Initial models for optimisation

R. Kuipers

April 27, 2020

Initial model for installation

$$\max_{\substack{O_p, N_{rp} \in \mathbb{Z}^* \\ s_{it}, f_{it} \in \{0,1\}}} \sum_{p \in P} [DIS^p(O_p \cdot v_p - \sum_{r \in R} N_{rp} \cdot C_{rp})]$$
(1)

subject to:

$$1 = \sum_{t \in T} s_{it} = \sum_{t \in T} f_{it}$$
 $\forall i \in I$ (2)

$$1 \leq \sum_{t_1=t_0}^{t_N} \left[\sum_{t_2=t_0}^{t_1} f_{it_2} \cdot \sum_{t_3=t_1}^{t_N} s_{jt_3} \right] \qquad \qquad \forall (i,j) \in \mathit{IP} \qquad (3)$$

$$d_{i} \geq (f_{it_{2}} + s_{it_{1}} - 1) \cdot \sum_{t_{3} = t_{1}}^{t_{2}} \omega_{it_{3}} \qquad \forall i \in I, \forall t_{1}, t_{2} \in T | t_{2} \geq t_{1} + d_{i}$$
 (4)

$$N_{rp} \ge \sum_{i \in I} \sum_{t_i = t_i}^{t} \sum_{t_i = t_i}^{t_N} s_{it_1} \cdot f_{it_2} \cdot \rho_{ir} \qquad \forall r \in R, \forall p \in P, \forall t \in T_p$$
 (5)

$$O_{p} = \sum_{t=t_{0}}^{t_{p}} \sum_{i \in F} f_{it} \qquad \forall p \in P \qquad (6)$$

2/10

Installation Model Explanation

- (1) Objective function, sums up profits from energy made, subtracts money used on resources (vessels), and multiplies it all with a discount factor
- (2) Forces every task to be starded and finished at some point
- (3) For every precedence relation (i,j) it ensures there is a t such that i has a finish time before t, and i a starting time after t
- (4) Ensures that between the starting and finish times of each task are enough timesteps with acceptable weather
- (5) Counts up the resources needed in a time period summing up over all active tasks (an s before and f after t)
- (6) Counts the number of turbines which finished installing by the end of a period

Notation overview

Sets:

- P: All time periods (large scale)
- T: All time intervals $[t_0, \ldots, t_N]$
- T_p ∈ T: All time intervals (small scale) in period p
- R: All resources
- I: All tasks
- F ⊂ I: All final tasks that complete a turbine
- IP: All precedency pairs (i, j)

Decision variables:

- O_p: Number of online turbines after period p
- N_{rp}: Number of resources r used in period p
- s_{it}: Binary variable, 1 if task i starts at time t
- f_{it} : Binary variable, 1 if task i ends at time t

Parameters:

- DIS: The discount factor per period
- v_p: The value of energy a single turbine produces in period p
- C_{rp}: The cost of chartering resource r in period p
- d_i : The duration of task i
- ω_{it} : Binary parameter representing weather, 1 if task i can be completed at time t, 0 otherwise
- ρ_{ir} : The amount of resource r used by task i
- t_p : The final time interval (from T) in period p

Initial model for maintenance

$$\max_{\substack{O_t, N_{rp} \in \mathbb{Z}^* \\ s_{act}, b_{at} \in \{0,1\}}} \sum_{p \in P} [DIS^p(\sum_{t \in T_p} (O_t \cdot v_t) - \sum_{r \in R} (N_{rp} \cdot C_{rp}))]$$
(7)

subject to (1):

$$1 = \sum_{t \in T} s_{act} = \sum_{t \in T} f_{act} \qquad \forall a \in A, \forall c \in C^M$$
 (8)

$$1 \ge \sum_{t \in T} s_{act} \qquad \forall a \in A, \forall c \in C^O$$
 (9)

$$\sum_{t \in T} s_{act} = \sum_{t \in T} f_{act} \qquad \forall a \in A, \forall c \in C^{O}$$
 (10)

