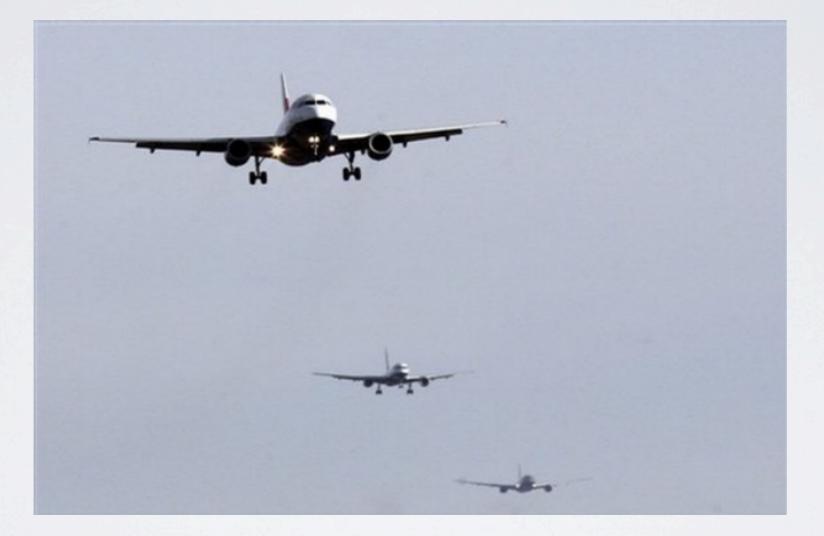
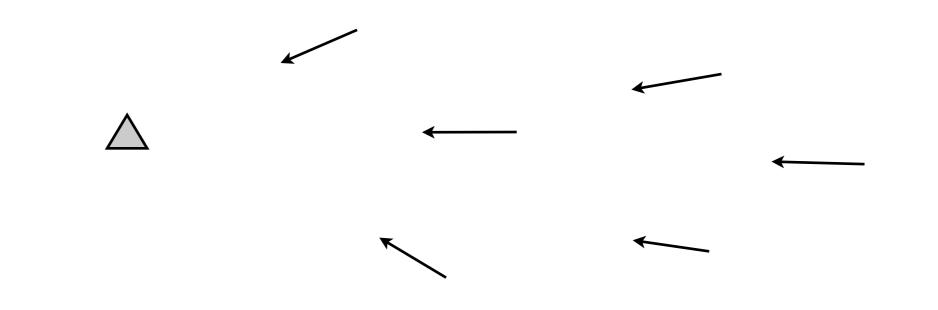
QUEUEING MODELS FOR 4D AIRCRAFT OPERATIONS

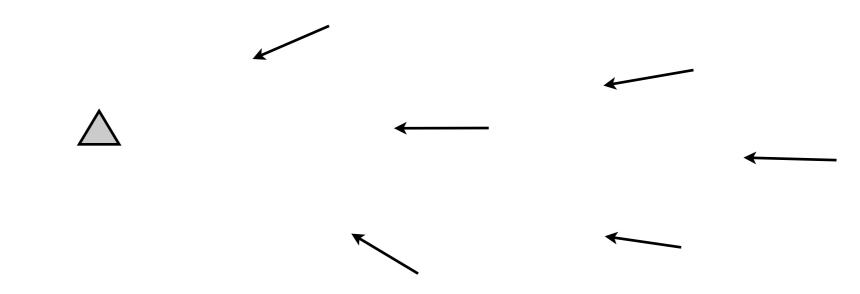


Tasos Nikoleris and Mark Hansen EIWAC 2010

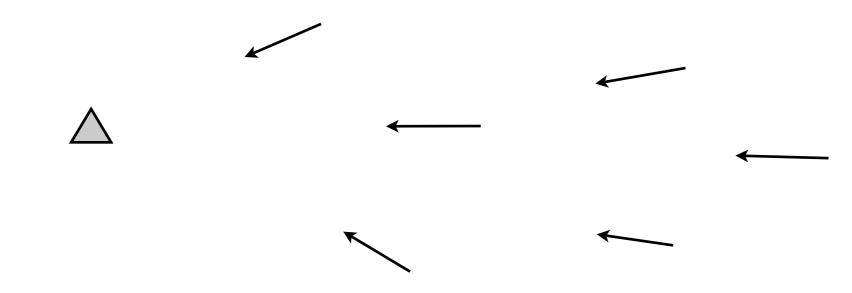
Outline

- Introduction
- Model Formulation
- Metering Case
- Ongoing Research

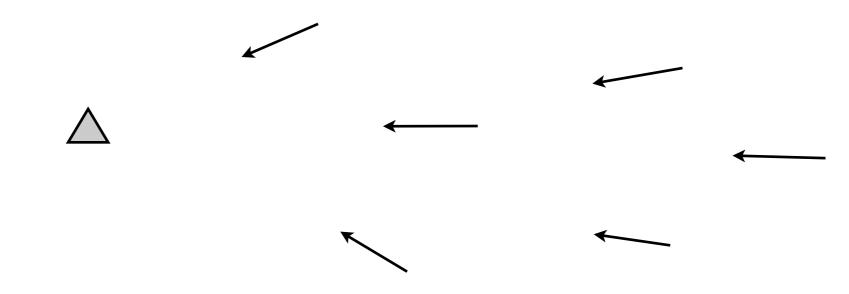




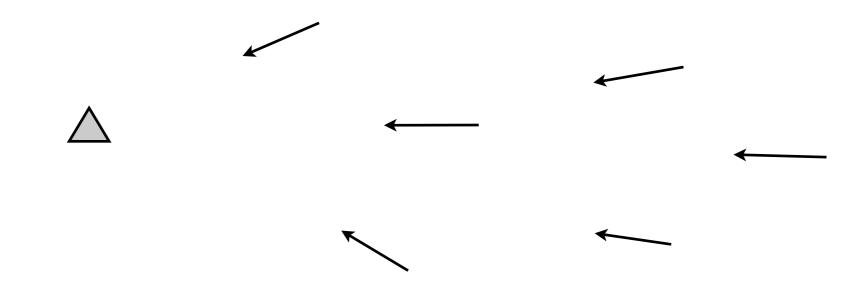
 Aircraft execute 4D trajectories to meet Required Times of Arrival with high but not perfect precision



- Aircraft execute 4D trajectories to meet Required Times of Arrival with high but not perfect precision
 - wind prediction, aerodynamic performance, etc



- Aircraft execute 4D trajectories to meet Required Times of Arrival with high but not perfect precision
 - wind prediction, aerodynamic performance, etc
 - order of ±10 seconds for a 30 min prediction horizon



- Aircraft execute 4D trajectories to meet Required Times of Arrival with high but not perfect precision
 - wind prediction, aerodynamic performance, etc
 - order of ±10 seconds for a 30 min prediction horizon
- Delay to traverse the fix as function of precision ?

• Inputs:

• Inputs:

- Schedule of aircraft arrivals at a fix (e.g. runway threshold)

- Inputs:
 - Schedule of aircraft arrivals at a fix (e.g. runway threshold)
 - Capacity metric (e.g. minimum headway requirements)

- Inputs:
 - Schedule of aircraft arrivals at a fix (e.g. runway threshold)
 - Capacity metric (e.g. minimum headway requirements)
 - Precision of aircraft in flying 4D trajectories

- Inputs:
 - Schedule of aircraft arrivals at a fix (e.g. runway threshold)
 - Capacity metric (e.g. minimum headway requirements)
 - Precision of aircraft in flying 4D trajectories
- Estimate queueing delay for each aircraft to cross that fix

- Aggregate models derived from classical queueing theory:
 - M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)

- Aggregate models derived from classical queueing theory:
 - M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
 - $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)

- Aggregate models derived from classical queueing theory:
 - M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
 - $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)
 - Variance in number of arrivals is built in the model

- M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
- $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)
- Variance in number of arrivals is built in the model
- Deterministic approach

- M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
- $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)
- Variance in number of arrivals is built in the model
- Deterministic approach
 - Curves of cumulative number of customers (Newell 1979)

- M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
- $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)
- Variance in number of arrivals is built in the model
- Deterministic approach
 - Curves of cumulative number of customers (Newell 1979)
- Scheduled Time AdheRence (STAR) Model

