Method of Morris Algo

Concept

Problem

$$X_1 = [0,5]$$

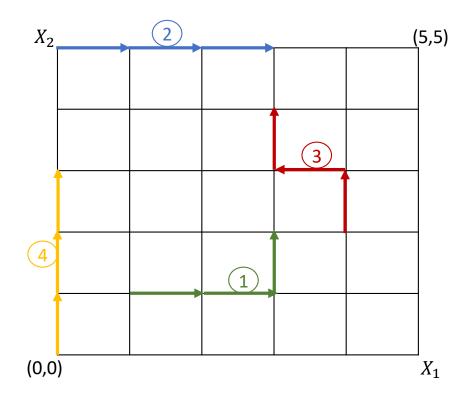
$$X_2 = [0,5]$$

$$P_{steps} = 5$$

Len_design_mat = 4

Total_num_trajectory = 4

Num_trajectory = 2



| | T1 | | | T2 | | | ТЗ | | | | T4 | | | | | |
|-------|----|---|---|----|---|---|----|---|---|---|----|---|---|---|---|---|
| X_1 | 1 | 2 | 3 | 3 | 0 | 1 | 2 | 3 | 4 | 4 | 3 | 3 | 0 | 0 | 0 | 0 |
| X_2 | 1 | 1 | 1 | 2 | 5 | 5 | 5 | 5 | 2 | 3 | 3 | 4 | 0 | 1 | 2 | 3 |



Calculate spread of each trajectory

$$spread_{j} \sum_{i=2}^{len_design_mat} \sqrt{\left(T_{j}[i,1] - T_{j}[i-1,1]\right)^{2} + \left(T_{j}[i,2] - T_{j}[i-1,2]\right)^{2}}$$



Then solve the model for each set of input parameters, calculate elementary effect for the design matrix

$$ElemEffect_{j} = \frac{Obj_{i+1} - Obj_{i}}{p_{j,i+1} - p_{j}, i} \quad \forall i < NewLenDesignMat$$





Calculate mean, variance from elementary effect and allocate ranking

Select Num_trajectory matrices with highest spread

| | T1 T2 | | | | ТЗ | | | | T4 | | | | | | | |
|-----------------------|--------------|---|---|---|----|---|---|---|----|---|---|---|---|---|---|---|
| <i>X</i> ₁ | 1 | 2 | 3 | 3 | 0 | 1 | 2 | 3 | 4 | 4 | 3 | 3 | 0 | 0 | 0 | 0 |
| <i>X</i> ₂ | 1 | 1 | 1 | 2 | 5 | 5 | 5 | 5 | 2 | 3 | 3 | 4 | 0 | 1 | 2 | 3 |

Parameter specification

| 3 0 | | | | Open wit | Open with Microsoft Exc | | | | |
|----------------------------|------|-------------|-------------|------------------------|-------------------------|---------|----------------------|----------------|----------------|
| Resource | Zone | Lower_bound | Upper_bound | Parameter | Group | p_steps | total_num_trajectory | num_trajectory | len_design_mat |
| natural_gas_combined_cycle | 1 | -5 | 5 | Inv_Cost_per_MWyr | ng | 10 | 2 | 2 | 15 |
| solar_pv | 1 | -10 | 10 | Inv_Cost_per_MWyr | solar | 20 | | | |
| onshore_wind | 1 | -7 | 7 | Inv_Cost_per_MWyr | wind | 14 | | | |
| battery | 1 | -20 | 20 | Inv_Cost_per_MWyr | battery | 40 | | | |
| natural_gas_combined_cycle | 1 | -5 | 5 | Fixed_OM_Cost_per_MWyr | ng | 10 | | | |
| solar_pv | 1 | -10 | 10 | Fixed_OM_Cost_per_MWyr | solar | 20 | | | |
| onshore_wind | 1 | -7 | 7 | Fixed_OM_Cost_per_MWyr | wind | 14 | | | |
| battery | 1 | -20 | 20 | Fixed_OM_Cost_per_MWyr | battery | 40 | | | |

Notes

- · Upper and lower bounds are specified in terms of percentage deviation from the nominal value
- Percentage variation for uncertain parameters in a given group is identical. For example, if solar cluster 1 and solar cluster 2 both belong to the 'solar' group, their Lower_bound and Upper_bound must be identical
- P_steps should at least be = 1%, i.e., Upper_bound Lower_bound < p_steps
- P steps for parameters in one group must be identical
- Total_num_trajectory should be around 3 to 4 times the total number of uncertain parameters
- Num_trajectory should be approximately equal to the total number of uncertain parameters
- Len_design_mat should be 1.5 to 2 times the total number of uncertain parameters
- Higher number of Num_trajectory and len_design_mat would lead to higher accuracy

