

October 13-15, 2017

The 16th Summer Course for Behavior Modeling in Transportation Networks

@The University of Tokyo

Advanced behavior models

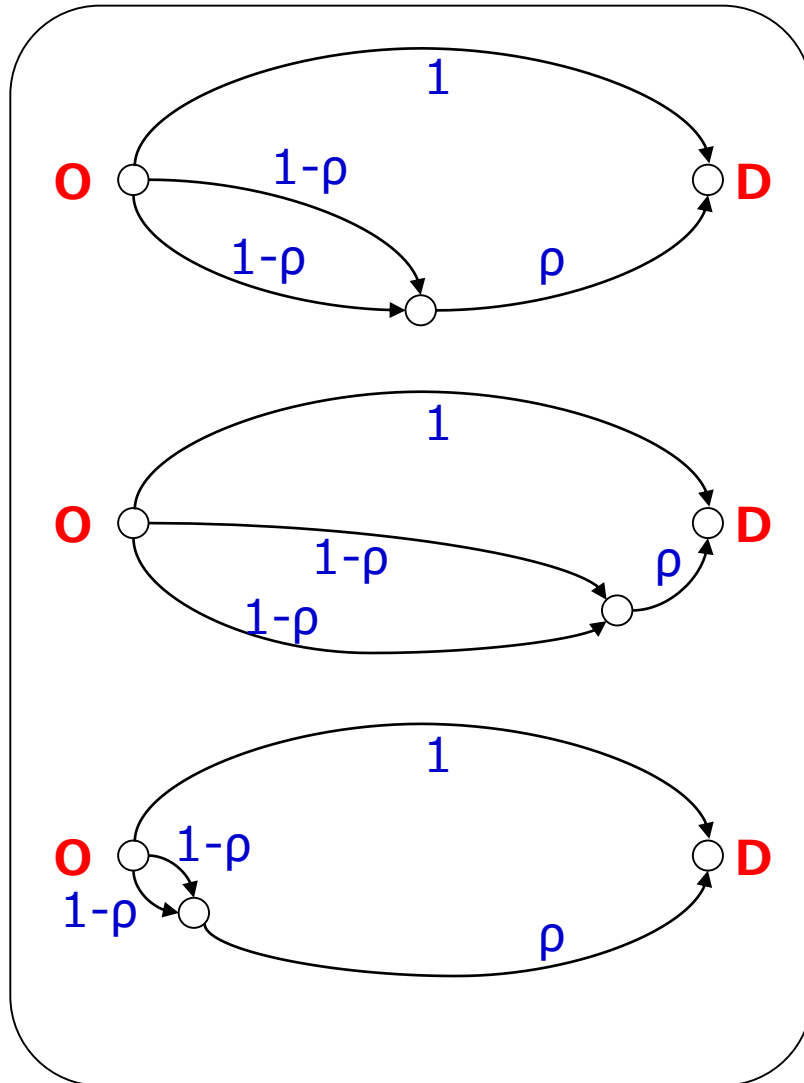
Recent development of discrete choice models

Makoto Chikaraishi

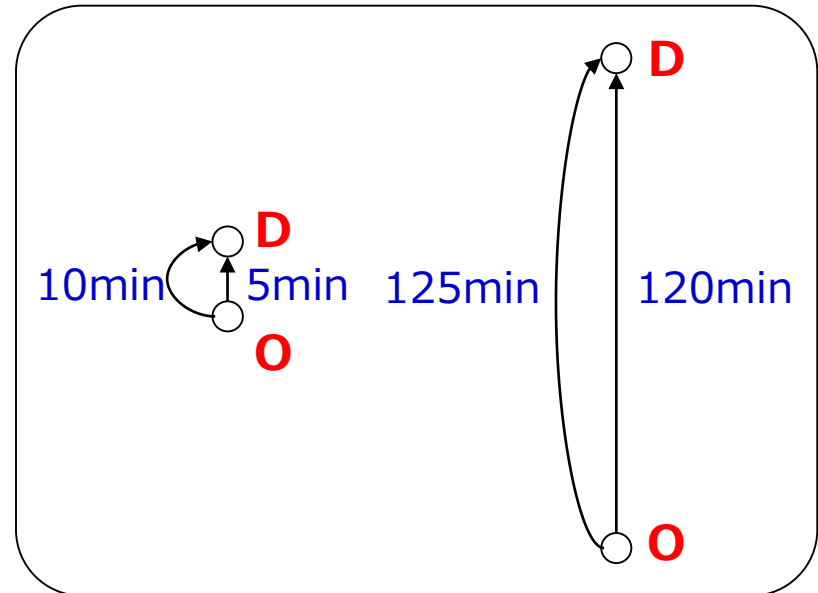
Hiroshima University

Why advanced models are needed? A case of route choice

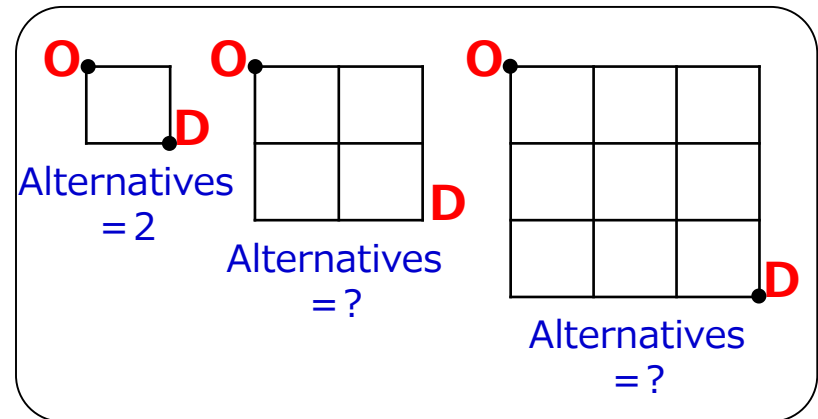
(a) Route overlap



(b) Route length



(c) Route enumeration



Closed-form and open-form

- **Closed-form expression**

- A mathematical expression that can be evaluated in a finite number of operations

example

$$P_{ij} = \frac{e^{\beta x_{ij}/\lambda_k} (\sum_{j \in B_k} e^{\beta x_{ij}/\lambda_l})^{\lambda_k - 1}}{\sum_{l=1}^K (\sum_{j \in B_k} e^{\beta x_{ij}/\lambda_l})^{\lambda_l}}$$

