

OPTIMIZATION IN SYSTEMS AND CONTROL (SC42055)

## Non Linear optimization Assignment

Authors: Kwabena Ofori Koen Bakker Student Number: 4031601 4389018

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## 1 | Non linear programming assignment

In this assignment the traffic model METANET is used to describe the management of the density and velocity of vehicles on the highway and entering the highway. By using a speed limit and an ramp metering, traffic queing is managed.

#### 1.1 State Space formulation

The METANET can be formulated as a state space system by defining x as:

$$x(k) = [\rho_1(k), \rho_2(k), \rho_3(k), \rho_4(k), v_1(k), v_2(k), v_3(k), v_4(k), W_r(k)]$$
(1.1)

Where  $\rho_i(k)$  is the trafic density of each segment,  $v_i(k)$  is the mean speed of each segment and  $w_r(k)$  is the number of vehicles waiting on the on-ramp. Consider the following figure

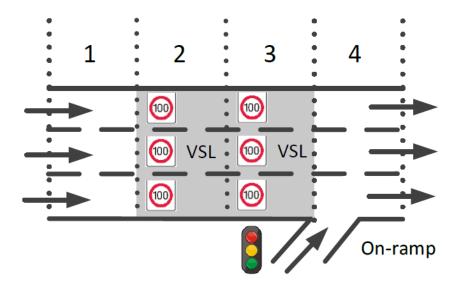


Figure 1.1: METANET

The dynamics of the METANET can be expressed in a state space as

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \\ x_3(k+1) \\ x_4(k+1) \\ x_5(k+1) \\ x_7(k+1) \\ x_8(k+1) \\ x_9(k+1) \end{bmatrix} = \begin{bmatrix} x_1(k) + \frac{T}{\lambda_1 L_1} (\lambda(_0(k)x_5(k) - x_1(k)x_5(k)) \\ x_2(k) + \frac{T}{\lambda_2 L_2} (\lambda(_1(k)x_5(k) - x_2(k)x_6(k)) \\ x_3(k) + \frac{T}{\lambda_2 L_2} (\lambda(_2(k)x_6(k) - x_3(k)x_7(k)) \\ x_4(k) + \frac{T}{\lambda_3 L_4} (\lambda(3(k)x_7(k) - x_4(k)x_8(k)) \\ x_4(k) + \frac{T}{\lambda_4 L_4} (\lambda(3(k)x_7(k) - x_4(k)x_8(k)) \\ x_5(k) + \frac{T}{\tau} (vfe^{\frac{-1}{a}\frac{x_1(k)}{\rho_c}a} - x_5(k)) + \frac{T}{L}x_5(k)(x_5(k) - x_5(k)) - \frac{\mu T}{\tau L}\frac{x_2(k) - x_1(k)}{x_1(k) + K} \\ x_6(k) - \frac{T}{\tau}x_6(k) + \frac{T}{L}x_6(k)(x_5(k) - x_6(k)) - \frac{\mu T}{\tau L}\frac{x_3(k) - x_2(k)}{x_2(k) + K} \\ x_7(k) - \frac{T}{\tau}x_7(k) + \frac{T}{L}x_7(k)(x_6(k) - x_7(k)) - \frac{\mu T}{\tau L}\frac{x_4(k) - x_3(k)}{x_3(k) + K} \\ x_8(k) + \frac{T}{\tau} (vfe^{\frac{-1}{a}\frac{x_4(k)}{\rho_c}a} - x_8(k) + \frac{T}{L}x_8(k)(x_7(k) - x_8(k)) - \frac{\mu T}{\tau L}\frac{x_5(k) - x_4(k)}{x_4(k) + K} \\ x_9(k) \end{bmatrix} + \begin{bmatrix} q_0 + q_{r,1}(k) \\ 0 \\ 0 \\ r(k)C_r \\ 0 \\ (1 + \alpha)V_{SL}(k) \\ (1 + \alpha)V_{SL}(k) \\ 0 \\ T(D_r(k) - q_r(k)) \end{bmatrix}$$

