Supplemental file for review

I. DERIVATION FORMULA OF MMD-FR LINEARITY CRITERIA

This section presents the derivation formula of the MMD-FR linearity criteria, focusing on the formula derivation process

for the multi-speed dependent frequency nadir, corresponding with the main text.

Substituting (2) and (3) from the main text into (1), the frequency deviation piecewise function is obtained as follows:

$$\left|\Delta f(t_{tra})\right| = \begin{cases} \frac{\Delta P_{Max}^{D}}{D_{t}'} \cdot \left(1 - e^{-\frac{D_{t}'}{2H_{t}^{Sys}} \cdot t_{tra}}\right) & \text{if } t_{tra} \in [t, t_{DB}) \\ \Delta f_{DB} + \left(\frac{\Delta P_{t}'^{D}}{D_{t}'} + \frac{2H_{t}^{Sys} \cdot PFR_{t}'}{D_{t}'^{2}}\right) \cdot \left(1 - e^{-\frac{D_{t}'}{2H_{t}^{Sys}} \cdot (t_{tra} - t_{DB})}\right) - \frac{PFR_{t}'}{D_{t}'} \cdot \left(t_{tra} - t_{DB}\right), \text{if } t_{tra} \in [t_{DB}, t_{c}) \\ \Delta f_{c} + \left(\frac{\Delta P_{t}''^{D}}{D_{t}'} + \frac{2H_{t}^{Sys} \cdot PFR_{t}''}{D_{t}'^{2}}\right) \cdot \left(1 - e^{-\frac{D_{t}'}{2H_{t}^{Sys}} \cdot (t_{tra} - t_{c})}\right) - \frac{PFR_{t}''}{D_{t}'} \cdot \left(t_{tra} - t_{c}\right), \quad \text{if } t_{tra} \in [t_{c}, t_{g}) \end{cases}$$

$$(1)$$

where $\Delta P_t'^{\mathcal{D}} = \Delta P_{Max}^{\mathcal{D}} - D_t' \cdot \Delta f_{DB}$, $\Delta P_t''^{\mathcal{D}} = \Delta P_{Max}^{\mathcal{D}} - (\sum_g PFR_{g,t}^{\mathcal{G}} + \sum_w PFR_{w,t}^{\mathcal{W}}) \cdot T_c / T_g - \sum_c PFR_{c,t}^{\mathcal{PB}} - D_t' \cdot \Delta f_c$, $PFR_t' = (\sum_g PFR_{g,t}^{\mathcal{G}} + \sum_w PFR_{w,t}^{\mathcal{W}}) / T_g + \sum_c PFR_{c,t}^{\mathcal{PB}} / T_c$, $PFR_t'' = (\sum_g PFR_{g,t}^{\mathcal{G}} + \sum_w PFR_{w,t}^{\mathcal{W}}) / T_g$ \circ

Set $\partial |\Delta f(t_{tra})|/\partial t = 0$ to obtain the following maximum frequency deviation $|\Delta f_{nadir}|$:

$$t' = \begin{cases} t_{DB} - \frac{2H_{t}^{Sys}}{D_{t}'} \cdot \log(\frac{2\kappa'}{\Delta P_{t}'^{\mathcal{D}} \cdot D_{t}' + 2\kappa'}) \\ t_{c} - \frac{2H_{t}^{Sys}}{D_{t}'} \cdot \log(\frac{2\kappa''}{\Delta P_{t}'^{\mathcal{D}} \cdot D_{t}' + 2\kappa''}) \end{cases} \Rightarrow \begin{cases} 2\kappa_{t}' \cdot \log(\frac{2\kappa'}{\Delta P_{t}'^{\mathcal{D}} \cdot D_{t}' + 2\kappa''}) \leq D_{t}'^{2} \cdot (\Delta f_{\max} - \Delta f_{DB}) - D_{t}' \cdot \Delta P_{t}'^{\mathcal{D}} \text{ if } t_{tra} \in [t_{DB}, t_{c}) \\ 2\kappa_{t}'' \cdot \log(\frac{2\kappa''}{\Delta P_{t}''^{\mathcal{D}} \cdot D_{t}' + 2\kappa''}) \leq D_{t}'^{2} \cdot (\Delta f_{\max} - \Delta f_{c}) - D_{t}' \cdot \Delta P_{t}''^{\mathcal{D}} \text{ if } t_{tra} \in [t_{c}, t_{g}) \end{cases} \end{cases}$$

$$(2)$$

Substituting (2) into (1), the following is obtained:

$$\Delta f_{nadir} = \begin{cases} \Delta f_{DB} + \frac{\Delta P_t^{D'}}{D_t'} + \frac{2\kappa'}{T_c \cdot D_t'^2} & \text{if } t_{tra} \in [t_{DB}, t_c) \\ \cdot \log(\frac{2\kappa'}{T_c \cdot \Delta P_t^{D'} \cdot D_t' + 2\kappa'}) & \text{if } t_{tra} \in [t_{DB}, t_c) \end{cases}$$

$$\Delta f_{nadir} = \begin{cases} \Delta f_c + \frac{\Delta P_t^{D''}}{D_t'} + \frac{2\kappa''}{T_g \cdot D_t'^2} & \text{if } t_{tra} \in [t_c, t_g) \\ \cdot \log(\frac{2\kappa''}{T_g \cdot \Delta P_t^{D'''} \cdot D_b' + 2\kappa''}) & \end{cases}$$

$$(3)$$

Equation (3) is a piecewise function. The frequency nadir of the two segments depends on the PFR provision of SGs, wind farms, CSP plants, and system inertia, making it impossible to obtain an analytical solution. Numerical analysis shows that the frequency nadir appears in the first segment, as illustrated in Fig. 1.

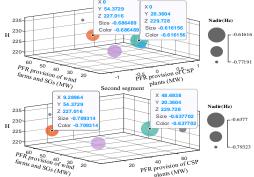


Fig. 1 Numerical simulation

II. PROBLEM FORMULATION AND ANALYSIS

In this section, the mathematical formulation of deterministic FUCU (D-FCUC) and non-causal two-stage robust FUCU (NT-FCUC) under multi-uncertainty, for ease of understanding and discussion of validity of the proposed method.

A. D-FCUC Model

The D-FCUC model to minimize the total operational costs, including start-up and shut-down costs, operating costs of SGs, FRS provision costs, and curtailment penalties, all calculated from respective unit costs SU, VC, PC, SC, and VoLL, for given loads $P_{d,t}^D$, can be mathematically formulated as: objective function:

$$OC^{\text{sys}} = \sum_{t \in \mathcal{T}} \left[\sum_{g \in \mathcal{G}} (SU_g^{\mathcal{G}} \cdot x_{g,t}^{\mathcal{G},\text{Su}} + VC_g^{\mathcal{G}} \cdot P_{g,t}^{\mathcal{G}}) + \sum_{c \in \mathcal{CSP}} (SU_c^{\mathcal{PB}} \cdot x_{c,t}^{\mathcal{PB},\text{Su}} + VC_c^{\mathcal{PB}} \cdot P_{c,t}^{\mathcal{PB}}) + VoLL^{\mathcal{D}} \cdot \sum_{d \in \mathcal{D}} P_{d,t}^{\mathcal{D},\text{Cur}} + PC \cdot PFR_t^{\text{Sys}}(t_{OSS}) + SC \cdot SFR_t^{\text{Sys}}(t_{SFR}) \right]$$
(4)

subject to:

• Logic constraints of commitment states

$$\mathcal{LC} := \left\{ \boldsymbol{x} := \{0,1\} \in \mathbb{Z}^{2 \cdot (N^{CSP} + N^{\mathcal{G}}) \times N^{\mathcal{T}}} : \\ x_{g,t}^{\mathcal{G}}, x_{g,t}^{\mathcal{G}, \text{Su}}, x_{c,t}^{\mathcal{PB}}, x_{c,t}^{\mathcal{PB}, \text{Su}}; \quad g \in \mathcal{G}, c \in \mathcal{CSP}, t \in \mathcal{T} \right\}$$
(5)