- **Open-form expression**

example

$$P_{ij} = \int_{\beta_i \in D} \frac{\exp(\beta_i x_{ij})}{\sum_{j'=1}^J \exp(\beta_i x_{ij'})} f(\beta_i) d\beta_i$$

Pros and cons

- **Closed-form expression**

- Pros

- Easy to use in practice
 - Can be embedded into a larger modeling system as a subcomponent

- Cons

- Not flexible enough in some cases

- **Open-form expression**

- Pros

- Very flexible and any kind of closed-form models can be approximately modeled

- Cons

- Behavioral understanding of the model is sometimes difficult

Contents (closed-form models)

1. **McFadden's G function** (McFadden, 1978)

- Route overlap

2. **Generalized G function** (Mattsson et al., 2014)

- Route overlap and route length

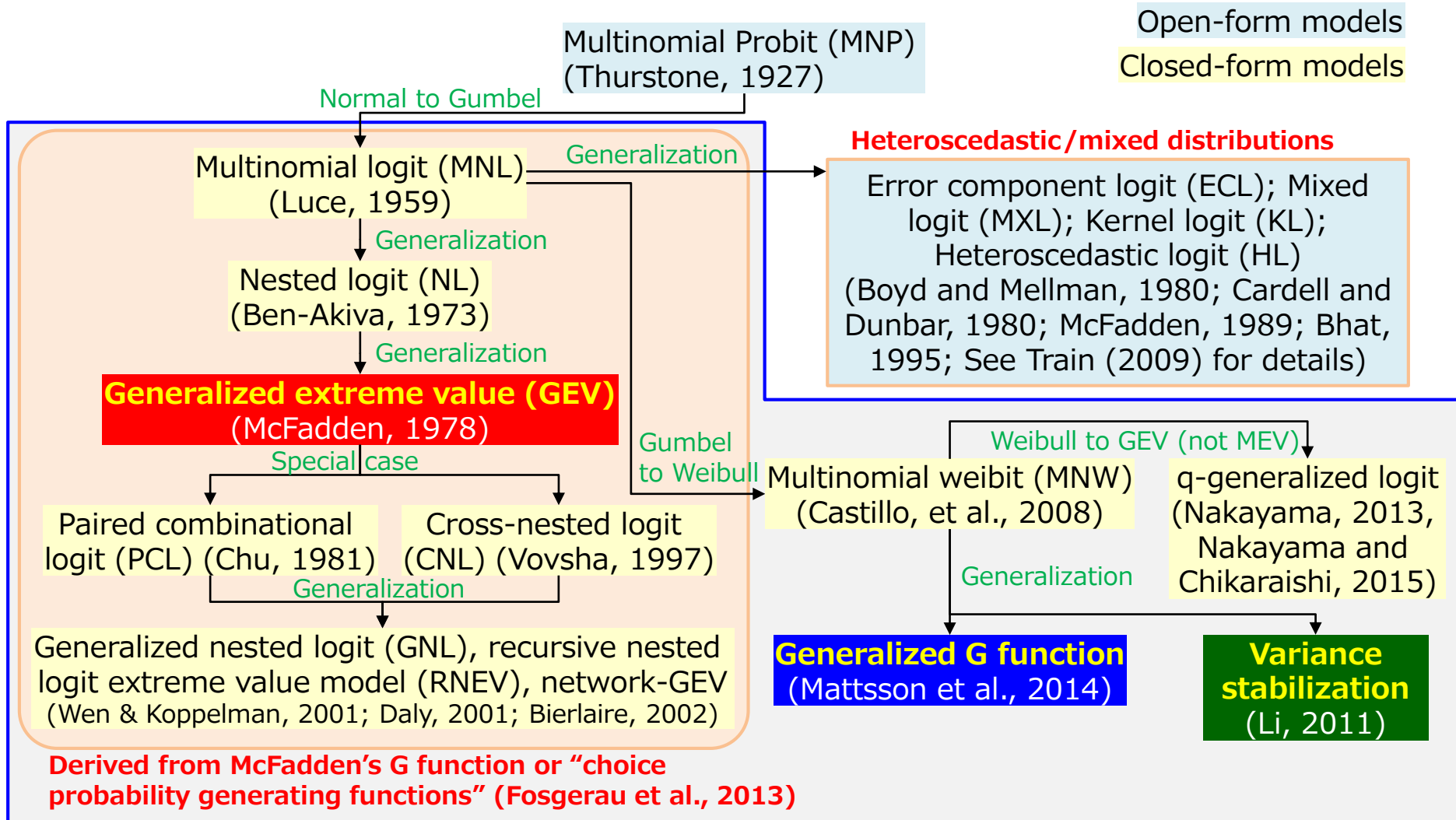
3. **Recursive logit** (Fosgerau et al., 2013)

- Route enumeration

Discrete choice models

[based on Hato (2002)]

