

# Shortest Paths and Probabilities on Time-Dependent Graphs - Applications to Transport Networks

Sébastien FELIX – Orange Labs  
Jerome GALTIER – Orange Labs



Workshop DIMACS. – Paris

# Agenda

- Our framework
- How do we model a Network?
- Shortest Path algorithms
- Why do we use time dependence?
- Our algorithm
- Conclusion and further work

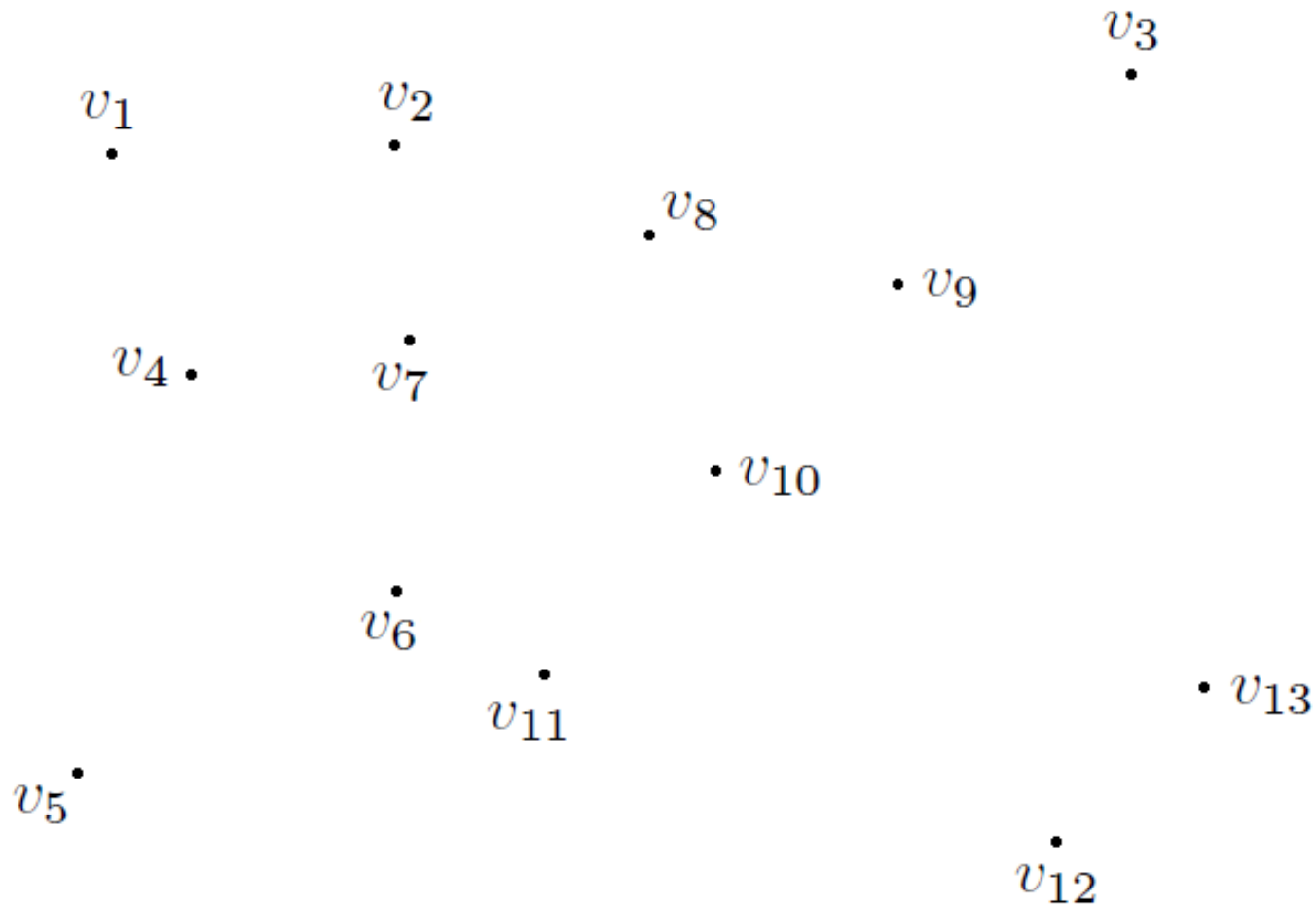
# Our framework

- Model transport networks
- « How long will last my journey with a probability of at least 99 % ? »
- « What is the path from  $v_i$  to  $v_j$  which length is the lowest guaranteed with a probability of at least 99 % ? »

# How do we model a Network?



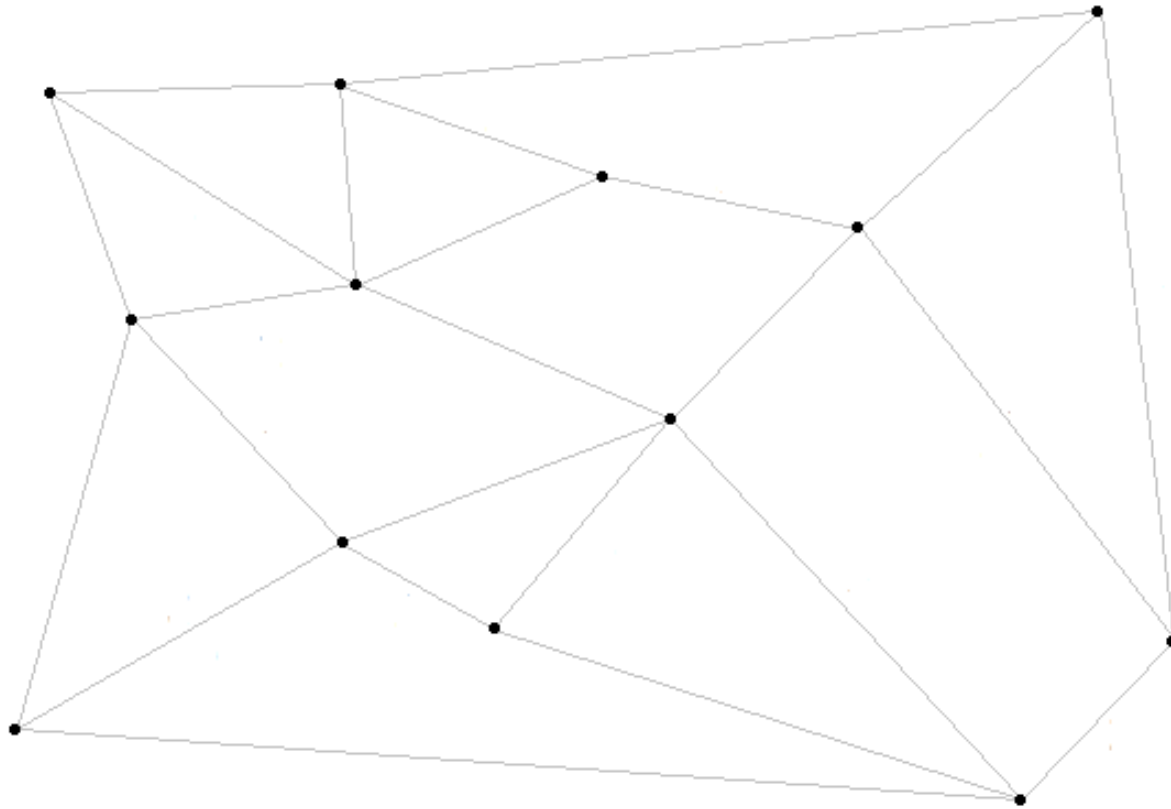
# How do we model a Network?



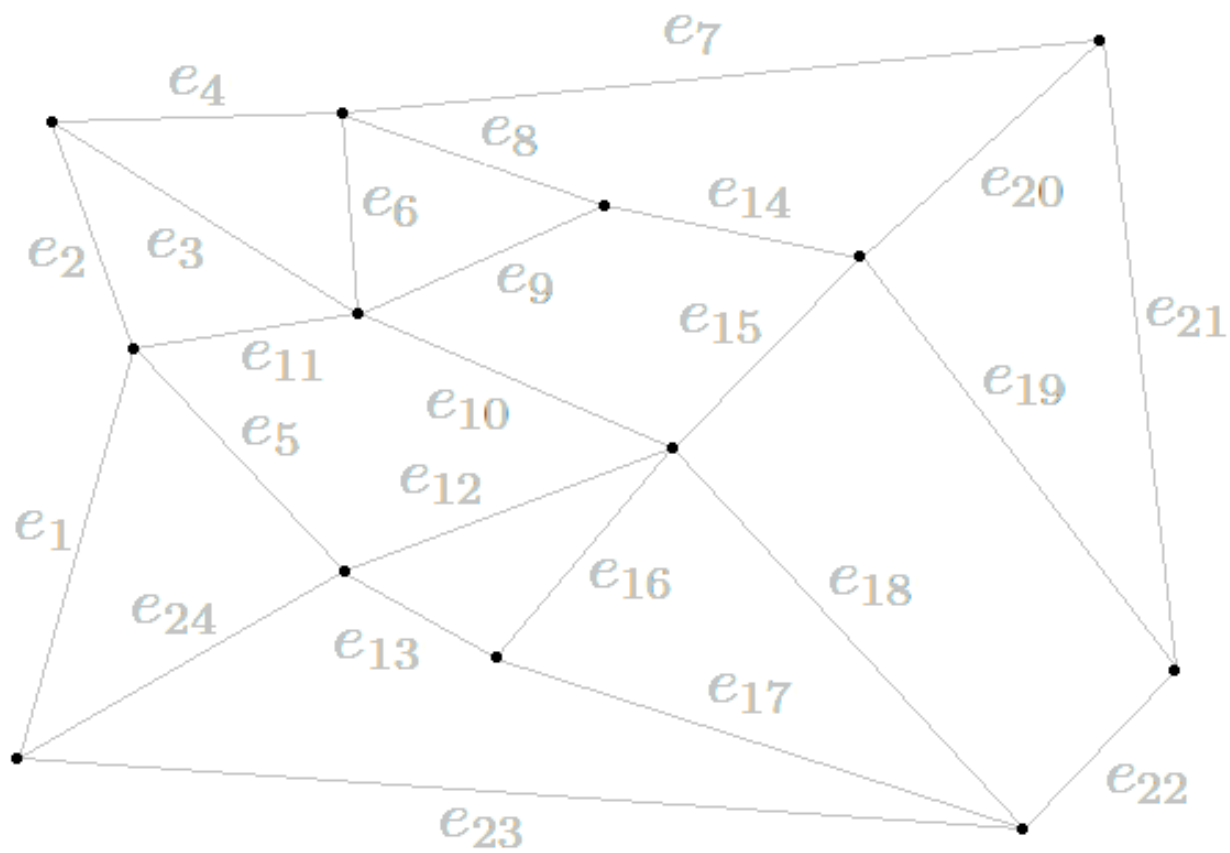
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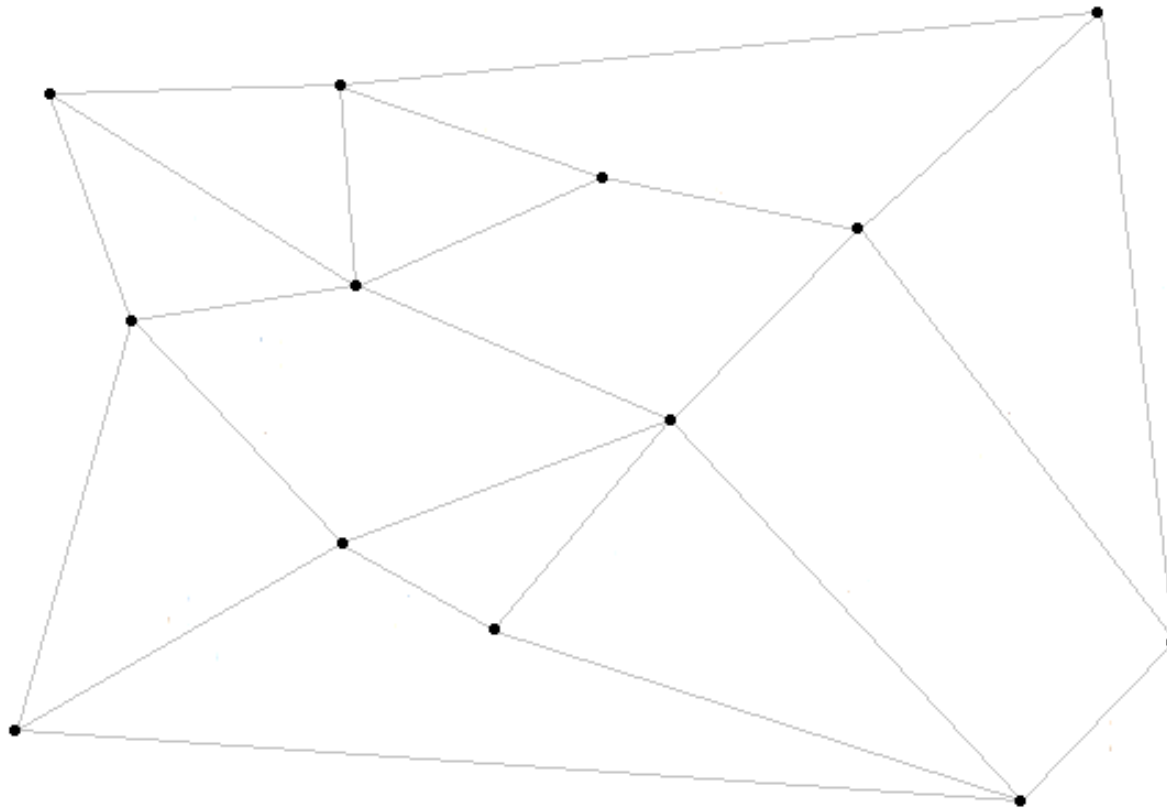


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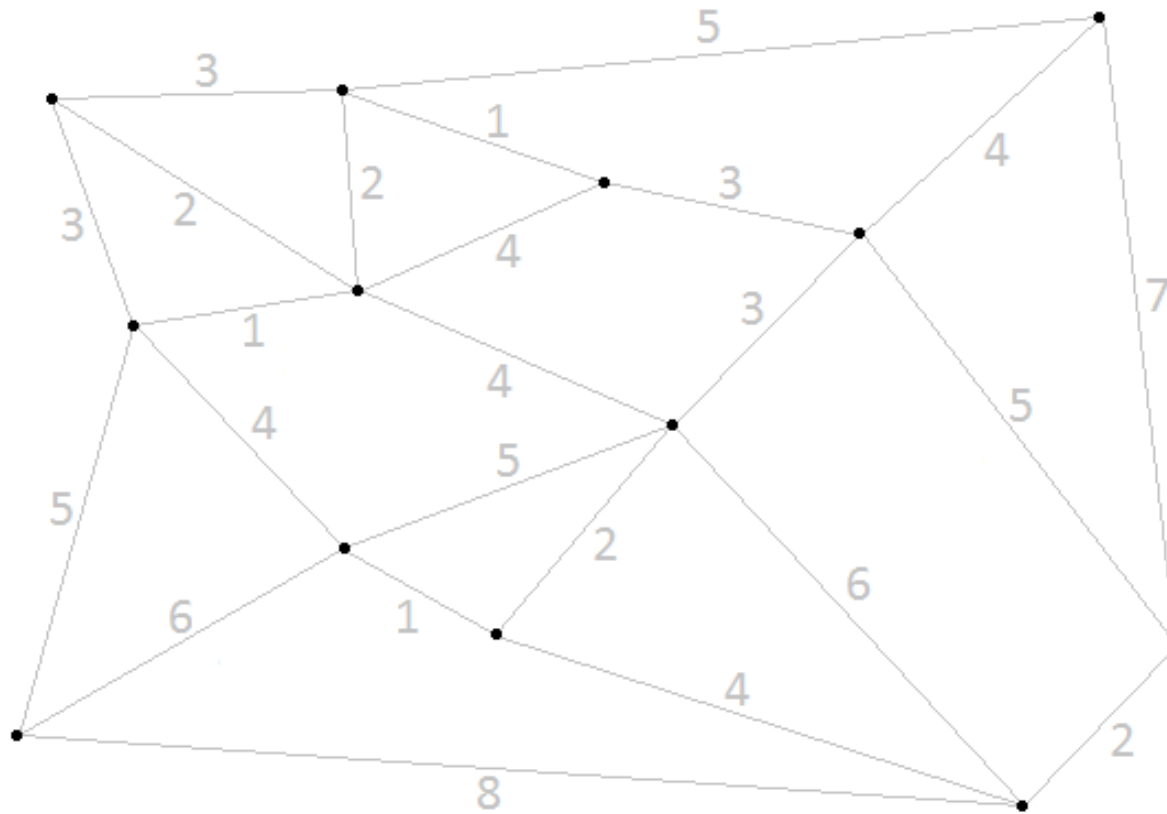




