

THESIS TOPIC PROPOSAL

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NOMANCLATURE

Η set of time slot hΝ set of prosumers n

Time of tariff at time slot h

Load demand of prosumer n at time slot h $\,$

EV (flexible) demand of prosumer n at time slot h

EV battery state of charge of prosumer n

 $\tau_h \\ p_{h,n}^{inf} \\ p_{h,n}^{ev} \\ e_n^{ev} \\ E_{min}^{ev} \\ P^{max}$ EV minimum state of charge Transfomer Thermal Limit

 $p_{h,n}^{max}$ Power limit for prosumer n at time slot h

ABSTRACT

This is the abstract.

CHAPTER 1 INTRODUCTION

1.1 IDJKSF

1.1.1 LSDNF

sldfn

1.2 SJDNF

CHAPTER 2 FORMULATION

2.1 LOWER LEVEL

$$\begin{split} & \underset{p_h^{ev}}{\text{MIN}} & \sum_{h \in H} \tau_h(p_h^{inf} + p_h^{ev}) \\ & \text{subject to} \\ & E_{min}^{ev} - e^{ev} - \sum_{h \in H} p_h^{ev} \leq 0 \\ & p_h^{inf} + p_h^{ev} - p_h^{max} \leq 0 \quad \forall h \in H \end{split}$$

Lagrange:

$$\begin{split} \mathcal{L}(p_h^{ev}, \lambda) &= \sum_{h \in H} \tau_h(p_h^{inf} + p_h^{ev}) \\ &+ \lambda^1 \left(E_{min}^{ev} - e^{ev} - \sum_{h \in H} p_h^{ev} \right) \\ &+ \sum_{h \in H} \lambda_h^2 \left(p_h^{inf} + p_h^{ev} - p_h^{max} \right) \end{split}$$

$$\text{Stationarity:} \quad \frac{\partial \mathcal{L}}{\partial p_h^{ev}} = \tau_h - \lambda^1 + \lambda_h^2 = 0 \quad \forall h \in H$$

Primal feasibility:
$$\begin{split} E^{ev}_{min} - e^{ev} - \sum_{h \in H} p^{ev}_h &\leq 0 \\ p^{inf}_h + p^{ev}_h - p^{max}_h &\leq 0 \quad \forall h \in H \end{split}$$

Dual feasibility:
$$\lambda^1 \geq 0$$

$$\lambda_h^2 \geq 0 \quad \forall h \in H$$

Complementary slackness:
$$\lambda^1 \left(E_{min}^{ev} - e^{ev} - \sum_{h \in H} p_h^{ev} \right) = 0$$

$$\lambda_h^2 \left(p_h^{inf} + p_h^{ev} - p_h^{max} \right) = 0 \quad \forall h \in H$$

2.2 BI-LEVEL REFORMULATION WITH KKT

$$\max_{p_{h,n}^{max}} \quad p_{h,n}^{max}$$
 subject to
$$\sum_{n \in N} p_{h,n}^{max} - P^{max} \leq 0 \quad \forall h \in H$$

(Stationarity)

$$\tau_h - \lambda_n^1 + \lambda_{h,n}^2 = 0 \quad \forall h \in H, \forall n \in N$$

(Primal Feasibility)

$$\begin{split} E^{ev}_{min} - e^{ev}_n - \sum_{h \in H} p^{ev}_{h,n} &\leq 0 \quad \forall n \in N \\ p^{inf}_{h,n} + p^{ev}_{h,n} - p^{max}_{h,n} &\leq 0 \quad \forall h \in H, \forall n \in N \end{split}$$

(Dual Feasibility)

$$\begin{aligned} & \lambda_n^1 \geq 0 \quad \forall n \in N \\ & \lambda_{h,n}^2 \geq 0 \quad \forall h \in H, \forall n \in N \end{aligned}$$

(Complementary Slackness)

$$\begin{split} \lambda_n^1 \left(E_{min}^{ev} - e_n^{ev} - \sum_{h \in H} p_{h,n}^{ev} \right) &= 0 \quad \forall n \in N \\ \lambda_{h,n}^2 \left(p_{h,n}^{inf} + p_{h,n}^{ev} - p_{h,n}^{max} \right) &= 0 \quad \forall h \in H, \forall n \in N \end{split}$$

(Big M reformulation for Complementary Slackness)

$$\begin{split} &\lambda_n^1 \leq M z_n^1 \quad \forall n \in N \\ &E_{min}^{ev} - e_n^{ev} - \sum_{h \in H} p_{h,n}^{ev} \leq M (1 - z_n^1) \quad \forall n \in N \end{split}$$

$$\begin{split} &\lambda_{h,n}^2 \leq M z_{h,n}^2 \quad \forall h \in H, \forall n \in N \\ &p_{h,n}^{inf} + p_{h,n}^{ev} - p_{h,n}^{max} \leq M (1 - z_{h,n}^2) \quad \forall h \in H, \forall n \in N \end{split}$$

$$z_n^1 \in \{0,1\}, \quad z_{h,n}^2 \in \{0,1\} \quad \forall h \in H, \forall n \in N$$