Open-form models
Closed-form models



Derived from the generalized G function

McFadden's G function

The properties that the G function must exhibit

$$\textcircled{1} G(y_{i1}, y_{i2}, \dots, y_{ij_i}) \geq 0$$

$$\textcircled{2} G \text{ is homogeneous of degree } m : G(\alpha y_{i1}, \dots, \alpha y_{ij_i}) = \alpha^m G(y_{i1}, \dots, y_{ij_i})$$

$$\textcircled{3} \lim_{y_{ij} \rightarrow \infty} G(y_{i1}, y_{i2}, \dots, y_{ij_i}) = \infty \text{ for any } j$$

$\textcircled{4}$ The cross partial derivatives of G satisfy:

$$(-1)^{k-1} \cdot \frac{\partial^k G(y_{i1}, y_{i2}, \dots, y_{ij_i})}{\partial y_{i1} \partial y_{i2} \dots \partial y_{ik}} \geq 0$$

When all conditions are satisfied, the choice probability can be defined as:

$$P_{ij} = \frac{e^{V_{ij}} \cdot G_j(e^{V_{i1}}, e^{V_{i2}}, \dots, e^{V_{ij_i}})}{G(e^{V_{i1}}, e^{V_{i2}}, \dots, e^{V_{ij_i}})}$$

(where, $G_j = \partial G / \partial y_{ij}$)

Assumption:

$$F(\epsilon_{i1}, \dots, \epsilon_{ij}) = \exp\{-G(e^{-\epsilon_{i1}}, \dots, e^{-\epsilon_{ij}})\}$$

$$\textcircled{*} u_{ij} = V_{ij} + \epsilon_{ij}$$

Derivation of choice probability

Suppose $u_{ij} = V_{ij} + \epsilon_{ij}$, where $(\epsilon_{i1}, \dots, \epsilon_{ij})$ is distributed F defined as:

$$F(\epsilon_{i1}, \dots, \epsilon_{ij}) = \exp\{-G(e^{-\epsilon_{i1}}, \dots, e^{-\epsilon_{ij}})\}$$

multivariate extreme value (MEV) distribution (**NOT** GEV)

Then, the probability of the first alternative P_{i1} satisfies:

$$P_{i1} = \int_{\epsilon=-\infty}^{+\infty} F_1(\epsilon, V_{i1} - V_{i2} + \epsilon, \dots, V_{i1} - V_{ij} + \epsilon) d\epsilon$$

$$= \int_{\epsilon=-\infty}^{+\infty} \left[e^{-\epsilon} G_1(e^{-\epsilon}, e^{-\epsilon - V_{i1} + V_{i2}}, \dots, e^{-\epsilon - V_{i1} + V_{ij}}) \times \exp\{-G(e^{-\epsilon}, e^{-\epsilon - V_{i1} + V_{i2}}, \dots, e^{-\epsilon - V_{i1} + V_{ij}})\} \right] d\epsilon$$

$$= \int_{\epsilon=-\infty}^{+\infty} \left[e^{-\epsilon} G_1(e^{V_{i1}}, e^{V_{i2}}, \dots, e^{V_{ij}}) \times \exp\{-e^{-\epsilon} e^{-V_{i1}} G(e^{V_{i1}}, e^{V_{i2}}, \dots, e^{V_{ij}})\} \right] d\epsilon$$



Uses the linear homogeneity

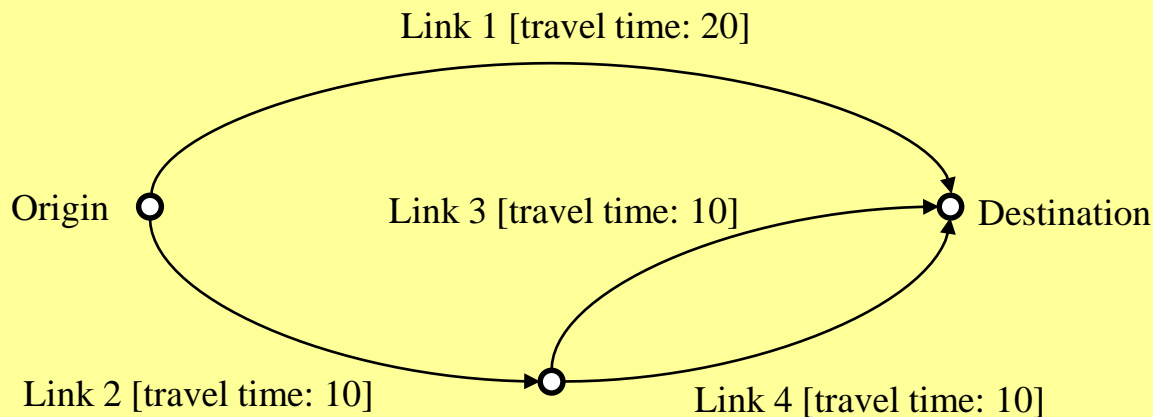
$$= \frac{e^{V_{i1}} G_1(e^{V_{i1}}, e^{V_{i2}}, \dots, e^{V_{ij}})}{G(e^{V_{i1}}, e^{V_{i2}}, \dots, e^{V_{ij}})}$$

