

# Microscopic Discontinuities Disrupting Hydrodynamic and Continuum Traffic Flow Models

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*Keywords:*

Fundamental diagram  
Vehicle detection  
Traffic flow theory  
Hydrodynamic traffic flow  
Continuum traffic flow model

Hydrodynamic and continuum traffic flow models usually require that traffic states are stationary for the model assumptions to hold. The reproducibility of a concave fundamental diagram, FD, is typically assumed to also demonstrate that the underlying states are sufficiently near stationary. This paper uses loop detector data from five locations to empirically demonstrate that the microscopic traffic dynamics giving rise to a concave FD can also invalidate the stationarity assumptions required by the traffic flow models. Specifically, this work develops the exclusionary vehicle aggregation, EVA, method to evaluate conditions underlying conventional fixed time average state measurements. The shape of the FD is shown to be highly correlated with the standard deviation of headways,  $stdev(h)$ , within the underlying samples: low  $stdev(h)$  corresponding to triangular FD and high  $stdev(h)$  to concave FD. Furthermore, high  $stdev(h)$  is shown to correspond to the presence of large voids within the given sample. These voids are inherently non-stationary because different regions of the sample are perceptively distinct. With these new insights in mind, a review of the earliest FD literature reveals evidence supporting the loop detector-based findings. Collectively, the loop detector and historical FD results span over 75 years of empirical traffic data. Meanwhile, a driver behind a large void can act independent of their leader. From the kinematic wave, KW, perspective, a void creates an ill posed problem: if a driver acts independent of their leader there are no KW from the boundaries that reach the driver during their independence, and thus, there is no way to predict how the driver should act. Generally, this type of ill posed problem is avoided in theoretical developments by requiring stationary conditions for the given model, but as this paper shows, real traffic does not necessarily provide stationary conditions. Although the voids are large enough to disrupt stationarity, their duration remains far below the resolution of fixed time averaging to be perceived. As a result, whenever a traffic flow model depends on stationarity and the shape of the FD, it is imperative to check the data to make sure they support the assumptions placed on the FD, e.g., via the EVA method developed herein. Finally, the empirical results in this paper should facilitate the development of macroscopic models that better capture the dynamics of real traffic.

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# 1 Introduction

Hydrodynamic traffic flow models (HdTFM) and many of the related continuum traffic flow models postulate that the shape of the fundamental diagram (FD) determines the velocity at which signals and characteristics propagate through the traffic stream as kinematic waves (KW). There are surprisingly few empirical studies that have examined signals in traffic flow with sufficient precision to support or refute HdTFM, we are only aware of two such studies, both of which suggest that signals do not propagate in accordance with HdTFM (Edie and Baverez, 1967; Coifman et al., 2023).

Most of these traffic flow models are predicated on an assumption that the traffic states come from stationary conditions. Where a stationary traffic state is defined to be homogeneous traffic conditions throughout the entire time-space region of interest, e.g.,  $q$  and  $v$  do not perceptively change at a subsample timescale for the entire duration of a macroscopic sample from a loop detector station (see, e.g., Cassidy, 1998). By requiring stationarity in the theoretical development of the model it precludes various conditions where the model might otherwise be invalid.

Starting with the earliest HdTFM and continuing to this day, the reproducibility of a concave fundamental diagram, FD, is typically assumed to demonstrate that the underlying states are sufficiently near stationary. This paper empirically explores macroscopic traffic data that gives rise to a smooth, reproducible FD and shows the macroscopic data can obscure microscopic dynamics that invalidate the stationarity assumptions required by HdTFM.

To study the microscopic dynamics, this paper develops the Exclusionary Vehicle Aggregation method (EVA), a new approach to aggregate traffic data in a manner that eliminates major sources of noise (inhomogeneous vehicle lengths, partial headways) while still grouping many successive vehicles together using a fixed time sampling strategy. It is shown that when a sample's headway variance is low the resulting data exhibit a triangular shaped FD. When the sample's headway variance increases, the resulting data shows increasing curvature, consistent with a concave FD. The headway variance is shown to be strongly correlated with the maximum headway in the sample, i.e., the presence or absence of a large void ahead of a long headway vehicle. These voids are inherently non-stationary because different regions of the sample are perceptively distinct. Although conditions are non-stationary within a macroscopic sample containing a void, if the FD is constructed from samples that contain voids then the emergent trend from the macroscopic data can still yield a smooth, reproducible, concave FD that masks the underlying conflicts with HdTFM.

## 1.1 Hydrodynamic flow

Let us begin with a few finer points of basic traffic flow theory to clarify the range of conditions where certain theories hold and to emphasize a few key assumptions that are commonly employed but are not always valid. Before there were HdTFM there was shockwave analysis, SwA. In the purest form SwA does not require a FD, it only requires distinct stationary states to exist. When two stationary traffic states abut there must be an interface between them, Wardrop (1952) developed SwA showing that the velocity of the interface,  $u$ , between abutting states  $G$  and  $H$  is given by Equation 1. This outcome arises as a direct result of vehicle conservation, i.e., SwA is simply one manifestation of vehicle conservation between stationary states.

$$u = \frac{q_G - q_H}{k_G - k_H} \quad (1)$$

Table 1, Glossary of terms and variables.

all_lanes	Denotes the case when individual vehicle measurements are combined across all lanes before finding the macroscopic $q$ , $k$ and $v$ .
BHL	Berkeley Highway Laboratory
c	Velocity at which characteristic signals travel via LWR
EVA	Exclusionary vehicle aggregation method for aggregating vehicle detector data
FD	Fundamental diagram
FTS	Fixed Time Sampling- the conventional method for aggregating vehicle detector data
$h_i$	Headway of $i$ -th passing vehicle
HdTFM	Hydrodynamic traffic flow models
HOV lane	High occupancy vehicle lane
$k$	Density (veh/mi)
$k_j$	Jam density (veh/mi)
KW	Kinematic waves
$L_i$	Effective vehicle length of the $i$ -th passing vehicle- sum of the physical vehicle length and the size of the detection zone
LHV	Long headway vehicle
LWR	Lighthill Whitham and Richards HdTFM
max(h)	Maximum headway in an EVA sample
occ	Occupancy (% time that a detector is occupied)
$on_i$	Detector "on-time" for $i$ -th passing vehicle
$q$	Flow (vph)
$Q(k)$	The FD curve expressed in terms of $q$ as a function of $k$
$s$	Spacing between the leading edges of the two loops in a dual loop detector
SHV	Short headway vehicle
Stationary	Homogeneous traffic conditions throughout the entire macroscopic sample, thus, $q$ and $v$ do not perceptively change at a subsample timescale.
SVP	Single vehicle passage method for aggregating vehicle detector data
SwA	Shockwave analysis
$\sigma_h$	Standard deviation of headways in an EVA sample
T	Fixed sampling period in FTS and used for grouping vehicles in EVA. For FTS used as denominator of $q$ and $occ$ in FTS.
$T_d$	Dynamic sample duration in EVA method, $T_d = \sum \text{retained\_}h$ used as denominator of $q$ and $occ$ in EVA, and usually differs from T.
$tt_i$	Vehicle $i$ 's traversal time between the paired loops in a dual loop detector
$u$	Velocity at which an interface travels via SwA
$v$	Space mean speed (mph)
$v_F$	Free speed (mph)

If the traffic exhibits a reproducible FD between speed,  $v$ , flow,  $q$ , and density,  $k$ , it becomes possible to use SwA to model the evolution of the traffic state over time and space. Where the resulting FD curve in the flow-density plane is typically defined as:  $q = Q(k)$ , while  $v = q/k$ . There is no universal shape of  $Q(k)$ , but many researchers employ a concave  $Q(k)$ ,  $\frac{d^2Q(k)}{dk^2} < 0$ , which ensures  $\frac{dQ(k)}{dk} < v$  and other desirable properties (e.g., Whitham, 1974; Del Castillo and Benitez, 1995, Li and Zhang, 2011).

Taking SwA, restricting the set of feasible traffic states to a concave  $Q(k)$ , and employing an implicit assumption that all of the states on  $Q(k)$  are stationary, gives rise to Lighthill Whitham and Richards theory, LWR. Lighthill and Whitham (1955) surmised that when  $\frac{dQ(k)}{dk} < v$ , drivers must always respond to their leader. They take great care to make clear that their model does not apply to vehicles

traveling at free speed, and that it only applies when a driver must adjust their speed in response to the vehicles ahead, or at a macroscopic scale, "that slight changes in flow are propagated back through the stream of vehicles along 'kinematic waves', whose velocity relative to the road is the slope of the graph of flow against concentration." Meanwhile, Richards (1956) asserted that at any instant and every location the velocity of individual cars depends on car-spacing, i.e., all drivers must respond to their leader via what is now commonly called car following. Under these conditions, following the same conservation principles underlying SwA, as the state evolves it does so by progressing along  $Q(k)$  (except during shocks). As a result, the state at any given point in space should be dictated by a KW. If  $Q(k)$  is the same over all time and space, then the KW propagate at velocity  $c$  given by Equation 2.

$$c = \frac{dQ(k)}{dk} \quad (2)$$

In this way, LWR is an extension of SwA. Bringing in other constraints or relationships gives rise to more sophisticated HdTFM, most of which also employ the conservation principles underlying SwA. Thus, any traffic flow model that depends on the conservation principles of SwA are similarly limited to stationary states as required by SwA.

Consider the strictly concave FD in Fig. 1D, with stationary states G and H highlighted. If these data come from a single lane, the trajectories from state H must be evenly spaced and travel at the same speed,  $v_H$ , as per Fig. 1A. If the traffic state transitions via SwA between states G and H on the concave FD, the resulting interface  $u_{GH}$  must travel slower than the traffic in either state G or H. So, vehicles catch up to the interface and change state as they pass it. Whereas LWR predicts that the KW within state H should travel at velocity  $c_H$ , where  $c_H < v_H$ . So, in this case vehicles always overtake the KW and as they do, they adjust their state to match the characteristic at the given point in time and space.

## 1.2 Assumptions and failures

In their empirical study of tunnel traffic, Edie and Baverz (1967) observed that, "small changes in flow may not propagate at a speed equal to the slope of the tangent to a steady-state q-k curve as suggested by the hydrodynamic wave theories of traffic flow. Instead, they are carried along at about stream speed or only slightly less than stream speed right up to saturation flows, at which level they suddenly reverse direction." However, Edie and Baverz did not offer any explanation for the unexpected discrepancy between conventional theory and their empirically observed dynamics.

Naturally, LWR and SwA are among the simplest continuum traffic flow models; however, the present work is potentially applicable to any such model where either the velocities of KW are determined by the shape of the FD or the model requires stationary conditions. While most HdTFM (sometimes implicitly) assume that all drivers are constrained by their leader, we speculate that in real traffic there could be a few drivers who choose their own speed independent of their leader (see, e.g., Ponnu and Coifman, 2017). The voids ahead of these drivers acting independent of their leader creates an ill posed problem where the traffic state over all time and space is no longer defined strictly by the boundary conditions, or alternatively, the independent driver forms a new independent boundary that emanates new KW from within the region of interest. Although SwA covers a broader set of conditions than HdTFM, like LWR, SwA can fail when applied at the macroscopic scale to a concave  $Q(k)$  if the macroscopic concavity is due to unaccounted for microscopic voids in the underlying data.

In terms of the underlying data, most traffic monitoring relies on point detectors at fixed locations in space, such as dual loop detectors that can measure macroscopic flow, occupancy and space mean speed. Usually, these detectors collect the average traffic state over fixed sampling periods that typically range

from 20 sec to 15 min. Conventionally, one then must assume (often implicitly) that the state in a given sample is sufficiently near stationary so that SwA holds across successive macroscopic samples, and by extension, the HdTFM that build off the conservation constraint in SwA should also hold. The trouble is, in reality the aggregate states from point detector data are not always stationary, and sometimes they may even be chronically non-stationary.

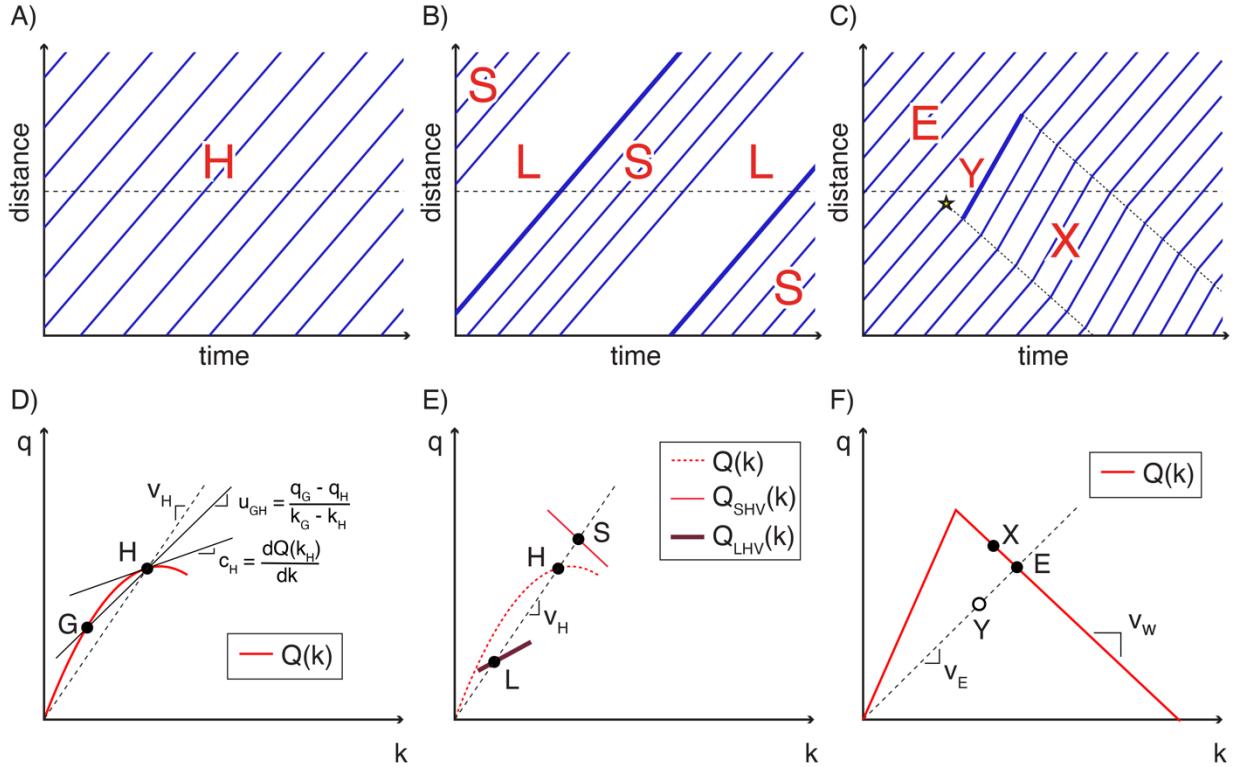


Figure 1, A hypothetical example showing vehicle trajectories (A) underlying a stationary traffic state, (B) non-stationary conditions that yield downstream moving signals that could yield the same macroscopic state as part A, and (C) non-stationary conditions that yield upstream moving signals. (D) A concave FD commonly assumed to hold for HdTFM and the states associated with part A, (B) a concave FD that emerges as the average of two underlying and distinct vehicle groups, each with their own FD, along with the states from part B, and (F) the FD and states associated with part C.

