Scalable Randomized Patrolling for Securing Rapid Transit Networks

Pradeep Varakantham, Hoong Chuin Lau, Zhi Yuan
School of Information Systems, Singapore Management University, Singapore
{pradeepv,hclau,zhiyuan}@smu.edu.sg

Abstract
Mass Rapid Transit using rail is a popular mode of transport employed by millions of people in many urban cities across the world. Typically, these networks are massive, used by many and thus, can be a soft target for criminals. In this paper, we consider the problem of scheduling randomised patrols for improving security of such rail networks. Similar to existing work in randomised patrols for protecting critical infrastructure, we also employ Stackelberg Games to represent the problem. In solving the Stackelberg games for massive rail networks, we make two key contributions. Firstly, we provide an approach called RaPtoR for computing randomized strategies in patrol teams, which guarantees (i) Strong Stackelberg equilibrium (SSE); and (ii) Optimality in terms of distance traveled by the patrol teams for specific constraints on schedules. Secondly, we demonstrate RaPtoR on a real world data set corresponding to the rail network in Singapore. Furthermore, we also show that the algorithm scales easily to large rail networks while providing SSE randomized strategies.

Introduction
Massive rail networks have reduced the transportation time significantly in many of the major cities across the world including Beijing, Singapore, Paris, New York, Hong Kong, London. However, due to the number of people they serve every hour of every day, these networks can be soft targets for various types of criminals (terrorists, pick pockets, fare offenders, etc.) without proper security. In this paper, we consider this problem of scheduling randomised patrols for massive rail networks, where it is very difficult to have enough patrols to secure all the rail stations all the time.

Recent research (Tambe 2012) has emphasized and demonstrated the use of game theory in protecting large scale critical infrastructure such as airports, train stations, ports, forests etc. More specifically, in environments where there is a scarcity of resources, Stackelberg games have been used to represent the problem of resource allocation to protect potential targets in adversarial environments. Equilibrium strategies for the Stackelberg games are randomized and hence provide an ideal foil to deferring intelligent adversaries planning to attack. However, existing approaches cannot yet handle resource allocation in massive rail networks.

To that end, we make the following contributions in this paper: (a) Firstly, we provide a scalable two phase approach called RaPtoR (Randomized Patrolling for Rail networks) that computes coverage probabilities for various targets in the first phase and then computes an execution plan at runtime by connecting samples from the randomized coverage probabilities; (b) Secondly, we demonstrate the scalability of our approach by generating randomised schedules for patrol teams patrolling the Singapore rail network that has 108 stations, 30 patrol teams and up to 8 hour shifts for patrol teams each day. The Stackelberg game models are constructed from the real world data set containing the utilisation of rail stations by travelers throughout the day.

Related Work
(Chu and Chan 1998) and (Elizondo et al. 2010) have studied the problem of Crew rostering in public transportation systems. (Stern and Teomi 1986) and (Sharma 2007) have studied and proposed algorithms for scheduling security guards/police officers/patrol cars in various distinctive settings. However, these crew rostering and scheduling algorithms have not modelled adversaries while computing the schedules.

The line of research that has the most similarities to our work is the application of game theory to patrol scheduling. (Tsai et al. 2009) and (Ordonez et al. 2012) have modeled the strategic security allocation problem as a Stackelberg game and developed the Intelligent Randomization In Scheduling (IRIS) system. This is a tool for scheduling Federal Air Marshals (FAMS) that provide law enforcement aboard U.S. commercial flights. However, unlike the FAMS problem in which a patrol consists of very limited number of flights (usually 2 or 3), we allow for more complex patrols that have to account for distance between targets and also longer planning horizons for each of the patrol teams. Our problem is closely related to the one addressed by (Yin et al. 2012) and we will provide a detailed comparison in a later section.
patrolled by a set of patrol teams by total of 108 stations or targets for adversaries (represented Singapore MRT system shown in Figure 1. There are a systems for trains. We are specifically interested in the rules for police patrols to secure Mass Rapid Transit (MRT) We address the problem of generating randomized sched-

ation is vastly different.