5 / 10

Initial model for maintenance

$$\max_{\substack{O_{t}, N_{p} \in \mathbb{Z}^{*} \\ s_{act}, f_{act}, b_{at} \in \{0,1\}}} \sum_{p \in P} [DIS^{p} (\sum_{t \in \mathcal{T}_{p}} (O_{t} \cdot v_{t}) - \sum_{r \in R} (N_{rp} \cdot C_{rp}))]$$
(7)

subject to (2):

$$d_c \ge (f_{act_2} + s_{act_1} - 1) \cdot \sum_{t_3 = t_1}^{t_2} \omega_{ct_3} \qquad \forall a \in A, \forall c \in C, \\ \forall t_1, t_2 \in T | t_2 \ge t_1 + d_c$$
 (11)

$$N_{rp} \ge \sum_{a \in A} \sum_{c \in C} \sum_{t_1 = t_0}^{t} \sum_{t_2 = t_1}^{t_N} \sum_{t_2 = t}^{t_N} s_{act_1} \cdot f_{act_2} \cdot \rho_{cr} \qquad \forall r \in R, \forall p \in P, \forall t \in T_p$$
 (12)

$$b_{at} > \sum_{c \in C} \sum_{t_1 = t - \lambda_a}^{t} -f_{act_1} \qquad \forall a \in A, \forall t \in T$$
 (13)

$$O_t = |A| - \sum b_{at} \qquad \forall t \in T \qquad (14)$$

◆ロト ◆問 ト ◆ 意 ト ◆ 意 ・ 夕 Q (*)

Maintenance Model Explanation

- (7) Objective function, sums up profits from energy made, subtracts money used on resources (vessels), and multiplies it all with a discount factor
- (8) Forces every mandatory maintenance cycle to be done at some point
- (9) Ensures each optional maintenance cycle to be started at most once
- (10) Ensures that every maintenance cycle for a particular asset that is started is also finished
- (11) Ensures that between the starting and finish times of each cycle are enough timesteps with acceptable weather
- (12) Counts up the resources needed in a time period summing up over all active tasks (an s before and f after t)
- (13) If no maintenance tasks have finished in the past λ_a timesteps this asset is broken
- (14) The number of active (online) turbines is equal to everything that isn't broken

Notation overview

Sets:

- P: All time periods (large scale)
- T: All time intervals (small scale) $[t_0, \ldots, t_N]$
- T_p ∈ T: All time intervals (small scale) in period p
- R: All resources
- A: All assets
- $C = C^M \cup C^O$: All (mandatory and optional) maintenance cycles

Decision variables:

- O_t: Number of active turbines at timestep t
- N_{rp}: Number of resources r used in period p
- s_{act}: Binary variable, 1 if maintenance cycle c for asset a starts at time t
- f_{act}: Binary variable, 1 if maintenance cycle c for asset a finishes at time t
- b_{at}: Binary variable, 1 if asset a is broken at timestep t

Parameters:

- DIS: The discount factor per time period
- v_t: The value of energy a single turbine produces at timestep t
- C_{rp}: The cost of chartering resource r in period p
- d_c: The duration per task during maintenance cycle
 c
- λ_a: The number of timesteps after the last maintenance before asset a fails
- ω_{ct}: Binary parameter representing weather, 1 if maintenance cycle c can be completed at time t, 0 otherwise
- $m{\Phi}$ ho_{Cr} : The amount of resource r used per task for maintenance cycle c

Initial mixed model

$$\max_{\substack{O_t, N_{rp} \in \mathbb{Z}^* \\ s_{ait}, f_{ait}, o_{at} \in \{0,1\}}} \sum_{p \in P} [DIS^p(\sum_{t \in T_p} (O_t \cdot v_t) - \sum_{r \in R} (N_{rp} \cdot C_{rp}))]$$
 (15)

subject to:

$$1 = \sum_{t \in T} s_{ait} = \sum_{t \in T} f_{ait} \qquad \forall i \in I \cup M^M, \forall a \in A$$
 (16)

$$1 \le \sum_{t_1 = t_0}^{t_N} \left[\sum_{t_2 = t_0}^{t_1} f_{ait_2} \cdot \sum_{t_3 = t_1}^{t_N} s_{ajt_3} \right] \qquad \forall (i, j) \in \mathit{IP}, \forall a \in \mathit{A}$$
 (17)

$$1 \ge \sum_{t \in T} s_{ait} \qquad \forall a \in A, \forall i \in M^O$$
 (18)

$$\sum_{t \in T} s_{ait} = \sum_{t \in T} f_{ait} \qquad \forall a \in A, \forall i \in M^O$$
 (19)

$$0 = \sum_{t_1 = t_0}^{t} s_{ajt_1} \cdot \sum_{t_2 = t}^{t_N} f_{ait_2} \qquad \forall a \in A, \forall t \in T, \\ \forall i \in I, \forall j \in M$$
 (20)