Along these lines, Coifman et al. (2023) studied a high occupancy vehicle (HOV) lane that exhibited a concave  $Q(k)$  in the free flow regime. Examining data locally at individual loop detector stations, Coifman et al. found that while the macroscopic data yields a smooth, reproducible  $Q(k)$ , similar to Fig. 1D, the underlying traffic composition appears to be made up of a mix of long headway vehicles (LHV) that act independent of their respective leaders (thus, being able to travel at their preferred speeds) followed by brief queues of short headway vehicles (SHV) that act as if they are strictly operating in the queued regime of a triangular FD. Although across all vehicles the average state resulted in a concave FD, the two distinct populations exhibited their own separate trends, as shown by  $Q_{SHV}(k)$  and  $Q_{LHV}(k)$  in Fig. 1E. As the traffic speed drops, fewer drivers can maintain their preferred speed, so the percentage of LHV drops and the number of SHV in the moving queues increases. When taking the two groups together, the  $Q(k)$  from all vehicles shifts from being close to the LHV trend at high speed towards the SHV trend at lower speeds, giving rise to the concave  $Q(k)$ , even though the curve is far from representative of either group of vehicles taken individually. The study then measured the velocity at which signals in  $v$  and  $q$  propagate between successive detector stations and found that although the traffic state fell in the free flow regime of the concave  $Q(k)$  the dominant signals appear to travel with the

traffic at  $v$ , rather than  $\frac{dQ(k)}{dk}$  of LWR or  $\frac{\Delta q}{\Delta k}$  of SwA. The trend of the measured signal velocities is similar to the observations of Edie and Baverez (1967). Unlike Edie and Baverez, Coifman et al. offers an explanation for the discrepancy between theory and observation, namely, that the microscopic voids ahead of the LHV (bold trajectories in Fig. 1B) and moving queues arising from the moving bottlenecks (lighter trajectories in Fig. 1B) are typically too short to be perceptible in macroscopic data even though the impacts violate the stationarity assumptions. In this way, the state transitions from state L on the LHV curve to state S on the SHV curve and back again in Fig. 1E, where the dominant state boundaries in Fig. 1B are defined by and travel with the vehicles. But the duration of states L and S are too short to be isolated in the aggregate data, only the average state H is recorded at the macroscopic scale, occluding the non-stationary subsample dynamics that violate SwA and LWR.<sup>1</sup> In this case the voids ahead of the LHV are long-lived, which is why their signals are seen and correlated between successive stations. We suspect that small disturbances form in the moving queues of SHV and propagate upstream, but usually these disturbances are short-lived, dissipating upon reaching the next LHV.

To be clear, the general concept of moving bottlenecks is well established in the literature (e.g., Newell, 1998; Munoz and Daganzo, 2002; Leclercq et al., 2004; Logghe and Immers, 2008; Laval, 2009; Duret et al., 2010; Leclercq et al., 2016; Chen and Ahn, 2018). In turn, drivers exhibiting a range of preferred speeds could potentially be modeled as if traffic were comprised of different vehicle classes, as has been done in theoretical and simulation studies (e.g., Daganzo, 2002; Wong and Wong, 2002; Zhang and Jin, 2002; Chanut and Buisson, 2003; Benzoni-Gavage and Colombo, 2003; Logghe and Immers, 2003; Ngoduy and Liu, 2007; Logghe and Immers, 2008; van Lint et al., 2008; van Wageningen-Kessels et al., 2014; Qian et al., 2017). But beyond Coifman et al. (2023), we are not aware of any empirical work that explored how different vehicle classes could come together to form a concave FD in such a way that violates stationarity.

The moving bottleneck example from Coifman et al. (2023) that was repeated in Fig. 1B&E is just one example where the macroscopic measurements obscure the non-stationary microscopic dynamics. A vehicle exiting a lane is another example that creates a void, and if the prevailing speed is slower than free speed, it is likely that the void will be short-lived as the following vehicles close the gap. This process is illustrated in Fig. 1C, after a vehicle exits the lane (shown with a star) the following vehicle is briefly unconstrained (as shown with a bold trajectory) as it closes the gap represented by state Y. The gap underlying state Y shrinks as the gap closes, so State Y is shown with an open circle in the flow density plane, Fig. 1F, to indicate the point is not fixed, although speed is constant, the flow progressively increases until the gap disappears. Wang and Coifman (2008) empirically studied these maneuvers in vehicle trajectory data and concluded that the exiting vehicle induced an upstream moving disturbance as the upstream vehicles followed the trajectory of the first vehicle behind the exit, as shown with state X in Fig. 1C&F. They found a median lifetime of 5 sec while the voids are perceptible. But the dominant speeds in that study were below 20 mph. Xuan and Coifman (2012) undertook a similar study using instrumented probe vehicle data and found the median lifetime of 14 sec for a gap behind a departing vehicle, where that study was limited to maneuvers at speeds below 44 mph. At higher speeds it is likely that the lifetimes are longer. In aggregate data, the presence of these short-lived voids will place the average state somewhere in the E-X-Y triangle of Fig. 1F. When  $v_E > 40$  mph the voids could take conditions from the high flow congested region of an underlying triangular FD and give average states that appear to come from the free flow regime of a concave FD while masking the underlying non-

<sup>1</sup> Throughout this paper, almost all references SwA are in the macroscopic context, i.e., as applied to conventional fixed time averages, and this application can fail if the fixed time average is non-stationary. SwA should still hold when correctly applied at the microscopic scale, as follows: In the presence of a void, instead of transitioning directly from state G to H, SwA transitions from state G to the origin of the flow-density plane and then from the origin to state H, yielding to two signals that travel with the vehicles at the different speeds on either side of the void, rather than the single signal predicted by macroscopic SwA that travels slower than any of the vehicles.

stationary dynamics of the distinct states at the microscopic scale (similar to the preceding argument regarding Fig. 1E). While the moving bottleneck example resulted in signals moving downstream faster than predicted by SwA or LWR, in this case the dominant signals should propagate upstream, in the opposite direction that would be predicted by SwA or LWR for the free flow regime, still in conflict with the traffic flow models that assume the sampled states are stationary.

The scenario in Fig. 1C is true of both vehicles departing to an off ramp and departing in lane change maneuvers. Wang and Coifman (2008) showed that in the case of a lane change maneuver, the corresponding entrance to an adjacent lane should yield supersaturated conditions in the entered lane. However, the accommodation time was found to be faster behind an entrance and thus, when averaging across lanes the lane change maneuver should still give rise to a perceptible upstream moving ripple in the average state across lanes.

Fig. 1A&D show how the macroscopic dynamics should progress under stationary conditions. The remaining subplots in this figure illustrate scenarios that can give rise to a concave FD from non-stationary dynamics. There are undoubtedly many other ways for systematic microscopic events to distort the macroscopic states into a reproducible concave FD. What matters is that those microscopic events also violate the necessary assumptions of stationarity in the macroscopic states because of the ill posed problem from the voids. The LHV driver upstream of a void has a choice between options that change how the traffic state evolves. The driver could maintain the gap resulting in signals moving downstream with their vehicle (e.g., Fig. 1B) at the risk of attracting another vehicle to enter the lane in the gap (more uncertainty), or the driver could close the gap resulting in upstream moving signals (e.g., Fig. 1C) while choosing to do so either quickly or slowly (further uncertainty). Some of the possible outcomes might be in line with the predictions of a given HdTFM, but a pure HdTFM is deterministic and cannot capture the uncertainty in terms of which outcome the driver will choose. Then there is the matter of scale, in the case of a true liquid with enough particles that they are effectively uncountable, the macroscopic solution can use the average behavior. Whereas in traffic, there might be at most hundreds of voids generated per hour in a systematic process (e.g., vehicles departing to an off ramp), the number of events remains small enough that you cannot assume all voids will yield the same outcome. In theoretical HdTFM development these ill posed problems are avoided by requiring stationary conditions, but as this paper will show empirically, real traffic does not necessarily provide stationary conditions.

### 1.3 Overview

Based on Section 1.2, one might be tempted to conclude that traffic monitoring should use microscopic data, and indeed that could prevent the non-stationary states going undetected. But microscopic vehicle trajectories are prohibitively expensive to collect across all time and space. As the remainder of this paper will illustrate, there is a simple way to detect the non-stationary conditions from conventional point detector data. To set the stage, Section 2 reviews both conventional fixed time aggregation and the single vehicle passage methodologies for aggregating loop detector data, then develops the EVA method that incorporates different strengths from the two earlier methods. This section also presents the five dual loop detector data sets used in the analysis. Section 3 uses the EVA method to first explore how the shape of the emergent FD varies in response to the standard deviation of the headways in a given sample,  $\sigma_h$ . Next, it is shown that  $\sigma_h$  is strongly correlated with the maximum headway in the given sample i.e., the presence or absence of a large void. Finally, the paper closes in Section 4 with conclusions.

## 2 Methodology and Data Sets

This research uses dual loop detector data, and this section presents the details of dual loop detector data aggregation. It begins by reviewing two existing data aggregation methods for context. Section 2.1 covers

conventional Fixed Time Sampling and highlights how this method is deficient for developing traffic flow theory. Section 2.2 covers the Single Vehicle Passage method to show how taking a deliberate approach to aggregating the individual vehicle actuations can yield informative insights into traffic dynamics, but these insights come at the cost of taking the vehicles out of sequence and discarding any temporal information.

Section 2.3 develops the new Exclusionary Vehicle Aggregation method, which borrows concepts from the other two aggregation methods to gain additional insights into traffic dynamics and serves as the basis of the analysis in this research. Meanwhile, Appendix A presents some of the finer details of dual loop detector measurements that are not critical to understanding the rest of the paper, but these subtle details are very important for anyone who wishes to reproduce or extend this work. Finally, Section 2.4 presents a brief review of the five loop detector data sets used in this research.

## 2.1 Conventional fixed time sampling

Most loop dual loop detector stations are configured to collect conventional fixed time sampling, FTS. FTS dates back to Gazis and Foot (1969) if not earlier. The sampling strategy was developed for real time operations, where small sampling errors are not critical, e.g., often an operating agency simply wants to know whether speeds are low or high to produce a three color congestion map. Coifman (2014a) goes into detail as to why FTS is not ideal for advancing traffic flow theory, but usually the individual vehicle actuations are discarded after being aggregated to FTS, leaving no alternatives to FTS in most cases. All of the detector stations used in this study collected the individual vehicle actuations, allowing us to also use the alternative aggregation schemes discussed below.

At any rate, in the FTS scheme, all samples have the same fixed duration time. Fig. 2 shows a hypothetical example to explain the individual vehicle measurements. Generally, each vehicle is counted in exactly one sample and each speed measurement is attributed to exactly one sample. Ideally both the arrival time and speed measurements from a given vehicle are assigned to the same sample, as will be the case in the present study, but that is not necessarily the case for all dual loop detector deployments. Speed, flow and occupancy are then calculated, e.g., via Equations 3-5, where  $n$  vehicles are counted in the given sample.

$$q = \frac{n}{T} \quad (3)$$

$$occ = \frac{\sum \text{time\_detector\_occupied}}{T} \cdot 100\% \quad (4)$$

$$v = \frac{n}{\sum 1/v_i} \quad (5)$$

It is important to note that there is no universal standard for calculating FTS, e.g., some operating agencies might calculate time mean speed or truncate occupancy in ways that undermine using the data to understand traffic dynamics (Coifman, 2001). So, care should be taken to understand the specific FTS used in a given data set.

Meanwhile, two of the biggest problems of FTS come from splitting a given vehicle's observations across different samples. Usually, the headway for the first vehicle in a given sample will fall partially in the previous sample, e.g., vehicle 12 in Fig. 2 arrives in sample IV, but the portion of its headway that falls in sample III is allocated to sample III rather than allocating the entire headway to sample IV in which vehicle 12 is counted. This fractional headway can significantly degrade the fidelity of  $q$  for the two samples. On average, the missing fraction of a headway at the start of a sample will be balanced by

the added fraction of a headway at the end of the sample, but in any given sample the offset could be far from neutral, leading to considerable noise in  $q$ . The second problem comes from splitting a vehicle's on-time across samples. Vehicle 6 in Fig. 2 straddles the boundary between samples II and III. In conventional FTS, the portion of the on-time falling in a given sample is allocated to that sample. In this way, the on-time can be split across samples while the count and speed are allocated to a single sample. As a result, during low flow a sample can have  $q=0$  and  $occ>0$ . Additional measurement noise comes from aggregating vehicles of different lengths together, e.g., a truck will contribute a much larger on-time than a passenger vehicle traveling at the same speed (see, e.g., Coifman and Neelisetty, 2014).

