Tutorial: "An Introduction To Sizing And Operations of Energy Systems with GBOML"

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- Team of **Pr Damien Ernst**, currently includes 15 **PhD** students and 5 **PostDocs**
- **Research areas** span:
 - Artificial Intelligence (AI)
 - Systems and control
 - Applications in energy
- More specifically, **recent research topics** include [1]:
 - Reinforcement Learning [2-4]
 - Macro energy system planning (multi-carrier and global grid) [5-7]
 - Energy markets (bidding strategies) [8]
 - Distribution/transmission network control and regulation [9]
- Funding comes from a variety of sources, including Walloon, Belgian Federal governments and industry

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Notations

- A scalar is noted by a lowercase or uppercase letter a
- A vector is noted by a bold lowercase letter **x**
- A vector **x** of size *n* is defined as **x**[*n*]
- The i-th element of a vector **x** is noted x[i], the indices go from 0 to n-1• A matrix is defined by an uppercase bold letter A
- A set is noted as \mathscr{X}

Energy System Sizing and Operations The Basics

Energy System Modeling

- achieve a certain goal

• Energy System Sizing

• Finding the optimal energy system size in order to achieve a certain goal *e.g.* What are the battery capacities needed in a given system?

• Energy System Operations

• Finding the optimal operations to perform in order to achieve a certain goal *e.g.* When do I charge or discharge my battery?

• Overall Objective

e.g. Minimizing the overall cost (investments and operation) or the environmental footprint

- Energy systems sizing and operations
 - One depends on the other

• Modeling: Creating a (mathematical) representation of a physical system in order to enable its study • Energy System Modeling: Creating a representation of an energy system to answer a certain question or

Energy System Sizing and Operations An Example



FIGURE 1: Installing the optimal battery capacity given a known demand and a known hourly price of electricity and operating it.



Energy System Sizing and Operations Properties

• Time is essential component

- Time-dependent systems
- Optimized over a time period
- Network of components
 - Interconnection of independent components
 - Unique topologies

Energy System Sizing and Operations Finding a Solution

- Heuristics or iterative methods
 - Genetic algorithms
- Mathematical optimization
 - Expressed as optimizing a function over a feasible set
 - $\min f(\mathbf{x})$
 - The function f and the expression of the set \mathcal{X} determines the optimization type (quadratic, non-linear, mixed integer, [...] programming)
- s.t. $\mathbf{x} \in \mathcal{X}$

Mixed-Integer Linear Programming The Basics

- Problem formulation:
 - Linear objective function
 - Feasible set is expressed as linear constraints

- Enables to deal with relatively large models
- Non-linearities can be approximated with linear-piecewise functions

- min $\mathbf{c}^T \mathbf{x}$
 - s.t. $Ax \leq b$

Mixed-Integer Linear Programming An MILP Example



Known: *battery_price*

battery_input[*T*]

battery_capacity * *battery_price*

Mixed-Integer Linear Programming An MILP Example

Optimization horizon : T = 24 * 365 and $t \in [0, T - 1]$

Known: electricity_demand[*T*] Known: electricity_price[*T*] Known: battery_price 365 and $t \in [0, T - 1]$ state_of_charge[T] electricity_exchanged[T] battery_output[T] battery_input[T] battery_capacity

Energy balance:

 $battery_output[t] + electricity_exchanged[t] = = electricity_demand[t] + battery_input[t]$

Objective function

min : electricity_exchanged[t] * electricity_price[t] + battery_capacity * battery_price

 $state_of_charge[t] \ge 0$ $electricity_exchanged[t] \ge 0$ $battery_output[t] \ge 0$ $battery_input[t] \ge 0$ $battery_capacity \ge 0$

Mixed-Integer Linear Programming Workflow







Modeling Tool



Solver



• Commercial solvers GUROBI OPTIMIZATION [10]

• Open-source solvers



- Meta-solvers
 - DSP [16]

Solvers An Overview







Modeling Tools AMLs

- Algebraic Modeling Languages (AMLs)
 - Formulation close to mathematical notation
 - Very expressive (e.g. can represent any mixed-integer nonlinear program)
 - Often interface with multiple solvers
 - Examples:







