Distributed Traffic Signal Control Using the Cell Transmission Model via the Alternating Direction Method of Multipliers

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Abstract—Traffic signal control is a key ingredient in intelligent transportation systems to increase the capacity of existing urban transportation infrastructure. However, to achieve optimal system-wide operation, it is essential to coordinate traffic signals at various intersections. In this paper, we model the multiple-intersection traffic signal control problem using the cell transmission model as a mixed-integer linear program. The solution of the problem is facilitated by its special structure, which allows both temporal and spatial decomposition. Temporal decomposition is employed to reduce the problem size by solving subproblems of a smaller time window compared to the original problem. Temporal subproblems can be further spatially decomposed into subproblems associated with different intersections, which are jointly solved by exchanging messages between neighboring intersections. The proposed distributed solution strategy is comprised of two phases. First, the relaxed linear problem is reformulated and distributedly solved via the alternating direction method of multipliers. Second, two distributed rounding schemes are developed to solve the original problem. Simulation results indicate that the proposed solution strategy is scalable to large transportation topologies, which is suitable for online execution, and provides close-to-optimal results.

Index Terms—Alternating direction method of multipliers (ADMM), cell transmission model (CTM), distributed, intelligent transportation systems, mixed-integer linear programming (MILP), online, traffic signal control.

I. INTRODUCTION

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VER the past few decades, there has been a steady growth of vehicle and total miles traveled leading to an increase in traffic congestion [2]. Given that major road construction in cities is both difficult and costly, one of the most effective ways to alleviate congestion is to increase the capacity of the existing infrastructure using traffic signal control. Traffic signal control can bring a substantial reduction to traffic congestion, leading to improved conditions both for the drivers (better travel times, safety, and convenience) and the environment (reduced air pollution and energy consumption). Furthermore, recent advancements in electronics, sensing, and information and communication technology allow the real-time collection and processing of traffic data, as well as the deployment of intelligent controllers for the efficient operation of a transportation system.

Nevertheless, controlling the traffic signals of a transportation network constitutes a significant challenge due to the large-scale nature and complexity of the problem, the uncertain and dynamic behavior of the network (e.g., weather, accidents, and events), and the patterns of different driver behaviors. For this reason, several different approaches have been proposed; many strategies apply to single intersections, others use historical data to determine fixed plans, and a family of strategies attempts to dynamically decide on the traffic signal timing plans in a distributed and online manner. Traffic signal variables typically controlled are the cycle length, split plan, and offset. Cycle length is the time required for a complete sequence of signal indications. The split plan refers to the time assigned to different phases (simultaneous movement combinations that have the right of way) during a signal cycle. Finally, the offset is used to coordinate phases of adjacent intersections to reduce vehicle stops [3].

A large body of literature considers the single intersection traffic signal control problem, neglecting interrelation effects with other intersections. These approaches aim to optimize some measure of interest (mean delay, mean stoppage time, and throughput) based on the state of the intersection and to include mathematical programming [4], stochastic control [5], and computational and artificial intelligence techniques (e.g., fuzzy logic [6], expert systems [7], etc.). Nonetheless, by considering intersections atomically, the offset between intersections is not optimized, leading to frequent vehicle stops. Moreover, measures of interest are optimized locally instead of globally and may lead to poor global performance.

The majority of techniques consider the multiple-intersection traffic signal control (MITSC) problem. Fixed or pretimed signal control strategies optimize offline the signal timing plans based on historical data so that fixed signal programs are applied for different periods of the day. Fixed-time MITSC methods either attempt to adjust the offset between adjacent intersections to maximize progression along multiple corridors using mixed-integer linear programming (MILP) methods, e.g., in multiband [8] and global optimization techniques [9], or
optimize split plans and cycle according to some measure of effectiveness that combines different traffic metrics such as delay and minimum number of stops and throughput, e.g., TRANSYT [10]. This is accomplished using some traffic model [e.g., TRANSYT-13 uses both the platoon dispersion model and the cell transmission model (CTM)] to capture traffic dynamics and different optimization techniques to optimize signal programs. CTM-based optimization approaches usually rely on the development of MILP formulations [11], [12], which are usually NP-hard; hence, metaheuristic techniques such as genetic algorithms (GAs) [13] and greedy heuristics [14] are often employed to achieve close-to-optimal and timely solutions. Pretimed signal control strategies can perform fairly well during peak traffic periods, but their performance deteriorates during off-peak periods or when unexpected events create different traffic conditions than anticipated (e.g., accidents, weather conditions, and sociocultural events).

To account for stochastic variations of traffic flows, several online adaptive traffic signal control (ATSC) systems have been developed. These approaches collect information from different sources on demand and use them to adaptively optimize traffic signal plan parameters such as splits, offsets, and cycles, (e.g., SCOOT [15] and MOTION [16]) or select the best from a library of precalculated signal plans (e.g., SCATS [17]). Early commercially deployed systems usually rely on centralized architectures where one computing unit decides for all intersections (e.g., SCOOT and SCATS) or hierarchical architectures where one part of the decision is central and another part is decentralized. For example, in MOTION, the cycle time and offsets are centrally decided every 10–15 min for the whole network, whereas traffic signal splits, phase sequence, and small cycle modifications are determined at individual intersections based on real-time traffic fluctuations. The RHODES system [18] is also hierarchical with local and network decision modules, but contrary to older ATSC systems that reactively consider real-time information, it predicts future traffic flows for proactive decision-making. Model predictive control approaches are also centralized proactive ATSC strategies that attempt to determine system-wide optimal signal plans in a rolling horizon fashion [19], [20]. To deal with the large-scale nature of the problem in both space and time, these approaches usually rely on a coarse representation of the transportation infrastructure and continuous instead of binary green traffic light allocations. Coarse infrastructure representation means that large road segments between adjacent intersections are modeled with single links, failing to capture rapidly evolving traffic phenomena, whereas by avoiding the explicit modeling of red/green switching for consecutive time units, suboptimal solutions are derived.

Fully distributed online algorithms dynamically adjust the signal parameters of multiple intersections based on the network state without relying on a centralized computing unit. Due to the complex and large-scale nature of the problem, these algorithms often rely on low complexity but suboptimal artificial and computational intelligence techniques. One such technique is reinforcement learning (RL), which offers the ability to learn relationships between observed states and actions in an uncertain and dynamic environment by maximizing a value function.

Thorpe [21] considered the traffic lights as the acting agents and developed an approach that constructed a traffic-light-based value function that approximates the aggregate waiting time of cars (this can result in a huge number of states), whereas Wiering et al. [22] considered car-based value functions for the estimation of waiting times while the traffic signal plans were generated by car voting. A distributed computational market-based technique that also considers vehicle–intersection agent cooperation is presented in [23]; it was suggested to form computational markets at each intersection so that vehicles agents can trade the use of capacity. This approach can be difficult to implement in practice as it requires vehicle drivers to monetize access to road resources on the fly. Multiagent learning with cooperation between neighboring intersections has also been considered in [24] and [25]; these approaches adaptively improve the system-wide performance of the network using game-theoretic and RL methods but do not provide optimal results. Recently, a control approach based on backpressure routing, adopted from communication networks, has been proposed [26]. This approach eliminates the aforementioned problems by allowing each intersection to decide on the right of way based only on local information about the traffic states and queue lengths. The authors prove that the proposed algorithm attains maximum network throughput for each time instance. Nevertheless, the approach relies only on queue lengths and neglects vehicle delay, and the information utilized is not sufficient to optimize the offset between intersections.

In this paper, a cooperative distributed online1 algorithm for system-wide optimization of traffic signal control based on CTM is proposed. This approach departs from the traditional view of considering optimization techniques for the solution of MITSC using fine-grained macroscopic models, such as CTM, only for offline centralized systems. The algorithm is based on spatially and temporally decomposing the problem and iteratively solving the produced subproblems by individual intersection controllers (ICs). Spatial decomposition is achieved by dividing the considered transportation topology into single-intersection areas; temporal decomposition is achieved by separating the time horizon considered into small time windows (e.g., 10 min). In this way, signal timing plans are adapted online every one temporal time window, although during this time, the subsequent signal plans are computed. Because the subproblem solution preserves information associated with neighboring intersections, ICs cooperate with each other by locally exchanging appropriate data. To achieve this, the centralized problem is reformulated in a way that facilitates decomposition, and the ADMM [27] is employed to arrive at a distributed solution to the relaxed linear problem. After the relaxed solution is obtained, distributed rounding schemes are employed at each intersection to derive appropriate binary values for the decision variables that determine the traffic signal split plans. The fully distributed nature of

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1The key defining characteristic of online adaptation is that, soon after input information is received regarding the state of the system, decision-making takes place, resulting in the adaptation of traffic signal plans. The proposed system has this feature as it adapts every few minutes based on short-term prediction of the system state; nonetheless, it is not a real-time system in the sense that adaptation does not occur on a second-by-second basis.
the proposed algorithm overcomes the main disadvantages of centralized and hierarchical systems such as SCOOT, SCATS, MOTION, and RHODES, which require the deployment of an expensive communication network, are not scalable, and cannot bring down the entire traffic signal network due to failure of the centralized computer. In addition, contrary to other distributed algorithms that myopically control traffic signals based on the current network state, our approach proactively optimizes system-wide performance for a look-ahead time window using the CTM.