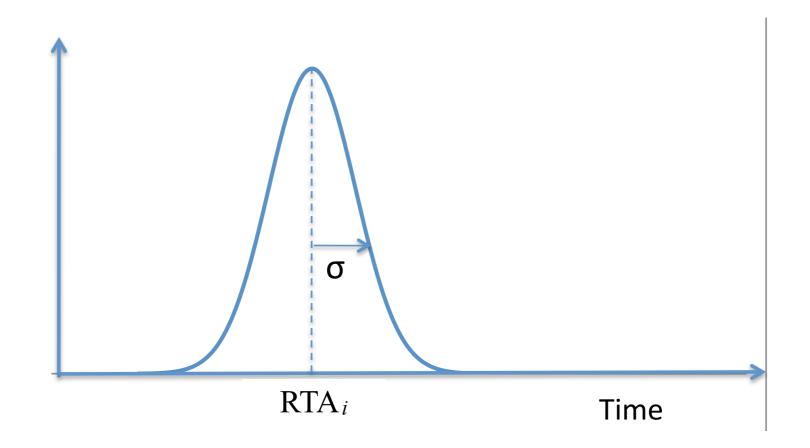
- M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
- $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)
- Variance in number of arrivals is built in the model
- Deterministic approach
 - Curves of cumulative number of customers (Newell 1979)
- Scheduled Time AdheRence (STAR) Model
 - Each aircraft has Required Time of Arrival at server

- M(t)/M(t)/1 and M(t)/D(t)/1 (Koopman 1972)
- $M(t)/E_k(t)/1$ (Kivestu and Odoni 1976)
- Variance in number of arrivals is built in the model
- Deterministic approach
 - Curves of cumulative number of customers (Newell 1979)
- Scheduled Time AdheRence (STAR) Model
 - Each aircraft has Required Time of Arrival at server
 - Aircraft meet RTA's with some stochastic lateness (±)

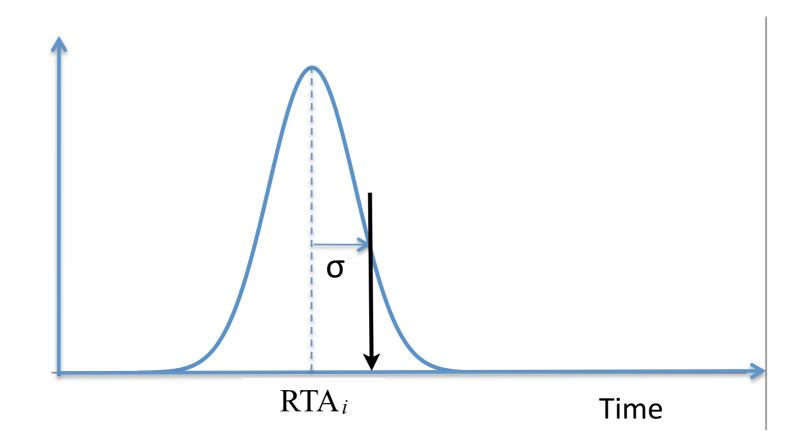
Outline

- Introduction
- Model Formulation
- Metering Case
- Ongoing Research

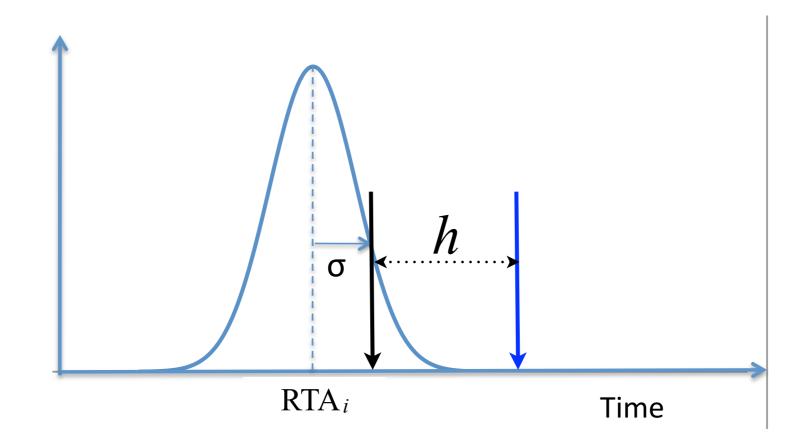
• Aircraft's arrival time at the fix is **normally** distributed around their RTA



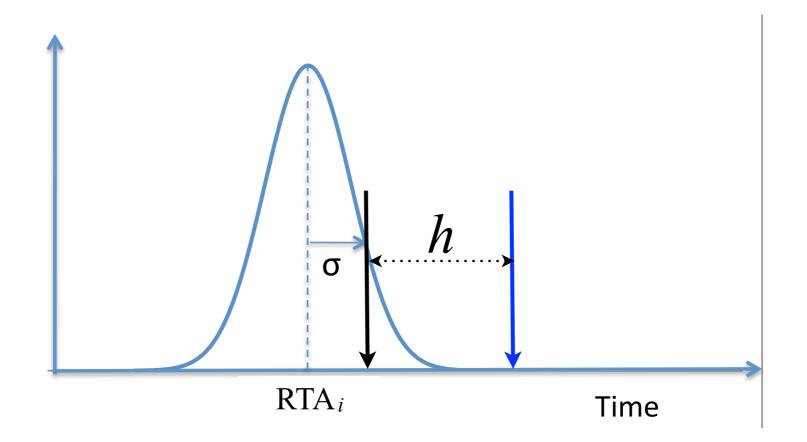
• Aircraft's arrival time at the fix is **normally** distributed around their RTA



• Aircraft's arrival time at the fix is **normally** distributed around their RTA



• Aircraft's arrival time at the fix is **normally** distributed around their RTA



• First-Scheduled-First-Served (no overtakings)

• Assigned Scheduled Times of Arrival at a fix RT_i

- Assigned Scheduled Times of Arrival at a fix RT_i
- Arrival time of aircraft *i* at the fix (unimpeded from queue effects) is

- Assigned Scheduled Times of Arrival at a fix RT_i
- Arrival time of aircraft *i* at the fix (unimpeded from queue effects) is

 $A_i = RT_i + \varepsilon_i$, $\varepsilon_i \sim \text{Normal}(0, \sigma_i)$

- Assigned Scheduled Times of Arrival at a fix RT_i
- Arrival time of aircraft *i* at the fix (unimpeded from queue effects) is

 $A_i = RT_i + \varepsilon_i$, $\varepsilon_i \sim \text{Normal}(0, \sigma_i)$

• Minimum allowed headway at the fix h_{i-1}

- Assigned Scheduled Times of Arrival at a fix RT_i
- Arrival time of aircraft *i* at the fix (unimpeded from queue effects) is

$$A_i = RT_i + \varepsilon_i$$
, $\varepsilon_i \sim \text{Normal}(0, \sigma_i)$

- Minimum allowed headway at the fix h_{i-1}
- The departure time from the fix is

$$D_{i} = max(A_{i}, D_{i-1} + h_{i-1})$$

Model Formulation

- Assigned Scheduled Times of Arrival at a fix RT_i
- Arrival time of aircraft *i* at the fix (unimpeded from queue effects) is

$$A_i = RT_i + \varepsilon_i$$
, $\varepsilon_i \sim \text{Normal}(0, \sigma_i)$

- Minimum allowed headway at the fix h_{i-1}
- The departure time from the fix is

$$D_i = max(A_i, D_{i-1} + h_{i-1})$$

• Queueing delay is

$$W_i = D_i - A_i$$

Model Formulation

- Assigned Scheduled Times of Arrival at a fix RT_i
- Arrival time of aircraft *i* at the fix (unimpeded from queue effects) is

$$A_i = RT_i + \varepsilon_i$$
, $\varepsilon_i \sim \text{Normal}(0, \sigma_i)$

- Minimum allowed headway at the fix h_{i-1}
- The departure time from the fix is

$$D_i = max(A_i, D_{i-1} + h_{i-1})$$

• Queueing delay is

$$W_i = D_i - A_i$$

• How to estimate $E[D_i]$ and $Var[D_i]$?

