and with a waiting time equal to $\sum_{i=1}^{k} X_i$. Since $X_i$ follows an exponential distribution with parameter $\mu$, the expected waiting time is given by

$$W = \sum_{k=0}^{\infty} \frac{1}{\mu} (1 - p)^k p = \frac{1}{p \mu}$$

Suppose now the case of $L$ parallel lines with rates $\mu_a$ and boarding probabilities $p_a$ with $a \in 1, \ldots, L$. We can model the arrival of buses as one Poisson process of rate $\sum_a \mu_a$. Hence, the expected waiting time $W$ of passenger is given by

$$W = \frac{1}{p(\sum_a \mu_a)}$$

where $p$ is the probability of boarding the bus at the bus stop, which is given by

$$p = \sum_a p_a \left( \frac{\mu_a}{\sum_a \mu_a} \right)$$

Replacing this equation in previous formula, we obtain

$$W = \frac{1}{\sum_a p_a \mu_a}$$

On the other hand, the probability of a passenger to finally board bus line $a$ is given by

$$\delta_a = \sum_{i=0}^{\infty} p_a \left( \frac{\mu_a}{\sum_a \mu_a} \right) (1 - p)^i = \frac{p_a}{p} \left( \frac{\mu_a}{\sum_a \mu_a} \right) = \frac{p_a \mu_a}{\sum_a p_a \mu_a}$$

3.2. Capacitated bus lines

We now study the case where buses arrive with a limited capacity. The objective is to obtain analytical expressions to compute the effective frequency function as well as the expected waiting times in the case of including stochastic behavior in the passenger assignment model. The model is an extension of the one shown in Appendix A of Cominetti and Correa (2001). In this case, passengers arrive according to a Poisson process of rate $\nu$, while buses arrive as a Poisson process as well, with rate $\mu$ for the single line serving the stop, with random available capacity $C$, where $\Pr(C = j) = q_j$, $j = 0, \ldots, K$. In Cominetti and Correa (2001), if a bus arrives with available capacity larger than the queue length, the latter reduces to zero. The difference with the Cominetti and Correa (2001) model is that in this stochastic version, some passengers could eventually decide not to get on a certain bus and wait for the next one, even if that bus had available capacity to accommodate those passengers. Although a random passenger could eventually take a bus of the same line that was rejected in a previous trial, what matters in stationary equilibrium is the distribution of passengers over bus services.

As before, assuming that $p$ is the probability with which a certain passenger boards a random bus at the bus stop, then the queue length is a continuous time Markov chain with transition rates

$$\begin{align*}
\theta_{kk+1} &= \nu, & k &\geq 0; \\
\theta_{k,j} &= \mu \Pr(C > j) \Pr(\text{board } j \text{there are } k) & k &\geq 1 \text{ and } 0 \leq j \leq \min(k, K); \\
\theta_{k,0} &= \mu \Pr(\sum_{j=0}^{k} q_j) & 1 \leq k \leq K;
\end{align*}$$

where $\Pr(\text{board } j \text{there are } k)$ and $\Pr(\text{board } \geq j \text{there are } k)$ are the probability that $j$ passengers board the bus given that there are $k$ passengers already queuing and the probability that more than $j$ passengers board the bus given that there are $k$ passengers already queuing, respectively. These probabilities can be computed as follows:

$$\Pr(\text{board } j \text{there are } k) = \binom{k}{j} p^j (1 - p)^{k-j}$$

$$\Pr(\text{board } \geq j \text{there are } k) = \sum_{i=j}^{k} \binom{k}{i} p^i (1 - p)^{k-i}$$
The stationary distribution \( \Pi = \{ \pi_k \}_{k \geq 0} \) is characterized by the balance equations obtained from the solution of the system \( P^T \Pi = \Pi \), where \( P \) is the matrix of transition probabilities of the queue length. These probabilities are equal to the transition rates divided by \((v + \mu)\). We solve then the system \( P^T \Pi = (v + \mu) \Pi \), considering \( \theta_{0,0} = \mu \). In Appendix A the analytical calculations of this queuing model considering the stochastic case are shown in detail, obtaining the following system:

\[
\nu \pi_0 = \mu \sum_{l=1}^{K} q_l \sum_{k=1}^{l} \pi_k p^l;
\]

\[
(v + \mu) \pi_k = \pi_{k-1} (v + \mu) + \sum_{l=0}^{k} \sum_{j=0}^{l} \pi_{k-j} p^l (\text{board } j \text{ there are } k + j) + \pi_{k-l} p^l (\text{board } l > k \text{ there are } k + l), \quad \forall k \geq 1. \tag{12}
\]

**Table 1**

Values and relative gaps between simulated and estimated waiting times and boarding probabilities under different scenarios.

