

How to model the dynamics of pedestrians?

Walking a fine line between game theory, physics and transportation science



28 mai 2024 Alexandre NICOLAS

- 🛪 Iñaki ECHEVERRÍA-HUARTE (Univ. Navarra)
- Denis ULLMO, Matteo BUTANO, Cécile APPERT-ROLLAND, Thibault BONNEMAIN (Univ. Paris-Saclay)



- * Jakob CORDES (Jülich Forschungszentrum)
- * Oscar DUFOUR, Alexis RAULIN FOISSAC, Antonin ROGE (Univ. Lyon 1)



Crowd dynamics





Pastor et al., Phys. Rev. E (2015)

Where mechanics meets decision-making





A (biased) historical perspective

Beginning of XVIIth century





Galileo Galilei (1564-1642)



$$\ddot{x} = 0$$

End of the XIXth century



Steam engine

Newton's equation of motion

$$m\ddot{r} = F$$



Ludwig Boltzmann (1844-1906)



Mechanistic foundation of the entropy of a gas

Beginning of XXth century



Stochastic motion induces diffusion in suspensions

Albert Einstein (1879-1955)

Robert Brown (1773-1858)



Paul Langevin (1872-1946)

Langevin equation
$$m {m ec r}_k + \gamma {m ec r}_k = {m F} + {
m noise}$$

End of XXth century





Active matter



End of XXth century





(1948 - ...)

Craig Reynolds (1953 - ...)

Modified interaction forces between agents

Alignment force acting on « birds' » orientations

Vicsek et al., *Phys. Rev. Lett.* (1995) Toner & Tu, *Phys. Rev. Lett.* (1995)

Repulsive « social forces » between pedestrians

Helbing & Molnar, Phys. Rev. E (1995)

Asymmetric perception

Lavergne et al., Science (2019)

 $sv\vec{r}_k + \gamma \dot{r}_k = \frac{ts}{\tau}v_0 + \sum_{\text{precised }k} \hat{F}_{k \to j} + \text{coise}$

Handling interactions in this way may be insufficient





https://arxiv.org/abs/2404.03071

Handling interactions in this way may be insufficient



Claim : For pedestrians (and robots) (and animals?), the propulsion term v_0 results from a *decision* that *anticipates* the motion of the other agents.

⇒ Need to borrow concepts from other fields

Also see Bovy & Hoogendoorn, *Optimal Control...* (2003)¹⁰ Van Toll, ..., Pettré, *Symposium on Interactive 3D...* (2020)

- I. A (biased) historical perspective
- II. Some evidence of decision-making in local navigation
- III. Basics of optimal control and game theory
- IV. Application to pedestrian crowds

Some evidence of anticipation

and decision-making











Different levels of descriptions



where and when you want to go

follow to get there

Hoogendoorn (2001) Hoogendoorn & Bovy, TRB (2002)







About 40 participants, various orientations, various densities, etc.

19

NATURAL CONTRACTOR OF STREET, S



Density field around the intruder



Displacement field, in the intruder's co-moving frame

- Anticipation
- Self-propulsion + avoidance *strategy*

<u>Nicolas</u>, Bouzat, Ibañez, Kuperman & Appert-Rolland, *Sci. Rep.* (2019) Also see Métivet, Pastorello & Peyla, *EPL* (2018)

Magne Breezen Michael an antisetti satur service a survey a





2019-2020 demonstrations in Hong-Kong

(© A. Chow)

Empirical data on pedestrian spacings

Master & the Million and Salar and the Second and the



Karamouzas, Skinner, Guy, Phys. Rev. Lett. (2014)

Optimal control theory

Problem setting

Your goal : find the path to **(** that minimises the cost *C*

$$\mathcal{C}\Big(\left\{\boldsymbol{r}\right\}_{t=0}^{T}\Big) = \int_{0}^{T} c(\boldsymbol{r}_{\tau}, \boldsymbol{v}_{\tau}, \tau) d\tau + C_{T}\Big(\boldsymbol{r}_{T}\Big)$$

 $\dot{r} = v$



Problem setting

Your goal : find the path to **less** that minimises the cost *C*

 $\mathcal{C}\left(\left\{\boldsymbol{r}\right\}_{t=0}^{T}\right) = \int_{0}^{T} c(\boldsymbol{r}_{\tau}, \boldsymbol{v}_{\tau}, \tau) d\tau + C_{T}\left(\boldsymbol{r}_{T}\right)$

Bellman's principle of optimality



An optimal policy has the property that whatever the initial state and initial decision are, the remaining decisions must constitute an optimal policy with regard to the state resulting from the first decision.