Some examples

	G function	Choice probability
Logit	$G = \sum_{j=1}^J y_{ij}$	$P_{ij} = \frac{\exp(V_{ij})}{\sum_{j'=1}^J \exp(V_{ij'})}$
Nested logit	$G = \sum_{l=1}^K \left(\sum_{j \in B_l} y_{ij}^{1/\lambda_l} \right)^{\lambda_l}$	$P_{ij} = \frac{e^{V_{ij}/\lambda_k} \left(\sum_{j \in B_k} e^{V_{ij}/\lambda_l} \right)^{\lambda_k - 1}}{\sum_{l=1}^K \left(\sum_{j \in B_k} e^{V_{ij}/\lambda_l} \right)^{\lambda_l}}$
Paired combinational logit	$G = \sum_{k=1}^{J-1} \sum_{l=k+1}^J \left(y_{ik}^{1/\lambda_{kl}} + y_{il}^{1/\lambda_{kl}} \right)^{\lambda_{kl}}$	$P_{ij} = \frac{\sum_{m \neq j} e^{\frac{V_{ij}}{\lambda_{jm}}} \left(e^{\frac{V_{ij}}{\lambda_{jm}}} + e^{\frac{V_{im}}{\lambda_{jm}}} \right)^{\lambda_{jm} - 1}}{\sum_{k=1}^{J-1} \sum_{l=k+1}^J \left(e^{\frac{V_{ik}}{\lambda_{kl}}} + e^{\frac{V_{il}}{\lambda_{kl}}} \right)^{\lambda_{kl}}}$
Generalized nested logit	$G = \sum_{k=1}^K \left(\sum_{j \in B_k} (\alpha_{jk} y_{ij})^{1/\lambda_k} \right)^{\lambda_k}$	$P_{ij} = \frac{\sum_k (\alpha_{jk} e^{V_{ij}})^{\frac{1}{\lambda_k}} \left(\sum_{m \in B_k} (\alpha_{mk} e^{V_{im}})^{\frac{1}{\lambda_k}} \right)^{\lambda_k - 1}}{\sum_{l=1}^K \left(\sum_{m \in B_k} (\alpha_{ml} e^{V_{im}})^{\frac{1}{\lambda_l}} \right)^{\lambda_l}}$

* $y_{ij} := \exp(V_{ij})$

Illustration



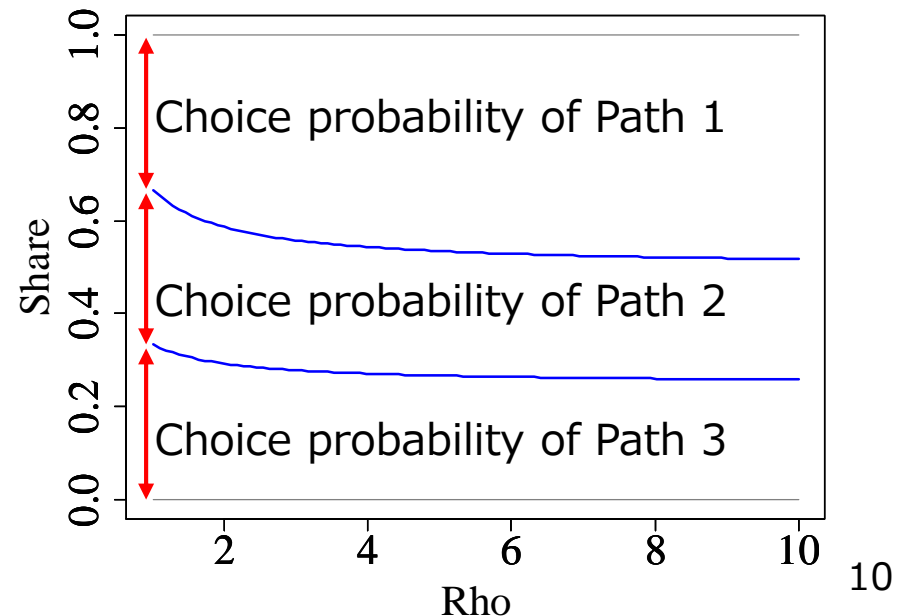
Path 1 = {Link 1} [travel time: 20]
 Path 2 = {Link 2, Link 3} [travel time: 20]
 Path 3 = {Link 2, Link 4} [travel time: 20]

Nested logit

$$P_1 = \frac{\exp(\beta x)}{\exp(\beta x) + \exp\left(\frac{1}{\rho} \Lambda\right)}$$

$$P_2 = P_3 = \frac{1}{2} \cdot \frac{\exp\left(\frac{1}{\rho} \Lambda\right)}{\exp(\beta x) + \exp\left(\frac{1}{\rho} \Lambda\right)}$$

✳ $\Lambda = \ln(\exp(\rho\beta x) + \exp(\rho\beta x))$
 β is fixed as -0.2



Generalized G (A) function

The properties that the A function must exhibit

- ① $A(y_{i1}, y_{i2}, \dots, y_{iJ_i}) \geq 0$
- ② A is homogeneous of degree one: $A(\alpha y_{i1}, \dots, \alpha y_{iJ_i}) = \alpha A(y_{i1}, \dots, y_{iJ_i})$
- ③ $\lim_{y_{ij} \rightarrow \infty} A(y_{i1}, y_{i2}, \dots, y_{iJ_i}) = \infty$ for any j
- ④ The cross partial derivatives of A satisfy:

$$(-1)^{k-1} \cdot \frac{\partial^k A(y_{i1}, y_{i2}, \dots, y_{iJ_i})}{\partial y_{i1} \partial y_{i2} \dots \partial y_{ik}} \geq 0$$

When all conditions are satisfied, the choice probability can be defined as:

$$P_{ij} = \frac{w_{ij} \cdot A_j(w_{i1}, w_{i2}, \dots, w_{iJ})}{A(w_{i1}, w_{i2}, \dots, w_{iJ})} \quad (\text{where, } A_j = \partial A / \partial w_{ij})$$

Assumption: $F(x_{i1}, \dots, x_{iJ}) = \exp\{-A(-w_{i1} \ln[\Psi(x_{i1})], \dots, -w_{iJ} \ln[\Psi(x_{iJ})])\}$

