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Moving Boundary Models and Problems for Crowd and Swarm Dynamics

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Moving Boundary Models and Problems for Crowd and Swarm Dynamics

# Crowd dynamics in a spatial domain





Moving Boundary Models and Problems for Crowd and Swarm Dynamics

#### What about swarms?





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# Hallmarks of the kinetic theory of active particles

- The overall system is subdivided into *functional subsystems* constituted by entities, called *active particles*, whose individual state is called *activity*;
- The state of each functional subsystem is defined by a suitable, time dependent, *distribution function over the microscopic state*;
- Interactions are modeled by games, more precisely stochastic games, where the state of the interacting particles and the output of the interactions are known in probability;
- Interactions are delocalized and nonlinearly additive;
- The evolution of the distribution function is obtained by a balance of particles within elementary volumes of the space of the microscopic states, where the dynamics of inflow and outflow of particles is related to interactions at the microscopic scale.

Modeling by means of the kinetic theory for active particles

# Toward a kinetic theory of active particles

	Crowd dynamics
Active particles	Pedestrians
	Position
Microscopic state	Velocity
	Activity
	Different abilities
Functional subsystems	Individuals pursuing different targets
	etc.

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- Modeling by means of the kinetic theory for active particles

#### Crowds in bounded domains with obstacles



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Polar coordinates with discrete values are used for the velocity variable  $\mathbf{v} = \{v, \theta\}$ :

$$I_{\theta} = \{\theta_1 = 0, \dots, \theta_i, \dots, \theta_n = \frac{n-1}{n} 2\pi\}, \quad I_{\nu} = \{\nu_1 = 0, \dots, \nu_j, \dots, \nu_m = 1\}.$$

$$f(t,\mathbf{x},\mathbf{v},u) = \sum_{i=1}^{n} \sum_{j=1}^{m} f_{ij}(t,\mathbf{x},u) \,\delta(\theta-\theta_i) \otimes \delta(v-v_j) \,.$$

Some specific cases can be considered. For instance the case of two different groups, labeled with the superscript  $\sigma = 1, 2$ , which move towards two different targets.

$$f^{\sigma}(t,\mathbf{x},\mathbf{v},u) = \sum_{i=1}^{n} \sum_{j=1}^{m} f_{ij}^{\sigma}(t,\mathbf{x}) \,\delta(\theta-\theta_i) \otimes \delta(v-v_j) \otimes \delta(u-u_0)\,,$$

Local density:  $\rho(t, \mathbf{x}) = \sum_{\sigma=1}^{2} \rho^{\sigma}(t, \mathbf{x}) = \sum_{\sigma=1}^{2} \sum_{i=1}^{n} \sum_{j=1}^{m} f_{ij}^{\sigma}(t, \mathbf{x}),$ 

# Interactions in the table of games



Particle in P moves to a direction  $\theta_h$  (black arrow) and interacts with a field particle moving to  $\theta_p$  (blue arrow), the direction to the target is  $\theta_v$  (red arrow).

# Interaction functions

• Interaction rate:

$$\eta(\rho(t,\mathbf{x})) = \eta^0(1+\rho(t,\mathbf{x})).$$

• **Transition probability density:** The approach proposed here is based on the assumption that particles are subject to three different influences, namely the *trend to the exit point*, the *influence of the stream* induced by the other pedestrians, and the selection of the path with minimal density gradient. A simplified interpretation of the phenomenological behavior is obtained by assuming the factorization of the two probability densities modeling the modifications of the velocity direction and modulus:

$$\mathcal{A}^{\boldsymbol{\sigma}}_{hk,pq}(ij) = \mathcal{B}^{\boldsymbol{\sigma}}_{hp}(i) \big( \boldsymbol{\theta}_h \to \boldsymbol{\theta}_i | \boldsymbol{\rho}(t, \mathbf{x}) \big) \times \mathcal{C}^{\boldsymbol{\sigma}}_{kq}(j) \big( \boldsymbol{v}_k \to \boldsymbol{v}_j | \boldsymbol{\rho}(t, \mathbf{x}) \big).$$

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# Interactions in the table of games



A particle can change its velocity direction, in probability, only to an **adjacent state**. (a) A candidate particle with direction  $\theta_h$  interacts with an upper stream with direction  $\theta_p$  and target directions  $\theta_v$  and decides to change its direction to  $\theta_{h+1}$ . (b) A candidate particle interacts with an upper stream and lower target directions, and decides to change its direction either to  $\theta_{h+1}$  or  $\theta_{h-1}$ .

#### **Interaction functions**

- Interaction with a upper stream and target directions, namely  $\theta_p > \theta_h$ ,  $\theta_v > \theta_h$ :

$$\begin{aligned} \mathcal{B}^{\sigma}_{hp}(i) &= u_0(1-\rho) + u_0 \rho \quad \text{if} \quad i = h+1 \,, \\ \mathcal{B}^{\sigma}_{hp}(i) &= 1 - u_0(1-\rho) - u_0 \rho \quad \text{if} \quad i = h \,, \\ \mathcal{B}^{\sigma}_{hp}(i) &= 0 \quad \text{if} \quad i = h-1 \,. \end{aligned}$$