The value function

Assess the remaining cost





u is known at time T

The value function

Continuation of optimality

$$u(\mathbf{r}, t + dt) = \inf_{\mathbf{v}} \left\{ \int_{t}^{t+dt} c + \int_{t+dt}^{T} c + C_{T}(\mathbf{r}_{T}) \right\}$$
$$= c_{t}^{*} dt + u(\mathbf{r}_{t+dt}^{*}, t+dt)$$
$$= c_{t}^{*} dt + u(\mathbf{r}, t) - dt \frac{\partial u}{\partial t} + \mathbf{v}_{t}^{*} dt \cdot \nabla u$$
$$\text{where } \frac{\partial c_{t}}{\partial \mathbf{v}}(\mathbf{r}_{t}, \mathbf{v}_{t}^{*}, t) =$$

Hamilton-Jacobi-Bellman equation



Game theory

A game between players

- What if there are several players ?
- Need to heed-predict-anticipate what the other(s) will do



Von Neumann & Morgenstern, Theory of Games and Economic Behavior (1944)

Prisoners' dilemma (Tucker, 1950)



Individual costs *C* (negative payoffs)

Prisoners' dilemma (Tucker, 1950)



Individual costs C (negative payoffs)

- Pure strategy $s_j \in \{C, D\}$
- Mixed strategy $s_j = p \cdot C + (1-p) \cdot D$

Prisoners' dilemma (Tucker, 1950)



Individual costs *C* (negative payoffs)

- s_j is a **best response** to s_k iff $s_j \in \arg \min C_j (s_j, s_k)$
- Here, although social optimum points to C, the prisoner's best response is always D.





Generalising to N players and to continuous space

$$\mathcal{C}_{j}\left(\{\boldsymbol{r}_{j}\}_{t=0}^{T} \left|\{\boldsymbol{r}_{-j}\}\right\}\right) = \int_{0}^{T} c\left(\boldsymbol{r}_{j}(\tau), \boldsymbol{v}_{j}(\tau), \{\boldsymbol{r}_{-j}(\tau)\}\right) d\tau + C_{j}^{T}\left(\boldsymbol{r}_{j}(T)\right)$$

where $\boldsymbol{r}_{-j} \doteq \{\boldsymbol{r}_{1}, \dots, \boldsymbol{r}_{N}\}$




Shirado et al., *PNAS* (2023)

• $(s_1^*,...,s_N^*)$ forms a Nash equilibrium iff every s_k^* is a best response to s_{-k}^* i.e. $\forall s_1 \in S_1, \ C_1(s_1,s_{-1}^*) \ge C_1(s_1^*,s_{-1}^*)$ $\forall s_2 \in S_2, \ C_2(s_2,s_{-2}^*) \ge C_2(s_2^*,s_{-2}^*)$ $\vdots \qquad \vdots$

[Nash's theorem]

Every game with finite strategies has at least one Nash equilibrium (with either pure or mixed strategies)

• $(s_1^*,...,s_N^*)$ forms a Nash equilibrium iff every s_k^* is a best response to s_{-k}^* i.e. $\forall s_1 \in S_1, \ C_1(s_1, s_{-1}^*) \ge C_1(s_1^*, s_{-1}^*)$ $\forall s_2 \in S_2, \ C_2(s_2, s_{-2}^*) \ge C_2(s_2^*, s_{-2}^*)$ \vdots

[Nash's theorem]

Every game with finite strategies has at least one Nash equilibrium (with either pure or mixed strategies)

Assuming a Common Knowledge of Rationality, namely

I know that you will act rationally You know that I know that you will act rationally I know that you know that I know that you will act rationally ...

the players will favour moves that are Nash equilibria.











System optimum ≠ user equilibrium (« Wardrop's principles of equilibrium »)



Competition between collective and individual dynamics

Sébastian Grauwin^{e a}, Eric Bertin^a, Rémi Lemoy^{ac}, and Pablo Jensen^{bart}





Wildly different steady states...... but what about the dynamics ?

E.g. pendulum with infinitesimal friction $\dot{x} = -\epsilon \dot{x} - \omega^2 x$



Wildly different steady states...... but what about the dynamics ?

Restore some dynamics here

$$\forall j \in [1,N], \, \eta \dot{s}_j = -\frac{\partial \mathcal{C}_j}{\partial s_j}\Big|_{s=j}$$

Wildly different steady states...... but what about the dynamics ?