• Operational constraints of CSP plants

$$\mathcal{OC} := \left\{ y \in \mathbb{R}^{5 \cdot N^{CSP} \times N^{T}} : \right.$$

$$\tilde{Q}_{c,t}^{SF} = Q_{c,t}^{HT} / \eta_{c}^{\text{cha}} - Q_{c,t}^{TH} \cdot \eta_{c}^{\text{dis}} + P_{c,t}^{PB} / \eta_{c}^{PB} : (\theta_{c,t}^{\text{SD}}),$$

$$(6)$$

$$\begin{split} r_{c}^{TES,\text{lim}} \cdot E_{c}^{TES,\text{Max}} &\leq (1-t)^{\mathsf{t}} \cdot E_{c}^{TES,\text{In}} + \sum_{\tau \in !:t} (1-t)^{\mathsf{t}-\tau} \\ \cdot (Q_{c,t}^{\mathcal{H}T} - Q_{c,t}^{T\mathcal{H}}) &\leq E_{c}^{TES,\text{Max}} : (\theta_{c,t}^{\text{TMIN}}, \theta_{c,t}^{\text{TMAX}}), \\ 0 &\leq Q_{c,t}^{\mathcal{H}T} \leq Q_{c,t}^{\mathcal{H}T,\text{Max}} : (\theta_{c,t}^{\text{IMIN}}, \theta_{c,t}^{\text{IMAX}}), \\ 0 &\leq Q_{c,t}^{T\mathcal{H}} \leq Q_{c,t}^{\mathcal{H}T,\text{Max}} : (\theta_{c,t}^{\text{OMIN}}, \theta_{c,t}^{\text{OMAX}}); \\ P_{c,t}^{PB} + PFR_{c,t}^{PB} + SFR_{c,t}^{PB} \leq P_{c}^{PB,\text{Max}} \cdot x_{c,t}^{PB} : (\theta_{c,t}^{\text{MAX}}). \\ P_{c,t}^{PB} - PFR_{c,t}^{PB} - SFR_{c,t}^{PB} \geq P_{c}^{PB,\text{Min}} \cdot x_{c,t}^{PB} : (\theta_{c,t}^{\text{MAX}}); \\ -RD_{c}^{PB} &\leq P_{c,t}^{PB} + PFR_{c,t}^{PB} + SFR_{c,t}^{PB} - P_{c,t-1}^{PB} + PFR_{c,t-1}^{PB} \end{cases} \tag{8} \end{split}$$

• Operational constraints of SGs

$$\mathcal{OS} := \left\{ z \in \mathbb{R}^{3 \cdot N^{G} \times N^{T}} : \\
P_{g,t}^{G} + PFR_{g,t}^{G} + SFR_{g,t}^{G} \leq x_{g,t} \cdot P_{g}^{G,Max} : (\alpha_{g,t}^{MAX}), (10) \\
P_{g,t}^{G} - PFR_{g,t}^{G} - SFR_{g,t}^{G} \geq x_{g,t} \cdot P_{g}^{G,Min} : (\alpha_{g,t}^{MIN}); \\
-RD_{g}^{G} \leq P_{g,t}^{G} + PFR_{g,t}^{G} + SFR_{g,t}^{G} - P_{g,t-1}^{G} + PFR_{g,t-1}^{G} \\
+ SFR_{g,t-1}^{G} \leq RU_{g}^{G} : (\alpha_{g,t}^{DN}, \alpha_{g,t}^{UP}); \qquad g \in \mathcal{G}, t \in \mathcal{T} \right\}^{(11)}$$

 $+SFR_{c,t-1}^{\mathcal{PB}} \leq RU_c^{\mathcal{PB}} : (\theta_{c,t}^{\text{UP}}, \theta_{c,t}^{\text{DN}}); \quad c \in \mathcal{CSP}, t \in \mathcal{T}$

• Constraints Exclusively on Spatial Considerations:

$$\mathcal{ES} := \left\{ (\boldsymbol{y}, \boldsymbol{z}, \boldsymbol{u}) \in \mathbb{R}^{(2 \cdot N^{G} + 4 \cdot N^{W} + 2 \cdot N^{CSP} + 2 \cdot N^{D}) \times N^{T}} : \right.$$

$$\sum_{g \in \mathcal{G}} P_{g,t}^{G} + \sum_{w \in \mathcal{W}} P_{w,t}^{W} + \sum_{c \in \mathcal{CSP}} P_{c,t}^{PB} = \sum_{d \in \mathcal{D}} P_{d,t}^{\mathcal{D}} : (\lambda_{t}^{SD});$$

$$-F_{l}^{Max} \leq \sum_{g \in \mathcal{G}} P_{g,t}^{\mathcal{G}} \cdot \Gamma_{l,g}^{\mathcal{G}} + \sum_{w \in \mathcal{W}} P_{w,t}^{W} \cdot \Gamma_{l,w}^{W} + \sum_{c \in \mathcal{CSP}} \times$$

$$P_{c,t}^{CSP} \cdot \Gamma_{l,c}^{CSP} - \sum_{d \in \mathcal{D}} P_{d,t}^{\mathcal{D}} \cdot \Gamma_{l,d}^{\mathcal{D}} \leq F_{l}^{Max} : (\varepsilon_{l,t}^{MIN}, \varepsilon_{l,t}^{MAX});$$

$$P_{d,t}^{\mathcal{D},Cur} + P_{d,t}^{\mathcal{D}} = \tilde{P}_{d,t}^{\mathcal{D}} : (\beta_{d,t}^{SD,\mathcal{D}}),$$

$$0 \leq P_{d,t}^{\mathcal{D},Cur} \leq \tilde{P}_{d,t}^{\mathcal{D}} : (\beta_{d,t}^{MIN}, \beta_{d,t}^{MAX});$$

$$\tilde{P}_{w,t}^{W} = P_{w,t}^{W} + PFR_{w,t}^{W} + SFR_{w,t}^{W} + P_{w,t}^{W,Cur} : (\beta_{w,t}^{SD,W}),$$

$$0 \leq P_{w,t}^{\mathcal{W},Cur} \leq \tilde{P}_{w,t}^{W} : (\beta_{w,t}^{MIN}, \beta_{w,t}^{MAX});$$

$$0 \leq PFR_{c,t}^{\mathcal{PB}} \leq PFR_{c}^{\mathcal{PB},Max} \cdot u_{c,t}^{\mathcal{PB}} : (\delta_{c,t}^{SMIN}, \delta_{c,t}^{SMAX}),$$

$$0 \leq SFR_{c,t}^{\mathcal{PB}} \leq SFR_{c}^{\mathcal{PB},Max} \cdot v_{c,t}^{\mathcal{PB}} : (\delta_{c,t}^{SMIN}, \delta_{c,t}^{SMAX});$$

$$(3) \cdot (9); d \in \mathcal{D}, g \in \mathcal{G}, w \in \mathcal{W}, c \in \mathcal{CSP}, l \in \mathcal{L}, t \in \mathcal{T}$$

$$\mathcal{LF} := \left\{ \boldsymbol{u} := \{0,1\} \in \mathbb{Z}^{2 \cdot (N^{\mathcal{G}} + N^{\mathcal{W}} + N^{CSP}) \times N^{\mathcal{T}}} : u_{g,t}^{\mathcal{G}} \leq x_{g,t}^{\mathcal{G}}, u_{c,t}^{\mathcal{PB}} \leq x_{c,t}^{\mathcal{CB}}, u_{w,t}^{\mathcal{W}},$$

$$V_{w,t}^{\mathcal{PB}} : g \in \mathcal{G}, w \in \mathcal{W}, c \in \mathcal{CSP}, t \in \mathcal{T}$$

where all feasible UC of SGs and CSP plants are stated in (5), including as start-up and shut-down constraints as well as online and offline times in the \mathcal{LC} . The set of feasible operations for SGs \mathcal{OC} , as described in (6)-(9), present the direct normal irradiance (DNI)-thermal-electrical energy conversion in the solar field (SF), thermal energy storage (TES), and power block (PB) of CSP plants, explicitly incorporating PFR and SFR provision into output limit to ensure hourly FRS deliverability under variable DNI and limited ramping in real-time ED, as describes in constraints (8)-(9). Feasible region of SGs \mathcal{OS} , explicitly including FRS provision capability, are listed in (10) and (11), with capacity limits in (10) and ramping limits in (11). Equation (12) enforces the active power balance and (13) limits the power flow of transmission lines

in the set of feasible ED schedules \mathcal{ES} that is non-temporal and exclusively spatial. The non-negativity of unserved load and wind spillage are indicated in (14) and (15), respectively. Equation (16) highlights the maximal PFR and SFR provision capability and CSP plants, associated with FRS-status-related decisions, whose relationship with commitment-status-related decisions is encapsulated within (17). Similar constraints for SGs and winds are not elaborated individually.