When $w_j = e^{V_{ij}}$ and $\Psi(x_j) \sim i.i.d. \text{ Gumbel}$, A function becomes McFadden's G function

Derivation of choice probability

Note that $\Pr[\max_{j \in J} X_{ij} \leq x] = F(x, x, \dots, x)$, where F is defined as:

$$F(x_{i1}, \dots, x_{iJ}) = \exp\{-A(-w_{i1} \ln[\Psi(x_{i1})], \dots, -w_{iJ} \ln[\Psi(x_{iJ})])\}$$

Then, the probability of the first alternative P_{i1} satisfies:

$$P_{i1} = \int_{x \in \Omega_i} F_1(x, x, \dots, x) dx$$

$$= \int_{x \in \Omega_i} \left[e^{-A(-w_{i1} \ln[\Psi(x)], \dots, -w_{iJ} \ln[\Psi(x)])} \times \right. \\ \left. A_1(-w_{i1} \ln[\Psi(x)], \dots, -w_{iJ} \ln[\Psi(x)]) \cdot w_{i1} \cdot \frac{\psi(x)}{\Psi(x)} \right] dx$$

$$= w_{i1} \cdot \frac{A_1(w)}{A(w)} \int_{x \in \Omega_i} \underbrace{A(w) [\Psi(x)]^{A(w)-1} \psi(x)}_{\text{= density function of } F} dx$$



Uses the linear homogeneity

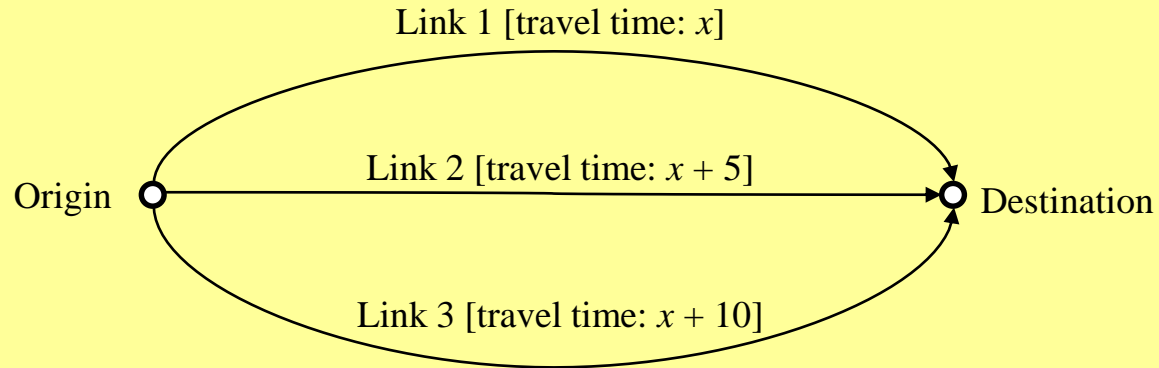
$$= w_{i1} \cdot \frac{A_1(w)}{A(w)}$$

Some examples

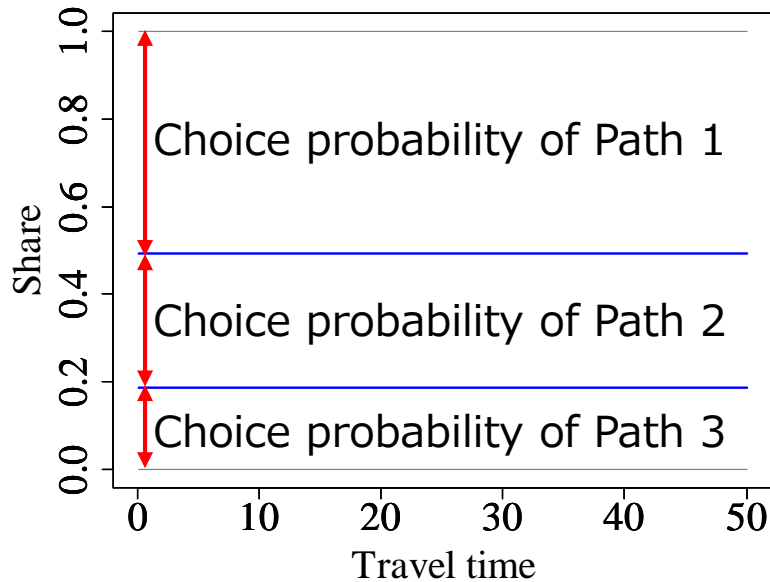
	G function	Choice probability
Under the assumption of independence (Mattsson et al., 2014)		
Logit (Gumbel)	A: summation, $w_{ij} = e^{\beta V_{ij}}$, $\Psi(x_{ij}) \sim \text{Gumbel}(\beta, 0)$	$P_{ij} = \frac{\exp(\beta V_{ij})}{\sum_{j'=1}^J \exp(\beta V_{ij'})}$
Weibit-type (Frechet)	A: summation, $w_{ij} = V_{ij}^\beta$, $\Psi(x_{ij}) \sim \text{Frechet}(\beta, 1)$	$P_{ij} = \frac{V_{ij}^\beta}{\sum_{j'=1}^J V_{ij'}^\beta}$
Weibit (Weibull)	A: summation, $w_{ij} = V_{ij}^{-\beta}$, $\Psi(x_{ij}) \sim \text{Weibull}(\beta, 1)$	$P_{ij} = \frac{V_{ij}^{-\beta}}{\sum_{j'=1}^J V_{ij'}^{-\beta}}$
Under the statistical dependence (Chikaraishi and Nakayama, 2016)		
Nested logit	$A = \sum_{l=1}^K \left(\sum_{j \in B_l} w_{ij}^{1/\lambda_l} \right)^{\lambda_l}$, $w_{ij} = e^{\beta(a_{il} + b_{ij})}$, $\Psi(x_{ij}) \sim \text{Gumbel}(\beta, 0)$	$P_{ij} = \frac{\exp\left[\frac{\beta b_{ij}}{\lambda_l}\right]}{\sum_{j' \in J_l} \exp\left[\frac{\beta b_{ij'}}{\lambda_l}\right]} \cdot \frac{\exp[\beta a_{il} + \lambda_l \bar{b}_{oil}]}{\sum_{l'=1}^L \exp[\beta a_{il'} + \lambda_{l'} \bar{b}_{oil'}]}$ $\bar{b}_{oil} = \ln \sum_{j \in J_l} \exp(\beta b_{ij} / \lambda_l)$
Nested weibit	$A = \sum_{l=1}^K \left(\sum_{j \in B_l} w_{ij}^{1/\lambda_l} \right)^{\lambda_l}$, $w_{ij} = (a_{il} b_{ij})^{-\beta}$, $\Psi(x_{ij}) \sim \text{Weibull}(\beta, 1)$	$P_{ij} = \frac{b_{ij}^{-\frac{\beta}{\lambda_l}}}{\sum_{j' \in J_l} b_{ij'}^{-\frac{\beta}{\lambda_l}}} \cdot \frac{(a_{il})^{-\beta} (\bar{b}_{oil})^{\lambda_l}}{\sum_{l'=1}^L (a_{il'})^{-\beta} (\bar{b}_{oil'})^{\lambda_{l'}}}$ $\bar{b}_{oil} = \sum_{j \in J_l} b_{ij}^{-\beta/\lambda_l}$