Restore some dynamics here

$$\forall j \in [1,N], \, \eta \dot{s}_j = -\frac{\partial \mathcal{C}_j}{\partial s_j}\Big|_{s=j}$$

... similar to overdamped dynamics of a physical system with conservative interactions $U(s_1,...,s_N)$:

$$\forall j \in [1,N], \, \eta \dot{s}_j = -\frac{\partial U}{\partial s_j} \Big|_{s_{-1}}$$



except that every agent has their own 'potential'. Thus, interactions are not necessarily *reciprocal* :

$$\frac{\partial}{\partial s_k} \frac{\partial U}{\partial s_j} = \frac{\partial}{\partial s_j} \frac{\partial U}{\partial s_k} \quad \text{but} \quad \frac{\partial}{\partial s_k} \frac{\partial \mathcal{C}_j}{\partial s_k} \stackrel{?}{\neq} \frac{\partial}{\partial s_j} \frac{\partial \mathcal{C}_k}{\partial s_j}$$

Potential games

- There is a category of games for which each choice can be ascribed to a global potential
 - $\forall j \in [1, N], \, \mathcal{C}_j(s'_j, s_{-j}) < \mathcal{C}_j(s''_j, s_{-j}) \, \Leftrightarrow \, U(s'_j, s_{-j}) < U(s'_j, s_{-j})$

The class of potential games coincides with the class of congestion games

Monderer & Shapley, Games and Economic Behavior (1994) Rosenthal, Int'l J. of Game Theory (1973)



The equivalent potential of a potential game need not be the collective cost (or social welfare) !

Back to crowd dynamics





Game theory



Reactive model

Space-time trajectories look like stretched polymers



~ Concept of « Time Elastic Band » in robotics

Chung, Youssef & Roidl, IEEE Conf. On Robotics and Automation (2022)

With Alexis RAULIN FOISSAC

Mean-field games







Bonnemain, ..., Ullmo, Phys. Rev. E (2023)

Mean-field games

		Individual	Mean field
	Variable	Positions $\{r_j\}$	Density $u(t,r) = \frac{1}{N} \left\langle \sum_{ij} h(r - r_i(t)) \right\rangle_{\text{noise}}$
		Langevin	(Fokker-Planck <i>forwards</i>)
	Dynamics	$dr_j = w_j^* dt + \sigma dW_j$	$\frac{\partial \rho}{\partial t} = \frac{1}{\mu} \nabla \cdot [p \nabla a] + \sigma^2 \Delta \rho$
	Choices	Running cost $c_2^{(n)} = \frac{w}{2}v_2^n + g\sum_k d(v_2 - v_k) + C(v_3)$	(Hamilton-Jacobi-Bellman back <i>wards</i>) $\frac{\partial v}{\partial t} = \frac{1}{2\mu} [\nabla u]^2 - \frac{\sigma^2}{2} \Delta v = g\rho = U$

Bonnemain, ..., Ullmo, Phys. Rev. E (2023)

Type of model

Density field around intruder

Velocity field around intruder





How do other types of models perform ?

Type of model

Density field around intruder

Velocity field around intruder



How do (yet) other types of models perform ?



Anticipation of collisions





Anticipation of collisions



Collision avoidance

Collision avoidance in the social psychological literature since the 1970s



Wolff (1973) Collett and Marsh (1974)

« Velocity obstacle » approach : bar velocities that lead to a future collision

J. van Den Berg, Ming Lin, S. Guy (USA)

S. Faure & B. Maury (Orsay)

A.-H. Olivier, J. Pettré (Rennes)

and many others...





Anticipated time to collision (TTC)









Anticipated time to collision (TTC)



Karamouzas, Skinner, Guy, Phys. Rev. Lett. (2014)





Anticipated time to collision (TTC)



Time to collision

$$\mathbf{x} = \frac{-\mathbf{x}_{ij} \cdot \mathbf{v}_{ij} - \sqrt{(\mathbf{x}_{ij} \cdot \mathbf{v}_{ij})^2 - \|\mathbf{v}_{ij}\|^2 (\|\mathbf{x}_{ij}\|^2 - r^2)}}{\|\mathbf{v}_{ij}\|^2}$$



14 Karamouzas, Skinner, Guy, Phys. Rev. Lett. (2014)

Empirical study of the times to collision

Snapshots from the pedestrian database





Karamouzas, Skinner, Guy, Phys. Rev. Lett. (2014)









The Anticipatory Dynamics model (ANDA)



Echeverría-Huarte & Nicolas, Transp. Res. C (2023)



 $-n\delta t$ $\mathcal{U}(\mathbf{T})$

Floor lield walks function

Also see Van Toll, ..., Pettré, Symposium on Interactive 3D... (2020)















Driving term towards target



Floor field (~ value function)









