Short-Term Traffic Prediction under Both Typical and Atypical Traffic Conditions using a Pattern Transition Model

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Abstract: One of the most challenging goals of the modern Intelligent Transportation Systems comprises the accurate and real-time short-term traffic prediction. The achievement of this goal becomes even more critical when the presence of atypical traffic conditions is concerned. In this paper, we propose a novel hybrid technique for short-term traffic prediction under both typical and atypical conditions. An Automatic Incident Detection (AID) algorithm, based on Support Vector Machines (SVM), is utilized to check for the presence of an atypical event (e.g. traffic accident). If such an event occurs, the k-Nearest Neighbors (k-NN) non-parametric regression model is used for traffic prediction. Otherwise, the Autoregressive Integrated Moving Average (ARIMA) parametric model is activated for the same purpose. In order to evaluate the performance of the proposed model, we use open real-world traffic data from Caltrans Performance Measurement System (PeMS). We compare the proposed model with the unitary k-NN and ARIMA models, which represent the most commonly used non-parametric and parametric traffic prediction models. Preliminary results show that the proposed model achieves larger accuracy under both typical and atypical traffic conditions.

1 INTRODUCTION

Nowadays, the interest in developing Intelligent Transportation Systems has grown significantly with respect to the need for providing qualitative transportation services, either for individuals or fleets of vehicles. In this context, the ability to accurately predict traffic in various steps ahead in time is of paramount importance.

The main reason, for which the traditional traffic prediction models fail to accurately predict traffic in real conditions is the presence of atypical conditions. These may include severe weather conditions, car accidents, road maintenance works and traffic congestion, due to special cultural events (e.g. concerts or sport games). These atypical conditions often result in steep spikes in the traffic time series that the standard traffic prediction models fail to accurately represent, as these models are based on big traffic data with insignificant abnormalities.

Also, atypical events are difficult to classify because they vary in type, duration, severity, effect on the state of the traffic network, etc. On the other hand, incidents may occur that do not cause observable effects on traffic. Similarly, the occurrence of spikes in a traffic time series does not necessarily correspond to atypical conditions. These cases render the problem of traffic prediction in atypical conditions as a non-trivial one.

In this paper, we present a novel pattern transition model for short-term traffic prediction for typical, as well as (and more importantly) atypical conditions. We use an SVM-based automatic incident detection model to automatically detect the presence of an atypical situation. When this case occurs, the non-parametric k-NN regression model is fetched to calculate the predicted traffic value. Otherwise, the ARIMA parametric model is activated.

In summary, our main contributions can be outlined as follows:

1. We propose a novel pattern transition model for short-term traffic prediction under both typical and atypical conditions. Our model automatically recognizes the presence of an atypical situation and activates the most
appropriate prediction model, based on the outcome of an incident detection algorithm. 
2. The proposed model incorporates the incident information for more accurate prediction. 
3. We evaluate the functionality and performance of our model against real data that includes both traffic and incident information.

The rest of the paper is organized as follows. Section 2 summarizes related work. Section 3 describes the data used for training our prediction model and for its evaluation, whereas Section 4 provides a detailed description of the implemented model. Section 5 presents the evaluation framework, including the process of setting up the various experiments, the selection of the various datasets, the metrics used for the evaluation of both the incident detection and traffic prediction models and also the experimental results. Finally, Section 6 concludes the paper, reviewing the main contributions and suggesting future directions.

2 RELATED WORK

The research problem of short-term traffic prediction has been extensively studied in the last ten years. The various relevant techniques can be roughly classified into the following four major categories: naïve, parametric, non-parametric and hybrid.

The naïve methods are the most cost-effective prediction models and are mainly used as benchmark against more sophisticated methods. They are characterized by the absence of any advanced mathematical model. Some of the most common naïve methods for traffic prediction include the use of the last observed value, the simple moving average with a predefined time window \( T \) and the cumulative moving average of all past traffic values.

