

# 1 Identifying reproducible macroscopic traffic patterns 2 in a year-long data set

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1 **ABSTRACT**

2 The macroscopic Fundamental Diagram (MFD) provides a novel perspective on urban traffic that  
3 facilitates new policies and strategies to cope with recurring congestion. The MFD is assumed  
4 to be well-defined and reproducible, but, so far, no long-term empirical evidence for this shape  
5 assumption exists. In this paper, we use an extensive one-year traffic data set from Lucerne, recent  
6 advances in modeling the MFD shape as well as established similarity measures (Dynamic time  
7 warping and Fréchet distance) and k-medoid clustering to investigate this assumption. We first find  
8 that we can reduce the complexity of urban traffic throughout the year to only three or five clusters  
9 depending on the selected similarity measure. Furthermore, we reveal that the MFD shape in the  
10 loading phase of the network is very similar across the observed inflow patterns over the course of  
11 a year, but less so for the unloading and full-day MFD.

12 *Keywords:* MFD Similarity Congestion Cluster

## 1 INTRODUCTION

2 There is a growing evidence that human mobility patterns in cities follow laws and recurring pat-  
3 terns (1, 2, 3), that - not surprisingly - result in recurring congestion patterns (4, 5, 6, 7, 8). Using  
4 the appropriate tools, such patterns allow the accurate prediction of traffic states and travel times  
5 for journey planners (9, 10, 11, 12). Among the tools used, the recently introduced macroscopic  
6 fundamental diagram (MFD) provides a paradigm shift, which consist in moving our attention  
7 from minimizing travel times to maximizing the overall number of trips (13). The MFD itself  
8 describes with a well-defined and reproducible curve the relationship between the accumulation  
9 of vehicles and the travel production in vehicle kilometers in an urban network. Importantly, each  
10 MFD has at the network's critical vehicle accumulation a distinct maximum of travel production.

11 So far, the daily MFD has not been investigated over a long time period. In other words,  
12 the reproducibility of the MFD has only been established for short time periods. Closing this gap  
13 is important because the MFD shape results from a complex interplay between network topology,  
14 signal settings (14, 15), routes, demand (16), and public transport interactions (17, 18), i.e. bridging  
15 the traffic demand and supply side. Proof for the existence of a long-term reproducibility is key  
16 to the concept of the MFD, as it allows to simplify urban traffic in an unprecedented way for  
17 macroscopic applications, ranging from traffic control (19), to pricing (20) and the allocation of  
18 urban space (21).

19 Existing empirical MFD work suggests that indeed the MFD shape is reproducible across  
20 a number of days, especially during the loading phase of the network, (22, 23, 24, 25, 26). Unfor-  
21 tunately until now, a lack of longitudinal empirical data as well as methodology to measure MFD  
22 pattern similarity and subsequently clustering prevented a detailed analysis for longer time peri-  
23 ods. In this paper, we use advances in modeling the MFD's shape (27) combined with established  
24 sequence similarity measures to identify daily MFD patterns and to quantify the MFD's repro-  
25 ducibility over the course of a year using empirical data from Lucerne, Switzerland. In the field of  
26 the MFD research, the closely related term *partitioning* already exists for identifying homogeneous  
27 sub-regions in networks (28, 29, 30), but our research focuses on the overall MFD shape across  
28 days and its temporal clustering, instead of the spatial distribution of vehicle densities within a day.

29 This paper presents the first empirical evidence on the reproducibility of the MFD shape  
30 and a methodology to analyze MFD patterns for long periods of time (i.e. one year). Depending on  
31 the methodology measuring the similarity of MFD patterns, we observe only three or five global  
32 clusters of MFD patterns. We find that they can be classified by day of week and average total  
33 inflow. For all non-weekend clusters, we find that the MFD's shape in the network loading phase  
34 is most similar across demand clusters, while the MFD shapes are less similar for the recovery  
35 phase. These findings confirm not only the reproducibility of the MFD's shape, but also increase  
36 the validity of models built around the MFD.

37 The remainder of this paper is organized as follows. The next section introduces the similar-  
38 ity measures for MFD patterns as well as clustering in the context of the MFD. We then introduce  
39 the empirical data set used, before presenting the results of the clustering and shape reproducibility  
40 analysis. The paper ends with discussion and conclusions.

## 41 ANALYZING MFD PATTERNS

### 42 Measuring similarities in patterns

43 In our analysis, we consider the MFD as a joint time-series of flow  $q(t)$  and density  $k(t)$  over  
44 the course of the day. This joint time-series does not only describes the resulting MFD of the

1 considered day, but also captures the aggregate dynamics of network loadings and recoveries that  
 2 result from the overall demand. This perspective is particularly useful to address the question of  
 3 how many daily MFD patterns can be observed over time in an empirical context, and whether we  
 4 can link the different MFD shapes to certain observable traffic aspects. So far, in the literature,  
 5 MFD patterns in time-sequences have not been analyzed.

6 In mathematical terms, the similarity  $\sigma$  between sequences  $a(t)$  and  $b(t)$  can be expressed  
 7 by

$$\sigma(a(t), b(t)) = \Gamma[a(t), b(t)] \quad (1)$$

8 where  $\Gamma$  describes the function returning the similarity measure, or in a physical analogy the dis-  
 9 tance between  $a(t)$  and  $b(t)$ . The most common similarity or distance measure between two  
 10 sequences is the Euclidean distance. In its simplest approach according to Eqn. 2, at each time  
 11 instance  $t$  the Euclidean distance between sequence  $a(t)$  and  $b(t)$  is computed and subsequently  
 12 summed up over all time periods of an observation period (day, week, month).

$$\Gamma_{Euclid}[a(t), b(t)] = \sum_{t=1}^T \sqrt{\sum_{i=1}^N (a_i(t) - b_i(t))^2} \quad (2)$$

13 Figure 1a shows this behavior for the MFD, where the distance between the two MFDs  
 14 is measured for every point in time. The bars in this figure correspond to the measured distance.  
 15 Especially for  $t = 4$  and  $t = 6$  the temporal mismatch in the pattern creates a substantial distance.  
 16 Arguably, this approach is very strict and penalizes even a temporal mismatch between sequences  
 17 at the smallest temporal resolution, which might not be desired in the context of the MFD. For  
 18 example, if a highly similar loading of the network starts with a five minute difference between two  
 19 days, they will not be considered similar by this measure although they exhibit a similar pattern.

20 Therefore, we consider and compare two other approaches for  $\Gamma$  that are more flexible in  
 21 the time dimension: *dynamic time warping* (DTW) (31, 32) and the Frechét distance (FRE) (33).  
 22 Although their primary field of application are one-dimensional time series, using the Euclidean  
 23 distance allows a straightforward extension to multi-dimensional time-series as the MFD. In the  
 24 next two subsections we briefly introduce these two approaches. For the computation of the simi-  
 25 larity measures, we use the software provided by (34).

