

Bonus Point Programming Exercise 1 **Deadline: December 1, 2020, 24:00 h**

Applied Numerical Optimization

Wintersemester 2020/2021

Rules for bonus point exercises

- Please work on the bonus point exercise in groups of 2, 3 or 4 students.
- **One member per group** should submit the solution (typically, one or more MATLAB ‘.m’ files) on Moodle before the deadline. The names and enrollment-numbers (or TIM-number, in case no enrollment-number is available) of the group members should be written as comments at the top of the ‘.m’ file.
- Please take care that your code is well-documented (through comments within the source code) and executes out of the box. The results of the first bonus points exercise will be published by December 20, 2020, on RWTHmoodle.

Exercise (Linear Programming)

Recall the optimization problem from Exercise 1 (see Figure 1).

Relevant data is shown in Tables 1, 2, 3 and 4.

1. The collection of optimization variables to be considered is : $\mathbf{x}^T = (P_1, P_2, PP, EP, Power, Fuel, C, I_1, I_2, HE_1, HE_2, LE_1, LE_2, BF_1, BF_2, HPS, MPS, LPS)$, where $\mathbf{x} \in \mathbb{R}^{18}$.
2. The *objective function* comprises the sum of all operational costs. Still, we have to take care of the ‘demand penalty’, namely, only in the case the additionally purchased energy (EP) does not exceed the basic power (12 MW), the ‘demand penalty’ comes into play. Thus, the complete formulation of this optimization problem comprises these two cases:
 - (a) $J(\mathbf{x}) = 1.5 \cdot 10^{-6} Fuel + 0.008 C + 0.02 PP + 0.05 EP + 0,001(12000 - EP)$
for $0 \leq EP \leq 12000 [kW]$.

(b) $J(\mathbf{x}) = 1.5 \cdot 10^{-6} Fuel + 0.008 C + 0.02 PP + 0.05 EP$
for $EP \geq 12000 [kW]$.

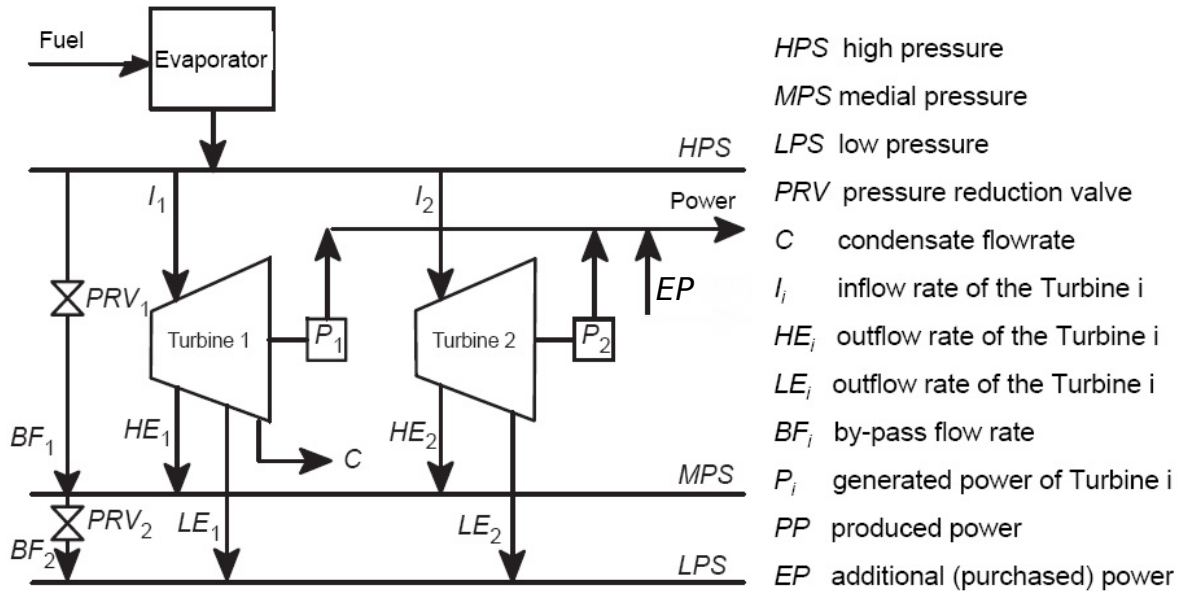


Figure 1: System from Exercise 1

Table 1: Description of turbines

Parameters	Turbine 1	Turbine 2
Max. power [kW]	6250	9000
Min. power [kW]	2500	3000
Max. inflow [kg/h]	87 000	110 000
Max. LPS-flow [kg/h]	-	64 000
Max. condensate flow [kg/h]	28 000	-
Max. internal flow [kg/h]	60 000	-