B. NT-FCUC Model

The user-defined set of multi-uncertain parameters, characterized by a hyperrectangle with upper and lower bounds encompassing load demand $\tilde{P}_{d,t}^{\mathcal{D}}$, wind power production $\tilde{P}_{w,t}^{\mathcal{W}}$, and thermal energy $\tilde{Q}_{c,t}^{\mathcal{SF}}$ absorbed by SF in CSP plants, manifests its worst-case realization only when reaching extreme upper $\bar{P}_{d,t}^{\mathcal{D}}$ or lower limits $P_{w,t}^{\mathcal{W}}, Q_{c,t}^{\mathcal{SF}}$. It can be recast into a more tractable formulation given as:

$$\xi_{t} = (\tilde{P}_{d,t}^{\mathcal{D}} = \hat{P}_{d,t}^{\mathcal{D}} + P_{d,t}^{\mathcal{D}+}, \tilde{P}_{w,t}^{\mathcal{W}} = \hat{P}_{w,t}^{\mathcal{W}} - P_{w,t}^{\mathcal{W}-},
\tilde{Q}_{c,t}^{CSP} = \hat{Q}_{c,t}^{CSP} - Q_{c,t}^{CSP-}) \in \mathbb{R}^{(N^{\mathcal{G}} + N^{\mathcal{W}} + N^{CSP}) \times 1}
0 \le P_{d,t}^{\mathcal{D}+} \le \bar{P}_{d,t}^{\mathcal{D}}, 0 \le P_{w,t}^{\mathcal{W}-} \le P_{w,t}^{\mathcal{W}}, 0 \le Q_{c,t}^{CSP-} \le Q_{c,t}^{CSP},
- \sum_{d \in \mathcal{D}} \left(\frac{P_{d,t}^{\mathcal{D}+}}{\bar{P}_{d,t}^{\mathcal{D}}}\right) - \sum_{w \in \mathcal{W}} \left(\frac{P_{w,t}^{\mathcal{W}-}}{P_{w,t}^{\mathcal{W}}}\right) - \sum_{c \in CSP} \left(\frac{Q_{c,t}^{CSP-}}{Q_{c,t}^{CSP}}\right) \ge -\Lambda_{t},
d \in \mathcal{D}, w \in \mathcal{W}, c \in CSP, t \in \mathcal{T} \setminus \{1\}$$

Subsequently, compact form of NT-FCUC model, minimizing the worst-case total operational cost for multi-uncertainty set Ξ , is formulated in a conventional way as following:

$$\min_{\mathbf{x} \in \mathcal{OC}, \mathbf{u} \in \mathcal{LF}} \left\{ \mathbf{a}^{\mathrm{T}} \cdot \mathbf{x} + \mathbf{b}^{\mathrm{T}} \cdot \mathbf{u} + \max_{\boldsymbol{\xi} \in \Xi} \varepsilon(\mathbf{x}, \mathbf{u}, \boldsymbol{\xi}, \mathbf{y}, \mathbf{z}) \right.$$

$$s. \ t. \mathbf{E} \cdot \mathbf{x} + \mathbf{F} \cdot \mathbf{u} \le \mathbf{n};$$

$$where \ \varepsilon(\mathbf{x}, \mathbf{u}, \boldsymbol{\xi}, \mathbf{y}, \mathbf{z}) = \min_{\substack{(\mathbf{y} \in \mathcal{OC}(\mathbf{x}), \mathbf{z} \in \mathcal{OS}(\mathbf{x}), \mathbf{z} \in \mathcal{OS}(\mathbf{x}), \mathbf{u} \in \mathcal{LF}) \in \mathcal{ES}(\mathbf{x}, \mathbf{u})}} (\mathbf{c}^{\mathrm{T}} \cdot \mathbf{y} + \mathbf{d}^{\mathrm{T}} \cdot \mathbf{z})$$

$$(19)$$

s. t.
$$G \cdot y + H \cdot z \le n - L \cdot x - M \cdot u - N \cdot \xi$$

where due to structural changes, m becomes vector n. Also, the parameters represented by matrices E, F, G, H, L, M, and N can be calculated by constraints of NT-FCUC model. $\varepsilon(x,u,\xi,y,z)$ represents the feasible domain produced by HANDs and actual resolution of multi-uncertainty parameters ξ . The detailed robust counterpart is listed in the Appendix.

III. ROBUST COUNTERPART OF NT-FCUC

This section mainly presents the mathematical formulation of SP in NT-FCUC model.

objective function:

$$\begin{split} &\sum_{t \in T} \{ \sum_{d \in D} [(\hat{P}_{d,t}^D \cdot \lambda_t^{SD} + P_{d,t}^{D+} \cdot \vartheta_{d,t}^{SD}) - (\hat{P}_{d,t}^D \cdot \beta_{d,t}^{MAX} + P_{d,t}^{D+} \cdot \vartheta_{d,t}^{MAX})] + \sum_{g \in G} (x_{g,t} \cdot P_{g}^{G,min} \cdot \alpha_{g,t}^{MIN} + P_{d,t}^{D+} \cdot \vartheta_{d,t}^{MAX})] + \sum_{g \in G} (x_{g,t} \cdot P_{g}^{G,min} \cdot \alpha_{g,t}^{MIN} - \alpha_{g,t}^{MIN} - 2SFR_{g}^{G,max} \cdot \alpha_{g,t}^{G,t} \cdot \delta_{g,t}^{SMAX} - PFR_{g}^{G,max} \cdot u_{g,t}^{G} \cdot \delta_{g,t}^{PMAX} - SFR_{g}^{G,max} \cdot v_{g,t}^{G,t} \cdot \delta_{g,t}^{SMAX} - M \cdot (1 - x_{g,t}^{G,t}) \cdot \rho_{g,t}^{MIN} - M \cdot x_{g,t}^{G,t} \cdot \rho_{g,t}^{MAX} + \sum_{w \in W} [\hat{P}_{W,t}^{W,t} \cdot \beta_{w,t}^{SM,t} - P_{W,t}^{W,t} \cdot \alpha_{w,t}^{MAX}) - PFR_{w}^{W,max} - W_{w,t}^{W,t} \cdot \delta_{w,t}^{MAX} - SFR_{w}^{W,max} \cdot v_{w,t}^{W,t} \cdot \delta_{w,t}^{SMAX} - M \cdot (1 - \alpha_{w,t}^{W,t}) \cdot \rho_{w,t}^{MIN} - M \cdot \alpha_{w,t}^{W,t} \cdot \rho_{w,t}^{MAX} + \sum_{v \in GSP} [\hat{Q}_{c,t}^{SF} \cdot \theta_{c,t}^{SD} - Q_{c,t}^{SF} \cdot \vartheta_{c,t}^{SD} + P_{c}^{PB,min} - 2CSP - 2C_{c,t}^{SF,t} \cdot \vartheta_{c,t}^{SD} + P_{c}^{PB,min} - 2CSP - 2C_{c,t}^{SF,t} \cdot \vartheta_{c,t}^{SD,t} + P_{c}^{PB,min} - 2CSP - 2C_{c,t}^{SF,t} \cdot \vartheta_{c,t}^{SD,t} - 2C_{c,t}^{SF,t} - 2C_{c,t}^{SF,t} \cdot \vartheta_{c,t}^{SD,t} - 2C_{c,t}^{SF,t} - 2C_{c,t}^{SF,t} \cdot \vartheta_{c,t}^{SD,t} - 2C_{c,t}^{SD,t} - 2C_{c,t}^{SD,t} \cdot 2C_{c,t}^{SD,t} - 2C_{c,t}^{SD,t} \cdot 2C_{c,t}^{SD,t} - 2C_{c,t}^{$$

subject to:

$$\vartheta_{d,t}^{SD} = o_{d,t}^{\mathcal{D}} \cdot \lambda_{t}^{SD}; \vartheta_{d,t}^{MAX} = o_{d,t}^{\mathcal{D}} \cdot \beta_{d,t}^{MAX};
\vartheta_{d,t}^{QSS} = o_{d,t}^{\mathcal{D}} \cdot \pi_{t}^{QSS}; d \in \mathcal{D}, t \in \mathcal{T}$$
(21)