### 26 *Dynamic time warping*

27 In contrast to comparing the distance between sequences at the same time, DTW deforms the  
 28 time axis in both  $a(t)$  and  $b(t)$  within allowed limits to analyze the similarity. This procedure  
 29 is looking for a warping path  $W$  where element  $w_k$  aligns the elements  $a(i)$  and  $b(j)$  so that  
 30 their distance  $\delta$ , here Euclidean, is minimized. The warping paths require some mathematical  
 31 constraints, e.g. monotonicity, continuity and a warping window for time mismatch between  $i$  and  
 32  $j$  (further mathematical explanations can be found in (31)). In mathematical terms, DTW searches  
 33 for the warping path  $W$  that is minimizing the cumulative distance between sequences  $a(t)$  and  
 34  $b(t)$  as indicated by Eqn. 3.

$$\Gamma_{DTW}[a(t), b(t)] = \min_W \left( \sum_{k=1}^P \delta(w_k) \right) \quad (3)$$



1 Figure 1b illustrates the MFD case for the DTW problem, where the procedure is assigning  
 2 *new* time values (indicated by a prime) based on the warping paths along which the distance is  
 3 minimized. Arguably, this feature of DTW is very useful for MFD patterns as network loading and  
 4 recovery must not start or end at the same time, even if they maintain a similar shape. Nevertheless,  
 5 this similarity measure requires the definition of a physical meaningful warping window, and this  
 6 is not necessarily trivial.

### 7 *Frechét distance*

8 The meaning and interpretation of the Frechét distance is best introduced with a very popular  
 9 example: Let us think about a girl walking her dog. The girl walks on one trajectory while the dog  
 10 walks on another trajectory. Both can vary their speed, even stop, but are not allowed to go back  
 11 in time. The Frechét distance is the minimal length of the leash required for completing the walk.

12 In mathematical terms, Eqn. 4 describes this problem.  $a(i)$  is re-parameterized to a  $(\alpha(\tau))$   
 13 to map from the unit interval, and similarly for  $b$ . For further mathematical insights we refer the  
 14 reader to previous work by (33).

$$\Gamma_{FRE}[a(t), b(t)] = \inf_{\alpha, \beta} \max_{\tau \in [0, 1]} \{\delta(a(\alpha(\tau)), b(\beta(\tau)))\} \quad (4)$$

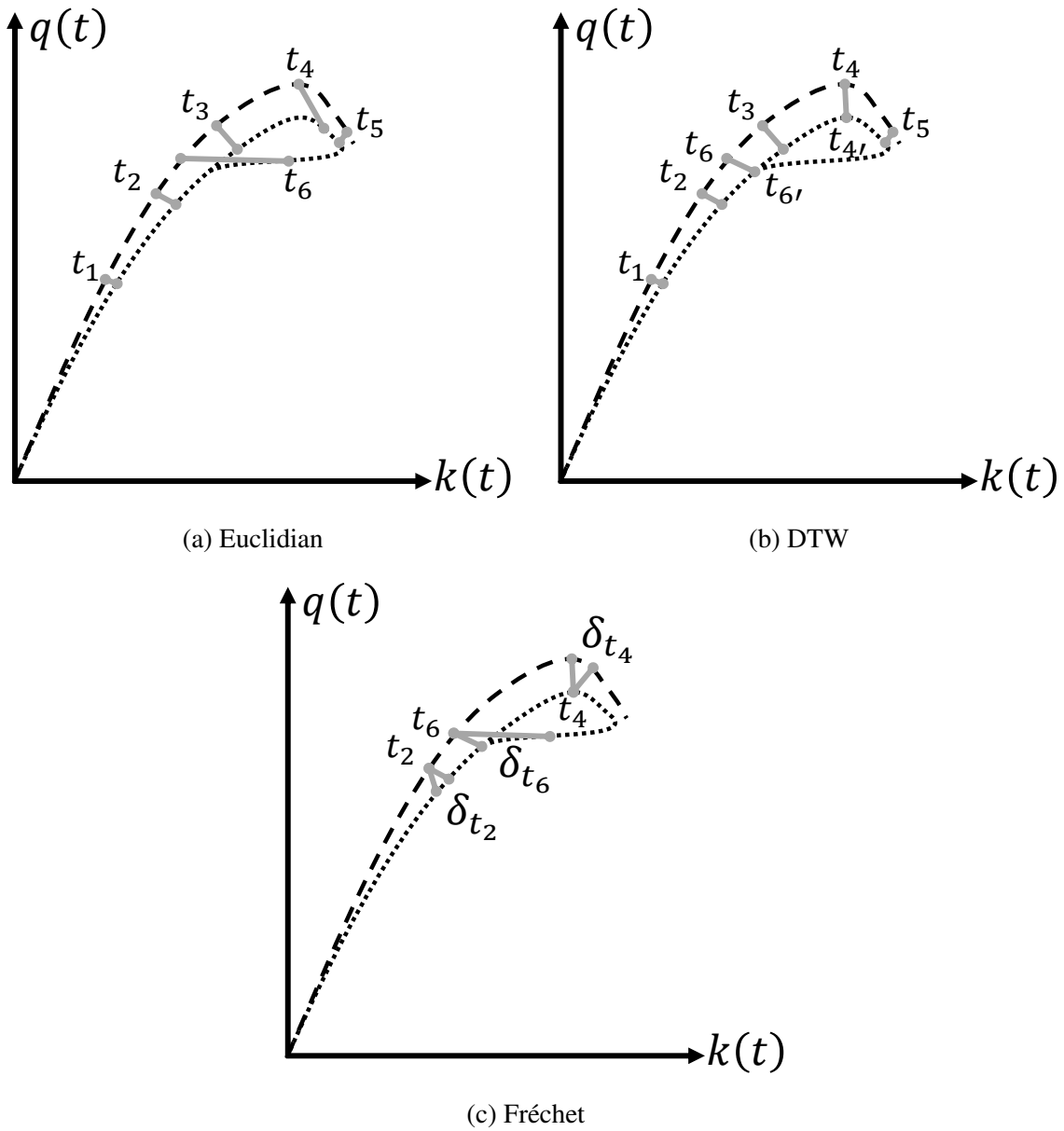
15 Figure 1c depicts the idea of the Frechét distance in the MFD context, where the leash  
 16 corresponds to the bar that links both MFDs. The algorithm searches for the shortest required  
 17 line linking both MFD patterns. This algorithm does not require a minimum warping window  
 18 as DTW (window can be set to infinity if physically meaningful and computational resources are  
 19 available), and might be able to uncover slightly more differences in pattern than DTW. The Frechét  
 20 optimization problem is computationally exhaustive compared to DTW, making it more difficult  
 21 to work with in large scale empirical contexts.