With the values of parameters  $\tau, \mu, C_r, \rho_m, \alpha, K, a, v_f, \rho_c$  depicted in table 1.1: The output Total time spent can be expressed as

$$y(k) = [Tx_9(k) + TL\lambda(x_1(k) + x_2(k) + x_3(k) + x_4(k))]$$
(1.2)

au	$\mu$	$C_r$	ρ	$\alpha$	K	a	$v_f$	$\rho_c$
10/3600  h	80  km/h	2000  veh/hr	120	0.1	10	2	110  km/h	28

Table 1.1: parameters

with L the length of each segment, which is one kilometer, and T the simulation timestep which is 10 seconds.

### 1.2 Minimize Total Time Spent

The minimization problem of the Total Time Spent can be expressed as follows:

$$y(k) = [Tx_9(k) + TL\lambda(x_1(k) + x_2(k) + x_3(k) + x_4(k))]$$
(1.3)

Where:

$$TTS = \sum_{1}^{k} y(k) \tag{1.4}$$

So:

$$\min TTS = \min \sum_{1}^{k} \left[ Tx_9(k) + TL\lambda(x_1(k) + x_2(k) + x_3(k) + x_4(k)) \right]$$
(1.5)

It is a nonlinear objective function, that is only constraint by lower and upper bounds for  $V_{SL}$ . fmincon, a built-in Matlab function, is able to solve this type of optimization problem.

#### 1.3 Different starting points

When  $V_{SL} = 120 \text{km/h}$  is the starting point, the  $V_{SL}$  will remain constant for the entire duration at 119km/h. When  $V_{SL} = 60 \text{km/h}$ , the average  $V_{SL}$  will also be around 119km/h, but not as a constant.

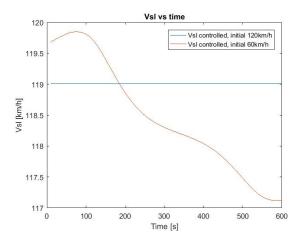


Figure 1.2:  $V_{SL}$  plot for different initial points

It is not desired that the starting point of the algorithm has this kind of influence on the outcome. To prevent this a multi-start algorithm can be used, like particle swarm optimization or a genetic algorithm. To improve our solution we will use the genetic algorithm, since it lies within the scope of the course.

#### 1.4 Multiple control measures

The optimization problem is now a genetic algorithm with 120 variables: 60 for the  $V_{SL}$  values and 60 for the ramp metering values. The  $V_{SL}$  and ramp metering rate over time are:

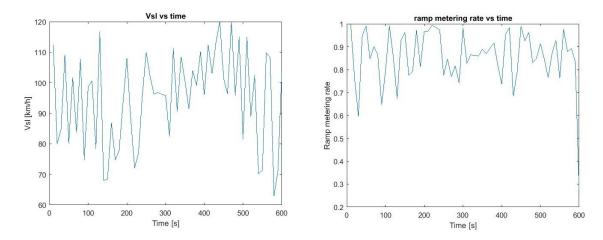


Figure 1.3:  $V_SL$ , r(k) plot

These figures almost suggest that it does not matter what the values of the  $V_{SL}$  and the ramp metering are. This is partially true.

The reason the value for ramp metering can be anything, is because it appears that there is no queue formed on the ramp in our model. This is not what you would expect based on the assignment, so it is probably caused by a programming error. But without a queue, the ramp metering can be anything. For the  $V_{SL}$  it is only important that:

$$(1+\alpha)V_{SL,i}(k) > v_f e^{-\frac{1}{a}(\frac{\rho_i(k)}{\rho_c})^a}$$
(1.6)

As long as this is the case, it does not matter what  $V_{SL}$  is. There is still somewhat of a trend visible in  $V_{SL}$  that supports this claim.

The extra constraint is implemented with the use of a penalty function, whenever there are more than 15.5 (20- $E_3$ ) cars waiting, a relatively very large number will be added to the objection function.