Modeling Tools OOMEs

- Object-Oriented Modeling Environments (OOMEs)
 - Focus on one particular application (e.g. energy system sizing and operations)
 - Usually make use of predefined components that are "imported"
 - Typically have advanced data processing capabilities tailored to the application
 - Often open-source
 - Examples:





Modeling Tools **Drawbacks of AMLs and OOMEs**

- AMLs:
 - Fail to expose block structure
 - Do not enable reuse or do not have import-like capabilities
- **OOMEs:** \bullet
 - Lack the expressiveness of AMLs
 - Often cumbersome to add new components
 - Often rely on AMLs and inherit their shortcomings

Modeling Tools **GBOML**

- AMLs and OOMEs
 - Open-Source and Stand-alone
 - Can represent any MILP
 - generation and interface with structure exploiting solvers
 - Syntax close to the mathematical notation
 - Time-indexed models can be encoded easily
 - Re-use and combining model components is straightforward
 - Interfaces with various solvers



• The Graph-Based Optimization Modeling Language (GBOML)[27, 28] combines the strengths of

• Possesses a hierarchical block structure for model encoding, exploits structure in model

Modeling Tools **GBOML**

- Software developed in Python:
 - Few dependencies (PLY, NumPy, SciPy)
 - Provides two methods to encode models (text file and Python API)
 - Interfaces with several Solvers (Cplex, Gurobi, Xpress, HiGHS, CLP/CBC, DSP)
 - Produces plain .csv and structured .json outputs
- Model structure is exploited on multiple levels:
 - Model encoding via dedicated language constructs
 - Model generation via parallelism, symbolism and multiprocessing
 - Solving via structure-exploiting solvers
- Fully documented Clear issue handling



Modeling Tools GBOML^[29]





FIGURE 2 : GBOML working.





FIGURE 3: Representation of one particular hierarchical hypergraph made-up of 5 nodes and 2 hyperedges. The node most to the left and to the right both contain a hypergraph themselves.





FIGURE 4 : Representation of one node made-up of parameters, internal/external variables, constraints, objectives and a hypergraph. The hyperedges connect only the external variables of different nodes.



Modeling Tools **GBOML** Language **#TIMEHORIZON** $T = \langle value \rangle;$

#NODE <node_name> **#PARAMETERS** <param def> **#VARIABLES** <var def> **#CONSTRAINTS** <constr def> **#OBJECTIVES** <obj def>







Modeling Tools **GBOML** Language **#TIMEHORIZON** $T = \langle value \rangle;$ **#NODE** <node_name> **#PARAMETERS** <param def> **#VARIABLES** <var def> **#CONSTRAINTS** <constr def> **#OBJECTIVES** <obj def>







T = <value>; **#NODE** <node_name> **#PARAMETERS** <param def> **#VARIABLES** <var def> **#CONSTRAINTS** <constr def> **#OBJECTIVES** <obj def>

Modeling Tools **GBOML** Language

#TIMEHORIZON

#HYPEREDGE <edge name> **#PARAMETERS** <param def> **#CONSTRAINTS** <constr def>





Modeling Tools An Example in GBOML: Battery System



FIGURE 1: Installing the optimal battery capacity given a known demand and a known hourly price of electricity and operating it.







operating it.

#TIMEHORIZON T = 24 * 365;

#NODE Bat House Grid

#PARAMETERS

elec demand = import «demand.csv»; elec price = import «elec price.csv»; bat price = 120;

#VARIABLES

```
internal: electricity exchanged[T];
internal: battery output[T];
internal: battery input[T];
internal: state of charge[T];
internal: battery capacity;
```

#CONSTRAINTS

electricity exchanged[t] >= 0; battery output[t] >= 0; state of charge[t] >= 0; battery capacity >= 0; battery capacity >= state of charge[t]; battery input[t] <= battery capacity;</pre> battery output[t] <= battery_capacity;</pre> state of charge[0] == state of charge[T-1]; state of charge[t+1] == state_of_charge[t]+battery_input[t]-battery_output[t]; battery output[t]+electricity exchanged[t] == elec demand[t]+battery input[t]; **#OBJECTIVES**

min: electricity exchanged[t]*elec price[t]; min: battery capacity*bat price;



Modeling Tools An Example in GBOML : Battery



FIGURE 1: Installing the optimal battery capacity given a known demand and a known hourly price of electricity and operating it.