## 22 **Clustering**

23 In general, the clustering or partitioning of data can be divided into two overarching classes: su-  
 24 pervised and unsupervised clustering. Here, we will focus on the implementation of unsupervised  
 25 approaches (35).

26 Further, we use *k-medoid* or *k-median* clustering (36, 37). We select this approach over the  
 27 more common *k-means* algorithm because the *k-medoid* partitions around an element (medoid or  
 28 median) of the sample. In the context of the MFD, each cluster is assigned one medoid MFD that  
 29 is representative for its cluster and thus can be interpreted and analyzed. This is not possible with  
 30 *k-means*. Another advantage of *k-medoid* is the possibility to evaluate the similarity of each object  
 31 within its cluster and to its neighboring clusters visually with the silhouette plot (38), assessing  
 32 the cluster's coherence and variation. The silhouette value is always in the range of -1 to 1 and  
 33 is attributed to each member of a cluster. A value close to 1 indicates that a particular day is  
 34 well matched to its corresponding cluster, whereas a value close to -1 indicates that the chosen  
 35 cluster is a poor match. The average silhouette over all members indicates the overall quality of  
 36 the clustering. For clustering, we use the R package by (39).

37 Clustering of MFD shapes has been done previously using heuristics (25). However, this  
 38 approach is only a rough quantification of the MFD shape, but does not allow for statistical testing  
 39 and does not account for dynamic influences (40).



**FIGURE 1** : MFD representation of similarity measures.

### 1 Measuring MFD shape similarity

2 In order to answer the question to what extent the MFD is well-defined and reproducible, we have  
 3 to measure and quantify the MFD shape. For this, we use recent advances by (27), where the  
 4 authors propose a single parameter functional form for the MFD. This single parameter function  
 5 requires the analytical definition of an upper MFD (uMFD), e.g. a simple trapezoidal shape with  
 6 parameters derived using the methodology by (14). The uMFD is time-invariant and is based on  
 7 the fundamental diagram of the individual streets, traffic control, and the capacity of an average  
 8 intersection. It is therefore a rough first order approximation of the MFD and serves as a reference  
 9 MFD. Eqn. 5 shows the function where  $k$  is the density,  $v(k)$  is the speed MFD, and  $u_f$ ,  $Q$ ,  $\kappa$  and  
 10  $w$  are the trapezoidal shape parameters ( $u_f$  is the free flow speed,  $Q$  is the average link capacity,  $\kappa$   
 11 is the jam density, and  $w$  is the backward wave speed). These parameters can easily be obtained  
 12 from actual measurements and from local authorities. For quantifying the actual MFD shape, only  
 13 the parameter  $\lambda$  has to be estimated from the daily speed MFD with non-linear least squares.

$$v(k) = -\lambda \ln \left( \exp \left( -\frac{u_f k}{\lambda} \right) + \exp \left( -\frac{Q}{\lambda} \right) + \exp \left( -\frac{(\kappa - k)w}{\lambda} \right) \right) / k \quad (5)$$

14  $\lambda$  measures how far the observed MFD is located from the uMFD. The larger  $\lambda$ , the farther  
 15 away the observed MFD is located from the uMFD. In case the MFD shape is reproducible and  
 16 well-defined,  $\lambda$  should take the same value for each and every day.

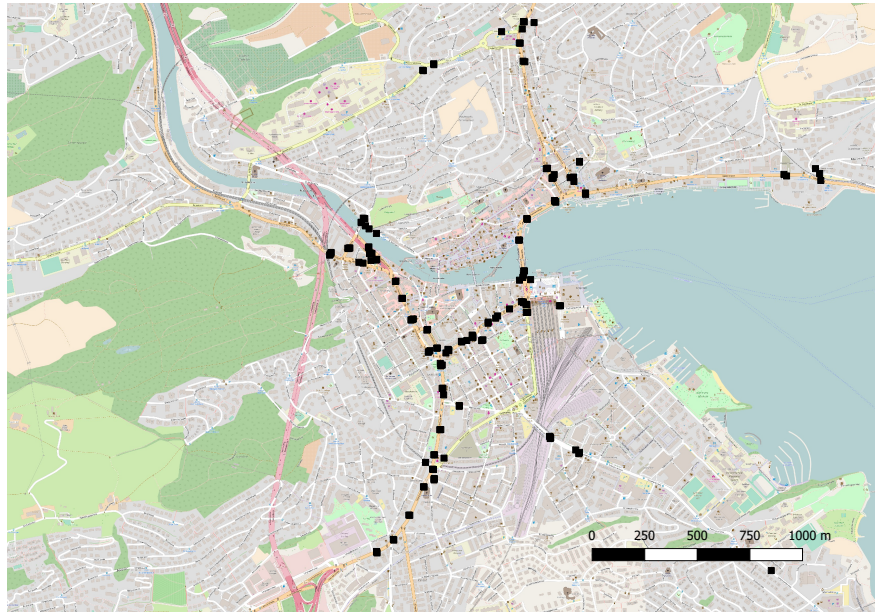
### 17 DATA

18 For this analysis, we use a longitudinal MFD data set from the city of Lucerne, Switzerland,  
 19 spanning the entire year 2015. In total, we use data from 352 days in the year 2015. 13 days  
 20 are excluded as they clearly showed irregular behavior due to too many missing loops, system  
 21 breakdowns, or special events. The MFDs are recorded from inductive loop detectors located  
 22 upstream and downstream of intersections. Figure 2a shows a map of Lucerne with the locations of  
 23 all detectors marked. We first filter all defective measurements and smooth the 3min measurements  
 24 with a moving average technique. Further, we ensure that only a single detector per lane is used for  
 25 MFD estimation. The MFD is estimated using a common technique for stationary traffic sensors  
 26 (41). As the distribution of loop detectors across the length of the link is rather uniform, we do not  
 27 account for a potential placement bias in the MFD.