#### 1.5 Results

Plots of the queues, the speed limits and the ramp metering rate are as followed:

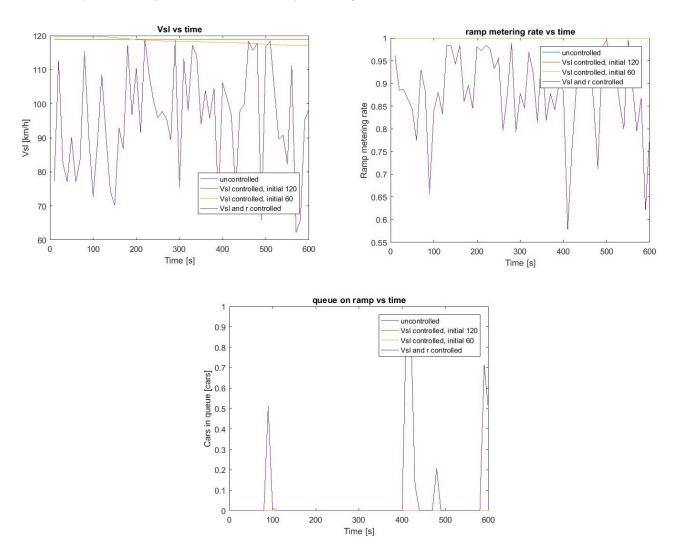


Figure 1.4:  $V_SL$ , r(k) and queing plot

For the different cases the following can be concluded:

- 1. For the uncontrolled case, where  $V_{SL}$  is 120 km/h and the ramp metering value is 1, the TTS is 29.06 h.
- 2. For the case where only the  $V_{SL}$  is controlled and calculated by the Matlab function fmincon, with an initial value of 120 km/h, the TTS is 29.06 h.
- 3. For the case where only the  $V_{SL}$  is controlled and calculated by the Matlab function fmincon, with an initial value of 60 km/h, the TTS is 29.06 h.
- 4. For the case where both the  $V_{SL}$  and ramp metering are controlled by a genetic algorithm, the TTS is 29.06 h.

The reason that all cases have the same result, is most likely because there is no queue formed on the ramp.

### 1.6 Discrete $V_{SL}$ values

The discrete set of  $V_{SL}$  can replace the  $V_{SL}$  vector in question 2 by implementing a new vector, in our case  $V_{SL}$ , where  $V_{SL}$  is implemented in the following way:

```
Vsl = X(1:60);
2
3
  for j = 1:60
       if Vsl(j) < 70
5
           Vsld(j) = 60;
       elseif Vsl(j) < 90
7
           Vsld(j) = 80;
       elseif Vsl(j) < 110
9
           Vsld(j) = 100;
10
       else
11
           Vsld(j) = 120;
       end
13
  end
```

# References

[1] T. van den Boom and B. De Schutter, Lecture notes Optimization in systems and control, Delft, September 2018.