The contributions of this paper are the following:

- introduction of a spatial and temporal decomposition framework for CTM that can be used in several transportation problems;
- development of a distributed online cooperative solution procedure of the MITSC Problem using CTM; the procedure can also be employed in a parallel fashion on a single computing platform (e.g., multicore computer or computer cluster at a traffic operations center) to speed up the solution procedure;
- efficient approximation of the optimal solution through the development of two distributed solution rounding schemes.

The reminder of this paper is organized as follows. Section II-A outlines the CTM that captures the traffic dynamics, while Section II-B explains ADMM. Section III explains temporal decomposition and presents the centralized formulation of the multiple-intersection traffic signal control problem. In Section IV, the spatial decomposition framework is explained, whereas in Section V the distributed ADMM solution to the relaxed problem and the two distributed rounding schemes are developed. Section VI describes the performance evaluation of the proposed solution approach in terms of convergence, optimality, and scalability. Finally, Section VII summarizes this paper and discusses directions for future work.

**Notation:** All boldface letters indicate vectors (lowercase) or matrices (upper case), whereas calligraphic letters denote sets. The superscripts $()^T$ and $()^{-1}$ denote the transpose and the matrix inverse, respectively. $\|z\|_2$ denotes the Euclidean norm of a vector $z$. Operators $A \cup B$, $A \cap B$, and $A \setminus B$, denote the union, intersection, and set difference of sets $A$ and $B$, respectively, whereas $|A|$ denotes the cardinality of set $A$. $|x|$ denotes the absolute value of variable $x$. $h_c(x)$ is the indicator function that is equal to zero if $x \in C$ and $+\infty$ otherwise.

II. PRELIMINARIES

A. CTM

The CTM [28] is a discrete analog of the well-known first-order Lighthill–Whitham–Richards (LWR) continuum flow model [29], [30] which is based on the fundamental relationship for the conservation of flow and supplemented by the assumption that traffic flow, at road point $x$ at time $t$, is only a function of traffic density. The form of this flow–density function is specified using a flow–density model (e.g., Greenshields, Pipes, or Van Aerde models [31]) and calibrated by estimating macroscopic traffic flow parameters (such as the free-flow speed, jam density, maximum flow or capacity, and speed at capacity) for a specific road configuration.

In the CTM, both time and space are discrete. Each road segment is divided into homogeneous sections called cells, whereas time is partitioned in a way that one vehicle takes one time unit to travel through one cell at free-flow speed (the speed of vehicles when density is zero). When CTM assumes a piecewise linear flow–density relationship, the LWR model is simplified to the following difference equations that constitute the fundamental relationships of CTM:

$$y_{c,t} = \min(n_{c,t}, Q_{c,t}, Q_{c+1,t}, W_{c+1,t}(N_{c+1,t} - n_{c+1,t})) \quad (1)$$
$$y_{c+1,t} = y_{c,t} \quad (2)$$
$$n_{c,t+1} = n_{c,t} + \tilde{y}_{c,t} - y_{c,t} \quad (3)$$

In the above equations, $\tilde{y}_{c,t}$, $y_{c,t}$, and $n_{c,t}$ represent the number of vehicles that are entering cell $c$, are leaving cell $c$, and are inside cell $c$, respectively, at time $[t, t + 1)$. $Q_{c,t}$ and $N_{c,t}$ represent the maximum number of vehicles that can flow through and reside into cell $c$ at time $t$, respectively. $W_{c,t}$ is the ratio between the shock-wave propagation speed and the free-flow speed and indicates how fast a vehicle queue is formed. In homogeneous networks, it is true that quantities $Q_{c,t} = Q$, $N_{c,t} = N$, and $W_{c,t} = W$ are constant for all cells. Equation (1) indicates that the number of vehicle leaving cell $c$ is limited either by the number of vehicles in the cell, the capacity of the cell for outflow vehicles, the capacity of the successor cell for inflow vehicles, and the space left in the successor cell when a queue is forming. Equations (2) and (3) ensure flow conservation at cell $c$.

The popularity of CTM is based on its simplicity, its capacity to capture phenomena that are found in first-order continuum flow models, and its ability to model different boundary phenomena such as origin, destination, merge, diverge, and general intersection cells [32]. Although the standard CTM model cannot capture platoon dispersion, it is quite useful in modeling the spatial extent of queues and hence is more appropriate for signalized networks with closely spaced intersections as in urban environments [33]. For this reason, it has been adopted in TRANSYT-13 as an alternative to the platoon dispersion model [10]. In Section III, CTM is utilized to derive a MILP formulation for the optimal operation of traffic light signals.

B. ADMM

The ADMM is a powerful method for solving mathematical optimization problems of the form

$$\min f(x) + g(z) \quad (4a)$$
$$\text{s.t.} \quad Ax + Bz = d \quad (4b)$$
$$x \in C_x, \ z \in C_z \quad (4c)$$

where $x \in C_x \subseteq \mathbb{R}^{M_x \times 1}$, $z \in C_z \subseteq \mathbb{R}^{M_z \times 1}$, $A \in \mathbb{R}^{M_x \times M_x}$, $B \in \mathbb{R}^{M_x \times M_z}$, $d \in \mathbb{R}^{M_z \times 1}$, $f(x)$ and $g(z)$ are convex functions, and $C_x$, $C_z$ are closed convex sets. ADMM has been proposed in the 1970s [34] as a method for solving large-scale convex optimization problems by allowing the decomposition
of the original problem into simpler and/or smaller subproblems. Recently, ADMM has found a resurgence of interest due to its ability to provide fast, close to optimal, and distributed solutions to problems arising in several areas such as machine learning [27] and signal processing [35].

For the solution of problem (4), ADMM uses the scaled augmented Lagrangian form, \( \mathcal{L}_\rho(x, z, u) \)
\[
\mathcal{L}_\rho(x, z, u) = f(x) + g(z) + h_c(x) + h_c(z) + (\rho/2)\|Ax + Bz - d + u\|^2_2
\]
where \( u = \omega/\rho \) are the scaled dual variables, \( \omega \in \mathbb{R}^{M_d \times 1} \) are the dual variables or Lagrange multipliers, \( \rho \in \mathbb{R} \) is a penalty constant, and \( h_c(x) \) and \( h_c(z) \) are indicator functions. Starting from initial values \( z^0 \) and \( u^0 \), ADMM iteratively minimizes \( \mathcal{L}_\rho(x, z, u) \) with respect to \( x \) and \( z \) followed by an update of the scaled dual variables in three consecutive steps, as follows:

Step 1: \( x^{k+1} = \arg\min_x \mathcal{L}_\rho(x, z^k, u^k) \)

Step 2: \( z^{k+1} = \arg\min_z \mathcal{L}_\rho(x^{k+1}, z, u^k) \)

Step 3: \( u^{k+1} = Ax^{k+1} + Bz^{k+1} - d + u^k \).

The procedure continues until a stopping criterion is satisfied. Contrary to other decomposition methods that impose strong convergence conditions, ADMM enjoys the superior strong convergence conditions, ADMM enjoys the superior convergence properties of the method of multipliers and imposes mild technical conditions on the problem under investigation. In the case of problem (4), the necessary and sufficient conditions for optimality reduce to the satisfaction of primal and dual feasibility that measure the extend of constraint satisfaction and objective value suboptimality, respectively. To monitor progress towards optimality, we define the primal residual \( r_{pr}^k \) and dual residual \( r_d^k \) of iteration \( k \) as (see [27])

\[
\begin{align*}
  r_{pr}^k &= Ax^k + Bz^k - d \\
  r_d^k &= \nabla_x f(x^k) + \rho A^T u^k = \rho A^T B(z^k - z^{k-1}).
\end{align*}
\]

As primal feasibility and dual feasibility indicate optimality, a reasonable stopping criterion is to ensure that the primal and dual residuals are small. The number of iterations is also used as a stopping criterion, particularly when an approximate solution is needed. A comprehensive analysis of ADMM and its convergence properties and stopping conditions appear in [27].

III. CENTRALIZED PROBLEM FORMULATION

This section details the centralized mathematical formulation for the considered MITSC problem. MITSC involves the optimization of split plans, cycle lengths, and offset of the traffic signals of multiple intersections over a time horizon \( T_h \). Optimization is performed for some measure of interest such as mean/total vehicle delay, stoppage time, and throughput. Traffic dynamics are incorporated into the optimization problem through the CTM described in Section II-A. Our formulation builds on existing centralized approaches such as [11] and [12], by relaxing the assumption of an initially zero-state system; this allows the temporal decomposition of the original problem into smaller subproblems. This implication is particularly important when one wants to solve problems over a large time period, as such problems are prohibitively large.