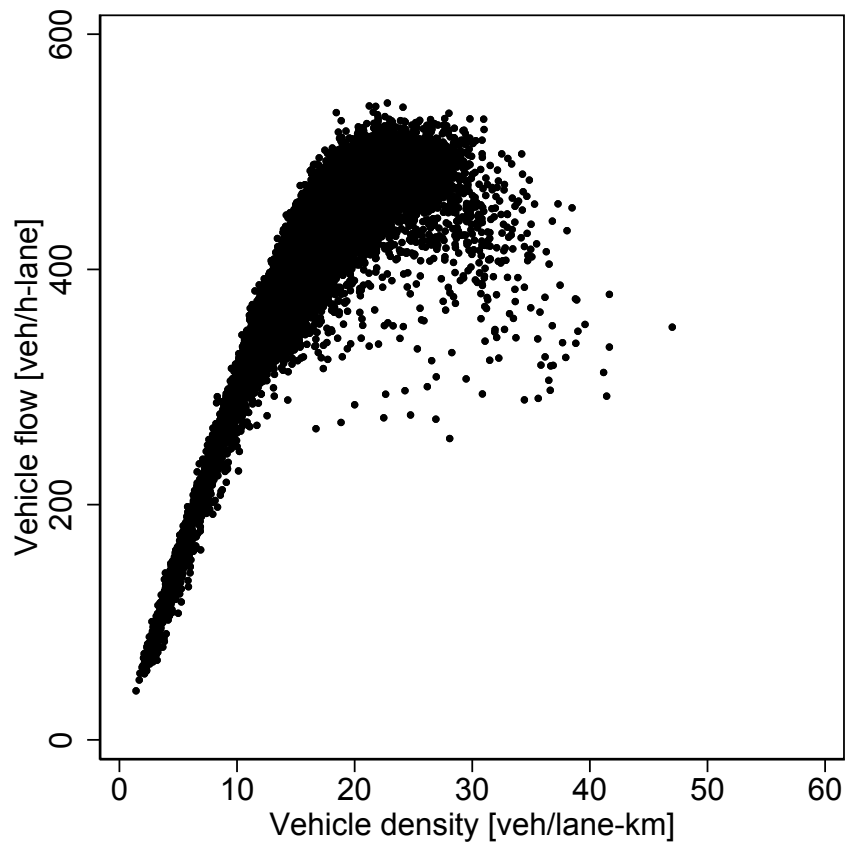
28 As loop detectors measure only flow and occupancy, but not density, we need to adjust the  
 29 MFD to measure density and thus in turn average space-mean speed in the network. We adjust the  
 30 MFD by identifying the fastest hour in the MFD, typically in the morning or evening, before or  
 31 after rush hour when the network is only slightly loaded. For this hour, we then query the Google  
 32 routes API for 1000 random trips through Lucerne, and then match the speed distribution from  
 33 the MFD in the fastest hour with the speed distribution of the API query to obtain the adjustment  
 34 scalar. The adjusted MFD for Lucerne is then given in Figure 2b.

### 35 RESULTS

36 In the following, we discuss the results of the MFD pattern clustering, once measuring the simi-  
 37 larity with dynamic time warping (DTW) and once with the Fréchet distance (FRE). We denote  
 38 each cluster with the previous mentioned abbreviation for the similarity measure, followed by the  
 39 cluster number. In general, we observe highly similar clustering outcomes for the two different  
 40 similarity measures, where the Fréchet distance seems to be able to retain slightly more informa-



(a) City map of Lucerne with the location markings of the detectors.



(b) Full year MFD of Lucerne (352 days)

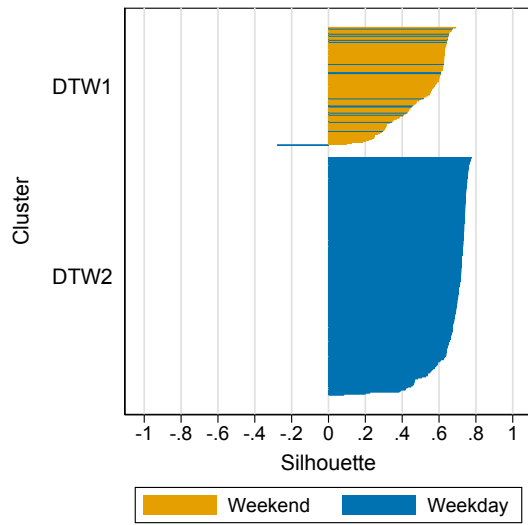
**FIGURE 2** : Information on the empirical data used for this analysis.

1 tion than DTW. We will first investigate the general form of the MFD over the course of a full  
2 day and try to reveal differences between the clusters found. Afterwards, we will analyze in more  
3 details the MFDs' loading and recovery phases.

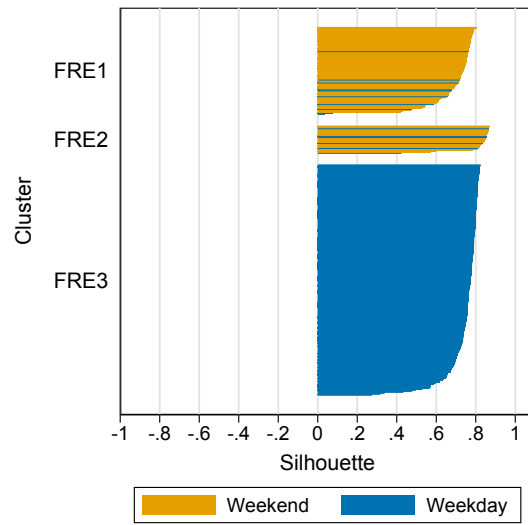
4 In Figure 3 we show the results for the one-year data of Lucerne for which we find that the  
5 average silhouette value is maximized for DTW with two clusters, while for Fréchet three clusters  
6 are needed. Recall that a silhouette value closer to 1 indicates a high similarity of a daily MFD  
7 pattern to the cluster, whereas a value closer to -1 means a poor match. The resulting silhouette  
8 plots are shown for DTW in Figure 3a and for Fréchet in Figure 3b. The colour of each day  
9 represents whether it is a weekend day or not. First, we find that all weekends are located in  
10 DTW1 (117 days) as well as FRE1 (89 days) and FRE2 (28 days), while DTW2 (235 days) and  
11 FRE3 (235 days) only contain weekdays. Thus, we define the first group as the weekend clusters,  
12 while the latter group are the weekday clusters. Further investigation of the type of days shows that  
13 FRE2 covers mostly Sundays and public holidays. Second, we find that the silhouette distribution  
14 within each cluster exhibit a different shape. Especially for DTW, we see that the weekday cluster  
15 is more robust, i.e. has more similar days, as expressed with a less steep decline in silhouette values  
16 as in the weekend cluster. This seems intuitive, as on weekdays car drivers might be less flexible  
17 in terms of activity and departure time choices compared to weekends, not mentioning all special  
18 events that often place on weekends.

