

Unit Commitment

Rogier Wuijts and MvdA

Algorithms for Decision Support, 2019-2020

Unit Commitment

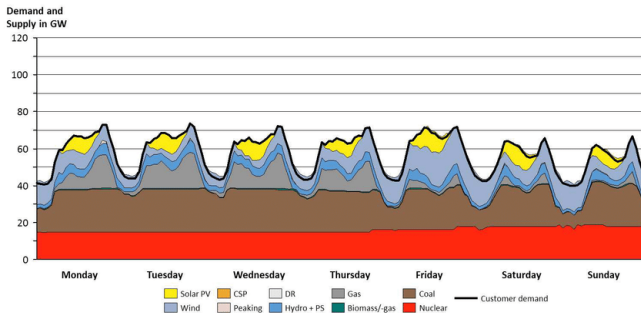
| | | | | | |
|---------|---------|---------|---------|---------|----|
| Tijd: | 17:00 | 18:00 | 19:00 | 20:00 | .. |
| Demand: | 1200 MW | 1300 MW | 1350 MW | 1150 MW | .. |

???



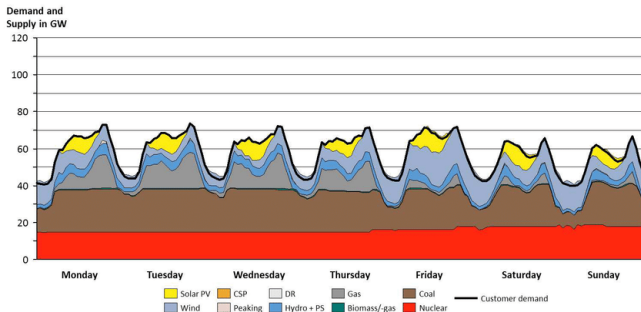
Solution to the Unit Commitment problem

- ▶ Which unit is on at what time



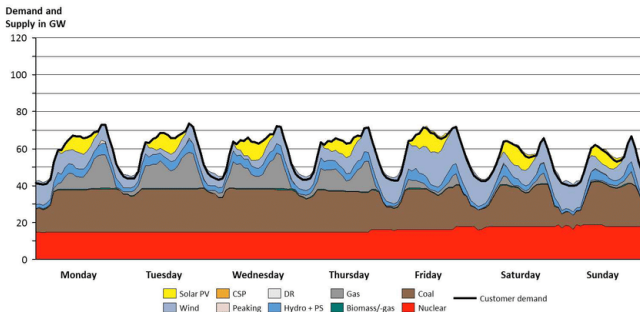
Solution to the Unit Commitment problem

- ▶ Which unit is on at what time
- ▶ How much energy is produced per a unit produce at what time

