

Spatial Representations and Analysis Techniques

Part I: Representation

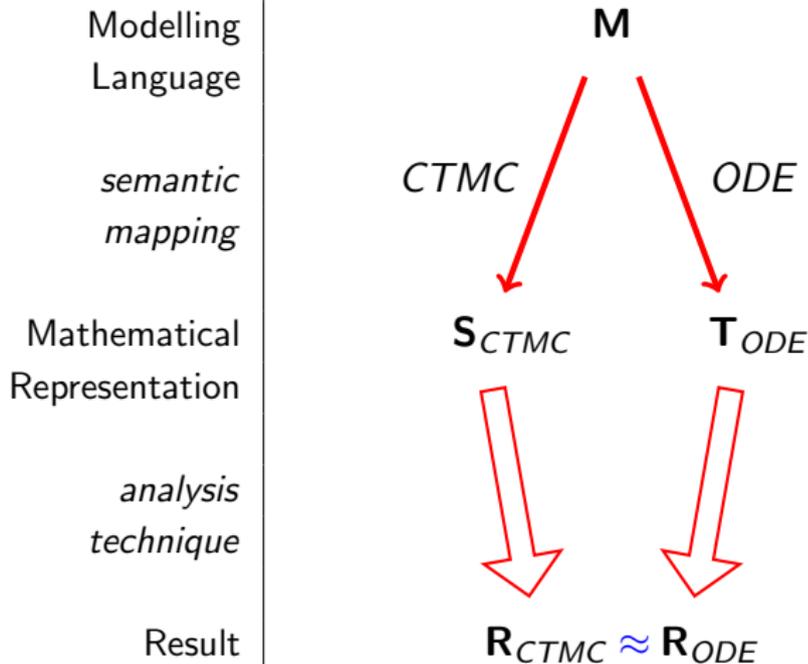
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University of Edinburgh

Bertinoro
22 June 2016



- 1 Overview of modelling
- 2 Modelling without space
- 3 Addition of space
- 4 Discrete space
- 5 Continuous space
- 6 Classification of space
- 7 Assessment for CAS
- 8 Examples of spatial models

Overview of modelling



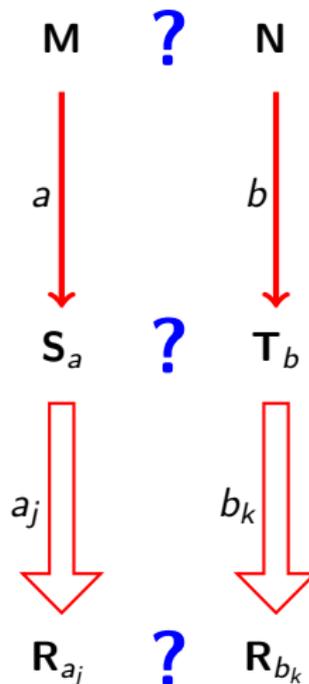
Spatial Modelling
Language

*semantic
mapping*

Mathematical
Representation

*analysis
technique*

Result



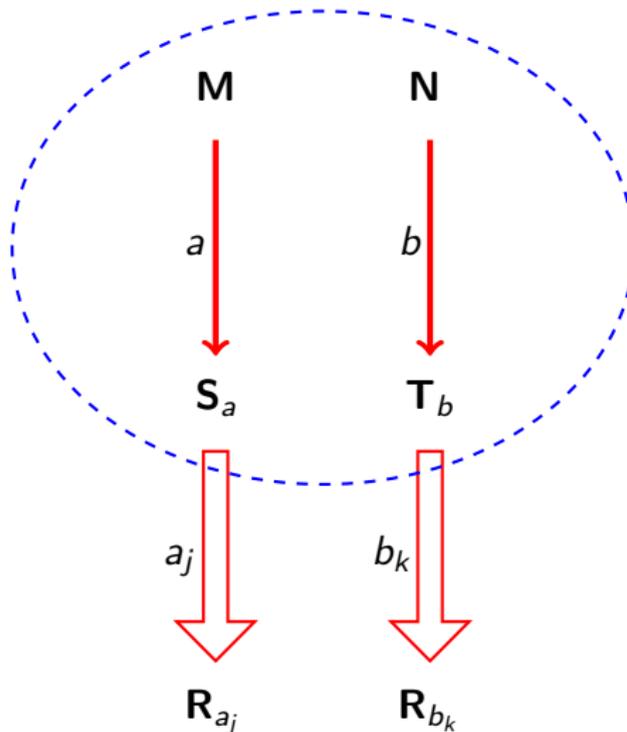
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Result



process algebra with implicit location

stochastic π -calculus

process algebra with explicit location or space

non-quantitative

quantitative

CCS with locations *sccp* *LSCRIP*
process algebra for wireless mesh networks
plain CHOCS *π -calculus extensions*
CCS WITH GRADED SPATIAL ACTIONS

PEPA with locations **PALOMA**
stochastic *HYPE* *STOKLAIM* *Ambients*
STOCS **real space process algebra**
spatial stochastic process algebra

process algebra for biology

3 π *Bio-Ambients* *Imperative Pi* **BioSpace^L** *MELA*
Bio-PEPA with compartments **Shape Calculus** *S π @*
Space Pi *Attributed Pi with priorities* **spatial π -calculus**

spatial programming
languages

TOTA *Proto*
Protelis

graphical approaches

Petri nets with explicit locations
bigraphs *PEPA nets*

rule-based approaches

ML-SPACE *Kappa with space* *ML-DEVS*
spatial calculus of looping sequences
Kappa with geometry *ML-Rules*

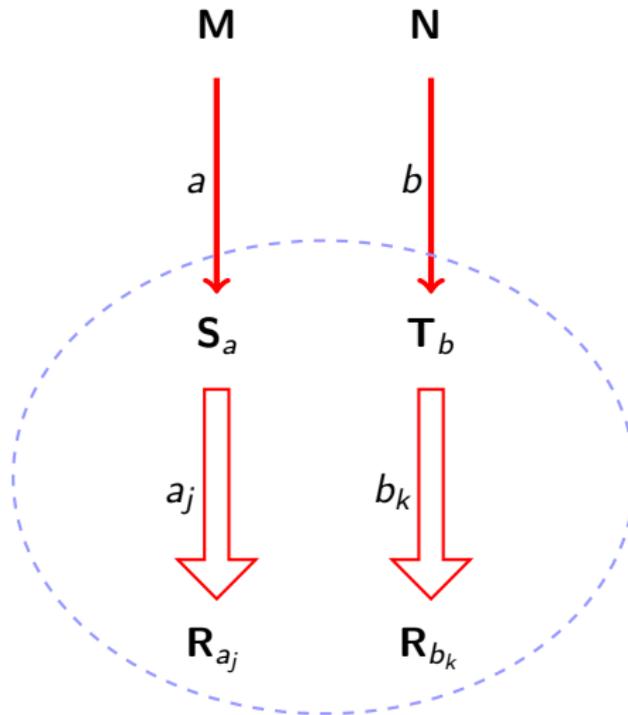
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Modelling without space

- often space is not taken into account in quantitative modelling
- not relevant to the modelling question under consideration
 - in biological modelling, mass action assumes a spatial homogeneity
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 - passage of time
 - state of individuals, which can change spontaneously or by interaction with others
 - aggregation of individuals to reason at population level and mitigate state space explosion

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 - passage of time
 - state of individuals, which can change spontaneously or by interaction with others
 - aggregation of individuals to reason at population level and mitigate state space explosion
- overview of nonspatial representations

TIME

discrete

continuous

TIME

discr	cont
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TIME

discr

cont

probabilistic

stochastic

TIME



probabilistic

stochastic

non-determinism
fixed delay

TIME



probabilistic

stochastic

non-determinism

fixed delay

non-negative, strictly increasing, infinite

TIME	discr	cont
STATE	discr	cont

TIME	discr	cont
STATE	discr	cont
	often finite	infinite

TIME	discr	cont
STATE	discr	cont

TIME	discr	cont
STATE	discr	cont
AGGR	none	state-based

TIME	discr	cont
STATE	discr	cont
AGGR	none	state

TIME	discr	cont
STATE	discr	cont
AGGR	none	state

individual
current state

TIME	discr	cont
STATE	discr	cont
AGGR	none	state

individual
current state

populations
state frequency data
numerical vector form
counting abstraction
occupancy measure

TIME	discr	cont
STATE	discr	cont
AGGR	none	state

TIME	discr	— hybrid —	cont
STATE	discr	— hybrid —	cont
AGGR	none	— hybrid —	state

TIME	discr	cont
STATE	discr	cont
AGGR	none	state

TIME	discr	cont
AGGR	none	state
STATE	discr	cont

TIME	discr	cont
AGGR	none	state
STATE	discr	cont

TIME	discr		cont	
AGGR	none	state	none	state
STATE	discr		cont	

TIME	discr		cont	
AGGR	none	state	none	state
STATE	discr		cont	

TIME	discr				cont			
AGGR	none		state		none		state	
STATE	discr	cont	discr	cont	discr	cont	discr	cont

TIME	discr				cont			
AGGR	none		state		none		state	
STATE	discr	cont	discr	cont	discr	cont	discr	cont

DTMC

DTMC discrete-time Markov chain

TIME	discr				cont			
AGGR	none		state		none		state	
STATE	discr	cont	discr	cont	discr	cont	discr	cont

DTMC ?