19 As the *k-medoid* clustering methodology returns the most representative member of each  
20 cluster as the so-called medoid, we show these medoids in Figure 3c and 3d, as well as the MFDs  
21 of all days attributed to each cluster. At first sight we find that the medoids are located well within  
22 each cluster, emphasizing the idea of the medoid being a good representative of that cluster. In  
23 both, Figure 3c and 3d, we see the expected loading pattern based on the previous Figures 3a  
24 and 3b: DTW1, FRE1 and FRE2 show a lower loading on a typical weekend day compared to  
25 DTW2 and FRE3, where traffic is even found to be in the congested regime. However, it becomes  
26 clear from Figure 3d that the difference between FRE1 and FRE2 is not in terms of the general  
27 MFD shape, but must be located in the temporal evolution of the MFD. This emphasizes that the  
28 similarity measures not only capture the MFD's shape, but also the temporal aspects of the MFD.  
29 For a better understanding of the clusters, we further show the time series of the average flows and  
30 speeds for the respective medoids in Figures 3e and 3f. Clearly, the average flow is different for  
31 DTW1 and DTW2 during the morning hours. Furthermore, DTW1 almost always shows higher  
32 speeds than DTW2. Similarly, the weekend clusters FRE1 and FRE2 exhibit a later loading of the  
33 network and higher speeds than FRE3.

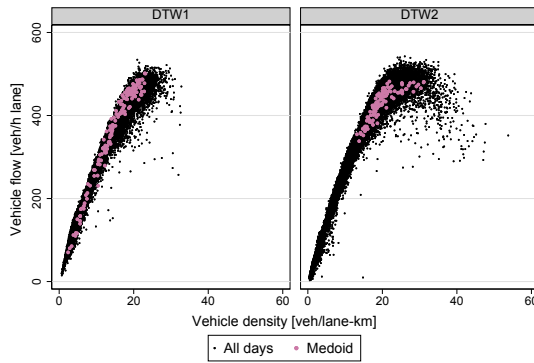
34 As the weekend cluster seems to be sufficiently determined by the type of day, we fur-  
35 ther concentrate on the higher loaded weekday clusters and investigate them with a second level  
36 clustering. Therefore, we perform another clustering for the 234 days of DTW2 and FRE3. The  
37 clustering results in two clusters for DTW with DTW2.1 (108 days) and DTW2.2 (126 days) and  
38 three clusters for Fréchet with FRE3.1 (52 days), FRE3.2 (104 days) and FRE3.3 (78 days). Again,  
39 we present the silhouette plots in Figures 4a and 4b as well as the medoids in Figures 4c and 4d.  
40 Colours in the silhouette plot represent the different days of the week. Interestingly, we find that  
41 cluster DTW2.1 is more likely to occur at the beginning of the week, while cluster DTW2.2 is  
42 more likely to be observed at the end of the week. The results for Fréchet show a similar behav-  
43 ior, FRE3.2 seems to more or less describe the mid-week conditions, while FRE3.1 (beginning of  
44 week) and FRE3.3 (end of week) follow the behavior observed for DTW. This distinction might  
45 not be surprising as Switzerland, including Lucerne, is known to have many weekly commuters,



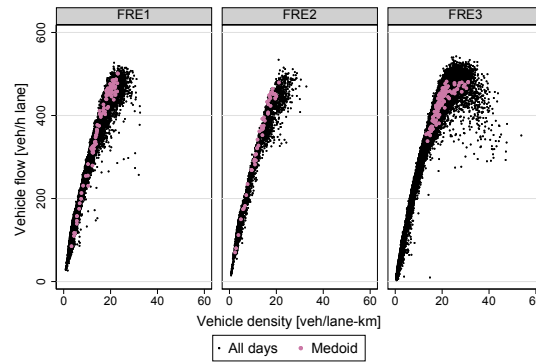
(a) Silhouette plot for DTW measure.



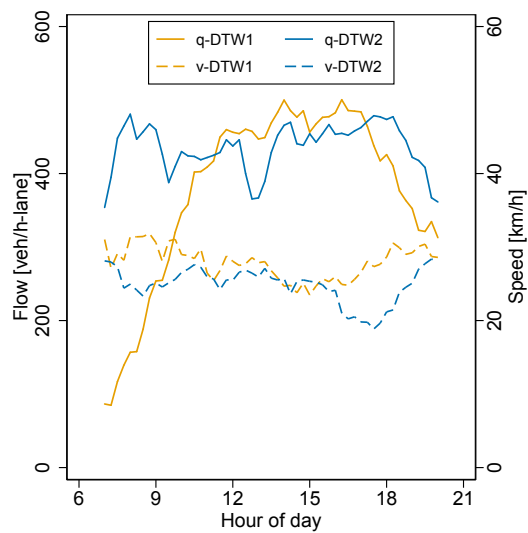
(b) Silhouette plot for Fréchet measure.



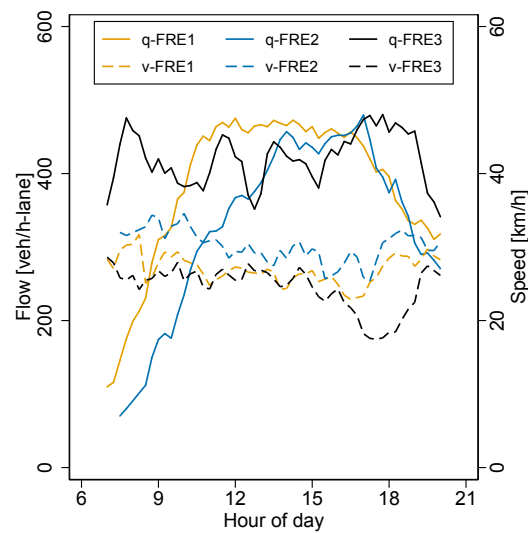
(c) All MFDs and medoids for DTW.



(d) All MFDs medoids plot for Fréchet.



(e) Average flows and speeds of the medoids for DTW.



(f) Average flows and speeds of the medoids plot for Fréchet.

**FIGURE 3** : First level clustering results.

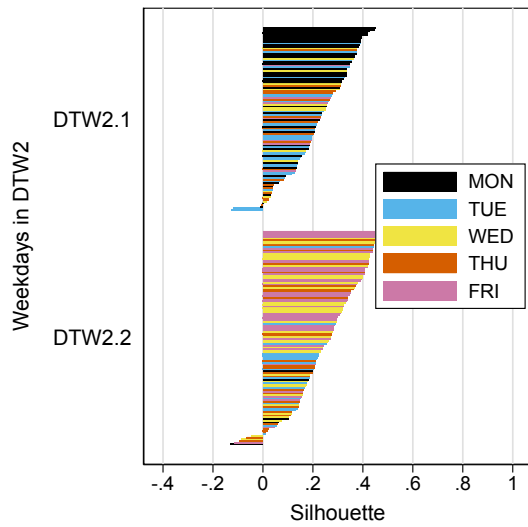
1 where we can expect different OD demands at the beginning of the week from those at the end of  
2 the week. Second, the silhouette values are on average lower and exhibit a steeper slope for the  
3 DTW2 and FRE3 clusters (see also Figure 3), showing that the now recovered clusters show less  
4 within-cluster similarity than before. This is intuitive as the clustering algorithm is now scrutiniz-  
5 ing the differences within the normal weekday pattern.