• For normal *X* and *Y*

- For normal *X* and *Y*
 - *max*(*X*, *Y*) is a non-normal random variable

- For normal *X* and *Y*
 - *max*(*X*, *Y*) is a non-normal random variable
- Clark (1961)

- For normal *X* and *Y*
 - *max*(*X*, *Y*) is a non-normal random variable
- Clark (1961)
 - derives mean and variance of max(X, Y)

- For normal *X* and *Y*
 - *max*(*X*, *Y*) is a non-normal random variable
- Clark (1961)
 - derives mean and variance of max(X, Y)
 - approximates distribution of max(X, Y) as normal

- For normal *X* and *Y*
 - *max*(*X*, *Y*) is a non-normal random variable
- Clark (1961)
 - derives mean and variance of max(X, Y)
 - approximates distribution of max(X, Y) as normal
- Use Clark Approximation Method recursively to estimate $E[D_i]$ and $Var[D_i]$

• Generated a wide range of scenarios

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90 \text{ sec}$)

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90 \text{ sec}$)
- Schedule flights at a fix $RT_i = RT_{i-1} + h_{i-1} + b$

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90 \text{ sec}$)
- Schedule flights at a fix $RT_i = RT_{i-1} + h_{i-1} + b$
- 90 operational scenarios:

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90$ sec)
- Schedule flights at a fix $RT_i = RT_{i-1} + h_{i-1} + b$
- 90 operational scenarios:
 - 10 different sequences of h_i , where each sequence is determined randomly but given an equal mix of 30, 60, and 90 second headway values

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90 \text{ sec}$)
- Schedule flights at a fix $RT_i = RT_{i-1} + h_{i-1} + b$
- 90 operational scenarios:
 - 10 different sequences of h_i , where each sequence is determined randomly but given an equal mix of 30, 60, and 90 second headway values
 - b = 0, 10, and 20 seconds (held constant within each sequence)

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90 \text{ sec}$)
- Schedule flights at a fix $RT_i = RT_{i-1} + h_{i-1} + b$
- 90 operational scenarios:
 - 10 different sequences of h_i , where each sequence is determined randomly but given an equal mix of 30, 60, and 90 second headway values
 - b = 0, 10, and 20 seconds (held constant within each sequence)
 - σ = 10 seconds (uniform across all aircraft), 30 seconds (uniform across all aircraft), and an equal mix of both (with the order determined randomly)

- Generated a wide range of scenarios
- Total of 120 flights with 3 classes of aircraft ($h_i = 30, 60, 90 \text{ sec}$)
- Schedule flights at a fix $RT_i = RT_{i-1} + h_{i-1} + b$
- 90 operational scenarios:
 - 10 different sequences of h_i , where each sequence is determined randomly but given an equal mix of 30, 60, and 90 second headway values
 - b = 0, 10, and 20 seconds (held constant within each sequence)
 - σ = 10 seconds (uniform across all aircraft), 30 seconds (uniform across all aircraft), and an equal mix of both (with the order determined randomly)
- Compared estimates of the Clark method with average of 10⁴ Monte Carlo simulation runs

	Percent Error in Total Delay			Absolute Error in Total Delay (sec)			Absolute Error per Flight (sec)		
	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec
σ =10 sec									
σ =30 sec									
Mix									

	Percent Error in Total Delay			Absolute Error in Total Delay (sec)			Absolute Error per Flight (sec)		
	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec
σ =10 sec	-0.62%	-3.26%	-3.93%						
σ =30 sec	-0.49%	-1.69%	-2.41%						
Mix	-1.52%	-5.74%	-7.7%						

	Percent Error in Total Delay			Absolute Error in Total Delay (sec)			Absolute Error per Flight (sec)		
	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec
σ=10 sec	-0.62%	-3.26%	-3.93%	13.78	9.17	2.97			
σ =30 sec	-0.49%	-1.69%	-2.41%	36.5	40.92	31.17			
Mix	-1.52%	-5.74%	-7.7%	97.26	79.53	54.07			

	Percent Error in Total Delay			Absolute Error in Total Delay (sec)			Absolute Error per Flight (sec)		
	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec	Buffer 0 sec	Buffer 10 sec	Buffer 20 sec
σ=10 sec	-0.62%	-3.26%	-3.93%	13.78	9.17	2.97	0.14	0.09	0.08
σ=30 sec	-0.49%	-1.69%	-2.41%	36.5	40.92	31.17	0.35	0.35	0.31
Mix	-1.52%	-5.74%	-7.7%	97.26	79.53	54.07	0.89	0.65	0.44

Outline

- Introduction
- Model Formulation
- Metering Case
- Ongoing Research

• Minimum allowed separation *h*

- Minimum allowed separation *h*
- How much buffer to allow between aircraft?

- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - ✓Zero buffer

- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - √Zero buffer
 - Efficient, but any unpunctual arrival causes delay upstream

- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - ✓Zero buffer
 - Efficient, but any unpunctual arrival causes delay upstream
 - √Non-zero buffer

- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - √Zero buffer
 - Efficient, but any unpunctual arrival causes delay upstream
 - √Non-zero buffer
 - Less efficient, but can absorb stochastic deviations from schedule

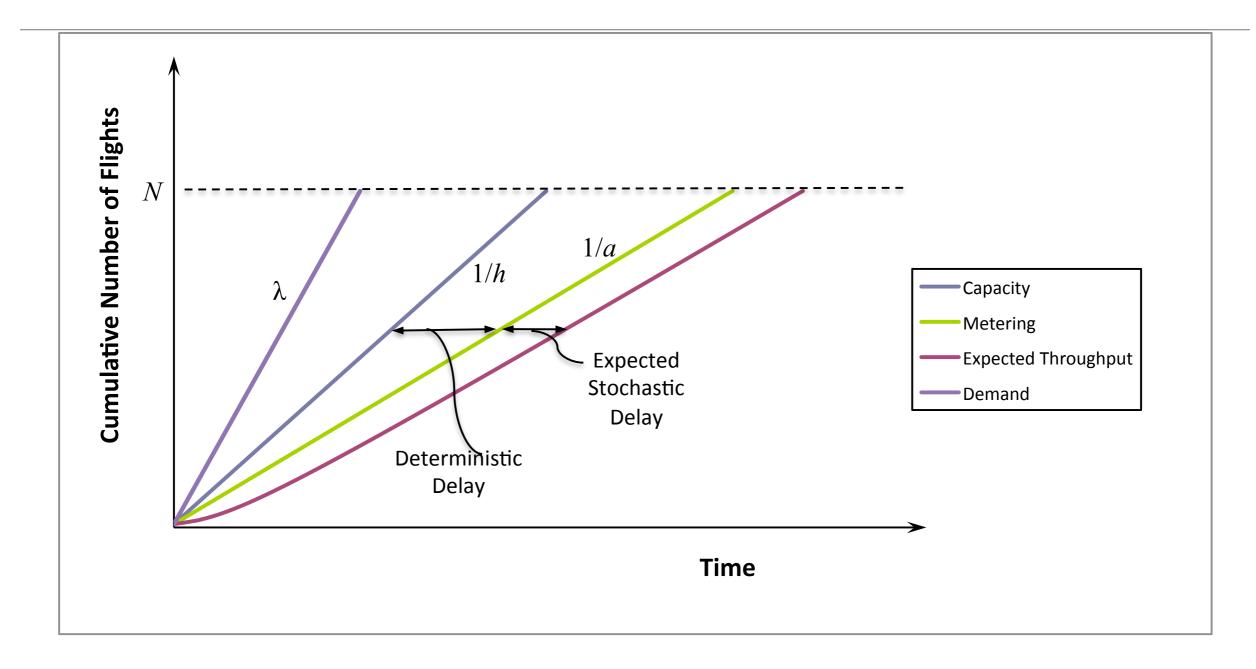
- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - √Zero buffer
 - Efficient, but any unpunctual arrival causes delay upstream
 - √Non-zero buffer
 - Less efficient, but can absorb stochastic deviations from schedule
- Stochastic deviations more costly

- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - √Zero buffer
 - Efficient, but any unpunctual arrival causes delay upstream
 - √Non-zero buffer
 - Less efficient, but can absorb stochastic deviations from schedule
- Stochastic deviations more costly
- Trade-offs?