#TIMEHORIZON $T = 24 \times 365;$

#NODE Battery **#PARAMETERS** bat price = 120; **#VARIABLES** external: battery output[T]; external: battery_input[T]; internal: state_of_charge[T]; internal: battery_capacity; **#CONSTRAINTS** battery_output[t] >= 0; state of charge[t] >= 0; battery_capacity >= 0; battery capacity >= state_of_charge[t]; battery_input[t] <= battery_capacity;</pre> battery_output[t] <= battery_capacity;</pre> state of charge[0] == state of charge[T-1]; state_of_charge[t+1] == state_of_charge[t] + battery_input[t] - battery output[t]; **#OBJECTIVES**

min: battery_capacity*bat_price;

#NODE Grid

#PARAMETERS

elec price = import «elec price.csv»;

#VARIABLES

external: electricity exchanged[T];

#CONSTRAINTS

electricity exchanged[t]>=0;

#OBJECTIVES

min: electricity exchanged[t]*elec_price[t];

#NODE House **#PARAMETERS** elec demand = import «demand.csv»;

#VARIABLES

external:demand[T];

#CONSTRAINTS

demand[t] == elec demand[t];

#HYPEREDGE Interconnection **#CONSTRAINTS**

Battery.battery_output[t]+Grid.electricity_exchanged[t] == House.demand[t]+Battery.battery input[t];









FIGURE 5: Installing the optimal battery capacity and PV capacity given a known demand and a known hourly price of electricity and operating it.



#TIMEHORIZON T = 24 * 365;

#NODE Battery = import Battery from "house bat grid 3 node.txt";

#NODE Grid = import Grid from "house bat grid 3 node.txt";

#NODE House = import House from "house bat grid 3 node.txt";

#NODE PV panels

#PARAMETERS

cost = 110;

irradiance = import "irradiance.csv";

#VARIABLES

external: electricity prod[T];

internal: capacity;

#CONSTRAINTS

electricity prod[t] == irradiance[t]*capacity; **#OBJECTIVES**

min: capacity*cost;

#HYPEREDGE Interconnection

#CONSTRAINTS

Battery.battery output[t]+Grid.electricity exchanged[t]+PV panels.electricity prod[t] == House.demand[t]+Battery.battery input[t];



Modeling Tools An Example in GBOML: Renewable Energy Community







FIGURE 6 : Installing the optimal battery capacity and PV capacity in a renewable energy community





#NODE Prosumer **#PARAMETERS** elec demand = import "elec.csv"; cost = 110;irradiance = import "irradiance.csv"

- **#NODE** House = import Grid from "house_bat_grid_3_node.txt" with elec demand = Prosumer.elec demand;
- **#NODE** PV = import PV panels from "house bat grid pv.txt" with cost = Prosumer.cost; irradiance = Prosumer.cost;

#VARIABLES

external : pv_prod[T] <- PV.electricity_prod[T];</pre> external : demand[T] <- House.demand[T];</pre>



#NODE Bat consumer **#PARAMETERS** cost bat = 110;elec demand = import "elec_demand.csv";

#NODE House = import House from "house_bat_grid_3_node.txt" with elec demand = Bat consumer.elec demand;

#NODE Battery = import Battery from "house_bat_grid_pv.txt" with bat_price = Prosumer.cost bat;

#VARIABLES

internal	•	<pre>bat_input[T] <- Battery.bat</pre>
external	•	<pre>bat_output[T] <- Battery.ba</pre>
internal	•	energy_demand[T] <- House.
external	•	demand[T];

#CONSTRAINTS

demand[t] == bat_input[t] + energy_demand[t];





tery_input[T]; ttery output[T]; demand[T];