Temporal problem decomposition refers to the process of separating the time horizon \( T_h \) over which MITSC is optimized into smaller time windows of generated traffic, i.e., \( T_w \), and solving the problem sequentially over those periods. Nevertheless, the considered optimization time \( T_w \) over which each subproblem is solved, is actually larger to allow all the vehicles to exit the network, as shown in Fig. 1. In fact, when online decision-making is sought, traffic signal plans must be updated every \( T_w \) time units, using only the solution corresponding to the first \( T_w \) time units. For instance, instead of optimizing the problem over a 4-h period, one could compute the solution every 10 min. In this case, a solution would have to be attained every 10 min, and applied to each intersection for the next 10-min period. Apart from reducing the computational effort for the solution of the problem, temporal decomposition takes advantage of accurate prediction of traffic demand, which can only be achieved for short-term traffic predictions (10−15 min) [36].

Before arriving at the final MITSC formulation, the objective and constraints of the problem are introduced.

A. Objective

For the MITSC formulation, the objective is the minimization of the total travel time (TTT) (the cumulative travel time of all vehicles). Assuming that the road network is empty both at the start and the end of the optimized time period \( T_o \), the total travel delay can be expressed as

\[
\sum_{c \in C} \sum_{t \in T} t y_{c,t} - \sum_{c \in C} \sum_{t \in T} t d_{c,t} \]

where \( T = \{1, \ldots, T_o\} \) and \( D_{c,t} \) denote the exogenous inflow traffic from an origin cell \( c \), \( t \in T \). As all vehicles enter and leave the road network, the entrance and exit times of each vehicle is included in the above expression, so that the total travel time is the sum of the travel times of all vehicles. The second term can be eliminated from the optimization problem since the starting time of each vehicle’s journey is fixed \( a \ priori \). Note that other objective functions can be described using CTM such as the minimization of the number of stops, the maximization of throughput, or weighted combinations of these objectives [11]. Moreover, it is important to consider a
large enough $T_o$ to ensure an empty network at the end of the considered period, as explained in Fig. 1; otherwise, the optimal solution may involve the undesirable effect of holding-back vehicles from exiting the network because, in this case, their travel time will be excluded from the objective value.

### B. CTM Constraints

To model the traffic dynamics we consider four types of CTM cell sets: ordinary ($\mathcal{E}$), origin ($\mathcal{O}$), destination ($\mathcal{D}$) and intersection ($\mathcal{I}$). Ordinary cells have both inflow and outflow of vehicles and nonzero capacity at all times. Origin cells are similar to ordinary cells but instead of receiving inflow traffic from other cells they receive exogenous inflow traffic $D_{c,t}$, $c \in \mathcal{O}$, $t \in \mathcal{T}$. Destination cells send their outflow traffic outside the network without restriction on capacity and infinite space at their destination. Finally, intersection cells have variable capacity $q_{c,t}$ imposed by the traffic signal phases. Despite the presence of the min operator in (1), which is nonlinear, (1)–(3) can be transformed into the following LP formulation for $c \in \mathcal{A} = \mathcal{E} \cup \mathcal{O} \cup \mathcal{D} \cup \mathcal{I}$, $t \in \mathcal{T}$:

\[
\begin{align*}
\text{max} & \quad y_{c,t} \\
\text{s.t.} & \quad y_{c,t} \leq n_{c,t} \\
& \quad 0 \leq y_{c,t} \leq q_{c,t} \\
& \quad y_{c,t} \leq W_{c,t} n_{c+1,t} \\
& \quad n_{c,t+1} = n_{c,t} + y_{c,t} - y_{c,t} \\
\end{align*}
\]

where $n_{c+1,t} = N_{c,t} - n_{c+1,t}$, if $c \in \mathcal{A} \setminus \mathcal{D}$ and $n_{c,t} = y_{c,t}$ if $c \in \mathcal{A} \setminus \mathcal{D}$, $y_{c,t} = D_{c,t}$ if $c \in \mathcal{O}$, and capacity $q_{c,t}$ is given by

\[
q_{c,t} = \begin{cases} 
Q_{c,t}, & c \in \mathcal{E} \cup \mathcal{O} \\
(1 - w_{i,t})Q_{c,t}, & i \in \mathcal{R}, c \in \mathcal{I}_{1,i} \\
(1 - w_{i,t})Q_{c,t}, & i \in \mathcal{R}, c \in \mathcal{I}_{2,i} \\
\infty, & c \in \mathcal{D}
\end{cases}
\]

where $\mathcal{I}_{1,i}$ and $\mathcal{I}_{2,i}$ denote the set of cells that receive a green light during the first and second phases of the $i$th intersection split plans, $\mathcal{R} = \{1, \ldots, N_I\}$ denotes the set of intersections, $N_I$ is the total number of intersections, and $w_{i,t}, i \in \mathcal{R}, t \in \mathcal{T}$, indicates whether phase 1 ($w_{i,t} = 1$) or phase 2 ($w_{i,t} = 0$) has the right of way. These variables are the main decision variables of the considered problem, implicitly optimizing the traffic signal split plans and cycle lengths of all intersections, and the offsets between them (see also Fig. 1). In the above LP program, constraints (8b)–(8d) force $y_{c,t}$ to be in the range $[0, \min\{n_{c,t}, W_{c,t} n_{c+1,t}, q_{c,t}\}]$, whereas the maximization objective guarantees that $y_{c,t}$ will take the maximum value in this range. Without loss of generality, we will assume for the rest of this paper that the network is homogeneous.

To incorporate the different maximization expressions (8a) into our problem, a penalty minimization term $\alpha \sum_{c \in \mathcal{D}} \sum_{t \in \mathcal{T}} t y_{c,t}$ is introduced into our primary objective function, where $\alpha$ is a penalty constant, eliminating to a certain extent the unindented vehicle holding-back problem [37].

### C. Additional Constraints

#### 1) Maintaining Minimum Green/Red Time

Apart from the constraints associated with the CTM model, we need to introduce more constraints regarding the traffic signal operation.

1) **Maintaining Minimum Green/Red Time**: For the operation of traffic lights, a minimum green/red time $G_{\text{min}}$ is usually assumed for each phase. To check that the minimum green time constraint is preserved, it must be ensured that, for $G_{\text{min}} + 1$ consecutive time units, there is no more than one modification in the value of $w_{i,t}$. In mathematical terms, this can be expressed for $i \in \mathcal{R}$ as

\[
\begin{align*}
\sum_{\tau = t}^{t + G_{\text{min}} - 1} w_{i,\tau} & \leq G_{\text{max}}, & t = 1, \ldots, T - G_{\text{max}} + 1 \\
\sum_{\tau = t}^{t + G_{\text{max}} - 1} w_{i,\tau} & \geq 1, & t = 1, \ldots, T - G_{\text{max}} + 1.
\end{align*}
\]

These inequalities (10) and (11) are equivalent to $w_{i,t} = [w_{i,t} - w_{i,t-1}]$, where $w_{i,t} \in \{0, 1\}$, implying that $w_{i,t}$ indicates whether a signal change has occurred between $t - 1$ and $t$ (green to red or red to green).

2) **Maintaining Maximum Green/Red Time**: Similar to the minimum green time, the maximum green time constraint is maintained when the same sign is not preserved for more than $G_{\text{max}}$ time units, which can be expressed for $i \in \mathcal{R}$ as

\[
\begin{align*}
\sum_{\tau = t}^{t + G_{\text{max}} - 1} w_{i,\tau} & \leq G_{\text{max}}, & t = 1, \ldots, T - G_{\text{max}} + 1 \\
\sum_{\tau = t}^{t + G_{\text{max}} - 1} w_{i,\tau} & \geq 1, & t = 1, \ldots, T - G_{\text{max}} + 1.
\end{align*}
\]

Constraints (13) and (14) indicate that we cannot have $G_{\text{max}} + 1$ consecutive 1’s and 0’s, respectively.

3) **Ensuring Flow Conservation**: To ensure flow conservation in the network, we must make sure that all entering and initially existing traffic must exit the network. Equivalently, it must be ensured that the network is empty at the end of the considered time horizon. This can be expressed as

\[
\sum_{c \in \mathcal{A}} n_{c,T_o+1} = 0.
\]

### D. Initial Condition Constraints

The system state at any time $t$ is comprised of the cell states, denoted by $n_{c,t}, c \in \mathcal{A}$, $t \in \mathcal{T}$, and the state of the traffic lights $w_{i,t}, i \in \mathcal{R}, t \in \mathcal{T}$. Computing the next cell state requires only the current cell states in CTM, hence having the initial cell states

\[
n_{c,1} = n_{c,1}^{\text{init}}, c \in \mathcal{A}
\]

is sufficient for the evolution of the traffic dynamics. On the contrary, for the correct evolution of the traffic signal decisions, we need to consider at least $G_{\text{max}}$ time units. Hence

\[
w_{i,t} = w_{i,1}^{\text{init}}, i \in \mathcal{R}, t = -G_{\text{max}} + 1, \ldots, 0.
\]
E. MILP Formulation

In summary, the MITSC problem formulation is

\[
\text{MITSC} : \min \sum_{c \in D} \sum_{t} ty_{c,t} + \alpha \sum_{c \in D} \sum_{t} ty_{c,t}
\]

s.t.:  
- CTM constraints for all cells (8b)–(8e)  
- constraints (10)–(15)  
- initial conditions (16) and (17).