$$\vartheta_{w,t}^{SD} = o_{w,t}^{W} \cdot \beta_{w,t}^{SD}; \vartheta_{w,t}^{MAX} = o_{w,t}^{W} \cdot \beta_{w,t}^{MAX}$$

$$w \in \mathcal{W}, t \in \mathcal{T}$$
(22)

$$\vartheta_{c,t}^{SD} = o_{c,t}^{SF} \cdot \theta_{c,t}^{SD}; \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$
 (23)

$$-M \cdot (1 - o_{d,t}^{\mathcal{D}}) \leq \vartheta_{d,t}^{SD} - \lambda_{t}^{SD} \leq 0; 0 \leq \vartheta_{d,t}^{SD} \leq M \cdot o_{d,t}^{\mathcal{D}};$$

$$-M \cdot (1 - o_{d,t}^{\mathcal{D}}) \leq \vartheta_{d,t}^{MAX} - \beta_{d,t}^{MAX} \leq 0;$$

$$0 \leq \vartheta_{d,t}^{SD} \leq M \cdot o_{d,t}^{\mathcal{D}};$$

$$-M \cdot (1 - o_{d,t}^{\mathcal{D}}) \leq \vartheta_{d,t}^{QSS} - \pi_{t}^{QSS} \leq 0; 0 \leq \vartheta_{d,t}^{QSS} \leq M \cdot o_{d,t}^{\mathcal{D}};$$

$$d \in \mathcal{D}, t \in \mathcal{T}$$

$$(24)$$

$$-M \cdot (1 - o_{w,t}^{\mathcal{W}}) \le \vartheta_{w,t}^{SD} - \beta_{w,t}^{SD} \le 0; 0 \le \vartheta_{w,t}^{SD} \le M \cdot o_{w,t}^{\mathcal{W}};$$

$$-M \cdot (1 - o_{w,t}^{\mathcal{W}}) \le \vartheta_{w,t}^{MAX} - \beta_{w,t}^{MAX} \le 0;$$

$$0 \le \vartheta_{w,t}^{MAX} \le M \cdot o_{w,t}^{\mathcal{W}}; w \in \mathcal{W}, t \in \mathcal{T}$$

$$(25)$$

$$-M \cdot (1 - o_{c,t}^{SF}) \le \vartheta_{c,t}^{SD} - \theta_{c,t}^{SD} \le 0;$$

$$0 \le \vartheta_{c,t}^{SD} \le M \cdot o_{c,t}^{SF}; c \in \mathcal{CSP}, t \in \mathcal{T}$$
(26)

$$\alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} + \lambda_{t}^{SD} - \alpha_{g,t}^{UP} + \alpha_{g,t+1}^{UP} + \alpha_{g,t}^{DN} - \alpha_{g,t+1}^{DN} + \sum_{l \in \mathcal{L}} (\Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MAX}) = VC_{g}^{\mathcal{G}} : (P_{g,t}^{\mathcal{G}})$$

$$g \in \mathcal{G}, t \in \mathcal{T} \setminus \{1, N^{\mathcal{T}}\}$$

$$(27)$$

$$\alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} + \lambda_{t}^{SD} - \alpha_{g,t}^{UP} + \alpha_{g,t}^{DN} + \sum_{l \in \mathcal{L}} (\Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MAX}) = VC_{g}^{\mathcal{G}} : (P_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t = N^{\mathcal{T}}$$

$$(28)$$

$$\alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} + \lambda_{t}^{SD} + \alpha_{g,t+1}^{UP} - \alpha_{g,t+1}^{DN} + \sum_{l \in \mathcal{L}} (\Gamma_{l,g}^{\mathcal{G}} + \varepsilon_{l,t}^{MIN} - \Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MAX}) = VC_{g}^{\mathcal{G}} : (P_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t = 1$$
(29)

$$\lambda_{t}^{SD} + \beta_{w,t}^{SD} + \sum_{l \in \mathcal{L}} (\Gamma_{l,w}^{\mathcal{W}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,w}^{\mathcal{W}} \cdot \varepsilon_{l,t}^{MAX}) = 0$$

$$(30)$$

$$\beta_{w,t}^{SD.W} \le VoLL^{W}: (P_{w,t}^{W,Cur}) \quad w \in \mathcal{W}, t \in \mathcal{T}$$
 (31)

$$-\lambda_{t}^{SD} + \beta_{t}^{SD.D} - \sum_{l \in \mathcal{L}} (\Gamma_{l,d}^{\mathcal{D}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,d}^{\mathcal{D}} \cdot \varepsilon_{l,t}^{MAX}) = 0$$

$$: (P_{d,t}^{\mathcal{D}}) \quad d \in \mathcal{D}, t \in \mathcal{T}$$
(32)

$$\lambda_t^{SD} + \beta_t^{SD.D} \le VoLL^{\mathcal{D}} : (P_{dt}^{\mathcal{D},Cur}) \quad d \in \mathcal{D}, t \in \mathcal{T}$$
 (33)

$$\lambda_{t}^{SD} + \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} - \theta_{c,t}^{UP} + \theta_{c,t+1}^{UP} + \theta_{c,t}^{DN} - \theta_{c,t+1}^{DN} + \theta_{c,t+1}^{SD} / \eta_{c}^{PB} + \sum_{l \in \mathcal{L}} (\Gamma_{l,c}^{\mathcal{PB}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,c}^{\mathcal{PB}} \cdot \varepsilon_{l,t}^{MAX})$$

$$= 0 : (Q_{c,t}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t \in \mathcal{T} \setminus \{1, N^{\mathcal{T}}\}$$
(34)

$$\begin{split} \lambda_{t}^{SD} + \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} + \theta_{c,t+1}^{UP} - \theta_{c,t+1}^{DN} + \theta_{c,t}^{SD} / \eta_{c}^{PB} \\ + \sum_{l \in \mathcal{L}} (\Gamma_{l,c}^{PB} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,c}^{PB} \cdot \varepsilon_{l,t}^{MAX}) = 0 : (Q_{c,t}^{PB}) \\ c \in \mathcal{CSP}, t = 1 \end{split} \tag{35}$$

$$\lambda_{t}^{SD} + \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} - \theta_{c,t}^{UP} + \theta_{c,t}^{DN} + \theta_{c,t}^{SD} / \eta_{c}^{\mathcal{PB}} + \sum_{l \in \mathcal{L}} (\Gamma_{l,c}^{\mathcal{PB}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,c}^{\mathcal{PB}} \cdot \varepsilon_{l,t}^{MAX}) = 0 : (Q_{c,t}^{\mathcal{PB}})$$

$$c \in \mathcal{CSP}, t = N^{T}$$
(36)

$$-\eta_{c}^{dis} \cdot \theta_{c,t}^{SD} - \sum_{\tau \in t: N^{T}} (1 - \iota)^{\tau - t} \cdot (\theta_{c,\tau}^{TMIN} - \theta_{c,\tau}^{TMAX})$$

$$+ \theta_{c,t}^{OMIN} - \theta_{c,t}^{OMAX} = 0 : (Q_{c,t}^{TH}) \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$

$$(37)$$

$$\theta_{c,t}^{SD} / \eta_c^{cha} + \sum_{\tau \in t: N^{\mathcal{T}}} (1 - \iota)^{\tau - t} \cdot (\theta_{c,\tau}^{TMIN} - \theta_{c,\tau}^{TMAX})$$

$$+ \theta_{c,t}^{IMIN} - \theta_{c,t}^{IMAX} = 0 : (Q_{c,t}^{\mathcal{HT}}) \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$

$$(38)$$

$$\omega_{t} - \sum_{g \in \mathcal{G}} (\rho_{g,t}^{MIN-} - \rho_{g,t}^{MAX-}) - \sum_{c \in \mathcal{CSP}} (\rho_{c,t}^{MIN-} - \rho_{c,t}^{MAX-}) - \sum_{w \in \mathcal{W}} (\rho_{w,t}^{MIN-} - \rho_{w,t}^{MAX-} - H_{w}^{\mathcal{W}} \cdot \hat{P}_{w,t}^{\mathcal{W}} \cdot \rho_{t}) - H_{d}^{\mathcal{D}} \cdot$$
(39)
$$\Delta P_{t,Max}^{\mathcal{D}} / T_{g} \cdot \rho_{t} = 0$$

