Taxi Demand Prediction based on LSTM with Residuals and Multi-head Attention

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Keywords: LSTM, Multi-head Attention, Deep Learning, Residual Connection, Taxi Demand.

Abstract: This paper presents a simple yet effective framework to accurately predict the taxi demands of different regions in a city in the near future. This framework is based on a deep-learning structure with residual connections in the LSTM layers and the attention mechanism. We found that adding residuals accelerates optimization and that adding the attention mechanism makes the model better predict the taxi demands, especially when the demand fluctuates greatly in the peak hours and off-peak hours. We conducted extensive experiments by comparing the proposed models to the time-series model (ARIMA), traditional supervised learning model (ridge regression), strong machine learning model that won many Kaggle competitions (Gradient Boosted Decision Tree implemented in the XGBoost library), and deep learning models (LSTM and DMVST-Net) on two real and open-source datasets. Experimental results show that the proposed models outperform the baselines for most cases. We believe the greatest improvement comes from the attention mechanism, which helps distinguish the demands in the peak hours and off-peak hours. Additionally, the proposed model runs 10% to 40%-times faster than the other deep-learning-based models. We applied the models to participate in a taxi demand prediction challenge and won second place out of hundreds of teams.

1 INTRODUCTION

Traffic transportation is an essential component of a smart city. This paper studies one important aspect of intelligent traffic transportation and management — taxi demand prediction. In certain cities, the taxi demand count is equivalent to the passenger count of certain public transportation modalities, e.g., local train service (Cosby, 1992). Additionally, taxis may serve as the “last mile” of public transportation systems — they take people to the places where public transportation cannot reach. As a result, taxis can be regarded as an extension of public transportation. Accurately predicting taxi demand may lead to better transportation management, traffic management and scheduling, decreases the vacancy rate of taxis, shortens a passenger’s waiting time, reduces the energy cost, and much more (Hasan et al., 2013).

While taxi demand prediction has been studied extensively, early studies mostly model this task as a time-series prediction task without considering other important factors such as the spatial correlations among neighboring regions (Li et al., 2012; Moreira-Matias et al., 2013a; Moreira-Matias et al., 2013b). Recent studies have started to apply advanced models (e.g., recurrent neural networks, convolutional neural networks, and their variants and combinations) to integrate temporal, spatial, and other contextual information (Zhang et al., 2016; Zhang et al., 2017; Yao et al., 2018). These works assume that a neural network can capture the non-linear relationships among spatial, temporal, and contextual features. However, none of these works explicitly differentiate demands during the peak hours, off-peak hours, and normal hours. As a result, these models are usually less accurate during peak hours and off-peak hours, where the taxi demands are much higher and lower than usual, respectively.

This paper proposes models to integrate two mechanisms that can help deep learning models accurately predict the taxi demand of the near future, especially for peak and off-peak hours. Specifically, we utilize a deep learning model with the attention mechanism and with residual connections between the LSTM layers. The deep learning model can effec-

1 Usually, off-peak hours refer to any period that is not during peak hours. To be more precise, we further divide off-peak hours into off-peak hours (the periods with extremely lower demands) and normal hours (the remaining periods)
tively integrate spatial, temporal, and other contextual information. Additionally, the residual connections accelerate the optimization process, and the attention mechanism helps differentiate the demands among peak hours, off-peak hours, and normal hours. We conducted extensive experiments to compare the proposed models with traditional methods and state-of-the-art models on two real and open-sourced datasets. The results show that our proposed models outperform the compared baselines. We participated in a taxi demand prediction competition\(^2\) based on the models proposed in this paper. We received second place out of hundreds of teams, which demonstrates the effectiveness of the proposed models.

The rest of the paper is organized as follows. In Section 2, we review the related work in literature. Section 3 explains our proposed models in detail. Section 4 presents the experimental results on two open datasets. Finally, we conclude the work and discuss ongoing and future directions in Section 5.