DTMC discrete-time Markov chain

TIME	discr				cont			
AGGR	none		state		none		state	
STATE	discr	cont	discr	cont	discr	cont	discr	cont

DTMC ? popn
DTMC

DTMC discrete-time Markov chain

TIME	discr				cont			
AGGR	none		state		none		state	
STATE	discr	cont	discr	cont	discr	cont	discr	cont

DTMC ? popn diff
 DTMC DTMC eqn/
 ODE

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AGGR	none		state		none		state	
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DTMC ? popn diff
 DTMC DTMC eqn/
 ODE CTMC LMP

DTMC discrete-time Markov chain
 CTMC continuous-time Markov chain
 LMP labelled Markov process
 popn population

TIME	discr				cont			
AGGR	none		state		none		state	
STATE	discr	cont	discr	cont	discr	cont	discr	cont

DTMC	?	popn DTMC	diff eqn/ ODE	CTMC	LMP	popn CTMC	ODE
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DTMC discrete-time Markov chain
 CTMC continuous-time Markov chain
 LMP labelled Markov process
 popn population

TIME	cont			
AGGR	none		state	
STATE	discr	cont	discr	cont

CTMC

LMP

popn
CTMC

ODE

TIME	cont			
AGGR	none		state	
STATE	discr	cont	discr	cont

LMP

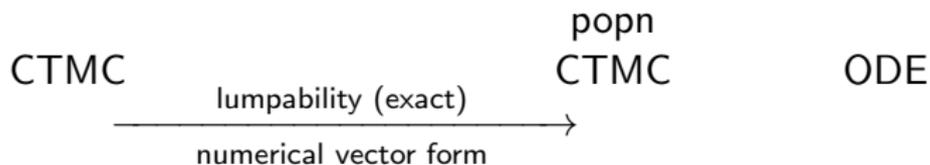
CTMC

popn
CTMC

ODE

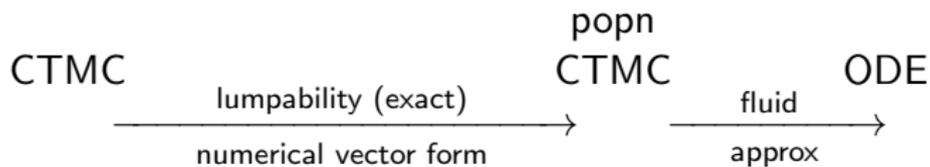
TIME	cont			
AGGR	none		state	
STATE	discr	cont	discr	cont

LMP



TIME	cont			
AGGR	none		state	
STATE	discr	cont	discr	cont

LMP



Addition of space

Current approach for scalable modelling

Current approach for scalable modelling

State-space
explosion

fluid approximation →

ODEs

Current approach for scalable modelling

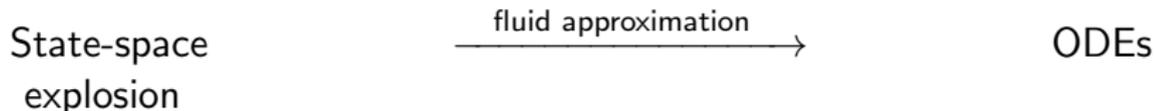
State-space
explosion

fluid approximation →

ODEs

Does this work with discrete space?

Current approach for scalable modelling



Does this work with discrete space?

Add space

Current approach for scalable modelling

State-space explosion $\xrightarrow{\text{fluid approximation}}$ ODEs

Does this work with discrete space?

Bigger state-space explosion $\xrightarrow{\text{fluid approximation}}$ PDEs

Current approach for scalable modelling

State-space explosion $\xrightarrow{\text{fluid approximation}}$ ODEs

Does this work with discrete space?

Bigger state-space explosion $\xrightarrow{\text{fluid approximation}}$ PDEs

Maybe but not the only approach

- what is the main objective here?

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- modelling collective adaptive systems (CAS)
 - quantitative: behaviour over time is important
 - aggregation: many agents lead to state space explosion
 - space: behaviour with respect to space relevant to many CAS

- what is the main objective here?
- modelling collective adaptive systems (CAS)
 - quantitative: behaviour over time is important
 - aggregation: many agents lead to state space explosion
 - space: behaviour with respect to space relevant to many CAS
- consider mathematical representations of space and movement
 - results obtained by analysis techniques
 - semantic target for CAS modelling languages
 - understand relationships between representations

SPACE

discr

cont

SPACE

discr

cont

grid, lattice, regular
neighbourhood
single individual at each node
multiple individuals at each node

SPACE

discr

cont

grid, lattice, regular

neighbourhood

single individual at each node

multiple individuals at each node

patches, irregular

explicit adjacency relationship

regions of cont space

multiple individuals in each patch

SPACE

discr

cont

grid, lattice, regular

neighbourhood

single individual at each node

multiple individuals at each node

patches, irregular

explicit adjacency relationship

regions of cont space

multiple individuals in each patch

infinite

location usually
changes smoothly

SPACE

discr

cont

grid, lattice, regular
neighbourhood
single individual at each node
multiple individuals at each node

patches, irregular
explicit adjacency relationship
regions of cont space
multiple individuals in each patch

infinite
location usually
changes smoothly

typically 2-dimensional or 3-dimensional

SPACE

discr

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grid, lattice, regular
neighbourhood
single individual at each node
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patches, irregular
explicit adjacency relationship
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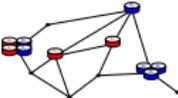
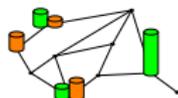
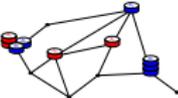
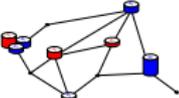
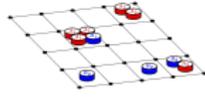
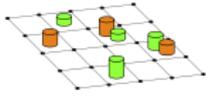
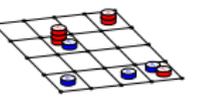
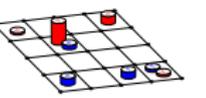
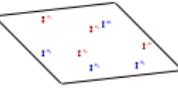
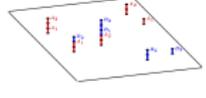
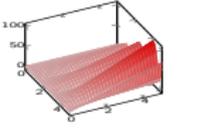
infinite
location usually
changes smoothly

Another approach:
topological space
will covered tomorrow
in spatio-temporal logic

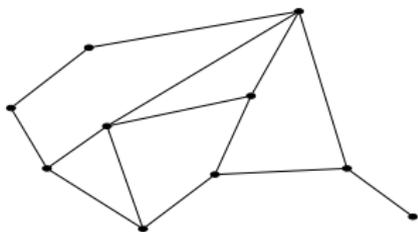
typically 2-dimensional or 3-dimensional

TIME	continuous			
AGGR	none		state and/or space	
STATE	discrete	continuous	discrete	continuous

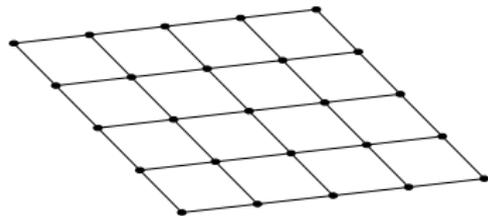
SPACE

discrete				
regular				
continuous				

Discrete space



discrete



regular discrete

assumption that vertices and edges are static but parameters associated with edges (movement) and vertices (local interaction) may be time-dependent