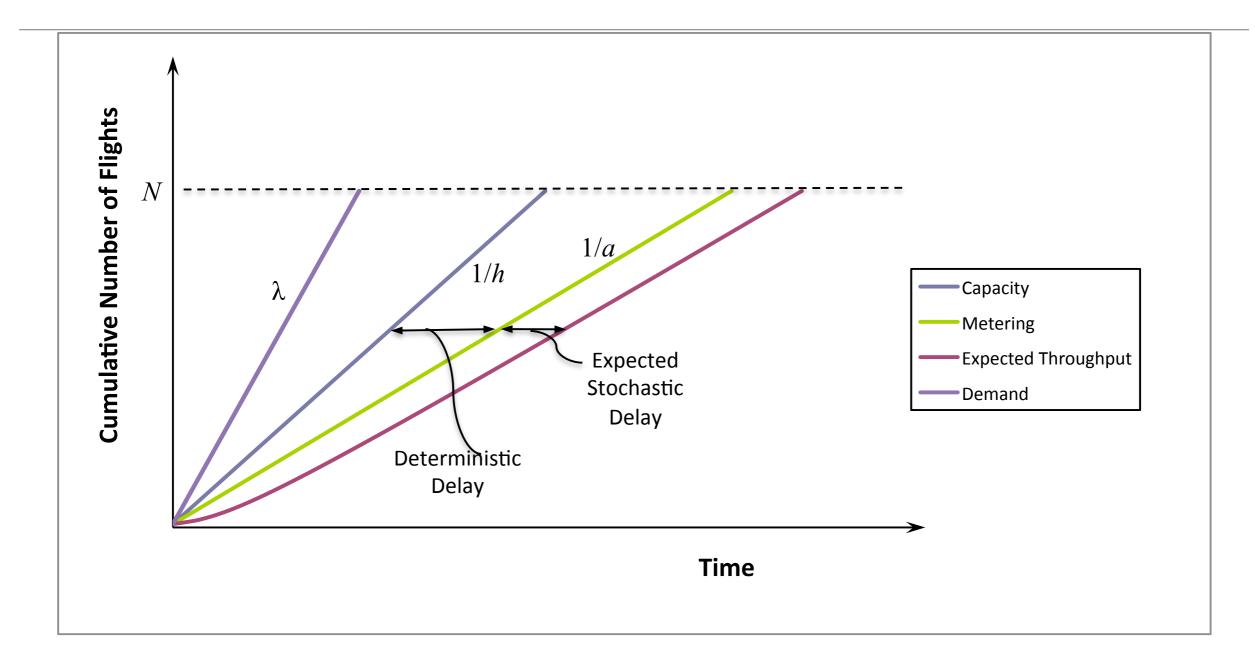
- Minimum allowed separation *h*
- How much buffer to allow between aircraft?
 - √Zero buffer
 - Efficient, but any unpunctual arrival causes delay upstream
 - √Non-zero buffer
 - Less efficient, but can absorb stochastic deviations from schedule
- Stochastic deviations more costly
- Trade-offs?
- Total Loss = Deterministic + β * Stochastic

Queueing diagram example

Queueing diagram example



Queueing diagram example



Deterministic ~ N², Stochastic ~ N

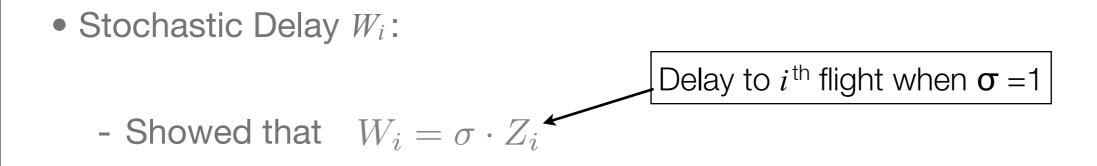
Insert buffer b between consecutive arrivals

- Insert buffer *b* between consecutive arrivals
- Standard Deviation of σ seconds for adherence error distribution

- Insert buffer *b* between consecutive arrivals
- Standard Deviation of σ seconds for adherence error distribution
- Stochastic Delay *W_i*:

- Insert buffer b between consecutive arrivals
- Standard Deviation of σ seconds for adherence error distribution
- Stochastic Delay *W_i*:
 - Showed that $W_i = \sigma \cdot Z_i$

- Insert buffer b between consecutive arrivals
- Standard Deviation of σ seconds for adherence error distribution



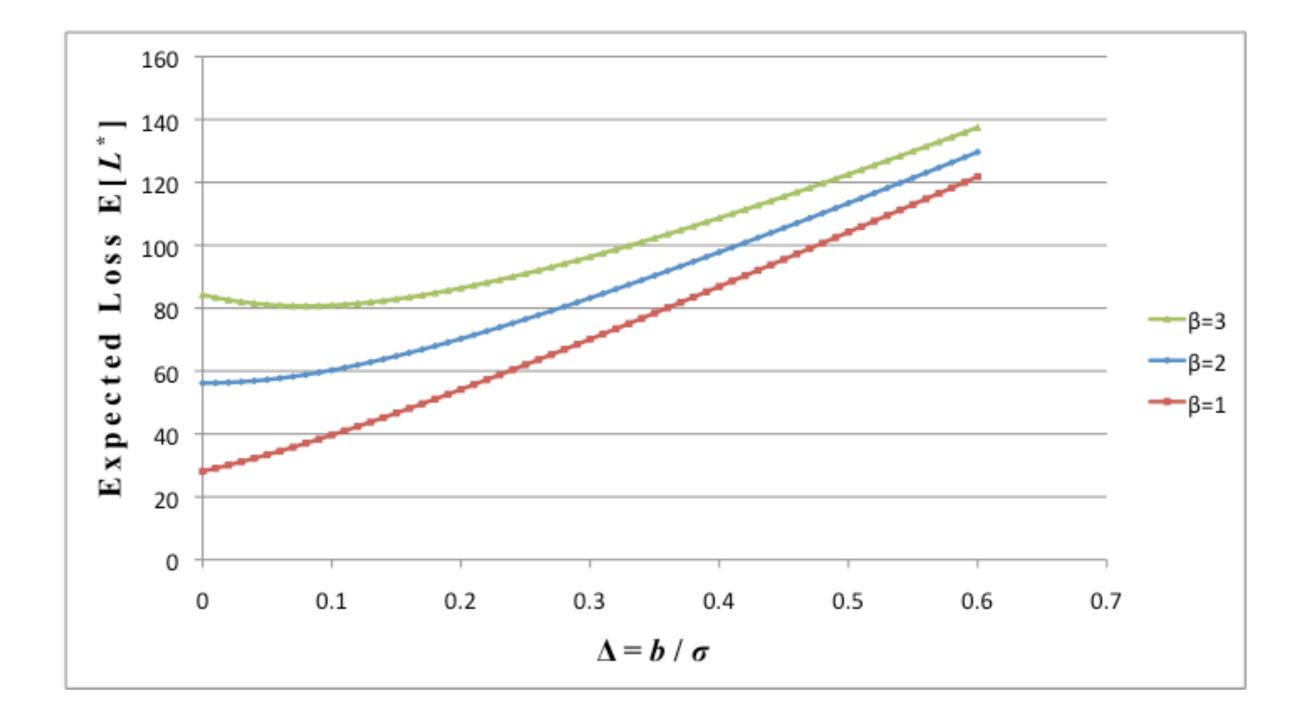
- Insert buffer b between consecutive arrivals
- Standard Deviation of σ seconds for adherence error distribution
- Stochastic Delay W_i : Delay to i^{th} flight when $\sigma = 1$ - Showed that $W_i = \sigma \cdot Z_i$
- Total expected loss in efficiency for N flights:

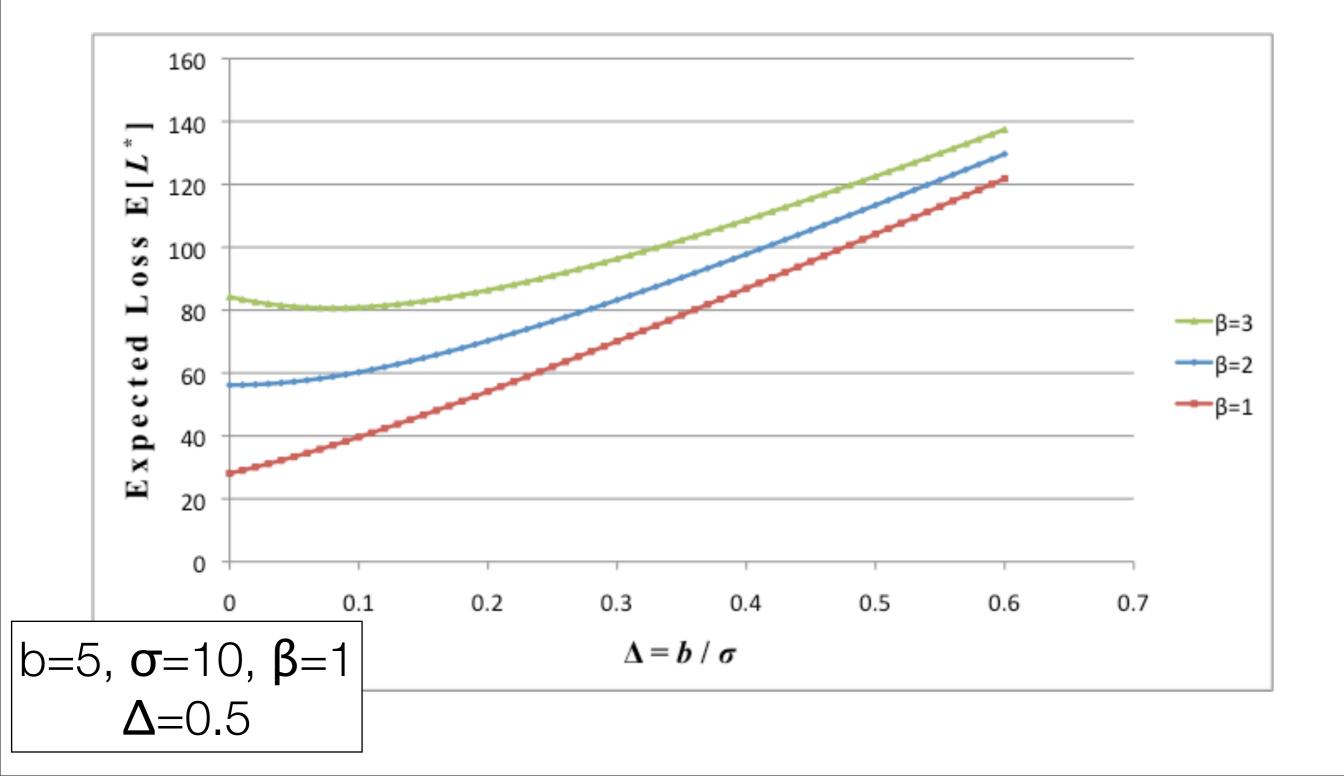
$$E[L] = \left(1/2 \cdot (N-1) \cdot N \cdot \Delta + \beta \cdot \sum_{i=1}^{N} E[Z_i]\right) \cdot \sigma$$