2 RELATED WORK

Early studies on taxi demand prediction usually modeled the problem as a time-series prediction task. Therefore, it is natural to choose the autoregressive integrated moving average (ARIMA) model and its relatives (e.g., autoregressive model, moving average model, and autoregressive moving average model) as the prediction model for various traffic prediction tasks (Moayedi and Masnadi-Shirazi, 2008; Li et al., 2012; Moreira-Matias et al., 2013b; Davis et al., 2016). The ARIMA model is very simple and elegant. However, the ARIMA model captures only the linear relationship between previous events and the current event, which limits the hypothesis space of the predictive model. As a result, more advanced machine learning approaches are applied to predict the traffic demands. Examples on this line include the predicting models based on Gaussian process (Markou et al., 2018; Chen et al., 2015), probabilistic graphical models with prior knowledge (Yuan et al., 2011), topic modeling (Rodrigues et al., 2017; Markou et al., 2019), univariate and multivariate state-space models (Noursalehi et al., 2018), etc.

Due to the rise in popularity of deep learning, deep-learning-based models, such as recurrent neural networks (RNNs) and their variations, long short-term memory (LSTM) and gated recurrent units (GRUs), have been applied for time-series prediction tasks (Xu et al., 2017; Cui et al., 2018). These models discover the non-linear relationship between previous events and the current event. Additionally, deep learning models can be naturally extended to include spatial features and other contextual features, e.g., weather and holidays or normal days (Yao et al., 2018). It is also possible to apply convolutional neural networks (CNNs) and their variations to capture the spatial information (Cui et al., 2016).

Although these works are highly relevant to taxi demand prediction, we are not aware of any deep-learning models that explicitly consider the demand fluctuations during peak hours, off-peak hours, and normal hours. The deep-learning-based models mostly assume such fluctuations can be automatically discovered by the models. However, we found that by explicitly incorporating the attention mechanism, the model can better recognize such differences and make better predictions.

3 MODEL

This section presents our proposed models and the steps in preprocessing the geographical information involved in the taxi demand logs. We proposed two deep-learning-based architectures to predict the taxi demands of different areas in the near future. The first model — Residual-LSTM — adds residual connections to the LSTM layers in the network so that the information can be propagated smoothly even when the network has many layers. The second model...
3.1 Data Preprocessing

We use a Geographic Information System (GIS) to convert the location coordinates of the Global Positioning System (GPS) into the appropriate location encodings. Specifically, the taxi locations are recorded by the Global Positioning System (GPS) navigators, which project the location points based on the World Geodetic System version 84 (WGS84). We convert WGS84 into an appropriate geographic projection to more precisely capture regional locations.

We conducted experiments based on two open datasets. The first dataset is from New York City, in which the UTM zone 18N (UTM18N) is usually used as a location encoding. After the conversion, we partition the map into grids of size $60 \times 60$, as demonstrated by the lower part of Figure 1. The second dataset is the taxi demand near the Neihu Technology Park (a region with 3,000+ technology companies and 90,000+ employees) of Taipei City, which is typically encoded by TW97. This dataset is partitioned into grids of size $5 \times 5$ and released by Taiwan Taxi, the largest taxi company in Taiwan.

3.2 The Residual-LSTM (ResLSTM) Model

Given the taxi demand matrix (with grid of size $k \times k$) at a time period $t$, we flatten the matrix into a vector $x_t = [x_{1t}, x_{2t}, \ldots, x_{kt}]^T$ of size $k^2$ and feed $x_t$ into the ResLSTM model, as shown in Figure 1. Although it seems that applying convolutions may help capture locational information, our early experiments showed that convolution layers hurt the prediction accuracy. This is probably because the grid size is not large; thus, flattening the matrix into a vector and feeding the vector into an LSTM layer directly can still capture the locational clues.