- set of locations: \mathcal{L}
- undirected graph over locations: $(\mathcal{L}, E_{\mathcal{L}})$
- edges are two element sets: $\{l_1, l_2\} \in \mathcal{P}_2(\mathcal{L})$
- graph is a skeleton which captures where movement or interaction is possible

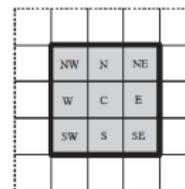
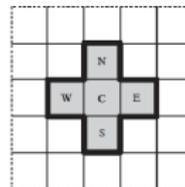
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- spatial parameters (ranges remain abstract)
 - $\lambda(l)$ for all locations $l \in \mathcal{L}$, and
 - $\eta(l_1, l_2)$ and $\eta(l_2, l_1)$ for all edges $\{l_1, l_2\} \in E_{\mathcal{L}}$

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- locations
 - points in space: \mathcal{L}
 - regions in space: $f : \mathbb{R} \times \mathbb{R} \rightarrow \mathcal{L}$

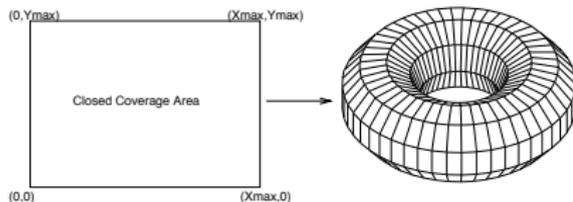
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- neighbourhood: general location graph
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- neighbourhood: spatially regular graph
 - von Neumann: N, E, S, W
 - Moore: N, NE, E, SE, S, SW, W, NW



- boundary conditions
 - avoid: graph defined over torus or sphere



- include: can be an accurate model of reality

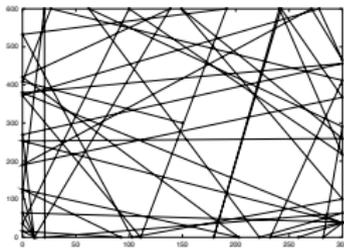


Figure 6: Traveling pattern of an MN using the Random Direction Mobility Model.

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$\lambda(l_i) = \lambda(l_j)$ for all locations $l_i, l_j \in \mathcal{L}$

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- **transfer homogeneous** (movement or interaction):

$$\eta(l_i, l_j) = \eta(l_j, l_i) = \eta(l_{i'}, l_{j'}) = \eta(l_{j'}, l_{i'})$$

for all edges $\{l_i, l_j\}, \{l_{i'}, l_{j'}\} \in E_{\mathcal{L}}$

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- **spatially homogeneous:**
parameter homogeneous and complete location graph (every location neighbours every other location)

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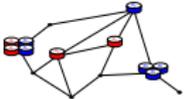
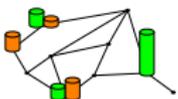
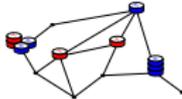
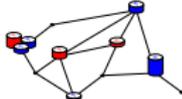
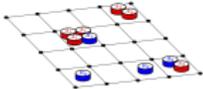
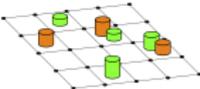
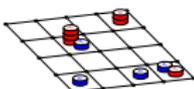
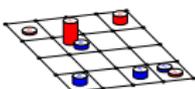
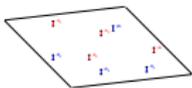
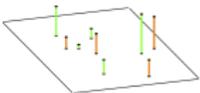
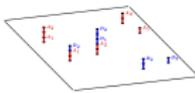
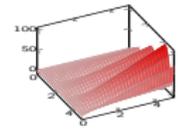
parameter homogeneous and complete location graph (every location neighbours every other location)

- spatial homogeneity may lead to analytic solutions rather than simulation of differential equations

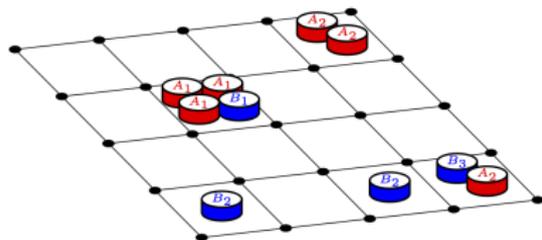
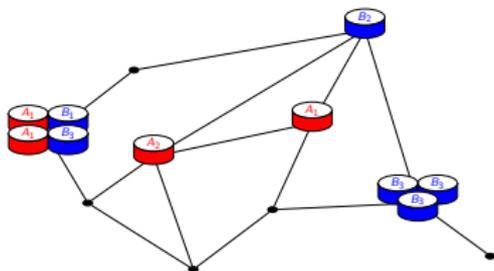
- **spatially regular**
 - maybe be parameter homogeneous
 - not spatially homogeneous
 - not easy to define from a graph but obvious to identify
- two dimensions: triangles, rectangles, hexagons
- one dimension: path
- other possibilities
- characterised by regular way to define neighbours

TIME	continuous			
AGGR	none		state and/or space	
STATE	discrete	continuous	discrete	continuous

SPACE

discrete				
regular				
continuous				

discrete state without aggregation



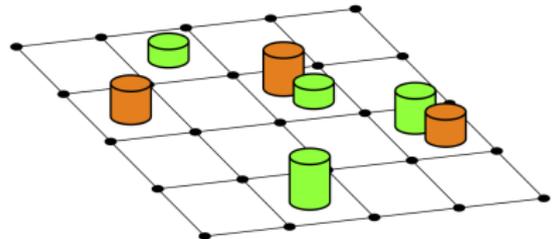
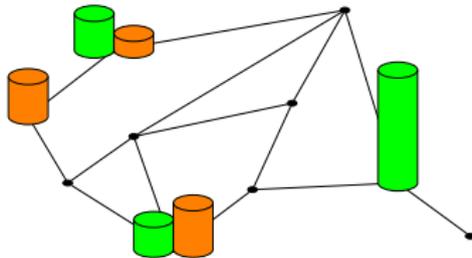
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- consider J , named individual
 - $\text{loc}(J, t) \in \mathcal{L}$, location at time t
 - $\text{state}(J, t) = A_i$ or $\text{state}(J, t) = Y$
 - set of rules to describe behaviour

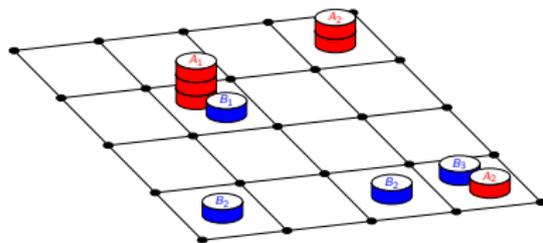
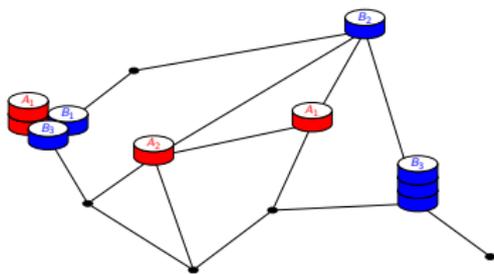
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- discrete state, discrete space and rates:
CTMC with states of the form
 $((\text{loc}(J_1, t), \text{state}(J_1, t)), \dots, (\text{loc}(J_N, t), \text{state}(J_N, t)))$

- no state aggregation: modelling individuals
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- discrete state, discrete space and rates:
CTMC with states of the form
 $((\text{loc}(J_1, t), \text{state}(J_1, t)), \dots, (\text{loc}(J_N, t), \text{state}(J_N, t)))$
- potential for $(n \times p)^N$ states in CTMC where p is number of locations, n is number of states and N is number of individuals

continuous state without aggregation



discrete state with aggregation



A subpopulation is the subset of a population that is in a given state.

Assuming n subpopulations and p locations, then $X_i^{(j)}(t)$ is the size of the subpopulation i at location j at time t .