$$\nu_{t}^{FRS} - \alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} - \alpha_{g,t}^{UP} - \alpha_{g,t+1}^{UP} - \alpha_{g,t}^{DN} - \alpha_{g,t+1}^{DN} -$$

$$\delta_{g,t}^{PMAX} + \pi_{t}^{QSS} - \omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - (40))$$

$$\nu_{t}^{MAX}) \leq PC_{g}^{\mathcal{G}} : (PFR_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t \in \mathcal{T} \setminus \{1, N^{\mathcal{T}}\}$$

$$\nu_{t}^{FRS} - \alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} - \alpha_{g,t}^{UP} - \alpha_{g,t}^{DN} - \delta_{g,t}^{PMAX} + \pi_{t}^{QSS} -$$

$$\omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX}) \leq PC_{g}^{\mathcal{G}} \quad (41)$$

$$: (PFR_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t = N^{\mathcal{T}}$$

$$\nu_{t}^{FRS} - \alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} - \alpha_{g,t+1}^{UP} - \alpha_{g,t+1}^{DN} - \delta_{g,t}^{PMAX} + \pi_{t}^{QSS} -$$

$$\omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX}) \leq PC_{g}^{\mathcal{G}} \quad (42)$$

$$: (PFR_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t = 1$$

$$\nu_{t}^{FRS} + \beta_{w,t}^{SD} + \delta_{w,t}^{PMIN} - \delta_{w,t}^{PMAX} + \pi_{t}^{QSS} - \omega_{t} / T_{g} -$$

$$\frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX}) \leq PC_{w}^{\mathcal{W}} \quad (43)$$

$$: (PFR_{w,t}^{\mathcal{W}}) \quad w \in \mathcal{W}, t \in \mathcal{T}$$

$$\nu_{t}^{FRS} - \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} - \theta_{c,t}^{UP} - \theta_{c,t+1}^{UP} - \theta_{c,t}^{DN} - \theta_{c,t+1}^{DN} - \delta_{c,t+1}^{DN} - \delta_{c,t}^{PMAX} + \pi_{t}^{QSS} - \omega_{t}/T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX}) \leq PC_{c}^{PB} : (PFR_{c,t}^{CSP})$$

$$c \in \mathcal{CSP}, t \in \mathcal{T} \setminus \{1, N^{T}\}$$

$$(44)$$

$$\nu_{t}^{FRS} - \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} - \theta_{c,t}^{UP} - \theta_{c,t}^{DN} - \delta_{c,t}^{PMAX} +$$

$$\pi_{t}^{QSS} - \omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX})$$

$$\leq PC_{c}^{CSP} : (PFR_{c,t}^{PB}) \quad c \in \mathcal{CSP}, t = N^{T}$$

$$(45)$$

$$\nu_{t}^{FRS} - \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} - \theta_{c,t+1}^{UP} - \theta_{c,t+1}^{DN} - \delta_{c,t}^{PMAX} +$$

$$\pi_{t}^{QSS} - \omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} -$$

$$\nu_{t}^{MAX}) \leq PC_{c}^{\mathcal{CSP}} : (PFR_{ct}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t = 1$$

$$(46)$$

$$\begin{split} \nu_{t}^{FRS} - \theta_{c,t}^{MIN} - \theta_{c,t}^{MAX} - \theta_{c,t+1}^{UP} - \theta_{c,t+1}^{DN} - \delta_{c,t}^{PMAX} + \pi_{t}^{QSS} - \\ - \omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX}) \leq PC_{c}^{\mathcal{CSP}} \\ : (PFR_{c,t}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t = 1 \end{split} \tag{47}$$

$$-\alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} - \alpha_{g,t}^{UP} - \alpha_{g,t+1}^{UP} - \alpha_{g,t}^{DN} - \alpha_{g,t+1}^{DN} - \delta_{g,t}^{SMAX} + \nu_t^{FRS} \leq SC_g^{\mathcal{G}} : (SFR_{g,t}^{\mathcal{G}})$$

$$g \in \mathcal{G}, t \in \mathcal{T} \setminus \{1, N^{\mathcal{T}}\}$$

$$(48)$$

$$-\alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} - \alpha_{g,t}^{UP} - \alpha_{g,t}^{DN} - \delta_{g,t}^{SMAX} + \nu_t^{FRS}$$

$$< SC_g^{\mathcal{G}} : (SFR_{\sigma_t}^{\mathcal{G}}) \quad q \in \mathcal{G}, t = N^{\mathcal{T}}$$

$$(49)$$

$$-\alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} - \alpha_{g,t+1}^{UP} - \alpha_{g,t+1}^{DN} - \delta_{g,t}^{SMAX} + \nu_t^{FRS}$$

$$\leq SC_g^{\mathcal{G}} : (SFR_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t = 1$$
(50)

$$\beta_t^{w,(SD)} - \delta_t^{w,(SMAX)} + \nu_t^{FRS} \le SC_w^{\mathcal{W}} : (SFR_{w,t}^{\mathcal{W}})$$

$$w \in \mathcal{W}, t \in \mathcal{T}$$

$$(51)$$

$$-\theta_{c,t}^{MAX} - \theta_{c,t}^{MIN} - \theta_{c,t}^{UP} - \theta_{c,t+1}^{UP} - \theta_{c,t}^{DN} - \theta_{c,t+1}^{DN} + \delta_{c,t+1}^{SMIN} + \nu_t^{FRS} = SC_c^{\mathcal{P}B} : (SFR_{c,t}^{\mathcal{P}B})$$

$$c \in \mathcal{CSP}, t \in \mathcal{T} \setminus \{1, N^T\}$$

$$(52)$$

$$-\theta_{c,t}^{MAX} - \theta_{c,t}^{MIN} - \theta_{c,t}^{UP} - \theta_{c,t}^{DN} - \delta_{c,t}^{SMAX} + \nu_t^{FRS}$$

$$\leq SC_c^{\mathcal{PB}} : (SFR_{c,t}^{\mathcal{PB}}) \qquad c \in \mathcal{CSP}, t = N^T$$
(53)

$$-\theta_{c,t}^{MAX} - \theta_{c,t}^{MIN} - \theta_{c,t+1}^{UP} - \theta_{c,t+1}^{DN} - \delta_{c,t}^{SMAX} + \nu_t^{FRS}$$

$$\leq SC_c^{\mathcal{PB}} : (SFR_{c,t}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t = 1$$
(54)

$$\begin{split} H_{g}^{\mathcal{G}} \cdot P_{g}^{\mathcal{G},Max} \cdot \rho_{t} + \rho_{g,t}^{MIN-} - \rho_{g,t}^{MAX-} + \rho_{g,t}^{MIN+} - \rho_{g,t}^{MAX+} \\ = & 0 : (\varpi_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t \in \mathcal{T} \end{split} \tag{55}$$

$$H_{c}^{\mathcal{CSP}} \cdot P_{c}^{\mathcal{PB},Max} \cdot \rho_{t} + \rho_{c,t}^{MIN-} - \rho_{c,t}^{MAX-} + \rho_{c,t}^{MIN+} - \rho_{c,t}^{MAX+} = 0: (\varpi_{c,t}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$

$$(56)$$

$$-P_{w,t}^{\mathcal{W}^{-}} \cdot \rho_{t} + \rho_{w,t}^{MIN^{-}} - \rho_{w,t}^{MAX^{-}} + \rho_{w,t}^{MIN^{+}} - \rho_{w,t}^{MAX^{+}}$$

$$= 0: (\varpi_{w,t}^{\mathcal{W}}) \quad c \in \mathcal{W}, t \in \mathcal{T}$$

$$(57)$$

$$\alpha, \beta, \lambda, \varepsilon, \delta, \nu, \theta, \rho, \pi \ge 0$$
 (58)

IV. ROBUST COUNTERPART OF MTAR-FCUC

This section mainly presents the mathematical formulation of SP in MTAR-FCUC model.