Parametric models are the ones, which involve the estimation of predefined parameters using historical traffic data. These methods mainly originate from time series analysis. Most of the works in this class are based on the classic Box & Jenkins Autoregressive Integrated Moving Average model (Box and Jenkins, 1971). In their work, Stathopoulos and Karlaftis presented a multivariate state-space ARIMA approach for modelling and predicting traffic flow, showing that different model specifications are more appropriate for different periods of the day (Stathopoulos and Karlaftis, 2003). Moreover, Kamarianakis and Prastacos developed a Space-Time ARIMA model with robust behavior (Kamarianakis and Prastacos, 2005) which was extended by Min and Wynter in an effort to deal with the supposed stationarity of the process and the constant relationship between the neighbor road segments in a traffic network (Min and Wynter, 2011). More recently, an Auto-Regressive Moving Average with an eXogenous input (ARMAX) model with an optimal multiple-step-ahead predictor of traffic demand was proposed by Wu et al. (Wu et al., 2014). In the same class, Mu et al. proposed a method that utilizes heterogeneous delay embedding (HDE) to extract an informative feature space for regression analysis of traffic data (Mu et al., 2012). Additional similar approaches include the works of (Guo and Williams, 2010, Kamarianakis et al., 2012, Ghosh et al., 2009).

The non-parametric models are mainly originated from the machine learning field and are based on k-NN regression, Artificial Neural Networks (ANN) and Support Vector Regression (SVR) techniques. The k-NN in short-term traffic prediction was introduced by Smith and Demetsky who claimed that it performs better than both the historical average and parametric ARIMA model in terms of robustness against variable data sets (Smith and Demetsky, 1996). The k-NN non-parametric regression algorithm was utilized by several other researchers for building accurate traffic prediction models (De Fabritiis et al., 2008, Kindzerske and Ni, 2007, Myung et al., 2012, Zheng and Su, 2014). Regarding the use of ANNs, Vlahogianni et al. introduced the auto- and cross-correlated effect of the traffic flow time series in a neural network model in the form of external information (Vlahogianni et al., 2003). Finally, Wu et al. (Wu et al., 2003) and Hu et al. (Hu et al., 2015) used the SVR algorithm for increasing the accuracy of prediction.

Noticeable research effort has been given on the development of hybrid traffic prediction techniques that try to exploit the strong characteristics of both parametric and non-parametric approaches. These include e.g. a model that combines ARIMA and ANN processes (Zhang, 2003), but also the combination of Non-linear Autoregressive Moving Average with exogenous inputs (NARMAX) that involves fuzzy systems with ANN (Gao and Er, 2005). Similarly, Quek et al. presented a special case of a fuzzy neural network for short-term traffic prediction that shows high adaptation to the input and high prediction capacity (Quek et al., 2006).

Despite the multitude of proposed models for short-term traffic prediction, very few of them deal with the problem of traffic prediction under atypical traffic conditions, such as rapid weather changes,
traffic incidents, road maintenance works, and special events (e.g., concerts or sport events) etc. These abnormalities lead to traffic conditions that the traditional traffic predictions models are difficult to capture. To this end, relevant research efforts are quite limited. Amongst those, Castro-Neto et al. proposed the Online Support Vector Regression (OL-SVR) model for short-term traffic prediction under both typical and atypical conditions (Castro-Neto et al., 2009). They compared their model with well-known models including Gaussian Maximum Likelihood (GML), Holt exponential smoothing and ANN and have proved that even if the GML model shows the best performance in terms of prediction accuracy under typical traffic conditions, the OL-SVR model performs even better under non-recurring atypical traffic conditions. Another example is the use of three different prediction models, each with a different configuration of the explanatory traffic variable (Guo et al., 2010).

In this approach, it is shown empirically that k-NN in conjunction with the third configuration of the explanatory variable outperforms the ANN under all conditions. Also in an extension of the previous work, it is proven that the k-NN and SVR non-parametric regression models have similar prediction accuracy under typical traffic conditions but k-NN outperforms SVR during atypical conditions (Guo et al., 2012). By enhancing the previous k-NN model with data smoothing and de-noising components an even better accuracy can be achieved (Guo et al., 2014). Hybrid approaches have been also developed, such as the Online Boosting Non-Parametric Regression (OBNR), consisting of two parts: (a) a typical non-parametric regression model for typical conditions, and (b) a boosting part activated when atypical traffic conditions occur and deactivated when the traffic state turns back to normal. Real data experiments prove that the OBNR model performs better than the classic non-parametric regression and SVR models during atypical traffic conditions (Wu et al., 2012).

Finally, an alternative approach was proposed by Ni et al. which, in addition to traffic, it also uses data from social networks (Twitter) in order to predict traffic, prior to major sport game events. By fusing both tweet rate and semantic features into the typical prediction model, improved prediction accuracy can be achieved (Ni et al., 2014).