In formulation MITSC, the main decision variables are the traffic light states \( w_{i,t} \in \{0, 1\} \), which appear in the capacity expressions (9) of intersection cells, although there are also auxiliary variables \( y_{c,t}, n_{c,t}, q_{c,t}, u_{i,t} \) that allow the evolution of CTM dynamics and the representation of the traffic signal constraints. Because the problem is composed of both binary \( (w_{i,t}) \) and continuous variables \( (u_{i,t}, y_{c,t}, n_{c,t}, q_{c,t}) \), it belongs to the class of MILP, and it is NP-hard to solve. By relaxing the binary variables to take continuous values \( (w_{i,t} \in [0, 1]) \), a lower bound on the optimal solution is obtained by solving an LP problem. The relaxed version of MITSC will be referred to as RMITSC.

IV. SPATIAL DECOMPOSITION

Solving the system-wide problem MITSC in a distributed setting requires proper geographical partitioning of the network in a way that the optimal solution is obtained through the iterative solution of easy subproblems and the local exchange of information between neighboring areas. A good policy toward this direction is to divide the considered network in areas of one intersection so that sensing, decision-making, local communication (with adjacent intersections), and control are handled locally by the IC of the area, similar to [24], [25]. Sensing is necessary to monitor and measure the traffic state of one intersection so that sensing, decision-making, local communication (with adjacent intersections), and control are handled locally by the IC of the area, similar to [24], [25]. Sensing is necessary to monitor and measure the traffic state of one intersection so that sensing, decision-making, local communication (with adjacent intersections), and control are handled locally by the IC of the area, similar to [24], [25]. Sensing is necessary to monitor and measure the traffic state of one intersection so that sensing, decision-making, local communication (with adjacent intersections), and control are handled locally by the corresponding IC.

It is clear from this example that ordinary cells give rise to variable \( n_{c+1,t} \) from its successor cell, whereas \( y_{c-1,t} \) from its predecessor cell. This important observation implies that the cell states can evolve independently for each area, apart from boundary cells that require information about variables that belong to predecessor or successor cells not belonging to the particular area. In particular, in Fig. 2 cell 105 of area \( A_1 \) requires the number of vehicles in its successor cell 106 of \( A_2 \), whereas cell 705 of \( A_1 \) requires the number of vehicles leaving out of its predecessor cell 704 of \( A_4 \).

This spatial decomposition is motivated by the nature of transportation networks, as explained through the example topology in Fig. 2, which depicts the CTM of a \( 2 \times 2 \) grid topology with four intersections and two-way arterials. In the figure, the dashed lines indicate a possible spatial decomposition of the network that partitions the topology into four areas \( A_i, i = 1, \ldots, 4 \), so that each area is associated to exactly one intersection. In this distributed setting, area \( A_i \) is controlled by IC\(_i\), whereas interaction between adjacent intersections can take place only through boundary cells.

This can be understood by observing the linear equations in (8) that describe the state evolution of an ordinary cell \( c \), from which it is clear that the computation of its variables \( (y_{c,t}, n_{c,t+1}) \) at one particular time step \( t \), information is only needed from cells \( c - 1 \) and \( c + 1 \). Specifically, (8d) requires variable \( n_{c+1,t} \) from its successor cell, whereas (8e) requires \( y_{c-1,t} \) from its predecessor cell. This important observation implies that the cell states can evolve independently for each area, apart from boundary cells that require information about variables that belong to predecessor or successor cells not belonging to the particular area. In particular, in Fig. 2 cell 105 of area \( A_1 \) requires the number of vehicles in its successor cell 106 of \( A_2 \), whereas cell 705 of \( A_1 \) requires the number of vehicles leaving out of its predecessor cell 704 of \( A_4 \).

The defined boundary cells are essential in spatially decomposing a given transportation network for the CTM model and can be applied for the decomposition of several transportation problems such as the freeway ramp metering and the dynamic traffic assignment problems. Here, this spatial decomposition is utilized for the distributed solution of MITSC via ADMM. It should be emphasized that an arbitrary number of intersections could be considered for each area, given that a controller can manage the entire area, without affecting the final derived solution. That is because each area does not decide independently but a global decision is reached through collaboration, contrary to existing systems, such as in [9] and [17], where subsystems are designed to be jointly optimized in a central manner and share common characteristics (e.g., common cycle length and interrelated phase splits). Nevertheless, spatial decomposition controls the amount of communication exchanged and the
computation required from each area controller. The choice of decomposing the system in single-intersection areas is to allow a fully distributed architecture. Moreover, it should be emphasized that such a problem need not necessarily involve all intersections of a city but rather parts of the city where traffic is interrelated [38].

V. DISTRIBUTED FORMULATION AND SOLUTION OF MITSC

The centralized solution of the MITSC problem may provide better performance if it can be derived, but it has several shortcomings as a solution strategy. First, solving this problem is usually intractable and hence not suitable for online decision-making because the problem is complex (NP-hard) and of large scale (particularly when the problem involves a large time horizon and several intersections). Second, centralized solutions require global information about the status of the network and hence may be prone to communication-related failures. Third, solving the problem centrally is not robust as failure of the central unit will result in complete failure of the system. On the other hand, distributed strategies can be more robust to failures. For example, communication failure between certain intersections may result in partial coordination loss, whereas intersections can continue working either individually or in subgroups. Additionally, by temporally and spatially decomposing the problem into subproblems of smaller size, although global optimality is not maintained, computationally efficient and good quality solutions can be obtained.

A distributed solution to the MITSC problem is obtained by performing two consecutive phases. In phase 1, the relaxed problem, \( RMITSC \), is solved distributedly via ADMM to avoid the exponential complexity of MITSC. This is achieved by transforming \( RMITSC \) into an appropriate ADMM form and providing close-form solutions to the optimization problems arising in the three iterative ADMM steps, as explained in Section V-A; a distributed algorithm summarizing the ADMM steps and explaining the information neighboring subsystems is also provided (Algorithm 1). In phase 2, a distributed rounding scheme is used to obtain a close-to-optimal solution to MITSC by rounding off fractional values of decision variables obtained from the solution of \( RMITSC \) in phase 1. Section V-B describes two novel distributed rounding schemes based on minimizing the cumulative departure rate (CDR) error from the relaxed solution (Section V-B1) and the round-off error of the fractional decision variables (Section V-B2).

A. Phase 1: Distributed Solution of \( RMITSC \)

To derive a distributed formulation for \( RMITSC \), we need to convert the problem into a form that is decomposable for each intersection. This implies that each IC should only solve subproblems associated with variables belonging to its area. Toward this direction, we rewrite the centralized \( RMITSC \) problem into the following form that distinguishes decoupled constraints for each intersection [(18b), (18c), and (18f)], from coupled variables that involve constraints from more than one intersections [(18d) and (18e)]:

\[
\begin{align*}
\min & \quad \sum_{i=1}^{N_I} f_i^T x_i \\
\text{s.t.} & \quad A_i x_i = a_i, \quad i \in \mathcal{R} \\
& \quad B_i x_i \leq b_i, \quad i \in \mathcal{R} \\
& \quad y_{c,t} + s_{c,t} = WN - W n_{c+1,t}, \quad c \in B_i^o, \quad t \in \mathcal{T}, \quad i \in \mathcal{R}, \\
& \quad n_{c,t+1} = n_{c,t} + \xi_{bc_{c,t}} - y_{c,t}, \quad c \in B_i^f, \quad t \in \mathcal{T}, \quad i \in \mathcal{R}, \\
& \quad x_i^l \leq x_i \leq x_i^u, \quad i \in \mathcal{R}
\end{align*}
\]

where \( x_i = [n_i^T, y_i^T, w_i^T, u_i^T, s_i^T]^T \) denotes the vector of variables of area \( A_i \); \( n_i \in \mathbb{R}^{A_i |(T+1)|} \), \( y_i \in \mathbb{R}^{A_i |T_i + 1|} \), \( w_i \in \mathbb{R}^{A_i |T_i|} \), and \( u_i \in \mathbb{R}^{(T_i - 1)|A_i|} \) are vectorized versions of variables \( n_{c,t}, y_{c,t}, w_{i,t}, \) and \( u_{i,t} \), \( c \in A_i, \quad i \in \mathcal{R}, \quad t \in \mathcal{T}; \) \( x_i^l \) and \( x_i^u \) are the lower and upper bounds of the corresponding variables; and dummy variables \( s_i \in \mathbb{R}^{T_i |T_i|} \) are introduced to convert inequalities (8d) for output boundary cells of area \( A_i \) into equalities. Expression (18a) captures the linear objective function, where vector \( f_i \) denotes the cost associated with variables \( x_i \), whereas (18b) and (18c) capture all decoupled equality and inequality constraints whose variables belong to the same area, i.e., (8b), (8c), (10)–(17), and (8d) excluding output boundary cells and (8e) excluding input boundary cells. The excluded constraints are represented by the coupled equalities (18d) and (18e), which involve variables from different areas and hence cannot be handled directly by the same IC. Note that the flow constraint \( \sum_{c \in A_i} n_{c,T_i+1} = 0 \) and any initialization constraints have been included in the above formulation as bound constraints; for example, the flow constraint can be written as \( n_{c,T_i+1} = 0 \) or \( 0 \leq n_{c,T_i+1} \leq 0 \), \( c \in A \).

