

1) Solution:

$$f_1 = 4P_{G1} + 0.04P_{G1}^2 \quad 0 < P_{G1} < 401$$

$$f_2 = 5P_{G2} + 0.02P_{G2}^2 \quad 0 < P_{G2} < 401$$

$$IC_1 = 4 + 0.08P_{G1} = \lambda \quad P_{G1} = \frac{\lambda - 4}{0.08} = 12.5(\lambda - 4)$$

$$IC_2 = 5 + 0.04P_{G2} = \lambda \quad P_{G2} = \frac{\lambda - 5}{0.04} = 25(\lambda - 5)$$

$$P_{G1} + P_{G2} = 37.5\lambda - 175$$

$$1^\circ P_D = 200 \text{ MW}$$

$$P_{G1} + P_{G2} = 200$$

$$37.5\lambda - 175 = 200, \quad \lambda = 10$$

$$P_{G1} = 75 \text{ MW} \quad P_{G2} = 125 \text{ MW}$$

$$2^\circ P_D = 400 \text{ MW}$$

$$P_{G1} + P_{G2} = 400$$

$$37.5\lambda - 175 = 400, \quad \lambda = 15.333$$

$$P_{G1} = 141.667 \text{ MW} \quad P_{G2} = 258.333 \text{ MW}$$

$$3^\circ P_D = 600 \text{ MW}$$

$$P_{G1} + P_{G2} = 600$$

$$37.5\lambda - 175 = 600, \quad \lambda = 20.667$$

$$P_{G1} = 208.333 \text{ MW} \quad P_{G2} = 391.667 \text{ MW}$$

2) Solution:

$$f_3 = 6P_{G3} + 0.03P_{G3}^2 \quad 0 < P_{G3} < 401$$

$$IC_3 = 6 + 0.06P_{G3} = \lambda \quad P_{G3} = 16.667(\lambda - 6)$$

$$P_{G1} + P_{G2} + P_{G3} = 54.167\lambda - 275$$

$$1^\circ P_D = 200 \text{ MW}$$

$$P_{G1} + P_{G2} + P_{G3} = 200$$

$$54.167\lambda - 275 = 200 \quad \lambda = 8.769$$

$$P_{G1} = 59.613 \text{ MW} \quad P_{G2} = 74.225 \text{ MW} \quad P_{G3} = 46.162 \text{ MW}$$

$$2^{\circ} P_D = 400 \text{ MW}$$

$$P_{G1} + P_{G2} + P_{G3} = 400 \text{ MW}$$

$$54.167\lambda - 275 = 400 \quad \lambda = 12.461$$

$$P_{G1} = 105.763 \text{ MW} \quad P_{G2} = 186.525 \text{ MW} \quad P_{G3} = 107.712 \text{ MW}$$

$$3^{\circ} P_D = 600 \text{ MW}$$

$$P_{G1} + P_{G2} + P_{G3} = 600 \text{ MW}$$

$$54.167\lambda - 275 = 600 \quad \lambda = 16.154$$

$$P_{G1} = 151.925 \text{ MW} \quad P_{G2} = 278.85 \text{ MW} \quad P_{G3} = 170.225 \text{ MW}$$

$$4^{\circ} P_D = 800 \text{ MW}$$

$$P_{G1} + P_{G2} + P_{G3} = 800 \text{ MW}$$

$$54.167\lambda - 275 = 800 \quad \lambda = 19.846$$

$$P_{G1} = 198.075 \text{ MW} \quad P_{G2} = 371.15 \text{ MW} \quad P_{G3} = 230.775 \text{ MW}$$

$$5^{\circ} P_D = 1000 \text{ MW}$$

$$P_{G1} + P_{G2} + P_{G3} = 1000 \text{ MW}$$

$$54.167\lambda - 275 = 1000 \quad \lambda = 23.538$$

$$P_{G2} = 463.458 > 400 \text{ MW}, \text{ in this case, let } P_{G2} = 400 \text{ MW}$$