A closer look on the current literature, does reveal that in none of the aforementioned models traffic data with atypical incidents is used for training. On the contrary, training is based solely on data from typical conditions, whereas data from both typical and atypical conditions is used for testing. Hence, the key characteristic that distinguishes our work from the current literature, is that in our model we incorporate traffic data with atypical condition into the training process of our proposed model. This is expected to produce more accurate traffic prediction models.

### 3 DESCRIPTION OF DATA

The Caltrans Performance Measurement System (PeMS³), was used for building and evaluating our model. PeMS is an Archived Data User Service that collects over ten years of data for historical analysis. The traffic data is coming from over 39,000 Vehicle Detection Stations (VDS) scattered on the freeway system of all major metropolitan areas of the State of California, USA. They include flow, occupancy and speed values, as well as meta-information about the VDS, e.g., the identification numbers of the district and the freeway, in which the VDS is located, the coordinates of the VDS, etc. Traffic data is sampled every 30 seconds and aggregated into 5-minute and 1-hour time intervals. The user can select to acquire the data either in raw or aggregated format.

![Figure 1: PeMS Caltrans map.](image)

PeMS also provides incident data collected by the California Highway Patrol (CHP). This dataset contains information about the incidents occurred on the Caltrans network, such as location of the incident (latitude, longitude), timestamp, type (e.g., car accident, road maintenance works etc.), duration (in minutes), etc. The incidents are reported by network users to CHP, which maintains logs. The map of the overall area that provides traffic and incident data in PeMS is shown in Figure 1.

For the purpose of our research we have used a small part of the above dataset for training and evaluating our model. In particular, our dataset

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³ Available at: http://pems.dot.ca.gov/
includes speed probes recorded in the areas of San Jose, Oakland, California (district 4 in Figure 1) and covers a total time period of 123 days, from May 1 to August 31, 2015. We acquired data in their aggregated form in 5-minute intervals. Also, the dataset contains only incident data in the same area and time period.

4 PATTERN TRANSITION ALGORITHMS

In this section, we present the pattern transition model we have developed for traffic prediction under both typical and atypical conditions. We use a SVM-based AID model to detect the occurrence of atypical conditions. On detection of an atypical situation by the AID, the k-NN non-parametric regression model is activated. Otherwise, the ARIMA parametric model is used. The flow chart of the Figure 2 shows the whole process.

In the following subsections, we present all modules that comprise the proposed model.

4.1 Automatic Incident Detection

In order to create our AID model, we used a supervised machine learning algorithm. Specifically, we chose the Support Vector Machines algorithm, which is fairly robust to irrelevant features (Gakis et al. 2014). The basic idea of SVM is to generate a hyperplane that divides the data set into classes. Our problem is a binary classification one, thus we have two classes, which represent the presence or absence of an incident at a specific time interval and road of the traffic network.

In the linear SVM, we are given a training data set with \( n \) points of the form \((x_i, y_i)\), ..., \((x_n, y_n)\) where \( y_i \) indicates the class and takes either 1 or -1 as a value, and \( x_i \) is a \( p \)-dimensional real vector, called feature vector. In our case the number of features is five, hence \( x_i \) is a 5-dimensional vector. The objective is to find the maximum-margin hyperplane that divides the group of points \( x_i \) for which \( y_i = 1 \), from the group of such points that \( y_i = -1 \), so that the distance between the hyperplane and the nearest point \( x_i \) from either group is maximized. Any hyperplane can be written as the set of all vectors \( x \) that satisfy:

\[
w \cdot x - b = 0
\]  

where \( w \) is the normal vector to the hyperplane and \( b/|w| \) a parameter that defines the offset of the hyperplane from the origin, along the normal vector \( w \) as shown in Figure 2.

In the feature extraction process, we tested both speed and occupancy values in order to select the best features. Initially we used only speed values to create the features, and then we added features derived from occupancy values. When the occupancy values were included to the feature extraction process, the accuracy of the AID model was reduced and as a consequence the traffic prediction accuracy. Finally, different types of data (e.g. weather data) could be used in the feature extraction process, but this remains to be examined as future work.

Figure 2: Flow Chart of the proposed method.

![Figure 2: Flow Chart of the proposed method.](image)

Figure 3: Maximum-margin hyperplane and margins on linear SVM kernel.