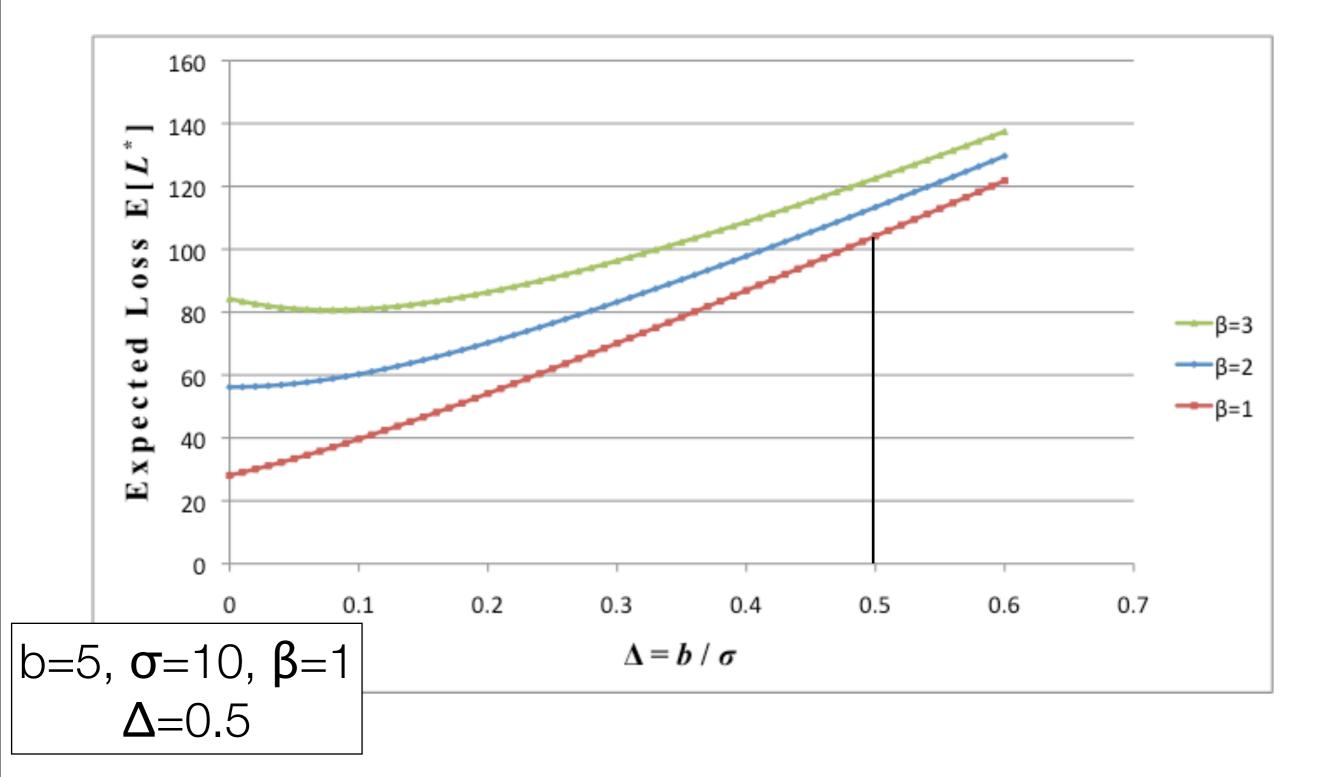
- Insert buffer b between consecutive arrivals
- Standard Deviation of σ seconds for adherence error distribution
- Stochastic Delay W_i : Delay to i^{th} flight when $\sigma = 1$ - Showed that $W_i = \sigma \cdot Z_i$
- Total expected loss in efficiency for N flights:

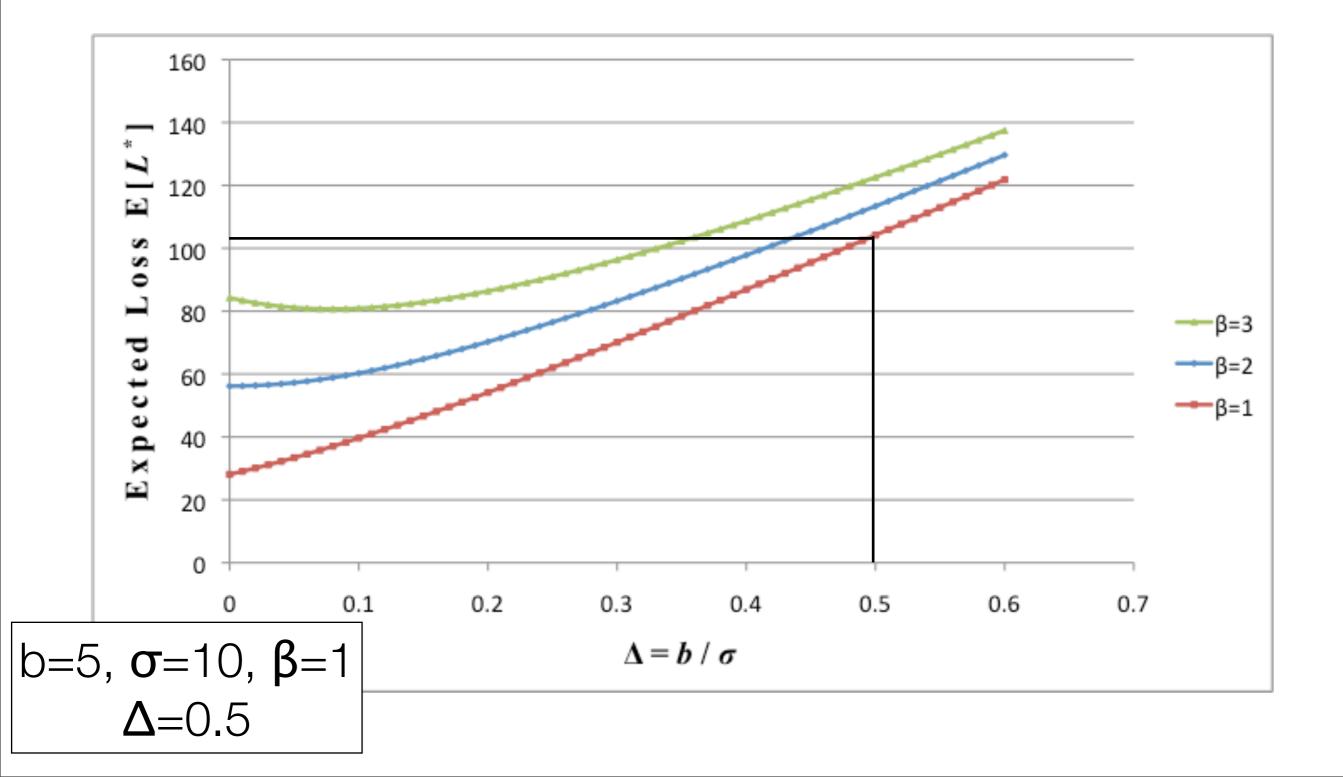
$$E[L] = \left(1/2 \cdot (N-1) \cdot N \cdot \Delta + \beta \cdot \sum_{i=1}^{N} E[Z_i]\right) \cdot \sigma$$