To be able to solve the problem in a distributed manner via the ADMM algorithm, we rewrite it into the equivalent form

\[
\begin{align*}
\min & \quad \sum_{i=1}^{N_I} f_i^T x_i \\
\text{s.t.} & \quad A_i x_i = a_i, \quad i \in \mathcal{R} \\
& \quad B_i x_i + \xi_i = b_i, \quad i \in \mathcal{R} \\
& \quad y_{c,t} + s_{c,t} = WN - W n_{c+1,t}, \quad c \in B_i^o, \quad t \in \mathcal{T}, \quad i \in \mathcal{R}, \\
& \quad n_{c,t+1} = n_{c,t} + \xi_{bc_{c,t}} - y_{c,t}, \quad c \in B_i^f, \quad t \in \mathcal{T}, \quad i \in \mathcal{R}, \\
& \quad x_i^l \leq x_i \leq x_i^u, \quad \xi_i \geq 0, \quad i \in \mathcal{R}
\end{align*}
\]

where the equivalence is apparent from the fact that \( \xi_i = x_i, \quad i \in \mathcal{R} \), and variables \( \xi_i \) are introduced to transform inequalities (18c) into equalities (19c). For better clarity, we abuse the

\[\text{Area-related sets will be denoted with the same symbol and a subscript index to indicate the area. For example, sets } \mathcal{E} \text{ and } \mathcal{E}_i \text{ denote the set of ordinary cells in the whole topology and area } A_i, \text{ respectively.}\]
notation and imply that variables $\xi_{n_{i,t}}$ indicate correspondence to variables $n_{i,t}$; the same applies to the other variable sets.

The above formulation adheres to ADMM formulation (4) with $x = [x_1^T, \ldots, x_N^T]^T$ and $z = [\xi_1^T, \ldots, \xi_N^T, \xi_{1,n_{i,t}}^T, \ldots, \xi_{N_{N_{I}}}^T]^T$, whereas $C_x$ and $C_z$ are given by

$$C_x = \{x | A_i x_i = a_{i} \mid i \in \mathcal{R}\},$$

$$C_z = \{z | z = (\xi, \zeta), x' \leq \xi \leq x'', \zeta \geq 0\}.$$

Constraints (19c)–(19f) are coupling constraints between $x$ and $z$, representing (4b) of ADMM formulation.

According to the ADMM algorithm, we rewrite the problem into the augmented Lagrangian form to obtain

$$\min L(x, \zeta, \xi, \kappa, \lambda, \mu, \nu)$$

$$= \sum_{i=1}^{N_I} \left( f_i^T x_i + h_{c_{1,i}}(x_i) + h_{c_{2,i}}(\xi_i) + h_{c_{3,i}}(\zeta_i) \right)$$

$$+ \frac{\rho}{2} \sum_{i=1}^{N_I} \left( \|B_i x_i + \zeta_i - b_i + \kappa_i\|_2^2 + \|x_i - \xi_i + \nu_i\|_2^2 \right)$$

$$+ \sum_{c \in B_c^I} \sum_{t=1}^{T_c} \left( y_{c,t} + s_{c,t} + W \xi_{n_{i,t}} - W N + \lambda_{c,t} \right)^2$$

$$+ \sum_{c \in B_c^I} \sum_{t=1}^{T_c} \left( n_{c,t+1} - n_{c,t} + y_{c,t} - \zeta_{y_{c,t-1}} + \mu_{c,t} \right)^2$$

where $\kappa$, $\nu$, $\lambda$, and $\mu$ are the scaled Lagrange multipliers of constraints (19c)–(19f), respectively. Hence, ADMM consists of iteratively solving $L(x, \zeta, \xi, \kappa, \lambda, \mu, \nu)$ over $x$ (step 1), then $\xi$ and $\zeta$ in parallel (step 2), and then updating $\kappa$, $\lambda$, $\mu$, $\nu$ (step 3). After the $k$th iteration of the ADMM algorithm, vectors $x^k$, $\zeta^k$, $\xi^k$, $\kappa^k$, $\lambda^k$, $\mu^k$, $\nu^k$ have been attained; next, we show how the problems that appear in iteration $k + 1$ can be solved.

**Step 1** of ADMM consists of solving the problem over $x$. The problem to be solved can be defined as shown at the bottom of the page.

The above formulation is decomposable for each $x_i$, meaning that we can solve $N_I$ smaller subproblems, one for each intersection. The only limitation is that the values of $\xi_{n_{i,t}}^k$ and $\zeta_{y_{c,t}}^k$ that appear in the last two terms are not known to IC.

However, these quantities can easily be communicated to IC as they belong to immediate neighboring intersections. Hence, assuming that these quantities are known to the appropriate intersections, $x^{k+1}$ can be computed by solving $N_I$ problems in parallel, one at each intersection. To simplify the notation, let us define

$$e_{i1}^k = -c_i^k + b_i - \kappa_i^k$$

$$e_{i4}^k = \xi_i^k - \nu_i^k$$

$$\sum_{c \in B_c^I} \sum_{t=1}^{T_c} \left( y_{c,t} + s_{c,t} + W \xi_{n_{i,t}} - W N + \lambda_{c,t} \right)^2$$

$$= \|C_i x_i - e_i^k\|_2^2$$

$$\sum_{c \in B_c^I} \sum_{t=1}^{T_c} \left( n_{c,t+1} - n_{c,t} + y_{c,t} - \zeta_{y_{c,t-1}} + \mu_{c,t} \right)^2$$

$$= \|H_i x_i - e_i^k\|_2^2.$$

Based on the above definitions, IC needs to solve the problem

$$\min_{x_i} \frac{1}{2} x_i^T F_i x_i - x_i^T p_i$$

$$A_i x_i = a_i$$

where $F_i = B_i^T B_i + C_i^T C_i + H_i^T H_i + I_i$, with $I_i$ being the identity matrix of appropriate dimensions, and $p_i = B_i e_{i1} + C_i e_{i2} + D_i e_{i3} + e_{i4} - (1/\rho) \Lambda_i$. Problem (24) is a convex quadratic programming problem with linear equality constraints whose solution can be obtained by solving the linear system of equations resulting from the Karush–Kuhn–Tucker conditions (see [39, Ch. 16]), i.e.,

$$\begin{bmatrix} F_i & A_i^T \\ A_i & 0 \end{bmatrix} \begin{bmatrix} x_i^{k+1} \\ \sigma \end{bmatrix} = \begin{bmatrix} K_i & \xi_i^{k+1} \\ \sigma \end{bmatrix} = \begin{bmatrix} p_i^k \\ a_i \end{bmatrix}$$

where $\sigma$ are dual variables associated with the equality constraints, and $K_i \in \mathbb{R}^{(M_{z_i} + M_{a_{eq_i}}) \times (M_{z_i} + M_{a_{eq_i}})}$, with $M_{z_i} = (2|A_i| + |B_i^T| + 2|T_o| + |A_i| - 1$ and $M_{a_{eq_i}} = (|A_i| - |B_i^T| + |D_i|)|T_o|$, being the number of rows in $x_i$ and $A_i$, respectively.

Equation (25) needs to be solved several times at IC, one per iteration; therefore, it is important to reduce the
computational complexity of solving this system. Because matrix $K_i$ is constant for different iterations, we can decompose
and store it once during initialization; in this way, the solution of (25) can be computed an order of magnitude cheaper. An
efficient and robust decomposition method suitable for sparse matrices is $LDL^T$ [40]. Using this method, we can derive matrices $L_i$, $D_i$, $P_i$ such that

$$K_i = P_i L_i D_i L_i^T P_i^T$$

where $L_i$ is lower triangular, $D_i$ is block diagonal with blocks of dimension 1 or 2, and $P_i$ is an orthogonal permutation matrix chosen according to the sparsity pattern of $K_i$. The solution of (25) is then given as

$$\left[ x_i^{k+1} \begin{array}{c} \sigma \end{array} \right] = P_i \left( L_i^T \right)^{-1} \left( D_i^{-1} \left( P_i^T \left[ \begin{array}{c} \sigma \end{array} \right] \right) \right).$$ \hspace{1cm} \text{(26)}$$

To compute (26) multiple times, we need to store $L_i$, $D_i^{-1}$ and $P_i$. The computation of $D_i^{-1}$ can be performed during initialization and only requires the inversion of matrices of dimension 1 or 2, whereas the computation of terms $L_i^T \chi_2$ and $(L_i^T)^{-1} \chi_1$ can be performed in each iteration using forward and backward substitution, as $L_i$ and $L_i^T$ are lower and upper triangular, respectively.