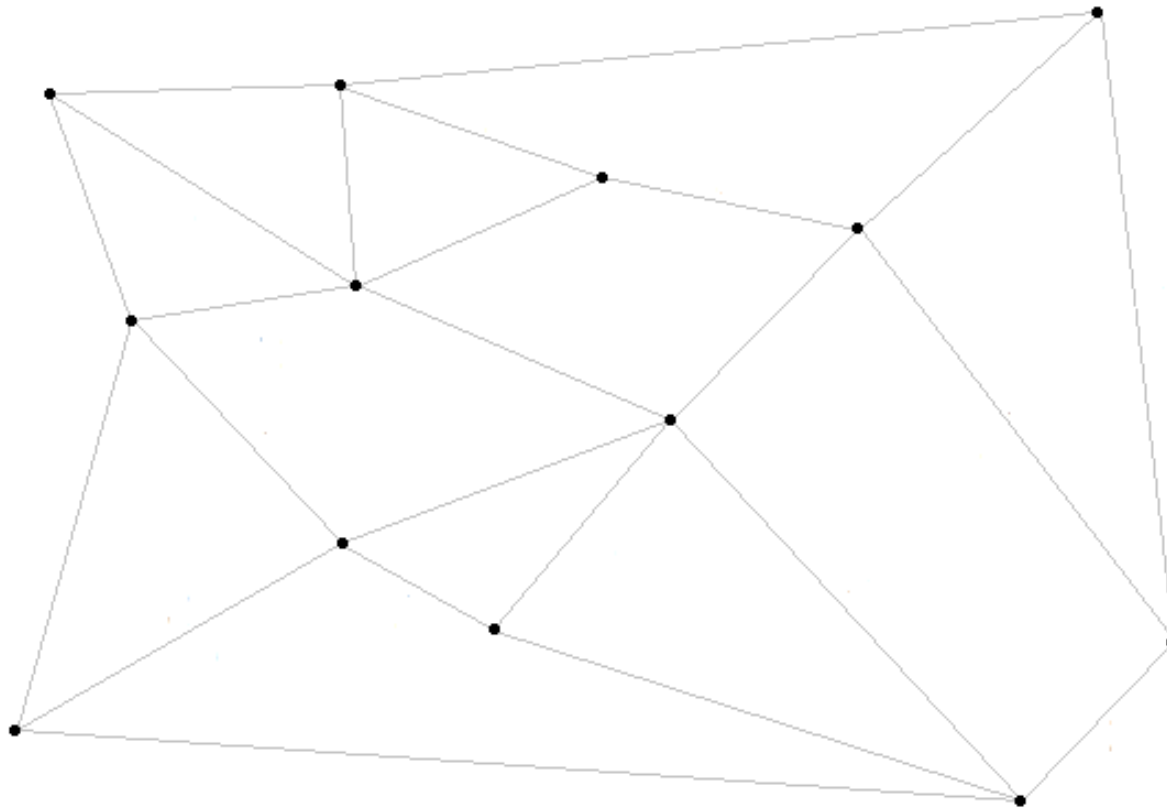
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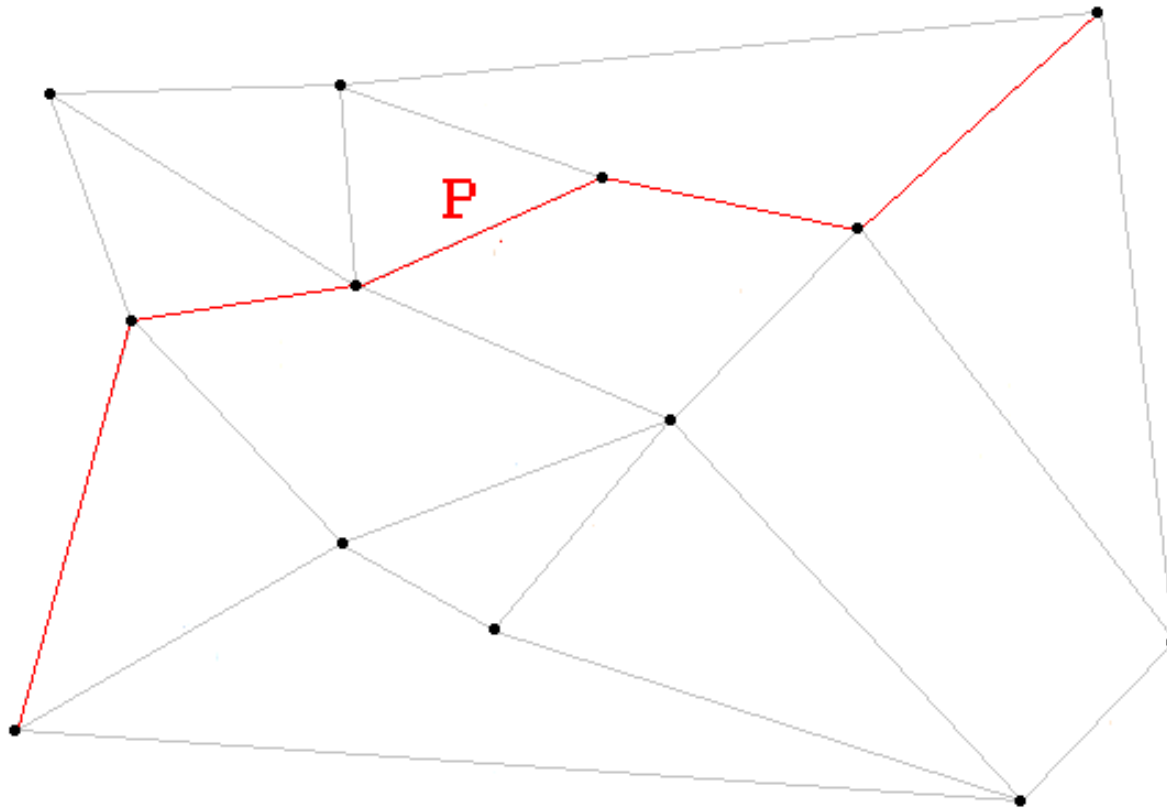
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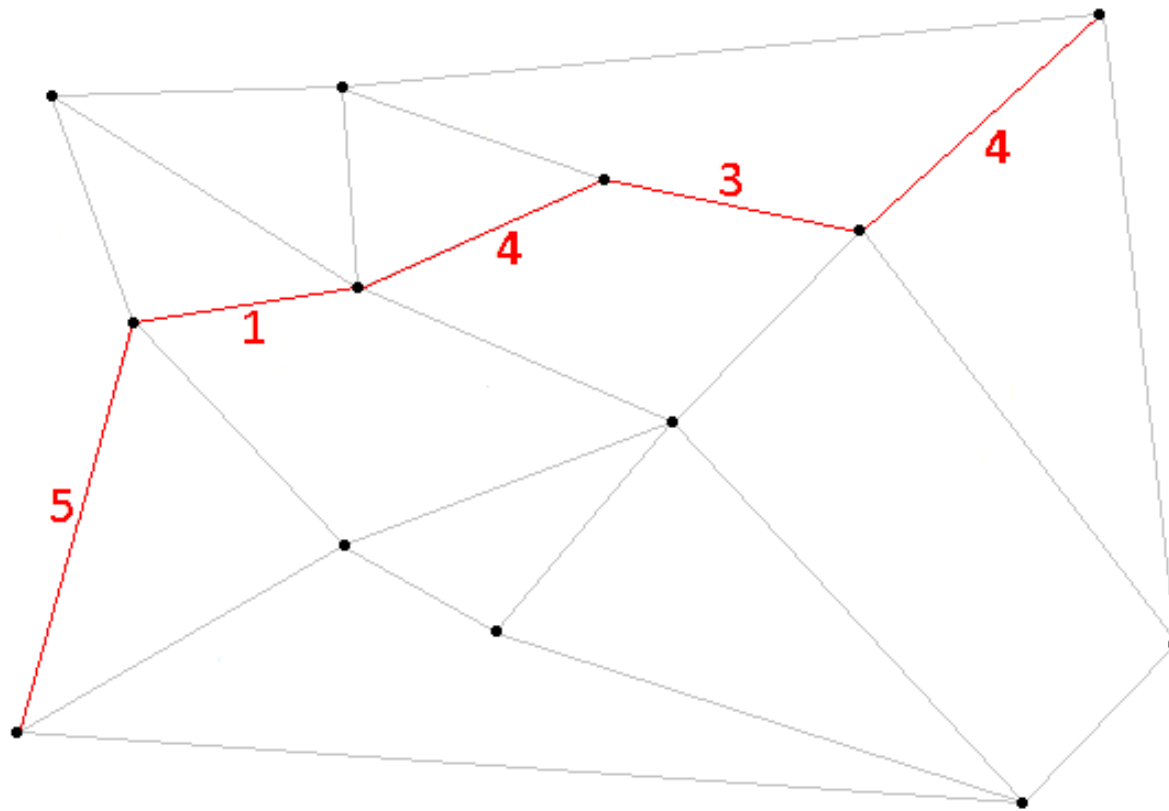
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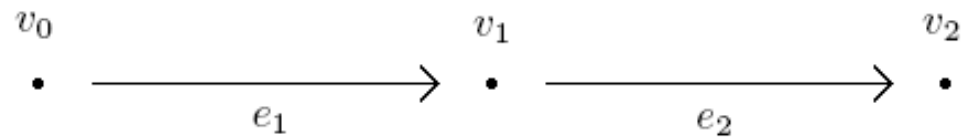


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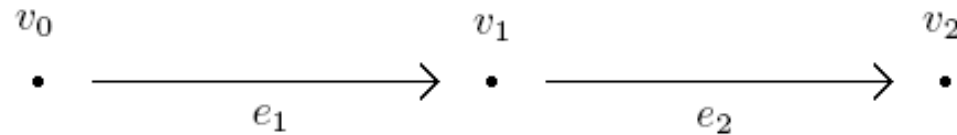
# How do we model a Network?

## Time-dependent Graphs

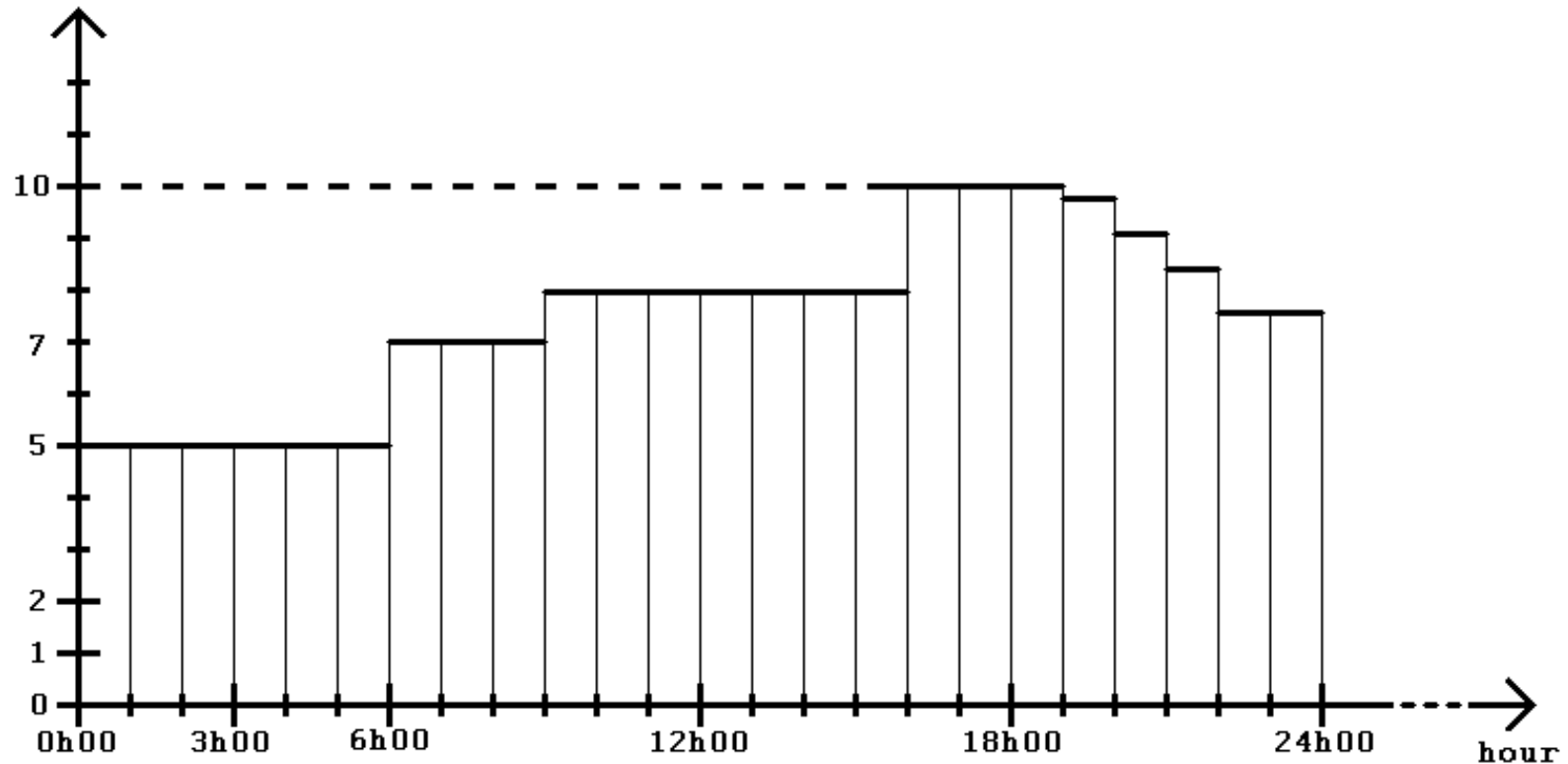


# How do we model a Network?

## Time-dependent Graphs



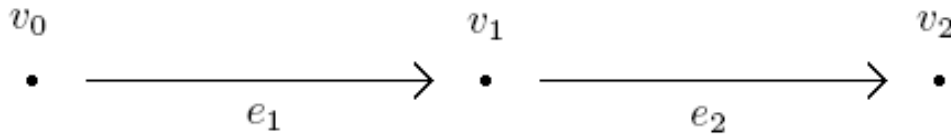
travelling time of  $e_1$  (in mins)



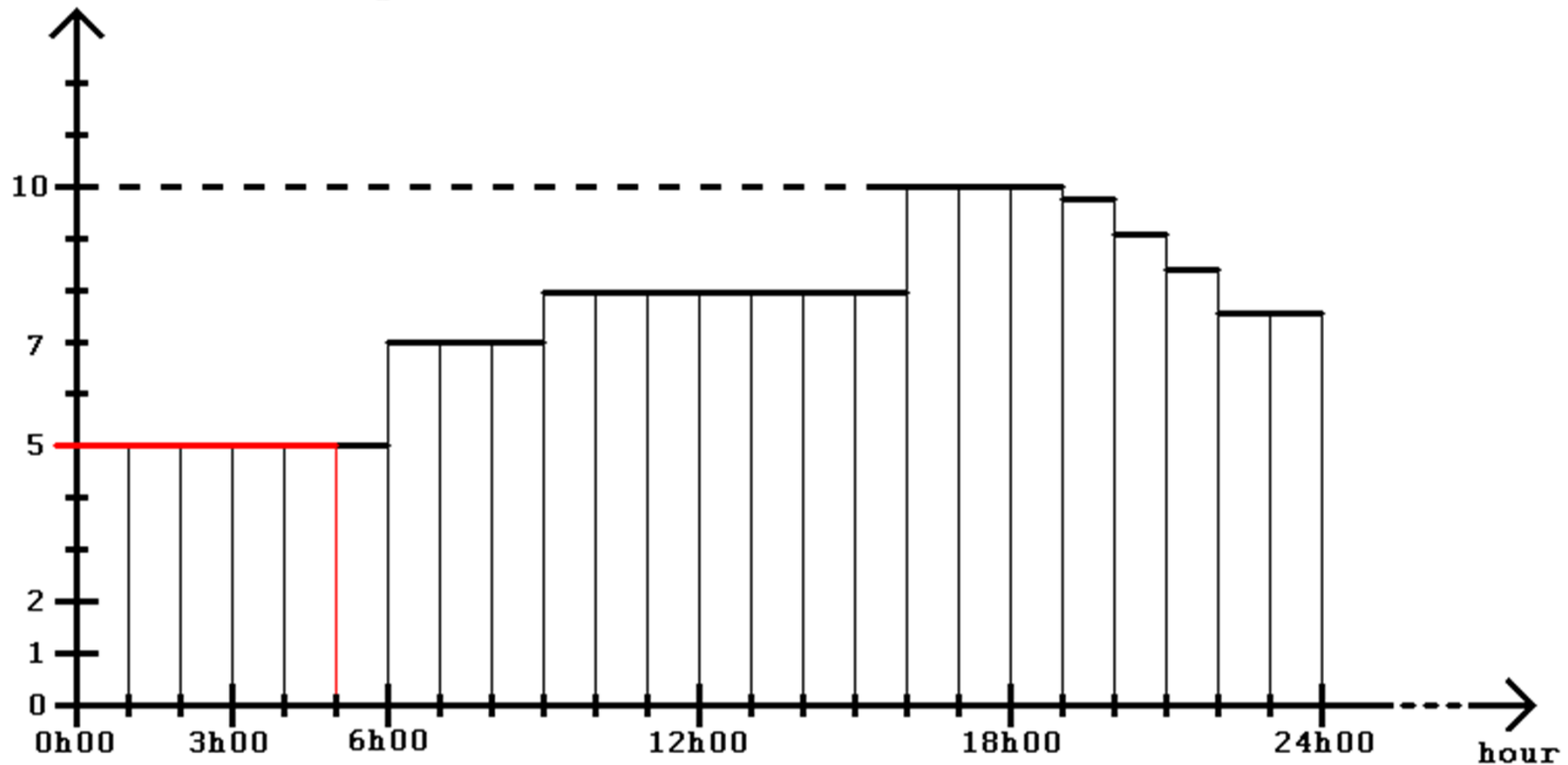
# How do we model a Network?