6 The medoids in Figures 4d and 4c reveal mostly a distinction between a normal weekday  
7 pattern without indication of a congested branch (DTW2.1, FRE3.1), and with indication of a  
8 congested branch (DTW2.2, FRE3.2, FRE3.3). Given that this is the second level of clustering,  
9 it makes sense that the differences between the cluster medoids' average speed and flow shown  
10 in Figures 4e and 4f are less accentuated than in the first level. Nonetheless, we can observe  
11 certain differences, in particular between FRE3.1, FRE3.2 and FRE3.3, where morning speeds are  
12 lowest for FRE3.2, contrary to evening speeds that are lowest for FRE3.3. A potential reason why  
13 Fréchet distinguishes between the very similar FRE3.1 and FRE3.2 can be seen in Figure 5 that  
14 shows the cumulative inflows into the city for the medoid days. Here, we observe that FRE3.2 has  
15 more inflow throughout the day than FRE3.1, even though both result in a similar medoid without  
16 congestion. At the same time, we see that FRE3.3 exhibits some congestion for the same level of  
17 inflow as FRE3.2.

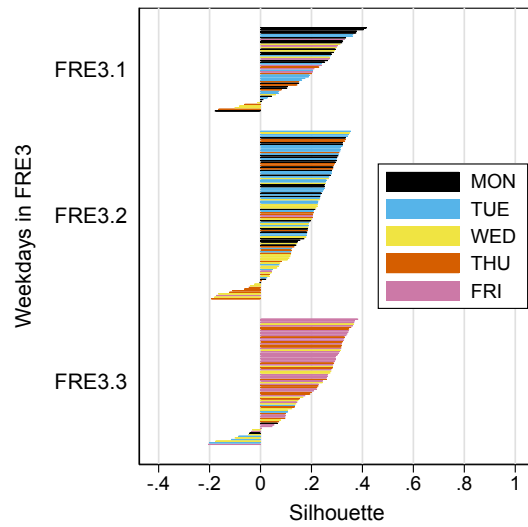
18 Based on the similarity measure, we identified three (DTW) and five (Fréchet) clusters in  
19 our one year data set for the city of Lucerne that capture not only the shape of the MFD, but also  
20 the overall inflow into the city throughout the day. We now further investigate the differences  
21 between the found clusters by estimating the shape defining parameter  $\lambda$  as introduced by (27) for  
22 each day in the data set, as well as for the loading and unloading phase separately. We identify  
23 the loading and unloading phases in the network by decomposition of the density time series into  
24 a seasonal and trend component. From the latter component, we identify network loading in a  
25 time interval when the trend is increasing, and a network unloading when the trend is decreasing.  
26 In other words, it is possible that there are multiple loading and unloading phases during a day.  
27 DTW and the Fréchet clusters are only meaningful, when applied to continuous time series. Given  
28 the fact that there are potentially multiple loading and unloading phases during a single day -  
29 interrupting the time series - we refrain from applying the clustering to the loading and unloading  
30 phases separately, but estimate  $\lambda$  for each sample. Nonetheless, it is still possible to investigate the  
31 robustness of the initially found clusters with respect to their loading and unloading behaviour.

32 In Figure 6 we show the kernel density plots of  $\lambda$  for every cluster, during the full day,  
33 the loading, and the unloading phase, respectively. For the weekday clusters, we find that for all  
34 analyzed cases the distributions overlap to a large extent. We test for similarity of the distributions  
35 using the two-sample Kolmogorov-Smirnov test. Table 1 shows the pairings of clusters the loading  
36 and unloading phase of the MFD, respectively. The values for full day MFD are included for  
37 completeness, but we focus on the loading and the unloading phases. The  $p$ -value indicates the  
38 probability to observe the two randomly sampled distributions drawn from the same population, i.e.  
39 the smaller the value the more likely it is that the two samples are not from the same distribution.  
40 Despite the relatively broad distribution of  $\lambda$ , we conclude that in the loading phase of the network,  
41 all considered combinations show a non-zero chance of being from the same population - even for  
42 different inflow scenarios, e.g. FRE3.1 and FRE3.3, we obtain MFDs of similar shape. This  
43 supports the notion that relatively small changes in the demand do not affect the shape of the MFD  
44 substantially. The  $p$ -value decreases for the full day MFD as well as the unloading phase to more or  
45 less zero, except for the combination FRE3.1 and FRE3.3 that shows in all three cases a non-zero

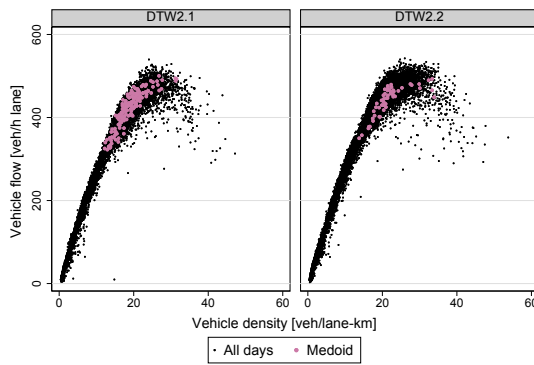




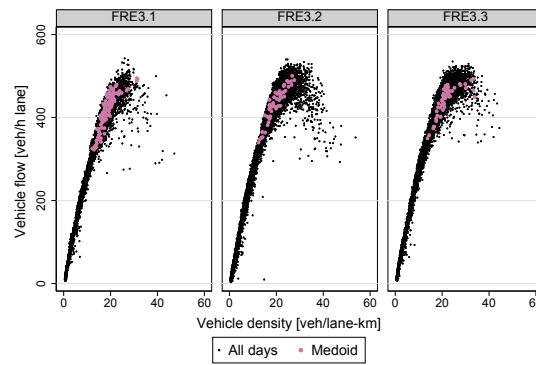
(a) Silhouette plot for DTW.



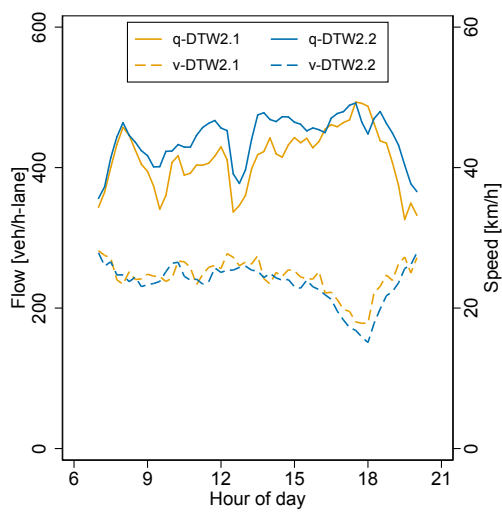
(b) Silhouette plot for Fréchet.



