

## **ISE420 hw#4 Name: Bolun Xu**

9.10

2.

```
#Model

set row = 1..6;

set col = 1..6;

param A{row};

param B{row};

param pu{row};

param pd{row};

param s{row, col};

param beta{row, col};

var theta{row} >= 0;

var Ps{row} ;

var p{row,col};

minimize MinCost : sum {i in row} A[i] * Ps[i]* Ps[i] + sum {i in row} B[i] * Ps[i];

Con1{i in row, j in col}: p[i,j] = beta[i,j] * ( theta[i] - theta[j] );

Con2{i in row}: sum{j in col} p[i,j] = Ps[i];

Con3{i in row}: Ps[i] <= pu[i];

Con4{i in row}: Ps[i] >= pd[i];

con5{i in row, j in col}: -1 * s[i,j] <= p[i,j];

con6{i in row, j in col}: s[i,j] >= p[i,j];

option solver cplex;

param A := 1 0.1 2 0 3 0 4 0.2 5 0 6 0 ;

param B := 1 1 2 0 3 0 4 0.5 5 0 6 0 ;

param pu := 1 20 2 -4 3 -5 4 60 5 -4 6 -5 ;

param pd := 1 0 2 -4 3 -5 4 10 5 -4 6 -5 ;

param s :
1 2 3 4 5 6 :=
1 0 20 30 0 0 0
2 20 0 0 44 40 0
3 30 0 0 34 0 0
4 0 44 34 0 0 56
5 0 40 0 0 0 34
6 0 0 0 56 34 0
;

param beta :
1 2 3 4 5 6 :=
1 0 4 2.2 0 0
2 4 0 0 5.3 2.8
3 2.2 0 0 3.5 0
4 0 5.3 3.5 0 0 5.5
5 0 2.8 0 0 0 4.3
6 0 0 0 5.5 4.3 0
;
```

CPLEX 12.6.1.0: optimal solution; objective 39.40000001

11 separable QP barrier iterations

No basis.

ampl: display theta;

theta [\*] :=

1 22.7066

2 21.4796

3 21.3011

4 21.8463

5 20.4612

6 20.7284

;

ampl: display Ps;

Ps [\*] :=

1 8

2 -4

3 -5

4 10

5 -4

6 -5

;

ampl: display p;

p [\*,\*]

:	1	2	3	4	5	6	:=
---	---	---	---	---	---	---	----

1	0	4.90799	3.09201	0	0	0	
---	---	---------	---------	---	---	---	--

2	-4.90799	0	0	-1.94341	2.85141	0	
---	----------	---	---	----------	---------	---	--

3	-3.09201	0	0	-1.90799	0	0	
---	----------	---	---	----------	---	---	--

4	0	1.94341	1.90799	0	0	6.14859	
---	---	---------	---------	---	---	---------	--

5	0	-2.85141	0	0	0	-1.14859	
---	---	----------	---	---	---	----------	--

6	0	0	0	-6.14859	1.14859	0	
---	---	---	---	----------	---------	---	--

;

A: Optimal quantities of gens: P1=8;P4=10;

All load is satisfied:

Ps [\*] :=

1 8

2 -4

3 -5

4 10

5 -4

6 -5

;

Total cost =39.4;

3.

```
#Model

set row = 1..6;
set col = 1..6;

param A{row};
param B{row};
param pu{row};
param pd{row};
param s{row, col};
param beta{row, col};
var theta{row} ;
var Ps{row} ;
var p{row,col};

minimize MinCost : sum {i in row} A[i] * Ps[i]* Ps[i] + sum {i in row} B[i] * Ps[i];

Con1{i in row, j in col}: p[i,j] = beta[i,j] * ( theta[i] - theta[j] );
Con2{i in row}: sum{j in col} p[i,j] = Ps[i];
Con3{i in row}: Ps[i] <= pu[i];
Con4{i in row}: Ps[i] >= pd[i];
con5{i in row, j in col}: -1 * s[i,j] <= p[i,j];
con6{i in row, j in col}: s[i,j] >= p[i,j];
con7{i in row, j in col}: p[i,j] + p[j,i] = 0;
con8: theta[1]=0;

option solver cplex;
```

Put  $q_{ij}=0$  means set  $\theta_i=0$ ;