objective function:

$$\begin{split} &\sum_{t \in T} \left\{ \sum_{d \in \mathcal{D}} \left[(\hat{P}_{d,t}^{L} \cdot \beta_{d,t}^{SD,\mathcal{D}} + P_{d,t}^{D+} \cdot \vartheta_{d,t}^{SD,\mathcal{D}}) \right] + \sum_{g \in \mathcal{G}} \left[\underline{P}_{g,t}^{G} \cdot \alpha_{g,t}^{MN} - \overline{P}_{g,t}^{G} \cdot \alpha_{g,t}^{MAX} + \underline{PFR}_{g,t}^{G} \cdot \delta_{g,t}^{PMIN} - \overline{PFR}_{g,t}^{G} \cdot \delta_{g,t}^{PMIN} - \overline{PFR}_{g,t}^{G} \cdot \delta_{g,t}^{PMIN} - \overline{PFR}_{g,t}^{G} \cdot \delta_{g,t}^{PMIN} - M \cdot x_{g,t}^{G} \cdot \beta_{g,t}^{PMIN} - M \cdot x_{g,t}^{FMIN} \cdot \beta_{g,t}^{PMIN} - M \cdot x_{g,t}^{FMIN} \cdot \beta_{g,t}^{PMIN} - M \cdot x_{g,t}^{FMIN} - M \cdot x_{g,t}^{FMIN} \cdot \beta_{g,t}^{PMIN} - M \cdot x_{g,t}^{FMIN} \cdot \beta_{g,t}^{FMIN} - M \cdot x_{g,t}^{FMIN} - M \cdot x_{g,t$$

subject to:

$$\vartheta_{d,t}^{SD,D} = o_{d,t}^{\mathcal{D}} \cdot \beta_{d,t}^{SD,\mathcal{D}}; \vartheta_{d,t}^{QSS} = o_{d,t}^{\mathcal{D}} \cdot \pi_t^{QSS}; d \in \mathcal{D}, t \in \mathcal{T}$$
 (60)

$$\vartheta_{w,t}^{SD,W} = o_{w,t}^{W} \cdot \beta_{w,t}^{SD,W}; w \in \mathcal{W}, t \in \mathcal{T}$$
(61)

$$\vartheta_{wt}^{Naidr,\mathcal{W}} = o_{wt}^{\mathcal{W}} \cdot \rho_t; w \in \mathcal{W}, t \in \mathcal{T}$$
 (62)

$$\vartheta_{c,t}^{SD} = o_{c,t}^{SF} \cdot \theta_{c,t}^{SD}; c \in \mathcal{CSP}, t \in \mathcal{T}$$
(63)

$$-M \cdot (1 - o_{d,t}^{\mathcal{D}}) \leq \vartheta_{d,t}^{MAX} - \beta_{d,t}^{SD,\mathcal{D}} \leq 0; 0 \leq \vartheta_{d,t}^{SD,\mathcal{D}} \leq M \cdot o_{d,t}^{\mathcal{D}};$$

$$-M \cdot (1 - o_{d,t}^{\mathcal{D}}) \le \vartheta_{d,t}^{QSS} - \pi_t^{QSS} \le 0; 0 \le \vartheta_{d,t}^{QSS} \le M \cdot o_{d,t}^{\mathcal{D}};$$

$$d \in \mathcal{D}, t \in \mathcal{T}$$

$$(64)$$

$$-M \cdot (1 - o_{w,t}^{\mathcal{W}}) \leq \vartheta_{w,t}^{\mathit{SD}} - \beta_{w,t}^{\mathit{SD},\mathcal{W}} \leq 0; 0 \leq \vartheta_{w,t}^{\mathit{SD},\mathcal{W}} \leq M \cdot o_{w,t}^{\mathcal{W}};$$

$$-M \cdot (1 - o_{w,t}^{\mathcal{W}}) \le \vartheta_{w,t}^{Naidr,\mathcal{W}} - \rho_t \le 0; 0 \le \vartheta_{w,t}^{Naidr,\mathcal{W}} \le M \cdot (65)$$

$$o_{w,t}^{\mathcal{W}}; w \in \mathcal{W}, t \in \mathcal{T}$$

$$-M \cdot (1 - o_{c,t}^{\mathcal{SF}}) \le \vartheta_{c,t}^{SD} - \theta_{c,t}^{SD} \le 0; 0 \le \vartheta_{c,t}^{SD} \le M \cdot o_{c,t}^{\mathcal{SF}};$$

$$c \in \mathcal{CSP}, t \in \mathcal{T}$$
(66)

$$\lambda_{t}^{SD} + \alpha_{g,t}^{MIN} - \alpha_{g,t}^{MAX} + \sum_{l \in \mathcal{L}} (\Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,g}^{\mathcal{G}} \cdot \varepsilon_{l,t}^{MAX})$$

$$= VC_{g}^{\mathcal{G}} : (P_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t \in \mathcal{T}$$
(67)

$$\lambda_{t}^{SD} + \beta_{w,t}^{SD,W} + \sum_{l \in \mathcal{L}} (\Gamma_{l,w}^{\mathcal{W}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,w}^{\mathcal{W}} \cdot \cdot \varepsilon_{l,t}^{MAX}) = 0$$

$$: (P_{w,t}^{\mathcal{W}}) \quad w \in \mathcal{W}, t \in \mathcal{T}$$

$$(68)$$

$$\beta_{w,t}^{SD,W} \le VoLL^{W}: (P_{w,t}^{W,Cur}) \quad w \in \mathcal{W}, t \in \mathcal{T}$$
 (69)

$$\beta_{d,t}^{SD,\mathcal{D}} - \lambda_{t}^{SD} - \sum_{l \in \mathcal{L}} (\Gamma_{l,d}^{\mathcal{D}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,d}^{\mathcal{D}} \cdot \varepsilon_{l,t}^{MAX}) = 0$$

$$: (P_{d,t}^{\mathcal{D}}) \quad d \in \mathcal{D}, t \in \mathcal{T}$$

$$(70)$$

$$\beta_{d,t}^{SD,\mathcal{D}} \le VoLL^{\mathcal{D}} : (P_{d,t}^{\mathcal{D},Cur}) \quad d \in \mathcal{D}, t \in \mathcal{T}$$
 (71)

$$\begin{split} & \eta_{c}^{\mathcal{PB}} \cdot \lambda_{t}^{SD} + \eta_{c}^{\mathcal{PB}} \cdot \theta_{c,t}^{MIN} - \eta_{c}^{\mathcal{PB}} \cdot \theta_{c,t}^{MAX} + \theta_{c,t}^{SD} + \\ & \eta_{c}^{\mathcal{PB}} \cdot \sum_{l \in \mathcal{L}} (\Gamma_{l,c}^{\mathcal{PB}} \cdot \varepsilon_{l,t}^{MIN} - \Gamma_{l,c}^{\mathcal{PB}} \cdot \varepsilon_{l,t}^{MAX}) = 0 \\ & : (Q_{c,t}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t \in \mathcal{T} \end{split} \tag{72}$$

$$-\eta_{c}^{dis} \cdot \theta_{c,t}^{SD} - \sum_{\tau \in t: N^{T}} (1 - \iota)^{\tau - t} \cdot (\theta_{c,\tau}^{TMIN} - \theta_{c,\tau}^{TMAX}) + \theta_{c,t}^{OMIN} - \theta_{c,t}^{OMAX} = 0 : (Q_{c,t}^{TH}) \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$

$$(73)$$

$$\theta_{c,t}^{SD} / \eta_c^{cha} + \sum_{\tau \in t: N^T} (1 - \iota)^{\tau - t} \cdot (\theta_{c,\tau}^{TMIN} - \theta_{c,\tau}^{TMAX}) + \theta_{c,t}^{IMIN} - \theta_{c,t}^{IMAX} = 0 : (Q_{c,t}^{\mathcal{H}T}) \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$

$$(74)$$

$$\omega_{t} - \sum_{g \in \mathcal{G}} (\rho_{g,t}^{MIN-} - \rho_{g,t}^{MAX-}) - \sum_{c \in \mathcal{CSP}} (\rho_{c,t}^{MIN-} - \rho_{c,t}^{MAX-})$$

$$- \sum_{g \in \mathcal{G}} [\rho_{w,t}^{MIN-} - \rho_{w,t}^{MAX-} - H_{w}^{\mathcal{W}} \cdot (\hat{P}_{w,t}^{\mathcal{W}} \cdot \rho_{t} - (75))]$$