Modeling Tools An Example in GBOML: Renewable Energy Community







FIGURE 6 : Installing the optimal battery capacity and PV capacity in a renewable energy community



#**TIMEHORIZON** T = 24*365;

#NODE Bat consumer = import Bat-consumer from "bat_consumer.txt";

#NODE Prosumer1 = import Prosumer from "prosumer.txt";

#NODE Prosumer2 = import Prosumer from "prosumer.txt";

#NODE Grid = import Grid from "house bat grid 3 node.txt";

#HYPEREDGE Interconnection

#CONSTRAINTS

Grid.electricity exchange[t]

- + Bat consumer.bat output[t]
- + Prosumer1.pv_prod[t]
- + Prosumer1.pv prod[t] == Prosumer1.demand[t]
 - + Prosumer2.demand[t]



+ Bat consumer.demand[t];

```
"version": "0.1.3",
"model": {
    "horizon": 10,
    "number_nodes": 1,
    "global_parameters": {},
    "nodes": {
        "H": {
            "number_parameters": 1,
            "number_variables": 1,
            "number_constraints": 1,
            "number_expanded_constraints": 10,
            "number_objectives": 1,
            "number_expanded_objectives": 10,
            "parameters": {
                "b": [
                     4
            },
            "variables": [
                "x"
    "hyperedges": {}
},
"solver": {
    "name": "linprog",
    "status": true
},
"solution": {
    "status": "optimal",
```

{

Modeling Tools GBOML Output

	Α
1	DISTRIBUTION.operating_cost
2	DISTRIBUTION.power_import
3	DISTRIBUTION.unnamed_object
4	DEMAND.consumption
5	BATTERY.capacity
6	BATTERY.investment_cost
7	BATTERY.energy
8	BATTERY.charge
9	BATTERY.discharge
10	BATTERY.unnamed_objective
11	SOLAR_PV.capacity
12	SOLAR_PV.investment_cost
13	SOLAR_PV.electricity
14	SOLAR PV.investment













Modeling Tools **GBOML** Performance[29]

FIGURE 7: Time taken to generate the matrices in different modeling tools for a growing time horizon for the remote hub [5, 29]



Tutorial Hands-on http://tiny.cc/gboml_tutorial





- In terms of tool :
 - Sensitivity Analysis in GBOML
 - Augmenting the python interface
 - Energy templates
 - Finding optimal partitions for structure exploiting methods
- In terms of energy modeling:
 - Modeling the belgian energy system
 - Modeling renewable energy communities
 - Modeling remote renewable energy hubs





Conclusion **GBOML**

- Explained the sizing and operations of energy system
- •Overview of the resolution process
- operations
 - Easy to use and install
 - •Allows model combination and re-use
 - Enables structure encoding
 - •Fast
 - Interfaces with structure exploiting algorithms
- Illustrated several examples

•Introduced GBOML, a modeling tool for supply chain management and energy system sizing and

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economie

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FIGURE 8 : GBOML detailed inner-workings [29]

Appendix A **GBOML** Detailed Inner-working

Appendix B **Mathematic Formulation of GBOML**

- Each node n can be defined as a tuple <
 - concatenation is denoted $\mathbf{v}_n = \mathbf{v}_n^{ext} \oplus \mathbf{v}_n^{int}$

 - and the matrix $\mathbf{O}_n \in \mathbb{R}^{\sigma_n \times (1+|\mathbf{v}_n|)}$ represents the objective function to minimize σ_n representing the number of objectives defined in node n, min $\mathbf{1}^{1 \times \sigma_n} \mathbf{O}_n \begin{bmatrix} 1 \\ \mathbf{v}_n \end{bmatrix}$.

$$\langle \mathbf{v}_{n}^{ext}, \mathbf{v}_{n}^{int}, \mathbf{G}_{n}, \mathbf{H}_{n}, \mathbf{G}_{n}, \mathbf{O}_{n} \rangle$$
 where,

• \mathbf{v}_{n}^{ext} and \mathbf{v}_{n}^{int} respectively denote the external and internal vector variables such as their

