

$$\min. \sum_{t=1}^T \left[C^t p_{sub}^t + \alpha \sum_{j \in B} \{ w p_{c,j}^t + w p_{d,j}^t \} \right] \quad (f)$$

s.t.

$$\sum_L p_{jk}^t - (p_{ij}^t - v_{ij} x_{ij}^t) + (p_{Lj}^t) - (p_{Dj}^t) - (p_{d,j}^t - p_{c,j}^t) = 0 \quad (h1)$$

$$\sum_L Q_{jk}^t - (Q_{ij}^t - \mu_{ij} x_{ij}^t) + (q_{Lj}^t) - (q_{Dj}^t + q_{Bj}^t) - (q_{c,j}^t) = 0 \quad (h2)$$

$$v_i^t - v_j^t - 2(p_{ij}^t + q_{ij}^t) + (-) x_{ij}^t \quad (h3)$$

$$(p_{ij}^t)^2 + (Q_{ij}^t)^2 - v_i^t x_{ij}^t = 0 \quad (h4)$$

$$-v_j^t \leq -V_{min}^2 \quad (g1)$$

$$v_j^t \leq V_{Max}^2 \quad (g2)$$

$$-q_{Dj}^t \leq -0.44 P_{D,R,j} \quad (g3)$$

$$q_{Bj}^t \leq 0.44 P_{D,R,j} \quad (g4)$$

$$B_j^t - \{ B_j^{t-1} + \Delta t \eta_c p_{c,j}^t - \Delta t \frac{1}{\eta_d} p_{d,j}^t \} = 0 \quad (h5)$$

or
(h5oc)

$$-p_{c/d,j}^t \leq 0 \quad (g5), (g7)$$

$$p_{c/d,j}^t \leq P_{B,R,j} \quad (g6), (g8)$$

$$-q_{Bj}^t \leq -0.44 P_{B,R,j} \quad (g9)$$

$$q_{Bj}^t \leq 0.44 P_{B,R,j} \quad (g10)$$

$$-B_j^t \leq -sac_{min} \cdot B_{R,j} \quad (g_{11})$$

$$B_j^t \leq sac_{max} \cdot B_{R,j} \quad (g_{12})$$

Full Problem:

$$\min \sum_{t=1}^T f(x^t)$$

s.t.

$$h_{CE}(x^t) = 0 \quad \forall t=1 \dots T$$

$CE=1 \dots 4$

$$g_{CI}(x^t) \leq 0 \quad \forall t=1 \dots T$$

$CI=1 \dots 10$

$$h_5(B_i^t, B_i^{t-1}, x^t) = 0 \quad \forall t=1 \dots T$$

(or 1 to 12?)

$$g_{11}(B^t) \leq 0 \quad \forall t=1 \dots T$$

$$g_{12}(B^t) \leq 0 \quad \forall t=1 \dots T$$

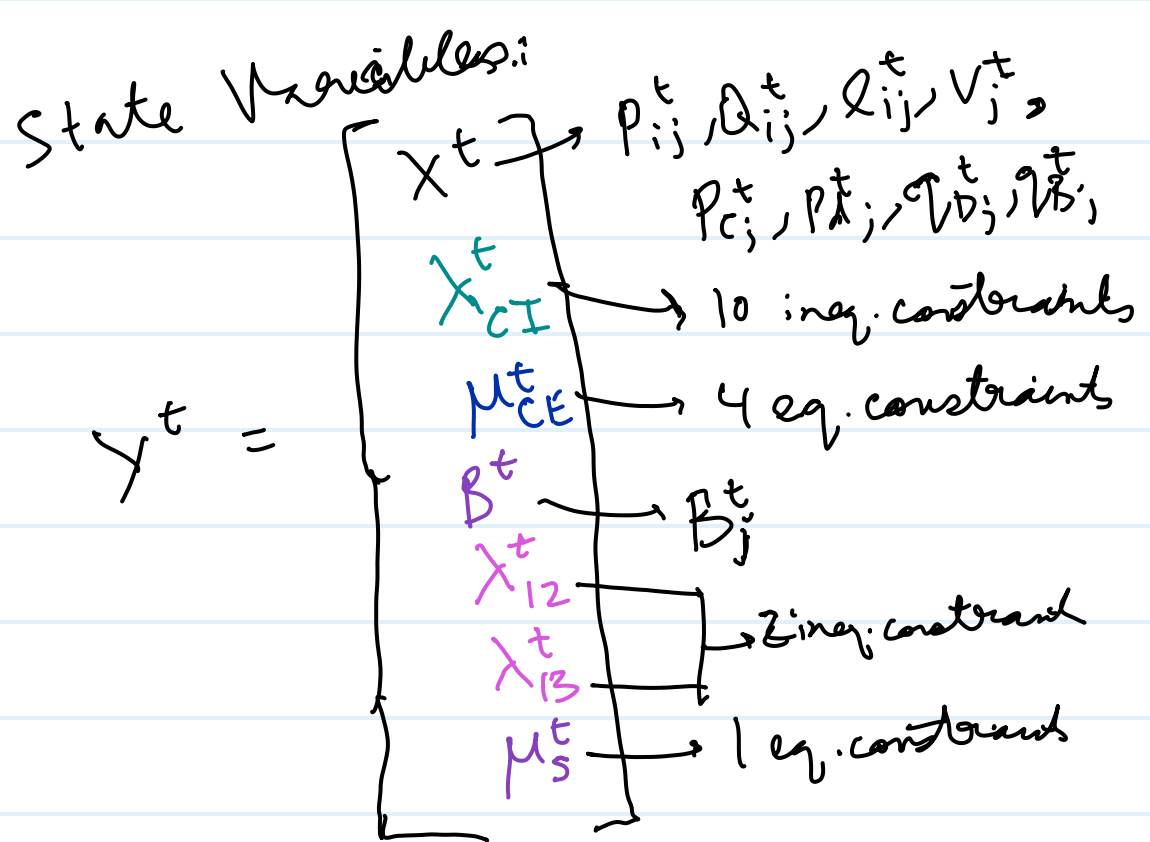
Formulating the Lagrangian:

$$LMPDPF = \sum_{t=1}^T \left[f(x^t) + \sum_{CI=1 \dots 10} \lambda_{CI}^t g_{CI}(x^t) + \sum_{CE=1 \dots 4} \mu_{CE}^t h_{CE}(x^t) \right] \quad (L)$$

$$+ \sum_{t=1}^T \left[\lambda_{11}^t g_{11}(B^t) + \lambda_{12}^t g_{12}(B^t) \right]$$

$$+ \mu_5^1 \left\{ B^1 - \{ B^0 + \dots + R^1 - \{ P^1 \} \} \right\}$$

$$+ \sum_{t=2}^T \left[\mu_5^t \left\{ B^t - \{ B^{t-1} + \dots + R^t - \{ P^t \} \} \right\} \right]$$



FONC:

$$\nabla L = 0$$

$$\nabla_{x^t} L = [0]_x$$

$$\nabla_{x_{CI}^t} L = [0]_{CI}$$

$$\nabla_{\mu_{CE}^t} L = [0]_{CE}$$

$$\nabla_{B^t} L = [0]_1$$

$$\nabla_{\lambda_{11}^t} L = [0]_1$$

$$\nabla_{\lambda_{12}^t} L = [0]_1$$

$$\nabla_{\mu_s^t} L = [0]_1$$