Illustration

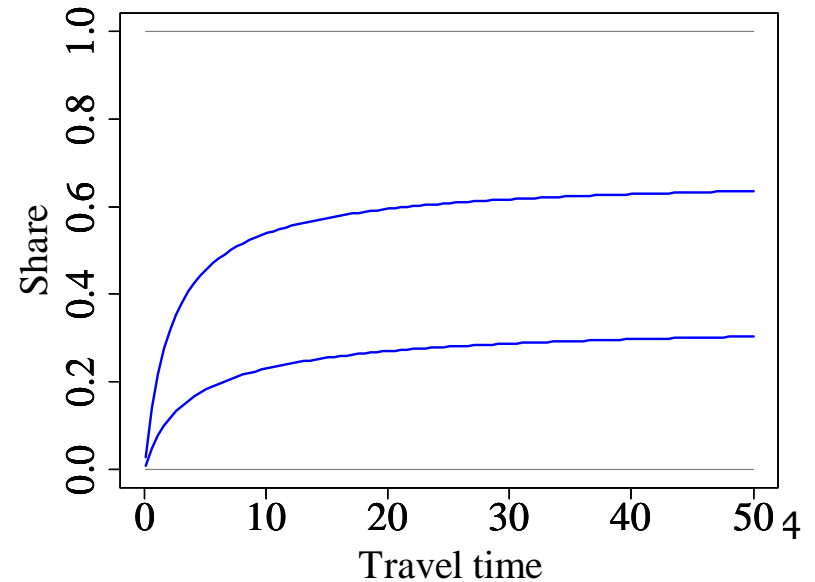
(b) Route length



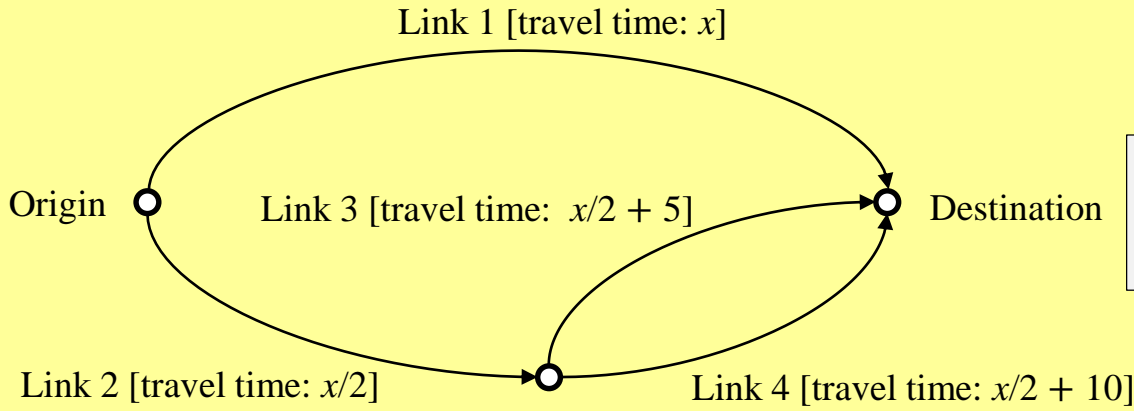
Logit



Weibit

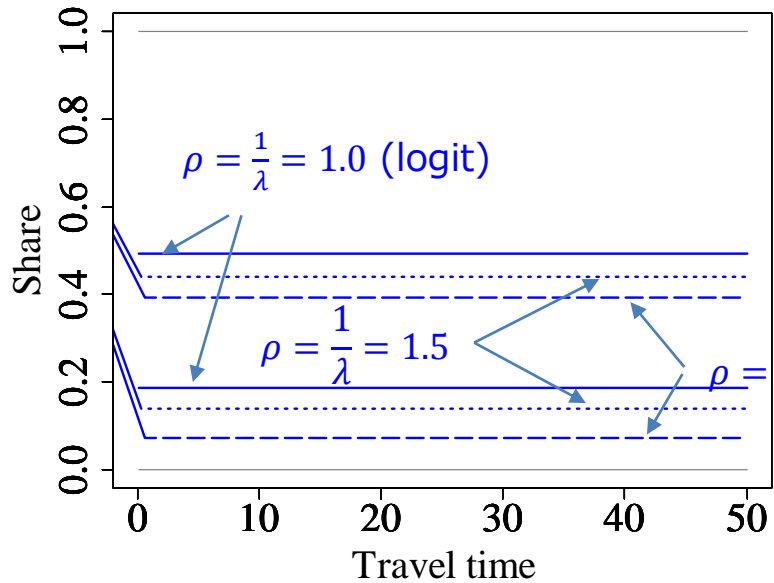


Illustration

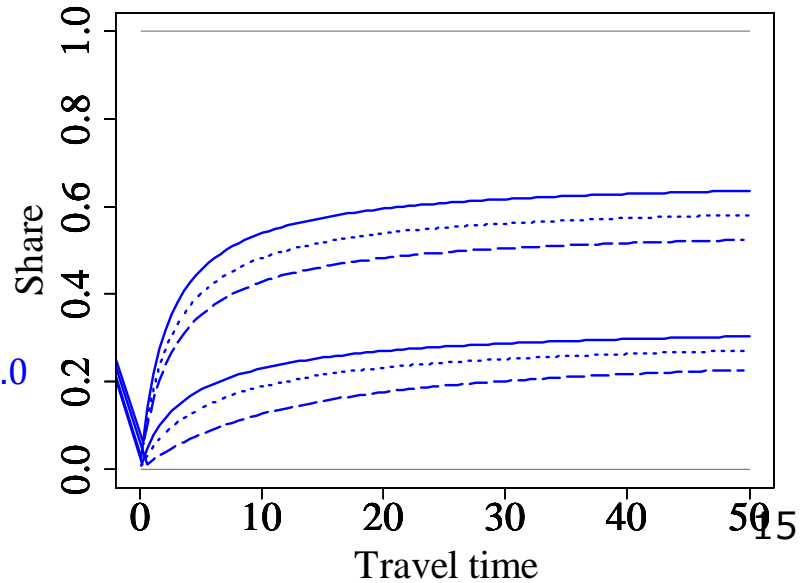


Path 1 = {Link 1} [travel time: x]
Path 2 = {Link 2, Link 3} [travel time: $x + 5$]
Path 3 = {Link 2, Link 4} [travel time: $x + 10$]

Nested logit

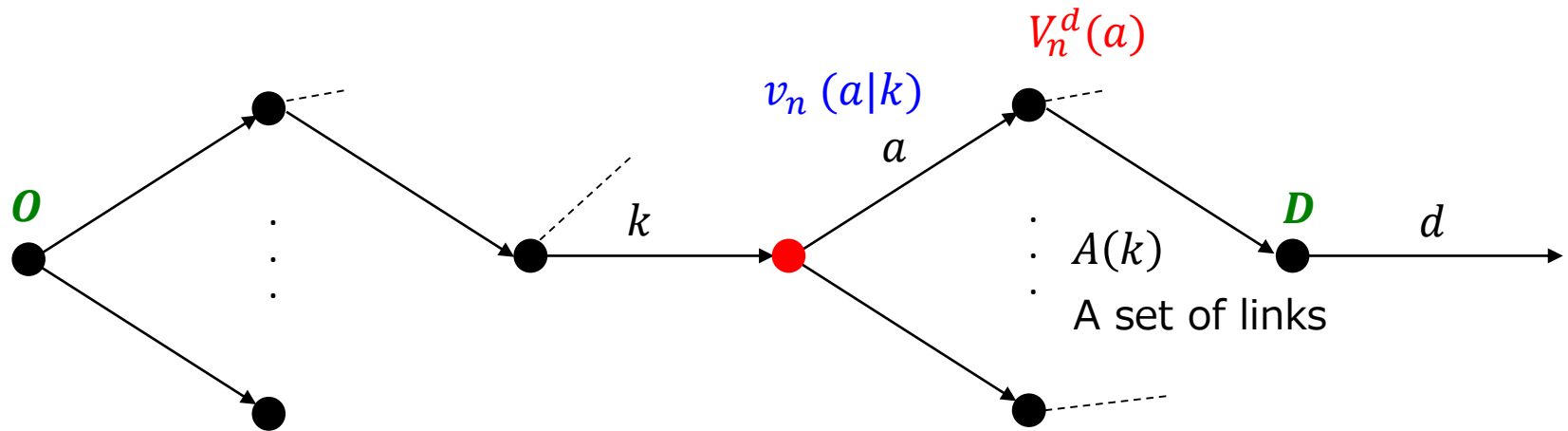


Nested weibit



Recursive logit Fasgerau et al. (2013)

The recursive logit model corresponds to a dynamic discrete choice model where the path choice problem is formulated as a sequence of link choices (same as Akamatsu (1996))



$$u(a|k) = v(a|k) + V(a) + \mu\varepsilon(a)$$

where $V(k) = E[\max_{a \in A(k)} (v(a|k) + V(a) + \mu\varepsilon(a))]$

Instantaneous cost

i.i.d. error terms (Gumbel)

The expected maximum utility to the destination

Recursive logit

$$u(a|k) = v(a|k) + V(a) + \mu\varepsilon(a)$$

where $V(k) = E\left[\max_{a \in A(k)} (v(a|k) + V(a) + \mu\varepsilon(a))\right]$

