Methods and Algorithms for Economic MPC in Power Production Planning

This thesis concerns methods and algorithms for power production planning in contemporary and future power systems. Power production planning is a task that involves decisions across different time scales and planning horizons. Hours-ahead to days-ahead planning is handled by solving a mixed-integer linear program for unit commitment and economic dispatch of the system power generators. We focus on a minutes-ahead planning horizon, where unit commitment decisions are fixed. Economic model predictive control (EMPC) is employed to determine an optimal dispatch for a portfolio of power generators in real-time. A generator can represent a producer of electricity, a consumer of electricity, or possibly both. Examples of generators are heat pumps, electric vehicles, wind turbines, virtual power plants, solar cells, and conventional fuel-fired thermal power plants. Although this thesis is mainly concerned with EMPC for minutes-ahead production planning, we show that the proposed EMPC scheme can be extended to days-ahead planning (including unit commitment) as well.

The power generation from renewable energy sources such as wind and solar power is inherently uncertain and variable. A portfolio with a high penetration of renewable energy is therefore a stochastic system. To accommodate the need for EMPC of stochastic systems, we generalize certainty-equivalent EMPC (CEEMPC) to mean-variance EMPC (MV-EMPC). In MV-EMPC, the objective function is a trade-off between the expected cost and the cost variance. Simulations show that MV-EMPC reduces cost and risk compared to CE-EMPC. The simulations also show that the economic performance of CE-EMPC can be much improved using a constraint back-off heuristic.

Efficient solution of the optimal control problems (OCPs) that arise in EMPC is important, as the OCPs are solved online. We present special-purpose algorithms for EMPC of linear systems that exploit the high degree of structure in the OCPs. A Riccati-based homogeneous and self-dual interior-point method is developed for the special case, where the OCP objective function is a linear function. We design an algorithm based on the alternating direction method of multipliers (ADMM) to solve input-constrained OCPs with convex objective functions. The OCPs that occur in EMPC of dynamically decoupled subsystems, e.g. power generators, have a block-angular structure. Subsystem decomposition algorithms based on ADMM and Dantzig-Wolfe decomposition are proposed to solve these OCPs. Subproblems that arise in the decomposition algorithms are solved using structure-exploiting algorithms. To reduce computation time of the EMPC algorithms further, warm-start and early-termination strategies are employed. Benchmarks show that the special-purpose algorithms are significantly faster than current state-of-the-art solvers.

As a potential application area of EMPC, we study power production planning in small isolated power systems. A critical part of power production planning in small isolated power systems is operational reserve planning. The operational reserves are activated to balance production and consumption in real-time. An EMPC scheme is presented for activation of operational reserves. Simulations based on a Faroe Islands case study show that significant cost savings can be achieved using this strategy. For efficient planning of the operational reserves, we present an optimal reserve planning problem (ORPP). The ORPP is a contingency-constrained unit commitment problem that addresses low inertia challenges in small isolated power systems.

In summary, the main contributions of this thesis are:
- A mean-variance optimization strategy for EMPC of linear stochastic systems.
- Tailored algorithms for solution of the OCPs that arise in EMPC of linear stochastic systems.
- Methods for power production planning in small isolated power; the ORPP for unit commitment and economic dispatch, and an EMPC scheme for activation of operational reserves.

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