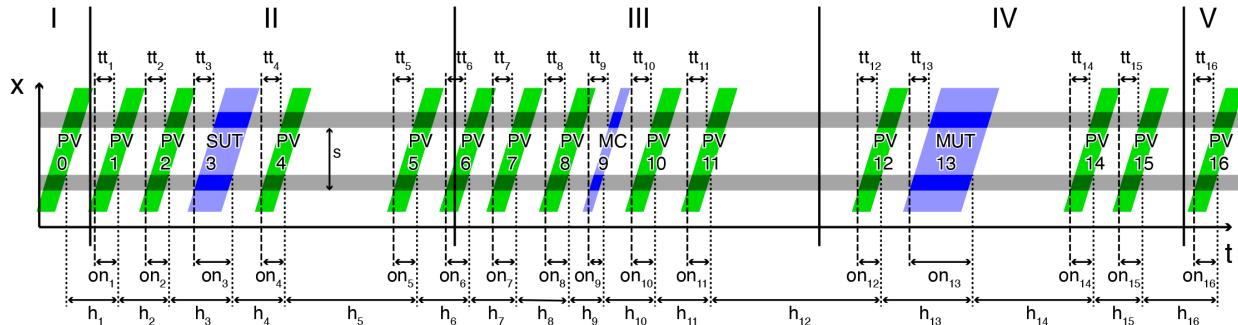


Figure 2, A hypothetical example showing 17 vehicles passing over a dual loop detector during the span of five fixed time sample periods, numbered I-V. The two loop detectors are shown as horizontal stripes in the time space plane while the vehicle trajectories are plotted to show the physical length of the individual vehicles. The vehicles are numbered from left to right. Veh 3 is a single unit truck (SUT), veh 9 is a motorcycle (MC), veh 13 is a multi-unit truck (MUT), and the remaining 14 veh are passenger cars (PV). For a given vehicle its arrival time is the instant the leading edge enters the upstream detector zone; on-time is the amount of time the vehicle occupies the upstream detector; headway is the time difference between when the vehicle departs the upstream detector and the time the previous vehicle departed the upstream detector; and speed is the quotient of the detector spacing,  $s$ , and the traversal time,  $tt$ , that it takes the vehicle to travel between the paired detectors.

## 2.2 Single vehicle passage methodology

The Single Vehicle Passage, SVP, methodology for aggregating dual loop detector data was developed over the past decade to isolate and extract finer details of traffic dynamics. The SVP method was designed to minimize the sampling errors from FTS and ensure large samples of homogeneous vehicles. For each single vehicle passage, the flow,  $q_{\text{svp}}$ , occupancy,  $occ_{\text{svp}}$ , speed,  $v_{\text{svp}}$ , and effective length,  $L_{\text{svp}}$ , are calculated via Equations 6-9 (Coifman, 2014b). Where  $h$  is the headway of the vehicle measured rear bumper of the previous vehicle to the rear bumper of the current vehicle to ensure that the gap ahead of the current vehicle is associated with that vehicle since ultimately a given driver controls the gap ahead of themselves. On-time,  $on$ , is the time for which the vehicle occupied the upstream detector; detector spacing,  $s$ , is the distance between the leading edge of each loop of the dual loop detector; and the traversal time,  $tt$ , is the difference between the actuation times at the downstream and upstream detectors. Thereby avoiding the split headways and on-times of FTS. To ensure homogeneous vehicle samples, instead of grouping vehicles based on their arrival order, SVP bins vehicles by their length and then their speed. At this point, any individual bin with fewer than 100 vehicles is discarded to ensure the sample sizes are sufficiently large enough to be representative. For the remaining bins the median speed, flow and occupancy are found. Because the samples have homogeneous vehicle length, the measurements can also be used to calculate density for the given bin via the fundamental equation,  $k = q/v$ , and average vehicle spacing from the reciprocal of  $k$  (Coifman, 2015).

$$q_{svp} = \frac{1}{h} \quad (6)$$

$$occ_{svp} = \frac{on}{h} \cdot 100\% \quad (7)$$

$$v_{svp} = \frac{s}{tt} \quad (8)$$

$$L_{svp} = v_{svp} \cdot on \quad (9)$$

The SVP method is very different from FTS, the SVP data are collected over an extended period (typically ranging from one day to several months) and it is only after all of the data have been binned that any aggregation is done. In the case of SVP, Fig. 2 would represent a very small portion of a given sample. Since all vehicles are binned by length the two trucks and one motorcycle would be sorted into their respective length bins. If one wants to study these less common vehicle lengths the data set needs to be very large to ensure the respective speed bins are above the 100 observation threshold. Assuming the remaining 13 vehicles all have lengths falling in the 18 to 22 ft range, they all go into the same length class and then are sorted by speed into their respective bins. In this way, to achieve homogeneous vehicle lengths and speeds the arrival order and times are completely discarded. The SVP provides a low noise measure of the central tendency of the vehicle data, often the data yields well defined curves for a given vehicle length bin without any smoothing across the independent speed bins.

Various studies have extended the SVP to compare different conditions by adding another dimension to the binning, e.g., adjacent lane speed, time of day, flow, and headway (Ponnu and Coifman, 2015 & 2017; Coifman and Ponnu, 2020). These comparison studies have revealed previously unknown dependencies, e.g., adjacent lane speed modulating driver behavior and the FD in the ego lane.

### 2.3 Exclusionary vehicle aggregation methodology

Both FTS and SVP predate this work. To capture the temporal evolution of the traffic state from FTS with the noise suppression of SVP, this paper introduces the Exclusionary Vehicle Aggregation, EVA, methodology. Like SVP, the traffic state is measured for each vehicle as it passes the dual loop detector: speed; headway,  $h$  (rear bumper to rear bumper); detector on-time,  $on$ ; and vehicle length via Equations 6-9. But like FTS, the vehicles are binned into successive fixed time sample periods (successive  $T=30$  sec in this study). Unlike conventional fixed time sampling, the vehicle brings its entire headway. So, the observation time allotted to a given sample is dynamic and will vary from the FTS window used to assign vehicles to samples. By definition the sample will have an integer number of headways, and all of the measurements from a given vehicle are allocated to a single sample. For this work each vehicle is assigned to the sample in which it first enters the upstream loop detector.<sup>2</sup> Next, recognizing that the different vehicle lengths have different dynamics (Coifman, 2015), only passenger vehicles are retained for this study (18-22 ft veh, which comprise roughly 70% of the passing vehicles in the data sets used herein), with all other vehicles excluded from the aggregated state calculation (hence the name EVA).<sup>3</sup> Note that the headways for the retained vehicles do not change, the aggregation simply skips over the excluded vehicles. The discarded trucks and motorcycles reduce the number of vehicles in the sample but since their positions in the sequence of vehicles are random, the impact of their removal should be unbiased. In this manner the EVA method can be applied to an individual lane or all lanes combined at a given detector station. The latter condition is henceforth denoted "all\_lanes," where all vehicles that pass during the given sample, regardless of lane, are aggregated together for that sample.

<sup>2</sup> The specific event used for assigning vehicles to samples is not critical as long as it is consistent across all vehicles, e.g., one could just as easily use the time a vehicle departs the downstream loop detector to assign all vehicles to a given sample period.

<sup>3</sup> Obviously, the range of retained vehicle lengths may need to be adjusted when applying EVA to a different data set,

In each sample speed, flow and occupancy are calculated using only the  $N$  retained vehicles (i.e., those with  $18 \leq L_{svp} \leq 22$  ft) via Equations 10-15 for the given fixed sample period using a dynamic sampling duration  $T_d$  via Equation 11. In this way,  $T_d$  is the sum of the headways from all of the retained vehicles in the sample and thus,  $T_d$  varies on a sample by sample basis. Meanwhile, for the first and last vehicles in the sample a portion of their  $h_i$  and  $on_i$  used in the EVA calculations might occur outside of sampling period  $T$ .<sup>4</sup> So in the EVA method traffic is still sampled every fixed  $T$ , but the actual time allotted to the calculations for that sample is dynamic  $T_d$ , where  $T_d$  could be smaller or larger than  $T$ , depending on the passage times of the vehicles bounding the start and end of  $T$  and the lengths of the observed vehicles. Like the SVP method, because the samples have homogeneous vehicle length, the EVA measurements can also be used to calculate density via Equation 15 (Coifman, 2015).<sup>5</sup>

$$N = \text{number of } 18 \leq L_{svp} \leq 22 \text{ ft vehicles passing during } T \quad (10)$$

$$T_d = \sum_{i=1}^N h_i \quad (11)$$

$$q = \frac{N}{T_d} \quad (12)$$

$$occ = \frac{\sum_{i=1}^N on_i}{T_d} \cdot 100\% \quad (13)$$

$$\nu = \frac{N}{\sum_{i=1}^N 1/v_i} \quad (14)$$

$$k = q/\nu \quad (15)$$

In this paper we use EVA to generate  $Q(k)$ . To remove the impacts of low flow free flow conditions (where HdTFTM do not apply), in this paper all samples with fewer than five retained vehicles are also excluded to minimize the noise from small samples.<sup>6</sup> Whereas in other applications (e.g., time series analysis) one would likely want to keep those samples. Also note that throughout this paper we exclude samples with speeds below 10 mph. The conventional speed-trap measurement of Equation 8 assumes acceleration is negligible, but as per Wu and Coifman (2014), for measured speeds below 10 mph one can no longer ignore the impacts of acceleration.

To illustrate the basic EVA approach using the hypothetical example in Fig. 2, vehicles 1-6 are assigned to sample II, vehicles 7-11 are assigned to sample III, and vehicles 12-15 are assigned to sample IV. In the process, vehicles 3, 9 and 13 are discarded because they fall outside of the passenger vehicle length range. Using the minimum number of five vehicles per sample, only sample II would be retained as having enough vehicles, with  $N = 5$ . The resulting state for sample II is given by Equations 16-19, note that vehicle 3 (a long truck) has been excluded from all of the calculations.

$$T_d = h_1 + h_2 + h_4 + h_5 + h_6 \quad (16)$$

$$q = \frac{5}{T_d} \quad (17)$$

<sup>4</sup> An extreme example often occurs during the early morning hours, where it is possible for a vehicle to have  $h_i \gg T$ .

<sup>5</sup> In the case of EVA, Equation 15 only applies when the traffic state in the sample is stationary, but as will be shown in Section 3.1, the presence of microscopic voids can disrupt stationarity. As is commonly employed in the literature, the equation should become *approximately equal* when the traffic state is sufficiently *near-stationary*.

<sup>6</sup> Although not shown in the paper, the analysis was repeated without the five vehicle per sample threshold and the general trends seen in Section 3.1 are similar.

$$occ = \frac{on_1+on_2+on_4+on_5+on_6}{T_d} \cdot 100\% \quad (18)$$

$$v = \frac{5}{1/v_1+1/v_2+1/v_4+1/v_5+1/v_6} \quad (19)$$

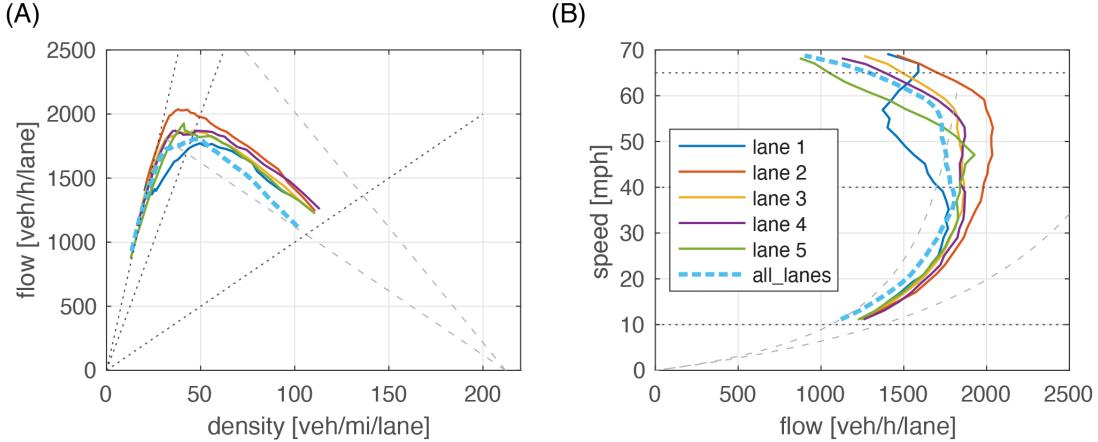


Figure 3, Curves showing the median EVA ( $q, k, v$ ) in each speed bin for each lane and `all_lanes` for the BHL eb 2000 data set, (A) in the flow-density plane, and (B) the speed-flow plane. Throughout, dashed curves are shown for reference across the plots at constant  $v = 10, 40$  and  $65$  mph, and  $u = -10$  and  $-18$  mph.

To illustrate the methodology using real data, we apply EVA to the individual loop detector actuation data set from Coifman (2015) using a 30 sec sampling period. For each lane the resulting scatter plot of the individual measurements is a large cloud in the flow-density plane,  $qk$  (not shown). For each lane taken individually we bin all of the EVA samples by speed, find the median  $q$ ,  $k$  and  $v$  across all of the EVA samples in a given speed bin and then connect the results from the independent speed bins into a curve without any smoothing between bins. This process is then repeated for all five lanes taken together. Any bin with fewer than 50 observations is discarded, the remaining bins are retained and used as the resulting  $Q(k)$ , as shown in Fig. 3A. Note that no smoothing has been applied to the curves and the samples underlying any point in a given curve is independent of the samples underlying any other point in that curve. Unfortunately, the  $qk$  plane visually compresses higher speeds in a small area, so Fig. 3B projects these curves into the speed-flow plane,  $vq$ . It is clear from Fig. 3B that the curves span the range of speeds from 10 to 70 mph, with the excluded 0 to 10 mph taking up roughly half of the physical space in Fig. 3A. For reference, these plots (and most other plots in this paper) show dashed curves for reference at constant  $v$  for 10, 40 and 65 mph, and for  $u$  emanating from  $k_l$  at -10 and -18 mph. Lane 1 is a time of day HOV lane, and so it exhibits two separate peak flows in Fig. 3B: the higher speed peak coming from non-HOV hours and the lower speed peak during HOV hours.<sup>7</sup> All other lanes exhibit a well-defined concave  $Q(k)$ , with flows peaking between 40 and 50 mph in most lanes, the same is true for the case of `all_lanes` combined. As Section 3.1 will show, the concave  $Q(k)$  is typical of the sites studied in this work.<sup>8</sup>

While the general concepts underlying EVA are straight forward, the success of the method depends on the quality of the raw data. To this end, Appendix A presents some of the finer details of dual loop

<sup>7</sup> See Ponnu and Coifman (2015) and Coifman et al. (2023) for details on how HOV operations impact the FD at this site.