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In the feature extraction process, we tested both speed and occupancy values in order to select the best features. Initially we used only speed values to create the features, and then we added features derived from occupancy values. When the occupancy values were included to the feature extraction process, the accuracy of the AID model was reduced and as a consequence the traffic prediction accuracy. Finally, different types of data (e.g. weather data) could be used in the feature extraction process, but this remains to be examined as future work.
For this reason, we used only speed in order to detect the incidents occurred in a highway. Therefore, we extracted two features based on the speed of the road of interest and its adjacent roads. In addition to the current time interval, the speed values of previous intervals are also taken into account.

The first extracted feature \( F_1 \) is taken as the difference between the speed of the road of interest and the average speed of its adjacent roads, in the direction that the vehicles travel, at current time. This value was normalized by the speed of the road of interest at the same time.

\[
F_1 = \frac{S_{roi,t} - \frac{1}{k} \sum_{j=1}^{k} S_{ar(j),t}}{S_{roi,t}} \tag{2}
\]

In (2), \( S \) represents speed, whereas index \( ar \) refers to the adjacent road, \( roi \) refers to the road of interest, \( k \) is the total number of adjacent roads and \( t \) is the current interval.

We also extracted the following three features (based on \( F_1 \)) for three time intervals prior to the current one:

\[
F_2 = \frac{S_{roi,t-1} - \frac{1}{k} \sum_{j=1}^{k} S_{ar(j),t-1}}{S_{roi,t-1}} \tag{3}
\]

\[
F_3 = \frac{S_{roi,t-2} - \frac{1}{k} \sum_{j=1}^{k} S_{ar(j),t-2}}{S_{roi,t-2}} \tag{4}
\]

\[
F_4 = \frac{S_{roi,t-3} - \frac{1}{k} \sum_{j=1}^{k} S_{ar(j),t-3}}{S_{roi,t-3}} \tag{5}
\]

The selection of the optimal number of previous intervals, was made after experimentation with various numbers.

The selection of the above features is based on the observation that when an incident occurs on a road, the average speed of this road and its neighbouring ones, in the same direction, decreases. However, taking into account only the values of these features, results in a biased model, prone to error, as it becomes capable of detecting low speeds, and especially much lower than the speed of the adjusted roads. Therefore, the selection of one more feature was necessary. To this end, we used as an extra feature the average absolute deviation of the real speed of the road of interest at current time with respect to its average value of all previous intervals up to the current one (including this).

\[
F_5 = \frac{\sum_{j=0}^{p} S_{roi,t-j} - m(S_{roi})}{p+1}, \tag{6}
\]

\[
m(S_{roi}) = \frac{\sum_{j=0}^{p} S_{roi,t-j}}{p+1}
\]

where \( S \) is the speed of the road of interest, \( p \) is the number of past intervals, over which we calculate the average value \( m(S) \). As a fifth feature, we also tested the squared deviation from the mean of the speed. This resulted in reduced classifier’s accuracy. These are the five feature that comprise the vector space model for each road of interest. Based on the feature vectors produced in this way, a different SVM-based AID model is built for each road of interest.

Finally, we experimented with various values for the \( C \) parameter of the SVM algorithm, using one-out cross validation, in order to estimate those that fit better to our case. Using a grid search on \( C = 2^{-5}, 2^{-3}, ..., 2^{15} \) with step 2, we concluded that the most appropriate value is \( C = 1.1 \).

### 4.2 Traffic Prediction

For the task of traffic prediction, we used two models: (a) the ARIMA parametric model and (b) the k-NN model, in order to predict traffic under typical and atypical conditions, respectively. Based on the relevant literature regarding traffic prediction under atypical conditions (Section 2), the time series models fail to capture the abnormalities on the values of the examined traffic variable, that are generated during a traffic incident. On the other hand, the non-parametric models and specifically the non-parametric regression (e.g. k-NN regression) can follow these abnormalities especially when these models have been fitted using data from similar past abnormal conditions.

#### 4.2.1 Autoregressive Integrated Moving Average

The Auto Regressive Integrated Moving Average (ARIMA) family of models is the most widely deployed approach for vehicular traffic prediction and for time series prediction in general. ARIMA is a generalisation of the Auto-Regressive Moving Average (ARMA) model, which is applied strictly to stationary time series.