• $\mathbf{G}_{n} \in \mathbb{R}^{\psi_{n} \times (1+|\mathbf{v}_{n}|)}$ and $\mathbf{H}_{n} \in \mathbb{R}^{\eta_{n} \times (1+|\mathbf{v}_{n}|)}$ denote the inequality and equality constraints such that $\mathbf{G}_{n} \begin{bmatrix} 1 \\ \mathbf{v}_{n} \end{bmatrix} \leq \mathbf{0}, \quad \mathbf{H}_{n} \begin{bmatrix} 1 \\ \mathbf{v}_{n} \end{bmatrix} = \mathbf{0},$

• G_n is the hypergraph $(\mathcal{N}_n, \mathcal{C}_n)$ contained in node n where \mathcal{N}_n represents the set of subnodes of the hypergraph contained in node n and \mathscr{C}_n the set of sub-hyperedges,

Appendix B Mathematic Formulation of GBOML

- Each hyperedge e is defined as a tuple $\langle \mathcal{N}_{e}, \mathbf{G}_{e}, \mathbf{H}_{e} \rangle$ where,
 - all the external variables in \mathcal{N}_{e}
 - G_e denote the inequality constraints
 - H_e denote the equality constraints s

• \mathcal{N}_{e} is the set of nodes concerned by the hyperedge e and v_{e} the concatenation of

is such that
$$\mathbf{G}_{e}\begin{bmatrix}1\\\mathbf{v}_{e}\end{bmatrix} \leq \mathbf{0}$$
, and
such that $\mathbf{H}_{e}\begin{bmatrix}1\\\mathbf{v}_{e}\end{bmatrix} = \mathbf{0}$

Appendix B Mathematic Formulation of GBOML

- Let us define,
 - of the nodes and their subnodes recursively,

$$f(\mathcal{N}) = \sum_{\mathsf{n} \in \mathcal{N}} \left(\mathbf{1}^{1 \times \sigma_{\mathsf{n}}} \mathbf{O}_{\mathsf{n}} \begin{bmatrix} 1 \\ \mathbf{v}_{\mathsf{n}} \end{bmatrix} + f(\mathcal{N}_{\mathsf{n}}) \right)$$

- the Boolean-valued function g that take $g(\mathbf{G}) = \left[\mathbf{G}_{\mathsf{e}} \begin{bmatrix} 1 \\ \mathbf{v}_{\mathsf{e}} \end{bmatrix} \le \mathbf{0} \ \forall \mathsf{e} \in \mathscr{C} \right] \land \left[\left(\mathbf{G}_{\mathsf{e}} \right)^{\mathsf{T}} \right]$

• the function f that takes a set of nodes \mathcal{N} as input and returns the sum of the objectives

es a hypergraph
$$\mathbf{G} = (\mathcal{N}, \mathscr{C})$$
 as input and returns
 $\mathbf{G}_{n} \begin{bmatrix} 1 \\ \mathbf{v}_{n} \end{bmatrix} \leq \mathbf{0} \land g(\mathbf{G}_{n}) \end{pmatrix} \forall \mathbf{n} \in \mathcal{N} \end{bmatrix}.$

• the Boolean-valued function *h* that takes a hypergraph $\mathbf{G} = (\mathcal{N}, \mathscr{C})$ as input and returns, $h(\mathbf{G}) = \left[\mathbf{H}_{\mathsf{e}}\begin{bmatrix}1\\\mathbf{v}_{\mathsf{e}}\end{bmatrix} = \mathbf{0} \ \forall \mathsf{e} \in \mathscr{C}\right] \land \left[\left(\mathbf{H}_{\mathsf{n}}\begin{bmatrix}1\\\mathbf{v}_{\mathsf{n}}\end{bmatrix} = \mathbf{0} \land h(\mathbf{G}_{\mathsf{n}})\right) \forall \mathsf{n} \in \mathscr{N}\right].$





• A compact representation of the problem is given as,

 $\min f(\mathcal{N}_g)$

- s.t. $h(G_g)$ is true $g(\mathbf{G}_g)$ is true

Appendix B Mathematic Formulation of GBOML