<sup>8</sup> Note that the FD generated by EVA method might differ significantly from the FD generated by the SVP method as applied to the same data set, e.g., Fig. 3 shows a concave FD via EVA but using the same data Coifman (2015) generated a triangular FD via SVP. If there is a minority of LHV in the traffic stream, the SVP will be insensitive to their presence because it finds the median from hundreds or thousands of vehicles in a single bin whereas the EVA finds the average in each sample. Since a given sample might only include a few vehicles just one LHV in an EVA sample could have a large impact on the sample's average.

detector measurements that are not critical to understanding the rest of the paper, but these subtle details are very important for anyone who wishes to reproduce or extend this work.

## 2.4 Empirical dual loop detector data sets

The first data set comes from seven dual loop detector stations in the eastbound lanes of I-80 in Emeryville and Berkeley, CA in the Berkeley Highway Laboratory, BHL (Coifman et al., 2000). These data were collected over 29 days in April 2000, they include over 21 million vehicle passages, and will be called BHL eb 2000.<sup>9</sup> For this research we studied: (i) each lane at each of the stations individually, (ii) all\_lanes at each station combined, (iii) each lane at all stations pooled, and (iv) all\_lanes at all stations pooled. As per above, at a given station, for all\_lanes combined: all vehicles that pass in any lane during the given sample are aggregated together, whereas for all stations pooled each station is processed independently and then all of the station results are collected into a single pool.

While the results differed by lane, the general trends were similar across each station taken individually. So for brevity we present the BHL eb 2000 results from iii & iv. We have already presented some of the results from this data set in Fig. 3. The second data set comes from seven stations in the westbound lanes of the BHL over 31 days in October 2003, and will be called BHL wb 2003. Like the first data set, we present the results from iii & iv. The third data set comes from westbound station 103 on I-70/71 in Columbus, Ohio, consists of 67 days between August 2008 and November 2011, and will be called CMFMS wb 2008.<sup>10</sup> Since only one station is used, we present the results from i & ii. The fourth data set comes from one station on eastbound I-80 in Pinole, CA. These data were collected over 97 days between November 2010 and March 2011 and will be called Pinole eb 2010. Once more, because only one station is used, we present the results from i & ii. The final data set comes from the Freeway Service Patrol study (Skabardonis et al., 1996) at seven dual loop detector stations<sup>11</sup> along southbound I-880 in Hayward, California over 49 days between February and October 1993, and will be called FSP sb 1993. Like the first data set, we present the results from iii & iv. Collectively, these loop detector data sets were collected over a span of more than 18 years.

For all of the data sets lane 1 is the inside or passing lane on the left and the numbering increases successively as one moves to the shoulder on the right. At all sites except CMFMS wb 2008, the speed limit is 65 mph and lane 1 is a time of day HOV lane that aside from the HOV diamond markings and signage was marked as if it were a normal general purpose lane. Meanwhile, at CMFMS wb 2008 the speed limit is 55 mph and all of the lanes there are strictly general purpose lanes. At all of the sites the legal rule of the road is for slower traffic to keep right, so the effective free speed exhibited by the traffic drops in each successive lane as one moves from lane 1 to lane 5.

Typically, the free flow regime at a given location exhibits a roughly constant free speed over a wide range of flow. This fact can undermine the results when binning by speed. So for the loop detector data we will exclude the highest speeds from the calculations, as follows. First, it is recognized that the free speed,  $v_F$ , varies by lane. In the fast lane  $v_F$  likely exceeds the speed limit while in the slowest lane it might fall below the speed limit. Lee and Coifman (2012b) showed that the daily median speed provides a good measure of  $v_F$  in a given lane. For the present study, in each lane we set  $v_F$  to either the speed limit or the daily median speed, whichever is lower. Then, we exclude all speed bins where  $v > v_F - 5\text{ mph}$ .

<sup>9</sup> These data are from Coifman (2015) and are available at Coifman (2024)

<sup>10</sup> A portion of this data set was released with Wu and Coifman (2019).

<sup>11</sup> Specifically, the seven successive stations in the four lane segment: 19, 13, 12, 4, 17, 15, 5.

### 3 Analysis

It is difficult to derive to a clean  $Q(k)$  from empirical traffic detector data due to sampling errors (Coifman, 2014a) and the fact that real traffic exhibits a wide range of behavior. No matter how individual measurements of  $q$  and  $k$  (or  $occ$ ) are made, a scatter plot of the individual measurements result in a large cloud of points in the  $qk$  plane (e.g., the outer envelope of points in Fig. 4C). As a result, many different curve shapes can be fit to the data with similar levels of error (see Coifman and Kim, 2011 for further discussion). As per Section 2.3, in using the EVA method to establish the FD we take each lane individually, bin all of the EVA samples by speed, find the median  $q$ ,  $k$  and  $v$  across all of the EVA samples in a given speed bin and then connect the results from the independent speed bins into a curve without any smoothing between bins. This process is then repeated for all\_lanes combined. Section 3.1 extends the EVA method to explore how the FD shape changes in response to the underlying headways. With these new insights in mind, Section 3.2 reviews the earliest FD literature and reveals evidence in these classic papers that supports our findings from the loop detector data. Collectively, the loop detector and historical FD results span over 75 years of empirical traffic data.

#### 3.1 Results from EVA

As noted previously, stationarity is defined as homogeneous traffic conditions throughout the entire macroscopic sample, thus,  $q$  and  $v$  do not perceptively change at a subsample timescale. Like the SVP method, the EVA method can be extended to bin by additional dimensions. In this work, recognizing the impact of voids on the stationarity of a macroscopic sample, the EVA method is extended to classify each sample by the standard deviation of the headways that were included in the sample,  $\sigma_h$ , thereby quantifying the homogeneity of the sample's underlying vehicle headways. In this way, the extended EVA first bins the samples into four successive ranges of  $\sigma_h$  before binning each of them by speed.

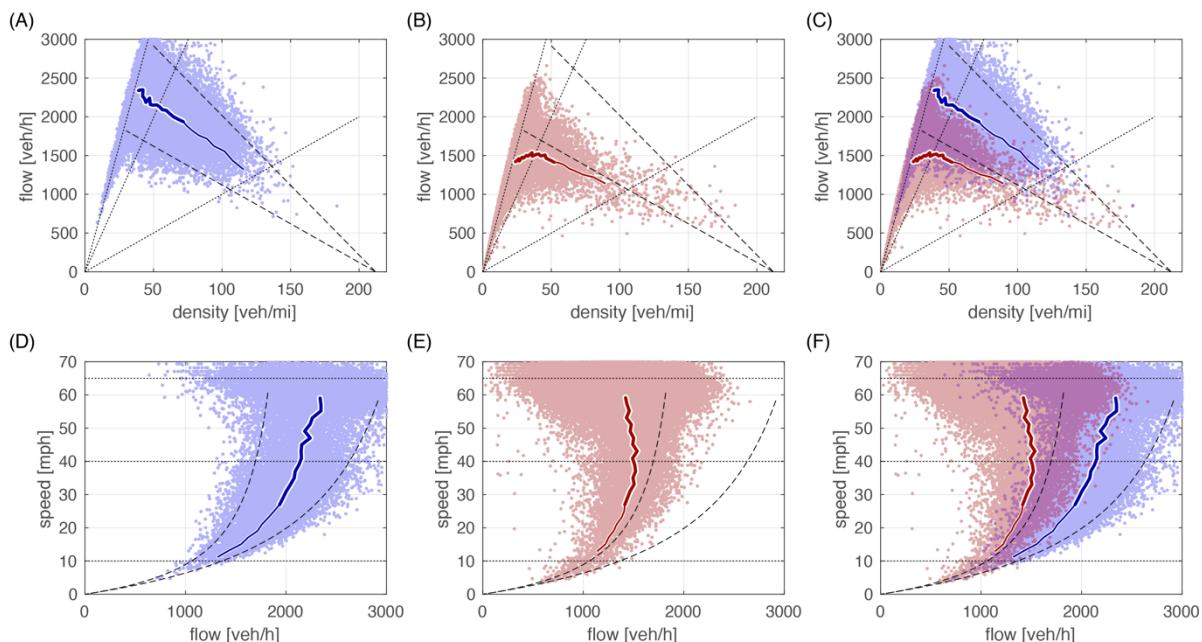


Figure 4. Extended EVA results for Lane 3 in the BHL eb 2000 data set. First in the flow-density plane with the raw EVA measurements and a curve showing the median  $(q, k, v)$  for each speed bin for (A)  $\sigma_h < 0.6$  s, (B)  $\sigma_h > 1.2$  s, and (C) both combined. Bins above 25 mph shown with a thicker line. The same data presented in the speed-flow plane, (D)  $\sigma_h < 0.6$  s, (E)  $\sigma_h > 1.2$  s, and (F) both combined. Throughout, dashed curves are shown for reference across the plots at constant  $v$  or  $u$ .

Returning to the BHL eb 2000 data set (previously seen in Fig. 3), we now apply the extended EVA with  $\sigma_h$  thresholds at 0.6, 0.9 and 1.2 sec to sort the data into four  $\sigma_h$  bins. The cloud of points in Fig. 4A shows the resulting EVA flow-density measurements from lane 3 at all seven stations for all samples with  $\sigma_h < 0.6$  s. The curve shows the median  $q$  and  $k$  for each 2 mph speed bin between 12 and 60 mph, and any bin with fewer than 50 samples is excluded. The curve shows the median for each bin, without any smoothing between bins, and traces out an almost textbook example of a triangular  $Q(k)$ .<sup>12</sup> Fig 4B repeats the comparison, only now using strictly the samples with  $\sigma_h > 1.2$  s. For the higher  $\sigma_h$  a concave  $Q(k)$  emerges. The flow-density plane visually compresses the speed range over which the transition occurs. To highlight how the  $qk$  plane compresses higher speeds, a thin curve is used for speeds below 25 mph and a thicker curve for speeds above 25 mph, showing that the lowest 1/3 range of speeds consumes more than 1/2 of the physical length of the curve. As before, the plots show dashed curves for reference at constant  $v$  for 10, 40 and 65 mph, and for  $u$  emanating from  $k_j$  at -10 and -18 mph.

Fig. 4D-E show the same data in the speed-flow plane, and it is evident that **for the FD created from the samples with  $\sigma_h > 1.2$  s,  $q$  decreases with  $v$  for speeds above 40 mph, i.e., the free flow regime spans  $v > 40$  mph. Whereas, for the FD created from the samples with  $\sigma_h < 0.6$  s,  $q$  continues to increase with  $v$  throughout the entire range, i.e., the free flow regime does not begin until some point above 60 mph.**

Of course, binning by speed like this eliminates any meaningful insights for the free flow regime of a triangular  $Q(k)$  since all  $q$  at free flow should have roughly the same  $v$ , which is why we terminate the curves when  $v > v_F - 5$  mph. Fig. 4C&F superimpose the previous plots to facilitate comparison. In the process, these plots demonstrate the benefit of presenting the data in the speed-flow plane: the divergence between the curves becomes much clearer in Fig. 4F where the higher speeds are not compressed relative to lower speeds. Meanwhile, Fig. 4C also illustrates the importance of binning by speed rather than density: when  $k$  falls between 20 and 50 veh/mi a density bin can include both high flow congestion (Fig. 4A around 60 mph) and low flow free flow states (Fig. 4B around 40 mph).

As  $\sigma_h$  of the samples increases the shape of  $Q(k)$  transitions from triangular to concave. Trouble is,  $\sigma_h$  varies from sample to sample, so one cannot count on the state falling on Fig. 4A, Fig. 4B, or either of the two intermediate  $\sigma_h$  bins (not yet shown) at any given time. These results are not limited to lane 3, Fig. 5 repeats the comparisons for each of the five lanes taken individually and all\_lanes combined. Now the cloud of individual measurements has been suppressed for clarity, with only the median curves shown for each  $\sigma_h$  bin but the two intermediate bins have now been added to show the progression. The subplots in this figure show: (A) Lane 1 to (E) lane 5 and (F) all\_lanes combined. The top two rows of subplots denoted with .i show the  $qk$  plane while the bottom two rows of subplots denoted with .ii show the exact same data in the  $vq$  plane.<sup>13</sup> These plots clearly show that the lowest  $\sigma_h$  bin always exhibit the highest flow at the given  $v$  (i.e.,  $\sigma_h < 0.6$  s is the top-most curve in the  $qk$  plane and right-most curve in the  $vq$  plane) and that the flow at a given speed progressively drops as one moves to the next highest  $\sigma_h$  bin. In other words, **Lanes 1-4 and all\_lanes combined show the same trend: the FD progresses from a triangular shape for the samples with low  $\sigma_h$  to a concave shape from the samples with high  $\sigma_h$ .**

<sup>12</sup> Recall from Section 2.3 that all samples with fewer than five retained vehicles are excluded to minimize the noise from small samples. This decision was made in part because  $\sigma_h$  for a sample of one vehicle is zero, which has the impact of pulling the lowest  $\sigma_h$  bin to lower  $q$  at free flow speeds. The other  $\sigma_h$  bins were unaffected by the single vehicle samples because they have a minimum  $\sigma_h > 0$ .

<sup>13</sup> For brevity, the plots show all 7 stations pooled, when taking each station individually the general shape does not change, but noise increases. Two of the data sets (CMFMS and Pinole) only contain a single detector station, which in turn, shows examples of stations taken individually. Also note that it is rare that the all\_lanes exhibit  $\sigma_h < 0.6$  s using 2 mph bins, so in this data set for all\_lanes the lowest  $\sigma_h$  bin only exceeds the threshold of at least 50 observations per bin between 18 and 44 mph.