break in the same station at the same time. These make the station twice during a shift and no two teams can take the are other constraints such as no one team can visit the same are other constraints such as no one team can visit the same stations at various times during the day changes and consequently, the risk of not patrolling a train station also changes. Each patrolling team has a shift of $H$ hours visiting one station per hour. An example patrol schedule of shift length 5 is provided below:

<table>
<thead>
<tr>
<th>9:00AM</th>
<th>10:00AM</th>
<th>11:00AM</th>
<th>12:00PM</th>
<th>1:00PM</th>
</tr>
</thead>
<tbody>
<tr>
<td>Airport</td>
<td>Expo</td>
<td>Lavender</td>
<td>Bugis</td>
<td>City Hall</td>
</tr>
</tbody>
</table>

While the problem setting described here is similar to the one in (Yin et al. 2012), there are major differences:

**Scale**: For optimal coverage, we do not assume independent lines and have to account for transfers between lines. This increases the scale of the problem considerably. In addition, the number of train stations are higher (108 compared to a maximum of 22), the number of patrol teams are higher and the aspect of computing $H (\geq 8)$ patrols per shift increases the complexity. In our problem, there is also a need for schedules to reduce the distance traveled by patrol teams. 

**Breaks and other constraints**: Another key distinction is the presence of breaks for the patrol teams. In addition, there are other constraints such as no one team can visit the same station twice during a shift and no two teams can take the break in the same station at the same time. These make the randomisation aspects difficult.

**Objective**: In our problem, the objective for the patrol teams is to secure the stations against criminal attacks. However, the main objective for the defenders in Yin et al.’s work is to catch fare offenders. Due to this, the underlying optimization is vastly different.

While our experimental results are based on the Singa- pore rail transport network, our research is applicable and can scale to rail transport networks in many cities, including but not limited to London, Beijing and Paris.

### Deterministic Model

Previously, (Lau and Gunawan 2012) have addressed the problem of patrolling MRT stations in Singapore, while considering a known adversary model, which launches an attack according to a probability distribution. This probability distribution is typically constructed based on geographical density, criminology analysis, or intelligence sources. Here we extended the model in (Lau and Gunawan 2012) to improve its applicability and scalability. The key points of this approach are described as follows:

(a) Akin to previous work, we employ an integer linear program (ILP) to solve the overall optimisation problem. By employing novel valid inequalities, we calculate tighter linear program (LP) relaxation bounds, thereby improving the computation performance.

(b) The objective is twofold: maximize the coverage of most populous stations at the most populous hours, and minimize the total distance traveled by patrol teams.

(c) Starting and break times of patrol teams are determined automatically and optimally by solving the ILP model.

This approach was able to compute patrolling schedules for each of the individual lines (maximum of 31 stations) in less than 30 seconds. When transfers between lines were allowed, we solved a problem with 3 lines (67 stations) in slightly above 20 minutes. However, we were unable to solve problems of larger scale due to memory problems.

There are two drawbacks with this approach. Firstly, the optimal schedule generated is deterministic. Secondly, the scalability of the model is limited: only instances of up to 67 stations or with 15 patrol teams can be solved to date. These drawbacks motivated us to employ the Stackelberg representation and our new approach, RaPtoR, which is the main contribution of this paper.

### Stackelberg Representation

Games are a popular model to represent strategic interactions among multiple players. The goal for each player is to maximize his/her own utility function. Hence, the solution concept for a game is an equilibrium solution, i.e. a joint strategy, where no agent has an incentive to deviate.

In the recent past, game theory and more specifically Stackelberg Games have been used to represent the computation of patrol schedules for security of critical infrastructure (Tambe 2012) including airports, planes (federal air marshals), ports, forests. In these problem domains, the defenders (security agencies) set their patrol strategy first and hence are the leaders, whereas the attackers (terrorists, drug pedlars, and other criminals) are the followers who observe the patrol strategy over time and attack. It has been shown that the randomised strategies corresponding to Strong Stackelberg Equilibrium provide better coverage than existing methods of computing deterministic and randomised strategies (Tsai et al. 2009; Jain et al. 2010).
Akin to previous work, we also employ a Stackelberg representation for the train security problem mentioned in the previous section. In fact, we employ the compact security game model introduced by (Kiekintveld et al. 2009). \( \mathcal{T} = \{t_1, t_2, \ldots \} \) is the set of targets (MRT stations) that may be attacked and the defender has a set of patrol teams, \( \mathcal{P} = \{p_1, p_2, \ldots \} \) to cover the targets. There is no distinction in the individual patrol teams and can be assigned to any specific target. Key additions to this compact representation to capture the MRT problem are the time horizon, \( \mathcal{H} \) and a distance value between targets, \( d_{t_1, t_2} \).