$$P_{w,t}^{W \in \mathcal{W}} \cdot \vartheta_{w,t}^{Naidr,\mathcal{W}})] - H_d^{\mathcal{D}} \cdot \Delta P_{t,Max}^{\mathcal{D}} / T_g \cdot \rho_t = 0$$

$$\nu_t^{FRS} + \delta_{g,t}^{PMIN} - \delta_{g,t}^{PMAX} + \pi_t^{QSS} - \omega_t / T_g - \frac{t_{SFR} - t_{QSS} - 2\zeta_1}{20\zeta_2} \cdot (\nu_t^{MIN} - \nu_t^{MAX}) = PC_g^{\mathcal{G}}$$

$$: (PFR_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t \in \mathcal{T} \setminus \{1, N^T\}$$

$$(76)$$

$$\beta_{w,t}^{SD,W} + \nu_t^{FRS} - \delta_{w,t}^{PMAX} + \pi_t^{QSS} - \omega_t / T_g - \frac{t_{SFR} - t_{QSS} - 2\zeta_1}{20\zeta_2} \cdot (\nu_t^{MIN} - \nu_t^{MAX}) \le PC_w^{W}$$

$$: (PFR_{w,t}^{W}) \qquad w \in \mathcal{W}, t \in \mathcal{T}$$

$$(77)$$

$$\nu_{t}^{FRS} + \delta_{c,t}^{PMIN} - \delta_{c,t}^{PMAX} + \pi_{t}^{QSS} - \omega_{t} / T_{g} - \frac{t_{SFR} - t_{QSS} - 2\zeta_{1}}{20\zeta_{2}} \cdot (\nu_{t}^{MIN} - \nu_{t}^{MAX}) = PC_{c}^{PB}$$

$$(78)$$

$$\begin{split} : & (PFR_{c,t}^{\mathcal{PB}}) \quad c \in \mathcal{CSP}, t \in \mathcal{T} \\ & \delta_{g,t}^{SMIN} - \delta_{g,t}^{SMAX} + \nu_t^{FRS} = SC_g^{\mathcal{G}} : (SFR_{g,t}^{\mathcal{G}}) \end{split}$$

$$\delta_{g,t}^{om} - \delta_{g,t}^{om} + \nu_t^{om} = SC_g^g : (SFR_{g,t}^g)$$

$$g \in \mathcal{G}, t \in \mathcal{T}$$
(79)

$$\beta_{w,t}^{SD,W} - \delta_{w,t}^{SMAX} + \nu_t^{FRS} \le SC_w^{W} : (PFR_{w,t}^{W})$$

$$w \in \mathcal{W}, t \in \mathcal{T}$$
(80)

$$\delta_{c,t}^{SMIN} - \delta_{c,t}^{SMAX} + \nu_t^{FRS} = SC_c^{\mathcal{PB}} : (SFR_{c,t}^{\mathcal{PB}})$$

$$c \in \mathcal{CSP}, t \in \mathcal{T}$$
(81)

$$\begin{split} H_{g}^{\mathcal{G}} \cdot P_{g}^{\mathcal{G},Max} \cdot \rho_{t} + \rho_{g,t}^{MIN-} - \rho_{g,t}^{MAX-} - \rho_{g,t}^{MAX+} \leq 0 \\ : (\varpi_{g,t}^{\mathcal{G}}) \quad g \in \mathcal{G}, t \in \mathcal{T} \end{split} \tag{82}$$

$$H_{c}^{\mathcal{P}B} \cdot P_{c}^{\mathcal{P}B,Max} \cdot \rho_{t} + \rho_{c,t}^{MIN-} - \rho_{c,t}^{MAX-} - \rho_{c,t}^{MAX+} \leq 0$$

$$: (\varpi_{c,t}^{\mathcal{P}B}) \quad c \in \mathcal{CSP}, t \in \mathcal{T}$$
(83)

$$-P_{w,t}^{\mathcal{W}^{-}} \cdot \rho_{t} + \rho_{w,t}^{MN^{-}} - \rho_{w,t}^{MAX^{-}} - \rho_{w,t}^{MAX^{+}} \leq 0: (\varpi_{w,t}^{\mathcal{W}})$$

$$c \in \mathcal{W}, t \in \mathcal{T}$$
(84)

$$\alpha, \beta, \lambda, \varepsilon, \delta, \nu, \theta, \rho, \pi \ge 0$$
 (85)

V. THE TOPOLOGY OF THE AUGMENTED IEEE RTS-30 $$\operatorname{\mathtt{SYSTEM}}$$

The topology of the augmented IEEE RTS-30 system, as mentioned in the text, is illustrated below:

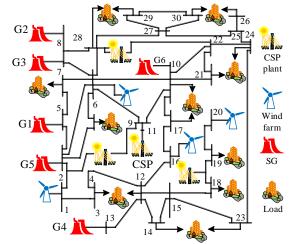


Fig. 2 The topology of the augmented IEEE RTS-30 system

VI. PARAMETERS OF THE AUGMENTED IEEE RTS-30 SYSTEM

The parameters of SGs and lines in the IEEE RTS-30 system are summarized in TABLE I, TABLE II.

TABLE I	
PARAMETERS OF SGS	

	PARAMETERS OF SGS								
SGs No.	Maxi- mum/Min imum (MW)	Ramp Level (MW/h)	Minimum Down Time (h)	Minimum Up Time (h)	Start-up and Shut-down Cost (\$)	Inertia Constant (s)			
G1	200/50	66.67	1	1	70/50	6			
G2	160/40	53.33	2	2	74/60	7.8			
G3	150/37.5	50	1	1	50/30	6			
G4	100/25	33.33	1	2	110/85	7.8			
G5	110/27.5	36.67	2	1	72/52	7.8			
G6	150/37.5	50	1	1	40/30	7.8			

TABLE II
PARAMETERS OF LINES

		P	ARAMETERS OF LI	NES
Line No.	From node	To node	X(p.u.)	Rating(MWA)
1	1	2	0.0575	221
2	1	3	0.1652	221
3	2	4	0.1737	170
4	3	4	0.0379	221
5	2	5	0.1983	221
6	2	6	0.1763	170
7	4	6	0.0414	153
8	5	7	0.116	119
9	6	7	0.082	221
10	6	8	0.042	108.8
11	6	9	0.208	110.5
12	6	10	0.556	170
13	9	10	0.208	110.5
14	9	11	0.11	280.5
15	4	12	0.256	110.5
16	12	13	0.14	170
17	12	14	0.2559	88.4
18	12	15	0.1304	122.4
19	12	16	0.1987	88.4
20	14	15	0.1997	85
21	16	17	0.1923	27.2
22	15	18	0.2185	170
23	18	19	0.1292	170
24	19	20	0.068	170
25	10	20	0.209	122.4
26	10	17	0.0845	127.5
27	10	21	0.0749	119
28	10	22	0.1499	119
29	21	22	0.0236	54.4
30	15	23	0.202	27.2
31	22	24	0.179	27.2
32	23	24	0.27	27.2
33	24	25	0.3292	136
34	25	26	0.38	119
35	25	27	0.2087	170
36	28	27	0.396	110.5
37	27	29	0.4153	204
38	27	30	0.6027	136
39	29	30	0.4533	136
40	8	28	0.2	54.4
41	6	28	0.0599	54.4

VII. PARAMETERS OF THE AUGMENTED IEEE-118 SYSTEM

The parameters of SGs, CSP plants, and lines in the IEEE -118 system are summarized in TABLE III, TABLE IV, and TABLE V.

