Paradoxical phenomena in crowd motion

B. Maury

Laboratoire de Mathématiques d'Orsay& DMA, Ecole Normale Supérieure

With S. Faure, A. Roudneff-Chupin, F. Santambrogio, J. Venel

Cargese may 28th 2024







LOW COMPETITIVENESS COMPETITIVIDAD BAJA





HIGH COMPETITIVENESS COMPETITIVIDAD ALTA







The Conference in Pedestrian and Evacuation Dynamics 2014 (PED2004) Experimental evidence of the "Faster Is Slower" effect A. Garcimartín ^{a,*}, I. Zuriguel ^a, J.M. Pastor ^a, C. Martín-Gómez ^b, D.R. Parisi^c



Active jamming of microswimmers at a bottleneck constriction

Edouardo Al Alam, Marvin Brun-Cosme-Bruny, Vincent Borne, Sylvain Faure, Bertrand Maury, Philippe Peyla, Salima Rafaï

PHYSICAL REVIEW FLUIDS 7, L092301 (2022)







Faster is Slower Effect in natural phenomena

What is better is the enemy of what is good.

For general systems : counter-effective increase of the forcing term (possibly above a certain threshold)

Examples in other contexts

Maximal expiratory flow





The outflow is *induced* by application of a positive pressure. This extra pressure in the parenchyma tends to reduce the diameter of the branches, thus *harming*, *and possibly stopping*, the expiration process Faster is Slower Effect in natural phenomena



Faster is Slower Effect

Hurtling Droplet

de Gennes, P., Brochard-Wyart, F., 2015. Gouttes, bulles, perles et ondes. Échelles, Humensis. URL: https://books.google.fr/books?id=DhSWDgAAQBAJ.



A simple frictional system



Horizontal velocity
$$u = \frac{\lambda}{\mu(\lambda)}$$

 $du/d\lambda = \frac{\mu(\lambda) - \lambda\mu'(\lambda)}{\mu(\lambda)}$
 $du/d\lambda > 0$ $du/d\lambda < 0$

Remark : why is it not so trivial to reproduce ? Consider a general class of models :

$$\frac{dq}{dt} = F_{U^{\star}}(q(t))$$

Where U^* (parameter) quantifies the eagerness of people to exit a room Assume $U^* \longmapsto F_{U^*}(q)$ is positively 1- homogeneous Faster $U^* \longmapsto \lambda U^*, \ \lambda > 1$

 $q_{\lambda}(t) = q(\lambda t)$ is a solution (The « movie » is accelerated)

Faster is faster effect

Social force model :

$$m_i \frac{du_i}{dt} = \frac{m_i}{\tau} \left(U_i - u_i \right) + \sum_{j \neq i} f_{ij} + \sum_k f_{ik}^w$$

Reproduces the FiS effect with an additional friction term



Helbing, D., Farkas, I., Vicsek, T., 2000. Simulating dynamical features of escape panic. Nature 407, 487–490.

Cellular Automata





Von Neumann

Again, friction makes it work: in case of a conflict, there is a non-zero probability that no competitor moves

Kirchner, A., Klüpfel, H., Nishinari, K., Schadschneider, A., Schreckenberg, M., Simulation of competitive egress behaviour, *Physica A*, 324: 689-697, 2002.



Faster is Slower Effect

Alternative standpoint, an underlying *bizarre* Laplace operator







Initially developped to handle collisions in fluid grain simulations





N individuals, centered at $q_1, q_2, .$

$$q_1, q_2, ..., q_N \in \mathbb{R}^2$$

Set of feasible configurations

$$K = \{ q \in \mathbb{R}^{2N}, D_{ij}(q) = |q_j - q_i| - 2r \ge 0 \quad \forall i \neq j \}$$