Appendices

### A | Matlab code

```
clear all
   close all
   clc
3
   [TTS2] = funExercise2(120*ones(1,60));
   [X31, Fval31, flag31] = fmincon(@funExercise2,120*ones(1,60),[],[],[],[],60*ones
      (1,60),120*ones(1,60));
   [X32, Fval32, flag32] = fmincon(@funExercise2, 60*ones(1, 60), [], [], [], 60*ones(1, 60)
       ,120*ones(1,60));
   [X4, Fval4, flag4] = ga(@funExercise4, 120, [], [], [], [], [60*ones(1,60) zeros(1,60)]
      [,[120*ones(1,60), ones(1,60)]);
   [X6, Fval6, flag6] = ga(@funExercise6, 120, [], [], [], [], [60*ones(1,60) zeros(1,60)]
      [1,[120*ones(1,60), ones(1,60)]];
10
   [k2, wr2, r2, Vsl2] = dataVsl(120*ones(1,60));
11
   [k31, wr31, r31, Vsl31] = dataVsl(X31);
12
   [k32, wr32, r32, Vsl32] = dataVsl(X32);
13
   [k4, wr4, r4, Vsl4] = dataVslAndR(X4);
14
15
   T = 10;
16
   figure
^{17}
   plot ((0:k2)*T, wr2, '-', (0:k31)*T, wr31, '-', (0:k32)*T, wr32, '-', (0:k4)*T, wr4, '-')
18
   title ('queue on ramp vs time')
19
   xlabel ('Time [s]')
20
   ylabel ('Cars in queue [cars]')
21
   legend ('uncontrolled', 'Vsl controlled, initial 120', 'Vsl controlled, initial 60',
22
       'Vsl and r controlled')
   figure
23
   plot ((1:k2)*T,r2,'-',(1:k31)*T,r31,'-',(1:k32)*T,r32,'-',(1:k4)*T,r4,'-')
   title ('ramp metering rate vs time')
25
   xlabel('Time [s]')
   vlabel('Ramp metering rate')
27
   legend ('uncontrolled', 'Vsl controlled, initial 120', 'Vsl controlled, initial 60',
       'Vsl and r controlled')
   figure
   plot ((1:k2)*T, Vsl2, '-', (1:k31)*T, Vsl31, '-', (1:k32)*T, Vsl32, '-', (1:k4)*T, Vsl4, '-')
30
   title ('Vsl vs time')
31
   xlabel('Time [s]')
   ylabel ('Vsl [km/h]')
33
   legend ('uncontrolled', 'Vsl controlled, initial 120', 'Vsl controlled, initial 60',
34
       'Vsl and r controlled')
   function [TTS] = funExercise2(Vsl)
36
   r = ones(1,60);
37
38
   E1 = 3;
   E2 = 0.5;
40
  E3 = 4.5;
41
42
   tau = 10;
  mu = 80;
44
   Cr = 2000;
_{46} | \text{rhom} = 120;
```

```
alfa = 0.1;
47
               K = 10;
48
               a = 2;
49
                vf = 110;
50
                rhoc = 28:
51
               T = 10/3600;
52
               lambda = 3;
               L = 1;
54
56
                xr(:,1) = [20; 20; 20; 20];
57
                xv(:,1) = [90; 90; 90; 90];
58
                wr(1) = 0;
59
60
                for k=1:60
61
62
                                      Dr(k) = 1500;
63
                                       \operatorname{qr}(k) = \min([\operatorname{r}(k) * \operatorname{Cr} \operatorname{Dr}(k) + \operatorname{wr}(k) / \operatorname{T} \operatorname{Cr} * (\operatorname{rhom} - \operatorname{xr}(4, k)) / (\operatorname{rhom} - \operatorname{rhoc})]);
64
                                        if k<12
65
                                                              q0(k) = (7000 + 100*E1);
66
                                        else
67
                                                              q0(k) = (2000 + 100*E2);
68
                                      end
69
70
                                       for i=1:4
71
                                                              q(i,k) = lambda * xr(i,k) * xv(i,k);
72
                                                              if i = 1
73
                                                                                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q0(k) - q(i,k));
74
                                                               elseif i = 4
75
                                                                                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k) + qr(k));
76
77
                                                                                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k));
                                                              end
79
                                      end
80
81
                                       for i=1:4
82
                                                               if i = 1
83
                                                                                   V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
84
                                                                                     xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, 
85
                                                                                                       (i,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K));
                                                               elseif i = 4
86
                                                                                    V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
87
                                                                                     xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, 
88
                                                                                                        (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i,k)-xr(i,k))/(xr(i,k)+K));
                                                              else
89
                                                                                    V(i,k) = \min([(1+alfa)*Vsl(k), vf*exp((-1/a)*(xr(i,k)/rhoc)^a)]);
90
                                                                                     xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv
91
                                                                                                       (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K))
                                                              end
92
93
                                      end
94
                                      wr(k+1) = wr(k) + T*(Dr(k)-qr(k));
95
                                      y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k));
96
97
             |TTS = sum(y);
```

```
end
 99
100
          function [k, wr, r, Vsl] = dataVsl(Vsl)
101
          r = ones(1,60);
102
103
          E1 = 3;
104
          E2 = 0.5;
105
          E3 = 4.5;
106
          tau = 10;
108
         mu = 80;
109
          Cr = 2000;
110
          rhom = 120;