TABLE III PARAMETERS OF SGS

PARAMETERS OF SGS									
SGs No.	Maxi- mum/Min imum (MW)	Ramp Level (MW/h)			Start-up and Shut-down Cost (\$)	Inertia Constant (s)			
G1	100/20	50	1	1	70/50	6.5			
G2	100/20	50	2	2	74/60	7.8			
G3	100/20	50	3	3	50/30	7.8			

G4	100/20	50	2	2	110/85	6.5
G5	185/37	92.5	2	1	40/30	6.5
G6	320/64	160	4	4	95/80	7.8
G7	100/20	50	2	2	75.51/51.47	6.5
G8	107/21.4	53.5	2	2	75.99/51.92	6.5
G9	100/20	50	3	2	73.6/53.34	7.8
G10	100/20	50	2	3	70.67/50.4	6.5
G11	119/23.8	59.5	2	2	8162	6.5
G12	304/60.8	152	3	3	99/79	7.8
G13	148/29.6	74	2	2	55/40	6.5
G14	100/20	50	3	3	77.97/53.34	6.5
G15	100/20	50	2	2	70.63/50.4	7.8
G16	255/51	127.5	2	3	81/62	6.5
G17	260/52	130	4	2	85/59	6.5
G18	100/20	50	3	2	77.7/57.56	7.8

TABLE IV
PARAMETERS OF LINES

		P	ARAMETERS OF LINES	
Line No.	From node	To node	X(p.u.)	Rating(MWA)
1	1	2	0.0999	510
2	1	3	0.0424	750
3	4	5	0.00798	228
4	3	5	0.108	518
5	5	6	0.054	214
6	6	7	0.0208	136
7	8	9	0.0305	110
8	8	5	0.0267	759
9	9	10	0.0322	110
10	4	11	0.0688	133
11	5	11	0.0682	145
12	11	12	0.0196	338
13 14	2 3	12 12	0.0616 0.16	510 344
15	7	12	0.034	136
16	11	13	0.0731	286
17	12	14	0.0707	289
18	13	15	0.2444	286
19	14	15	0.195	355
20	12	16	0.0834	337
21	15	17	0.0437	144
22	16	17	0.1801	337
23	17	18	0.0505	314
24	18	19	0.0493	133
25	19	20	0.117	143
26	15	19	0.0394	346
27	20	21	0.0849	143
28 29	21 22	22 23	0.097 0.159	143 192
30	23	24	0.139	506
31	23	25	0.08	265
32	26	25	0.0382	202
33	25	27	0.163	173
34	27	28	0.0855	120
35	28	29	0.0943	120
36	30	17	0.0388	164
37	8	30	0.0504	859
38	26	30	0.086	202
39	17	31	0.1563	132
40	29	31	0.0331	120
41	23	32	0.1153	291
42	31	32	0.0958	128
43 44	27 15	32 33	0.0755 0.1244	134 263
44	15 19	33 34	0.1244	235
46	35	36	0.01102	137
47	35	37	0.0497	137
	-	-		

48	33	37	0.142	263	123	77	80	0.048		182	
49 50	34 34	36 37	0.0268 0.0094	184 163	124 125	77 79	80 80	0.10 0.070		143 142	
51	38	37	0.0375	179	126	68	81	0.020		781	
52	37	39	0.106	228	127	81	80	0.03		781	
53	37	40	0.168	227	128	77	82	0.08		380	
54 55	30 39	38 40	0.054 0.0605	805 228	129 130	82 83	83 84	0.036 0.13		331 219	
56	40	41	0.0487	196	130	83	85	0.13		254	
57	40	42	0.183	196	132	84	85	0.064		219	
58	41	42	0.135	196	133	85	86	0.12		161	
59	43	44	0.2454	212	134	86	87	0.20		161	
60 61	34 44	43 45	0.1681 0.0901	212 212	135 136	85 85	88 89	0.10 0.17		138 160	
62	45	46	0.1356	129	137	88	89	0.07		228	
63	46	47	0.127	134	138	89	90	0.18		148	
64	46	48	0.189	115	139	89	90	0.099		181	
65	47	49	0.0625	176	140	90	91	0.083		122	
66 67	42 42	49 49	0.323 0.323	163 163	141 142	89 89	92 92	0.050 0.150		192 136	
68	45	49	0.0186	193	143	91	92	0.12		205	
69	48	49	0.0505	115	144	92	93	0.084	48	216	
70	49	50	0.0752	141	145	92	94	0.15		216	
71 72	49	51 52	0.137 0.0588	148 122	146 147	93 94	94	0.073 0.043		216 259	
73	51 52	53	0.1635	122	147	94 80	95 96	0.04.		239	
74	53	54	0.122	122	149	82	96	0.05		159	
75	49	54	0.289	142	150	94	96	0.086	59	278	
76	49	54	0.291	142	151	80	97	0.093		208	
77 78	54 54	55 56	0.0707 0.00955	129 170	152 153	80 80	98 99	0.10 0.20		227 280	
78 79	55	56	0.00933	164	154	92	100	0.20		147	
80	56	57	0.0966	141	155	94	100	0.05		215	
81	50	57	0.134	141	156	95	96	0.054		259	
82	56	58	0.0966	136	157	96	97	0.088		260	
83 84	51 54	58 59	0.0719 0.2293	136 142	158 159	98 99	100 100	0.17 0.08		281 209	
85	56	59	0.251	141	160	100	101	0.120		168	
86	56	59	0.239	142	161	92	102	0.05	59	209	
87	55	59	0.2158	149	162	101	102	0.11		209	
88	59	60	0.145	128	163	100	103	0.052		256	
89 90	59 60	61 61	0.15 0.0135	131 144	164 165	100 103	104 104	0.20 0.15		168 137	
91	60	62	0.0561	128	166	103	105	0.162		143	
92	61	62	0.0376	148	167	100	106	0.22		164	
93	63	59	0.0386	205	168	104	105	0.03		141	
94 95	63 64	64 61	0.02 0.0268	205 200	169 170	105 105	106 107	0.054 0.18		124 150	
96	38	65	0.0208	755	171	105	107	0.070		187	
97	64	65	0.0302	295	172	106	107	0.18	3	151	
98	49	66	0.0919	170	173	108	109	0.023		187	
99	49	66	0.0919 0.218	170 134	174	103	110	0.18		170 187	
100 101	62 62	66 67	0.218	134	175 176	109 110	110 111	0.076		295	
102	65	66	0.037	219	177	110	112	0.06		110	
103	66	67	0.1015	134	178	17	113	0.030		237	
104	65	68	0.016	948	179	32	113	0.20		142	
105 106	47 49	69 69	0.2778 0.324	199 199	180	32 27	114	0.06		122 122	
100	68	69	0.324	277	181 182	114	115 115	0.072		122	
108	69	70	0.127	166	183	68	116	0.004		110	
109	24	70	0.4115	282	184	12	117	0.14		110	
110	70	71	0.0355	253	185	75 76	118	0.048		217	
111 112	24 71	72 72	0.196 0.18	302 266	186	76	118	0.054	14	217	
113	71	73	0.0454	159				TADI	EV		
114	70	74	0.1323	206			DAD	TABI AMETERS C		NTS	
115	70	75	0.141	213		Maxi-					
116	69 74	75 75	0.122	173	SGs	mum/Mi	Ramp			Start-up and	Inertia
117 118	74 76	75 77	0.0406 0.148	156 179	No.	nimum	Level (MW/h)	Down Time (h)	Up Time (h)	Shut-down Cost (\$)	Constant (s)
119	69	77	0.101	395		(MW)					
120	75	77	0.1999	216		100/10	40	1	1	61.5	7.8
121	77	78 70	0.0124	142	CSP2 CSP3	200/20 100/10	120 80	2 1	2 1	110.5 61.5	7.8 7.8
122	78	79	0.0244	142	-510			-	•		

SGs No.	Maxi- mum/Mi nimum (MW)	Ramp Level (MW/h)	Down		Start-up and Shut-down Cost (\$)	Inertia Constant (s)
CSP1	100/10	40	1	1	61.5	7.8
CSP2	200/20	120	2	2	110.5	7.8
CSP3	100/10	80	1	1	61.5	7.8

CSP4 100/10	80	1	2	61.5	7.8
CSP5 100/10	80	2	1	61.5	7.8
CSP6 100/10	40	1	1	61.5	7.8
CSP7 100/10	40	1	1	61.5	7.8
CSP8 200/20	120	2	2	110.5	7.8
CSP9 100/10	80	1	1	61.5	7.8
CSP10 200/20	120	2	2	110.5	7.8
CSP11 100/10	40	1	1	61.5	7.8
CSP12 200/20	120	2	2	110.5	7.8
CSP13 100/10	80	1	1	61.5	7.8
CSP14 100/10	80	1	2	61.5	7.8
CSP15 100/10	80	2	1	61.5	7.8
CSP16 100/10	40	1	1	61.5	7.8
CSP17 100/10	40	1	1	61.5	7.8
CSP18 200/20	120	2	2	110.5	7.8