The Long Short-Term Memory (LSTM) model is a famous variation of the standard Recurrent Neural Network (RNN) model. Stacking many LSTM layers enriches the expressiveness of the model but may cause gradient exploding or gradient vanishing. Motivated by ResNet (He et al., 2016), which adds connections to the convolution layers, we introduce the residual connections between the LSTM layers to improve the gradient flow. We name the model the Residual-LSTM (ResLSTM) model. Specifically, for the LSTM cell at layer $i$, we perform element-wise addition on the input vector ($x_{i-1}^t$) and the output vector ($x_i^t$), and the result is the input of the LSTM cell at the next layer. Equation 1 shows the computation of the residual, and Equation 2 is the computation of an LSTM cell.

$$
x_i^t = \begin{cases} 
    m_i^t + x_{i-1}^t & \text{if } i > 0 \\
    x_i^t & \text{if } i = 0 
\end{cases},
$$

$$
c_{i+1}^t, m_{i+1}^t = \text{LSTM}_{i+1}(c_{i}^{t+1}, m_{i}^{t+1}, x_i^t; W^{t+1}),
$$

where $x_i^t$ is the input of LSTM$_{i+1}$ at time $t$, $c_{i}^{t+1}$ and $m_{i}^{t+1}$ are the accumulated cell state and the hidden state of LSTM$_{i+1}$ (the output of a cell is the same as the hidden state, i.e., $m_{i}^{t+1}$), and $W^{t+1}$ is the weights of LSTM$_{i+1}$.

3.3 The Attention-Residual-LSTM (AR-LSTM) Model

Our early experiments showed that most prediction models tend to underestimate the demands in peak hours and overestimate the demands in off-peak hours. This is likely because most models are not designed to distinguish peak hours, off-peak hours,
and normal hours; they simply assume such relation can be implicitly captured by a complex model, such as deep neural networks. We include the attention mechanism into the model and hope this mechanism can better recognize the information of peak/off-peak normal hours. We call the new model the Attention-Residual-LSTM (AR-LSTM) model.

Figure 2 shows the architecture of the AR-LSTM model, which adds the attention mechanism on the top of the ResLSTM model. Specifically, we used both the scaled dot-product attention along with the multi-head attention (Vaswani et al., 2017). Let \( y_t \) be the output of the ResLSTM model when using \( X = [x_1, x_2, \ldots, x_t] \) as the input; the scaled dot-product attention computes the attention output \( z_t \) by Equation 3.

\[
z_t = \text{Attention}(y_t; Q, K, V) = \text{softmax} \left( \frac{Q K}{\sqrt{d_k}} \right) V,
\]

where \( Q \) is the \( i^{th} \) row of the query matrix \( Q \) which is computed by \( W_Q \sigma_0(W_0y_t) \), \( K \) and \( V \) are the key and value matrices, which are computed by \( W_K \sigma_0(W_0y_t) \) and \( W_V \sigma_0(W_0y_t) \), respectively, and \( d_k \) is the dimension of the keys to re-scale the value of the inner product. The \( W_0, W_Q, W_K, W_V \) are parameters to learn during the training, and \( \sigma_0() \) is an activation function. As a result, the model has to recognize the similarities scores between the projection of the current demand map and the projections of the previous demand maps, and utilize these similarity scores to determine the attention weights of the previous demand maps.

Multi-head attention generates \( \ell \) different scaled dot-product attentions \( z^1_t, z^2_t, \ldots, z^\ell_t \). This concept is very similar to the concept of “channels” in convolutional neural networks, which transform the previous layer based on numerous kernel maps. The \( \ell \) results are concatenated and transformed to obtain the output of the multi-head attention mechanism. Equation 4 and Equation 5 show the computation process.

\[
\begin{align*}
z^i_t &= \text{Attention}(y_t; W^i_Q, W^i_K, W^i_V) \quad (i = 1, \ldots, \ell) \\
z_t &= \sigma_1 \left( \text{Concat}(z^1_t, \ldots, z^\ell_t)W_1 \right),
\end{align*}
\]

where \( W_1 \) is another parameter matrix to learn, and \( \sigma_1() \) is another activation function.

