# Model fidelity and its impact on power grid resource planning under high renewable penetration

by

Daniel Xavier Wolbert

A Thesis

Presented to the Graduate Committee
of Lehigh University
in Candidacy for the Degree of
Master of Science
in
Industrial and Systems Engineering

Lehigh University 05/2106

Copyright
Daniel Xavier Wolbert

Approved and recommended for acceptance as a thesis in partial fulfilment of the requirements for the degree of Master of Science.

Daniel Xavier Wolbert

Model fidelity and its impact on power grid resource planning under high renewable penetration

| O5/06/2016 | Tamas Terlaky, Thesis Director, Chair (Must Sign with Blue Ink) |
| Accepted Date | Committee Members |
| Robert H. Storer

## Contents

List of Tables List of Figures					V
					vii
$\mathbf{A}$	bstra	act			1
1	Introduction				3
2	${ m Lit}\epsilon$	erature	e Review		5
3	Development				7
	3.1	Data			7
	3.2	Model	ls		7
		3.2.1	Indices and Sets		7
		3.2.2	Parameters		8
		3.2.3	Variables		8
		3.2.4	Economic Dispatch Models		8
	3.3	Imple	mentation		10
4	Ana	alysis			11
5	Cor	nclusio	n		13



## List of Tables

# List of Figures

## Introduction

## Literature Review

In the literature review, speak about economic dispatch, unit commitment and different strategies under a scenario of high penetration.

The economic dispatch model is presented in this and that, bla bla bla

### Development

#### 3.1 Data

#### 3.2 Models

This thesis covers the Economic Dispatch and Unit Commitment models, developed exhaustively in the literature.

#### 3.2.1 Indices and Sets

```
g \in \mathcal{G}
               Set of generators
b \in \mathcal{B}
               Set of buses
g \in \mathcal{G}^{NR}
               Subset of non-renewable generators
g \in \mathcal{G}^R
               Subset of renewable generators
qt \in \mathcal{GT}
               Set of generator types
u \in \mathcal{U}
               Set of unit groups
l \in \mathcal{L}
               Set of transmission lines
rr \in \mathcal{RR}
               Set of reserve requirements
rp \in \mathcal{RP}
               Set of reserve products
t \in \mathcal{T}
               Set of time periods
g \in \mathcal{G}^{\lfloor}
               Set of generators in each bus b
```

#### 3.2.2 Parameters

- $D_{b,t}$ Load at bus b in time t $C_g$ Generation cost for generator g (\$ / MW) t $S_q$ Start-up cost for generator g  $R_a^{up}$ Ramp up limit for generator g Ramp down limit for generator g  $G_g^{max}$ Maximum generation capacity for generator g  $G_g^{min}$ Minimum generation capacity for generator g  $T_l^{min}$ Minimum transmission of transmission line l  $T_l^{max}$ Maximum transmission of transmission line l  $P_{g,t}^R$ Power generation of renewable generator g in time t
- Note 1: The generation of renewable resources are not in the decision variables. The developed models only decides the generation for non-renewable resources. Therefore the generation is considered a deterministic parameter, not a variable in the model.

#### 3.2.3 Variables

 $P_{g,t}^{NR}$  Power generation of non-renewable generator g in time t (MW)  $T_{i,j,t}$  Power transmitted from bus i to bus j in time t (MW)  $T_{i,j,t}^{loss}$  Power loss in transmission from bus i to bus j in time t (MW)  $S_{g,t}$  On/off status of generator g at time n  $S_{g,t}^{on}$  Start-up status of generator g at time n  $S_{g,t}^{off}$  Shut-down status of generator g at time n  $V_{b,t}^{-}$  Under generation slack variable at each bus b in time t  $V_{b,t}^{+}$  Over generation slack variable at each bus b in time t

#### 3.2.4 Economic Dispatch Models

The economic dispatch model satisfies the load and transmission requirements at a minimum cost, following operational requirements such as generation, transmission and ramp limits. In this model, we assume that the commitment decisions has been already made.

#### Simple Economic Dispatch Model

$$min \sum_{t \in T} \sum_{g \in G^{NR}} P_{g,t}^{NR} C_g + \sum_{t \in T} \sum_{b \in B} V_{b,t}^- + \sum_{t \in T} \sum_{b \in B} V_{b,t}^+$$
(3.1a)

$$s.t. \quad \sum_{t \in T} P_{g,t}^{NR} + \sum_{t \in T} P_{g,t}^{R} + \sum_{t \in T} V_{b,t}^{-} = \sum_{t \in T} D_{b,t} + \sum_{t \in T} V_{b,t}^{+} \ \forall t \in T$$

$$(3.1b)$$

$$P_{q,t}^{NR} - P_{q,t-1}^{NR} \le R_q^{up} \qquad \forall t \in T, g \in \mathcal{G}^R \qquad (3.1c)$$

$$P_{g,t-1}^{NR} - P_{g,t}^{NR} \le R_g^{down} \qquad \forall t \in T, g \in \mathcal{G}^R \qquad (3.1d)$$

$$G_q^{min} \le P_{q,t}^{NR} \le G_q^{max}$$
  $\forall t \in T, g \in \mathcal{G}^R$  (3.1e)

The constraint 3.1b states the energy balance in every time. The constraints 3.1d and 3.1c states that every generator has to obey the ramp limits. The constraint 3.1e states the generation limits for each generator. The use of slack variables  $V_{b,t}^-$  and  $V_{b,t}^+$  is necessary to always have feasible solutions, and it is important for scenarios where there is a huge renewable penetrations, when there's an abrupt variation of generation and there is a over or under generation.