$$12.5(\lambda - 4) + 16.667(\lambda - 6) = 600 \quad \lambda = 25.714$$

$$P_{G1} = 271.425 \text{ MW} \quad P_{G3} = 328.575 \text{ MW}$$

3) Solution:

$$P_{\text{loss}} = 0.00025 P_{G1}^2 + 0.0001 P_{G2}^2 \quad E = 0.1 \text{ MW}$$

$$\frac{\partial P_{\text{loss}}}{\partial P_{G1}} = 0.0005 P_{G1} \quad \frac{\partial P_{\text{loss}}}{\partial P_{G2}} = 0.0002 P_{G2}$$

$$\frac{\partial}{\partial P_{G1}} = 4 + 0.08 P_{G1} + \lambda(0.0005 P_{G1} - 1) = (0.08 + 0.0005\lambda) P_{G1} + 4 - \lambda$$

$$\frac{\partial}{\partial P_{G2}} = 5 + 0.04 P_{G2} + \lambda(0.0002 P_{G2} - 1) = (0.04 + 0.0002\lambda) P_{G2} + 5 - \lambda$$

$$\Rightarrow \begin{bmatrix} 0.08 + 0.0005\lambda & 0 \\ 0 & 0.04 + 0.0002\lambda \end{bmatrix} \begin{bmatrix} P_{G1} \\ P_{G2} \end{bmatrix} = \begin{bmatrix} \lambda - 4 \\ \lambda - 5 \end{bmatrix}$$

$$1^{\circ} P_D = 200 \text{ MW}$$

$$\lambda^0 = 10 \quad P_{G1}^0 = 75 \quad P_{G2}^0 = 125$$

$$\text{let } \lambda^1 = 9, \quad P_{G1}^1 = 59.1716 \quad P_{G2}^1 = 95.6938$$

$$P_{\text{losses}}^0 = 2.9688 \text{ MW}$$

$$\Delta P^0 = 2.9688 \text{ MW} > \epsilon \quad \text{continue}$$

$$\Delta \lambda^0 = 0.0658$$

$$\lambda^1 = \Delta \lambda^0 + \lambda^0 = 10.0658$$

$$P_{G1}^1 = 71.3345 \quad P_{G2}^1 = 120.5759$$

$$P_{\text{losses}}^1 = 2.7260$$

$$\Delta P^1 = 10.8156 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^1 = -0.0879$$

$$\lambda^2 = \lambda^1 + \Delta \lambda^1 = 9.9778$$

$$P_{G1}^2 = 70.3366 \quad P_{G2}^2 = 118.5324$$

$$P_{\text{losses}}^2 = 2.6418$$

$$\Delta P^2 = 13.7728 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^2 = 0.3982$$

$$\lambda^3 = \lambda^2 + \Delta \lambda^2 = 10.3761$$

$$P_{G1}^3 = 74.847 \quad P_{G2}^3 = 127.7729$$

$$P_{\text{losses}}^3 = 3.0311$$

$$\Delta P^3 = 0.4132 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^3 = 0.012$$

$$\lambda^4 = \lambda^3 + \Delta \lambda^3 = 10.388$$

$$P_{G1}^4 = 74.9822 \quad P_{G2}^4 = 128.05$$

$$P_{\text{losses}}^4 = 3.0453$$

$$\Delta P^4 = 0.013 < \epsilon \quad \text{converge}$$

$$\text{thus } \lambda = 10.388 \quad P_{G1} = 74.9822 \text{ MW} \quad P_{G2} = 128.05 \text{ MW}$$

$$2^{\circ} P_D = 400 \text{ MW}$$

$$\lambda^0 = 15.333 \quad P_{G1}^0 = 141.667 \quad P_{G2}^0 = 258.333$$

$$\text{choose } \lambda^1 = 15, \text{ then } P_{G1}^1 = 125.7143 \quad P_{G2}^1 = 232.5581$$

$$P_{\text{loss}}^0 = 11.691$$

$$\Delta P^0 = 11.691 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^0 = 0.0933$$