## Time-dependent Graphs

$t_d = 5h00$



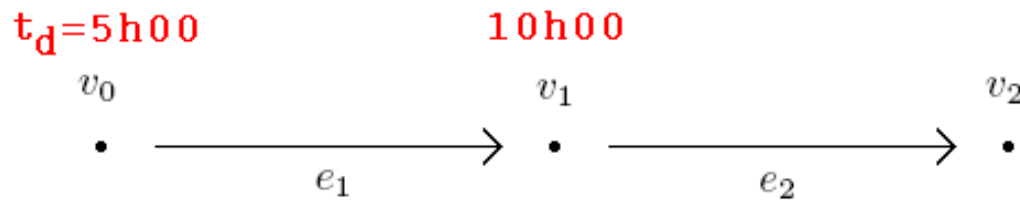
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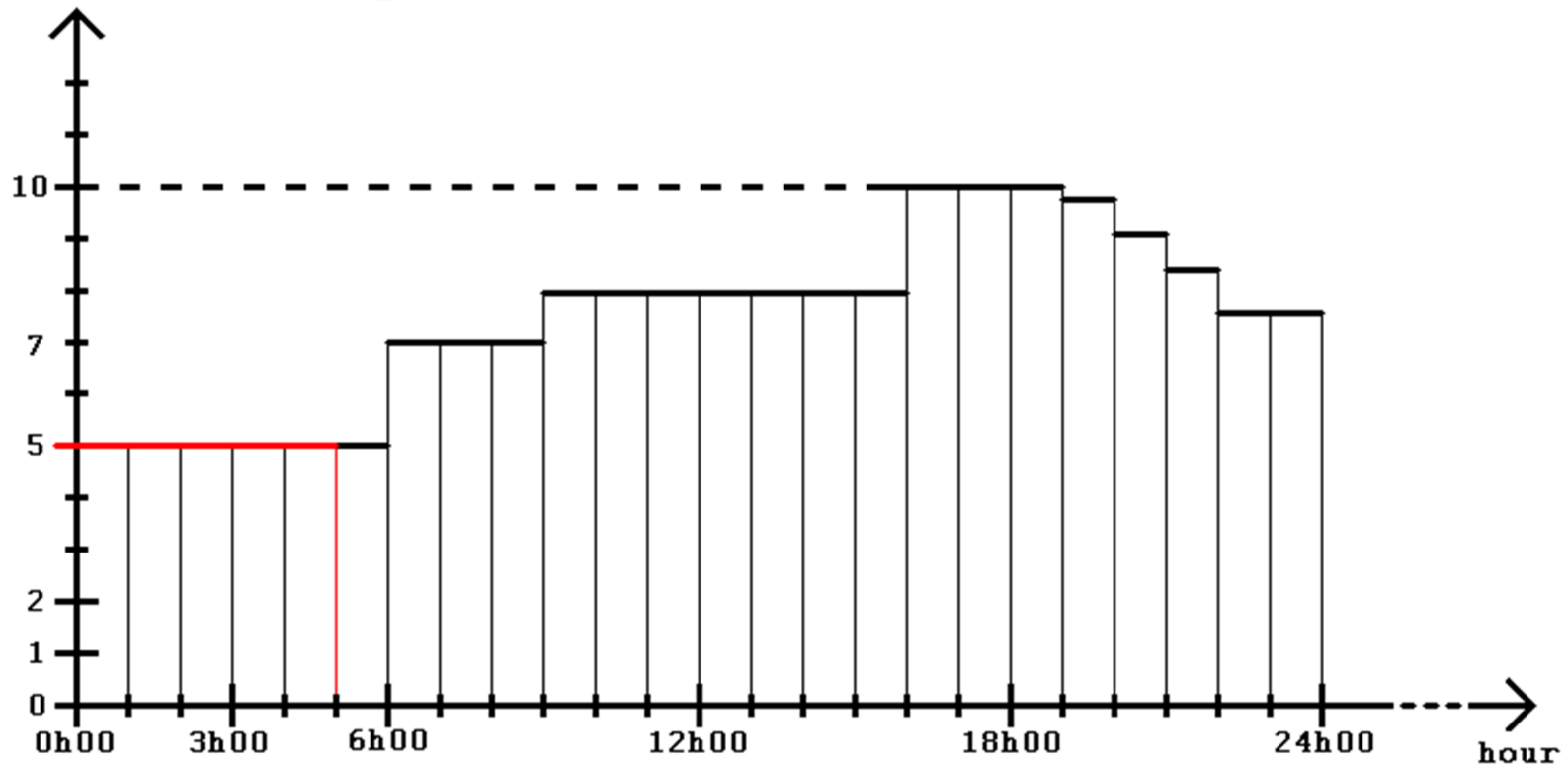


# How do we model a Network?

## Time-dependent Graphs

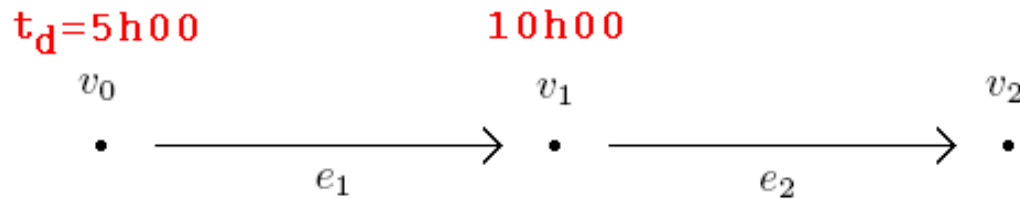


travelling time of  $e_1$  (in mins)

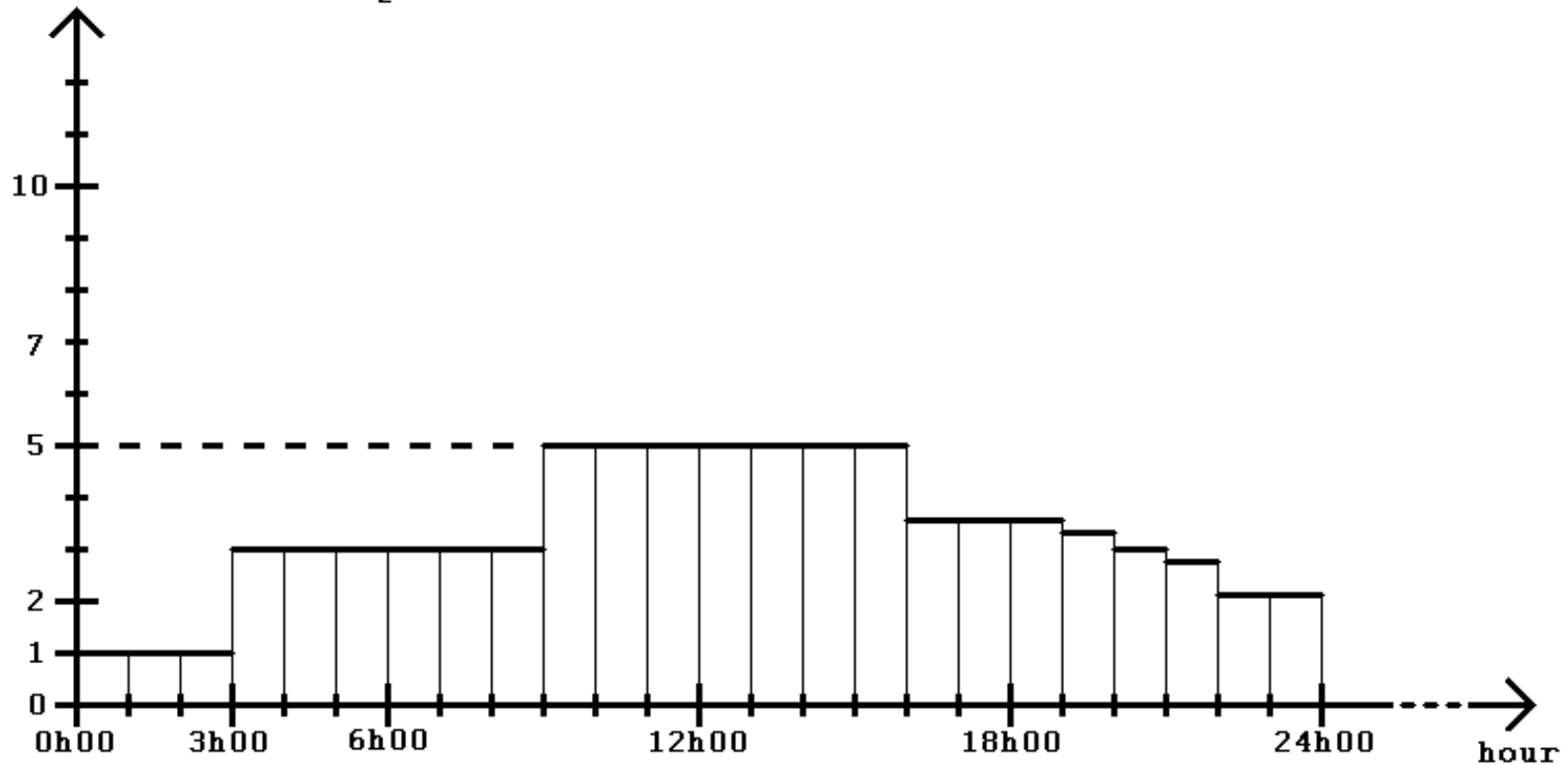


# How do we model a Network?

## Time-dependent Graphs

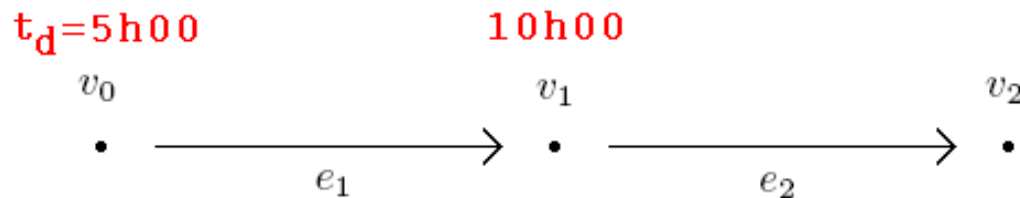


travelling time of  $e_2$  (in mins)

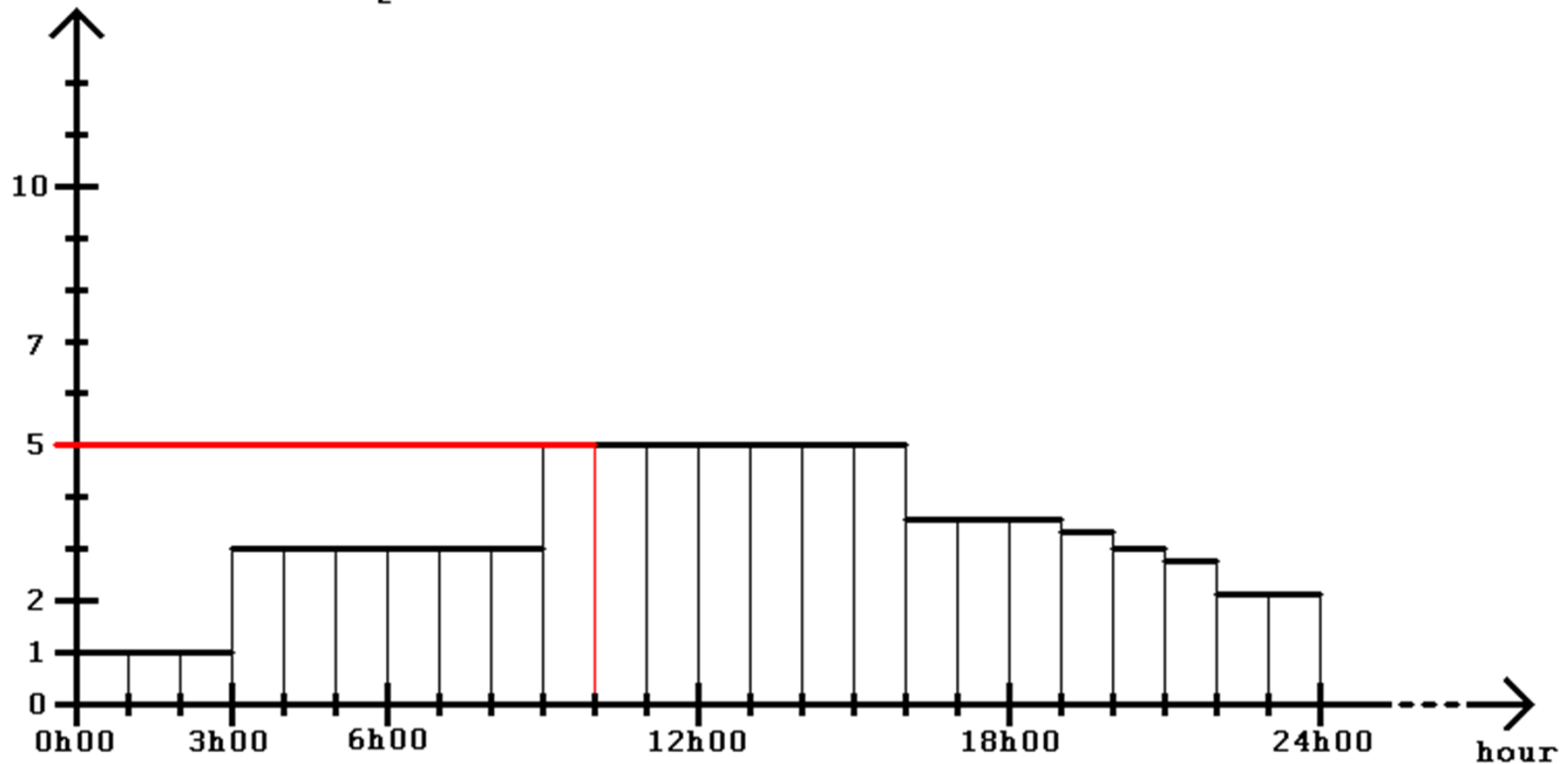


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## Time-dependent Graphs

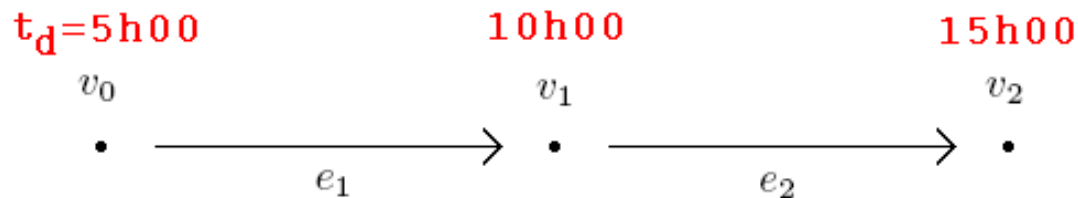


travelling time of  $e_2$  (in mins)

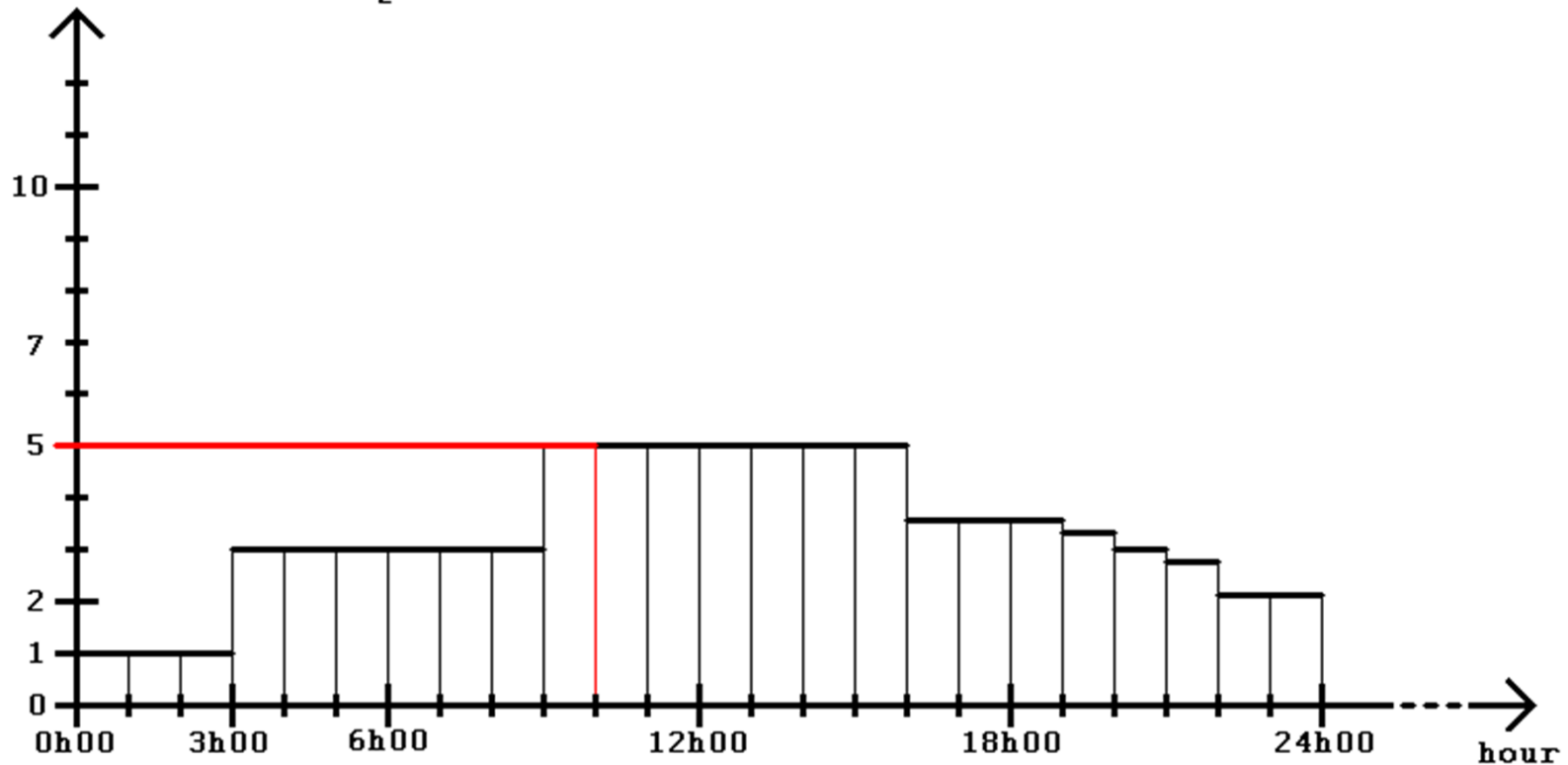


# How do we model a Network?

## Time-dependent Graphs



travelling time of  $e_2$  (in mins)