An ARIMA \((p, d, q)\) process is expressed as:
\[
\left(1 - \sum_{i=1}^{p} \phi_i l^i \right) \cdot (1 - L)^d \cdot X_t = \left(1 + \sum_{i=1}^{q} \theta_i l^i \right) \cdot \xi_t
\]  
(7)

where \( p \) is the order of the autoregressive model, \( d \) is the degree of differencing and \( q \) is the order of the moving average model. In our case, we used an ARIMA \((3, 1, 0)\) model with three previous terms and 1st degree of differencing for reaching stationarity.

The resulted model is shown in equation:

\[
S_{roi,t}^{d} = \phi_1 \cdot S_{roi,t-1}^{d} + \phi_2 \cdot S_{roi,t-2}^{d} + \phi_3 \cdot S_{roi,t-3}^{d}
\]  
(8)

where

\[
S_{roi,t}^{d} = S_{roi,t} - S_{roi,t-1}
\]  
(9)

is the differenced \( S \) process, which is wide-sense stationary. According to Pfeifer and Deutsch, the best estimate of parameters \( \phi \) are the maximum likelihood estimates (Pfeifer and Deutsch, 1980). As without a priori knowledge of their initial values, these estimates cannot be exactly computed, a close approximation via ordinary least squares (OLS) is used. In particular, for every training sample an equation of the form of (9), is constructed where \( \phi \) are the unknown parameters. This forms a linear overdetermined system of equations of the form:

\[
y = X \cdot \beta
\]  
(10)

The system given by the aforementioned equation can be re-written by the use of normal equations, as:

\[
\left( X^T X \right) \hat{\beta} = X^T \cdot y
\]  
(11)

Using the OLS method we take the following solution.

\[
\hat{\beta} = \left( X^T \cdot X \right)^{-1} \cdot X^T \cdot y
\]  
(12)

When the model is built (the \( \phi \) parameters have been estimated) we use the following equation for calculating the predicted value:

\[
S_{roi,t+h} = \phi_1 \cdot S_t + \phi_2 \cdot S_{t-1} + \phi_3 \cdot S_{t-2}
\]  
(13)

where, \( h \) is the prediction horizon.

### 4.2.2 k-Nearest Neighbors

For the prediction of the speed values under atypical conditions we have chosen the k-NN regression model which appears to be a suitable algorithm for atypical traffic prediction, using an atypical historical dataset. k-NN is a non-parametric algorithm that stores all available cases and predicts the numerical target based on a similarity measure and an averaging scheme. The k-NN algorithm has been used in statistical estimation and pattern recognition tasks, already since the beginning of 1970’s as a non-parametric technique.

k-NN prediction is based on the current state vector (at current time interval \( t \)), of the form:

\[
y_{roi,t} = [S_{roi,t}, S_{roi,t-1}, S_{roi,t-2}, \ldots, S_{roi,t-p}]^T
\]  
(14)

where \( S \) is the traffic variable (in our case speed) and \( p \) the number of past intervals. As shown, the current state vector of a road of interest depends on the values of speed at the current and previous \( p \) time intervals.

In order to make prediction, the k-NN algorithm creates vectors of the form (14), \( y_{1,t}, y_{2,t}, \ldots, y_{N,t} \) for \( N \) other roads of the network. When a prediction for the road of interest for \( h \) intervals ahead in time is requested, the algorithm compares \( y_{roi,t} \) with \( y_{1,t}, y_{2,t}, \ldots, y_{N,t} \) using a distance metric (usually Euclidean distance) and keeps the \( k \) vectors with the shortest distances.

Then, it calculates the value \( S_{roi,t+h} \) using an averaging scheme on the estimated \( k \) neighbors, which in the simplest form is given by (15).

\[
S_{roi,t+h} = \frac{\sum_{i=1}^{k} S_{roi,t+h}}{k}
\]  
(15)

In our implementation, we used the inverse distance weighted average as the averaging scheme, as shown in (16).

\[
S_{roi,t+h} = \frac{\sum_{i=1}^{k} w_i S_{roi,t+h}}{k}
\]  
(16)

where:

\[
w_i = \frac{1}{d_i} = \frac{1}{d_{roi,i}} = \frac{1}{\sqrt{\sum_{j=0}^{n} (S_{roi,t-j} - S_{t,j-j})^2}}
\]  
(17)
5 EVALUATION

In this section, we present the set-up of the evaluation framework, including the construction of the traffic time series and their enrichment with incident information, the choice of a specific part of the Caltrans road network as case study and the separation of the training and test data. Finally, the preliminary evaluation results are presented.