Sample results

With CO2 Cap

2 sample trajectories

| Parameters | | x1 | x2 | х3 | x4 | X | :5 | x6 | x7 | x8 | x9 | x10 | x11 |
|---|----------------------------|------------|------------|-----------------|---------------|-------|----------|--------------------------|--------------------------|--------------|---------------------------|------------|------------|
| Inv_Cost_per_MWyr | natural_gas_combined_cycle | 67.2166667 | 67.2166667 | 66.49 | 66 | 5.49 | 66. | 49 66. | 49 66. | 19 66.4 | 9 66.49 | 66.49 | 66.49 |
| Inv_Cost_per_MWyr | solar_pv | 92.9321053 | 92.9321053 | 92.9321053 | 93 | 8.83 | 93. | 83 93. | 83 93. | 93.8 | 3 93.83 | 93.83 | 93.83 |
| Inv_Cost_per_MWyr | onshore_wind | 94.5830769 | 94.5830769 | 94.5830769 | 94.58307 | 769 | 93.53630 | <mark>77</mark> 93.53630 | 77 <mark>92.48953</mark> | 35 91.442769 | <mark>2</mark> 91.4427692 | 91.4427692 | 90.396 |
| Inv_Cost_per_MWyr | battery | 19.8852923 | 20.0861538 | 20.0861538 | 20.08615 | 538 | 20.08615 | 38 19.88529 | 23 19.88529 | 23 19.885292 | 3 19.6844308 | 19.4835692 | 19.4835692 |
| Fixed_OM_Cost_per_MWyr | natural_gas_combined_cycle | 10.57275 | 10.57275 | 10.45845 | 10.458 | 845 | 10.458 | 45 10.458 | 45 10.458 | 10.4584 | 5 10.45845 | 10.45845 | 10.45845 |
| Fixed_OM_Cost_per_MWyr | solar_pv | 20.4385263 | 20.4385263 | 20.4385263 | 20.6 | 636 | 20.6 | 36 20.6 | 36 20.6 | 36 20.63 | 6 20.636 | 20.636 | 20.636 |
| Fixed_OM_Cost_per_MWyr | onshore_wind | 42.0417885 | 42.0417885 | 42.0417885 | 42.04178 | 885 4 | 41.57650 | <mark>38</mark> 41.57650 | 38 41.11121 | 92 40.645934 | 6 40.6459346 | 40.6459346 | 40.18065 |
| Fixed_OM_Cost_per_MWyr | battery | 4.97030769 | 5.02051282 | 5.02051282 | 5.020512 | 282 ! | 5.020512 | 82 <mark>4.970307</mark> | <mark>69</mark> 4.970307 | 59 4.9703076 | 9 4.92010256 | 4.86989744 | 4.86989744 |
| | | | | | > | x12 | × | c13 | x14 | x15 | x16 | x17 | x18 |
| | | | | | | 63.58 | 333333 | 63.5833333 | 63.5833333 | 63.5833333 | 63.5833333 | 64.31 | 64.31 |
| | | | | | | | 578947 | 77.6678947 | 77.6678947 | 77.6678947 | 78.5657895 | 78.5657895 | 79.4636842 |
| 101.910462 102.957231 102.957231 104.004 104.004 104.004 104 | | | | | | | | | 104.004 | | | | |
| 20.6887385 20.6887385 20.4878769 20.4878760 2 | | | | | | | | | 20.4878769 | | | | |
| | Гrajectory 1: NewLer | ibesigniv | /lat = 11 | | | 10 | .00125 | 10.00125 | 10.00125 | 10.00125 | 10.00125 | 10.11555 | 10.11555 |
| 100 | | | | | | 17.08 | 314737 | 17.0814737 | 17.0814737 | 17.0814737 | 17.2789474 | 17.2789474 | 17.4764211 |
| 90 | | | ——Inv_Co | st_per_MWyr | | 45.29 | 987808 | 45.7640654 | 45.7640654 | 46.22935 | 46.22935 | 46.22935 | 46.22935 |
| | | | natura | l_gas_combined_ | _cy cle | 5.17 | 1,12821 | 5.17112821 | 5.12092308 | 5.12092308 | 5.12092308 | 5.12092308 | 5.12092308 |
| 80 | | | Inv_Co | st_per_MWyr so | | | | | | | | | |
| 70 | | | | | | 1 | 1.00 | | | | | | |
| | | | ——Inv_Co | st_per_MWyr or | nshore_wind | 1 - | | • | Traiector | v 2: New | LenDesig | nMat = 7 | |
| 60 | | | Inv Co | st per MWyrba | at teny | | 80 | | | , | | | |
| 50 | | | | st_pei_wwwyi st | ictory | | 80 | | | | | | |
| | | | Fixed_ | OM_Cost_per_M | IW yr | | 60 | | | | | | |
| 40 | | | natura | l_gas_combined_ | _cy cle | | 00 | | | | | | |
| 30 | | | Fixed_ | OM_Cost_per_M | IW yr solar_p | | 40 | | | | | | |
| 20 | | | _ | OM_Cost_per_M | IW yr | | | | | | | | |
| 10 | | | | re_wind | | | 20 | | | | | | |
| | | | Fixed_ | OM_Cost_per_M | IW yr battery | / | | | | | | | = = |
| 0 | | | | | | | 0 | | | | | | |