**Step 2** of ADMM consists of solving the problem over $\zeta$ and $\xi$. The problem to be solved can be defined as shown at the bottom of the page.

The above formulation is separable for variables $\zeta_i$ and $\xi_i$. Similar to step 1, the only limitation is that $y_{c-1,t}, s_{c-1,t}, \lambda_{c-1,t}$, $c \in B_i^O, t = 1, \ldots, T_0$, are not known to IC, and need to be communicated to IC from adjacent intersections. Hence, assuming that these quantities are known to appropriate intersections, $\kappa^{k+1}$ and $\xi^{k+1}$ can be computed analytically by solving $N_I$ problems in parallel, one at each intersection. The following analytical solutions can easily be obtained:

$$\zeta_i^{k+1} = \min \left\{ 0, - (B_i x_i^{k+1} - b_i + \kappa_i^k) \right\} \hspace{1cm} \text{(27)}$$

$$\xi_i^{k+1} = \min \left\{ x_i^u, \max \left\{ x_i^u, x_i^{k+1} + \nu_i^k \right\} \right\} \hspace{1cm} \text{(28)}$$

Special attention should be given to the fact that (28) applies to all $\xi_i$ variables, except from $\zeta_{n_e,t}$, $c \in B_i^I$, $t \in T$, and $\xi_{y_e,t}$, $c \in B_i^O, t \in T$. For the former variables, we need to solve

$$\begin{align*}
\min & \quad \left( y_{c-1,t}^{k+1} + s_{c-1,t}^{k+1} + W_{\xi_{n_e,t}} - W N + \lambda_{c-1,t}^k \right)^2 \\
& \quad + \left( n_{c,t}^{k+1} - \xi_{n_e,t}^k + \nu_{n_e,t}^k \right)^2 \\
\text{s.t.} & \quad x_{n_e,t}^l \leq \xi_{n_e,t}^k \leq x_{n_e,t}^u.
\end{align*}$$ \hspace{1cm} \text{(29)}$$

Problem (29) can be solved analytically by finding the value of $\zeta_{n_e,t}$ that zeroes the derivative of the objective function and by projecting onto the feasible set, which yields

$$\begin{align*}
\xi_{n_e,t}^{k+1} &= \min \left\{ x_{n_e,t}^u, \max \left\{ x_{n_e,t}^l, \left( 1 + W^2 \right)^{-1} \left( n_{c,t}^{k+1} + \nu_{n_e,t}^k \right) \\
& \quad - W (y_{c-1,t}^{k+1} + s_{c-1,t}^{k+1} - W N + \lambda_{c-1,t}^k) \right\} \right\}.
\end{align*}$$ \hspace{1cm} \text{(30)}$$

For variables $\xi_{y_e,t}$, $c \in B_i^O$, $t \in T$, we need to solve

$$\begin{align*}
\min & \quad \left( n_{c,t}^{k+1} - y_{c,t}^{k+1} + y_{c+1,t}^{k+1} - \xi_{y_e,t} + \mu_{c+1,t}^k \right)^2 \\
& \quad + \left( y_{c,t}^{k+1} - \xi_{y_e,t} + \nu_{y_e,t}^k \right)^2 \\
\text{s.t.} & \quad x_{y_e,t}^l \leq \xi_{y_e,t} \leq x_{y_e,t}^u,
\end{align*}$$ \hspace{1cm} \text{(31)}$$

whose solution is given by

$$\begin{align*}
\xi_{y_e,t}^{k+1} &= \min \left\{ x_{y_e,t}^u, \max \left\{ x_{y_e,t}^l, \frac{1}{2} \left( n_{c,t}^{k+1} - y_{c,t}^{k+1} + y_{c+1,t}^{k+1} - \xi_{y_e,t} + \mu_{c+1,t}^k + \nu_{y_e,t}^k \right) \\
& \quad + \left( y_{c,t}^{k+1} - \xi_{y_e,t} + \nu_{y_e,t}^k \right) \right\} \right\}.
\end{align*}$$ \hspace{1cm} \text{(32)}$$

**Step 3** of ADMM consists of updating the dual variables associated with the coupled equality constraints. IC needs to perform the following updates, for $t \in T$:

$$\kappa_i^{k+1} = B_i \zeta_i^{k+1} + \xi_i^{k+1} - b_i + \kappa_i^k \hspace{1cm} \text{(33)}$$

$$\lambda_{c,t}^{k+1} = y_{c,t}^{k+1} + s_{c-1,t}^{k+1} + W_{\xi_{n_e,t}}^{k+1} - W N + \lambda_{c-1,t}^k, \ c \in B_i^O \hspace{1cm} \text{(34)}$$

$$\mu_{c,t}^{k+1} = n_{c,t}^{k+1} - y_{c-1,t}^{k+1} + y_{c+1,t}^{k+1} - \xi_{y_e,t} + \mu_{c+1,t}^k, \ c \in B_i^I \hspace{1cm} \text{(35)}$$

$$\nu_{y_e,t}^{k+1} = x_{y_e,t}^l - \xi_{y_e,t}^{k+1} + \nu_{y_e,t}^k. \hspace{1cm} \text{(36)}$$

The computation of updates (33) and (36) are based only on local information, whereas updates (34) and (35) require knowledge of terms $\kappa_i^{k+1}, c \in B_i^O$ and $\xi_{y_e,t}^{k+1}, c \in B_i^I, t \in T$, which can be obtained from neighboring intersections.
From the above analysis, it is clear that, in each iteration of ADMM, we need to perform three computation steps followed by three local communication steps. Communication step 1 can be eliminated as values $\eta_{k+1}^{h}, c \in B_{1}^{c}$ and $\xi_{y_{k+1}}^{h}, c \in B_{1}^{c}$, $t \in T$ needed in the $k$th iteration have already been obtained from communication step 3 of the previous iteration. In addition, communication step 3 can be avoided if IC explicitly computes the $\xi$-values it needs for computation step 3. In our case, computing the necessary $\xi$-values of boundary cells of neighboring intersections carries very little computational cost compared with the overall cost of computation steps 1 and 2; therefore, it is beneficial to trade off one communication step with some extra computation. To summarize, each iteration of ADMM requires three computation steps and one communication step after computation step 1.

Algorithm 1 outlines ADMM for the solution of $\mathcal{RMITSC}$. Although Algorithm 1 is iterative, it is important to highlight the fact that all three steps of each iteration are analytically computed according to (26), (28)–(32), and (33)–(36), respectively. Obtaining distributed analytical solutions to all steps of the ADMM algorithm is not a standard result but emanates from the structure of the problem and the targeted introduction of variables $\xi$ and $\zeta$ into (19).

Algorithm 1: Distributed ADMM algorithm for the solution of $\mathcal{RMITSC}$ problem

\begin{verbatim}
for (each IC$_i$) do
    Init.: Set $\xi_i^0 = \eta_i^0 = \lambda_i^0 = \mu_i^0 = \nu_i^0 = 0.$
    repeat
        1. Compute $x_{i}^{k+1}$ using (26) (Step 1).
        2. Compute to neighboring intersection $j \in N_i$ the values of $y_{c,t}^{k}$, $s_{c,t}^{k}$, $n_{c,t}^{k}$, $c \in \{B_1 \cap B_2^c\}$, $t \in T$.
        3. Compute $\xi_j^{k+1}$ using (27) and $\eta_j^{k+1}$ using (28), (30), and (32).
           Additionally, compute values for $\eta_{n_{c,t}}$ and $\xi_{y_{c,t}}$, $c \in \{B_1 \cap B_2^c\}$, $t \in T$, using (30) and (32) (Step 2).
        4. Update the values of dual variables $\eta_{k}^{c,t}$, $\lambda_{k+1}^{c,t}$, $\mu_{k+1}^{c,t}$, $\nu_{k+1}^{c,t}$ using (33)–(36).
           Additionally update $\lambda_{c,t}$ and $\mu_{c,t}$, $c \in \{B_1 \cap B_2^c\}$, $t \in T$, using (34) and (35) (Step 3).
        5. Compute primal and dual residuals [(5) and (6)] and check stopping conditions.
    until (Convergence achieved)
end for
\end{verbatim}

B. Phase 2: Distributed Rounding

Having obtained a distributed solution to $\mathcal{RMITSC}$ via ADMM, the next step is to round the main decision variables $(w_{i,t}, i \in \mathcal{R}, t = 1, \ldots, T_{w})$ to obtain a close-to-optimal solution to $\mathcal{MITSC}$. It is important to note that rounding should be performed in a distributed manner in accordance to the variables that are known to each IC and that the decision variables need to be rounded off only for the time window $T_{w}$ and not for the whole optimization period $T_{o}$. In the succeeding sections, we describe two different distributed rounding schemes.