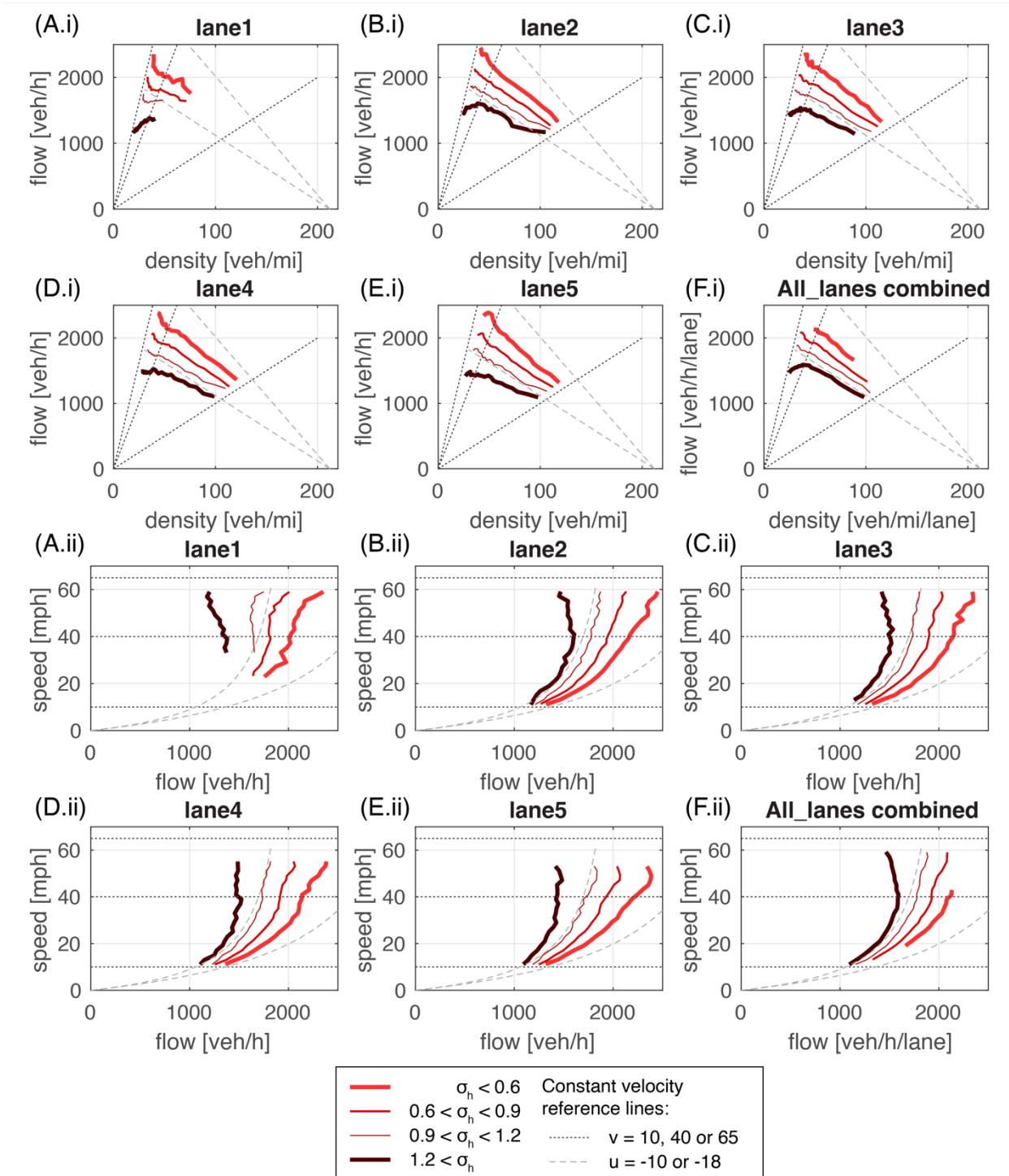


Figure 5, Curves showing the median EVA ( $q, k, v$ ) in each speed bin from the BHL eb 2000 data set for the four different  $\sigma_h$  bins in (A) Lane 1 to (E) lane 5, and (F) all\_lanes combined. The top two rows of subplots denoted with .i show the flow-density plane where  $\sigma_h$  increases from the top curve to bottom, while the bottom two rows of subplots denoted with .ii show the exact same data in the speed-flow plane, now  $\sigma_h$  increases from right to left. Throughout, dashed curves are shown for reference across the plots at constant  $v$  or  $u$ .

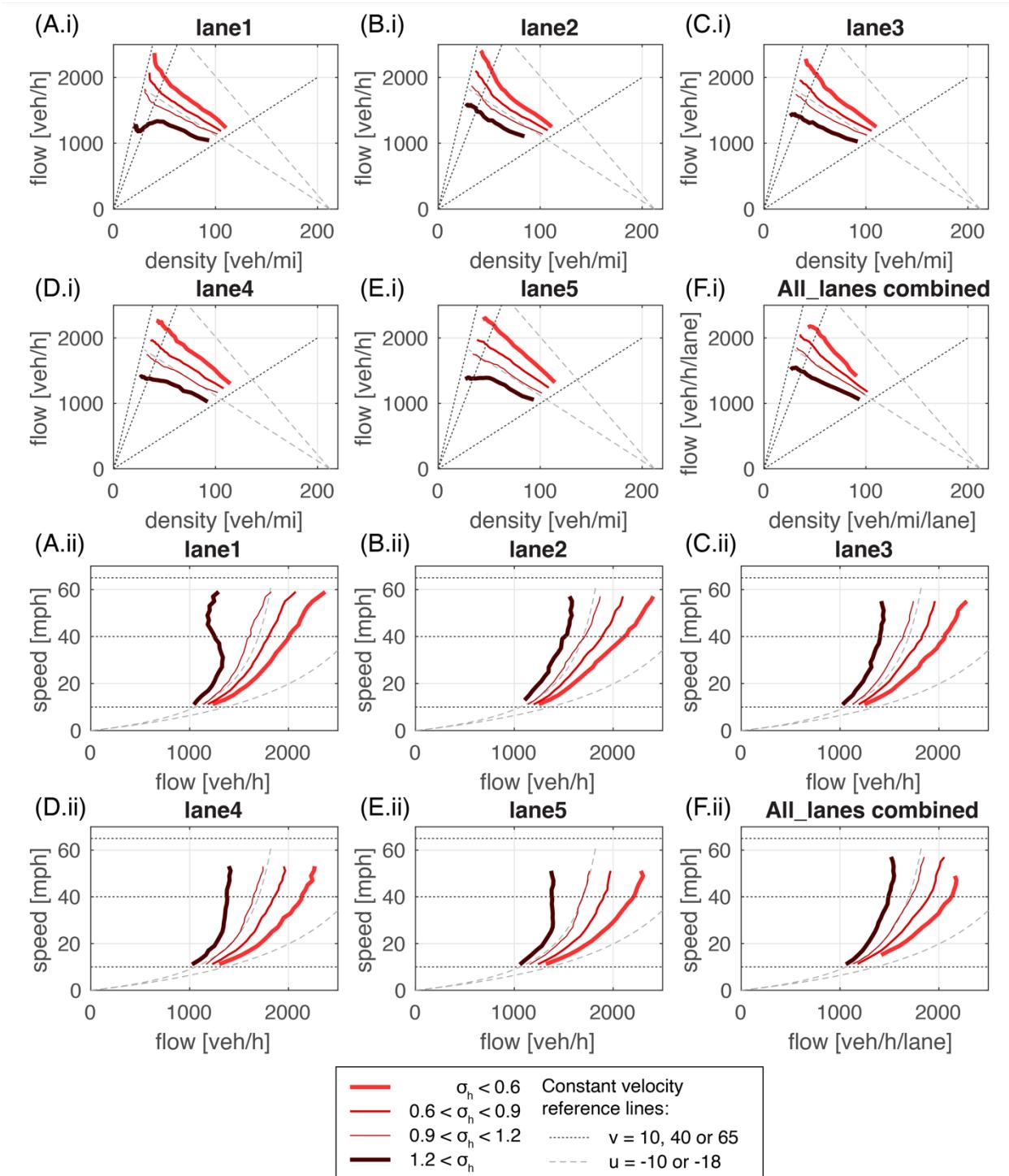


Figure 6, Curves showing the median EVA ( $q, k, v$ ) in each speed bin from the BHL wb 2003 data set for the four different  $\sigma_h$  bins in (A) Lane 1 to (E) lane 5, and (F) all\_lanes combined. The top two rows of subplots denoted with .i show the flow-density plane where  $\sigma_h$  increases from the top curve to bottom, while the bottom two rows of subplots denoted with .ii show the exact same data in the speed-flow plane, now  $\sigma_h$  increases from right to left. Throughout, dashed curves are shown for reference across the plots at constant  $v$  or  $u$ .

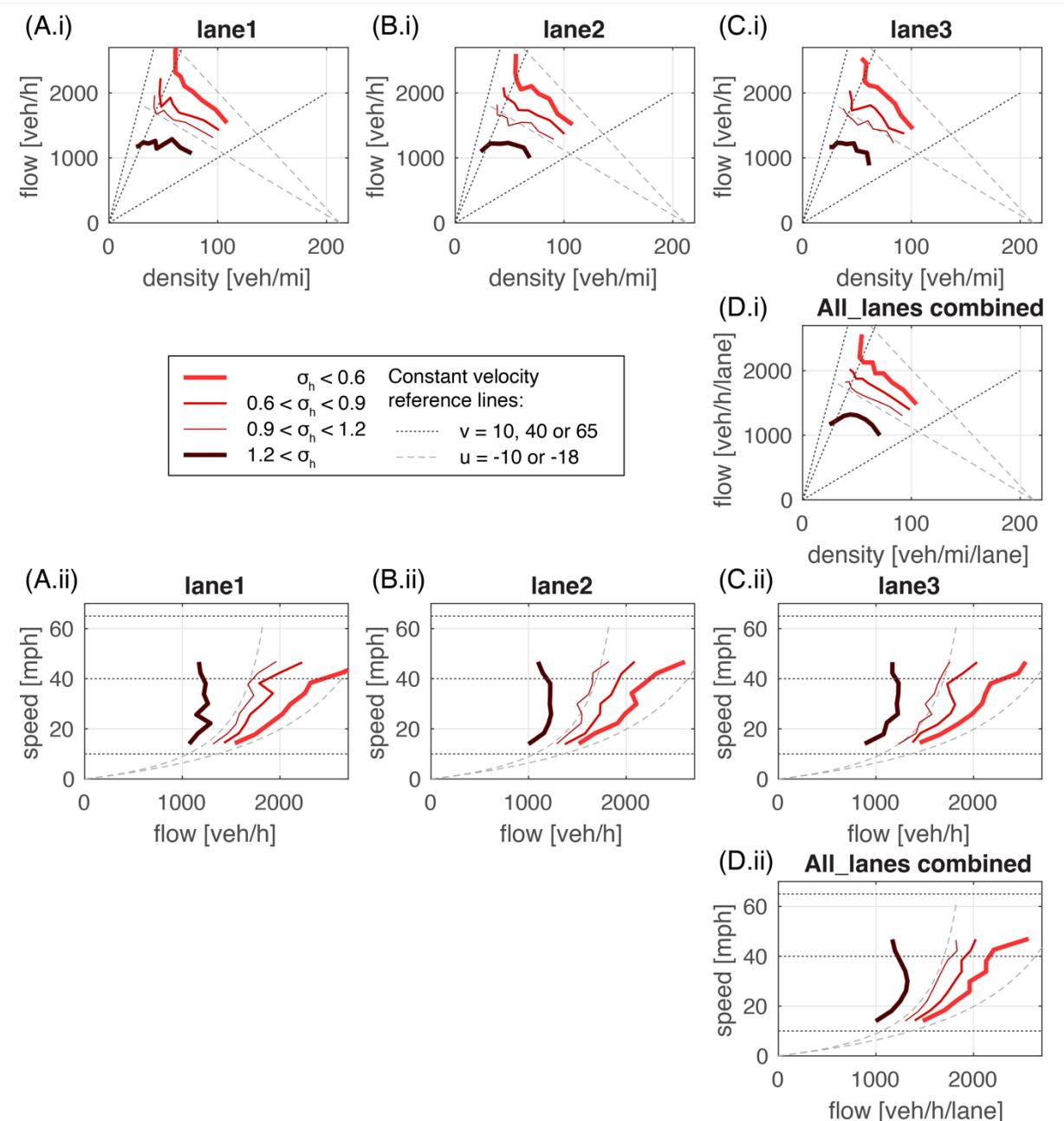


Figure 7, Curves showing the median EVA ( $q, k, v$ ) in each speed bin from the CMFMS wb 2008 data set for the four different  $\sigma_h$  bins in (A) Lane 1 to (C) lane 3, and (D) all\_lanes combined. The top two rows of subplots denoted with .i show the flow-density plane where  $\sigma_h$  increases from the top curve to bottom, while the bottom two rows of subplots denoted with .ii show the exact same data in the speed-flow plane, now  $\sigma_h$  increases from right to left. Throughout, dashed curves are shown for reference across the plots at constant  $v$  or  $u$ .