Spontaneous velocities

$$U = (U_1, \dots, U_N)$$

$$-e_{ij}$$

$$r$$

$$q_i$$

$$D_{ij}$$

$$q_j$$

$$e_{ij}$$

$$u = \frac{dq}{dt} = P_{C_q}U$$

$$C_q = \{v, D_{ij}(q) = 0 \Rightarrow e_{ij} \cdot (v_j - v_i) \ge 0\}$$

$$u = \frac{dq}{dt} = P_{C_q} U$$

$$C_q = \{v, D_{ij}(q) = 0 \Rightarrow e_{ij} \cdot (v_j - v_i) \ge 0\}$$

$$\frac{dq}{dt} \in -\partial(\Psi(q) + I_K(q)) \qquad \Psi(q) = \sum_i D(q_i) + I_K(q)$$
$$I_K(q) = \begin{vmatrix} 0 & \text{if } q \in K \\ +\infty & \text{if } q \notin K \end{vmatrix}$$

N.B. The model is *1-positively homogeneous* No FiS can be reproduced by simply increasing the speed

Ambiguous role of « desired velocities », actually closer to individual forces in highly crowded situations



Static jam



Probability of clogs with respect to door width



Faure, S., Maury, B., 2015. Crowd motion from the granular standpoint. Mathematical Models and Methods in Applied Sciences 25, 463–493.

Estimation of forces within crowds

Horizontal force exerted by an individual :

30 to 75 % of their weight (J. Fruin « Cause and Prevention of Crowd disasters »)



© Elsevier, Paris

Force de poussée par rapport au poids (N/kg)					
	Sans bras		Avec bras		
	Moyenne	Écart type	Moyenne	Écart type	
Avants	18,8	1,3	24,5	3,2	
Arrières	20,3	3,6	23,4	3	
Non-rugbymen	10,7	2,7	13,3	2,4	

In a crowd :

Estimated forces : ~ 450 kg

Thoracic cage crushing ~ 250 kg

Shaped charge effect



Histogram of « forces » (relatively to individual forces)



Effect of an obstacle upon inter individual forces Color expresses différence with respect to the no obstacle case (Higher pressure in red, lower pressure in blue)









Speeding up evacuation by cooling down the crowd (**Slower is Faster** effect)

$$\Psi(q) = \sum_{i=1}^{N} \beta_i D(q_i) + I_K(q) \quad \beta_i \in [0, 1] \qquad \frac{dq}{dt} \in -\partial \Psi(q)$$

 β_i : weight that *i* attributes to its own importance in the global dissatisfaction

One considers that when an individual cannot go forward because of someone upfront, they lower their β

Steepest descent in a non-convex setting



Metastability / stability of jams



$$\Psi(\bar{q}+h) = \Psi(\bar{q}) + \langle Hh|h \rangle + o(|h|^2)$$

Stable equilibrium for the gradient flow (left), eigenvalues of H are > 0

Unstable equilibrium for the gradient flow (right), eigenvalues of H are of different signs



$$\approx \lambda_{ij}$$



kernel of H_S : elementary displacement fields that do not change distances at the first order

Let H^* be the matrix that expresses the restriction to the kernel of H_S of the quadratic form associated to $H_{\infty} + H_{\lambda}$. Then **q** is stable whenever all eigenvalues of H^* are positive.

Quasi jams



Actual velocity field



Eigenvector associated to the lowest eigenvalue

Quasi jams





Nash-spirit approach (with F. Al Reda)

Individual « sees » neighbors in I_i



Each individual tends to realized their desired velocity, accounting for the non-overlapping contraint, given the other individual's velocities

Nash-spirit approach (with F. Al Reda)

Individual « sees » neighbors in I_i



$$u_i = \underset{w \in C_i(q, u_{-i})}{\operatorname{argmin}} \frac{1}{2} |w - U_i|^2$$

 $C_i(q, u_{-i}) = \left\{ w \in \mathbb{R}^d, \quad \forall j \in I_i, \quad D_{ij}(q) = 0 \Rightarrow e_{ij}(q) \cdot (w - u_j) \le 0 \right\}$



Hierarchical situation (acyclical)









Granular projection

 \checkmark





Inhibition based model (with F. Al Reda)







Validation



Experimental evidence of the "Faster Is Slower" effect A. Garcimartín ^a,*, I. Zuriguel ^a, J.M. Pastor ^a, C. Martín-Gómez ^b, D.R. Parisi^c



Validation

Alternation between short and long time lapses



Nicolas, A., Bouzat, S., Kuperman, M.N., 2017. Pedestrian flows through a narrow doorway: Effect of individual behaviours on the global flow and microscopic dynamics. Transportation Research Part B: Methodological 99, 30–43.