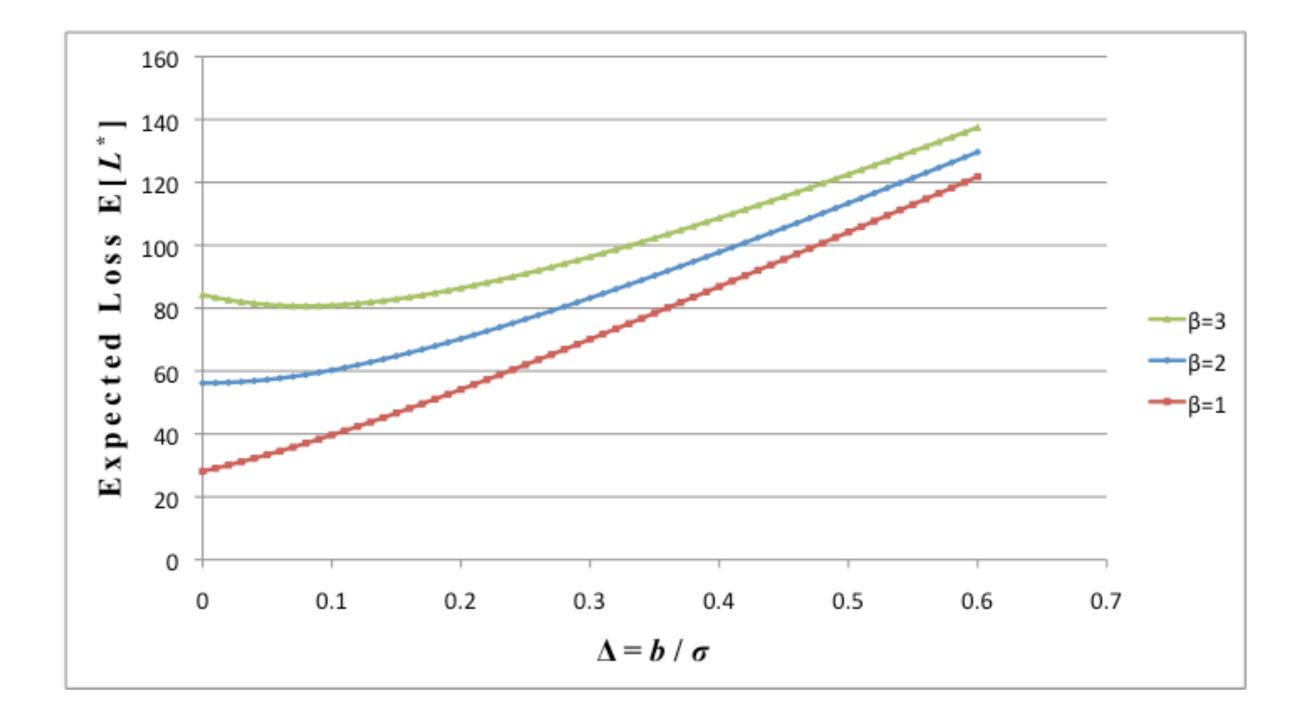
• Normalized buffer $\Delta = b/\sigma$

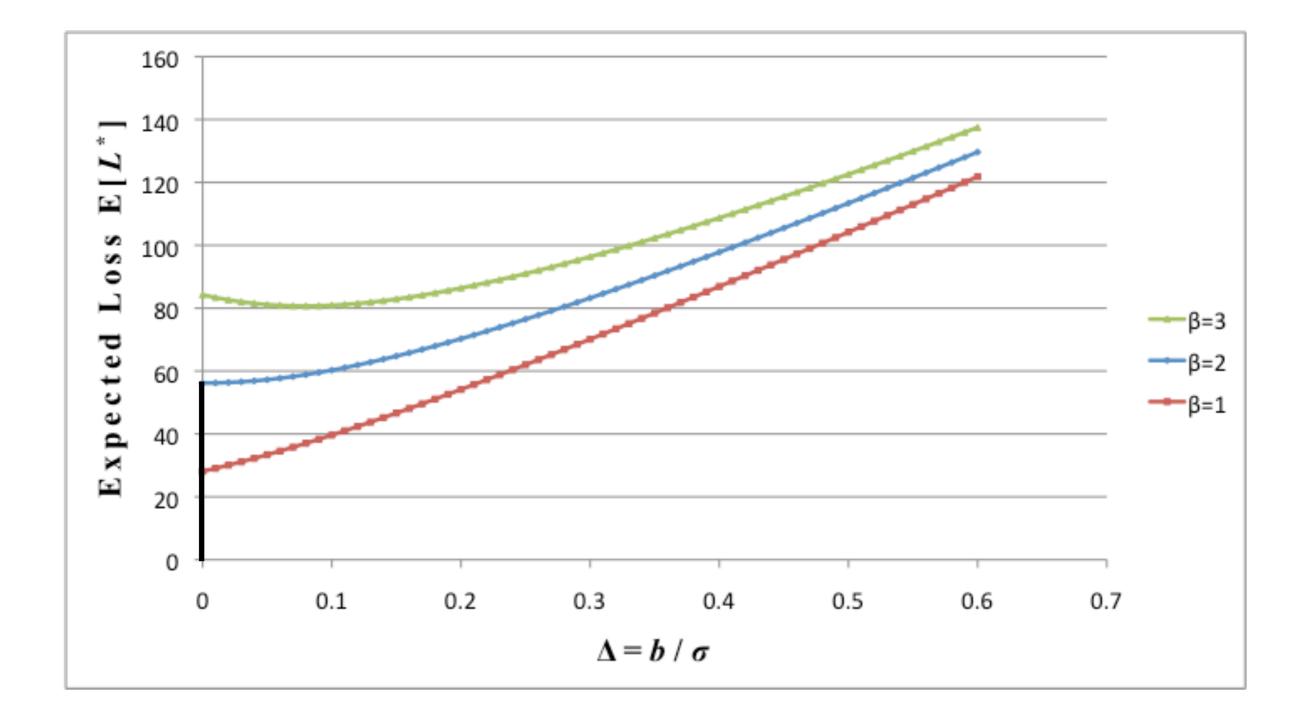


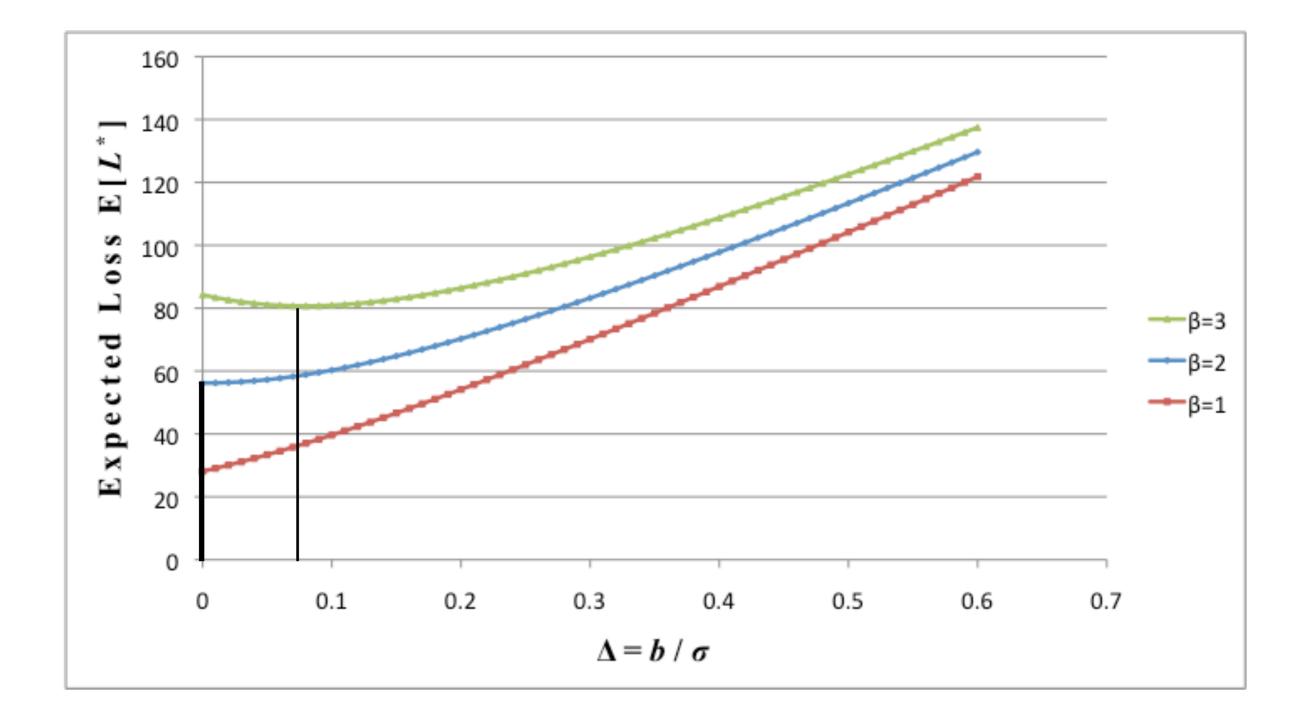






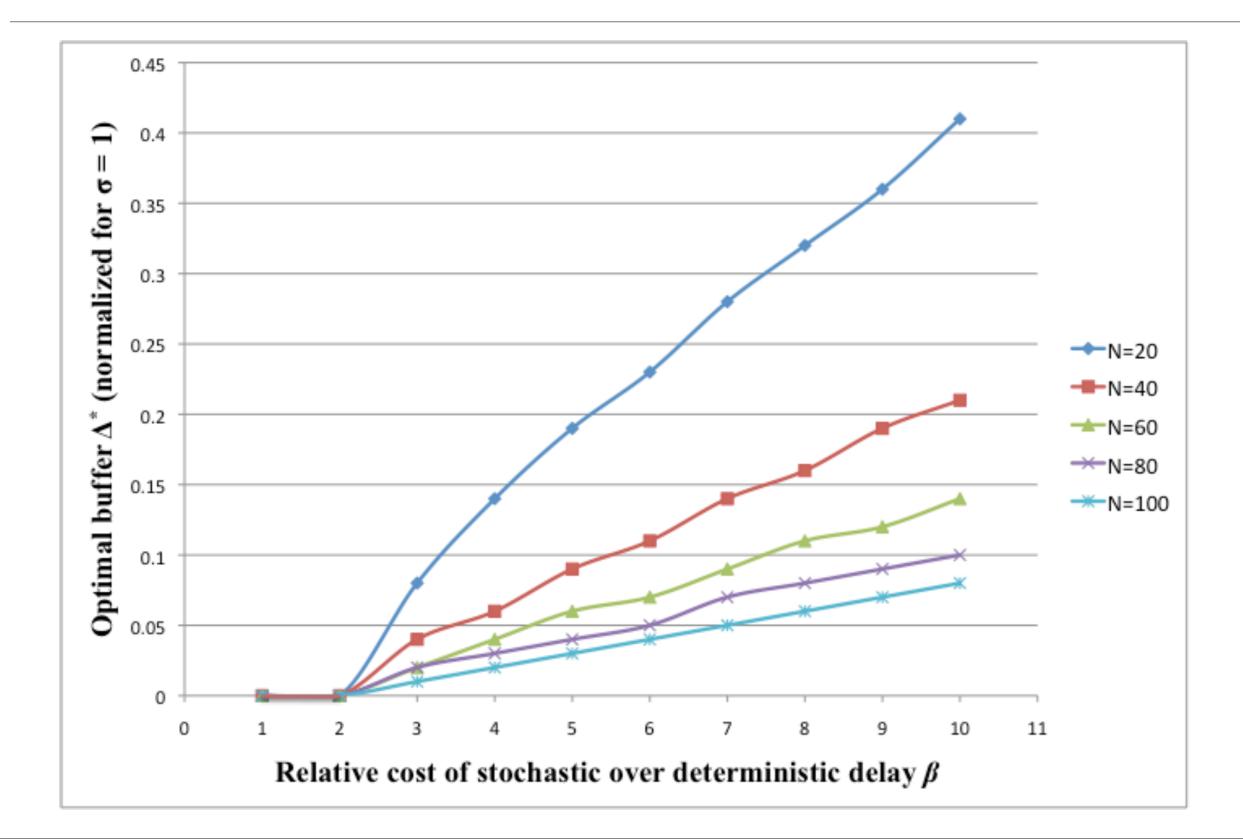






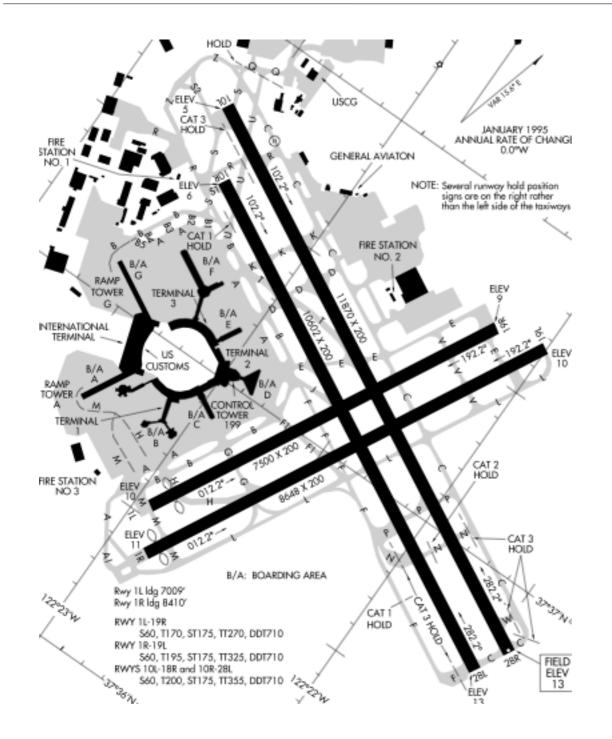
Optimal Buffers

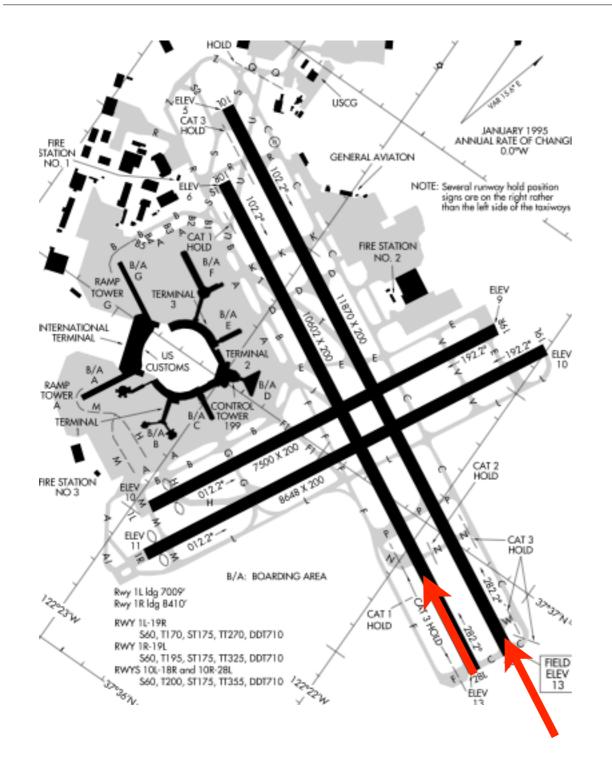
Optimal Buffers

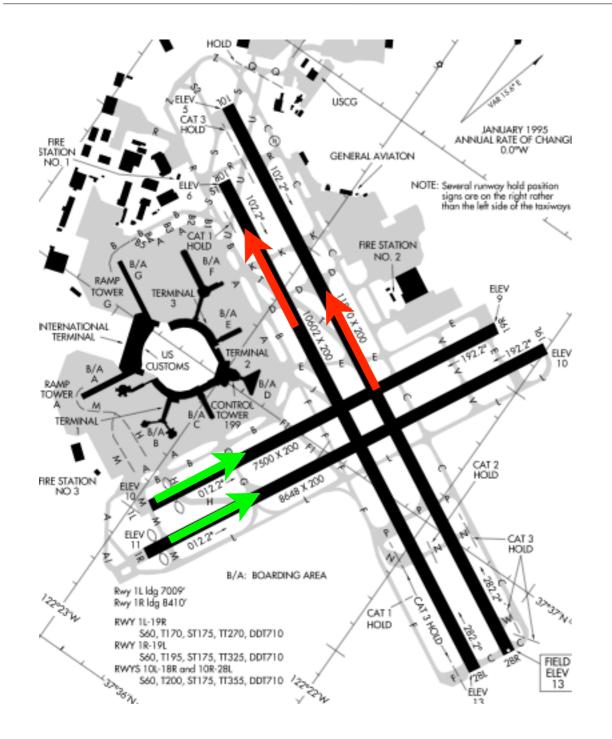


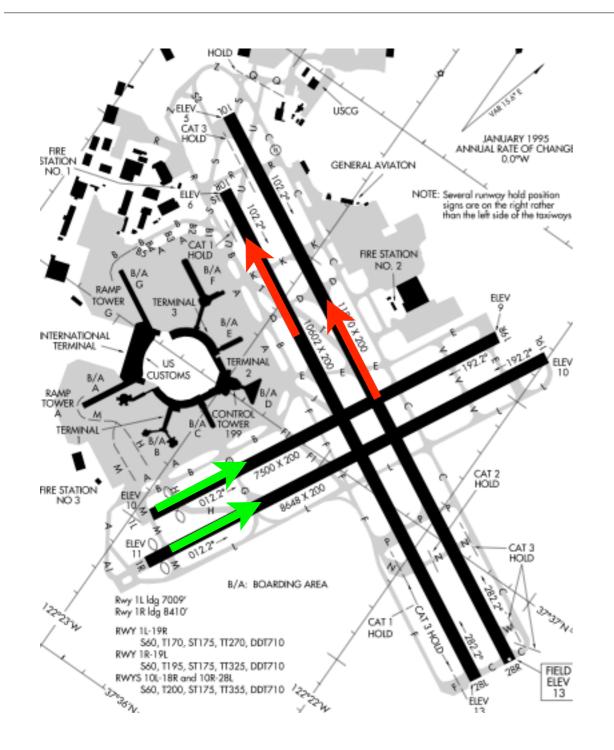
Outline

- Introduction
- Model Formulation
- Metering Case
- Ongoing Research

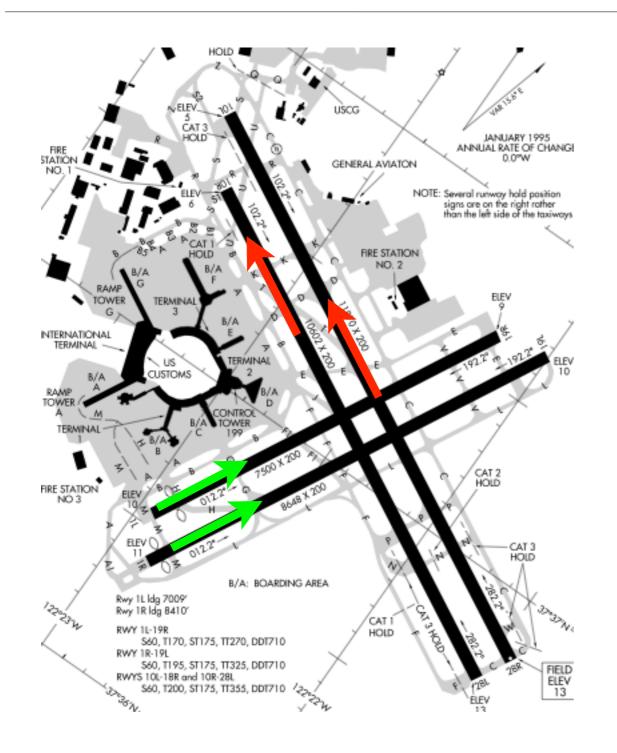




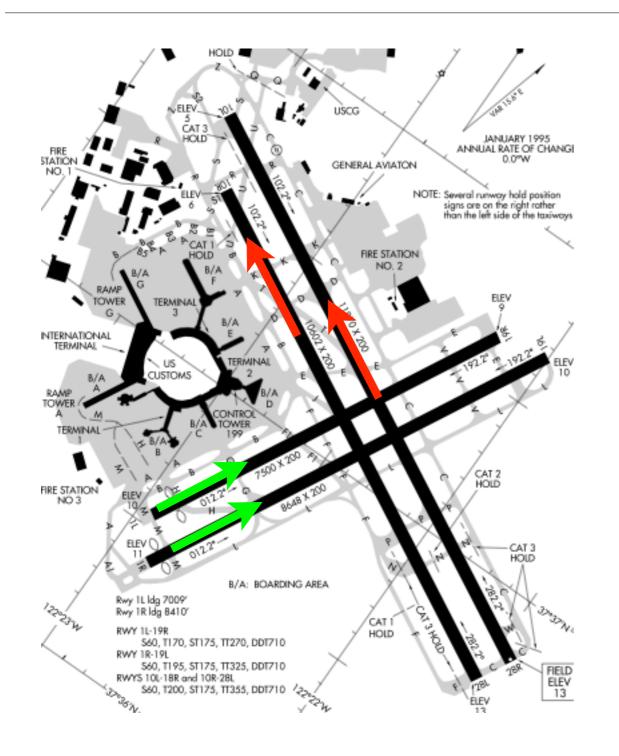




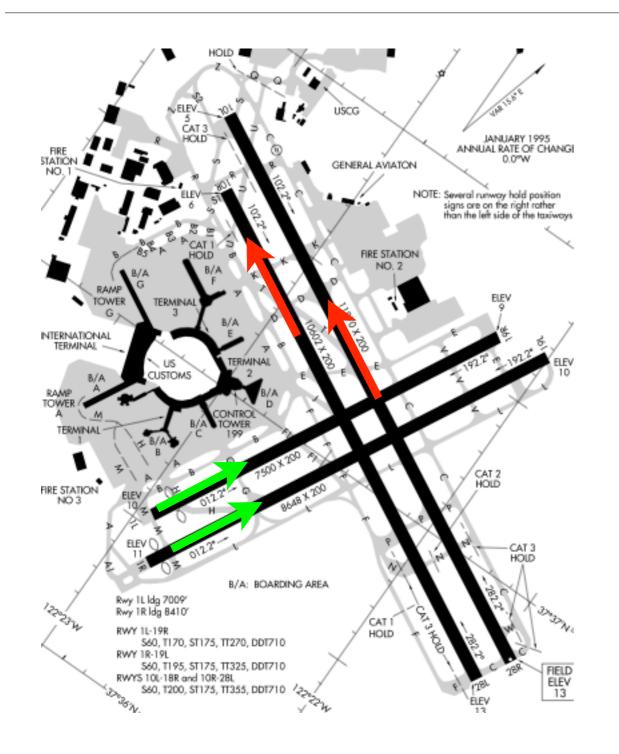
• Situation of heavy traffic for landings and take-offs



- Situation of heavy traffic for landings and take-offs