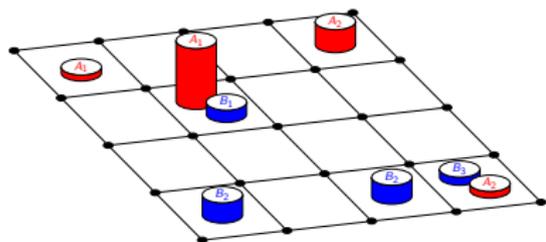
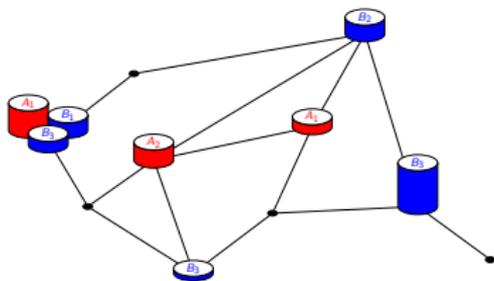
$$\begin{aligned} \mathbf{x}_i &= (X_i^{(1)}, \dots, X_i^{(p)}) & X_i &= \sum_{j=1}^p X_i^{(j)} \\ \mathbf{x}^{(j)} &= (X_1^{(j)}, \dots, X_n^{(j)}) & X^{(j)} &= \sum_{i=1}^n X_i^{(j)} \\ \mathbf{x} &= (\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}) & X &= \sum_{i=1}^n \sum_{j=1}^p X_i^{(j)} \\ & & &= \sum_{j=1}^p \sum_{i=1}^n X_i^{(j)} \end{aligned}$$

The size of subpopulation $X_i^{(j)}$ at time t is $N_i^{(j)}(t)$.

The total size of subpopulation X_i at time t is $N_i(t)$.

- discrete space, discrete aggregated state:
population CTMC with states of the form
$$(X_1^{(1)}, \dots, X_n^{(1)}, \dots, X_1^{(k)}, \dots, X_n^{(k)}, \dots, X_1^{(p)}, \dots, X_n^{(p)})$$
- this CTMC is much smaller than that for discrete space and discrete state without aggregation
- analysis provides same results at population level
- potential for $(M + 1)^{n \times p}$ states in CTMC where p is number of locations, n is number of states and M is the maximum subpopulation size

continuous state with aggregation



- continuous aggregated state gives population ODEs that approximate CTMC results (under certain conditions)

$$\frac{dX_i^{(j)}}{dt} = f_{i,j}(X_1^{(j)}, \dots, X_n^{(j)}) + \sum_{k=1, k \neq j}^p (g_{i,j,k}(X_1^{(k)}, \dots, X_n^{(k)}) - h_{i,j,k}(X_1^{(j)}, \dots, X_n^{(j)}))$$

- continuous aggregated state gives population ODEs that approximate CTMC results (under certain conditions)

$$\frac{dX_i^{(j)}}{dt} = f_{i,j}(X_1^{(j)}, \dots, X_n^{(j)}) + \sum_{k=1, k \neq j}^p (g_{i,j,k}(X_1^{(k)}, \dots, X_n^{(k)}) - h_{i,j,k}(X_1^{(j)}, \dots, X_n^{(j)}))$$

- a simpler form with parameter homogeneity

$$\frac{dX_i^{(j)}}{dt} = f(X_1^{(j)}, \dots, X_n^{(j)}) + \sum_{j=k, j \neq j}^p (g(X_1^{(j)}) - h(X_1^{(k)}))$$

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- a simpler form with parameter homogeneity

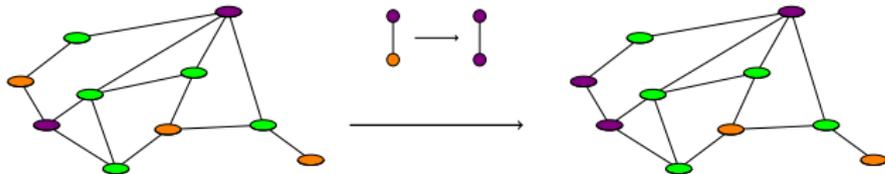
$$\frac{dX_i^{(j)}}{dt} = f(X_1^{(j)}, \dots, X_n^{(j)}) + \sum_{j=k, j \neq j}^p (g(X_1^{(j)}) - h(X_1^{(k)}))$$

- $n \times p$ ODEs where p is number of locations and n is number of states

Movement in discrete space



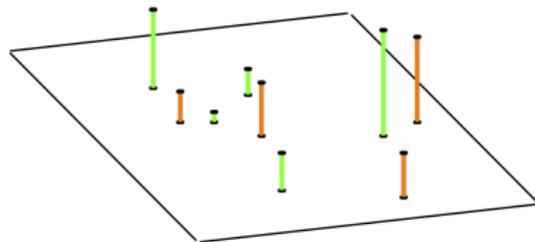
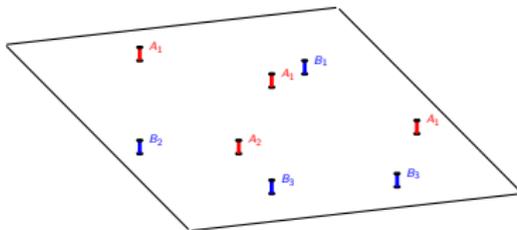
- discrete space with state-based aggregation
- interaction between and within populations at locations
- movement between locations
- patch population models
- population CTMCs and ODEs with locations



- single occupancy of locations
- discrete space without state-based aggregation
- graph transformation rules, change at a location
- cellular automata
- interacting particle systems

Continuous space

without aggregation



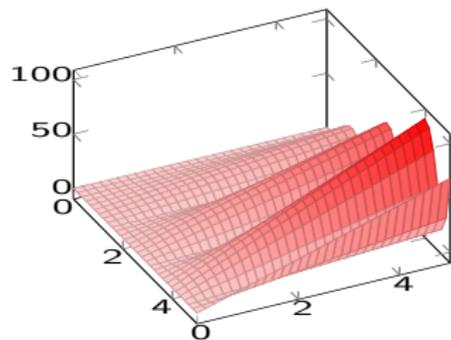
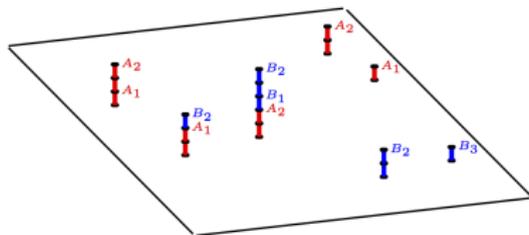
TIME	continuous			
AGGR	none		state and/or space	
STATE	discrete	continuous	discrete	continuous

SPACE

discrete				
regular				
continuous				

- $\mathbb{R} \times \mathbb{R}$ or contiguous subset
- radius to define neighbourhood
- boundary conditions: similar to discrete space
- no aggregation, consider individual J
 - $\text{loc}(J, t) = (x, y)$ which is its location at time t
 - $\text{state}(J, t) = A_i$ or $\text{state}(J, t) = Y$
 - interaction rules
 - movement description: random walk, etc
- agent model
- continuous space and state: continuous-time Markov processes
- continuous space and discrete state: hybrid

with aggregation



- discrete aggregated state: spatio-temporal point processes

$X_i((x, y), t) \in \mathbb{N}$ and $\lambda((x, y), t)$ describes behaviour

$\frac{dE[X_i]}{dt}$ describes change in average density, global measure

- discrete aggregated state: spatio-temporal point processes
 $X_i((x, y), t) \in \mathbb{N}$ and $\lambda((x, y), t)$ describes behaviour

$\frac{dE[X_i]}{dt}$ describes change in average density, global measure

- continuous aggregated state: partial differential equations

$$\begin{aligned}\frac{\partial X_i}{\partial t} &= f_i(X_1, \dots, X_n^{(l)}) \\ &+ \frac{\partial}{\partial x} \left(D(X_i, (x, y)) \frac{\partial X_i}{\partial x} \right) \\ &+ \frac{\partial}{\partial y} \left(D(X_i, (x, y)) \frac{\partial X_i}{\partial y} \right)\end{aligned}$$

D can depend on more than current population size and location

Movement in continuous space

- relationship with parameters and model abstraction

- relationship with parameters and model abstraction
- movement in continuous space
 - probability
 - speed
 - direction
 - individual/group/concentration
 - boundaries: reflection, absorption, none

- survey articles [Camp *et al* 2002, Musolesi and Mascolo 2009]
- distributions often unclear

- survey articles [Camp *et al* 2002, Musolesi and Mascolo 2009]
- distributions often unclear
- mobility models for single node/mobile entity
 - random walk: random direction and speed, reflect
 - random way-point: random destination and speed, pause, reflect
 - boundless simulation area:
 - Gauss-Markov: normally distributed random variables used to update speed and direction from current speed and direction, parameter to tune randomness
 - probabilistic random walk: probability matrix to determine new direction (if any) and position, fixed step size

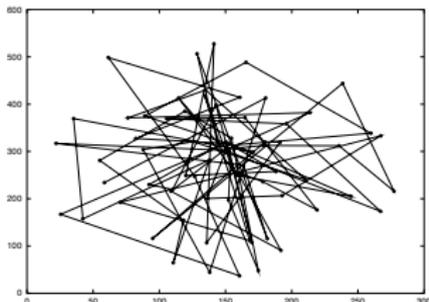


Figure 1: Traveling pattern of an MN using the 2-D Random Walk Mobility Model (time).