<table>
<thead>
<tr>
<th>([p_1, p_2])</th>
<th>(K = 42)</th>
<th>(K = 80)</th>
<th>(K = 160)</th>
</tr>
</thead>
<tbody>
<tr>
<td>([1, 1])</td>
<td>Sim</td>
<td>Est</td>
<td>gap</td>
</tr>
<tr>
<td></td>
<td>Sim</td>
<td>Est</td>
<td>gap</td>
</tr>
<tr>
<td>([1, 0.5])</td>
<td>0.046</td>
<td>0.046</td>
<td>-0.57%</td>
</tr>
<tr>
<td>([0.8, 0.8])</td>
<td>0.649</td>
<td>0.641</td>
<td>1.28%</td>
</tr>
<tr>
<td>([0.4, 0.4])</td>
<td>0.057</td>
<td>0.057</td>
<td>-0.24%</td>
</tr>
<tr>
<td>([0.8, 0.4])</td>
<td>0.076</td>
<td>0.076</td>
<td>-0.25%</td>
</tr>
<tr>
<td>([0.5, 1])</td>
<td>0.653</td>
<td>0.648</td>
<td>0.78%</td>
</tr>
<tr>
<td>([0.5, 0.5])</td>
<td>0.089</td>
<td>0.090</td>
<td>-0.67%</td>
</tr>
<tr>
<td>([0.4, 0.8])</td>
<td>0.497</td>
<td>0.500</td>
<td>-0.65%</td>
</tr>
<tr>
<td>([0.4, 0.4])</td>
<td>0.111</td>
<td>0.112</td>
<td>-0.23%</td>
</tr>
<tr>
<td>([1, 0.2])</td>
<td>0.502</td>
<td>0.505</td>
<td>0.35%</td>
</tr>
<tr>
<td>([6.7, 6.7])</td>
<td>0.664</td>
<td>0.665</td>
<td>-0.13%</td>
</tr>
<tr>
<td>([0.5, 1])</td>
<td>0.785</td>
<td>0.776</td>
<td>1.13%</td>
</tr>
<tr>
<td>([0.8, 0.4])</td>
<td>0.095</td>
<td>0.096</td>
<td>-1.33%</td>
</tr>
<tr>
<td>([0.5, 0.5])</td>
<td>0.785</td>
<td>0.780</td>
<td>0.66%</td>
</tr>
<tr>
<td>([0.5, 0.5])</td>
<td>0.525</td>
<td>0.550</td>
<td>-4.73%</td>
</tr>
<tr>
<td>([0.4, 0.8])</td>
<td>0.122</td>
<td>0.123</td>
<td>-0.50%</td>
</tr>
<tr>
<td>([0.4, 0.4])</td>
<td>0.666</td>
<td>0.666</td>
<td>0.02%</td>
</tr>
<tr>
<td>([1, 1])</td>
<td>0.118</td>
<td>0.120</td>
<td>-1.56%</td>
</tr>
<tr>
<td>([6, 3])</td>
<td>0.152</td>
<td>0.153</td>
<td>-0.40%</td>
</tr>
</tbody>
</table>

\(\nu_S = \mu \sum_{l=1}^{K} q_l \sum_{k=1}^{l} \pi_k p^l\), considering \(\theta_{0,0} = \mu\). In Appendix A the analytical calculations of this queuing model considering the stochastic case are shown in detail, obtaining the following system:
The problem with the obtained balance equations is the fact that the coefficients associated with the $p_k$ depend on the equation being considered. In other words, Eq. (12) contains coefficients that depend on $k$ and that makes impossible to solve such a system analytically. Writing explicitly the probability expressions (10) and (11) we get

$$0 = (-v - \mu(1 - q_0)(1 - (1 - p)^s))\pi_k + v\pi_{k-1} + \mu \sum_{i=1}^{K} q_i \left( \sum_{j=1}^{k+j} \binom{k+j}{j} p^j(1-p)^{k-j} + \pi_{k+i} \sum_{m=i+1}^{k+i} \binom{k+i}{m} \left( \frac{k+i}{m} \right) p^m(1-p)^{k+i-m} \right).$$