The following four utilities are defined for each of the targets at each decision epoch \( e \) \((\leq \mathcal{H})\): (a) Utility to the defender for covering a target: \( U_{\theta,e}(t) \); (b) Utility to the defender for an uncovered attack on a target: \( U_{\theta,e}^u(t) \); (c) Utility to the attacker for attacking a covered target: \( U_{\psi,e}^c(t) \); (d) Utility to the attacker for attacking an uncovered target: \( U_{\psi,e}^u(t) \). In addition to covering targets, patrol teams have to spend as little time as possible in traveling to targets.

Assuming rational behaviour and Stackelberg representation of the interactions, the attacker and defender will execute strategies that are in Strong Stackelberg Equilibrium (SSE). In an SSE, the defender leads at each epoch \( e \) using a coverage vector \( C^e = (c^e_1, \ldots, c^e_i, \ldots) \), where \( c^e_i \) denotes the probability of coverage for target \( t \) at epoch \( e \), and the goal is to compute the optimal coverage vectors over all decision epochs. \( C = (C^1, C^2, \ldots, C^\mathcal{H}) \). With respect to the attacker, we can consider either of the following problems: (a) An attack can happen every epoch; \( \text{OR} \) (b) An attack can happen only once across all epochs. We focus on (a), because it is the more generic of the two. However, as we show in our later sections, minor modifications to the solution approach for (a) solves (b).

Let \( \mathcal{A}^e \) denote the set of targets that if attacked would provide the highest utility for the attacker at a decision epoch \( e \) given the coverage vector. In SSE, the opponent is assumed to pick one target from \( \mathcal{A}^e \) at each decision epoch \( e \) that provides the highest utility for themselves. Given a coverage vector \( C^e \) for a decision epoch, the utility for the defender and the attacker when attacking a target \( t \) is:

\[
U_{\theta,e}(t, C^e) = c^e_t U_{\theta,e}^c(t) + (1 - c^e_t) U_{\theta,e}^u(t) \tag{1}
\]

\[
U_{\psi,e}(t, C^e) = c^e_t U_{\psi,e}^c(t) + (1 - c^e_t) U_{\psi,e}^u(t) \tag{2}
\]

respectively. While the coverage vector represents the solution of the Stackelberg representation, the final outcome required of solving the MRT problem is a daily plan for each patrolling group over the span of their horizon, \( \mathcal{H} \). The crucial objective in deriving this daily schedule is to keep the overall distance traveled by the patrolling groups to a minimum, so that most of the time is spent in securing the train stations and not in traveling.

**Approach: RaPtoR**

We now describe the RaPtoR (Randomized Patrols for Rail networks) algorithm. RaPtoR is divided into two phases:

**Phase 1:** compute the Strong Stackelberg Equilibrium (SSE) coverage for all the targets over all decision epochs by solving the Stackelberg representation of the problem.

**Phase 2:** compute execution plans for individual patrolling groups over the entire horizon based on the coverage samples generated from the coverage distributions in phase 1.

Connecting the equilibrium coverage strategies of each decision epoch at runtime with generating execution plans is one of the main contributions of this paper and as we will show in our experimental section, this allows for a significant increase in scalability.

### Computing SSE coverage for targets

**Algorithm 1 GetCoverage1 (\( \mathcal{T}, \mathcal{P}, \mathcal{H}, U_\theta, U_\psi \))**

```plaintext
\( c \leftarrow \mathcal{H} \)
for all \( e \geq 1 \) do
    \( c^e \leftarrow \text{SOLVE LP1} (\mathcal{T}, \mathcal{P}, e, U_\theta, e, U_\psi, e) \)
    \( e \leftarrow e - 1 \)
end for
return \( c \)
```

Initially, we focus on the problem where an attacker can potentially attack at every decision epoch. Due to independence of attacks, we can compute the coverage for each decision epoch just based on the utility vectors for that epoch and independent of utility or coverage vectors at other epochs. Algorithm 1 calls the \text{SOLVE LP1()} function for each decision epoch to compute the corresponding coverage vectors.