# Shortest path algorithms

- Principle of Optimality :

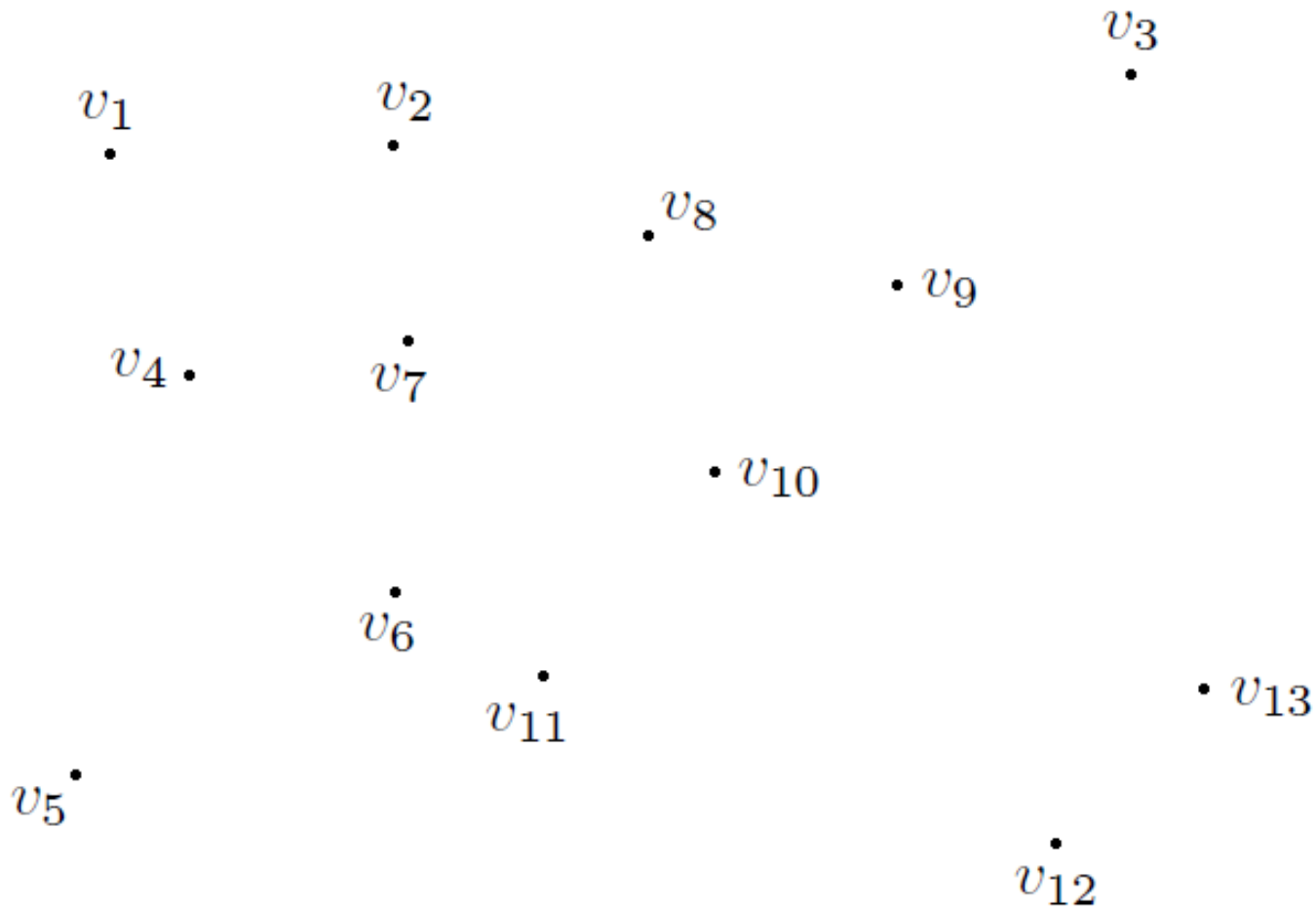
Every subpath of a shortest path is a shortest path

# Shortest path algorithms

- Dijkstra : complexity of  $O(m+n \cdot \ln(n))$
- Bellman-Ford : complexity of  $O(n^3)$