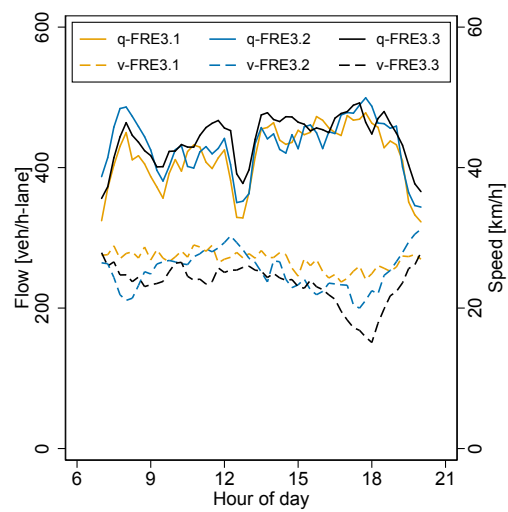
(c) All MFDs and medoids for DTW.



(d) All MFDs and medoids for Fréchet.



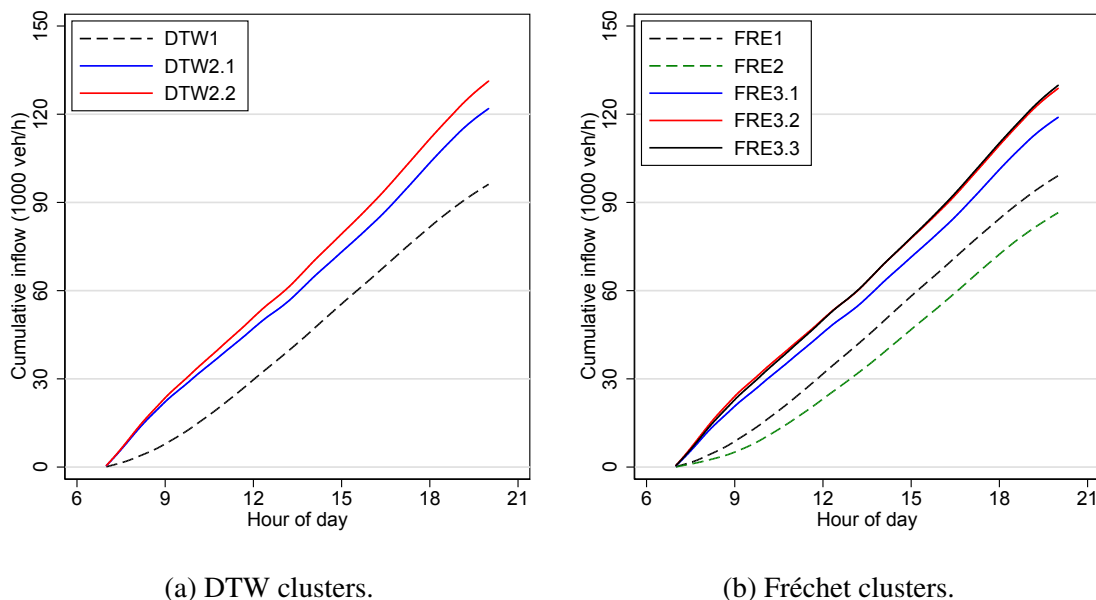
(e) Average flows and speeds of the medoids for DTW.



(f) Average flows and speeds of the medoids for Fréchet.

**FIGURE 4** : Second level clustering results.





**FIGURE 5** : Reservoir inflows for the medoid MFDs.

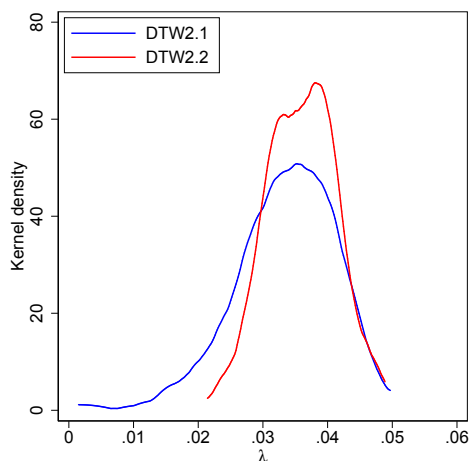
1 value, i.e. they are less likely to be from the same distribution. These findings are reasonable, as  
 2 the unloading of the traffic network is known to be more heterogeneous than its loading. In other  
 3 words, unloading the network can follow many different paths in an MFD, contrary to the loading.  
 4 Such differences can result in hysteresis effects, as investigated previously by (40). However, in the  
 5 relatively small network, we observe only thirteen days with a substantial hysteresis, all clustered  
 6 in DTW2 and FRE3. At the second level clustering, these days are then distributed across all  
 7 clusters.

8 As the *k-medoid* clustering algorithm returns a representative element for each cluster as  
 9 the median or medoid element, we can further analyze whether these medoids have statistically  
 10 significant different  $\lambda$ . Therefore, we estimate for each medoid in the second clustering level  $\lambda$   
 11 and the corresponding 95 % confidence interval. We find both for DTW and Fréchet overlapping  
 12 confidence intervals, except when comparing FRE3.1 with FRE3.2 and FRE3.3. However, in those  
 13 cases we find that the difference is not significantly different from zero.

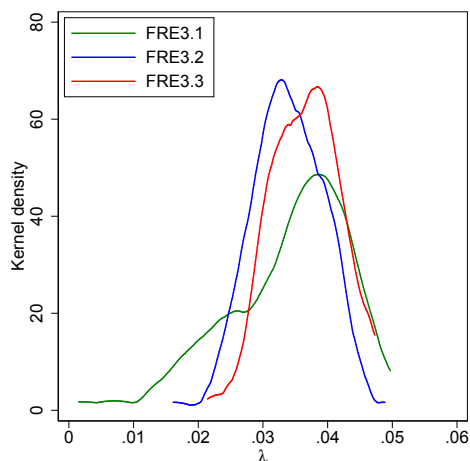
14 It is clear that the found clusters and interpretations are context-specific to Lucerne, but the  
 15 results emphasize the power of the proposed MFD pattern similarity measures to reveal congestion  
 16 patterns within a city. Furthermore, the city of Lucerne might be comparatively small in relation  
 17 to larger cities, such as Singapore or Los Angeles where congestion levels might be more severe  
 18 and more MFD patterns might be present. Nevertheless, the results show that we can reduce the  
 19 complexity of one year traffic into a hand full of representative clusters, where cluster membership  
 20 can be determined by day of week as well as average city inflow. A general implication from these  
 21 findings is that the assumption of a relatively well-defined and, in particular, reproducible MFD is  
 22 indeed satisfied.