**SOLVE LP1(\( \mathcal{T}, \mathcal{P}, e, U_\theta,e, U_\psi,e \))**:

\[
\max_{a^e_t} d \quad \forall t \in \mathcal{T} \tag{3}
\]

\[
\sum_{t \in \mathcal{T}} a^e_t = 1 \tag{4}
\]

\[
c^e_t \in [0, 1] \quad \forall t \in \mathcal{T} \tag{5}
\]

\[
\sum_{t \in \mathcal{T}} c^e_t \leq |\mathcal{P}| \tag{6}
\]

\[
d - U_{\theta,e}(t, C^e) \leq (1 - a^e_t) \cdot Z \quad \forall t \in \mathcal{T} \tag{7}
\]

\[
0 \leq k - U_{\psi,e}(t, C^e) \leq (1 - a^e_t) \cdot Z \quad \forall t \in \mathcal{T} \tag{8}
\]

The function \text{SOLVE LP1} computes the Strong Stackelberg Equilibrium for a given decision epoch \( e \), given the attacker (\( U_\psi,e \)) and defender (\( U_\theta,e \)) utility functions for that epoch. The objective of this LP is to compute a coverage vector that will maximise the utility obtained by the defender, where in the attacker will choose a target that will maximize his/her utility given the coverage vector. This optimization problem was previously introduced by (Kiekintveld et al. 2009). \( a^e_t \) is a binary variable, that if set to 1 indicates that the attacker will attack target \( t \) at this decision epoch \( e \). \( c^e_t \) is a continuous variable, which indicates the desired coverage required a target \( t \) at decision epoch \( e \). \( Z \) is a large positive constant. \( d \) and \( k \) are intermediary variables.

(3) and (4) enforce the condition that only one target can be attacked at an epoch. (5) constrains coverage for a target
at an epoch to less than 1 and (6) ensures that the number of targets covered is bounded by the number of patrol teams available. Utility for the defender is determined by the attack vector selected by the attacker according to (7) and (8) ensures that the attacker plays a best response deterministic strategy to the coverage vector employed by the defender. Finally, the objective is to maximize the utility obtained by the defender.

Now, we explain the minor modifications required to account for the fact that an attack can happen only once over the entire horizon: (a) Instead of one optimisation problem to be solved for each decision epoch, we now have one optimisation problem that yields the coverage vectors for all decision epochs. (b) An attack can occur only once over the entire time horizon and on only one target and therefore the constraint (4) is modified as follows: \( \sum_{t \in T} \sum_{e \leq H} a_{t}^{e} = 1 \). (c) Constraints (5), (7), (8) have to not only iterate over targets \( \forall t \in T \), but also have to iterate over decision epoch \( \forall e \leq H \).

Algorithm 2 GetExecutionPlan \((\mathcal{H}, C)\)

```plaintext
D^{H} \leftarrow \emptyset
\Pi^{H} \leftarrow \emptyset
e \leftarrow \mathcal{H}

for all \( e \geq 2 \) do
    \( S^{e} \leftarrow \text{GET SAMPLE}(C^{e}) \)
    \( S^{e-1} \leftarrow \text{GET SAMPLE}(C^{e-1}) \)
    \( (D^{e-1}, \Pi^{e-1}, \mathcal{x}^{e}) \leftarrow \text{STITCH SAMPLES} (S^{e-1}, S^{e}, D^{e}, \Pi^{e}) \)
edo

return \( x \)
```

This is an exact algorithm which minimizes the overall distance covered would have exponential complexity. Dark black lines indicate one set of execution plans.

To account for this complexity, we provide a dynamic programming algorithm that stitches plans – computed for adjacent decision epochs – together over the entire time horizon. In the example of Figure 2, we first compute the execution plans corresponding to Sample 2 and Sample 3 given the distance function between all targets (represented as \( \text{dist}_{a,b} \)). Then, we compute the solution for Sample 1 and Sample 2, using the execution plans computed for the Sample 2 and Sample 3 combination. This is a highly scalable algorithm whose complexity increases linearly with time horizon, \( \mathcal{H} \).