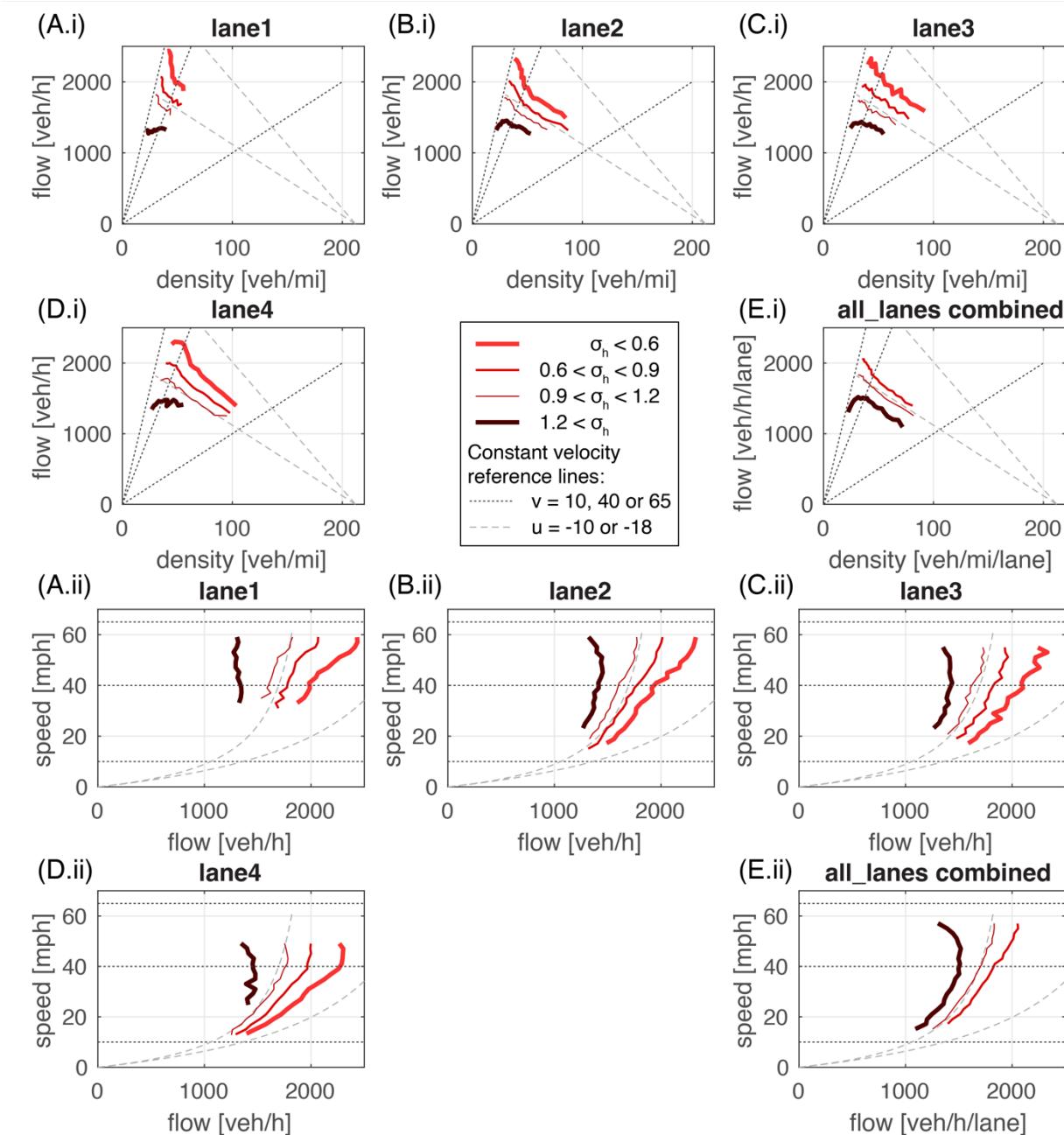


Figure 8, Curves showing the median EVA ( $q, k, v$ ) in each speed bin from the Pinole eb 2010 data set for the four different  $\sigma_h$  bins in (A) Lane 1 to (D) lane 4, and (E) all\_lanes combined. The top two rows of subplots denoted with .i show the flow-density plane where  $\sigma_h$  increases from the top curve to bottom, while the bottom two rows of subplots denoted with .ii show the exact same data in the speed-flow plane, now  $\sigma_h$  increases from right to left. Throughout, dashed curves are shown for reference across the plots at constant  $v$  or  $u$ .

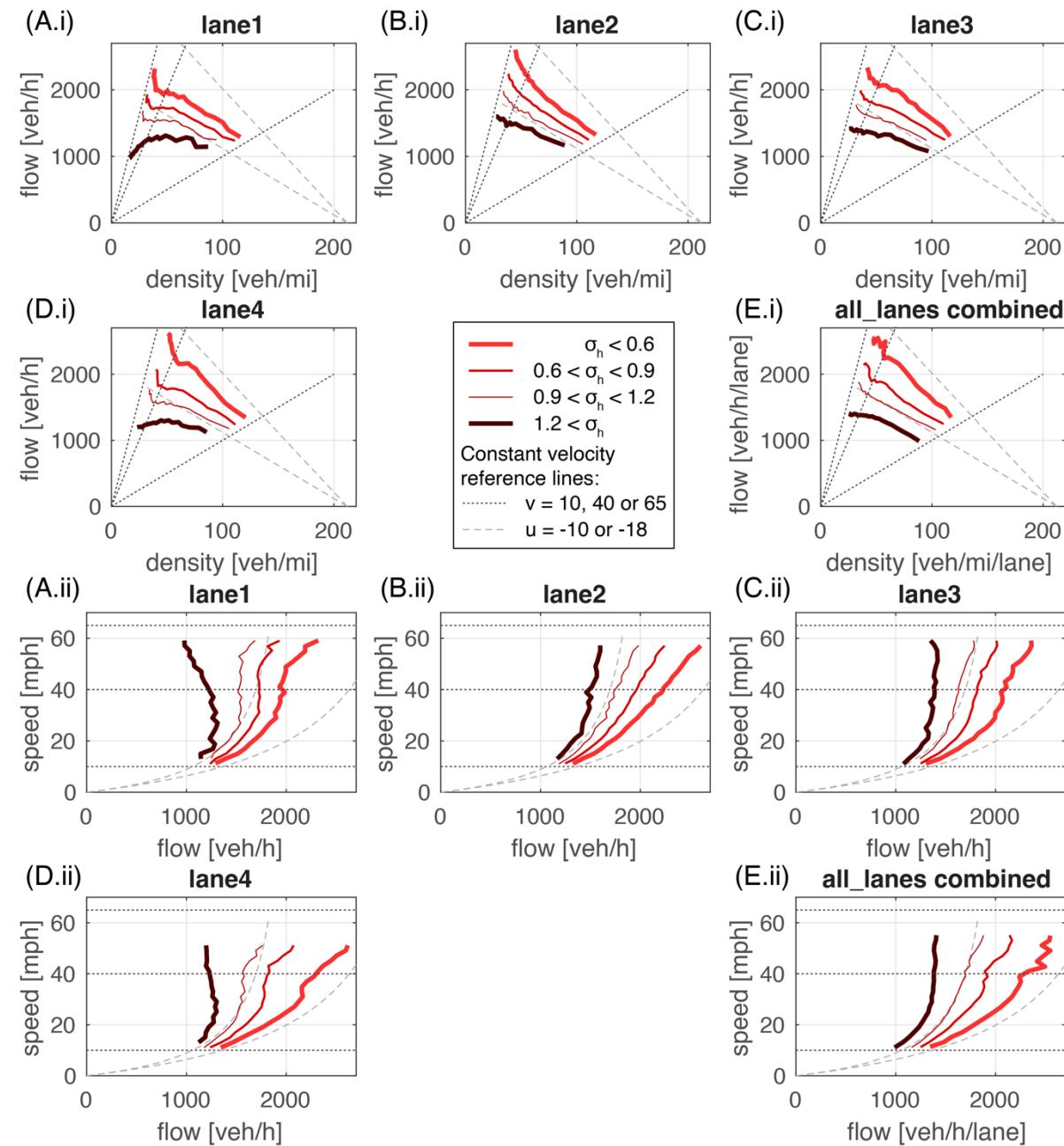


Figure 9, Curves showing the median EVA ( $q, k, v$ ) in each speed bin from the FSP sb 1993 data set for the four different  $\sigma_h$  bins in (A) Lane 1 to (D) lane 4, and (E) all\_lanes combined. The top two rows of subplots denoted with .i show the flow-density plane where  $\sigma_h$  increases from the top curve to bottom, while the bottom two rows of subplots denoted with .ii show the exact same data in the speed-flow plane, now  $\sigma_h$  increases from right to left. Throughout, dashed curves are shown for reference across the plots at constant  $v$  or  $u$ .

Fig. 6 repeats the comparisons only now using the BHL wb 2003 data set and the general trends are unchanged. The one exception is the curve for samples with  $\sigma_h > 1.2$  s in lane 1, as shown in Fig. 6A.ii. Like the previous data set, lane 1 is a time of day HOV lane and in this case the highest  $\sigma_h$  bin shows the double peaking due to combining HOV and non-HOV periods that was previously seen in lane 1 Fig. 3. Fig. 7 repeats the comparisons using the CMFMS wb 2008 data set. This site only has three lanes, but

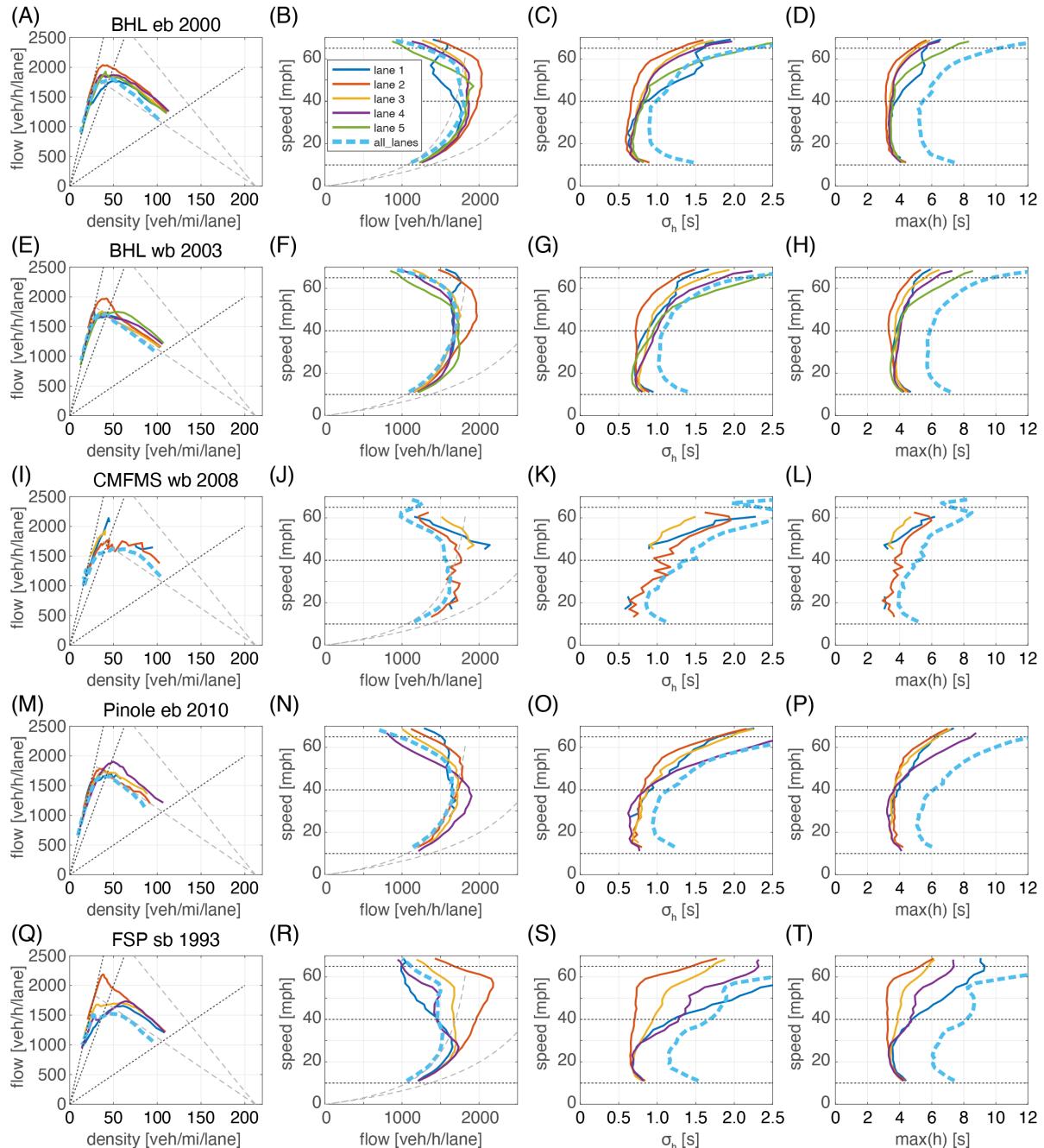


Figure 10, One row of subplots for each data set. The first column of subplots show the curves of median EVA ( $q, k, v$ ) in flow-density plane for each speed bin for each lane and all\_lanes for the given data set, the second column of subplots repeat these data in speed-flow plane. Throughout, dashed curves are shown for reference across the plots at constant  $v = 10, 40$  and  $65$  mph, and  $u = -10$  and  $-18$  mph. Third column of subplots show the corresponding curves of median  $\sigma_h$  in a given sample, and the fourth column of subplots show curves of median  $\max(h)$  in a given sample.

they are all general purpose lanes (no HOV). This site sees less congestion so the retention thresholds were reduced for this data set (25 samples per bin instead of 50), as a result, the curves are noisier than the other data sets; but each lane and all\_lanes combined continue to show the trend where the FD progresses from a triangular shape when calculated from samples with low  $\sigma_h$  to a concave shape when calculated from samples with high  $\sigma_h$ . Note that because the speed limit is only 55 mph at this site the

curves are terminated at lower top speed than the other sites. Fig. 8 repeats the comparisons using the Pinole eb 2010 data set, where the speed limit is 65 mph, lane 1 is a time of day HOV lane, and there are only four lanes. Like the CMFMS data, there is only one detector station in this data set. Once more the trends are readily evident. Fig. 9 repeats the comparisons using the FSP sb 1993 data set. The speed limit is 65 mph, lane 1 is a time of day HOV lane, and there are only four lanes. In this case the FD from the samples with  $\sigma_h > 1.2$  s in lane 2 still exhibits a triangular shaped FD, as shown in Fig. 9B.ii. As will be seen in Fig. 10Q, lane 2 consistently has very high flow, this result arises because this segment is immediately upstream of a lane drop and during the periods of highest demand lane 1 only serves HOV vehicles.