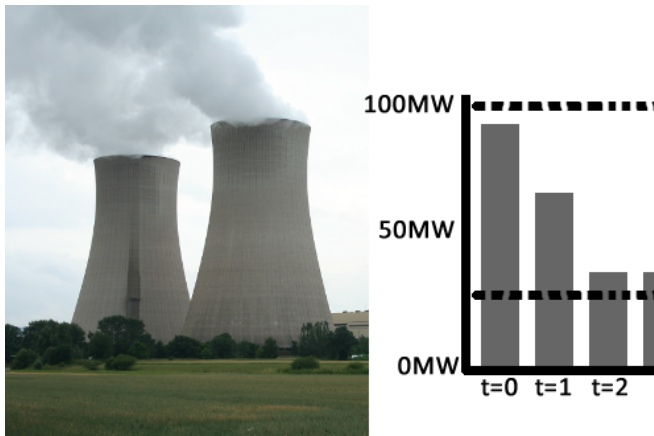


Solution to the Unit Commitment problem

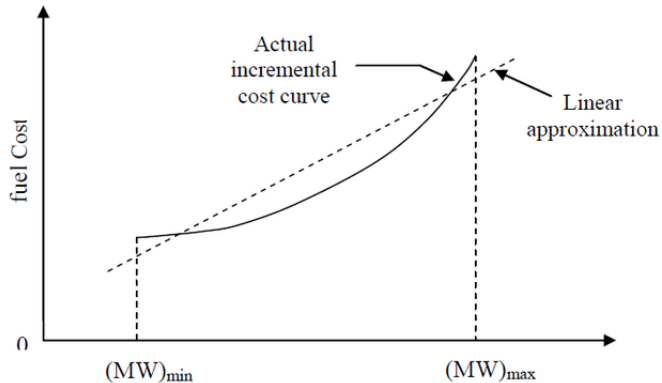
- ▶ Which unit is on at what time
- ▶ How much energy is produced per a unit produce at what time
- ▶ (Energy flow in the network, RES-curtailment, energy storage, demand response etc.)



Generation limits



Production Cost



Unit Commitment, Decision Variables, Objective

- ▶ p_{jt} power output variable of generator j at time t
- ▶ $x_{jt} = 1$ when generator j is on at time t
- ▶ $a_j + b_j * p_j$, linear generation cost for power provided

$$\min \sum_{j=1}^n \sum_{t=1}^T a_j x_{jt} + b_j p_{jt}$$

Unit Commitment, Demand Constraint

- ▶ At every timestep t the total power output must be equal to the demand, D_t .

$$\sum_{j=1}^n p_{jt} = D_t \quad \forall t = 1 \dots T$$

Unit Commitment, Generation Limits

- ▶ If generator j is on at time t , i.e. $x_{jt} = 1$, it must produce between his minimal \underline{P}_j and maximal \overline{P}_j generation.

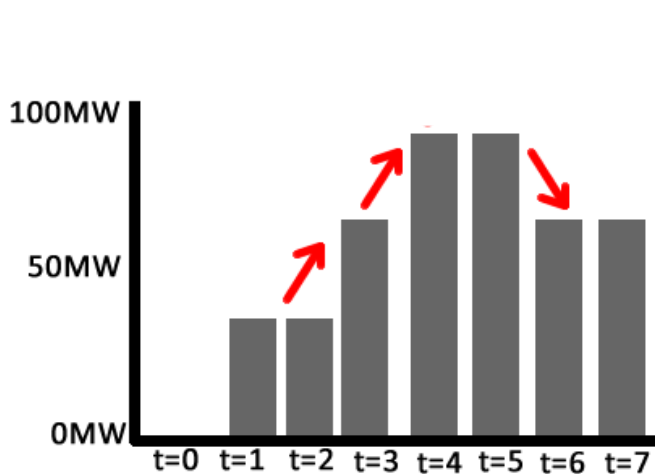
Unit Commitment, Generation Limits

- ▶ If generator j is on at time t , i.e. $x_{jt} = 1$, it must produce between his minimal \underline{P}_j and maximal \overline{P}_j generation.



$$\underline{P}_j x_{jt} \leq p_{jt} \leq \overline{P}_j x_{jt} \quad \forall j = 1 \dots n, \forall t = 1 \dots T$$

Ramping Limits



Unit Commitment, Ramping Limits

- ▶ Ramping constraint limits the power output between two consecutive periods.
- ▶ Δ_j^+ is the ramp-up limit of generator j
- ▶ Δ_j^- is the ramp-down limit of generator j