As the previous expression could not be solved analytically through traditional stochastic processes and queuing theory techniques, even for the simplest case of one line and one bus stop, we decide to test the validity of our stochastic formulation through simulation, analyzing different cases in terms of demand, line probabilities and arrival rates. The details of these experiments and the conclusions obtained from them regarding the consistency of the proposed stochastic formulation are highlighted in the next subsection.

3.3. Simulation experiments

First, we simulate the arrival of passengers at a rate $v$ to a bus stop served by $L$ bus lines with arrival rates $\mu_a$ and boarding probabilities $p_a$. Each bus arrives to the bus stop with a random available capacity following an uniform distribution between 0 and $K$. At the arrival of a bus of line $i$, each passenger in the queue decides to get on the bus or wait for the next one (according to probability $p_a$). If the number of passengers willing to board the bus is greater than its available capacity, we select a random subset of these passengers that board the bus. Using this simulation, we compute the empirical waiting time $W$ and the fraction of passengers $\pi$ that board line $a$, for each $a = 1 \ldots L$.

In order to validate Eqs. (8) and (9), we need to estimate the term $p_{da}(v)$ for each bus line $a$ under capacity constraints. In order to do that, a second simulation is performed simulating each line individually. In these cases, we assume that passengers arrive at a rate proportional to the fraction of passengers that board this line in the first simulation $v_a = \delta_a v$ and we repeat the same steps of the first simulation, but this time with a single bus line $a$, for each $a = 1 \ldots L$. On each line, we estimate the value of $p_{da}$ as $\hat{p}_{da}$, where $\hat{W}_a$ is the average waiting time of passengers under the single-line simulation.

In Table 1 we show the results obtained in this simulation, for the case of two lines ($L = 2$), with different nominal frequencies $\mu_1, \mu_2$; probabilities $p_1, p_2$; and maximum capacity $K$. In each simulation, we assume a passenger arrival rate of $v = 100$, and we simulate 1 million events (including passengers and bus arrivals). In column “Sim” we show the resulting waiting time $W$ and fraction of passengers boarding the first line $\hat{\pi}_1$, obtained by the first simulation. In column “Est” we show the estimated parameters obtained by applying Eqs. (8) and (9), computed using the average waiting times $\hat{W}_1, \hat{W}_2$ from the single-line simulation. Finally, in column “Gap” we compute the relative difference between columns “Sim” and “Est”.

As we can see, the simulated waiting times and probabilities are similar to the estimated values obtained from single-line simulations, with average differences less than 2%. In particular, we can see that the deterministic case ($p_1 = p_2 = 1$) under high congestion obtains gaps even greater than the average gap of the stochastic cases. The higher gaps are obtained on the simulations under heavy congestion, asymmetric boarding probabilities and asymmetric nominal frequencies. This systematic bias needs further investigation, but it appears to come from the congestion, and not from the stochastic behavior of passengers. In fact, with higher capacities these differences exceptionally exceed the 1%.

4. Implementation on a network

In order to implement our model on a general transit network, an artificial network has to be constructed in the way explained as follows: at each bus stop $i$, we create a bus stop node $s_i$ representing the bus stop, and an additional line node $v_i$ for
each line $l$ that stops there. Boarding arcs $(s_i, v^l_i)$ as well as descending arcs $(v^l_i, s_i)$ are added to the original topology for each line $l$. At each boarding arc, we set a travel time $t_{s_i} = 0$ and a frequency $f_{s_i} = f_i$ equal to the frequency of the bus line $l$. For each descending arc, we set a travel time $t_{v^l_i} = 0$ and a frequency $f_{v^l_i} = \infty$. Additionally, we create arcs $(v^l_i, v^l_{i+1})$ for each bus stop $i$ associated with bus line $l$, with travel time $t_{v^l_i}$ equal to the free-flow time, and frequency $f_{v^l_i} = \infty$ (see Fig. 3). Note that each arc going out from a bus stop node has associated a finite frequency, while each arc going out from a line node shows infinite frequency.