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Mathematical structures

#### Mathematical structures

Variation rate of<br/>the number of<br/>active particlesInlet flux rate<br/>caused by<br/>conservative interactionsOutlet flux rate<br/>caused by<br/>conservative interactions

$$\begin{aligned} (\partial_t &+ \mathbf{v}_{ij} \cdot \partial_{\mathbf{x}}) f_{ij}^{\sigma}(t, \mathbf{x}) &= J[\mathbf{f}](t, \mathbf{x}) \\ &= \sum_{h, p=1}^n \sum_{k, q=1}^m \int_{\Lambda} \eta[\rho(t, \mathbf{x}^*)] \mathcal{A}_{hk, pq}^{\sigma}(ij) [\rho(t, \mathbf{x}^*)] f_{hk}^{\sigma}(t, \mathbf{x}) f_{pq}^{\sigma}(t, \mathbf{x}^*) d\mathbf{x}^* \\ &- f_{ij}^{\sigma}(t, \mathbf{x}) \sum_{p=1}^n \sum_{q=1}^m \int_{\Lambda} \eta[\rho(t, \mathbf{x}^*)] f_{pq}^{\sigma}(t, \mathbf{x}^*) d\mathbf{x}^*, \end{aligned}$$
(1)

where  $\mathbf{f} = \{f_{ij}\}$ .

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On the initial value problem

# Mild form of the initial value problem

The initial value problem consists in solving Eqs. (1) with initial conditions given by

$$f_{ij}^{\sigma}(0,\mathbf{x}) = \phi_{ij}^{\sigma}(\mathbf{x}).$$

Let us introduce the mild form obtained by integrating along the characteristics:

$$\begin{aligned} \widehat{f_{ij}^{\sigma}}(t,\mathbf{x}) &= \phi_{ij}^{\sigma}(\mathbf{x}) + \int_{0}^{t} \left( \widehat{\Gamma_{ij}^{\sigma}}[\mathbf{f},\mathbf{f}](s,\mathbf{x}) - \widehat{f_{ij}^{\sigma}}(s,\mathbf{x}) \widehat{\mathbf{L}[\mathbf{f}]}(s,\mathbf{x}) \right) ds, \\ &i \in \{1,\ldots,n\}, \quad j \in \{1,\ldots,m\}, \quad \sigma \in \{1,2\}, \end{aligned}$$

where the following notation has been used for any given vector  $f(t, \mathbf{x})$ :  $\hat{f}_{ij}^{\sigma}(t, \mathbf{x}) = f_{ij}^{\sigma}(t, x + v_j \cos(\theta_i)t, y + v_j \sin(\theta_i)t)$ .

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On the initial value problem

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#### Existence theory

**H.1.** For all positive *R*, there exists a constant  $C_{\eta} > 0$  so that  $0 < \eta(\rho) \le C_{\eta}$ , whenever  $0 \le \rho \le R$ .

**H.2.** Both the encounter rate  $\eta[\rho]$  and the transition probability  $\mathcal{A}_{hk,pq}^{\sigma}(ij)[\rho]$  are Lipschitz continuous functions of the macroscopic density  $\rho$ , i.e., that there exist constants  $L_{\eta}, L_{\mathcal{A}}$  is such that

$$|\eta[\rho_{1}] - \eta[\rho_{2}]| \leq L_{\eta} |\rho_{1} - \rho_{2}|,$$
$$|\mathcal{A}_{hk,pq}^{\sigma}(ij)[\rho_{1}] - \mathcal{A}_{hk,pq}^{\sigma}(ij)[\rho_{2}]| \leq L_{\mathcal{A}} |\rho_{1} - \rho_{2}|,$$
henever  $0 \leq \rho_{1} \leq R, 0 \leq \rho_{2} \leq R$ , and all  $i, h, p = 1, ..., n$  and  $k, q = 1, ..., m$ .

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On the initial value problem

• Let  $\phi_{ij}^{\sigma} \in L^{\infty} \cap L^1$ ,  $\phi_{ij}^{\sigma} \ge 0$ , then there exists  $\phi^0$  so that, if  $\|\phi\|_1 \le \phi^0$ , there exist *T*, *a*<sub>0</sub>, and *R* so that a unique non-negative solution to the initial value problem exists and satisfies:

$$f \in X_T$$
,  $\sup_{t \in [0,T]} ||f(t)||_1 \le a_0 ||\phi||_1$ ,

$$\rho(t,\mathbf{x}) \leq R, \quad \forall t \in [0,T], \quad \mathbf{x} \in \Omega.$$

Moreover, if  $\sum_{\sigma=1}^{2} \sum_{i=1}^{n} \sum_{j=1}^{m} \| \phi_{ij}^{\sigma} \|_{\infty} \leq 1$ , and  $\| \phi \|_{1}$  is small, one has  $\rho(t, \mathbf{x}) \leq 1$ ,  $\forall t \in [0, T]$ ,  $\mathbf{x} \in \Omega$ .

• There exist  $\phi^r$ , (r = 1, ..., p - 1) such that if  $\|\phi\|_1 \le \phi^r$ , there exists  $a_r$  so that it is possible to find a unique non-negative solution to the initial value problem satisfying for any  $r \le p - 1$  the following  $f(t) \in X[0, (p-1)T]$ ,

$$\sup_{t\in[0,T]} \|f(t+(r-1)T)\|_1 \le a_{r-1} \|\phi\|_1,$$

and  $\rho(t+(r-1)T, \mathbf{x}) \leq R$ ,  $\forall t \in [0,T]$ ,  $\mathbf{x} \in \Omega$ . Moreover,  $\rho(t+(r-1)T, \mathbf{x}) \leq 1$ ,  $\forall t \in [0,T]$ ,  $\mathbf{x} \in \Omega$ .

#### Case-study 1



A kinetic theory approach to the modeling of crowd dynamics

#### Case-study 1



D. Knopoff

A kinetic theory approach to the modeling of crowd dynamics





#### Case-study 2



D. Knopoff A kinetic theory approach to the modeling of crowd dynamics

#### Case-study 2 - Top view





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# Questions?

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