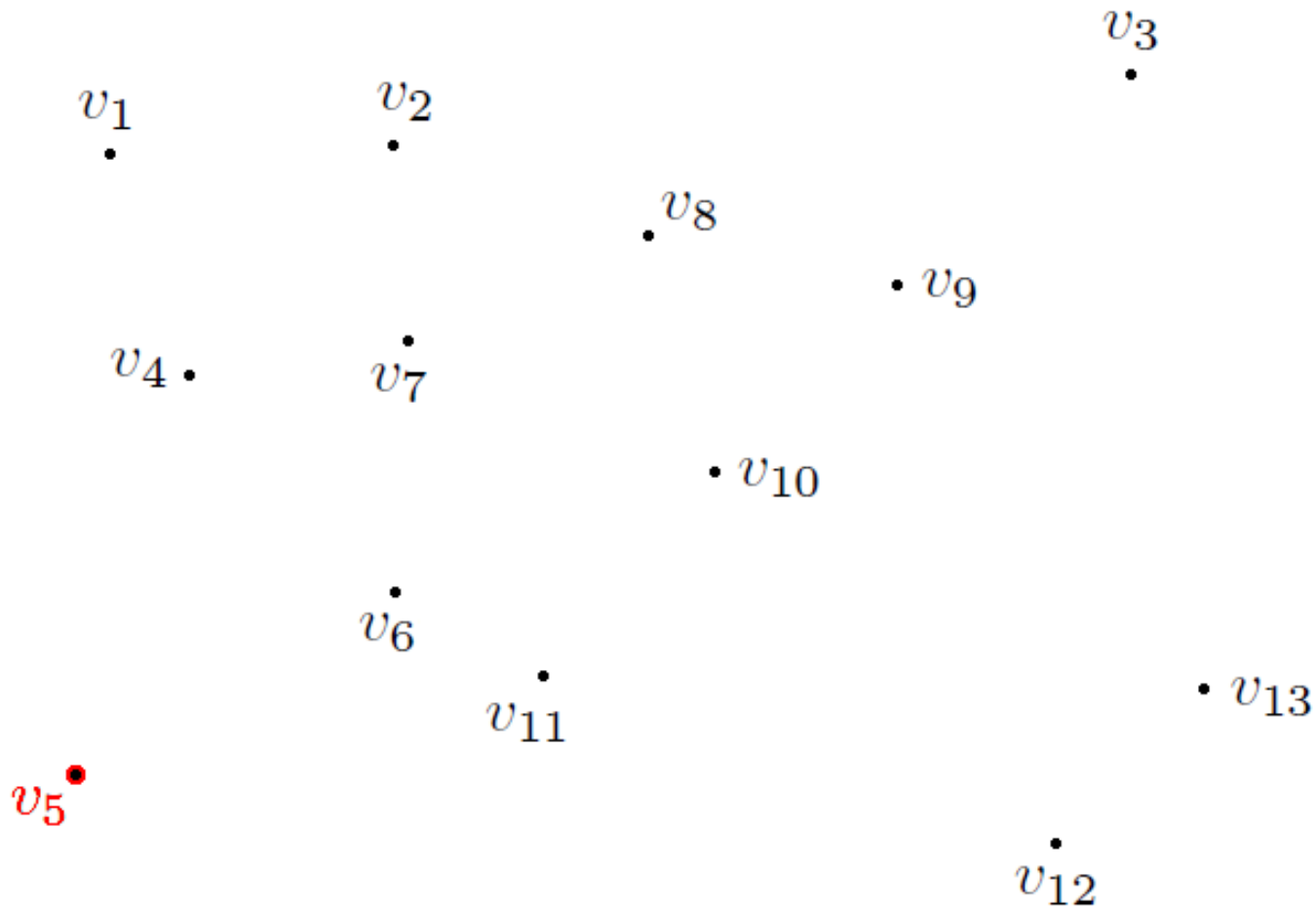
# Shortest path algorithms

## Dijkstra algorithm



# Shortest path algorithms

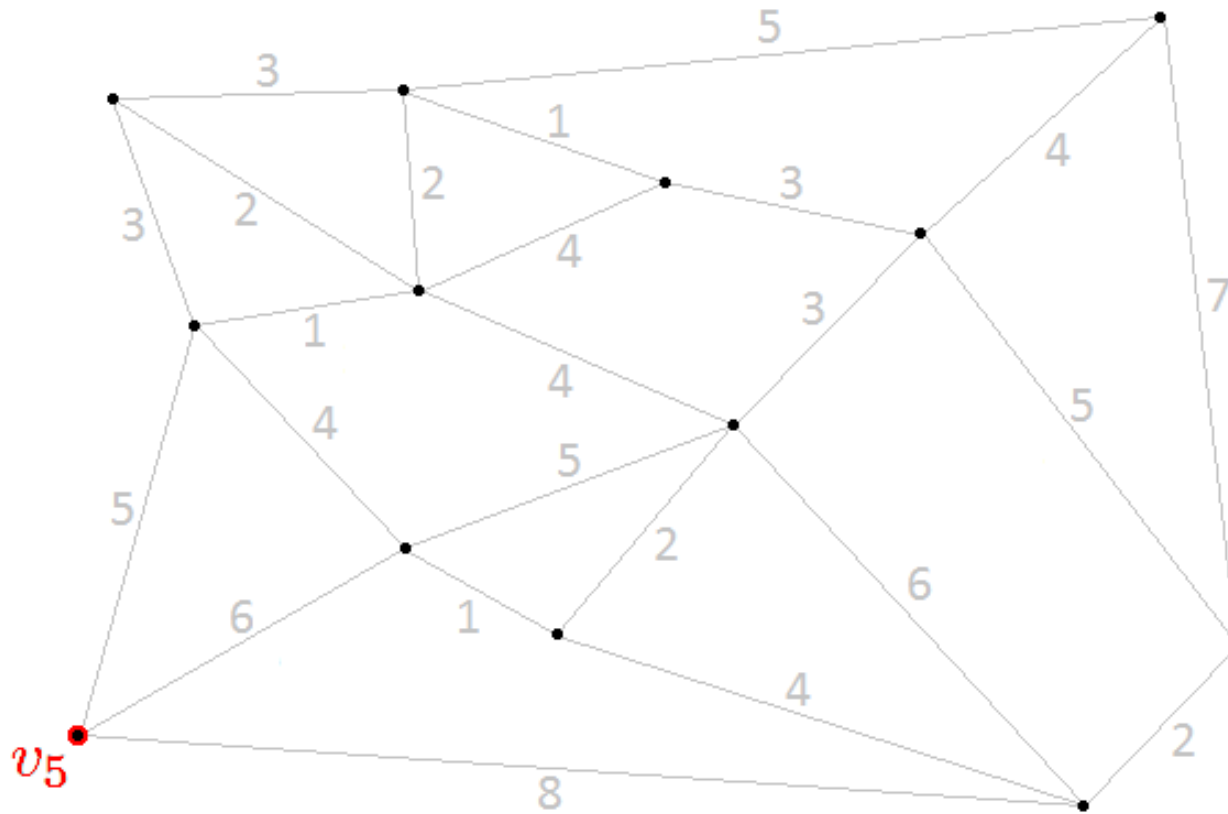
## Dijkstra algorithm





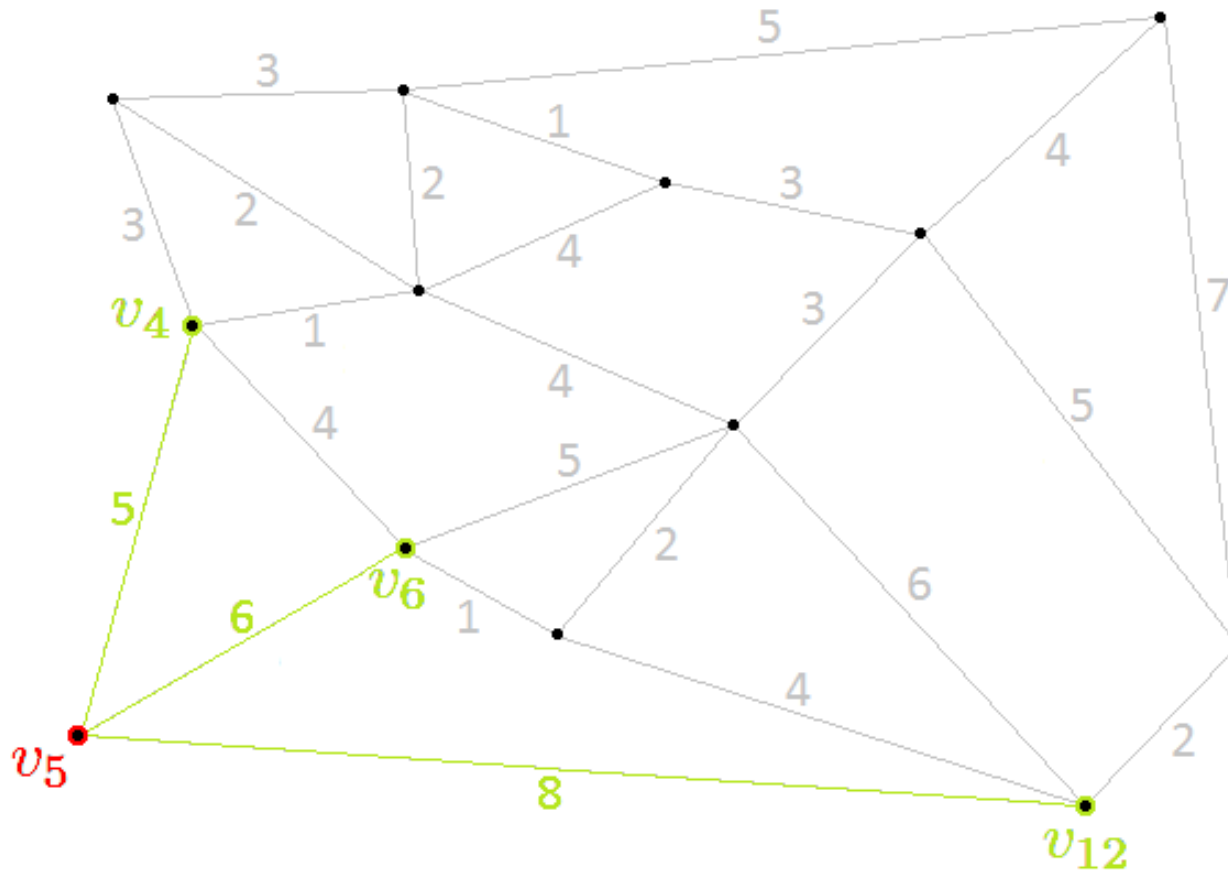
# Shortest path algorithms

## Dijkstra algorithm



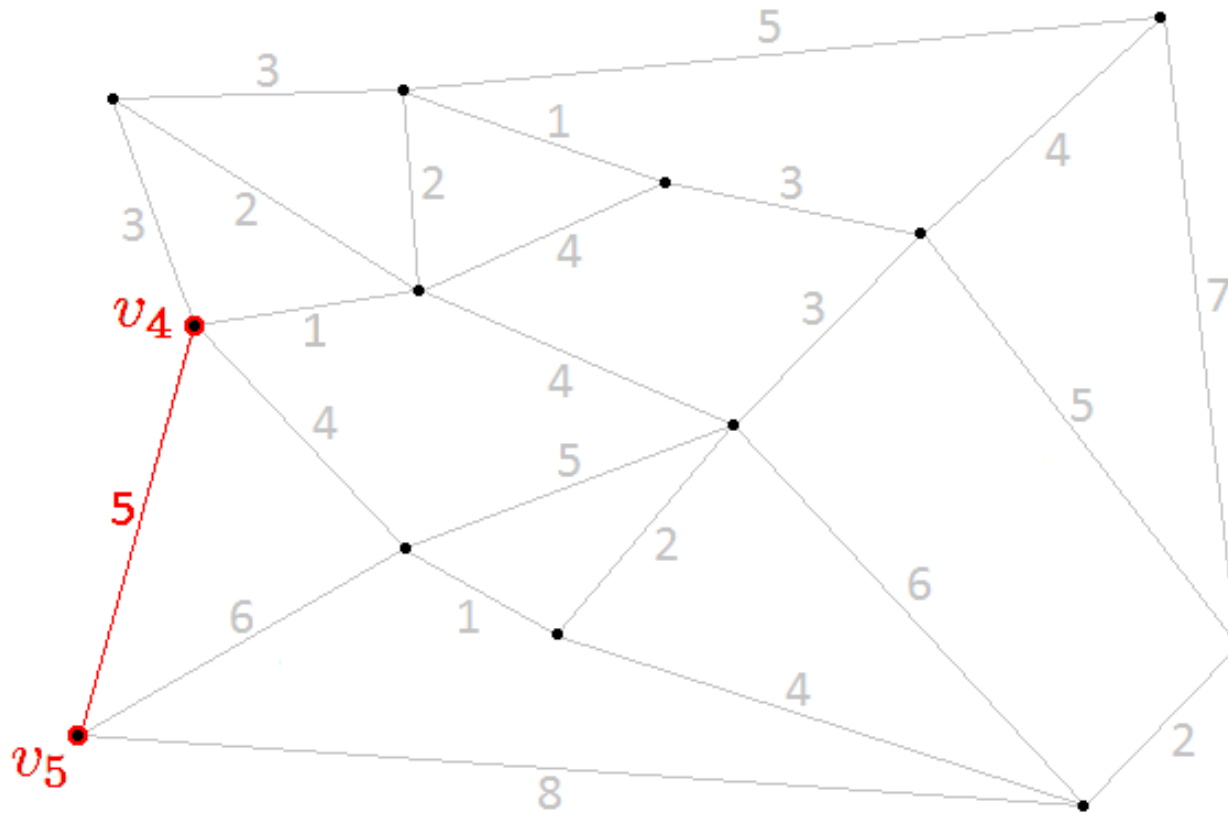
# Shortest path algorithms

## Dijkstra algorithm



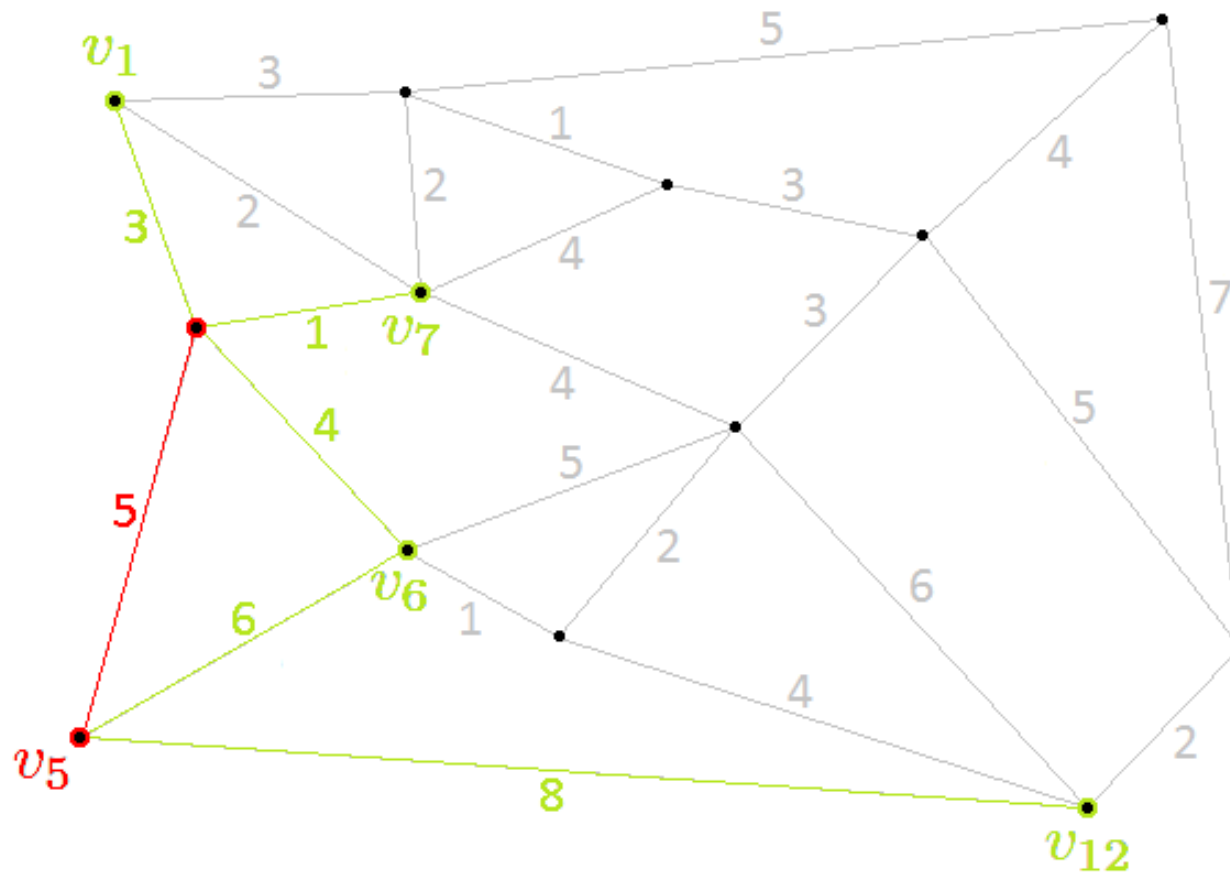
# Shortest path algorithms

## Dijkstra algorithm



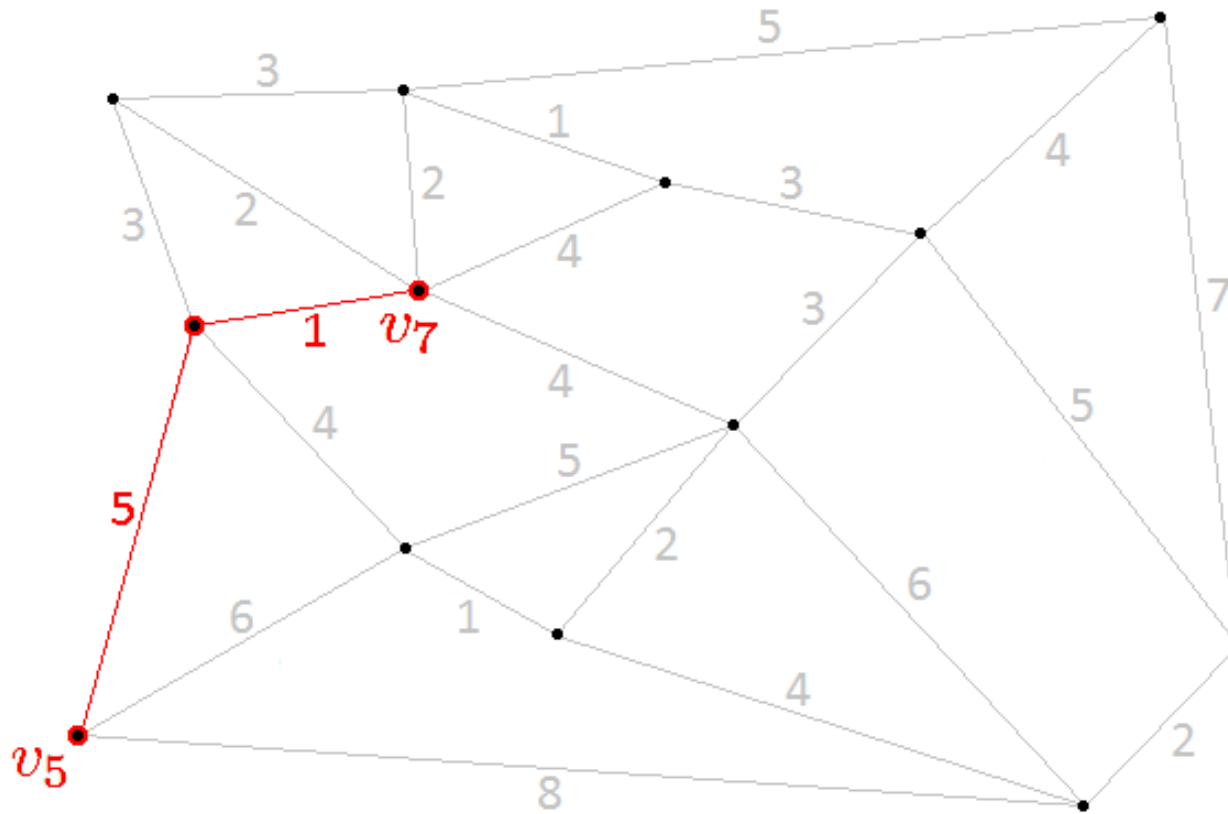
# Shortest path algorithms

## Dijkstra algorithm



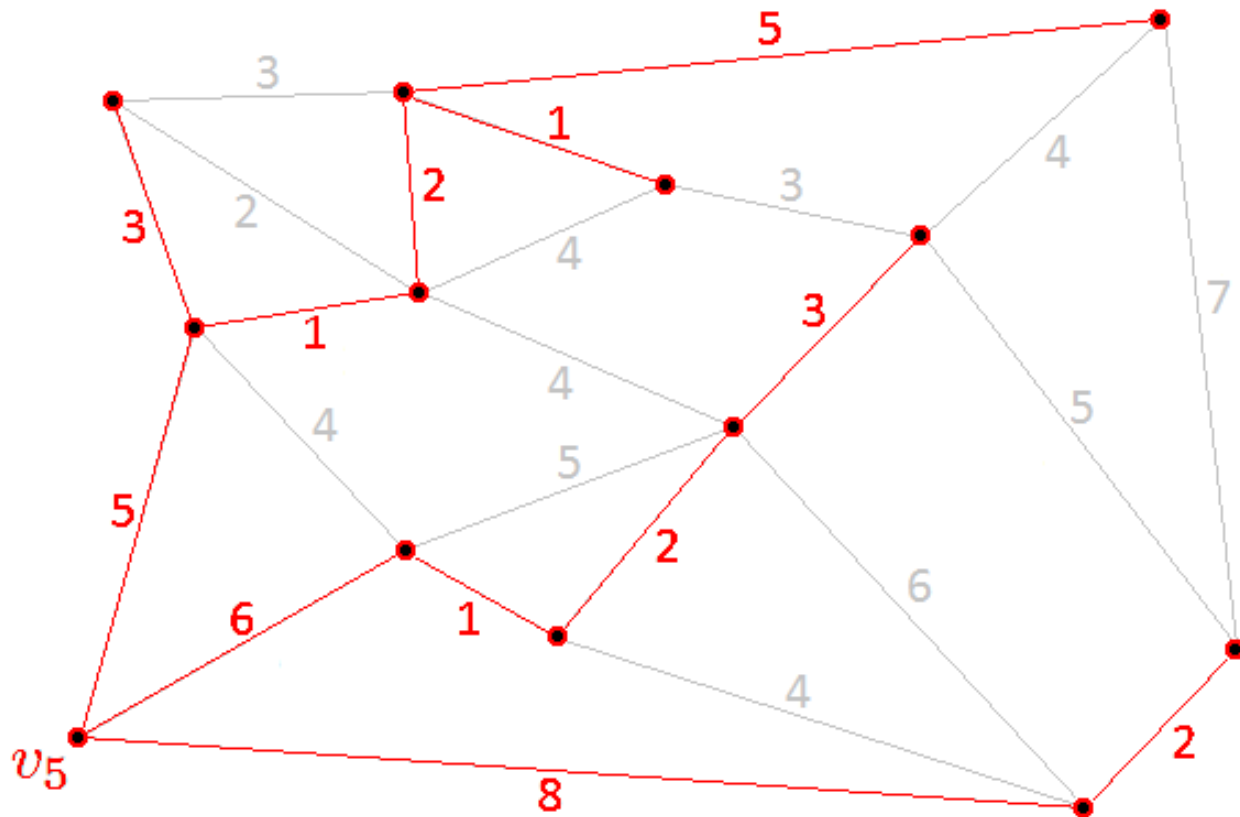
# Shortest path algorithms

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# Shortest path algorithms

## Dijkstra algorithm



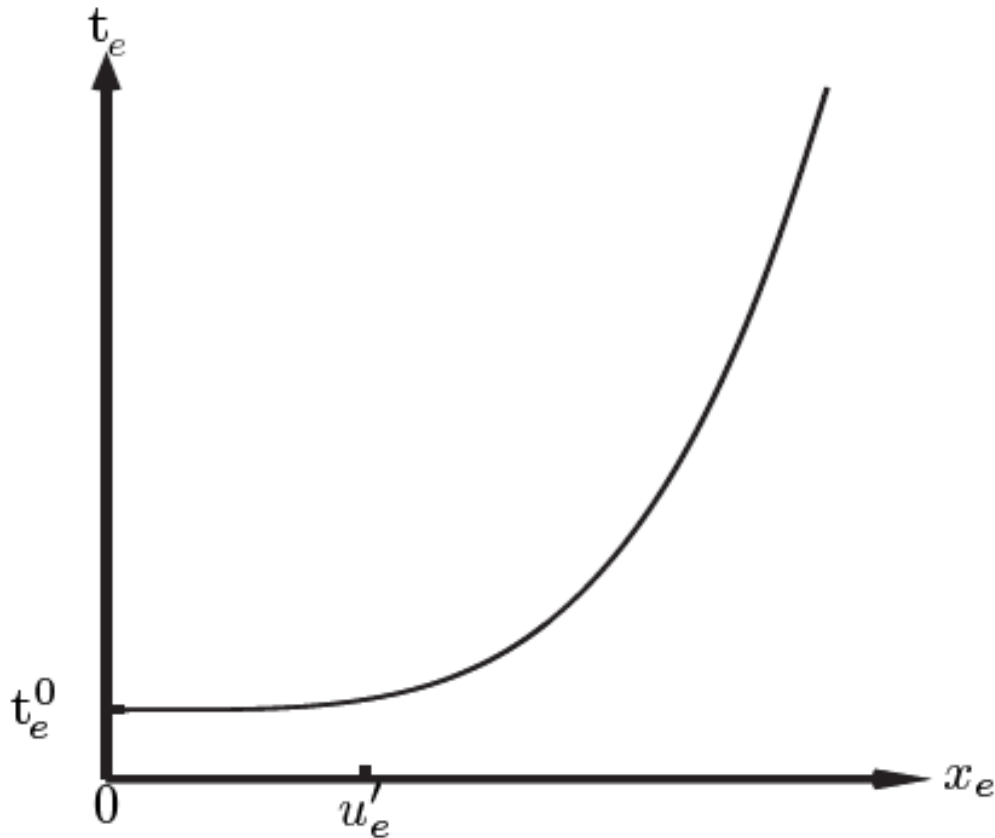
# Why do we use time dependence?

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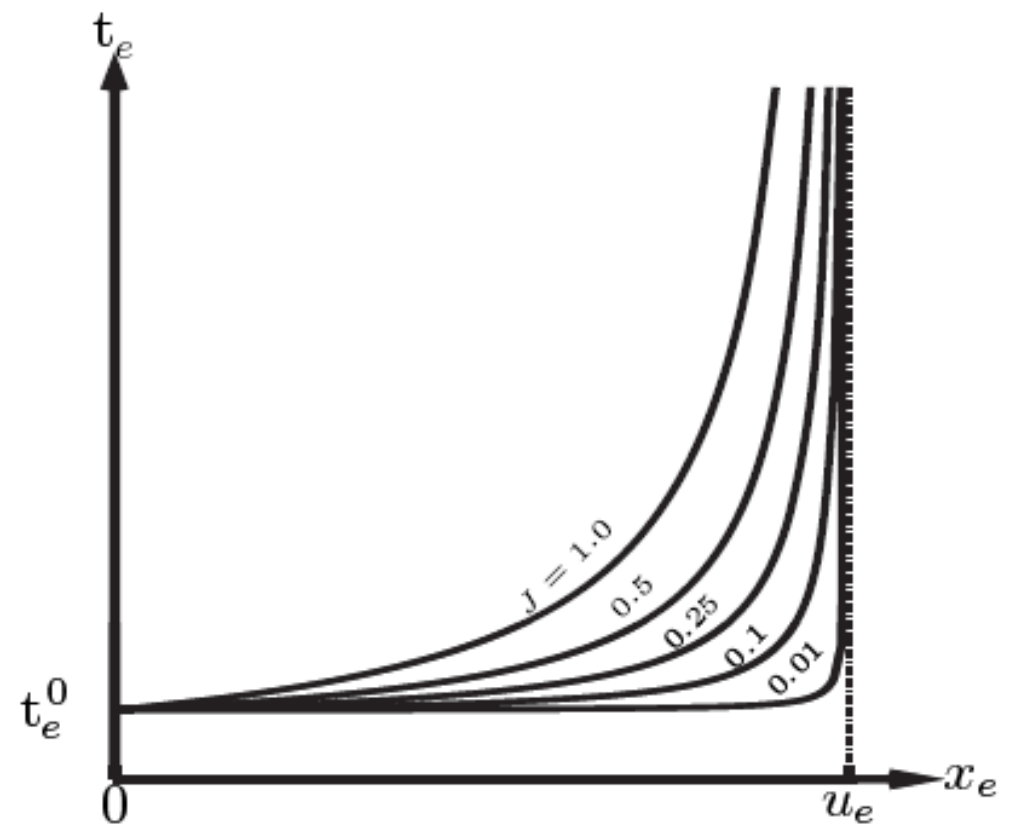
- Number of sensors is increasing :
  - ❖ GPS on mobile phones
  - ❖ CCTV cameras
  - ❖ Magnetic loops
  - ❖ Embedded accelerometers and compasses
- load and travelling times are linked



# load and travelling times are linked



$$t_e = t_e^0 (1 + 0.15(x_e/u'_e)^4)$$



$$t_e = t_e^0 (1 + Jx_e/(u_e - x_e))$$

**Link between the load  $x_e$  and the travelling time  $t_e$  of a road e**

(pictures from « Flows over time with load-dependent transit times », E. Kôhler and M. Skutella )

# Our algorithm

- FIFO property
- Principle of optimality

# Probability density

$\delta_e(t_d, \cdot)$  = probability density function of the random variable that gives the time needed to traverse  $e$  starting at  $t_d$ .