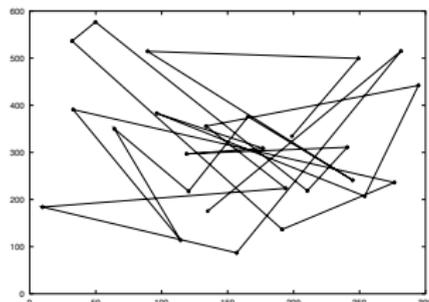


Figure 3: Traveling pattern of an MN using the Random Waypoint Mobility Model.

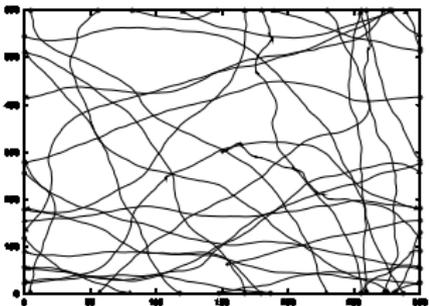


Figure 8: Traveling pattern of an MN using the Boundless Simulation Area Mobility Model.

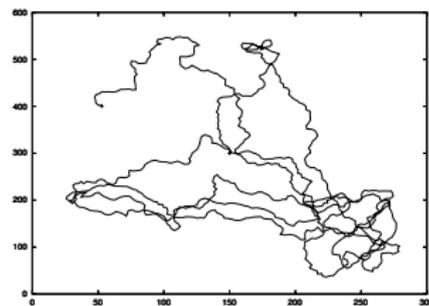


Figure 10: Traveling pattern of an MN using the Gauss-Markov Mobility Model.

- group mobility models
 - reference point group: subsumes earlier models
each node has a reference point, relative position of reference points are fixed, each node moves randomly around its reference point, reference points move as a group
 - introduction of barriers, use of Voronoi graphs
- use of data from real logs to generate synthetic data
- connectivity models
 - dynamic graphs
 - parameter identification: contact duration, time between contacts

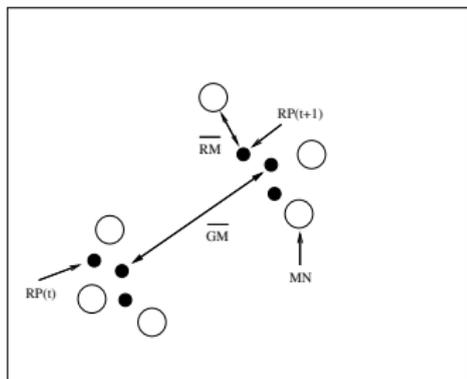


Figure 18: Movements of three MNs using the RPGM model.

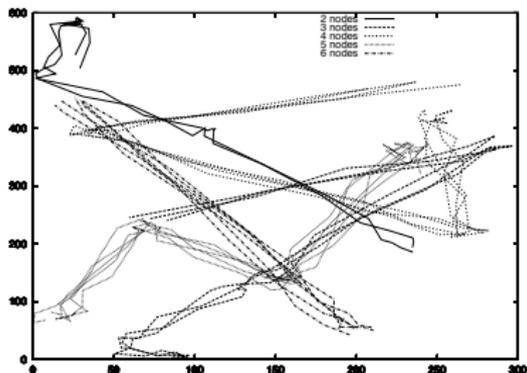
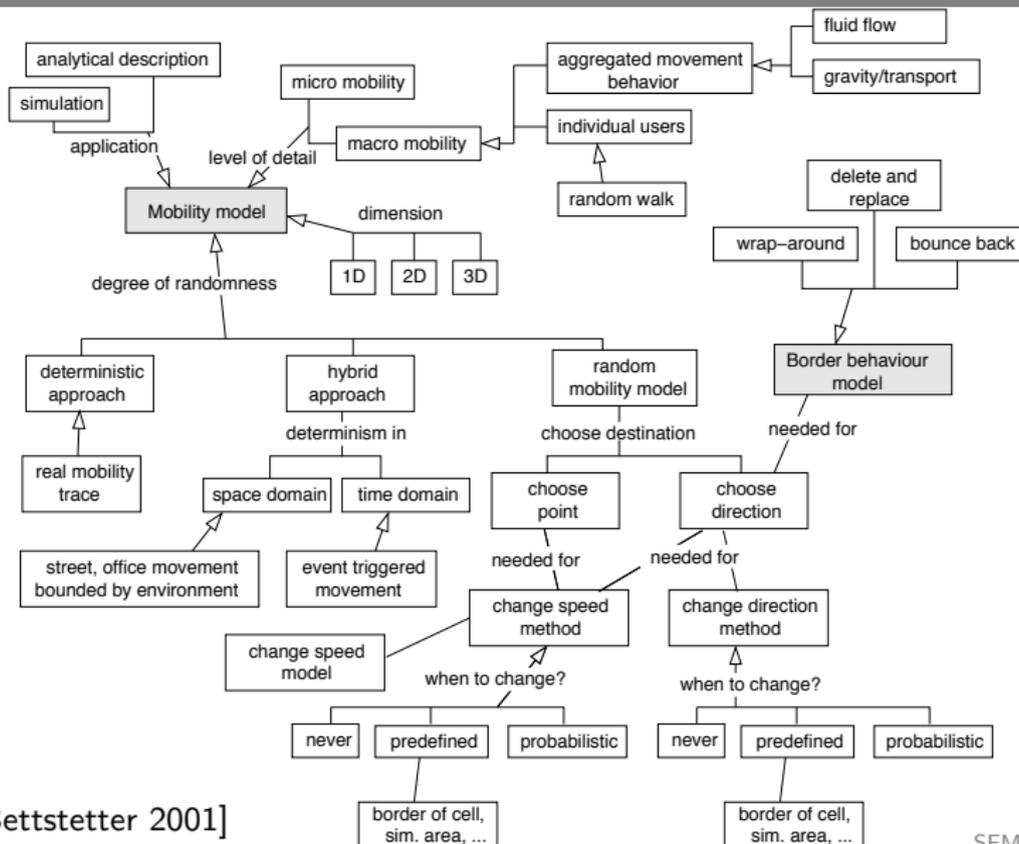


Figure 20: Traveling pattern of five groups using the RPGM model.