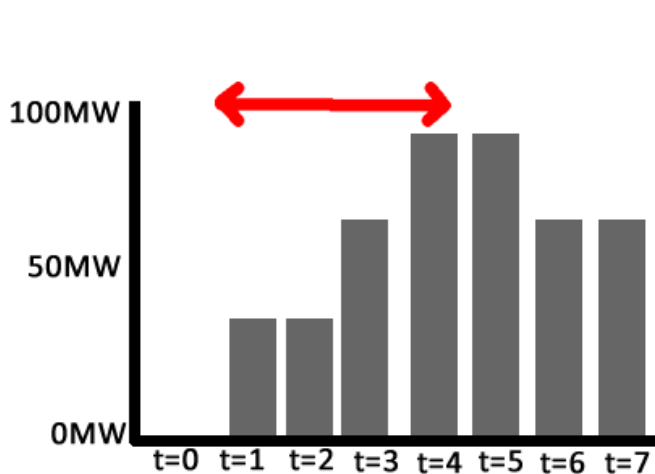
Unit Commitment, Ramping Limits

- ▶ Ramping constraint limits the power output between two consecutive periods.
- ▶ Δ_j^+ is the ramp-up limit of generator j
- ▶ Δ_j^- is the ramp-down limit of generator j
- ▶

$$p_{jt} - p_{jt-1} \leq \Delta_j^+ \quad \forall j = 1 \dots n, \forall t = 2 \dots T$$

$$p_{jt-1} - p_{jt} \leq \Delta_j^- \quad \forall j = 1 \dots n, \forall t = 2 \dots T$$

Minimum up and down time



Unit Commitment, Minimum up and down time

- ▶ If a generator is turned on(off), it must stay on(off) for $UT(DT)$ timesteps.
- ▶ UT_j is the minimum uptime of generator j
- ▶ DT_j is the minimum downtime of generator j

$$\sum_{s=t}^{t+UT_j-1} x_{js} \geq UT_j(x_{jt} - x_{jt-1}) \quad \forall j, \forall t = 2 \dots T - UT_j + 1$$

$$\sum_{s=t}^{t+DT_j-1} (1 - x_{js}) \geq DT_j(x_{jt-1} - x_{jt}) \quad \forall j, \forall t = 2 \dots T - DT_j + 1$$

Unit Commitment, a Full Model

$$\min \sum_{j=1}^n \sum_{t=1}^T a_j x_{jt} + b_j p_{jt} \text{ subject to}$$

$$\sum_{j=1}^n p_{jt} = D_t \quad \forall t = 1 \dots T$$

$$\underline{P}x_{jt} \leq p_{jt} \leq \bar{P}x_{jt} \quad \forall j, \forall t = 1 \dots T$$

$$p_{jt} - p_{jt-1} \leq \Delta_j^+ \quad \forall j, \forall t = 2 \dots T$$

$$p_{jt-1} - p_{jt} \leq \Delta_j^- \quad \forall j, \forall t = 2 \dots T$$

$$\sum_{s=t}^{t+UT_j-1} x_{js} \geq UT_j(x_{jt} - x_{jt-1}) \quad \forall j, \forall t = 2 \dots T - UT_j + 1$$

$$\sum_{s=t}^{t+DT_j-1} (1 - x_{js}) \geq DT_j(x_{jt-1} - x_{jt}) \quad \forall j, \forall t = 2 \dots T - DT_j + 1$$

$$x_{jt} \in \{0, 1\}, p_{jt} \geq 0 \quad \forall j, \forall t \in T$$

Why Unit Commitment?

- ▶ Analysis of future electricity networks, e.g with more renewables (wind and solar) and reduced amount of fossile fuels.
- ▶ MIP models for Unit Commitment are included in analysis tools for power networks: PLEXOS, DispaSET.

Algorithmic Computing and Data mining for Climate integrated Energy System Models (ACDC-ESM)

- ▶ Research project of Computer Science, Geo Sciences, Tennet and Dutch national weather service (KNMI)
- ▶ Rogier Wuijts (PhD student supervised by MvdA and Geo)
 - ▶ Solving UC may require a lot of computation time. Can we find faster algorithms?
 - ▶ Improved dynamic programming algorithm for UC with single unit.
 - ▶ Include in MIP-based (decomposition) algorithms for UC
 - ▶ Models for UC with transmission
- ▶ Laurens Stoop (PhD student supervised by Ad Feelders and Geo) :
 - ▶ Analyzing weather data
 - ▶ Find the most adverse scenarios for UC