111
          alfa = 0.1;
112
         K = 10;
113
          a = 2;
114
          vf = 110;
115
          rhoc = 28;
116
          T = 10/3600;
117
          lambda = 3;
118
          L = 1;
119
120
121
          xr(:,1) = [20; 20; 20; 20];
122
          xv(:,1) = [90; 90; 90; 90];
123
          \operatorname{wr}(1) = 0;
124
125
          for k=1:60
126
127
                      Dr(k) = 1500;
128
                      qr(k) = \min([r(k)*Cr Dr(k)+wr(k)/T Cr*(rhom - xr(4,k))/(rhom - rhoc)]);
129
                      if k<12
130
                                   q0(k) = (7000 + 100*E1);
131
                       else
132
                                  q0(k) = (2000 + 100*E2);
133
                      end
134
135
                      for i=1:4
136
                                  q(i,k) = lambda * xr(i,k) * xv(i,k);
137
                                   if i = 1
138
                                               xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q0(k) - q(i,k));
139
                                   elseif i = 4
140
                                               xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k) + qr(k));
141
142
                                               xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k));
143
                                   end
144
                      end
145
146
                      for i=1:4
147
148
                                              V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
149
                                               xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv
150
                                                         (i,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K));
                                   elseif
                                                        i = 4
151
                                              V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
152
```

```
xv(i,k+1) = xv(i,k) + (T/tau) * (V(i,k)-xv(i,k)) + (T/L)*xv(i,k) * (xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k
153
                                                                                               (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i,k)-xr(i,k))/(xr(i,k)+K));
                                                          else
154
                                                                             V(i,k) = \min([(1+alfa)*Vsl(k), vf*exp((-1/a)*(xr(i,k)/rhoc)^a)]);
155
                                                                              xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-
156
                                                                                               (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K))
                                                         end
157
                                    end
158
159
                                     wr(k+1) = wr(k) + T*(Dr(k)-qr(k));
160
                                      if wr(k) > 20-E3
161
                                                         y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k))+1e10;
162
                                     else
163
                                                         y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k));
164
                                     end
165
                 end
166
                TTS = sum(y);
167
                 end
168
169
                 function [TTS] = funExercise4(X)
170
                 Vsl = X(1:60);
171
                 r = X(61:120);
172
173
                 E1 = 3;
174
                E2 = 0.5;
175
                E3 = 4.5;
176
177
                 tau = 10;
178
               mu = 80;
179
                Cr = 2000;
180
                rhom = 120;
181
                 alfa = 0.1;
182
                K = 10;
183
                a = 2;
184
                 vf = 110;
185
                rhoc = 28:
186
                T = 10/3600;
187
                lambda = 3;
188
                L = 1;
189
190
191
                 xr(:,1) = [20; 20; 20; 20];
192
                xv(:,1) = [90; 90; 90; 90];
193
                wr(1) = 0;
194
195
                 for k=1:60
196
197
                                    Dr(k) = 1500;
198
                                     \operatorname{qr}(k) = \min([\operatorname{r}(k) * \operatorname{Cr} \operatorname{Dr}(k) + \operatorname{wr}(k) / \operatorname{T} \operatorname{Cr} * (\operatorname{rhom} - \operatorname{xr}(4, k)) / (\operatorname{rhom} - \operatorname{rhoc})]);
199
                                     i\,f \quad k{<}12
200
                                                         q0(k) = (7000 + 100*E1);
201
                                      else
202
                                                         q0(k) = (2000 + 100*E2);
203
                                     end
204
205
```

```
for i=1:4
206
                                                                q(i,k) = lambda * xr(i,k) * xv(i,k);
207
                                                                if i = 1
208
                                                                                       xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q0(k) - q(i,k));
209
                                                                 elseif i = 4
210
                                                                                       xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k) + qr(k));
211
                                                                else
212
                                                                                       xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k));
213
                                                               end
214
                                        end
215
216
                                          for i=1:4
217
                                                                 if i = 1
218
                                                                                     V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
219