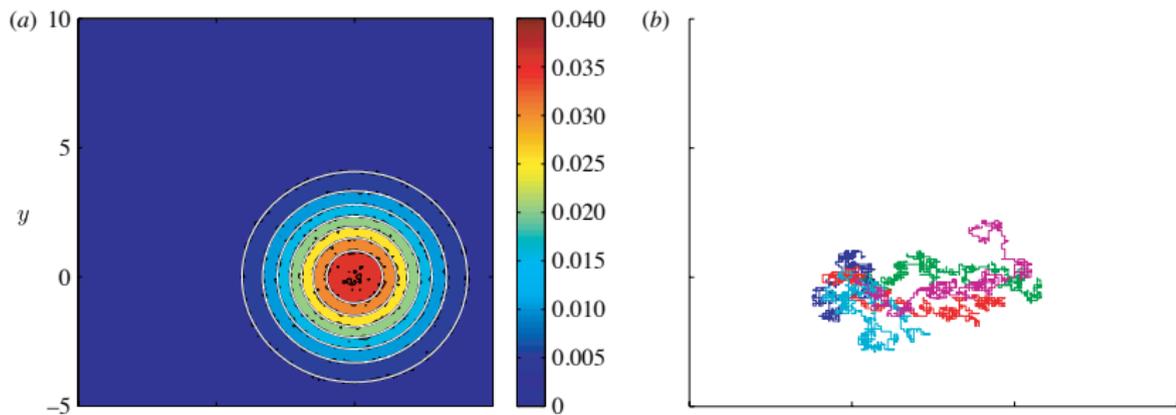
[Bettstetter 2001]

- survey articles [Codling *et al* 2012, Holmes *et al* 1994]
- focus on deterministic models with continuous space, PDEs
- assume a density function $X_1(x, y, t)$ over 2-dimensional space

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- focus on deterministic models with continuous space, PDEs
- assume a density function $X_1(x, y, t)$ over 2-dimensional space
- Brownian random motion/random walk

$$\frac{\partial X_1}{\partial t} = D \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) = D \Delta X_1$$

- diffusion constant: D
- suits homogeneous space and uniform movement rates
- allows unbounded movement



[Codling *et al* 2012]

- Brownian motion with drift/biased random walk

$$\frac{\partial X_1}{\partial t} = D \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) - w_x \frac{\partial X_1}{\partial x} - w_y \frac{\partial X_1}{\partial y}$$

- w_x and w_y are drift velocities
- models external stimuli affecting movement
- zig-zag motion

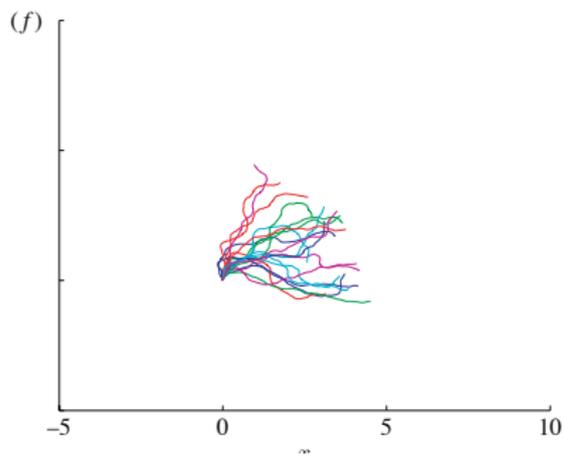
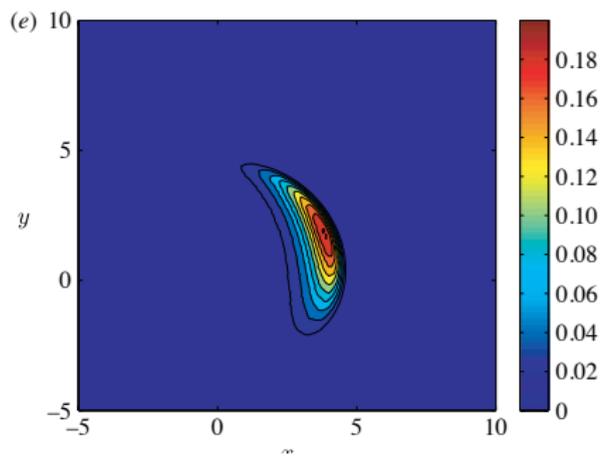
- Brownian motion with drift/biased random walk

$$\frac{\partial X_1}{\partial t} = D \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) - w_x \frac{\partial X_1}{\partial x} - w_y \frac{\partial X_1}{\partial y}$$

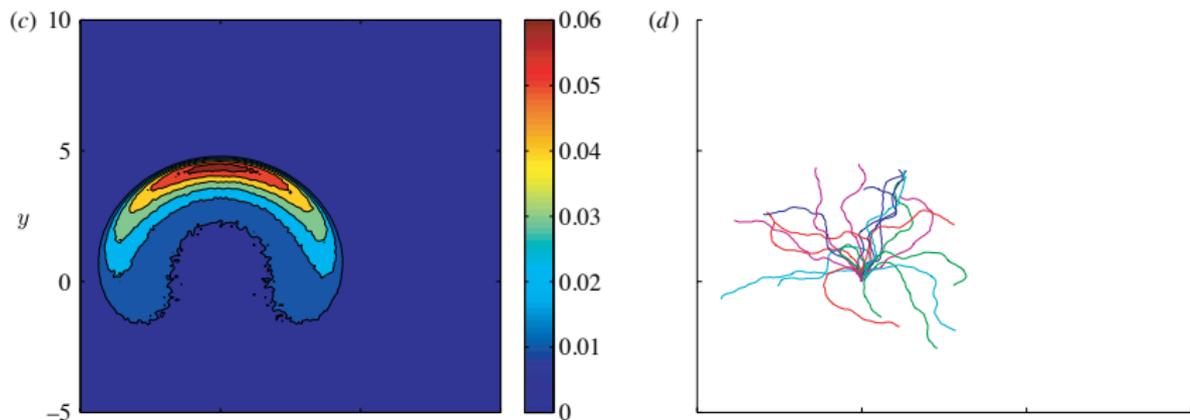
- w_x and w_y are drift velocities
 - models external stimuli affecting movement
 - zig-zag motion
- correlated random walk, telegraph equation

$$\frac{\partial X_1}{\partial t} = v^2 \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) - 2\lambda \frac{\partial^2 X_1}{\partial t^2}$$

- velocity of organisms: v
 - bounded distribution, no inconsistent movement



[Codling *et al* 2012]



[Codling *et al* 2012]

- biased movement relative to other animals, $k \in \mathbb{R}$

$$\frac{\partial X_1}{\partial t} = D \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) + \frac{\partial}{\partial x} \left(k X_1 \frac{\partial X_1}{\partial x} \right) + \frac{\partial}{\partial y} \left(k X_1 \frac{\partial X_1}{\partial y} \right)$$

$k > 0$ towards others, $k < 0$ away from others

- biased movement relative to other animals, $k \in \mathbb{R}$

$$\frac{\partial X_1}{\partial t} = D \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) + \frac{\partial}{\partial x} \left(k X_1 \frac{\partial X_1}{\partial x} \right) + \frac{\partial}{\partial y} \left(k X_1 \frac{\partial X_1}{\partial y} \right)$$

$k > 0$ towards others, $k < 0$ away from others

- density-dependent movement, density function $\psi(u)$

$$\frac{\partial u}{\partial t} = D \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) + \frac{\partial^2 \psi(X_1)}{\partial x^2} + \frac{\partial^2 \psi(X_1)}{\partial y^2}$$

ψ is negative at low density and positive at high density

- diffusion and reaction with two species, pairwise interaction

$$\frac{\partial X_1}{\partial t} = D_1 \left(\frac{\partial^2 X_1}{\partial x^2} + \frac{\partial^2 X_1}{\partial y^2} \right) + (r_1 - \alpha_{11}X_1 - \alpha_{12}X_2)X_1$$

$$\frac{\partial X_2}{\partial t} = D_2 \left(\frac{\partial^2 X_2}{\partial x^2} + \frac{\partial^2 X_2}{\partial y^2} \right) + (r_2 - \alpha_{22}X_2 - \alpha_{21}X_1)X_2$$