In order to compute the stochastic equilibrium, we use Algorithm 1. In step 1, we compute an initial all-or-nothing flow assignment using the shortest path to each destination. Then in step 2 we compute initial transit times $\tau_{0d}$ by solving the system of linear equations of step 11 using nominal frequencies and probabilities $p_{ad}^k = 1$ if there exists a path from $i$ to $d$ using arc $a$ and $p_{ad}^k = 0$ if not. At each iteration $k$, we compute the pair $(\tau_{id}^k, \tau^{k+1}_{id})$ using a shortest path to each destination $d$. Note that in step 11, we are solving a large sparse system of linear equations, that can be efficiently solved (see for example Schenk et al., 2008; Schenk et al., 2007). In step 13, we reassign the flow on each arc $a$ using the new probabilities $p_{ad}^k$ by solving a linear system involving Eq. (3) and flow-conservation equations. Finally, we update the flow $v^k$ using a MSA iteration.

**Algorithm 1.** Implementation of stochastic transit equilibrium

1: Set an initial flow assignment $\nu^0$ for each arc. Set $k \leftarrow 0$.
2: Set initial transit times $\tau_{0d}^0$.
3: repeat
4: $k \leftarrow k + 1$
5: Compute frequencies $f_{ad}^k = f_a(v^k)$ and travel times $t_{ad}^k = t_a(v^k)$.
6: for all destination $d$ do
7: Set $\tau_{0d}^k \leftarrow \tau^{k-1}_{id}$, set $l \leftarrow 0$.
8: repeat
9: $l \leftarrow l + 1$
10: Compute $p_{ad}^k = \rho(t_{ad}^k + \tau^{k-1}_{sid} - \tau^{k-1}_{id})$ for all $a \in A_i^e$.
11: Solve the system of equations:

\[
\tau_{id}^k = \frac{1 + \sum_{a \in A_i^e} f_{ad}^k p_{ad}^k \cdot (t_{ad}^k + \tau_{sid}^k)}{\sum_{a \in A_i^e} f_{ad}^k p_{ad}^k}
\]

if $i$ is a bus stop node, and

\[
\tau_{id}^k = \frac{\sum_{a \in A_i^e} p_{ad}^k \cdot (t_{ad}^k + \tau_{sid}^k)}{\sum_{a \in A_i^e} p_{ad}^k}
\]

if $i$ is a line node.
12: until $\|\tau_{id}^k - \tau_{id}^{k-1}\| < \varepsilon$
13: Assign flows $\nu_{ad} = x_{ad} \frac{f_{ad}^k p_{ad}^k}{\sum_{a \in A_i^e} f_{ad}^k p_{ad}^k}$ for all $a \in A_i^e$ when $i$ is a bus stop node, or $\nu_{ad} = x_{ad} \frac{p_{ad}^k}{\sum_{a \in A_i^e} p_{ad}^k}$ for all $a \in A_i^e$ when $i$ is a line node.
14: end for
15: Update the flow assignment $v^{k+1} = (1 - \alpha_k) v^k + \alpha_k \nu$.
16: until $\|v^k - v^{k-1}\| < \varepsilon$

Fig. 4. Example transit network from Cepeda et al. (2006).
We implement the example from Cepeda et al. (2006), that appears in Fig. 4, using the same parameters and frequency assignment function. To simulate the boarding probabilities, we use the function \( \varphi_\varepsilon(t_a - T) = \frac{1}{1 + e^{-\varepsilon(t_a - T)}} \), which only depends on parameter \( \varepsilon > 0 \). High values of \( \varepsilon \) represent a near-deterministic behavior. Low values of \( \varepsilon \) reflect willingness of passengers to board buses with higher travel times than the expected time of the system. Although this function does not satisfy condition (5), we do find an equilibrium in the example for every value of \( \varepsilon \).

As in Cepeda et al. (2006), we compare our stochastic transit equilibrium with the deterministic equilibrium under low congestion (demand from A to C of 100 pax/h) versus a high congestion (demand from A to C of 350 pax/h) scenario. In Tables 2 and 3 we show the loads of each line under both scenarios, for different values of \( \varepsilon \). It can be seen that under high values of \( \varepsilon \) the system behaves similar to the deterministic case in both scenarios. However, under low values of \( \varepsilon \), passengers are willing to wait for other buses, increasing the flow over the local lines for the low congestion scenario.