                                                                                       xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)
220
                                                                                                         (i,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K));
                                                                 elseif
                                                                                                        i = 4
                                                                                     V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
222
                                                                                       xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv
223
                                                                                                          i-1,k)-xv(i,k)) - ((mu*T)/(tau*L))*((xr(i,k)-xr(i,k))/(xr(i,k)+K));
                                                                else
224
                                                                                      V(i,k) = \min([(1+alfa)*Vsl(k), vf*exp((-1/a)*(xr(i,k)/rhoc)^a)]);
225
                                                                                       xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)
226
                                                                                                        (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K))
                                                                end
227
                                        end
228
229
                                         wr(k+1) = wr(k) + T*(Dr(k)-qr(k));
230
                                          if wr(k) > 20-E3
231
                                                                y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k))+1e10;
232
                                          else
233
                                                                y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k));
234
                                        end
                   end
236
237
                  TTS = sum(y);
238
                   end
239
240
                   function [k, wr, r, Vsl] = dataVslAndR(X)
241
                   Vsl = X(1:60);
242
                   r = X(61:120);
243
244
                  E1 = 3;
245
                  E2 = 0.5;
246
                  E3 = 4.5;
247
                   tau = 10;
249
                 mu = 80;
                   Cr = 2000;
251
                  rhom = 120;
                   alfa = 0.1;
253
                 K = 10;
254
                  a = 2;
255
                  vf = 110;
256
              | \text{rhoc} = 28;
257
```

```
T = 10/3600;
258
                  lambda = 3;
259
                  L = 1;
260
261
262
                  xr(:,1) = [20; 20; 20; 20];
263
                  xv(:,1) = [90; 90; 90; 90];
264
                  wr(1) = 0;
265
                  for k=1:60
267
268
                                       Dr(k) = 1500;
269
                                         \operatorname{qr}(k) = \min([\operatorname{r}(k) * \operatorname{Cr} \operatorname{Dr}(k) + \operatorname{wr}(k) / \operatorname{T} \operatorname{Cr} * (\operatorname{rhom} - \operatorname{xr}(4, k)) / (\operatorname{rhom} - \operatorname{rhoc})]);
270
271
                                                               q0(k) = (7000 + 100*E1);
                                          else
273
                                                               q0(k) = (2000 + 100*E2);
274
                                       end
275
276
                                         for i=1:4
277
                                                               q(i,k) = lambda * xr(i,k) * xv(i,k);
278
                                                               if i = 1
279
                                                                                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q0(k) - q(i,k));
280
                                                                elseif i = 4
281
                                                                                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k) + qr(k));
282
                                                                else
                                                                                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k));
284
                                                              end
285
                                        end
286
                                         for i=1:4
288
                                                                if i = 1
                                                                                    V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
290
                                                                                     xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv
291
                                                                                                       (i,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K));
                                                                elseif i = 4
292
                                                                                    V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
293
                                                                                     xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, 
294
                                                                                                       (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i,k)-xr(i,k))/(xr(i,k)+K));
                                                                else
295
                                                                                    V(i,k) = \min([(1+alfa)*Vsl(k), vf*exp((-1/a)*(xr(i,k)/rhoc)^a)]);
296
                                                                                     xv(i, k+1) = xv(i, k) + (T/tau) * (V(i, k)-xv(i, k)) + (T/L)*xv(i, k) * (xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)-xv(i, k)) * (xv(i, k)-xv(i, 