3.4 Loss Function

As in (Yao et al., 2018), our loss function considers both the absolute and relative mean-squared losses. Equation 6 gives the loss function.

\[
\text{loss} = \sum_{i=1}^{T} \sum_{r=1}^{R} \left( \frac{z^r_t - \hat{z}^r_t}{z^r_t} \right)^2 + \gamma \left( \frac{z^r_t - \hat{z}^r_t}{z^r_t} \right)^2
\]

where \( z^r_t \) and \( \hat{z}^r_t \) represent the real and predicted taxi demands for region \( r \) at time \( t \). \( T \) is the number of time elements, \( R \) is the number of regions, and \( \gamma \) is a hyper-parameter used to decide the relative importance.

If we use only the mean-squared error as the loss, the models tend to underestimate the areas with consistently low demands. To fulfill the requests in these areas, we add the relative mean-squared error to the loss function. The denominator is increased by one to prevent the problem of dividing by zero.

4 EXPERIMENTS

4.1 Experimental Dataset

The experiments are conducted based on two real and open-source datasets that contain the logs of GPS locations recorded by the taxis.

The first dataset includes the pick-up and drop-off dates, times, and locations of taxis in New York City. We selected one year (July 2016 to June 2017) of logs, containing more than 100 million instances. The map in this area is divided into \( 60 \times 60 \) grids, each of which is 0.5 km \( \times \) 0.5 km. Below, we call this dataset the NYC dataset.

The second dataset is provided by the Taiwan Taxi, a leading taxi company in Taiwan. This dataset contains one year (Feb. 2016 to Jan. 2017) of logs from the Neihu district in Taipei City. This dataset includes more than 4 million records. The map is divided into \( 5 \times 5 \) grids by the Taiwan Taxi, and the size of each grid is 1.5 km \( \times \) 1.5 km. We call this dataset the TPC dataset below. Table 1 gives a summary of these two datasets.

For each dataset, we use the first 70% as the training instances and the remaining 30% as the test instances. If a model needs to fine tune the hyperparameters, we further divide the training instances into training (60%) and validation (10%) sets.

4.2 Compared Baselines

We conducted extensive experiments to compare the proposed ResLSTM model and the AR-LSTM model with many baseline models, including the naïve average model, the classic ARIMA model, a traditional machine learning model (ridge regression),
Table 1: The statistics of the experimental datasets (NYC: New York City; TPC: Taipei City).

<table>
<thead>
<tr>
<th>Dataset</th>
<th>Period</th>
<th>Time Unit</th>
<th># Instances</th>
<th># Grids</th>
<th>Grid Size</th>
<th>Geo. Encoding</th>
</tr>
</thead>
<tbody>
<tr>
<td>NYC</td>
<td>07/2016 - 06/2017</td>
<td>Hour</td>
<td>~100 million</td>
<td>60 × 60</td>
<td>0.5 km × 0.5 km</td>
<td>UTM 18N</td>
</tr>
<tr>
<td>TPC</td>
<td>02/2016 - 01/2017</td>
<td>Hour</td>
<td>~4 million</td>
<td>5 × 5</td>
<td>1.5 km × 1.5 km</td>
<td>TW97</td>
</tr>
</tbody>
</table>

Table 2: Experimental results on the NYC dataset (mean ± stdev). Our models are highlighted in bold. The top 2 winners (i.e., the 2 lowest RMSE and the 2 lowest MAPE) are highlighted in bold. The first 4 models represent the non-deep-learning approaches, and the next 5 models represent deep-learning models.