5.1 Constructing Traffic Time Series with Incident Information

In order to build and evaluate our model the first step was to pre-process the initial data (both traffic and incidents) in order to create traffic time series that will include incident information. For this reason, we discretized time into 5-minute intervals and we aggregated the speed values that belong to each interval. We used this formulation in order to both fit our model and to make predictions for a number of steps ahead in time. In the case of short-term traffic prediction, the predictions are made for up to 1 hour ahead in time, i.e. 12 5-minutes intervals.

In the examined area, there are 350 VDS in total, from which 112 were not taken into account because they provided only zero values. The traffic data from the remaining 238 VDS were matched to road segments of the Caltrans network (based on their coordinates). This process resulted into 55 road segments having traffic data. As we described above, the features of our AID model take into account not only the speed of the road of interest, but also the speed of its adjacent roads. For this reason, we kept only the road segments for which, their spatial neighbors traffic data exist.

Concerning incident data, there were 4,193 incidents in the area and time period concerned. These incidents where matched to the aforementioned 55 road segments, for which traffic data is available. For each day of the total examined period and each of these 55 road segments, a speed time series was constructed from speed values occurred in the specific 5-minute interval of this day and road segment. In this way, 6,765 (55 road segments times 123 days of traffic data for each road segment) speed segments were constructed. These time series, in addition to traffic information, include typical and atypical intervals, indicated by 0 and 1, respectively. The value 1 indicates presence of an incident in the specific time interval and 0 its absence. For instance, for the road segment with identification number 76 on May 21, 2015 on time interval 01:10-01:15 the corresponding value of the speed time series is ‘66.55;0’. This means that the speed was 66.55 mph and no incident situation was present.

5.2 Case Study: A Part of US101 Highway

One of the main difficulties when trying to predict traffic under atypical conditions, is that the effect of abnormalities on traffic time series is not easily observable and interpretable. For instance, there may be an incident with specific characteristics (type, duration, severity, etc.) that caused a steep fall on the traffic time series of a road network, and another incident with exactly the same characteristics that happened on the same road at a different time of the day and had no effect on the traffic time series. On the other hand, there may be observable discrepancies from the typical pattern of the traffic time series that do not necessarily correspond to the presence of an incident. These situations may confuse the AID model. In order to overcome these difficulties, we had to choose road segments with observable effects on their traffic time series due to occurring incidents.

5.3 Training Versus Testing Data

The traffic time series of the aforementioned road segment consist the main data set. From this, the one that corresponds to 25 August, 2015 was selected as a test time series, which has both typical and atypical intervals. This time series was selected because it has spikes that corresponds to the occurrence of incidents. The preceding 116 time series formed the training data set. From this, we created three separated data sets in order to fit our model and the benchmarking methods in different traffic conditions. The first data set includes only the ones without atypical intervals (incident-free), whereas the second data set includes those with both typical and atypical (incident). Finally, the third one contains all time series (total).

We trained the AID and the k-NN models using the total training data set, whereas for the ARIMA model the incident-free data set was used. Hence, we incorporate incident information to the fitting process of our model, as opposed to the current related work.
5.4 Benchmarks and Accuracy Metrics

For the evaluation of the AID model we calculated a number of metrics using one-out cross validation in the total training data set. The first metric that we calculated was the accuracy:

$$\text{Accuracy} = \frac{TP + TN}{TP + FP + TN + FN}$$  \hspace{1cm} (18)

where $TP$ is the true positive, $TN$ the true negative, $FP$ the false positive and $FN$ the false negative predicted classes. However, accuracy is not really a reliable metric for the real performance of a classifier when the number of samples in different classes vary greatly (unbalanced target) because it will yield misleading results. In our case, from the total number of 288 intervals in the traffic time series, only in 30 or less intervals an incident was occurred. For this reason, in order to evaluate our model accurately, we calculated two additional metrics. The first one is sensitivity, a measurement of the proportion of positives that are correctly identified, whose formula is shown below:

$$\text{Sensitivity} = \frac{TP}{TP + FP}$$  \hspace{1cm} (19)

The second additional metric is specificity, which measures the proportion of negatives that are correctly identified. Its formula is given by the following equation:

$$\text{Specificity} = \frac{TN}{TN + FP}$$  \hspace{1cm} (20)

Using the sensitivity and specificity we created the Receiver Operating Characteristic (ROC) curve, which illustrates the performance of our classifier.