Algorithm 2 provides the execution plan over the entire horizon for all patrol teams and to that end, employs the STITCH SAMPLES function to compute the execution plans between coverage samples at two adjacent decision epochs. To capture dependencies among targets to be visited across non-adjacent epochs, the solution for the future epochs (distance - \( D^{e} \), plan - \( \Pi^{e} \)) is passed as an argument to the STITCH SAMPLES function. "A station cannot be visited by the same patrol team within the same shift" is an example of a dependency/constraint that spans non-adjacent epochs.

We now describe the mixed integer optimization employed by the STITCH SAMPLES function. Let \( S^{e}(k) \) denote the \( k \)th target in the \( e \)th sample. \( x_{i,j}^{e} = 1 \) indicates that the team patrolling \( S^{e}(i) \) is also used for patrolling \( S^{e+1}(j) \). \( \Pi^{e}(i) \) denotes the set of targets covered by one patrol team which has to patrol the target \( S^{e}(i) \) from epoch \( e \) to \( \mathcal{H} \). \( D^{e}(j) \) denotes the distance traveled from \( S^{e}(j) \) at decision epoch \( e \) to horizon \( \mathcal{H} \).

STITCH SAMPLES \((S^{e}, S^{e+1}, D^{e+1}, \Pi^{e+1})\):

\[
\min \quad d
\]
\[
\sum_{i} x_{i,j}^{e} = 1, \forall j \quad (9)
\]
\[
\sum_{j} x_{i,j}^{e} = 1, \forall i \quad (10)
\]
\[
d \geq x_{i,j}^{e} \cdot \text{dist}_{S^{e}(i), S^{e+1}(j)} + D^{e+1}(j), \forall i, j \quad (11)
\]
\[
x_{i,j}^{e} = 0, \text{if} \ S^{e}(i) \in \Pi^{e+1}(j), \forall i, j, e \quad (12)
\]
\[
x_{i,j}^{e} \in \{0, 1\}, \forall i, j \quad (13)
\]

The objective of the optimization model is to minimize the maximum distance traveled by any team. (9) and (10) ensure...
that one target at \( e \) is connected to only one target at \( e + 1 \) and vice versa. (11) computes the maximum of the distances traveled by the patrol teams. (12) ensures that no target is visited multiple times by the same patrol team during their shift.

To simplify discussion, we have not included in the above model the following practical constraints that usually need to be satisfied. (a) Each team should have at most two breaks and the breaks should not be adjacent to each other. We deal with this constraint in the following subsection. (b) The amount of time spent traveling to the next target by a patrol team should be less than 15 minutes. We will discuss this further in the experimental results.

**Accounting for Breaks** Another practical consideration in patrol scheduling is to include breaks for every patrol team. In the case of Singapore MRT patrols, the constraint is to schedule two breaks for every patrol team, while considering the adversary and keeping the schedule randomized. Accounting for breaks requires two minor changes to the phase 2 of RaPtR:

1. Add extra nodes to each coverage sample. These nodes correspond to the nodes where a patrol team takes a break and the total number of extra nodes is equal to the maximum number of teams that can take a break at any epoch (typically an input parameter decided by the security agency).

2. Modify the constraints in the STITCH SAMPLES optimization problem to represent nodes not having incoming or outgoing links (unlike the example in Figure 2). Furthermore, we also need to include constraints corresponding to the number of breaks and their occurrence, such as there have to be two breaks and they cannot happen in adjacent decision epochs.

**Theoretical Results** As shown in (Kiekintveld et al. 2009), the first phase of our approach already provides SSE coverage for all the targets. Here we show that the second phase of our approach can guarantee optimality if our problem setting is simplified as follows: (a) the objective in STITCH SAMPLES is modified to minimize the total travel distance for all teams as defined in (Lau and Gunawan 2012); (b) the constraints that span non-adjacent epochs do not exist.

**Proposition 1** If the objective is to minimize total distance traveled by all patrolling teams, and there are no constraints that span multiple non-adjacent epochs, then phase 2 of RaPtR computes optimal execution plans.