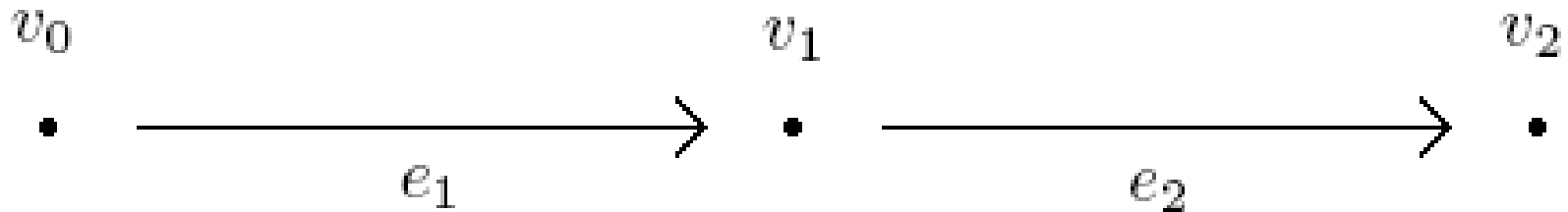
$$p_e(t_d, t_p) = \int_{-\infty}^{t_p} \delta_e(t_d, \epsilon) d\epsilon$$

# Probability density

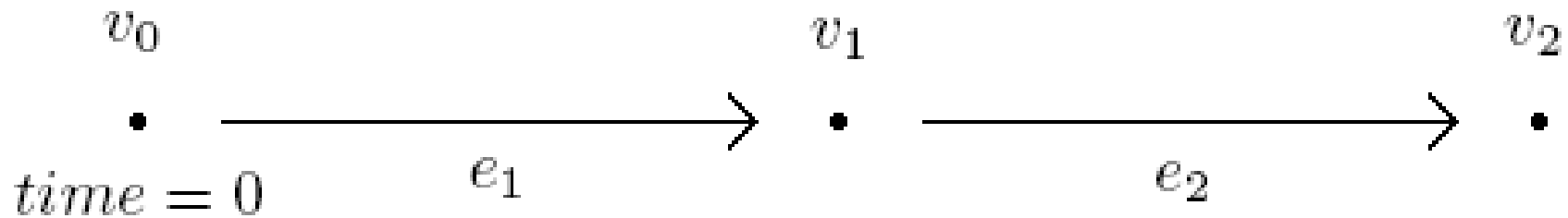
$$\delta_{e+e'}(t_d, t_p) = \int_{z=-\infty}^{+\infty} \delta_e(t_d, z) \delta_{e'}(t_d + z, t_p - z) dz$$

$$p_{e+e'}(t_d, t_p) \geq p_e(t_d, t_1) * p_{e'}(t_d + t_1, t_p - t_1)$$

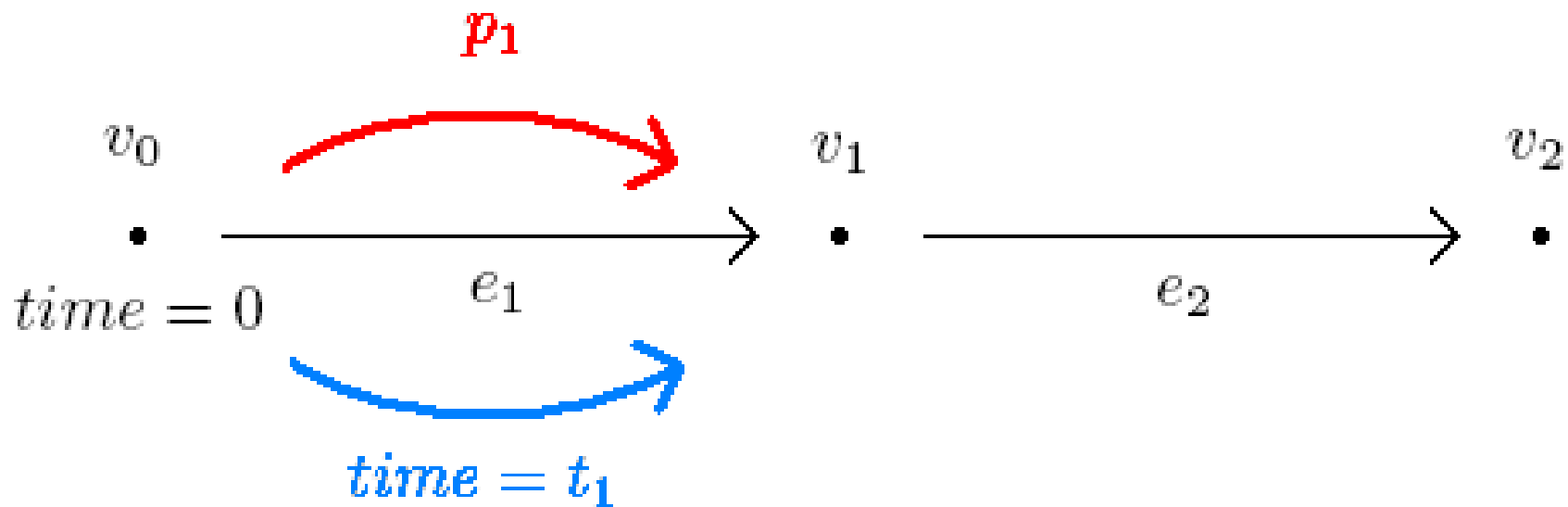
# Principle of our algorithm



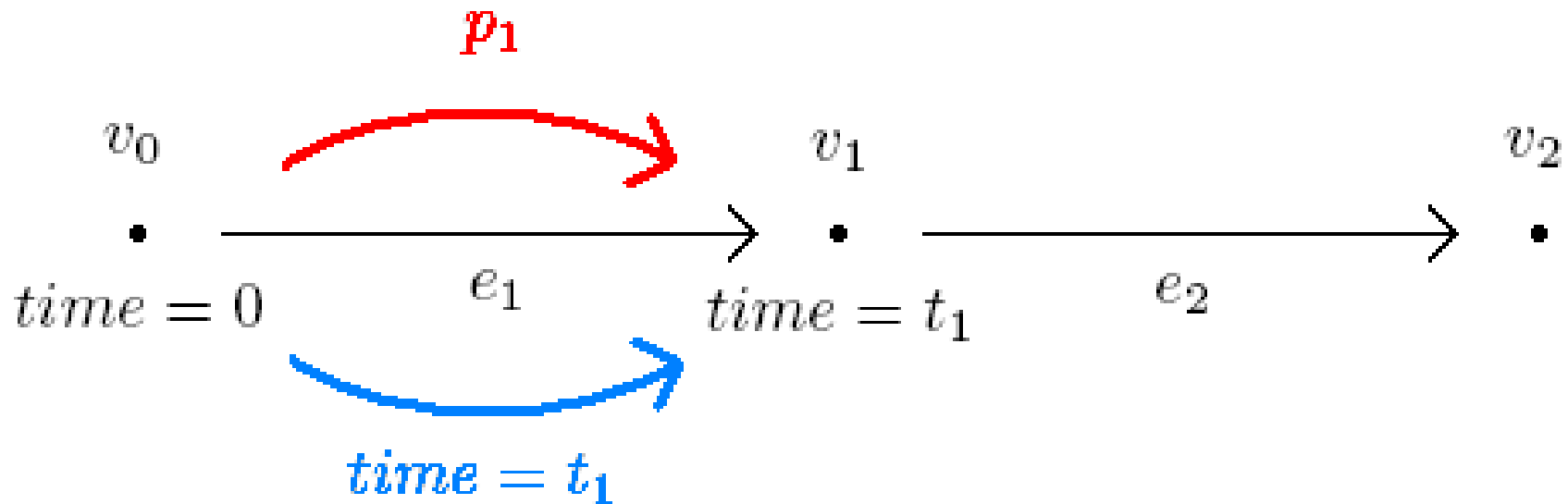
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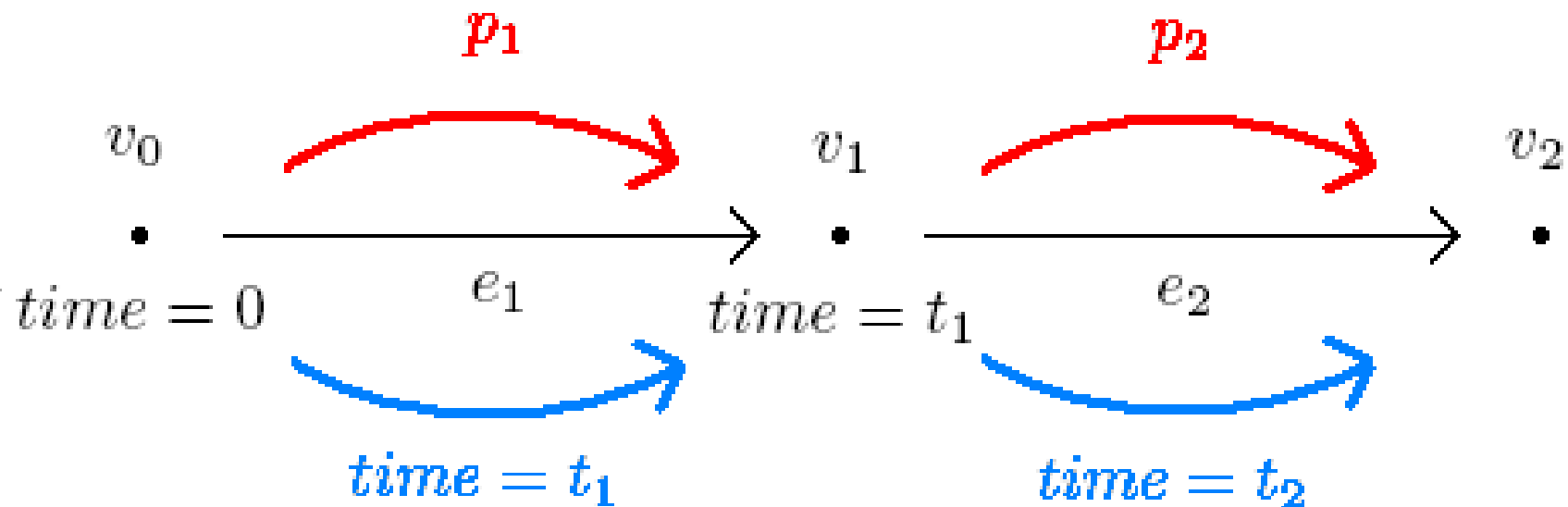


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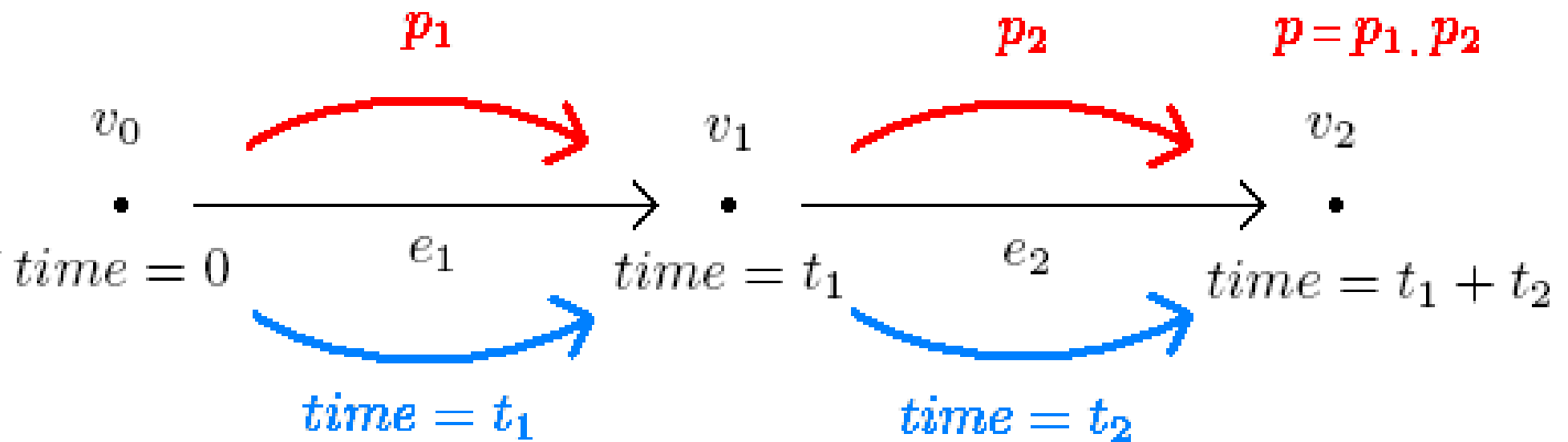




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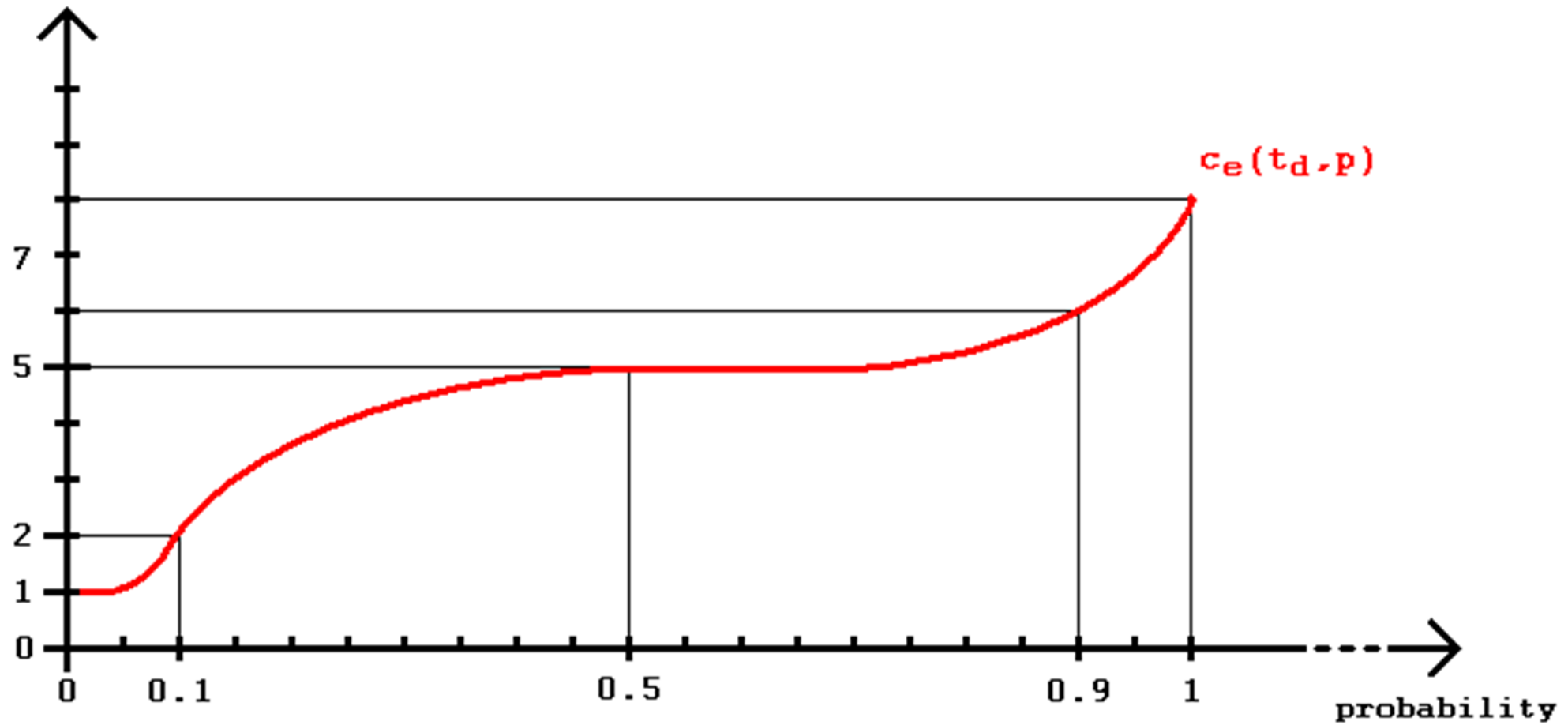