<table>
<thead>
<tr>
<th>Model</th>
<th>RMSE</th>
<th>MAPE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Average</td>
<td>8.845 ± 7.9434</td>
<td>0.0840 ± 0.000413</td>
</tr>
<tr>
<td>ARIMA</td>
<td>15.585 ± 20.8253</td>
<td>0.1660 ± 0.018033</td>
</tr>
<tr>
<td>ridge regression</td>
<td>10.914 ± 2.4451</td>
<td>0.1460 ± 0.000895</td>
</tr>
<tr>
<td>XGBoost</td>
<td>6.498 ± 2.0542</td>
<td>0.0806 ± 0.000205</td>
</tr>
<tr>
<td>LSTM (2 layers)</td>
<td>7.037 ± 3.9747</td>
<td>0.0563 ± 0.000056</td>
</tr>
<tr>
<td>LSTM (4 layers)</td>
<td>6.694 ± 5.1110</td>
<td>0.0595 ± 0.000232</td>
</tr>
<tr>
<td>DMVST-Net</td>
<td>7.350 ± 3.7034</td>
<td>0.0643 ± 0.000192</td>
</tr>
<tr>
<td>ResLSTM (4 layers)</td>
<td>5.187 ± 2.0265</td>
<td>0.0584 ± 0.000048</td>
</tr>
<tr>
<td>AR-LSTM (4 layers)</td>
<td>4.958 ± 1.8909</td>
<td>0.0488 ± 0.000039</td>
</tr>
</tbody>
</table>

4.3 Evaluation Metric

We report the result of each model using two metrics — the Mean Absolute Percentage Error (MAPE) and the Root Mean Square Error (RMSE). Their definitions are given by Equation 7 and Equation 8, respectively.

\[
\text{MAPE} = \frac{1}{n} \sum_{t=1}^{T} \sum_{r=1}^{R} \frac{|z_{t}^r - \hat{z}_{t}^r|}{z_{t}^r + c}, \quad (7)
\]

where \(n\) is the number of test instances, \(z_{t}^r\) and \(\hat{z}_{t}^r\) are the real and predicted taxi demands for region \(r\) at time \(t\), and \(c\) is a small constant to prevent dividing by zero.

\[
\text{RMSE} = \sqrt{\frac{1}{n} \sum_{t=1}^{T} \sum_{r=1}^{R} (z_{t}^r - \hat{z}_{t}^r)^2} \quad (8)
\]

4.4 Overall Accuracy

Table 2 shows the experimental results on the NYC dataset. As can be seen, the proposed ResLSTM model and the AR-LSTM model both outperform the baseline models in terms of RMSE and MAPE. If we look closely, the ResLSTM model (4 layers) outperforms the LSTM model (4 layers), suggesting that the residual connection is helpful even for the LSTM. The AR-LSTM model performs the best among all the models.

Table 3 shows the results on the TPC dataset. Again, the proposed models ResLSTM and AR-LSTM perform the best, although the difference is not as significant as in the NYC dataset. This is probably because the TPC dataset has fewer training instances and because the map is smaller. If we compare the results of LSTM (2 layers) and LSTM (4 layers), increasing the layer counts does not improve the performance, probably because a deeper network is difficult to train when the size of the training data is limited. However, when adding the residuals, the result improves significantly.

We found that the ARIMA model, which is widely used in many time-series prediction tasks, does not perform satisfactorily in the taxi demand prediction task. This is probably because ARIMA is better in predicting the longer trend in the time-series datasets. Additionally, the ARIMA model cannot easily integrate the regional information. These limitations make the ARIMA model achieve a lower performance.
Table 3: Experimental results on the TPC dataset (mean ± stdev). Our models are highlighted in bold. The top 2 winners (i.e., the 2 lowest RMSE and the 2 lowest MAPE) are highlighted in bold. The first 4 models represent the non-deep-learning approaches, and the next 5 models represent deep-learning models.