#### **Economic Dispatch with Transmission Constraints**

In this case, the model has to consider transmission limits and losses, without transmission costs associated. The objective function 3.1a remains the same, and the constraints 3.1c, 3.1d and 3.1e are alsused. The constraint 3.1b is replaced by

$$\sum_{g \in G^b} P_{g,t}^{NR} + \sum_{g \in G^b} P_{g,t}^{R} + \sum_{b^{in} \in B} T_{b^{in},b,t} + V_{b,t}^{-} = D_{b,t} + V_{b,t}^{+} + \sum_{b^{out} \in B} T_{b,b^{out},t} \ \forall b \in B, t \in t$$
(3.2a)

$$T_l^{min} \le T_{b^{in}, b^{out}, t} \le T_l^{max}$$
  $\forall b \in B, t \in t$  (3.2b)

Constraint 3.2a guarantees that the energy balance is always satisfied for every bus: everything that is generated and received from other buses should be equal to what is loaded and sent throughout the line with the respective losses. If this balance is not satisfied then it is represented in the slack variables. (TODO: put lossed in the equation). The constraint 3.2b defines the transmission bounds for each line.

#### Economic dispatch model with unit commitment constraints

This optimization model is a mixed-integer linear program (MILP). This model includes decision variables to capture "on" and "off" decisions for thermal generators in each time period. The objective function must be modifies to account for start up and shut down costs with thermal generators.

### 3.3 Implementation

Here write about how it was implemented, in AIMMS, put some running times in a table, some images, put a brief description about what is AIMMS and why it is used, and etc. If I cite this one, will it apear? [1].

# Analysis

In the analysis make all the scenario runs, describe the data.

Conclusion

### Bibliography

- [1] Bertsimas, D., Litvinov, E., Sun, X. A., Zhao, J. & Zheng, T. Adaptive robust optimization for the security constrained unit commitment problem. *Power Systems, IEEE Transactions on* **28**, 52–63 (2013). ID: 1.
- [2] Cain, M. B., Oneill, R. P. & Castillo, A. History of optimal power flow and formulations. *Federal Energy Regulatory Commission* (2012).
- [3] Fisher, E. B., O'Neill, R. P. & Ferris, M. C. Optimal transmission switching. Power Systems, IEEE Transactions on 23, 1346–1355 (2008). ID: 1.
- [4] Garver, L. L. Power generation scheduling by integer programmingdevelopment of theory. *Power Apparatus and Systems, Part III. Transactions* of the American Institute of Electrical Engineers 81, 730–734 (1962). ID: 1.
- [5] Zhong, H., Xia, Q., Wang, Y. & Kang, C. Dynamic economic dispatch considering transmission losses using quadratically constrained quadratic program method. *IEEE Transactions on Power Systems* 28, 2232–2241 (2013). ID: 1.
- [6] Hargreaves, J., Hart, E. K., Jones, R. & Olson, A. Reflex: An adapted production simulation methodology for flexible capacity planning. *Power Systems*, *IEEE Transactions on* 30, 1306–1315 (2015).
- [7] Harris, C., Meyers, J. P. & Webber, M. E. A unit commitment study of the application of energy storage toward the integration of renewable generation. Journal of Renewable and Sustainable Energy 4, 013120 (2012).

- [8] Kassakian, J. G. et al. The future of the electric grid. Massachusetts Institute of Technology, Tech.Rep (2011).
- [9] Ostrowski, J., Anjos, M. F. & Vannelli, A. Tight mixed integer linear programming formulations for the unit commitment problem. *IEEE Transactions on Power Systems* 27, 39 (2012).
- [10] Palmintier, B. & Webster, M. Impact of unit commitment constraints on generation expansion planning with renewables. In *Power and Energy Society General Meeting*, 2011 IEEE, 1–7 (2011). ID: 1.
- [11] Saadat, H. Power system analysis (WCB/McGraw-Hill, 1999).
- [12] Zhiqiang, Y., Zhijian, H. & Chuanwen, J. Economic dispatch and optimal power flow based on chaotic optimization. In *Power System Technology*, 2002. Proceedings. PowerCon 2002. International Conference on, vol. 4, 2313–2317 vol.4 (2002). ID: 1.