1) Distributed CDR Rounding Scheme: In the CDR method, originally proposed as a heuristic for rounding solutions in a centralized setting [14], the main idea is to attempt to match the CDR, resulting from $\mathcal{RMITSC}$ with the CDR obtained from binary decisions for each movement of an intersection. Considering two phase intersections of one way arterials (e.g., Fig. 2), the CDR of phase $p$ of intersection $i$ at time $\tau$ is defined as

$$C_{p,\tau,i} = \sum_{t=1}^{\tau} \sum_{c \in D_{p,i}} y_{c,t} = C_{p,\tau-1,i} + \sum_{c \in D_{p,i}} y_{c,\tau}$$

where $D_{p,i}$ denotes the set of cells immediately downstream all movements of phase $p$ of intersection $i$.

Distanced CDR rounding (DCDRR) is outlined in Algorithm 2. Note that DCDRR requires two rounds of communication between adjacent intersections for each time unit, which are necessary for the distributed computation of variables $y_{c,t}$ and $n_{c,t}$, respectively.

Algorithm 2: DCDRR Scheme

\begin{verbatim}
for (each IC$_i$, $i \in \mathcal{R}$) do
    Init.: Compute $\bar{C}_{p,t,i}$, $\forall t$, of $\mathcal{RMITSC}$ and set CDR of binary decision to: $C_{p,0,i} = 0$, $p = \{1, 2\}$.
    for ($\tau = 1, \ldots, T_{w}$) do
        Communicate $n_{c,\tau}$, $c \in B_1^c$ to IC$_i$, where $c \in B_1^c$.
        Wait for reception of $n_{c,\tau+1}$, $c \in B_1^c$ from other ICs.
        if [Constraints (10)–(14) are not violated] then
            For $w_{i,\tau} = k$, $k \in \{0, 1\}$ compute $y_{c,t}^k$ and $y_{c,t}^k$, $c_1 \in T_{1,i}$ and $c_2 \in T_{2,i}$, based on (1).
            Set $C_{p,\tau,i}^{k} = C_{p,\tau-1,i} + \sum_{c \in D_{p,i}} y_{c,t}^k$, $p = \{1, 2\}$.
            Set $w_{i,\tau} = \arg \min_{k \in \{0, 1\}} \{2 \sum_{p=1}^{2} \{C_{p,\tau,i}^{k} - \bar{C}_{p,\tau,i}\}\}$.
        else
            Set $w_{i,\tau}$ to a value that violates no constraint.
        end if
        Update $y_{c,t}$, $c \in A_i$ and $C_{p,\tau,i}$ based on $w_{i,\tau}$.
        Communicate $y_{c,t}$, $c \in B_1^c$ to IC$_j$, where $c \in B_1^c$.
        Wait for reception of $y_{c,\tau-1}$, $c \in B_1^c$ from other ICs.
        Update $n_{c,\tau+1}$ in $A_i$ using (3).
    end for
end for
\end{verbatim}

2) DDVR Scheme: The solution of the relaxed problem provides fractional decision variables $w_{i,t}$ that indicate the optimal portion of green or red light for each time unit and phase. One way to round off the decision variables is to minimize the round-off error subject to the satisfaction of the minimum and maximum green time constraints. In mathematical programming terms, this problem can be expressed as

$$\min \sum_{i \in R} \sum_{t=1}^{T_{w}} w_{i,t}^{f} f_{1,i,t} + (1 - w_{i,t}^{f}) f_{2,i,t}$$

s.t.  
- traffic light constraints (10)–(14),
- initial traffic light conditions (17),
- $w_{i,t}^{f} \in \{0, 1\}$, $i \in \mathcal{R}$, $t \in T$ (37)
The green light of phase 2 started at vertices Dijkstra’s algorithm for each intersection. Procedure of problem (37), which is based on building an combinatorial in nature, we have developed an optimal solution in independent problems, each involving the decision variables of one intersection. Despite the problem being MILP and combinatorial in nature, we have developed an optimal solution procedure of problem (37), which is based on building an appropriate graph and solving a shortest path problem using Dijkstra’s algorithm for each intersection.

For a two-phase intersection, the graph is comprised of vertices \( (t, p) \), \( t \in \mathcal{T} \), \( p \in \{1, 2\} \), indicating the possibility that a green light for phase \( p \) starts at time \( t \). The edges of the graph represent the transition between phases, whereas the associated costs indicate the cumulative cost of making the particular transition. Fig. 3 shows the transitions into and out of state \( (1, 1) \) for an arbitrary area \( A_i \). As can be seen, this state can be reached if the green light of phase 2 started at \( t' \in \{t - G_{\text{max}}, \ldots, t - G_{\text{min}}\} \) and the duration of the green is of length \( t - t' \). In this case, the transition cost is \( f_c(t, t - t', 2) = \sum_{\tau=t'}^{t-1} f_{2, i, \tau} \), which indicates the cumulative cost resulting from the deviation between the continuous and binary values of the decision variables. Similarly, edges out of state \( (1, 1) \) and into state \( (t', 2) \) can be defined with costs \( f_c(t', t' - 1, t) = \sum_{\tau=t}^{t'-1} f_{1, i, \tau, \tau} \). For example, a transition from state \( (10, 1) \) to state \( (15, 2) \) implies a green light of phase 1 for time units 10, 11, 12, 13, and 14, for the considered intersection, i.e., \( c \). Therefore, the rounding cost for time units 10–14 is equal to \( f_c(10, 5, 1) = \sum_{i=10}^{14} f_{1, i, i} = \sum_{i=10}^{14} |1 - w_{i, i}| \). By properly building the graph of traffic light states and phase transitions, the minimal rounding cost of problem (37) is obtained by finding the path of the optimal combination of transitions for the time period considered. This can be achieved by computing the shortest path (e.g., using Dijkstra’s algorithm) from a source node added at the start to a destination node added at the end of the optimization time period. The edges that are visited indicate the best transitions between the two phases of the considered intersection that also respect the minimum and maximum green constraints. Special attention should be paid at the first few time units to integrate any initial traffic light conditions and at the end of the considered time to incorporate incomplete transitions. This solution procedure results in the same decision with problem (37), at a fraction of the execution time (2–3 orders of magnitude faster), as solving a shortest path problem is of low polynomial complexity. Another attractive characteristic of distributed decision variable rounding (DDVR) is that it can be obtained independently for different intersections, resulting in a completely decentralized rounding scheme with no communication requirements.

C. Computational and Communication Complexity

The main computational step of both DCDRR and DDVR is the first step of each iteration of Algorithm 1 that requires the solution of the linear equations system (25), which is of computational complexity \( O((M_{\text{x1}} + M_{\text{Amin}})^3) \). Steps 2 and 3 of Algorithm 1 and the distributed rounding schemes have negligible cost compared with step 1. As aforementioned, because matrix \( K_i \) appearing in (25) is the same for all iterations, by computing offline and caching \( K_i \)’s LDL decomposition, which is of computational complexity \( O((M_{\text{x1}} + M_{\text{Amin}})^3) \), the computational complexity of solving (25) is reduced to \( O((M_{\text{x1}} + M_{\text{Amin}})^2) \) for dense matrices. Note that this complexity implies that the solution of (25) would scale quadratically to the number of cells \( |A_i| \) and the optimization horizon \( T_o \) if \( K_i \) was dense. Nonetheless, LDL decomposition exploits the sparsity of \( K_i \) to reduce the computational complexity even further; in Section VI-C, it is shown that each iteration of Algorithm 1 approximately scales to the power of 1.25 for both \( T_o \) and \( |A_i| \), which implies that the practical computational complexity of DCDRR and DDVR is \( O(M_I(|A_i|T_o)^{1.25}) \), where \( M_I \) is the number of ADMM iterations.

Regarding the communication complexity of the proposed approaches, in the \( k \)th iteration of ADMM algorithm, IC, \( i \in \mathcal{R} \), has to communicate the newly computed values of \( y_{c,t,i}, s_{c,t,i}, n_{c,t,i}, t \in \mathcal{T} \), of the cells on the boundary between two adjacent areas. Hence, the iteration communication cost of IC, \( i \) is \( O(3|B_i|T_o) \), and the total communication cost of ADMM is \( O(3M_IT_o \sum_{i \in \mathcal{R}} |B_i|) \). DCDRR involves two communication steps for IC, with cost \( O(|B_i|) \) for each of the \( T_o \) iterations, whereas DDVR requires no communication. Hence, the total communication cost of DCDRR and DDVR is \( O((3M_IT_o + T_o) \sum_{i \in \mathcal{R}} |B_i|) \) and \( O(3M_IT_o \sum_{i \in \mathcal{R}} |B_i|) \), respectively.