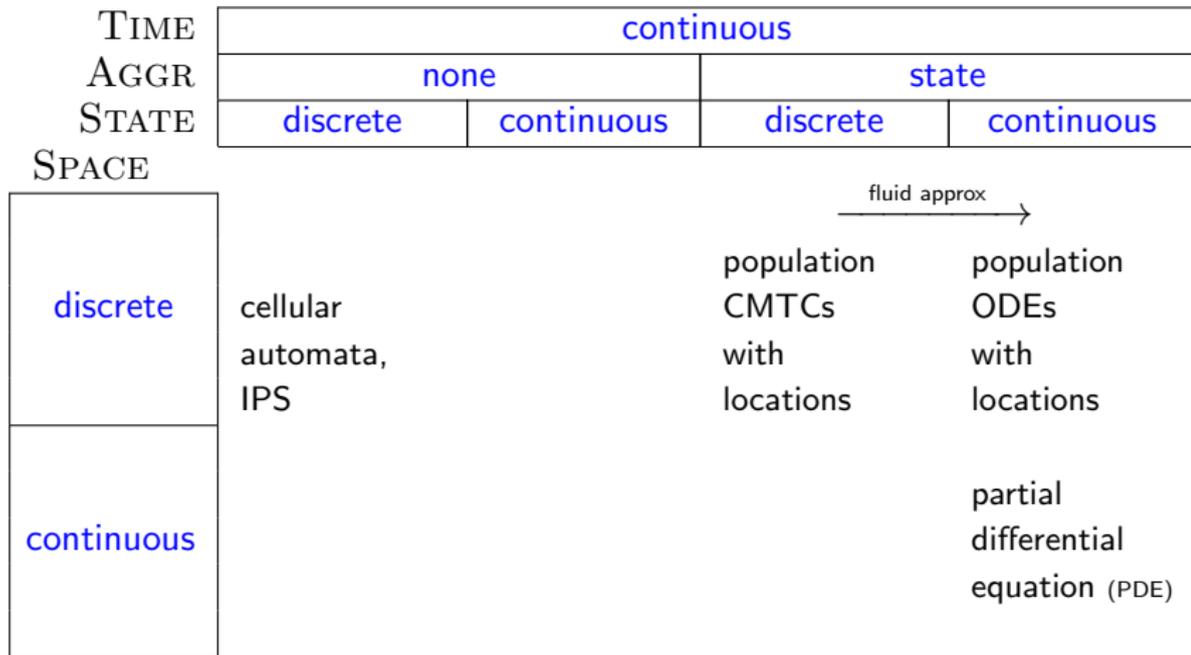
- growth terms: r_1, r_2
- effect on own species: α_{11}, α_{22}
- effect on other species: α_{12}, α_{21}

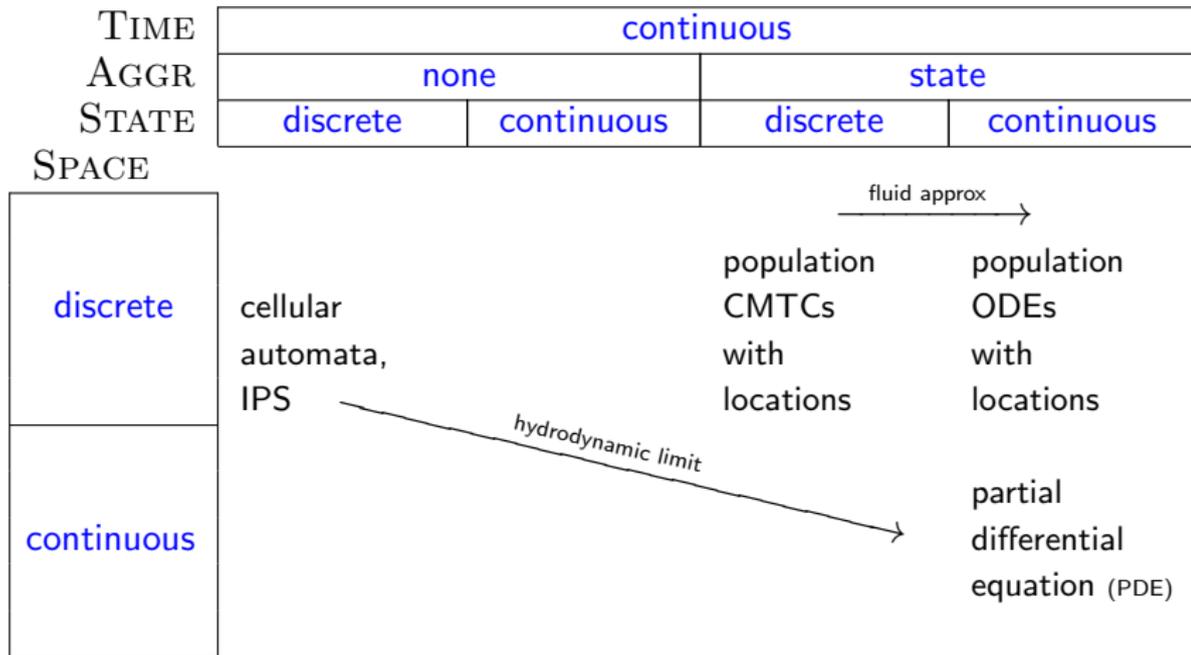
Classification and assessment

TIME AGGR STATE SPACE	continuous			
	none		state	
	discrete	continuous	discrete	continuous
discrete	CTMC, cellular automata, IPS	TDSHA, piecewise deterministic Markov process (PDMP)	population CMTCs with locations	population ODEs with locations
continuous	agents, molecular dynamics	continuous- time Markov process (CTMP)	spatio- temporal point process (STPP)	partial differential equation (PDE)

TIME AGGR STATE SPACE	continuous			
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TIME	continuous			
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discrete	cellular automata, IPS	population CMTCs with locations	population ODEs with locations	
continuous			partial differential equation (PDE)	





Assessment for CAS

Existing Approaches

- general**
 - population CTMCs
 - patch models
 - reaction-dispersal networks
 - metapopulation models
 - compartments
- regular**
 - lattice/grid models
 - coupled-map lattices
 - subvolumes
 - cellular Potts models
 - pattern formation models

Assessment

- This type of approach has been used for smart transport case studies.
- Many use approximations of stochastic models by ODEs that are typically easy to solve numerically.
- Some focus on average or global behaviour. We want to consider local behaviour as well.
- Some modelling approaches use features of the modelling scenario to construct useful approximations like differences in rates.
- Sufficient subpopulations per location are needed when using ODEs.

Existing Approaches

partial differential equations (PDEs): These describe continuous aggregation over continuous space, and are typically solved by discretization techniques. They can be obtained by the hydrodynamic limit of individuals in regular discrete space.

spatio-temporal point processes (STPPs): These describe discrete aggregation over continuous space. STPPs are typically analysed by finding average measures of density as ODEs hence they are global in nature

Assessment

- These approaches appear to have a limited match with smart transport but are suitable for density-related aspects.
- Discretisation and the associated solutions of continuous space models may provide approaches to analysing discrete space models.

Existing Approaches

discrete

CTMCs

regular discrete

interacting particle systems
cellular automata
contact processes
Markov random fields
Gibbs states

continuous

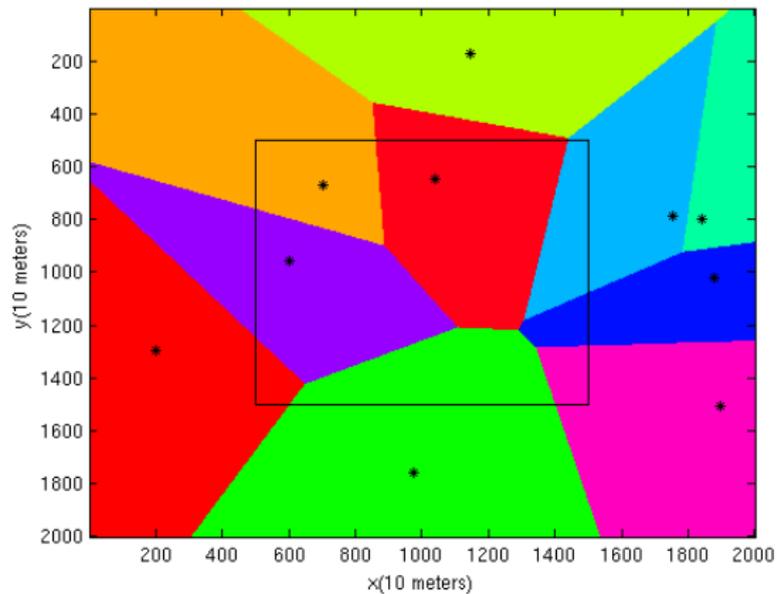
labelled Markov processes
transition-driven stochastic hybrid automata
piecewise deterministic Markov processes
particle space
agent modelling

Assessment

- These approaches involve modelling each individual and its location.
- They will be useful for types of smart transport modelling involving individual entities, such as some bus modelling.
- Continuous space with individuals provides a starting point for transforming continuous space to discrete space, resulting in aggregation of both state and space.