In summary, the computational results show that our stochastic equilibrium follows the expected behavior, observing that the assignment becomes more disperse under a stochastic scheme than under a deterministic behavior. Moreover, under severe traffic conditions (high congestion scenarios), both stochastic and deterministic network equilibriums are very similar, independently of the value of \( \varepsilon \), which validates the structure of the generality of the stochastic model proposed.

### 5. Synthesis and conclusions

We have proposed a stochastic equilibrium model for transit assignment that includes capacity constraints (congestation at bus stops). The stochastic aspect of the model is incorporated through passenger decisions of boarding a specific bus of certain line at the bus stop. In the classical approach of common-lines, parallel lines running between the same origin destination pair, passengers chose among this set of bus lines those that minimize expected travel time to their destination. In our stochastic approach, the decision of choosing a line becomes stochastic. For a bus service, the probability of being chosen depends on the difference between travel time in this line and overall expected travel time. Thus, every line has a chance to be selected, no matter how bad its service is. Following this approach we have defined stochastic common-lines equilibrium and we have proved its existence under mild conditions.

We have proposed as well a stochastic extension of transit equilibrium (Cominetti and Correa, 2001; Cepeda et al., 2006). The modeling approach assumes that passengers travel according to shortest hyperpaths to accomplish their origin–destination trips. Bus services are characterized by their observed frequency at the bus stops and their travel time to the next stop. The formulation is an extension of the hyperpath model for the deterministic case. Our definition of stochastic transit equilibrium is then a straightforward adaptation of the definition of transit equilibrium. We characterize the equilibrium as a vector of feasible flows and expected travel times that must satisfy a set of simultaneous stochastic common-lines problems coupled by flow conservation constraints.

The stochasticity is added in the modeling approach to capture realism on the perception of the passengers about travel times associated with different bus services. Our premise is that passengers perception of travel times in different services strongly influences their boarding decisions at the bus-stop. Travel times can show high variability for many reasons (shared traffic, transfer operations, peak hour congestion, unexpected congestion, and so on), and our option to model this stochastic is through a probability distribution for a passenger to decide boarding a bus, as a function of relative travel times (basically, a probability that depends on the difference between the expected time for not taking that bus and the expected time if the bus is in fact boarded).

When defining stochastic transit equilibrium we have incorporated two new expressions for expected waiting time and network loads. In the definition of the common-lines problems we introduce new generic network load distributions that now take into account not only effective frequency of the service but also the probability of boarding.

The resulting expressions are hard to be obtained analytically by studying the stochastic process occurring at the bus stop; and are therefore supported, in the last part of the paper, through simulation of the embedded queueing process. In the simulations we have included both effects: overcrowding and stochastic behavior at boarding. We found small differences between the simulation experiments and the expected results of the stochastic model (in terms of waiting time as well as transit lines loads), validating the correctness of the proposed formulation. It is important to note that the effect of overcrowding at bus stops (high congestion scenarios) is not significantly different from the deterministic approach which is widely accepted in the literature (see details in Table 1). Thus, incorporating the stochastic behavior of passengers does not affect the validity of our formulation of equilibrium.

Our model is quite general as it assumes a generic probability distribution, that can make unattractive the bad services, still with a chance of being taken by few passengers, with no real knowledge of the actual performance of such a service. This way to model the passenger behavior could also reflect the case of new passengers (not day-to-day users) starting a

### Table 2

Comparison of deterministic and stochastic flows under low congestion.