VI. Simulation Results

The effectiveness of the proposed distributed strategies was evaluated for a four-intersection base topology of two-way, two-lane alternating direction arterials, as shown in Fig. 2. The free-flow speed is 50 km/h, and each time step is equivalent to 5 s, resulting in 70-m-long cells. Adjacent intersections are four cells apart, which implies that the distance between them is 280 m. The capacity of all cells is \( Q = 5 \) veh/time unit, and the jam density is \( N = 20 \) veh./cell. The ratio of shockwave speed over free-flow speed is \( W = 0.75 \). The maximum and minimum green times are assumed equal to 15 and 45 s, respectively, i.e., \( G_{\text{min}} = 3 \) and \( G_{\text{max}} = 8 \). The time horizon considered is \( T_h = 1440 \) time units (2 h), with traffic being generated for 360 time units (0.5 h). The time horizon is temporally decomposed into 10-min intervals \( (T_w = 120) \). In the evaluation, we consider three traffic scenarios corresponding to low (10% congestion level\(^3\)), moderate (50% congestion level\(^3\)), and high (90% congestion level\(^3\)) demand.

\(^3\)Congestion level is defined as the ratio of the average to the maximum arrival rate over the considered traffic generation period at all traffic sources.
level), and high congestion (90% congestion level) randomly generated incoming traffic. Next, we examine the effectiveness of the proposed distributed strategies in terms of convergence, optimality, and scalability. In the ADMM algorithm, we set $\rho = N_I$, whereas for faster convergence, we consider an overrelaxation parameter $a = 1.6$ (see [27]). The centralized optimal solution to all LP and MILP problems considered was obtained using Gurobi [41], whereas close-to-optimal problem solutions via GAs were obtained using the global optimization toolbox of MATLAB using both random (GARI) and deterministic initialization (GADI) from the obtained DCDRR and DDVR solutions. All experiments were conducted on a desktop computer with an Intel i5-3470 processor (3.2 GHz) with 8 GB of DDR3 RAM running 64-bit Windows 7.

### A. Convergence Properties

Fig. 4 illustrates the convergence properties of the distributed ADMM algorithm for the base topology when the moderate traffic scenario is employed when considering one time window for optimization. The left $y$-axis shows the relative deviation of the objective value of $\mathcal{RMITSC}$ obtained using the distributed ADMM algorithm compared with the optimal objective value obtained from a centralized LP solver, whereas the right $y$-axis depicts the primal residual [defined in Section II-B, (5)] normalized over the total number of primal variables ($M_{pr}$). As can be seen, there is very good convergence with respect to both metrics as a reduction of four to five orders of magnitude is achieved, attaining values less than $10^{-3}$ for both primal feasibility and relative suboptimality after 1000 iterations. Such convergence is sufficient for our application because the solution of $\mathcal{RMITSC}$ is just an intermediate step toward the solution to $\mathcal{MITSC}$ via distributed rounding. Hence, we have adopted a stopping criterion of 2000 iterations for all considered problem instances.

To examine the convergence of the distributed rounding schemes, Fig. 5 compares the solution to the original problem obtained by rounding the centralized relaxed solution and the one from the distributed ADMM algorithm for different iterations. It can be seen that the solutions of both distributed rounding schemes converge to the corresponding centralized solutions in about 800 iterations; for the particular scenario, it appears that CDR rounding is better than DVR both in terms of performance and solution fluctuation after convergence (1% and 5% fluctuation, respectively).

### B. Distributed Scheme Comparison

Fig. 6 depicts the relative deviation of the two distributed rounding schemes from the optimal total travel time obtained via a MILP solver for the base topology. As can be seen, the DCDRR scheme is superior to the DDVR scheme, achieving results within 8% of the optimal solution for all traffic scenarios considered. This deviation from optimality results from the suboptimality of both the DCDRR scheme due to the NP-hardness of the $\mathcal{MITSC}$ problem and the temporal decomposition of the original problem. The DDVR scheme is relatively good for the low and high traffic scenarios (10%, 30%, 70%, and 90% congestion levels), achieving performance within 15% of optimality, but for the moderate traffic scenario, its performance is very low (76.5% of optimality). Fig. 6 also depicts the performance of the two centralized computational intelligence schemes GARI and GADI. As can be seen, the GARI scheme performs worse than DCDRR but better than DDVR, whereas the GADI is the best performing suboptimal scheme attaining performance within 1.2% of optimality. That is because GADI uses the solutions of the distributed heuristics for initialization giving always equal or better performance that...
DCDRR and DDVR. Solution comparison to the optimal has not been possible for larger topologies due to the prohibitive computational cost of optimally solving the resulting MILP problems.

The performance of the distributed schemes has also been compared for larger topologies with up to 72 intersections against the performance of GARI and GADI. Fig. 7 illustrates the total travel time of the different heuristic schemes relative to GADI. As expected, DCDRR is significantly superior to DDVR by up to 30% achieving performance within 6% from the best value obtained via GADI, whereas in most cases, the performance of the two is the same. It is also interesting to observe that the relative performance of the distributed schemes is significantly affected by the level of congestion with DCDRR having the best performance over DDVR for the moderate congestion level case. However, it should be noted that the solution of DDVR is completely decentralized and requires no communication, whereas DCDRR requires two rounds of communication for each time unit considered. Thus, there is a clear tradeoff between performance and communication overhead for the proposed distributed rounding schemes. Finally, the GARI is the worst performing scheme in almost all scenarios considered. Figs. 6 and 7 illustrate that the performance of the different solution schemes depends on the congestion level, with the 50% congestion level case yielding the worst results. The reason is that, at 50% congestion level, the system is on the verge of building congestion so that a “good” strategy will prevent it, whereas a “bad” one will not, resulting in large performance differences.

**C. Scalability**

The ability of the distributed ADMM algorithm to scale well for increasing problem sizes is also examined for the base topology under the moderate traffic scenario. Fig. 8(a) depicts the execution time with an increasing number of cells per intersection. Because iterations must be performed synchronously for all intersections, each data point in the figure represents the maximum execution time of any intersection for a specific iteration. It can be observed that, for a fixed topology, the variation of the execution time for different iterations is quite small. The dotted line shows the nonlinear least-squares fit of the polynomial model $a_1 x^{a_2} + a_3$, which indicates that the execution time scales almost linearly to the number of cells. Similar behavior can be observed about the effect of the optimization horizon time in Fig. 8(b). In fact, the exponent of the fitted model ($a_2 = 1.27$) is nearly identical to the one obtained when varying number of cells ($a_2 = 1.24$). This result implies that the computational complexity of solving the linear system of (25) has been reduced from $O(N^3)$ to $O(N^{1.25})$ via the selected matrix decomposition technique and the caching of the decomposition matrices. The effect of the number of intersections on the execution time is also examined in Fig. 8(c). Ideally, the execution time per iteration and intersection should not be affected by the number of intersections. Nevertheless, different overheads can increase the maximum iteration time. The figure, clearly indicates that this overhead is relatively small as increasing the number of intersections from 4 ($2 \times 2$) to 144 ($12 \times 12$) results in a 20% increase in execution time.

The demonstrated scalability results [see Fig. 8(a)–(c)] clearly indicate that the proposed algorithm scales well to realistic problem sizes and also maintains the online nature of the proposed technique. Even if each iteration takes 100 ms to complete, running 2000 iterations would require approximately 3 min of computation time (plus the communication overhead), whereas the algorithm has a deadline of 10 min to provide the result.

**VII. CONCLUSION AND FUTURE WORK**

In this paper, we have developed distributed online solution strategies for the MITSC problem achieved via spatial and temporal decomposition. The considered problem is addressed in two phases. In the first phase, the relaxed problem is solved in a distributed fashion by an ADMM algorithm after appropriate reformulation and decomposition of the problem. In the second phase, the relaxed solution is exploited to attain solutions to the original problem through the development of two distributed rounding schemes. DCDRR scheme attempts to match the CDRs at each intersection, whereas DDVR minimizes the round-off error of decision variables while satisfying the traffic light constraints. Performance evaluation has shown that ADMM has good convergence and scaling properties, which allows the online distributed solution of large-scale problems. Regarding optimality, DCDRR produced results within 8% from the optimal for the considered scenarios and significantly outperformed DDVR and GAs with random initialization.

There are a number of issues that can be further investigated. One direction is to examine the effect on convergence and optimality when directly solving the original problem via ADMM. Another direction is to examine how other transportation problems, such as the optimal coordinated ramp metering and the network traffic state estimation, can be solved in an online and distributed fashion. Furthermore, higher order macroscopic models can be considered, which take into consideration more complex phenomena arising in urban road networks such as the...
acceleration/deceleration of vehicles and the platoon dispersion effect. Finally, the proposed approach should be tested in the context of a microsimulator to compare its performance against other distributed methods, e.g., based on multiagent RL, and also test its robustness under traffic perturbations due to modeling uncertainties, noise, and disturbances, to investigate the accommodation extent of such perturbations.

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Fig. 8. Maximum execution time per iteration for all intersections with varying (a) number of cells per intersection, (b) optimization time, and (c) total number of intersections.
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