Role of an obstacle





Macroscopic setting



Spontaneous velocity

$$U = U(x)$$

Feasible densities

$$K = \{ \rho \in \mathcal{P}(\Omega) , 0 \le \rho \le 1 \quad a.e. \}$$

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u) = 0$$
$$u = P_{C_{\rho}} U$$

Cone of feasible velocities : nonnegative divergence wherever $\rho = 1$

$$\begin{split} C_{\rho} &= \left\{ v \in L^2_{\rho}(\Omega) \ , \ \ \int_{\Omega} v \cdot \nabla p \leq 0 \quad \forall p \in H^1_{\rho} \ , \ \ p \geq 0 \quad a.e. \right\} \\ H^1_{\rho} &= \left\{ p \in H^1(\Omega) \ , \ \ p(1-\rho) = 0 \ a.e. \right\} \end{split}$$

Macroscopic setting



Theorerical framework: gradient flow structure in the Wasserstein space (Optimal Transportation)

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u) = 0$$
$$u \in -\partial (J(\rho) + I_K(\rho)) \quad J(\rho) \coloneqq \int_{\Omega} D(x)\rho(x) \, dx$$

J.K.O Scheme (Jordan Kinderlehrer Otto) :

$$\begin{cases} \rho_{\tau}^{0} = \rho^{0} \\ \rho_{\tau}^{k} \in \operatorname{argmin}_{\mathcal{P}_{2}(\mathbb{R}^{d})} \left\{ J(\rho) + \mathbf{I}_{K}(\rho) + \frac{1}{2\tau} W_{2}^{2}(\rho, \rho_{\tau}^{k-1}) \right\} \end{cases}$$

A macroscopic crowd motion model of gradient flow type, M3AS, 2010, B.M., A. Roudneff Chupin, F. Santambrogio

Macroscopic setting



$$\begin{split} \boldsymbol{u} &= P_{C_{\rho}}\boldsymbol{U} \\ C_{\rho} &= \left\{ \boldsymbol{v} \in L^{2}_{\rho}(\Omega) \ , \ \ \int_{\Omega} \boldsymbol{v} \cdot \nabla p \leq 0 \quad \forall p \in H^{1}_{\rho} \ , \ \ p \geq 0 \quad a.e. \right\} \\ &\quad H^{1}_{\rho} = \left\{ p \in H^{1}(\Omega) \ , \ \ p(1-\rho) = 0 \ a.e. \right\} \end{split}$$

Unilateral Darcy problem :

$$\begin{array}{rcl} u + \nabla p &=& U \\ -\nabla \cdot u &\leq& 0 \\ p &\geq& 0 \\ \int_{\omega} u \cdot \nabla p &=& 0, \end{array}$$

Evacuation of a room

$$u = P_{C_{\rho}}U$$





If $-\nabla \cdot U > 0$, the constraint is saturated, and one can eliminate the velocity, to obtain

$$-\Delta p = -\nabla \cdot U > 0$$

Evacuation of a room

$$u = P_{C_{\rho}}U$$





People exit **faster** as they would if they were alone : **no capacity drop, no clogging, ...**

Faster is slower effect ?