Link choice
Probability:

$$P(a|k) = \frac{e^{\frac{1}{\mu}(v(a|k)+V(a))}}{\sum_{a' \in A(k)} e^{\frac{1}{\mu}(v(a'|k)+V(a'))}}$$

Route choice
probability:

$$\sigma = \{k_i\}_{i=0}^I$$

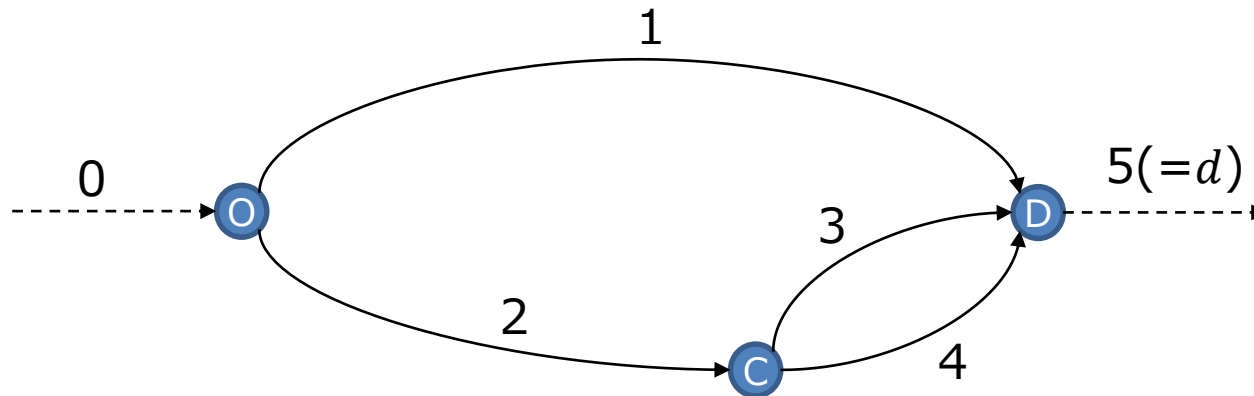
$$\begin{aligned} P(\sigma) &= \prod_{i=0}^{I-1} P(k_{i+1}|k_i) = \prod_{i=0}^{I-1} e^{v(k_{i+1}|k_i)+V(k_{i+1})-V(k_i)} \\ &= e^{-V(k_0)} \prod_{i=0}^{I-1} e^{v(k_{i+1}|k_i)} \end{aligned}$$

Log-likelihood:

$$\begin{aligned} LL(\beta) &= \ln \prod_{n=1}^N P(\sigma_n) \\ &= \frac{1}{\mu} \sum_{n=1}^N \left(\sum_{i=0}^{I_n-1} v(k_{i+1}|k_i) - V(k_0) \right) \end{aligned}$$

Can be analytically obtained

Illustration



Incidence matrix \mathbf{L}

$$\begin{array}{c}
 \underbrace{\hspace{10em}}_a \\
 \left. \begin{array}{c} \\ \\ \\ \\ \\ \\ \end{array} \right\} k \left(\begin{array}{cccccc}
 0 & 1 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 0
 \end{array} \right)
 \end{array}$$

Generalization of recursive logit

Recursive logit (Fosgerau et al., 2013)

$$u(a|k) = v(a|k) + V(a) + \mu\varepsilon(a)$$

$$\text{where } V(k) = E \left[\max_{a \in A(k)} (v(a|k) + V(a) + \mu\varepsilon(a)) \right]$$


Nested recursive logit (Mai et al., 2015)

$$u(a|k) = v(a|k) + V(a) + \mu_k \varepsilon(a)$$

$$\text{where } V(k) = E \left[\max_{a \in A(k)} (v(a|k) + V(a) + \mu_k \varepsilon(a)) \right]$$

Generalized recursive logit (Mai, 2016)

$$u(a|k) = v(a|k) + V(a) + \mu\varepsilon(a)$$

$$\text{where } V(k) = E \left[\max_{a \in A(k)} \left(v(a|k) + V(a) + \varepsilon(a|k) - \frac{\gamma}{\mu_k} \right) \right]$$


Following the MEV distribution (expressed through G function)

Generalization leads to difficulties in model estimation (as usual)

Highly recommended!

- Kenneth E. Train
- Discrete Choice Methods with Simulation
- Cambridge University Press
- Second edition, 2009
- <https://eml.berkeley.edu/books/choice2.html>

Chapter 1. Introduction

Chapter 2. Properties of Discrete Choice Models

Chapter 3. Logit

Chapter 4. GEV

Chapter 5. Probit

Chapter 6. Mixed Logit

Chapter 7. Variations on a Theme

Chapter 8. Numerical Maximization

Chapter 9. Drawing from Densities

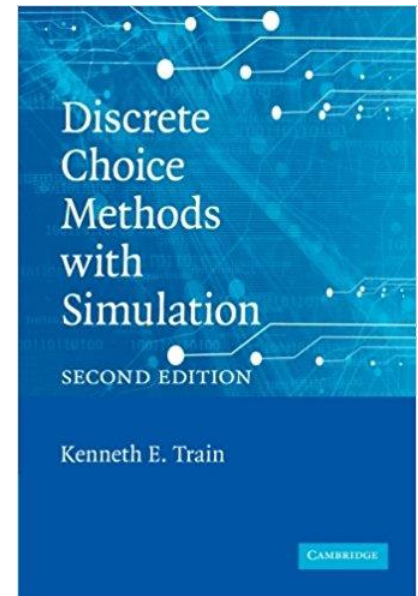
Chapter 10. Simulation-Assisted Estimation

Chapter 11. Individual-Level Parameters

Chapter 12. Bayesian Procedures

Chapter 13. Endogeneity

Chapter 14. EM Algorithms



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