<table>
<thead>
<tr>
<th>Segment</th>
<th>( \varepsilon = 30 )</th>
<th>( \varepsilon = 10 )</th>
<th>( \varepsilon = 1 )</th>
<th>( \varepsilon = \frac{1}{10} )</th>
<th>( \varepsilon = \frac{1}{100} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Express</td>
<td>84.3</td>
<td>84.1</td>
<td>84.0</td>
<td>83.4</td>
<td>82.8</td>
</tr>
<tr>
<td>Local-AB</td>
<td>25.7</td>
<td>25.9</td>
<td>26.0</td>
<td>26.6</td>
<td>27.2</td>
</tr>
<tr>
<td>Local-RC</td>
<td>25.7</td>
<td>25.9</td>
<td>26.0</td>
<td>26.6</td>
<td>27.2</td>
</tr>
</tbody>
</table>
Appendix A. Stationary distribution

In this appendix we develop the stationary distribution \( \Pi = (\pi_k)_{k \geq 0} \) characterized by the balance equations obtained from the solution of the system \( \mathcal{H}^T \Pi = \Pi (v + \mu) \) with \( \theta_{0,0} = \mu \). The developments are based on the transition rates for the stochastic model summarized in Section 3.

To synthesize the notation of the probability expressions in (10) and (11), hereafter, let us denote \( P\{(\text{board} j|\text{stay} k) \} \equiv P(S = j|k) \) and \( P\{(\text{board} \geq j|\text{stay} k) \} \equiv P(S \geq j|k) \).

Notice that if \( p = 1 \) we recover the model by Cominetti and Correa (2001). Analytically

\[
\theta_{k,0} = \mu \sum_{j=k}^k q_j, \quad \theta_{k,k-j} = \mu \left( 0 + 1 \cdot q_j \right) = \mu q_j.
\]

The following step is to compute the transition probabilities to formulate the balance equations. For that, we have to explicitly find the transition rates \( \theta_{ij} \). For this, let us define

\[
\theta_{k,0} = v, \quad \text{therefore} \quad \theta_{0,0} = -v \quad \text{and then} \quad \rho_{0,0} = 1 + \frac{1}{\lambda} (-v);
\]

and for \( k \geq 1 \)

\[
\theta_{k,k} + \theta_{k,0} = \mu \sum_{j=k}^k q_j + \mu \sum_{j=0}^{k-1} q_j + \mu + v = \mu + v.
\]

Therefore \( \lambda = \mu + v \), and then

\[
\rho_{0,0} = 1 + \frac{1}{\mu + v} (-v) = \frac{v + \mu - v}{\mu + v} = \frac{\mu}{\mu + v};
\]

\[
\rho_{ij} = \frac{\theta_{ij}}{v + \mu}, \quad \text{if} \ (i,j) \neq (0,0).
\]
Let us now generalize the deterministic assignment model to include the stochastic behavior in passenger decisions, through $p < 1$. In this case, for $k = 0$,

$$\theta_{0,0} = \nu, \quad \theta_{0,0} = -\nu \quad \text{and then} \quad \rho_{0,0} = 1 + \frac{1}{\lambda}(-\nu).$$

On the other hand, for $k \neq 0$ the transition rates can be computed as follows

$$\theta_{k,0} + \theta_{0,k} = \mu \sum_{i=1}^{\lambda} q_i \sum_{j=0}^{K} q_j \mathbb{P}(S = j|k) + q_j \mathbb{P}(S \geq j|k) + v.$$  \tag{A.1}

Expression (A.1) synthesizes the generic case for $k$ positive. Taking into account that this model incorporates capacity constraints on bus sizes, we have two options to compute such transition rates. Either $k > K$ or $1 \leq k \leq K$ ($j \leq k - 1 \leq K - 1 \leq K \rightarrow j + 1 \leq K$), where as stated before, $K$ denotes the physical capacity of a bus. Then, considering first that $k > K$, we have

$$\theta_{k,0} + \theta_{0,k} = \mu \sum_{i=1}^{\lambda} q_i \sum_{j=0}^{K} q_j \mathbb{P}(S = j|k) + q_j \mathbb{P}(S \geq j|k) + v$$

$$= \mu \sum_{i=1}^{\lambda} q_i \left[ \mathbb{P}(S = 0) + \mathbb{P}(S > 0) \right] + \mu q_0 \mathbb{P}(S \geq 0) + v$$

$$= v + \mu(1 - q_0 + q_0)$$

$$= v + \mu.$$

The other option for computing the transition rates in expression (A.1) is the case in which $1 \leq k \leq K$ ($j \leq k - 1 \leq K - 1 \leq K \rightarrow j + 1 \leq K$). Then,