 $\beta \approx 1$ correction factor

$$-\Delta p_{\beta} = -\nabla \cdot \beta U$$



$$J(\beta) = \int_{\Gamma_{out}} u_{\beta} \cdot n = \int_{\Gamma_{out}} U \cdot n - \int_{\Gamma_{out}} \frac{\partial p_{\beta}}{\partial n}$$

The gradient of J is $U\cdot
abla q$

where q solves the adjoint problem :

 $\begin{aligned} -\Delta q &= 0 & in \ \Omega, \\ q &= 1 & on \ \Gamma_{out} \\ q &= 0 & on \ \Gamma_{up} \\ \\ \frac{\partial q}{\partial n} &= 0 & on \ \Gamma_w \end{aligned}$

 ∇q goes in the direction of U: Faster is Faster effect





Constraint $G_{ij} \cdot u \ge 0$ when i and j are in contact

 $G_{ij} = \nabla D_{ij}(x) = (0, \dots, 0, -e_{ij}, 0, \dots, 0, e_{ij}, 0, \dots, 0) \in \mathbb{R}^{2N}$

Micro

Macro

$$\begin{aligned} u - \sum_{i \sim j} p_{ij} G_{ij} &= U, \\ -G_{ij} \cdot u &\leq 0 \quad \forall i \sim j, \\ p \geq 0, \\ G_{ij} \cdot u > 0 \Longrightarrow p_{ij} = 0. \end{aligned} \qquad \begin{vmatrix} u + B^* p &= U, \\ Bu &\leq 0, \\ p &\geq 0, \\ p \cdot Bu &= 0. \end{vmatrix} \qquad \begin{vmatrix} u + \nabla p &= U \\ -\nabla \cdot u &\leq 0 \\ p &\geq 0 \\ \int_{\omega} u \cdot \nabla p &= 0, \\ \int_{\omega} u \cdot \nabla p &= 0, \end{aligned}$$

Discrete Poisson problem

Discrete

Continuous

 $BB^{\star}p = BU \qquad \qquad -\Delta p = -\nabla \cdot U > 0$

In 1d :



$$B = \begin{pmatrix} 1 - 1 & 0 & \cdots & 0 \\ 0 & 1 - 1 & \cdots & \ddots \\ \vdots & \vdots & \ddots & \ddots & 0 \\ \vdots & \vdots & \ddots & 1 - 1 \end{pmatrix} \qquad BB^{\star} = \begin{pmatrix} 2 & -1 & 0 & \cdots & 0 \\ -1 & 2 & -1 & 0 & \cdots & \vdots \\ 0 & -1 & \cdots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & \vdots & \vdots & 0 & -1 & 2 \end{pmatrix}$$

In higher dimensions : a bit different



Remark : « Standard » laplacian on the **primal** network



Macroscopic

Ohm / Poiseuille / Fick law

Kirchhoff law

Discrete harmonicity

$$u_{ij} = -c_{ij}(p_j - p_i) \qquad \qquad u = -k\nabla p$$

$$\sum_{j\sim i} u_{ij} = 0 \qquad \qquad \nabla \cdot u = 0$$

$$\sum_{j \sim i} c_{ij}(p_i - p_j) = 0$$

$$-\nabla \cdot k \nabla p = 0$$

Maximum principle

Here : non-standard laplacian on the **dual** network





Consequence : no maximum principle



Static jams



Faster is slower effect in the microscopic situation ?

 $\beta = (\beta_i)_i$ speed correction factors

 $BB^{\star}p_{\beta} = B(\beta \odot U)$

 $J(\beta) = -B^* p \cdot n_i$

The gradient of J is $U \odot B^* q$

where q solves the adjoint problem :

 $BB^{\star}q = Bn_i$

No reason for J to be positive: some individuals may accelerate the egress of the blue guy by **reducing** their speed







Red : FiF persons Blue : FiS persons









Red : FiF persons Blue : FiS persons



Parameter-less hard-sphere model makes it possible to reproduce FiS effect « Mathematical » explanation : bad properties of an underlying discrete Laplacian

Model is frictionless at microscopic model, but the rigid grain approach my be considered to model some sort of mesoscopic friction