Examples of spatial models

- model of ad hoc network using wildlife
- original model is continuous space and not aggregated [Juang *et al*, 2002; Feng, 2014]
- transformation to a discrete space, aggregated model [Feng, 2014]
- use of simulation from full model to obtain movement parameters
- patches identified by Voronoi tessellation based on waterholes
- results are good approximation to full model
- much larger models can be considered

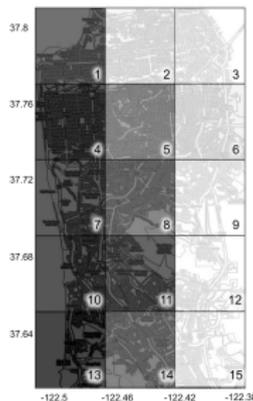


- Age of Gossip (Chaintreau *et al* 2009)
- aim: build a meanfield model of data exchange and ageing for taxis in San Francisco Bay area
- GPS traces: location and time stamp
- division of area into equal regions
- generation of contact traces
 - *meeting* defined by radio range and time in range
- parameter extraction from contact trace
 - counts of vehicles and meetings
 - movement rates, contact rates (3 different types)
- parameters used in stochastic and meanfield simulations
- comparison of contact traces and both simulations

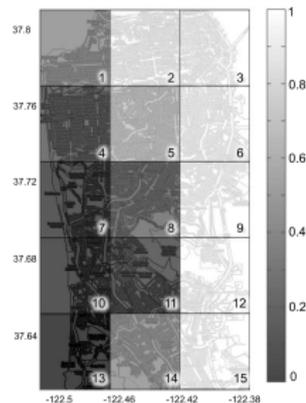
Locations/Patches



Trace

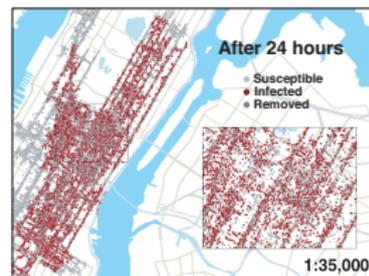
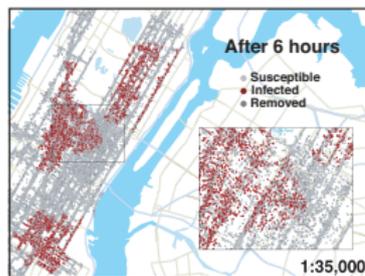
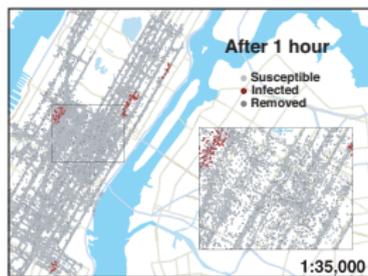


Mean field



Proportion of mobile nodes with
age $z \leq 20$ at time $t = 300$ min

[Chaintreau, Le Boudec and Ristanovic, 2009]



[Hu *et al*, 2009]

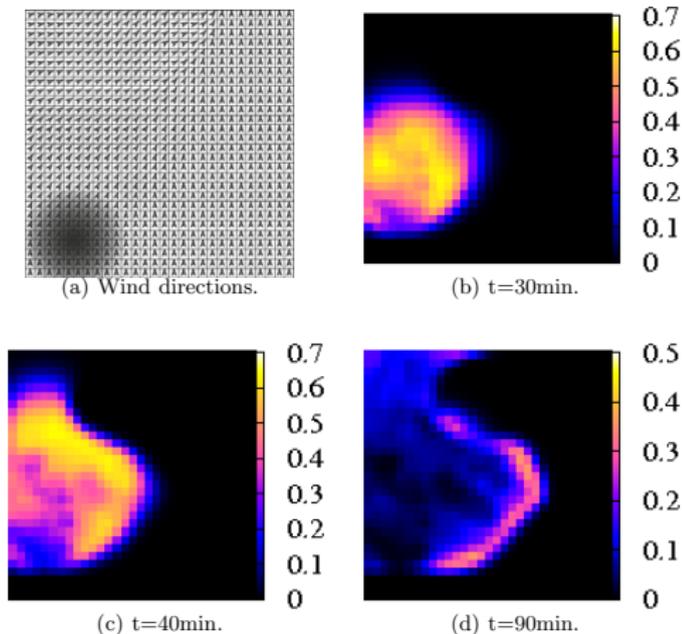
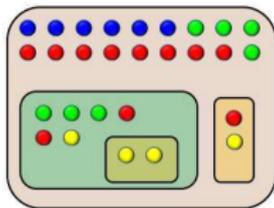
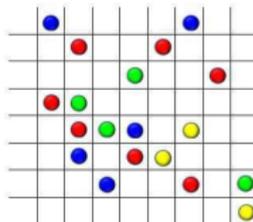


Fig. 9. Fire Propagation with a spatial-dependent wind

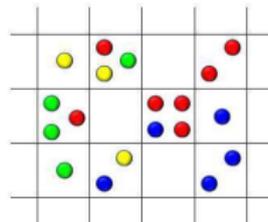
(a) compartments



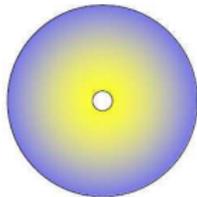
(b) discrete – lattice (grid)



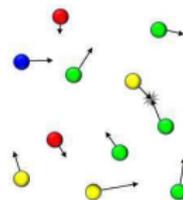
(c) discrete – subvolumes



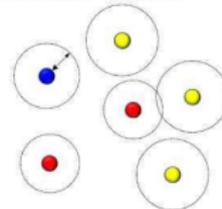
(d) continuous – gradients



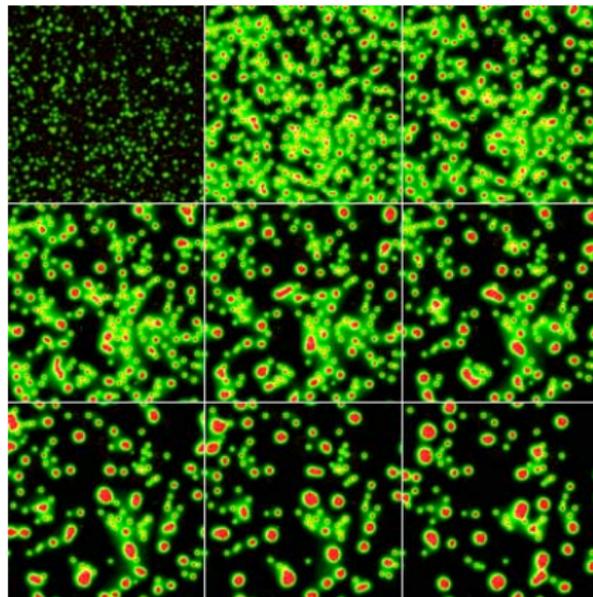
(e) continuous – particles



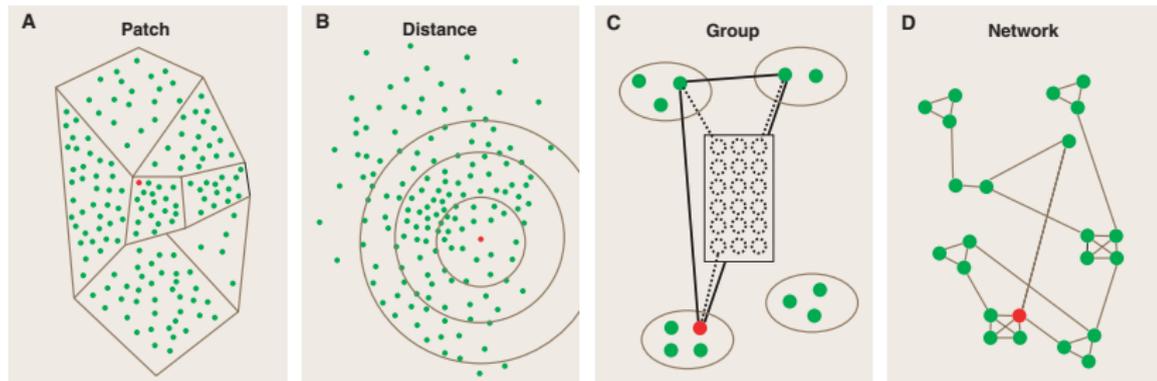
(f) continuous – particles



[Bittig and Uhrmacher, 2001]



[Matthews, <http://www.generation5.org>, 2004]



[Riley, 2007]

End of Part I