

Pseudo Code

Wednesday, February 8, 2023 9:17 AM

```
* load price data and convert to dictionary
prices = prepare_data_array(day, num_days)
data_dict = {}
for i in range(len(prices)):
    data_dict[i+1] = prices[i]

* set value for how many hours to optimize at a time
N = 2

* initialize values
new_Eo = 0

* loop over timesteps
for i in range(prices):
    # prepare price data
    price_data = prices(i : N+i)

    # check for first time step
    if i == 0:
        * build model
        model = build_model(data_dict, N)
    else:
        * update model: update mutable parameters Eo and price data
        update_model(model, price_data, new_Eo)

    * solve model
    solver = pyo.SolverFactory('ipopt')
    solver.solve(model, tee=True)

    # extract solution
    c_control = Value(model.HORIZON.first())
    d_control = ""
    E_control = ""
    revenue_control = (d_control[i] - c_control[i]) price_data[i]

    * update initial energy
    new_Eo = E_control[i]
```