# Principle of our algorithm



# Our input data

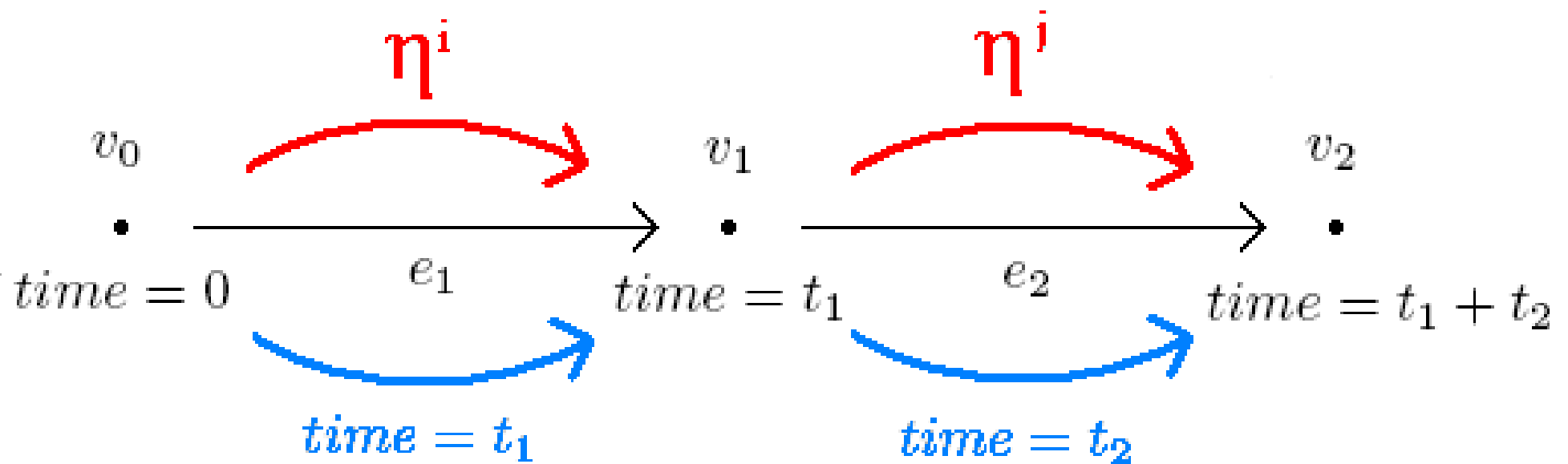
travelling time of e (in mins)



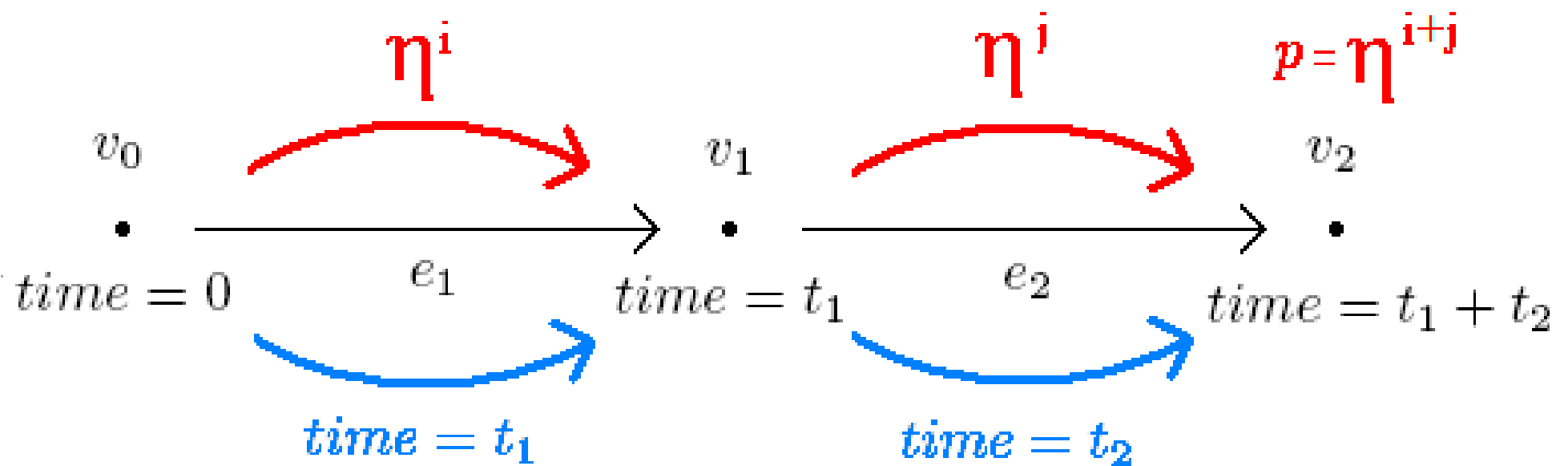
# Our algorithm - Example

- Let  $\eta=1-10^{-N}$ , with  $N > 0$
- Let  $N = 2$  :
  - $\eta^0 = 1$
  - $\eta^1 = 0.99$
  - $\eta^2 = 0.9801 \approx 0.98$
  - $\eta^3 = 0.970299 \approx 0.97$

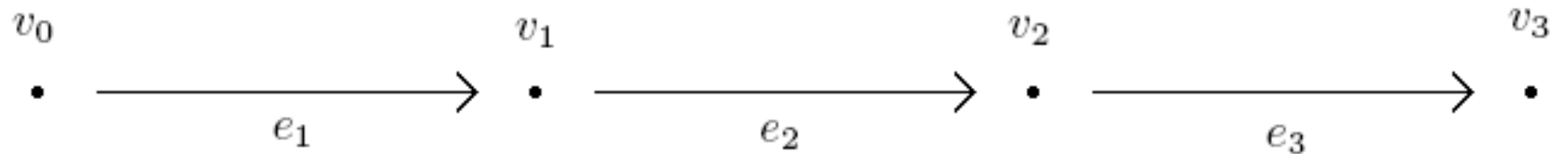
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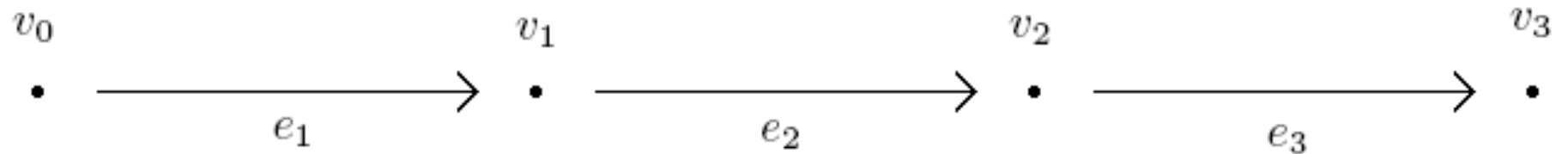
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# Our algorithm - Example



# Our algorithm - Example

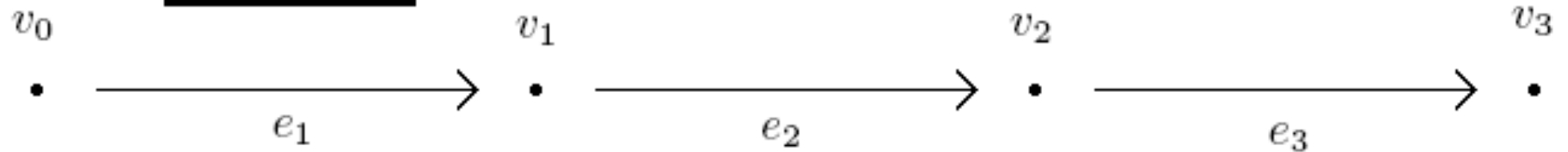


$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0



# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

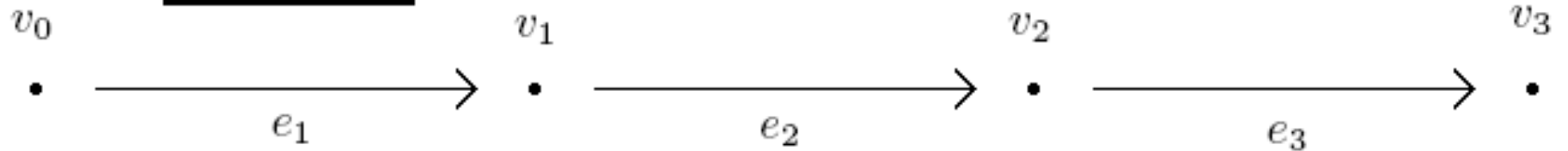


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$p$	$l_{v_1}(p)$
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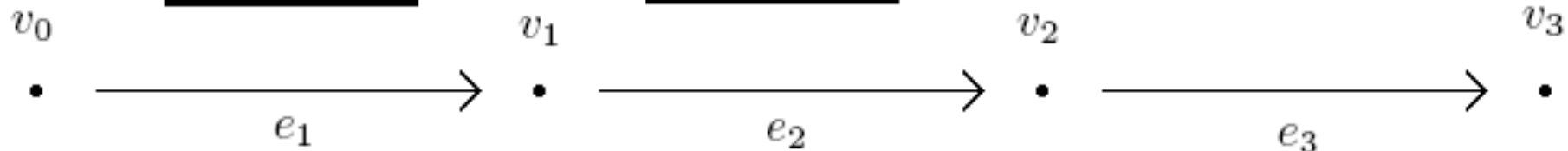
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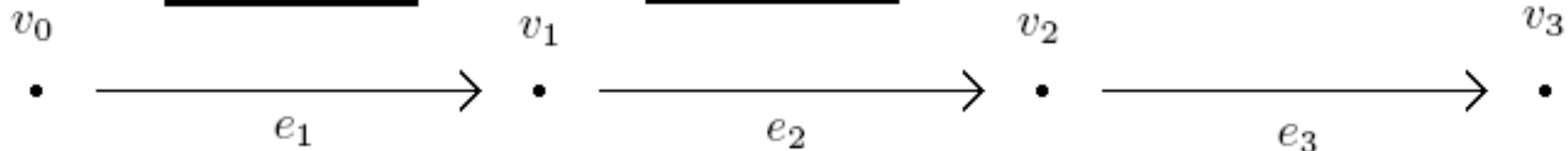
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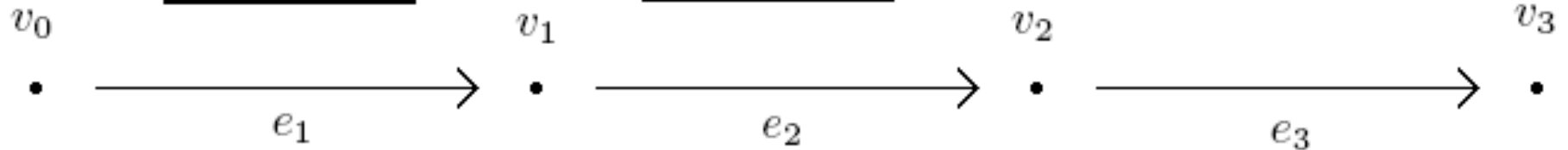
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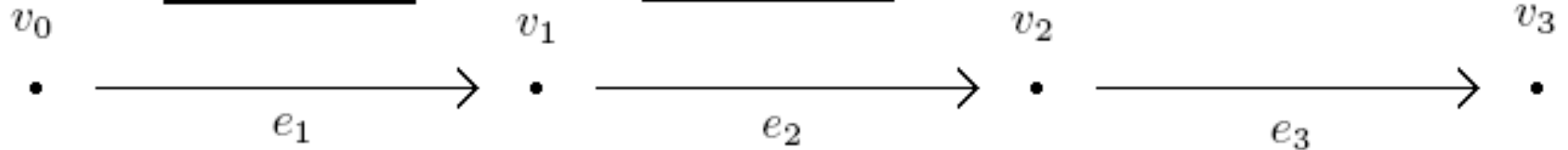
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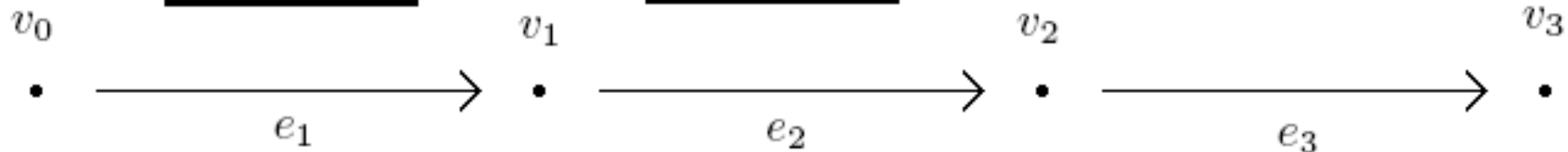
$p$	$l_{v_1}(p)$
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$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	
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# Our algorithm - Example

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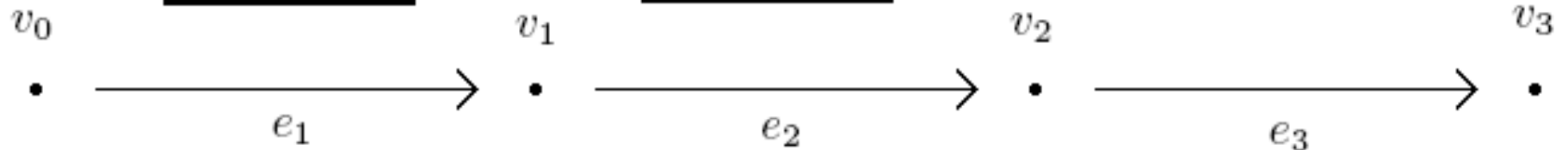
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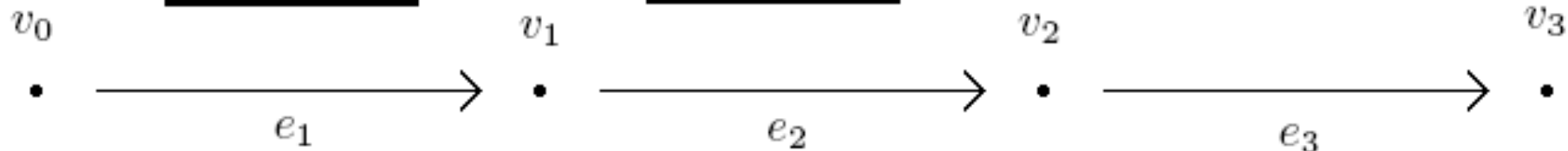
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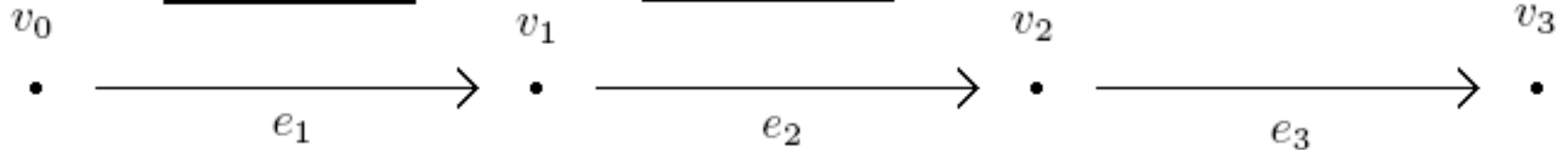
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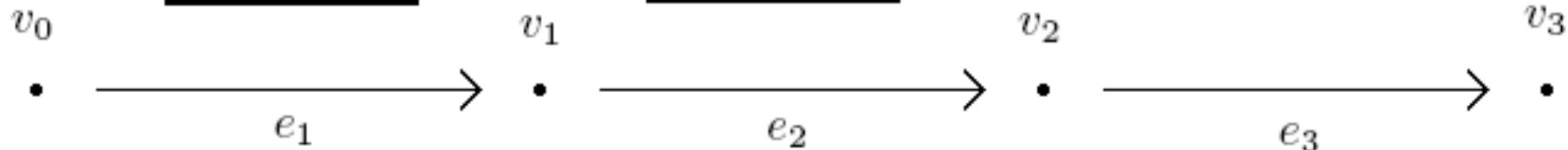
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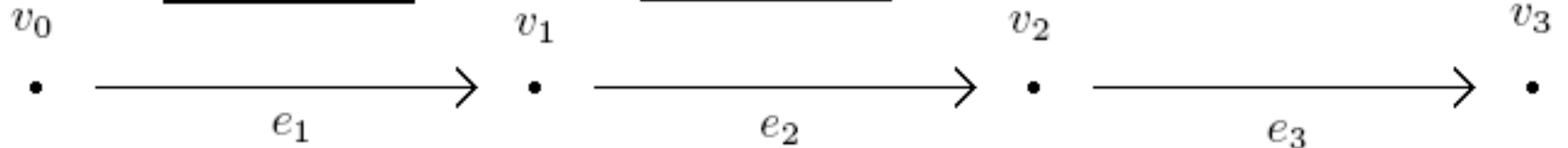
$p$	$l_{v_1}(p)$
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$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

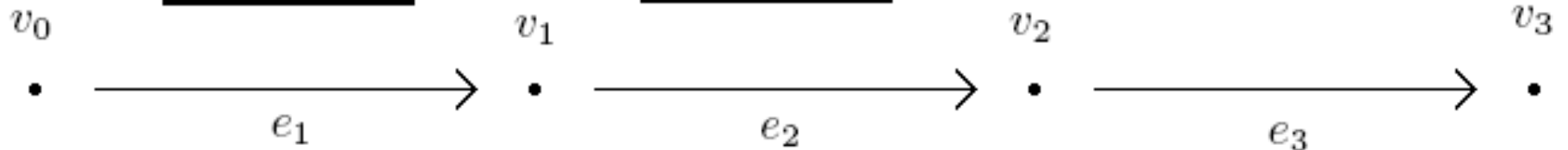
$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