**All five of the data sets show the same trend: the FD progresses from a triangular shape when the FD is created from samples with low  $\sigma_h$  to a concave shape when the FD is created from samples with high  $\sigma_h$ .** Recall that collectively, these data sets span over 18 years. Since the data in a given subplot are from the same location and lane, and successive samples will often wind up in different  $\sigma_h$  bins, **the difference between the high and low  $\sigma_h$  curves is not related to location, traffic patterns or time of day.**

The first two columns of subplots in Fig. 10 repeat the analysis using all of the data, without binning by  $\sigma_h$ . Thus, Fig. 10A-B repeat Fig. 3, while each subsequent row of subplots show the corresponding results for the other data sets. One small change is made in the analysis as we move to Fig. 10, now the data are limited to the time period of 6 am to 8 pm because the early morning hours exhibit very low flows.

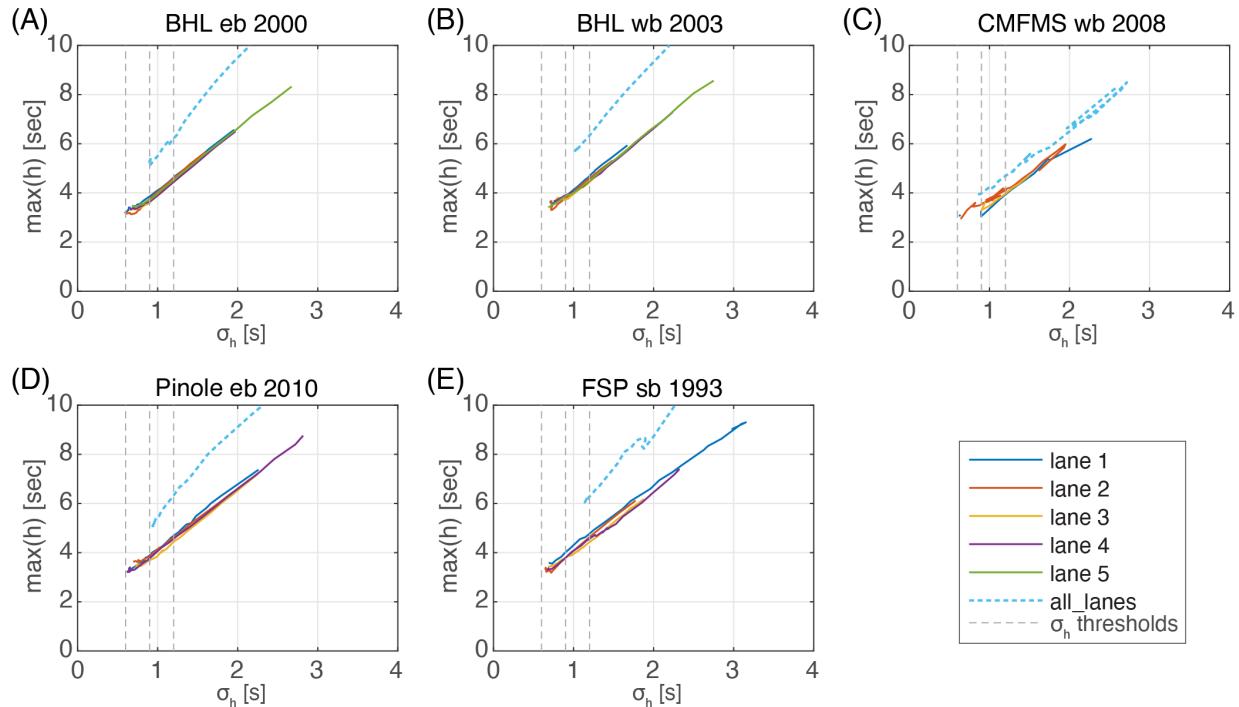


Figure 11,  $\max(h)$  versus  $\sigma_h$  for each speed bin in the given lane or all\_lanes in the given data set for (a) BHL eb 2000, (B) BHL wb 2003, (C) CMFMS wb 2008, (D) Pinole eb 2010, and (E) FSP sb 1993. Note that the curves for the individual lanes generally fall on top of one another, making it difficult to distinguish the different curves. This similarity across lanes is a key feature that the plots seek to present. Throughout dashed lines are shown at the  $\sigma_h$  thresholds between successive  $\sigma_h$  bins.

Table 2, Results of a first order linear regression of  $\max(h)$  to  $\sigma_h$  by individual lane and separately all\_lanes combined for each station.

data set	lane	intercept	slope	R <sup>2</sup>	correlation coefficient	# samples used
BHL eb 2000	1	1.59	2.47	0.96	0.98	134,415
	2	1.49	2.59	0.94	0.97	296,092
	3	1.42	2.56	0.94	0.97	264,125
	4	1.41	2.56	0.93	0.97	256,630
	5	1.52	2.54	0.95	0.97	219,866
	all_lanes	1.85	3.89	0.82	0.91	310,854
	BHL wb 2003	1.68	2.52	0.95	0.98	275,943
		1.59	2.61	0.92	0.96	257,220
		1.61	2.52	0.93	0.96	264,451
		1.57	2.53	0.94	0.97	263,877
		1.57	2.53	0.95	0.98	268,266
	all_lanes	1.86	3.89	0.84	0.92	344,050
CMFMS wb 2008	1	1.25	2.33	0.97	0.99	4,228
	2	1.26	2.40	0.96	0.98	16,409
	3	1.11	2.40	0.97	0.99	6,854
	all_lanes	1.35	2.58	0.94	0.97	76,825
Pinole eb 2010	1	1.64	2.52	0.95	0.98	91,892
	2	1.56	2.53	0.95	0.97	130,197
	3	1.44	2.51	0.95	0.98	66,971
	4	1.55	2.51	0.95	0.98	99,464
	all_lanes	2.80	3.09	0.84	0.92	144,715
FSP sb 1993	1	1.77	2.41	0.96	0.98	117,955
	2	1.47	2.64	0.94	0.97	261,346
	3	1.48	2.53	0.94	0.97	263,930
	4	1.53	2.46	0.96	0.98	161,357
	all_lanes	0.93	4.14	0.88	0.94	301,166

Every lane in every data set except lane 2 in FSP sb 1993 (Fig. 10Q) and all\_lanes combined condition in all of the data sets exhibit a concave FD when  $\sigma_h$  is ignored. As discussed above, lane 2 in FSP sees high  $q$  because it is the fastest general purpose lane immediately upstream of a lane drop bottleneck. Looking at these data from another perspective, the third column of subplots in Fig. 10 shows that the corresponding median  $\sigma_h$  for each speed bin increases with speed for  $v>20$  mph. It is often assumed that when traffic exhibits a concave  $Q(k)$  like this, that the individual vehicles underlying the sample are roughly homogeneous, or "near stationary." But the last column of subplots show the median of the maximum headway,  $\max(h)$ , seen in the given sample for the given speed bin, and like  $\sigma_h$ , the  $\max(h)$  generally increases with speed for  $v>20$  mph. Taking the data from these last two columns of subplots, Fig. 11 plots  $\max(h)$  versus  $\sigma_h$  for each lane and all\_lanes combined for each of the five data sets. In all cases a roughly linear relationship emerges. Returning to the raw EVA measurements for each

sample:  $q$ ,  $k$ ,  $v$ ,  $\sigma_h$ , and  $\max(h)$ , for each lane and `all_lanes` combined at each station we did a first order linear regression of  $\max(h)$  to  $\sigma_h$ . The resulting parameters are shown in Table 2. There is a strong correlation between  $\max(h)$  and  $\sigma_h$ , in every single case the correlation coefficient is at least 0.91 (median value of 0.97). Across the individual lanes the minimum  $R^2$  for the linear fit was 0.92 (median value 0.95) while dipping as low as 0.82 for `all_lanes` combined. Applying the fitted model to the threshold of the longest  $\sigma_h$  bin,  $\sigma_h = 1.2$  s, the smallest estimate of  $\max(h)$  across all of the fittings is 4.0 sec (median value of 4.6 sec). In short,  **$\max(h)$  increases roughly linearly with  $\sigma_h$ , thus, as  $\sigma_h$  increases not only does the FD become more concave, but the expected longest headway in a given sample also grows, i.e., the microscopic voids from LHV that are too small to be perceptible in the macroscopic data are large enough to disrupt assumptions of homogeneity and stationarity within the given sample.** The last column of subplots in Fig. 10 reaffirms this outcome, the median of  $\max(h)$  in individual lanes steadily increases from about 4 sec at 40 mph to about 6 sec at 60 mph.

### 3.2 The sixth data set- the earliest empirical FD's

Section 1.2 argued that short-duration disturbances like a void ahead of LHV are large enough to disrupt stationarity but these disturbances are too short to be perceptible at the resolution of conventional data aggregation. Section 3.1 then demonstrated that indeed, as  $\sigma_h$  increases, the largest void in the sample increased (over 4 sec for  $\sigma_h > 1.2$  s) while the shape of the FD progressed towards concave shape. As per Fig. 1, a FD constructed from non-stationary samples can yield a reproducible concave FD that mimic the appearance of a stationary concave FD. Or to put it another way, based strictly on the shape of the FD one cannot ascertain whether the curve is derived from stationary conditions that would support SwA and HdTFM or from non-stationary conditions that violate the assumptions of SwA and HdTFM.

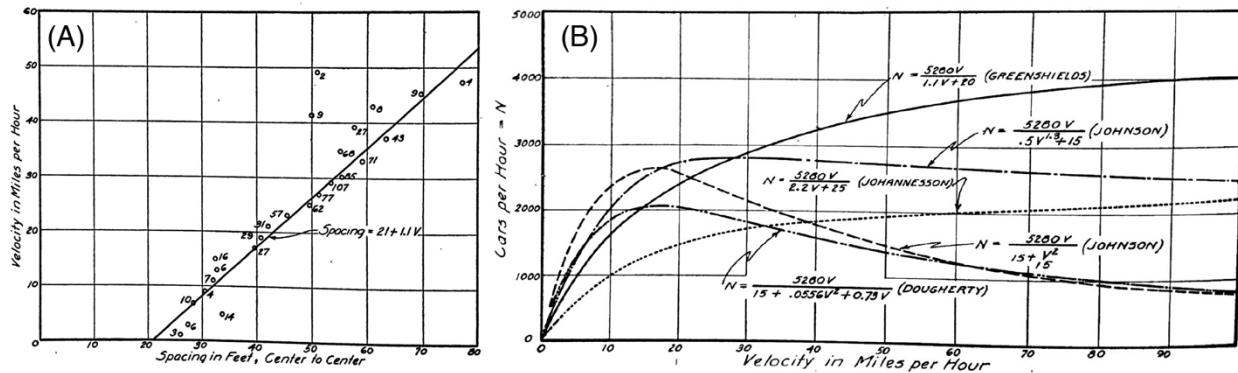


Figure 12, Figures from Greenshields (1934) showing (A) his linear speed spacing data and curve fit, (B) several speed-spacing models of the day projected into the speed-flow plane.

With this view in mind, let us now consider the seminal concave FD from Greenshields (1935) that inspired LWR. We will call this curve G35. Greenshields's study sought to establish the functional capacity of a "two-lane highway," i.e., two way traffic with one lane in each direction. Greenshields ultimately used seven independent observation periods to measure  $q$  and  $v$ , from which  $k$  was then calculated. The result is a single measurement of the average traffic state for each of the seven samples. Each of the six free flow data points included at least 160 vehicles (mean size 412 vehicles) observed over a sample period of at least 6 min (mean duration 22.7 min). Greenshields (1935) only presents a small example of the individual vehicle measurements, but from the 35 successive vehicles shown in the paper, half of the headways are greater than 10 sec while the individual vehicle speeds ranged between 20 and 62 mph (median 46 mph). Separately, the paper provides a distribution of speeds for a few of the samples, in each case the quartiles fall near 28 and 48 mph, corresponding to a factor of 1.7 across the

interquartile range. Given the large range of speeds, large headways are to be expected as fast vehicles pull away from slow vehicles behind and in turn, the slow vehicles collect many vehicles behind as the drivers wait for an opportunity to overtake; thus, giving rise to a succession of moving bottlenecks with voids ahead and moving queues behind. Notably, overtaking on a two-lane highway requires a very large void in the oncoming traffic and a void large enough to allow an opposing vehicle to overtake would also disrupt the continuum assumptions of HdTFM. Consistent with the  $\sigma_h > 1.2$  s FD from EVA applied to loop detector data, **the traffic underlying each sample in G35 is non-stationary even though the concave FD is smooth and yields a good fit to the empirical data.**

It turns out G35 is not the first recorded FD, Greenshields (1934) undertook a related study, this time, to effectively find  $q$  as a function of  $v$ . Research starting in the early 1920's sought to establish a theoretical speed-flow relationship of a single lane (Johnson, 1921; Johnson 1926; Hamlin, 1928; Johnson, 1929, Dougherty, 1930; and Johannesson, 1931). Unlike the preceding studies, Greenshields (1934) appears to be the first FD study that sought to fit empirical data rather than starting with some assumed functional form. Recognizing that it is rare to find long queues moving at constant speed, Greenshields (1934) studied small platoons of vehicles trapped behind slow moving vehicles on two-lane highways. Specifically, Greenshields used a high speed camera to measure the speed and spacing of 794 individual vehicles caught in moving queues, sorted these measurements into 2 mph bins, calculated the average spacing in each of the bins, and then fit a straight line to these averages. In this way, he measured a speed-spacing curve that he then projected into the speed-flow plane. We will call this curve G34, and because it strictly consists of vehicles caught inside moving queues, the sample in each bin was from homogeneous traffic. Reiterating the key figures from Greenshields (1934), Fig. 12A shows his speed-spacing curve and Fig. 12B projects several of the preceding models into the speed-flow plane.