- Today: Controllers "guide" aircraft to merging point (5 nmi from 28R)



- Situation of heavy traffic for landings and take-offs
- Today: Controllers "guide" aircraft to merging point (5 nmi from 28R)
- NextGen: Aircraft assigned RTA's at merging point and descend to the runway



- Situation of heavy traffic for landings and take-offs
- Today: Controllers "guide" aircraft to merging point (5 nmi from 28R)
- NextGen: Aircraft assigned RTA's at merging point and descend to the runway
- What is optimal metering headway?



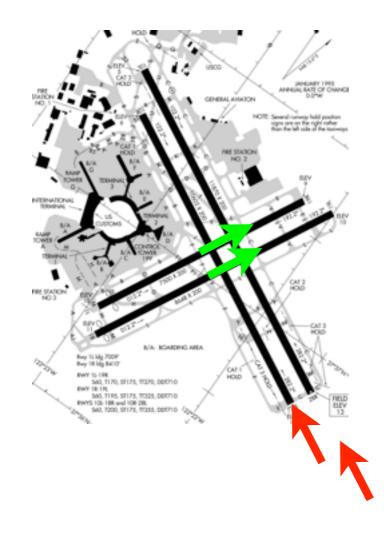
• Find headway between pairs at the merging point:

- Find headway between pairs at the merging point:
 - Enough time between arrival pairs for a departure pair

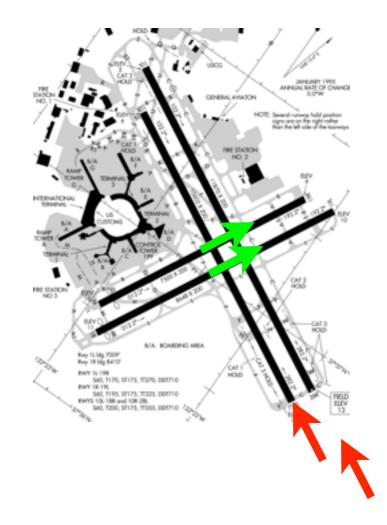
- Find headway between pairs at the merging point:
 - Enough time between arrival pairs for a departure pair
 - Not excessive time separation, resulting in efficiency loss

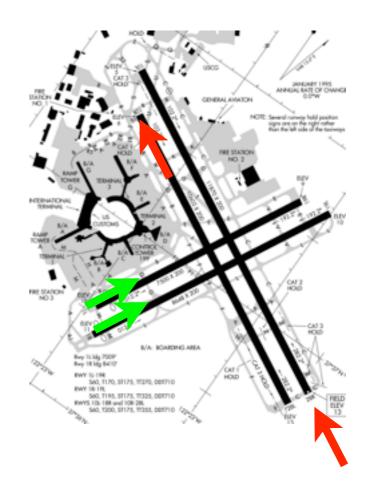
- Find headway between pairs at the merging point:
 - Enough time between arrival pairs for a departure pair
 - Not excessive time separation, resulting in efficiency loss
- Avoid:

- Find headway between pairs at the merging point:
 - Enough time between arrival pairs for a departure pair
 - Not excessive time separation, resulting in efficiency loss
- Avoid:



- Find headway between pairs at the merging point:
 - Enough time between arrival pairs for a departure pair
 - Not excessive time separation, resulting in efficiency loss
- Avoid:





Thank you!

Thank you!

Questions?