$E(r, v) = E^{target} + E^{speed} + E^{TTC} + E^{Repulsion} + E^{penal}$

Penalty for abrupt changes in velocity

$$E^{\text{penal}} \propto \| \boldsymbol{v}^{t} - \boldsymbol{v}(t) \|^{2}$$





 $E(r, v) = E^{target} + E^{speed} + E^{TTC} + E^{Repulsion} + E^{Penal}$

Penalty for abrupt changes in velocity

$$E^{\text{penal}} \propto \| \boldsymbol{v}' - \boldsymbol{v}(t) \|^2$$

Desire to preserve one's private space



E.T. Hall, The hidden dimension (1963)

Here, repulsion grows as 1/distance in the private zone


Penalty for abrupt changes in velocity

 E^{TTC}

$$E^{\text{penal}} \propto \left\| \boldsymbol{v}' - \boldsymbol{v}(t) \right\|^2$$

Desire to preserve one's private space

 $E(r, v) = E^{target} + E^{speed} + E^{sp$



E.T. Hall, *The hidden dimension* (1963) Here, repulsion grows as 1/distance in the private zone Anticipate and avoid future collisions

E.Repulsion









Fpenal

Avoidance maneuvers

Thus calibrated, the model immediately reproduces oneon-one avoidance manoeuvres in a quantitative way





Experimental data from : Moussaid et al., *Proc. Roy. Soc. B* (2009): Lyon 1







With Iñaki Echeverría_Huarte



Avoidance manoeuvre



Effect of courtesy



Our TTC-based model with courtesy

Fundamental diagram

It also captures prominent collective effects





Lane formation



Complex geometry



(vis. : INRIA's Chaos software)





Distraction deteriorates avoidance maneuvers in bidirectional flows







Murakami, Feliciani, Nishiyama, Nishinari, *Science Advances* (2021)





Distraction deteriorates avoidance maneuvers in bidirectional flows

Distraction \rightarrow less frequent updates of the decisional layer (every 0.8s for distracted agents, compared to every 0.1s for standard ones)

Assess how chaotic the flow is using a pseudo-curvature

The results did not match at first... until a sinusoidal swaying motion (gait) was superimposed on the numerical trajectories



Classification of crowd flows using dimensionless numbers

Rather extensive validation of the model...

... but somewhat too complex to handle theoretically

Classification of crowd flows using dimensionless numbers

- - Rather extensive validation of the model...
 - ... but somewhat too complex to handle theoretically
 - In Fluid Mechanics, too, several mechanisms act in parallel
 - ⇒ introduce **dimensionless numbers** to gauge which processes really matter

Classification of crowd flows using dimensionless numbers

- Rather extensive validation of the model...
 ... but somewhat too complex to handle theoretically
- In Fluid Mechanics, too, several mechanisms act in parallel
 - ⇒ introduce **dimensionless numbers** to gauge which processes really matter







 $\{(f_i)_{i \in I} : i \in I_i\} \neq \{(f_i)_{i \in I}\}$

Cordes, Schadschneider, Nicolas, PNAS Nexus (2024)

37

Crowd arrangement





Perturbative expansion à la Landau

$$\mathcal{C}_{j}\left[\left\{\boldsymbol{r}_{j}\right\}_{t=0}^{T} \middle| \left\{\boldsymbol{r}_{-j}\right\}\right] \rightsquigarrow \mathcal{C}_{j}\left(\mathcal{I}n_{j}(\boldsymbol{v}), \mathcal{A}v_{j}(\boldsymbol{v})\right)$$

where T_{1} is evaluated at prospective position $T_{1} + work = 0$. As we is evaluated with test velocity U

After expanding,



40

Conclusion

- Statistical physical grasp of active matter has made tremendous progress...
 - ... but actual interactions between entities may be more complex
- Decisions can be captured by game theory or using times to collision as a proxy
 - ⇒ An emerging avenue of physics, in the continuation of active matter but with fundamental differences that are still to be fully grasped





Acknowledgments



* Iñaki ECHEVERRÍA-HUARTE (Univ. Navarra)

- * Cécile APPERT-ROLLAND, Thibault BONNEMAIN, Matteo BUTANO, Antoine SÉGUIN, Denis ULLMO (Univ. Paris-Saclay)
- *** Marcelo KUPERMAN & Sebastian BOUZAT** (Bariloche)
- *** Oscar DUFOUR, David RODNEY, Alexis RAULIN FOISSAC** (Univ. Lyon 1)
- ★ Jakob CORDES, Mohcine CHRAIBI (Jülich) ; Benoit GAUDOU & Nicolas VERSTAEVEL (Toulouse) ; Antoine TORDEUX (Wuppertal),















Abstract submission deadline : May 31st https://tgf2024.sciencesconf.org/