Table 2: Vapor data

Vapor stage	Enthalpy [kJ/kg]
HPS	3163
MPS	2949
LPS	2911
Condensate (Water)	449

Table 3: System requirements

Resource	Demand
MPS	123 000 kg/h
LPS	45 000 kg/h
Electrical power	24.5 MW

Table 4: Energy data

Fuel cost [€/10 ⁶ kJ]	1.5
Evaporator efficiency	0.75
Condensate loss [€/Kg]	0.008
Produced electrical power [€/kWh]	0.02
Purchased electrical power [€/kWh]	0.05
Demand penalty [€/kWh]	0.001
Basic power [MW]	12

3. Model:

Mass balances: $HPS = I_1 + I_2 + BF_1$ (MB1)

$$I_1 = HE_1 + LE_1 + C \quad (\text{MB2})$$

$$I_2 = HE_2 + LE_2 \quad (\text{MB3})$$

$$HE_1 + HE_2 + BF_1 = BF_2 + MPS \quad (\text{MB4})$$

$$LPS = LE_1 + LE_2 + BF_2 \quad (\text{MB5})$$

Energy balances: $3163I_1 = 2949HE_1 + 2911LE_1 + 449C + 3600P_1$ (EB1)

$$3163I_2 = 2949HE_2 + 2911LE_2 + 3600P_2 \quad (\text{EB2})$$

$$PP = P_1 + P_2 \quad (\text{EB3})$$

$$Power = PP + EP \quad (\text{EB4})$$

$$\text{Enthalpy_of_HPS} \cdot HPS = \text{Evaporator_Efficiency} \cdot Fuel \quad (\text{EB5})$$

$$P_1 \text{ and } P_2 \text{ are in } kW: 1kW = 1 \frac{kJ}{s} = 3600 \frac{kJ}{h}$$

4. Inequality constraints:

$$2500 \leq P_1 \leq 6250 \quad (\text{IC1})$$

$$I_1 \leq 87000 \quad (\text{IC2})$$

$$C \leq 28000 \quad (\text{IC3})$$

$$I_1 - HE_1 \leq 60000 \quad (\text{IC4})$$

$$3000 \leq P_2 \leq 9000 \quad (\text{IC5})$$

$$I_2 \leq 110000 \quad (\text{IC6})$$

$$LE_2 \leq 64000 \quad (\text{IC7})$$

$$MPS \geq 123000 \quad (\text{IC8})$$

$$LPS \geq 45000 \quad (\text{IC9})$$

$$P_1 + P_2 + EP \geq 24500 \quad (\text{IC10})$$

$$\text{all optimization variables shall be non-negative, i.e., } \geq 0 \quad (\text{IC11})$$

$$\text{either case a) } EP \leq 12000 \quad (\text{IC12a})$$

$$\text{or case b) } EP \geq 12000 \quad (\text{IC12b})$$

Complete optimization problem

$$\begin{aligned} \text{case a) } & \min_{\mathbf{x}} J(\mathbf{x}) \\ & \text{s.t. (MB1)-(MB5)} \\ & \quad (\text{EB1)-(EB5)} \\ & \quad (\text{IC1)- (IC11)} \\ & \quad (\text{IC12a}) \end{aligned}$$

$$\begin{array}{ll}\text{case b)} & \min_{\mathbf{x}} \quad J(\mathbf{x}) \\ & \text{s.t.} \quad (\text{MB1})\text{--}(\text{MB5}) \\ & \quad \quad (\text{EB1})\text{--}(\text{EB5}) \\ & \quad \quad (\text{IC1})\text{--}(\text{IC11}) \\ & \quad \quad (\text{IC12b})\end{array}$$

Task

- Implement and solve the optimization problem with the MATLAB solver `linprog`.
- Is the demand penalty active or not?
- Write down the units of all the optimization variables next to their names (as comments in the same `.m` file) e.g. `% <variable name> - <unit>`

Hint:

- *The optimal function value is approximately 1944 [€/hour].*