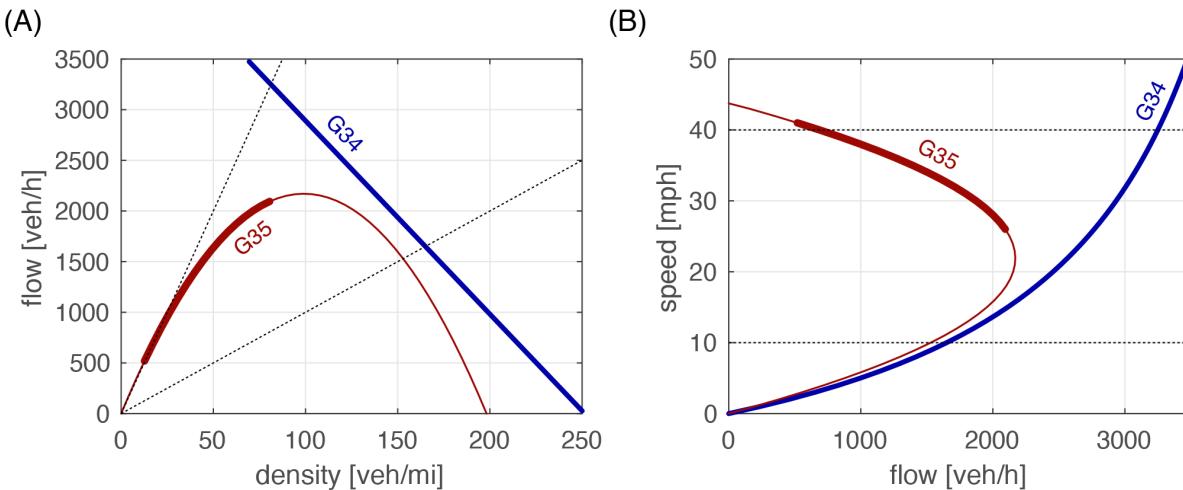


Figure 13. The two models from Greenshields (A) in the flow-density plane, and (B) the speed-flow plane. Both curves are plotted with a bold line over the range of states Greenshields used for fitting the data: G34:  $v \leq 50$  mph, and G35:  $v > 25$  mph &  $q > 400$  vph. Dashed lines at 10 mph and 40 mph added for reference.

The final models from the respective papers give G34 in Equation 20 and G35 in Equation 21 (in both equations  $v$  is in mph and  $k$  in veh/mi). Fig. 13 projects the resulting curves into the flow-density plane and separately into the speed-flow plane. The triangular G34 arises from homogeneous (and thus, stationary) samples of congested vehicles and is very similar in form to the low  $\sigma_h$  from the loop detectors. Meanwhile, the concave G35 arises from non-stationary samples of whatever vehicles happened to pass during the observation period and is even more concave than the highest  $\sigma_h$  from the

loop detectors. In this way, **the very first empirical FD provide historical evidence to support our findings that samples of stationary traffic tend towards a triangular FD while samples of non-stationary traffic tend toward a concave FD with lower max q**, thereby adding an element of timelessness to the present work.

$$G34: k = \frac{5280}{21+1.1 \cdot v} \quad (20)$$

$$G35: k = \frac{43.8 - v}{0.221} \quad (21)$$

## 4 Conclusions

This paper studied microscopic voids in the traffic stream that are too small to be perceptible in macroscopic data but are large enough to disrupt assumptions of homogeneity and stationarity necessary for hydrodynamic and continuum traffic flow models. There are surprisingly few empirical studies that have examined signals in traffic flow with sufficient precision to support or refute these models, we are only aware of two such studies, both of which suggest that signals do not propagate in accordance with hydrodynamic flow (Edie and Baverz, 1967; Coifman et al., 2023). Edie and Baverz did not offer any explanation for the unexpected discrepancy between conventional theory and their empirically observed dynamics, while Coifman et al. found evidence of voids that disrupt the propagation of signals.

To place the present work in context, it is important to understand the key assumption of stationary traffic states necessary for most HdTFM. Wardrop (1952) developed shockwave analysis, SwA, showing that the velocity of the interface between abutting stationary states is simply  $\Delta q / \Delta k$ . This outcome arises as a direct result of vehicle conservation, i.e., SwA is simply one manifestation of vehicle conservation between stationary states. Shockwave analysis, SwA, is a cornerstone of many HdTFM. Taking SwA, restricting the set of feasible traffic states to a concave  $Q(k)$ , and employing an implicit assumption that all of the states on  $Q(k)$  are stationary, gives rise to LWR. Bringing in other constraints or relationships gives rise to more sophisticated HdTFM, most of which also employ the conservation principles underlying SwA. Thus, any traffic flow model that depends on the conservation principles of SwA are similarly limited to stationary states as required by SwA.

Coifman et al. (2023) studied a high occupancy vehicle (HOV) lane that exhibited a concave  $Q(k)$  in the free flow regime. Examining data locally at individual loop detector stations, Coifman et al. found that while the macroscopic data yields a smooth, reproducible concave  $Q(k)$ , the underlying traffic composition appears to be made up of a mix of long headway vehicles (LHV) that act independent of their respective leaders (thus, being able to travel at their preferred speeds) followed by brief queues of short headway vehicles (SHV) that act as if they are strictly operating in the queued regime of a triangular FD. These voids are large enough to disrupt assumptions of homogeneity and stationarity necessary for hydrodynamic and continuum traffic flow models. In this case the LHV maintained their voids for a long time, which in turn caused the dominant signals in the traffic to move downstream at the same speed as the traffic, instead of slower than the traffic as would be predicted by SwA given the shape of the FD. The moving bottleneck findings of Coifman et al. (2023) is just one example where the macroscopic measurements obscure the non-stationary microscopic dynamics. A vehicle exiting a lane is another example that creates a void, and if the prevailing speed is slower than free speed, it is likely that the void will be short-lived as the following vehicles close the gap. Wang and Coifman (2008) empirically studied these maneuvers in vehicle trajectory data and concluded that the exiting vehicle induced an upstream moving disturbance. In this case the dominant signals should propagate upstream,

still in conflict with the traffic flow models that assume sampled states from the free flow regime are stationary. There are undoubtedly many other ways for systematic non-stationary microscopic events to distort the macroscopic states into a reproducible concave FD.

While the voids are large enough to impact traffic dynamics, their durations are much shorter than typical sampling periods, thus, their presence cannot be detected in conventional fixed time sampling. Yet if a void is present in a macroscopic sample the underlying traffic state is non-stationary because different regions of the sample are perceptively distinct. Thus, the microscopic events violate stationarity in the macroscopic states.

From the KW perspective, a void creates an ill posed problem where the traffic state over all time and space is no longer defined strictly by the boundary conditions. If a driver acts independent of their leader there are no KW from the boundaries that reach the driver during their independence, and thus, there is no way to predict how the driver should act. Instead, the independent LHV driver forms a new independent boundary that emanates unaccounted KW from within the region of interest. Or more simply, this driver has a choice between options that change how the traffic state evolves, but a pure HdTFM is deterministic and cannot capture the uncertainty in terms of which outcome the driver will choose. Generally, this type of ill posed problem is avoided in theoretical developments by requiring stationary conditions for the given model, but as this paper has shown empirically, real traffic does not necessarily provide stationary conditions.

The analysis develops the exclusionary vehicle aggregation (EVA) method of aggregating loop detector data to greatly suppress noise. Only passenger vehicles are retained by the EVA method (roughly 70% of the vehicles in the data sets used herein), with all other vehicles excluded from the aggregated state calculation (hence the name EVA). While the vehicles are assigned to the fixed sample period in which they arrive, each vehicle brings its entire headway with it, resulting in a dynamic sample period used to calculate  $q$  and  $occ$ . Next,  $q$ ,  $v$  and  $occ$  are calculated for the retained vehicles and  $k$  can be calculated directly via the fundamental equation because the retained vehicles have a homogeneous vehicle length. The EVA method is then extended to use the standard deviation of headways in a sample,  $\sigma_h$ , to categorize the measured traffic state.

This work used loop detector data sets collected at five different sites, and these data sets were collected over a span of more than 18 years. All five of the data sets show the same trend: the FD progresses from a triangular shape when the FD is created from samples with low  $\sigma_h$  to a concave shape when the FD is created from samples with high  $\sigma_h$ , e.g., Fig. 4 demonstrates that within the same traffic stream, the FD changes shape: when the underlying samples have  $\sigma_h > 1.2$  s, the FD is concave with  $v \geq 40$  mph falling in the free flow regime, but when the underlying samples have  $\sigma_h < 0.6$  s, the FD takes a triangular shape with much higher maximum throughput and  $v \leq 60$  mph falling in the congested regime. Fig. 5 through Fig. 9 show that this trend occurs in each lane individually and all\_lanes combined in each of the data sets. Since the data in a given plot are from the same location and lane, and successive samples will often wind up in different  $\sigma_h$  bins, the difference between the high and low  $\sigma_h$  curves is not related to location, traffic patterns or time of day. For the five data sets studied,  $\sigma_h$  is highly correlated with the sample's  $\text{max}(h)$ , i.e., the presence or absence of LHV. Unevenly spaced drivers yield non-stationary samples and when these samples are used to derive a FD the resulting shape is concave even though the underlying states violate assumptions of stationarity. While evenly spaced drivers yield stationary samples and when these samples are used to derive a FD the resulting shape is triangular  $Q(k)$ .

While the results are shown in this rarified format, one should remember that  $\sigma_h$  can change dramatically from one sample to the next, e.g., a LHV might yield a sample with high  $\sigma_h$  while the moving queue behind the LHV could cause the next sample to exhibit a low  $\sigma_h$ . Because  $\sigma_h$  changes

from one sample to the next, the FD should rapidly flicker from one curve to another in Fig. 5-9. It is also interesting to observe that the gaps that pull  $q$  down have little or no impact on the sample speed. As a result, at a given location the non-stationary concave FD falls inside the stationary triangular FD and the resulting concave shape simply reflects the presence of the microscopic non-stationary transients in the underlying samples used to generate the FD.

Next, this work turned to the earliest literature on the FD to find supporting evidence of the observed trends. Greenshields (1935), G35, sampled all of the passing vehicles on a two-lane highway over long sample periods. Each sample was of non-stationary traffic, the vehicles within exhibited large variance of speed and headways as they yielded the well-known concave FD. The fitted model had very low residuals to the empirical data even though the underlying data were far from stationary. Whereas Greenshields (1934), G34, subsampled vehicles passing on a two-lane highway, only taking vehicles caught in moving queues, each sample was of homogenous (stationary) traffic, which lead to a triangular FD. In this way the very first empirical FD provide historical evidence to support our findings and add an element of timelessness to the present work and collectively, the loop detector and historical FD results span over 75 years of empirical traffic data.

The application of any hydrodynamic or continuum traffic flow model needs to be cognizant of the underlying microscopic processes that enable the assumed macroscopic dynamics. As shown herein, there can be microscopic processes far below the sampling resolution that yield a reproducible concave FD but also violate the presumed stationarity. Whenever a model relies on the shape of the FD to determine the velocities at which signals and characteristics propagate through the traffic stream, one must be mindful of the microscopic dynamics that are necessary to give rise to a macroscopic model and be careful to investigate a concave FD to ensure it supports the assumptions placed upon it. To this end, the EVA method binned by  $\sigma_h$  as developed in this paper offers a simple test of stationary conditions if the individual vehicle actuations are available.

## Appendix A

This section presents some of the finer details of dual loop detector measurements, it is not critical to understanding the rest of the paper, but these subtle details are very important for anyone who wishes to reproduce or extend this work. The individual vehicle actuations used in this work are rarely recorded by operating agencies, typically they are aggregated in the field for FTS and then the individual vehicle actuations are discarded. So simply getting the individual vehicle actuations can be a logistical challenge. One should not expect consistency between operating agencies in the way detector measurements are calculated, in fact sometimes a given agency might calculate the measurements differently at different detector stations. Meanwhile, the quality of the detector data depends on how well the detectors were tuned in the field. Although many tuning and calibration errors cannot be corrected post hoc, a few can be (Lang and Coifman, 2006; Lee and Coifman, 2012b) while the presence of other chronic errors can be identified (Coifman, 1999; Lee and Coifman, 2011 & 2012a). Obviously, the best strategy is to work with the operating agency to ensure the detectors are well tuned prior to data collection, but that is not always feasible.

A vehicle passing over a dual loop detector should register four events: upstream detector rising and falling transitions and downstream rising and falling transitions. Where a rising transition is when the given detector is first occupied by the vehicle and a falling transition is when the vehicle clears the detector. From these four events it is straight forward to measure the traversal time from either the paired rising transitions or paired falling transitions; and the on-time from the difference between the falling and rising transition times at either of the detectors. The two pairs of measurements could be combined or averaged in many different ways, and in fact the four transitions themselves can be aggregated in more

complex ways (Wu and Coifman, 2014). It should be expected that a small percentage of vehicles will only be detected by just one of the paired loop detectors either due to a lane change maneuver or a detector error. For the EVA method we exclude any unmatched actuation seen at just one of the dual loop detectors and then exclude the following vehicle from the EVA calculations because its true headway is unknown.

For greatest fidelity, in this paper we use the paired rising transitions to measure speed because the rising transition is more consistent across vehicles than the falling transition (Lee and Coifman, 2011) because the distribution of metal tends to be greater and closer to the ground in the front of most vehicles. Generally, the period of time that speed and on-times are measured will not align perfectly, in which case vehicle acceleration might cause discrepancies between the speed and on-time measurements. To minimize these impacts, the upstream on-time measurement has the greater overlap with the period that speed is measured via the rising transitions (Wu and Coifman, 2014), so we use upstream on-time to go with the choice of measuring speed from the paired rising edges. Meanwhile, the vehicle arrival time could be anything between the upstream rising edge and downstream falling edge transition, what is important is that the choice is consistent across all vehicles. We arbitrarily choose the upstream detector's rising edge transition time for the vehicle arrival time.

## Acknowledgements

This material is based in part upon work supported in part by the National Science Foundation under Grant No. 1537423 and 2023857. The contents of this report reflect the views of the authors who are responsible for the facts and the accuracy of the data presented herein. This report does not constitute a standard, specification or regulation.

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