x12

x13

x14

x15

x16

x17

x18

$$ElemEffect_{j} = \frac{Obj_{i+1} - Obj_{i}}{p_{j,i+1} - p_{j}, i} \ \forall i < NewLenDesignMat$$

Trajectory 1

| Elementary Effect | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------------------|----------------------------|------------|------------|-----------|------------|------------|------------|------------|------------|------------|------------|
| Inv_Cost_per_MWyr | natural_gas_combined_cycle | | 0.01057028 | | | | | | | | |
| Inv_Cost_per_MWyr | solar_pv | | | 115.14183 | | | | | | | |
| Inv_Cost_per_MWyr | onshore_wind | | | | 10.7785391 | | 10.7785391 | 10.7785391 | | | 10.7785391 |
| Inv_Cost_per_MWyr | battery | 47.1811944 | | | | 47.1811944 | | | 47.1811944 | 47.1811944 | |
| Fixed_OM_Cost_per_MWyr | natural_gas_combined_cycle | | 0.01057028 | | | | | | | | |
| Fixed_OM_Cost_per_MWyr | solar_pv | | | 115.14183 | | | | | | | |
| Fixed_OM_Cost_per_MWyr | onshore_wind | | | | 10.7785391 | | 10.7785391 | 10.7785391 | | | 10.7785391 |
| Fixed_OM_Cost_per_MWyr | battery | 47.1811944 | | | | 47.1811944 | | | 47.1811944 | 47.1811944 | |

Trajectory 2

| 13 | 14 | 15 | 16 | 17 | 18 |
|------------|------------|------------|-----------|------------|-----------|
| | | | | 0.01057028 | |
| | | | 115.14183 | | 115.14183 |
| 10.7785391 | | 10.7785391 | | | |
| | 47.1811944 | | | | |
| | | | | 0.01057028 | |
| | | | 115.14183 | | 115.14183 |
| 10.7785391 | | 10.7785391 | | | |
| | 47.1811944 | | | | |

Mean, Variance and Ranking of each uncertain parameter group

| <u>-</u> | | Mean | Variance | Ranking |
|------------------------|----------------------------|------------|-------------|---------|
| Inv_Cost_per_MWyr | natural_gas_combined_cycle | 0.01057028 | 7.33567E-21 | 4 |
| Inv_Cost_per_MWyr | solar_pv | 115.14183 | 4.24094E-23 | 1 |
| Inv_Cost_per_MWyr | onshore_wind | 10.7785391 | 7.3632E-22 | 3 |
| Inv_Cost_per_MWyr | battery | 47.1811944 | 4.67846E-20 | 2 |
| Fixed_OM_Cost_per_MWyr | natural_gas_combined_cycle | 0.01057028 | 7.33567E-21 | |
| Fixed_OM_Cost_per_MWyr | solar_pv | 115.14183 | 4.24094E-23 | |
| Fixed_OM_Cost_per_MWyr | onshore_wind | 10.7785391 | 7.3632E-22 | |
| Fixed_OM_Cost_per_MWyr | battery | 47.1811944 | 4.67846E-20 | |

Sample results

Without CO2 Cap

Mean, Variance and Ranking of each uncertain parameter group

| | | Mean | Variance | Ranking |
|------------------------|----------------------------|------------|----------|---------|
| Inv_Cost_per_MWyr | natural_gas_combined_cycle | 22.0263749 | 6.57E-26 | 1 |
| Inv_Cost_per_MWyr | solar_pv | 0 | 0 | - |
| Inv_Cost_per_MWyr | onshore wind | 0 | 0 | - |
| Inv_Cost_per_MWyr | battery | 1.83641691 | NaN | 2 |
| Fixed_OM_Cost_per_MWyr | • | 22.0263749 | 6.57E-26 | |
| Fixed_OM_Cost_per_MWyr | solar_pv | 0 | 0 | |
| Fixed_OM_Cost_per_MWyr | onshore_wind | 0 | 0 | |
| Fixed_OM_Cost_per_MWyr | battery | 1.83641691 | NaN | |