Initial mixed model

$$\max_{\substack{O_t, N_{rp} \in \mathbb{Z}^* \\ s_{ait}, f_{ait}, o_{at} \in \{0,1\}}} \sum_{p \in P} [DIS^p(\sum_{t \in T_p} (O_t \cdot v_t) - \sum_{r \in R} (N_{rp} \cdot C_{rp}))]$$
(15)

subject to (2):

$$d_{i} \geq (f_{ait_{2}} + s_{ait_{1}} - 1) \cdot \sum_{t_{3}=t_{1}}^{t_{2}} \omega_{it_{3}} \qquad \forall i \in \mathcal{I}, \forall a \in A, \\ \forall t_{1}, t_{2} \in \mathcal{T} | t_{2} \geq t_{1} + d_{i}$$
 (21)

$$N_{rp} \ge \sum_{s \in A} \sum_{t_1 = t_1}^{t} \sum_{t_2 = t}^{t_N} \sum_{t_3 = t}^{t_N} (s_{ait_1} \cdot f_{ait_2} \cdot \rho_{ir}) \qquad \forall r \in R, \forall p \in P, \forall t \in T_p$$
 (22)

$$o_{at} \leq \sum_{t_1=t_0}^t f_{ai_N t_1} \cdot \sum_{i \in M \cup \{i_N\}} \sum_{t_2=t-\lambda_a}^t f_{ait_2} \qquad \forall a \in A, \forall t \in T$$
 (23)

$$O_t = \sum_{i=1}^{n} o_{it} \qquad \forall t \in T$$
 (24)

Mixed Model Explanation

- (15) Objective function, sums up profits from energy made, subtracts money used on resources (vessels), and multiplies it all with a discount factor
- (16) (Mixed) Forces every mandatory task to be starded and finished at some point
- (17) (Installation) For every precedence relation (i,j) it ensures there is a t such that i has a finish time before t, and i a starting time after t
- (18) (Maintenance) Ensures each optional maintenance task to be started at most once
- (19) (Maintenance) Ensures that every maintenance task for a particular asset that is started is also finished
- (20) (Mixed) Ensures an asset is fully installed before maintenance starts
- (21) (Mixed) Ensures that between the starting and finish times of each task are enough timesteps with acceptable weather
- (22) (Mixed) Counts up the resources needed in a time period summing up over all active tasks (an s before and f after t)
- (23) (Mixed) Sets an asset to be online if it installed and had work done on it recently
- (24) (Mixed) Counts how many assets are online

Notation overview

Sets:

- P: All time periods (large scale)
- T: All time intervals (small scale) [t₀,...,t_N]
- $T_p \in T$: All time intervals (small scale) in period p
- R. All resources
- I: All installation tasks per asset [1, ..., i_N]
- $M = M^M \cup M^O$: all mandatory and optional maintenance tasks
- $\mathcal{I} = I \cup M$: All tasks
- IP: All precedency pairs (i, j)
- A: All assets

Decision variables:

- O_t: Number of online turbines at timestep t
- o_{at}: Binary variable, 1 if asset a is online at timestep
- N_{rp}: Number of resources r used in period p
- s_{ait} : Binary variable, 1 if task $i \in \mathcal{I}$ for asset a starts at time t
- f_{ait} : Binary variable, 1 if task $i \in \mathcal{I}$ for asset a finishes at time t

Parameters:

- DIS: The discount factor per time period
- v_t: The value of energy a single turbine produces at timestep t
- C_{rp}: The cost of chartering resource r in period p
- \bullet d_i : The duration of task $i \in \mathcal{I}$
- λ_a: The number of timesteps after the last maintenance before asset a fails
- ω_{it} : Binary parameter representing weather, 1 if task $i \in \mathcal{I}$ can be completed at time t, 0 otherwise
- $lackbox{}{f
 ho}_{ir}$: The amount of resource r used for task $i\in\mathcal{I}$