



Figure 60.1 Cars entering and leaving a segment of roadway.

If there are no entrances nor exits on this road, then the number of cars between  $x = a$  and  $x = b$  might still change in time. The number decreases due to cars leaving the region at  $x = b$ , and the number increases as a result of cars entering the region at  $x = a$ . Assuming that no cars are created or destroyed in between, then the changes in the number of cars result from crossings at  $x = a$  and  $x = b$  only. If cars are flowing at the rate of 300 cars per hour at  $x = a$ , but flowing at the rate of 275 cars per hour at  $x = b$ , then clearly the number of cars between  $x = a$  and  $x = b$  is increasing by 25 cars per hour. We can generalize this result to situations in which the number of cars crossing each boundary (the traffic flow  $q(a, t)$  and  $q(b, t)$ ) is not constant in time. The rate of change of the number of cars,  $dN/dt$ , equals the number per unit time crossing at  $x = a$  (moving to the right) minus the number of cars per unit time crossing (again moving to the right) at  $x = b$ , or

$$\boxed{\frac{dN}{dt} = q(a, t) - q(b, t),} \quad (60.2)$$

since the number of cars per unit time is the flow  $q(x, t)$ .

Perhaps this derivation of this important result was not clear to some of you. An alternate derivation of this result follows. The difference in number of cars between times  $t + \Delta t$  and  $t$ ,  $N(t + \Delta t) - N(t)$ , equals the number crossing at  $x = a$  between  $t + \Delta t$  and  $t$ , which for  $\Delta t$  small is approximately  $q(a, t) \Delta t$ , minus the number crossing at  $x = b$  between  $t + \Delta t$  and  $t$ , which for  $\Delta t$  small is approximately  $q(b, t) \Delta t$ . Thus,

$$N(t + \Delta t) - N(t) \approx \Delta t(q(a, t) - q(b, t)).$$

Dividing by  $\Delta t$  and taking the limit as  $\Delta t \rightarrow 0$  again yields equation 60.2. We improve this last derivation by eliminating the need for using an approximation. Consider the difference between the number of cars in the region at  $t = t_0$  and  $t = t_1$  (these times do not need to be near each other). An exact expression is needed for the number of cars crossing at  $x = b$  between  $t = t_0$  and  $t = t_1$ . Since  $q(b, t)$  is the number crossing at  $x = b$  per unit time, then  $\int_{t_0}^{t_1} q(b, t) dt$  is the number crossing at  $x = b$  between  $t = t_0$  and  $t = t_1$ . In the approximate derivation,  $t = t_1$  was near  $t = t_0$  and this integral was

approximated by  $\Delta t q(b, t_0)$ . However, without an approximation

$$N(t_1) - N(t_0) = \int_{t_0}^{t_1} q(a, t) dt - \int_{t_0}^{t_1} q(b, t) dt = \int_{t_0}^{t_1} (q(a, t) - q(b, t)) dt.$$

Divide this expression by  $t_1 - t_0$  and take the limit as  $t_1$  tends to  $t_0$ . Equivalently, (but slightly more elegantly) take the derivative with respect to  $t_1$ . Since  $t_0$  does not depend on  $t_1$  (they are two independent times), we obtain

$$\frac{dN(t_1)}{dt_1} = \frac{d}{dt_1} \int_{t_0}^{t_1} (q(a, t) - q(b, t)) dt.$$

From the Fundamental Theorem of Calculus (the theorem that implies that the derivative of the integral of  $f(x)$  is  $f(x)$  itself), it follows that

$$\frac{dN(t_1)}{dt_1} = q(a, t_1) - q(b, t_1).$$

Since  $t_1$  could be any arbitrary time,  $t_1$  is replaced in notation by  $t$ , and thus the previously stated result equation 60.2 is rederived.

Combining equations 60.1 and 60.2, yields

$$\boxed{\frac{d}{dt} \int_a^b \rho(x, t) dx = q(a, t) - q(b, t).} \quad (60.3)$$

This equation expresses the fact that changes in the number of cars are due only to the flow across the boundary. No cars are created or destroyed; the number of cars is conserved. This does not mean the number of cars between  $x = a$  and  $x = b$  is constant (if that were true then  $(d/dt) \int_a^b \rho(x, t) dx = 0$  or  $q(a, t) = q(b, t)$ ). Equation 60.3 is called a *conservation law in integral form* or, more concisely, an *integral conservation law*. This law expresses a property of traffic over a finite length of roadway  $a \leq x \leq b$ .

As an example, consider an extremely long highway which we model by a highway of infinite length. Let us assume that the flow of cars approaches zero as  $x$  approaches both  $\pm\infty$ ,

$$\lim_{x \rightarrow \pm\infty} q(x, t) = 0.$$

From equation 60.3, it follows that

$$\frac{d}{dt} \int_{-\infty}^{\infty} \rho(x, t) dx = 0.$$

Integrating this yields

$$\int_{-\infty}^{\infty} \rho(x, t) dx = \text{constant},$$