<table>
<thead>
<tr>
<th>Model</th>
<th>RMSE</th>
<th>MAPE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Average</td>
<td>11.882 ± 29.5423</td>
<td>0.2850 ± 0.001110</td>
</tr>
<tr>
<td>ARIMA</td>
<td>20.754 ± 10.7848</td>
<td>0.815 ± 0.796237</td>
</tr>
<tr>
<td>ridge regression</td>
<td>11.836 ± 20.8427</td>
<td>0.3436 ± 0.022740</td>
</tr>
<tr>
<td>XGBoost</td>
<td>11.338 ± 21.9224</td>
<td>0.2938 ± 0.003506</td>
</tr>
<tr>
<td>LSTM (2 layers)</td>
<td>11.466 ± 22.8266</td>
<td>0.2791 ± 0.001683</td>
</tr>
<tr>
<td>LSTM (4 layers)</td>
<td>21.595 ± 36.6752</td>
<td>0.821 ± 0.903635</td>
</tr>
<tr>
<td>DMVST-Net</td>
<td>11.828 ± 21.5800</td>
<td>0.3178 ± 0.017413</td>
</tr>
<tr>
<td>ResLSTM (4 layers)</td>
<td>13.614 ± 42.7176</td>
<td>0.2688 ± 0.000596</td>
</tr>
<tr>
<td>AR-LSTM (4 layers)</td>
<td>11.273 ± 20.6249</td>
<td>0.2742 ± 0.003008</td>
</tr>
</tbody>
</table>

4.5 Accuracy of Different Periods

The taxi demands during peak hours and off-peak hours are highly different from normal hours; thus, predicting the demands during peak or off-peak periods is more challenging. Experimental results in previous studies indeed confirm such a claim (Yao et al., 2018; Xu et al., 2017).

To show that the attention mechanism can better differentiate the requests in peak hours, off-peak hours, and normal hours, we show the RMSE of different hours during a day for all the compared methods. Figure 3 presents the results on the NYC dataset. Figure 3a and Figure 3b are comparisons of the AR-LSTM model to the non-deep-learning-based models and the deep-learning-based models, respectively. As can be seen, the AR-LSTM model has a lower (better) RMSE score in all cases. Additionally, the prediction is more stable, as can be demonstrated visually in Figure 3 and by the lower standard deviation in Table 2.

The experimental results on the TPC dataset are similar. To save space, we do not show the figures in this paper; however, one can still check information by observing the standard deviation in Table 2.

4.6 Convergence Speed

To test the convergence speed of various deep-learning-based prediction models, we compared the relationship between the epoch and the loss value on the test data. Figure 4 shows the results on the NYC dataset. As can be seen, AR-LSTM converges much faster than all the other compared models. Specifically, the AR-LSTM model requires only dozens of epochs to reach the loss values that the other models require hundreds of epochs to reach. Additionally, when we ask each model to run 800 epochs, we found that the AR-LSTM model runs 10%- to 40%-times faster than the other deep-learning-based models.

5 DISCUSSION

This paper presents our proposed AR-LSTM model and ResLSTM model for predicting the taxi demands. While deep-learning-based models have been proposed to integrate spatial, temporal, and other semantic features to predict taxi demands, we found that these methods may have difficulties in differentiating the requests during peak hours, off-peak hours, and...
normal hours; thus, the accuracy of the prediction result is unstable. We added the residual connection to the LSTM layers to encourage gradient flows and applied the attention mechanism to recognize the fluctuation at different periods. Additionally, we designed a loss function that properly addresses regions with few but consistent taxi demands. We conducted extensive experiments on two open datasets. The experimental results show that the proposed models outperform the baseline models in nearly all cases. This model also won second place out of hundreds of teams in a taxi demand prediction challenge that was held jointly by the Taiwan Taxi Company and the Industrial Technology Research Institute in Taiwan.

Although the proposed models can better predict taxi demands in the near future, we did not design a mechanism to dispatch the taxis. This is partially because the performance of a dispatch policy can only be confirmed on a live system. We are hoping to collaborate with local taxi companies to apply our current model to their system and further design a dispatch policy. We also hope to obtain other requests from the taxi industry to make our research results satisfy real-world requirements.

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