For benchmarking we used the unitary ARIMA and k-NN models. These models were initially fitted using only the incident-free training data set, as happens in most of the works on traffic prediction under atypical conditions in current literature, and then using different combinations of all three datasets (incident-free, incident and total). We assessed the resulted accuracies by the means of two metrics: (a) the Root Mean Square Error (RMSE) and (b) the Symmetric Mean Absolute Percentage Error (SMAPE).

RMSE is given by the following formula:

$$\text{RMSE} = \sqrt{\frac{1}{n} \sum_{i=1}^{n} (P_i - A_i)^2}$$  \hspace{1cm} (21)

where $n$ is the number of predictions, $A_i$ the actual values and $P_i$ the predicted values.

SMAPE gives a percentage error that has both a lower and an upper bound of 0% and 100%, respectively. This makes its values more easily interpretable. The formula of SMAPE is the following:

$$\text{SMAPE} = \frac{100\%}{n} \sum_{i=1}^{n} \left| \frac{P_i - A_i}{|A_i| + |P_i|} \right|$$  \hspace{1cm} (22)

where $n$ is the number of predictions, $A_i$ the actual values and $P_i$ the predicted values.

5.5 Experimental results

The evaluation results of the AID model are shown in Table 1. Additionally, the ROC curve of the classifier is shown in Figure 1.

| AID evaluation metrics |  
|------------------------|---|
| Accuracy               | 0.8986 |
| Sensitivity            | 0.6364 |
| Specificity            | 0.9091 |

Figure 4: ROC curve of the proposed AID schema.

We can see that although the proposed model is quite above the line of no-discrimination (the diagonal line), it is also quite far from the upper left corner of the ROC space (best possible classification prediction). This mainly happens due to the imbalance of the records of the classification classes (incident, non-incident) in the examined data set. In any case, the curve shows that there is enough room for improvement for the proposed AID model.
The results of the experiments regarding the prediction accuracy of our model are shown in Figure 5 and Figure 6.

As shown in the aforementioned figures, in total, the proposed model outperforms its competitors. In particular, our model presents almost similar prediction accuracy with the ARIMA model under typical conditions, but it exhibits the best performance under atypical conditions.

As already mentioned, the benchmarking models were initially trained by incident-free data. Subsequently, we conducted a series of experiments, in which the two unitary benchmarking models were trained using different combinations of the incident-free, incident and total data sets. In this way, we incorporated the incident information not only in the data fitting process of the proposed model, but also in the fitting process of its competitors. As shown in Figure 7 and Figure 8, again the proposed model presents superior accuracy for all intervals.

In Figure 9 is shown both the actual and the predicted time series of speed. It is obvious that the proposed model fits the actual values of speed.

In order to evaluate the statistical significance of the improvement that our model introduces we run a t-test. To this end, we examine the null hypothesis
that the proposed model has equal accuracy with the ARIMA model. Since there is no indication that the predicted values have normal distributions, we used the Wilcoxon signed-rank test. The test showed that at significance level of 0.05 the null hypothesis could be rejected for all the aforementioned benchmarking cases. Therefore, we can claim that the proposed model presents statistically significantly better accuracy from the ARIMA model in all cases.

6 CONCLUSIONS

In this paper we introduced a novel hybrid method for short-term traffic prediction under both typical and atypical traffic conditions. We introduced a SVM-based AID model that identifies the presence of atypical conditions. We use the ARIMA parametric model or the k-NN non-parametric regression model if the AID identifies typical or atypical conditions, respectively. We evaluated our model using real open data from the Caltrans PeMS and showed that it outperforms the benchmarking models in terms of prediction accuracy under both typical and atypical conditions.

The proposed model can be implemented using either speed or flow data. In this work, we selected speed data because speed is a traffic variable that provides clearly interpretable results regarding the traffic state of a network and also it can be easily converted to travel time, which is a useful metric for many ITS applications like vehicle routing.

Future work involves experimenting with additional feature extraction techniques for improving the accuracy of the proposed AID model. Furthermore, more extensive comparison of the proposed model against additional prediction models using larger data sets is essential for further investigating the conditions under which the proposed model provides the best performance.

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