Data does not change.

```

CPLEX 12.6.1.0: optimal solution; objective 39.40000003
13 separable QP barrier iterations
No basis.
ampl: display theta;
theta [*] :=
1  0
2  -1.227
3  -1.40546
4  -0.860317
5  -2.24536
6  -1.97824
;

ampl: display p;
p [*,*]
:      1      2      3      4      5      6      :=
1  0      4.90799  3.09201  0      0      0
2  -4.90799  0      0      -1.94341  2.85141  0
3  -3.09201  0      0      -1.90799  0      0
4  0      1.94341  1.90799  0      0      6.14859
5  0      -2.85141  0      0      0      -1.14859
6  0      0      0      -6.14859  1.14859  0
;

ampl: display Ps;
Ps [*] :=
1  8
2  -4
3  -5
4  10
5  -4
6  -5

```

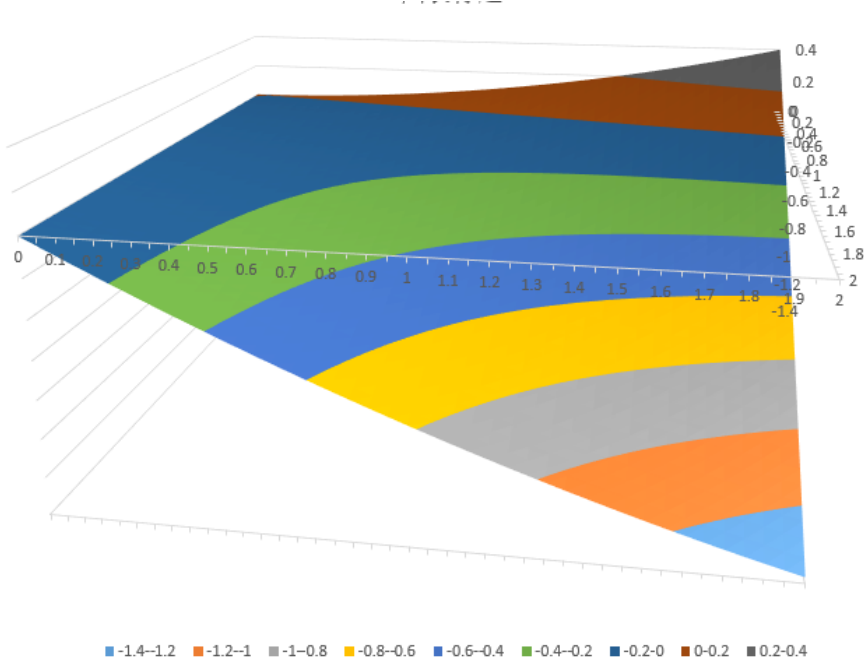
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We only add constraints:

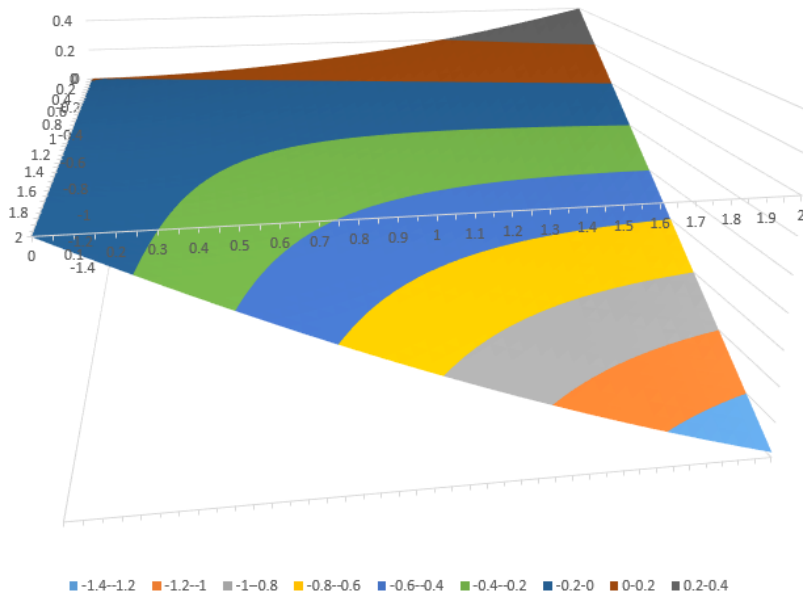
$p_{ij} + p_{ji} = 0$ ; &  $q_{ij} = 0$ .

It does not change the optimal solution.

$$4.1 \quad p_{ij} = g_{ij}|v_i|^2 - |v_i||v_j| (g_{ij} \cos(\theta_i - \theta_j) - b_{ij} \sin(\theta_i - \theta_j))$$



$$4.2 \quad q_{ij} = b_{ij}|v_i|^2 - |v_i||v_j| (g_{ij} \sin(\theta_i - \theta_j) + b_{ij} \cos(\theta_i - \theta_j))$$



They are not convex functions of the voltage magnitudes.