$$\theta_{k,0} + \theta_{0,k} = v + \mu \sum_{i=1}^{\lambda} q_i \sum_{j=0}^{K} q_j \mathbb{P}(S = j|k) + q_j \mathbb{P}(S \geq j|k)$$

$$= v + \mu \sum_{i=1}^{\lambda} q_i \left[ \mathbb{P}(S = 0) + \mathbb{P}(S > 0) \right] + \mu q_0 \mathbb{P}(S \geq 0) + v$$

$$= v + \mu(1 - q_0 + q_0)$$

$$= v + \mu.$$
\[ \rho_{0,0} = 1 - \frac{v}{\mu + v} = \frac{\mu - v}{\mu + v} = \frac{\mu}{\mu + v}; \]
\[ \rho_{ij} = \frac{\theta_{ij}}{v + \mu}, \quad \text{if } (i, j) \neq (0, 0). \]

Then, the solution of the system \( P^T \Pi = \Pi \rightarrow \Theta^T \Pi = \Pi(v + \mu) \) considering \( \theta_{0,0} = \mu \), is as follows. For \( k = 0 \) we have:
\[ (v + \mu) \pi_0 = \sum_{k=0}^{\infty} \pi_k \theta_{0,k} = \mu \pi_0 + \sum_{k=1}^{\infty} \pi_k \mu p_k \sum_{l=1}^{K} q_l; \]
\[ v \pi_0 = \mu \sum_{k=1}^{\infty} \pi_k p_k \sum_{l=1}^{K} q_l = \mu \sum_{l=1}^{K} q_l \pi_k p_k; \]
\[ v \pi_0 = \mu \sum_{k=1}^{K} q_l \pi_k p_k; \]

and for \( k > 0 \)
\[ (v + \mu) \pi_k = \sum_{j=0}^{\infty} \pi_{k,j} \theta_{k,j} = \pi_{k-1} v + \sum_{j=0}^{\infty} \pi_{k,j} \theta_{k,j} = \pi_{k-1} v + \sum_{j=0}^{\infty} \pi_{k,j} \theta_{k,j} = \pi_{k-1} v + \sum_{j=0}^{K} \pi_{k,j} \theta_{k,j}. \]

By manipulating terms and making explicit the \( \theta \) expressions, we get the following development
\[ \pi_{k-1} v + \sum_{j=0}^{K} \pi_{k,j} \mu [P(C > j)P(S = j|k + j) + P(C = j)P(S \geq j|k + j)] \]
\[ \pi_{k-1} v + \mu \sum_{j=0}^{K} \pi_{k,j} \sum_{l=1}^{K} q_l [P(S = j|k + j) + P(S \geq j|k + j)] \]
\[ \pi_{k-1} v + \mu \sum_{j=0}^{K} \pi_{k,j} \sum_{l=1}^{K} q_l [P(S = j|k + j) + \pi_{k,j}P(S \geq l|k + j)] + \pi_{k-1} v + \mu \sum_{j=0}^{K} \pi_{k,j} \theta_{k,j} \]
\[ \pi_{k-1} v + \mu \sum_{j=0}^{K} \pi_{k,j} \sum_{l=1}^{K} q_l [P(S = j|k + j) + \pi_{k,j}P(S > l|k + l)] + q_0 \pi_k \]
\[ \pi_{k-1} v + \mu \sum_{j=0}^{K} \pi_{k,j} \sum_{l=1}^{K} q_l [P(S = j|k + j) + \pi_{k,j}P(S > l|k + l)] + q_0 \pi_k. \]

Thus, expression (A.3) becomes
\[ (v + \mu) \pi_k = \pi_{k-1} v + \mu \sum_{j=0}^{K} \pi_{k,j} \sum_{l=1}^{K} q_l [P(S = j|k + j) + \pi_{k,j}P(S > l|k + l)]. \]

Finally, Eqs. (A.2) and (A.4) define the following system
\[ v \pi_0 = \mu \sum_{l=1}^{K} q_l \sum_{k=1}^{K} \pi_k p_k; \]
\[ (v + \mu) \pi_k = \pi_{k-1} v + \mu \sum_{l=1}^{K} \pi_{k,j} \sum_{j=0}^{K} q_l [P(S = j|k + j) + \pi_{k,j}P(S > l|k + l)], \quad \forall k \geq 1. \]

References