**Proof Sketch** We prove this by contradiction. Let us assume there exists an optimal set of execution plans that are different and better. We can then construct execution plans which will perform better by using the execution plans generated by our approach.

**Evaluation**

We show the performance of our algorithms in the context of the Singapore rail network for which we have the real data set that provides the usage of the rail stations.

**Data Set**

Figure 1 provides the map of the rail stations in the network. This map contains 108 stations spread over 7 lines covering most areas in Singapore. We also refer to the 78 problem in our results, which correspond to the stations on the 4 primary lines. There are transfers allowed between various lines at 11 stations. In 2012, there are almost 2 million rides in a single weekday\(^1\), and hence the rail network operations and safety are of prime importance.

Our data set provides the usage statistics for all the 108 stations during 19 hours\(^2\) on each day. This data was collected by a card system that records the arrival and departure of passengers as they enter and exit various stations. We consider the volume of passenger flow at each station as the potential loss for not patrolling that station at that specific time and use that in the construction of the game theoretic model. We assume a zero sum model, i.e. whatever is lost by the defender is gained by attackers and vice versa.

**Results**

Firstly, we demonstrate the scalability of the two phases of the RaPtR algorithm. Figures 3(a-d) provide the run-time performance of the algorithm. We primarily focus on the case where an attack can happen at every decision epoch.

In Figures 3(a,b), we present the run-time results\(^3\) on the Singapore MRT network with 78 stations. We also experimented with 108 station problem and very similar results were obtained. On X-axis we have the number of resources\(^4\), while on the Y-axis, we have the total run-time. The runtime for phase 1 is in Figure 3(a) and for phase 2 in 3(b). Each line in the graphs represents runtime for a different horizon (ranging between 8 to 12) of the execution plans. Here are the main observations and conclusions from the results in Figures 3(a,b):

- The key result is that even with a horizon of 12 and number of resources equal to 35, we obtain solutions in less than 4 seconds.
- As we increase the number of resources and horizons, run-time for both phases increases, but not significantly.

In the second set of runtime results provided in Figures 3(c,d), we deal with additional random problems with many more stations to demonstrate the overall scalability of the algorithm. We plot the time taken by phase 1 and phase 2, as the number of resources are varied from 15-35 with the number of stations taken from the set \(\{78, 108, 120, 150, 180\}\). As shown in the figures, the overall time taken in both phases is less than 10 seconds.

Figure 3(e) provides the average time spent in traveling per epoch by each of the patrol teams. While we do not enforce the constraint of 15 minutes in travel time between targets at adjacent epochs, we obtain average travel times

\(^1\)http://www.smrt.com.sg/AboutSMRT/InvestorRelations/KeyOperatingMatrix/Trains.aspx

\(^2\)MRT stations closed from 12:00 - 5:00 AM.

\(^3\)RaPtR was run on a 1.8 GHz Intel Core i5 with 8 GB RAM to obtain the runtime results.

\(^4\)We use resources and patrolling teams synonymously
less than 15 minutes with our phase 2 approach. On the X-axis, we have the number of resources and on the Y-axis, we have the planned travel time in minutes. We provide the results for horizons 8-12 and on problem with 78 stations. The phase 2 approach is not optimal when there are constraints spanning multiple non-adjacent epochs, which in fact, are present in the Singapore data set. Even though the approach is not optimal, it retains a nice property of the optimal algorithm, i.e., as more resources are provided, our phase 2 algorithm is able to find better execution plans with respect to distance traveled.

As a sanity check, we verified that the coverage obtained for each of the targets from phase 1 with more resources is higher than the coverage with fewer number of resources even with only 100 samples on a problem with 78 targets. Also, we developed a decision support system for possible deployment in the future. Figure 4 displays a screenshot for our patrol scheduler.

We have conducted some initial experiments for the case where attacks can happen only once over the entire horizon. The phase 1 of the modified approach solves the problems of 78 and 108 stations with 35 resources in less than 5 seconds. It should be noted that phase 2 results are independent of the assumptions on attacks.

Acknowledgements We wish to thank Prof. Milind Tambe for insightful discussions on the patrolling for mass rapid transit systems.

References