## 23 DISCUSSION AND CONCLUSIONS

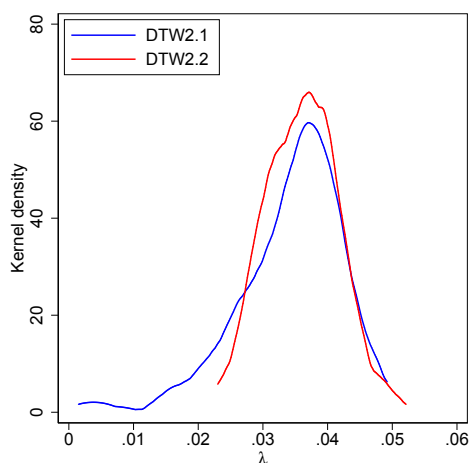
24 In this paper we address the question whether the MFD's shape is reproducible over a long time  
 25 period. Using an extensive one-year traffic data set, we find that we can reduce the daily MFD



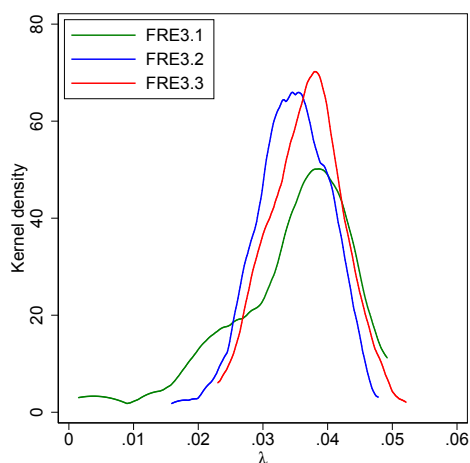
(a) Full day MFD, DTW.



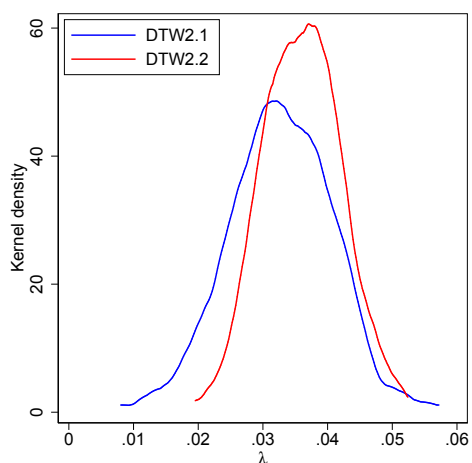
(b) Full day MFD, Fréchet.



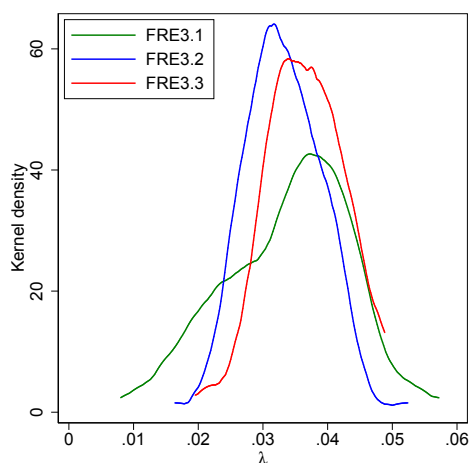
(c) Loading MFD, DTW.



(d) Loading MFD, Fréchet.



(e) Unloading MFD, DTW.



(f) Unloading MFD, Fréchet.

**FIGURE 6** : Distributions of  $\lambda$  grouped by the identified clusters.  $\lambda$  is calculated using non-linear least squares with uMFD parameters:  $u_f = 7.4$  m/s ,  $Q = 0.177$  veh/s,  $w = 2.1$  m/s, and  $\kappa = 0.135$  veh/lane-km.

| Full day MFD |        | p-value |
|--------------|--------|---------|
| DTW2.1       | DTW2.2 | 0.043   |
| FRE3.1       | FRE3.2 | 0.131   |
| FRE3.1       | FRE3.3 | 0.392   |
| FRE3.2       | FRE3.3 | 0.032   |
| Loading      |        |         |
| DTW2.1       | DTW2.2 | 0.218   |
| FRE3.1       | FRE3.2 | 0.397   |
| FRE3.1       | FRE3.3 | 0.318   |
| FRE3.2       | FRE3.3 | 0.106   |
| Unloading    |        |         |
| DTW2.1       | DTW2.2 | 0.003   |
| FRE3.1       | FRE3.2 | 0.005   |
| FRE3.1       | FRE3.3 | 0.284   |
| FRE3.2       | FRE3.3 | 0       |

**TABLE 1** : Summary of  $p$ -values from the two-sample Kolmogorov-Smirnov for each pair of weekday clusters.

1 patterns into only three or five clusters depending on the methodology used for measuring the  
 2 MFD pattern's similarity. Interestingly, we see that the top-level clusters differentiate between  
 3 weekends and public holidays, and weekdays. Even though the performance of complex urban  
 4 traffic networks depends on many factors, including travel demand, traffic control, route choice,  
 5 and interactions between different traffic modes, the findings presented show that the observed  
 6 patterns are reproducible day after day. We further showed that certain differences can partially be  
 7 explain by the inflow into the city.

8 The city of Lucerne does not compare to the large metropolises around the globe and thus  
 9 we cannot generalize to more complex networks. Nevertheless, our methods allow an in-depth  
 10 analysis with data from metropolises, so that this question can be answered in a more generalized  
 11 way.

12 Our results also align with previous research about human travel behavior that revealed  
 13 some repetitive patterns. Interestingly, the small set of clusters and our ability to explain cluster  
 14 membership also has its implications for traffic state and travel time predictions: By knowing the  
 15 type of day, the average reservoir inflow and the current time of day, we can estimate the space-  
 16 mean speed with reasonable accuracy. In conclusion, the proposed procedure for clustering MFD  
 17 patterns is very promising to understand urban congestion.

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## 2 AUTHOR CONTRIBUTION STATEMENT

3 The authors confirm contribution to the paper as follows: study conception and design: Lukas  
4 Ambühl, Allister Loder; data collection: Lukas Ambühl, Allister Loder; analysis and interpreta-  
5 tion of results: Lukas Ambühl, Allister Loder, Ludovic Leclercq, Monica Menendez; draft  
6 manuscript preparation: Allister Loder, Lukas Ambühl, Ludovic Leclercq, Monica Menendez,  
7 K.W. Axhausen. All authors reviewed the results and approved the final version of the manuscript.

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