$$\lambda^1 = \lambda^0 + \Delta \lambda^0 = 15.4263$$

$$P_{G1}^1 = 130.2689 \quad P_{G2}^1 = 241.9922$$

$$P_{\text{loss}}^1 = 10.0985$$

$$\Delta P^1 = 37.8374 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^1 = -0.1273$$

$$\lambda^2 = \lambda^1 + \Delta \lambda^1 = 15.299$$

$$P_{G1}^2 = 128.9115 \quad P_{G2}^2 = 239.1798$$

$$P_{\text{loss}}^2 = 9.8752$$

$$\Delta P^2 = 41.7839 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^2 = 1.2752$$

$$\lambda^3 = \lambda^2 + \Delta \lambda^2 = 16.5743$$

$$P_{G1}^3 = 142.4248 \quad P_{G2}^3 = 267.2126$$

$$P_{\text{loss}}^3 = 12.2115$$

$$\Delta P^3 = 2.5740 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^3 = 0.079$$

$$\lambda^4 = \lambda^3 + \Delta \lambda^3 = 16.6533$$

$$P_{G1}^4 = 143.2556 \quad P_{G2}^4 = 268.9386$$

$$P_{\text{loss}}^4 = 12.3633$$

$$\Delta P^4 = 0.1691 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^4 = 0.0052$$

$$\lambda^5 = \lambda^4 + \Delta \lambda^4 = 16.6585$$

$$P_{G1}^5 = 143.3105 \quad P_{G2}^5 = 269.0527$$

$$P_{\text{loss}}^5 = 12.3734$$

$$\Delta P^5 = 0.0101 < \epsilon \quad \text{converge}$$

$$\text{thus, } \lambda = 16.6585 \quad P_{G1} = 143.3105 \text{ MW} \quad P_{G2} = 269.0527 \text{ MW}$$

3. $P_D = 600 \text{ MW}$

choose $\lambda^1 = 20$, then $P_{G1}^{-1} = 177.7778$ $P_{G2}^{-1} = 340.9091$

$$P_{\text{loss}} = 26.191$$

$$\Delta P^0 = 26.191 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^0 = 0.2148$$

$$\lambda^1 = 20.8818$$

$$P_{G1}^1 = 186.6615 \quad P_{G2}^1 = 359.5099$$

$$P_{\text{loss}}^1 = 21.6354$$

$$\Delta P^1 = 75.464 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^1 = -0.3012$$

$$\lambda^2 = 20.5806$$

$$P_{G1}^2 = 183.6371 \quad P_{G2}^2 = 353.1735$$

$$P_{\text{loss}}^2 = 20.9038$$

$$\Delta P^2 = 20.9038 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^2 = 2.7058$$

$$\lambda^3 = 23.2864$$

$$P_{G1}^3 = 210.4511 \quad P_{G2}^3 = 409.4833 > 401 \text{ MW.}$$

$$P_{\text{loss}}^3 = 27.8401$$

$$\Delta P^3 = 7.9057 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^3 = 0.2573$$

$$\lambda^4 = 23.5437$$

$$P_{G1}^4 = 212.9601 \quad P_{G2}^4 = 414.7678 > 401 \text{ MW}$$

$$P_{\text{loss}}^4 = 28.5412$$

$$\Delta P^4 = 0.8133 > \epsilon \quad \text{continue}$$

$$\Delta \lambda^4 = 0.0269$$

$$\lambda^5 = 23.5706$$

$$P_{G1}^5 = 213.2216 \quad P_{G2}^5 = 415.3186 > 401 \text{ MW}$$

$$P_{\text{loss}}^5 = 28.6148$$

$$\Delta P^5 = 0.0747 < \epsilon \quad \text{converge.}$$

we could see that the final answer breaks the limit.
thus the optimal solution should be,

$$P_{G2} = 400 \text{ MW}$$

$$P_{G1} + P_{G2} - 600 = 0.00025 P_{G1}^2 + 0.0001 P_{G2}^2$$

$$0.00025 P_{G1}^2 - P_{G1} + 216 = 0$$

$$\Rightarrow P_{G1} = 229.1 \text{ MW}$$