297
                                                                                                        (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K))
                                                               end
298
                                        end
299
300
                                        wr(k+1) = wr(k) + T*(Dr(k)-qr(k));
301
                                          if wr(k) > 20-E3
302
                                                               y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k))+1e10;
303
                                          else
304
                                                               y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k));
305
                                       end
306
                  end
307
308
                TTS = sum(y);
309
```

```
end
310
311
    function[TTS] = funExercise6(X)
^{312}
    Vsl = X(1:60);
313
314
    for j = 1:60
315
          if Vsl(j) < 70
316
                Vsld(j) = 60;
317
          elseif Vsl(j) < 90
318
                Vsld(j) = 80;
319
          elseif Vsl(j) < 110
320
                Vsld(j) = 100;
321
          else
322
                Vsld(j) = 120;
323
          end
324
    end
325
326
    r = X(61:120);
327
328
    E1 = 3;
329
    E2 = 0.5;
330
    E3 = 4.5;
331
332
    tau = 10;
333
    mu = 80;
334
    Cr = 2000;
    rhom = 120;
336
    alfa = 0.1;
    K = 10;
338
    a = 2;
339
    vf = 110;
340
    rhoc = 28;
    T = 10/3600;
342
    lambda = 3;
343
    L = 1;
344
345
346
    xr(:,1) = [20; 20; 20; 20];
347
    xv(:,1) = [90; 90; 90; 90];
348
    wr(1) = 0;
349
350
    for k=1:60
351
352
          Dr(k) = 1500;
353
          \operatorname{qr}(k) = \min([\operatorname{r}(k) * \operatorname{Cr} \operatorname{Dr}(k) + \operatorname{wr}(k) / \operatorname{T} \operatorname{Cr} * (\operatorname{rhom} - \operatorname{xr}(4, k)) / (\operatorname{rhom} - \operatorname{rhoc})]);
354
355
                q0(k) = (7000 + 100*E1);
356
          else
357
                q0(k) = (2000 + 100*E2);
358
          end
359
360
          for i=1:4
361
                q(i,k) = lambda * xr(i,k) * xv(i,k);
362
                if i = 1
363
                     xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q0(k) - q(i,k));
364
                elseif i == 4
365
```

```
xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k) + qr(k));
366
                                                                                  else
367
                                                                                                               xr(i,k+1) = xr(i,k) + (T/(lambda*L)) * (q(i-1,k) - q(i,k));
368
                                                                                  end
369
                                                   end
370
371
                                                     for i=1:4
372
                                                                                  if i = 1
373
                                                                                                            V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
374
                                                                                                              xv(i,k+1) = xv(i,k) + (T/tau) * (V(i,k)-xv(i,k)) + (T/L)*xv(i,k) * (xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)) + (T/L)*xv(i,k) * (xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-x
375
                                                                                                                                       (i,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K));
                                                                                   elseif i = 4
376
                                                                                                            V(i,k) = vf*exp((-1/a)*(xr(i,k)/rhoc)^a);
377
                                                                                                               xv(i,k+1) = xv(i,k) + (T/tau) * (V(i,k)-xv(i,k)) + (T/L)*xv(i,k) * (xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k
378
                                                                                                                                      i-1,k)-xv(i,k)) - ((mu*T)/(tau*L))*((xr(i,k)-xr(i,k))/(xr(i,k)+K));
                                                                                  else
379
                                                                                                             V(i,k) = \min([(1+alfa)*Vsld(k), vf*exp((-1/a)*(xr(i,k)/rhoc)^a)]);
380
                                                                                                              xv(i,k+1) = xv(i,k) + (T/tau) * (V(i,k)-xv(i,k)) + (T/L)*xv(i,k) * (xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)) + (T/L)*xv(i,k) * (xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k) * (xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)-xv(i,k)
381
                                                                                                                                      (i-1,k)-xv(i,k) - ((mu*T)/(tau*L))*((xr(i+1,k)-xr(i,k))/(xr(i,k)+K))
                                                                                  end
382
                                                   end
383
384
                                                    wr(k+1) = wr(k) + T*(Dr(k)-qr(k));
385
                                                     if wr(k) > 20-E3
386
                                                                                 y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k))+1e10;
                                                      else
388
                                                                                  y(k) = T*wr(k) + T*L*lambda*sum(xr(:,k));
                                                    end
390
                       \quad \text{end} \quad
391
392
                       TTS = sum(y);
393
                       end
394
```