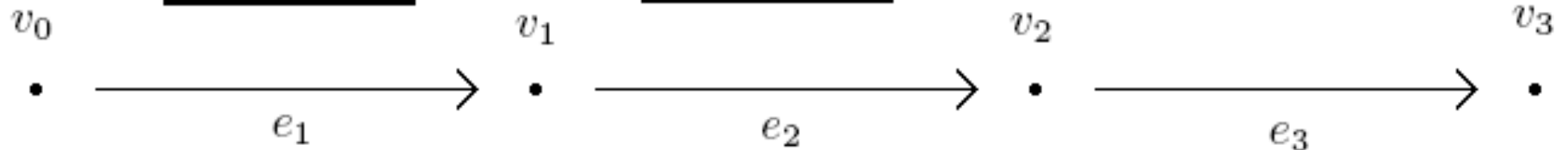
$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

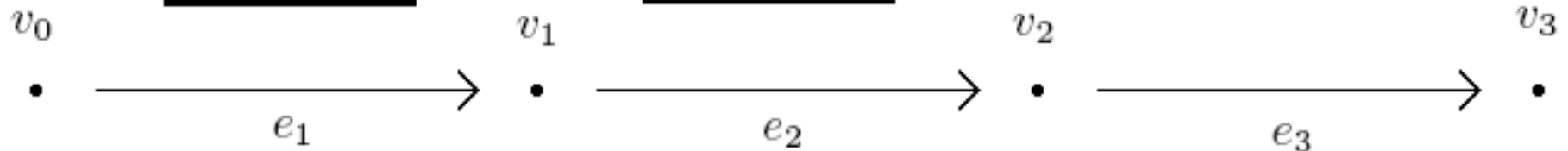
$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

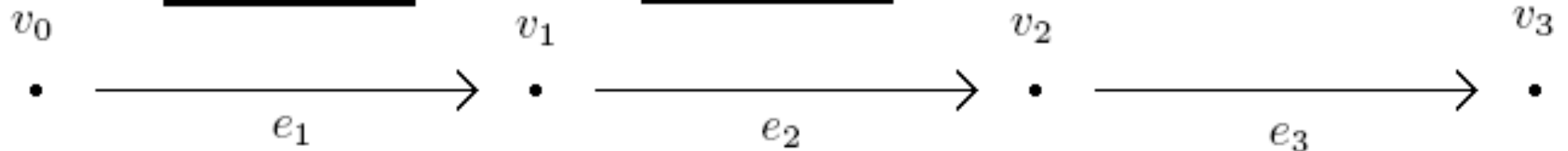
$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

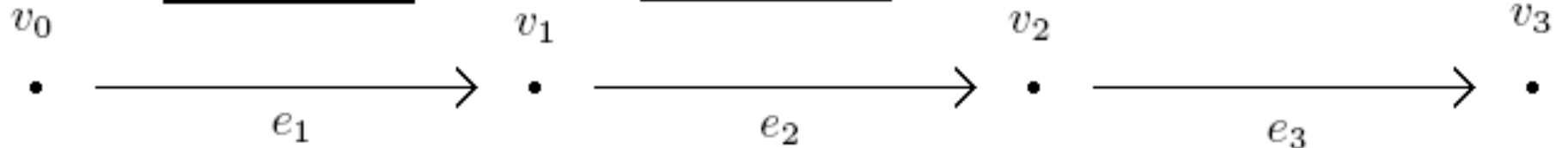
$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	



# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

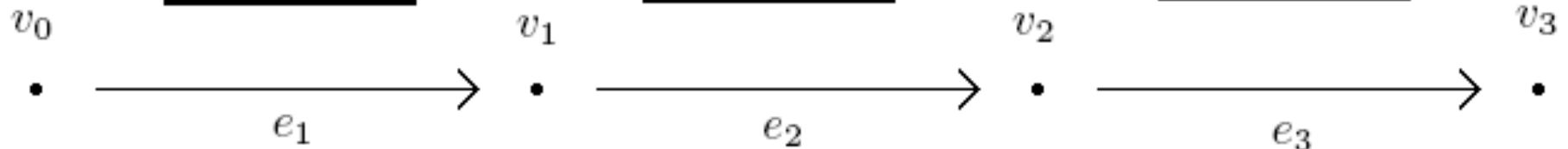
$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

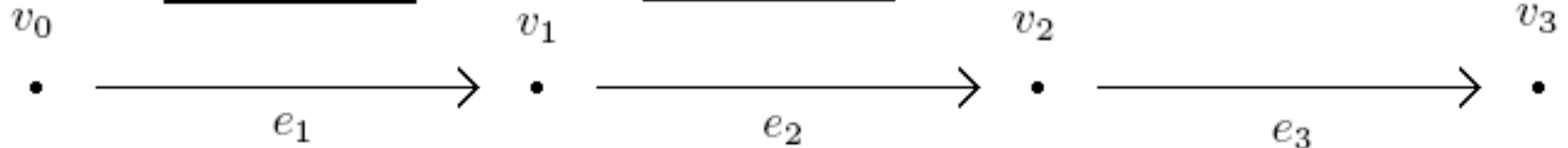
$p$	$l_{v_3}(p)$
$\eta^0$	
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

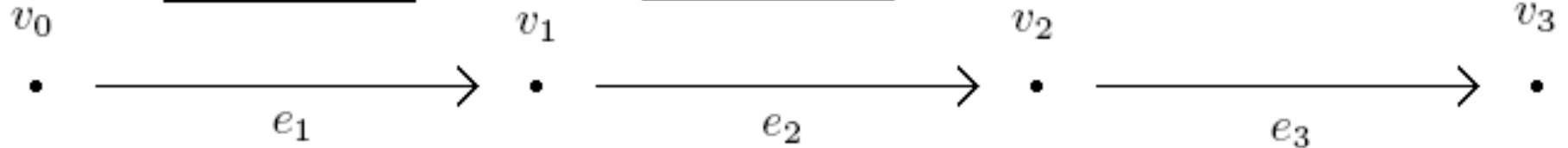
$p$	$l_{v_3}(p)$
$\eta^0$	
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

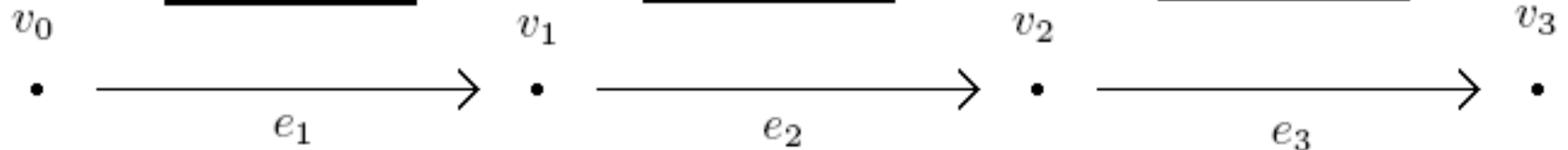
$p$	$l_{v_3}(p)$
$\eta^0$	
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

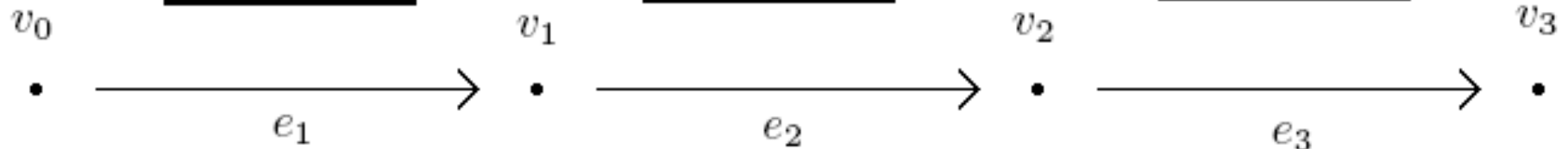
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

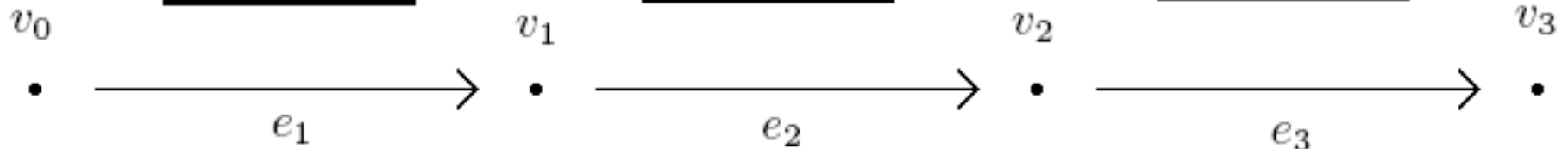
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

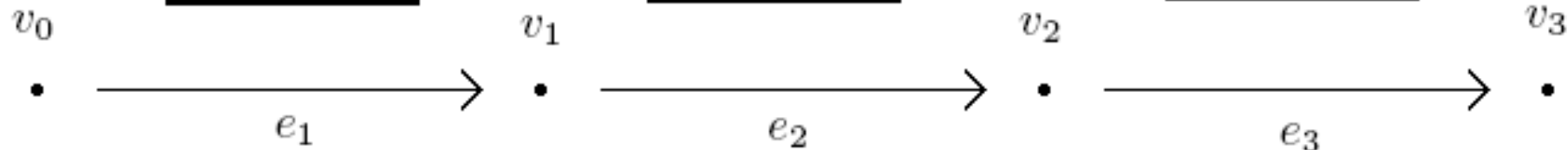
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	
$\eta^2$	

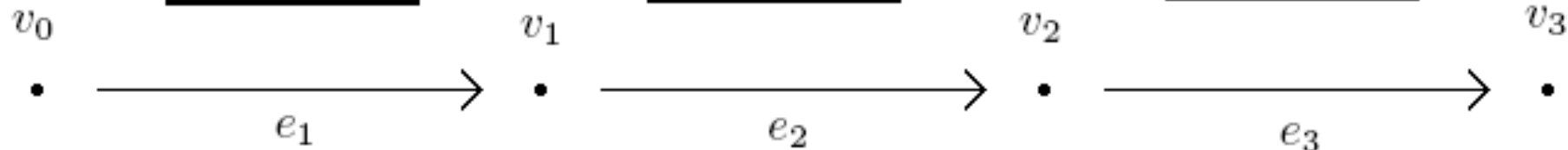


# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

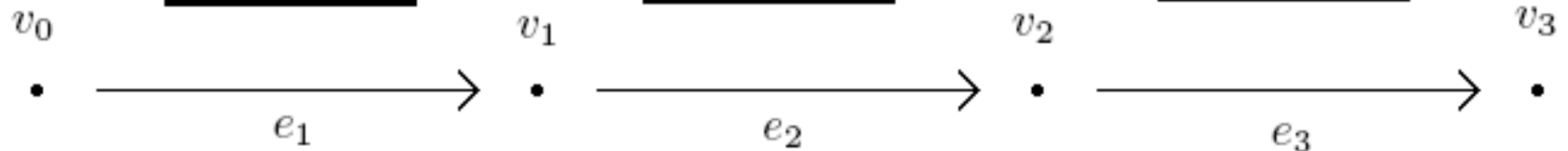
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

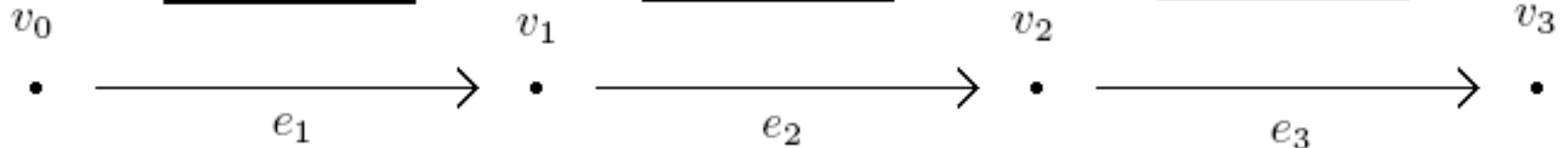
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

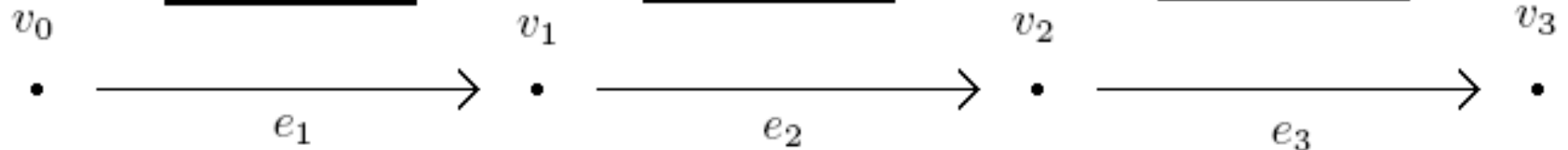
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

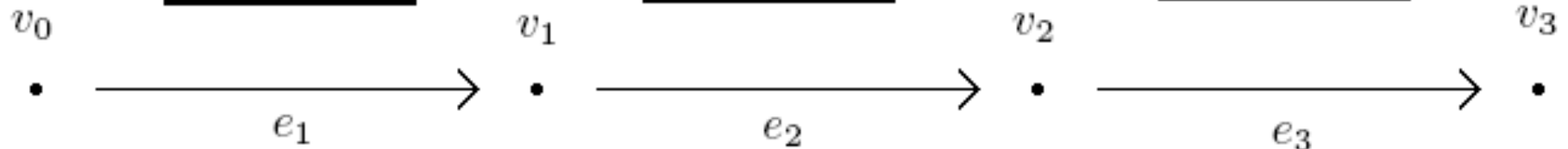
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

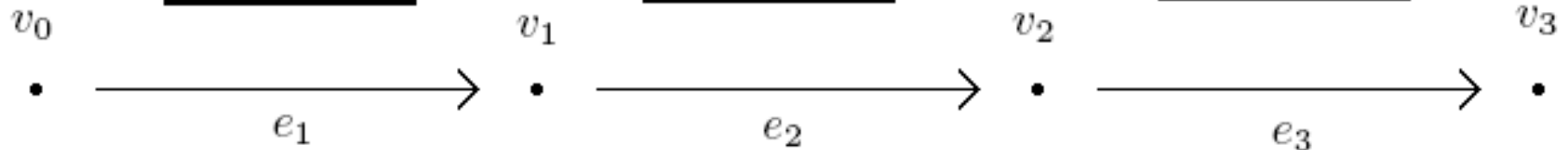
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

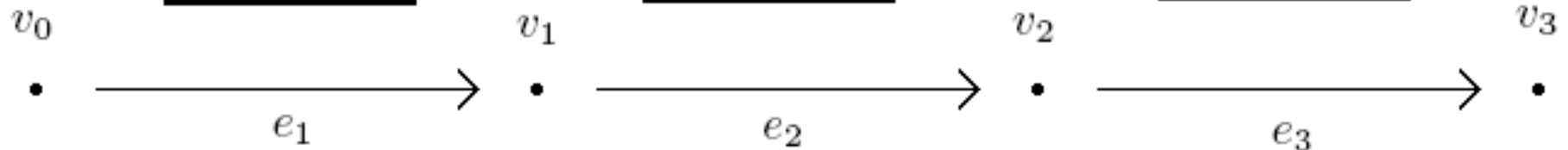
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

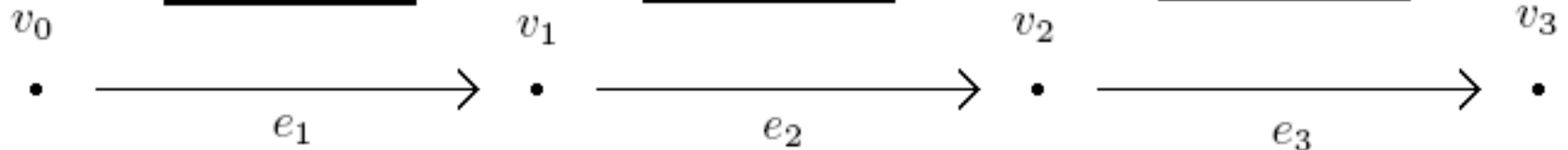
$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	

# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	20

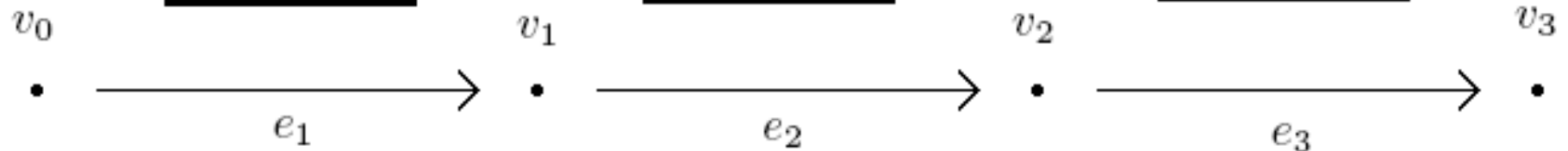


# Our algorithm - Example

$p$	$c_{e_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$c_{e_2}(p)$
$\eta^0$	6
$\eta^1$	4
$\eta^2$	2

$p$	$c_{e_3}(p)$
$\eta^0$	10
$\eta^1$	9
$\eta^2$	7



$p$	$l_{v_0}(p)$
$\eta^0$	0
$\eta^1$	0
$\eta^2$	0

$p$	$l_{v_1}(p)$
$\eta^0$	8
$\eta^1$	7
$\eta^2$	5

$p$	$l_{v_2}(p)$
$\eta^0$	14
$\eta^1$	12
$\eta^2$	10

$p$	$l_{v_3}(p)$
$\eta^0$	24
$\eta^1$	22
$\eta^2$	20

# Conclusion and further work

- Shortest path algorithms on time-dependent graphs
- Result given with a certain accuracy
- Computing  $c_e(t_d, p)$  functions
- Analyse data from sensors
- Get closer to the continuous model

Questions?