Webinar Jan. 28, 2020





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Agenda

Introduction: short presentation of plan4res (S. Charousset)

Case Studies

- Introduction and CS1 "Multi-modal European energy concept for achieving COP 21"- D. Most
- CS2 "Strategic development of the pan-European network" S. Giannellos
- CS3 "Assessing cost of RES integration and impact of climate change for the European electricity system" S. Charousset

□ Modelling – D. Beulertz

Implementation

- Transformation tools M. dell'Amico
- IT Platform : WorkFlows and Container U.U. Haus
- SMS++ A. Frangioni

Solvers

- Decomposition A. Frangioni
- Solving Large Mixed Integer Linear Problems with SCIP T. Koch





Introduction

Sandrine Charousset, EDF Project Coordinator





plan4res Consortium

 ÉLECTRICITÉ DE FRANCE SA (EDF)
 IMPERIAL COLLEGE LONDON (IMPERIAL)
 SIEMENS AG, CORPORATE TECHNOLOGY (SIEMENS)

CRAY HEWLETT PACKARD ENTERPRISE (CRAY)
ZUSE INSTITUTE BERLIN (ZIB)
RWTH AACHEN UNIVERSITY (RWTH)
CONSORZIO INTERUNIVERSITARIO PER L'OPTTIMIZZAZIONE E LA RICERCA OPERATIVA (ICOOR)







London

Imperial College



plan4res storyline

Facing European targets for reduction of greenhouse gas emissions while maintaining high quality of supply and low cost

- \Rightarrow Electricity : Increase Share of renewable
- \Rightarrow Other Energies : move uses to low emission energy sources



Optimise balance between new investments and optimum use of existing assets

* Maximise use of all (both traditionnal and emerging) flexibilities

<u>plan4res will provide</u> : the integrated representation of the system which is necessary in order to simulate the energy system expansion and operation thus helping Europe to achieve its objectives with the lowest cost



Expected Results

An *end-to-end planning and operation tool,* composed of a set of optimization models based on an *integrated modelling* of the pan-European Energy System; An *IT platform* for providing seamless access to data and high performance computing resources, catering for flexible models (easily replacing submodels and the corresponding *efficient solution algorithms*) and workflows;

A database of public data

3 *case studies* highlighting the tool's adequacy and relevance.





An integrated Modelling

An end-to-end planning and operation tool, composed of a set of optimization models based on an integrated modelling of the pan-European Energy System

- Investment layer: Determine investment decisions
- Scenario valuation: Evalute investment decisions/operational planning
- Analysis/additional tools: Impact of scenario on electricity & gas grid







3 Case Studies to highlight the tool's adequacy and relevance

Sector coupling: which energy mix for achieving COP 21?

- Based on a Multi-modal European energy concept for achieving COP 21
- with perfect foresight, considering sector coupling of electricity, heat & cold, traffic, fuel/gas; and coupling to gas grids

Strategic development of the pan-European transmission network

without perfect foresight and considering long-term uncertainties

 Assessing cost of RES integration, value of flexibilities and impact of climate change for the European electricity system

Without perfect foresight :



Strategic Development of the pan-European transmission network

 Consider long-term uncertainties in generation, demand, and technology costs
 Multi-asset capability including new networks, energy storage and demand-side measures
 Optimal investment strategies from 2020 to 2050
 Robust first-stage commitments

Cost of RES integration and impact of climate change for the European power system

Making the best use of all flexibilities will be necessary to enable least-cost integration of a high share of renewable energy sources

The Modelling System :



A modelling system for structured problems

SMS++ is a set of C++ classes implementing a modelling system that:

- allows exploiting specialised solvers
- manages dynamic changes in the model reformulation/restriction/relaxation
- does parallel (almost) from the start
- should be able to deal with almost anything (bilevel, PDE,..)
- Includes specialized blocks for energy system modelling







An efficient IT Platform

Containers



Parallelization



Source 1

Source n



Solving Algorithms

- The latest SCIP release for large-scale MIP problems
- StOpt, an open-source stochastic optimization library for large seasonal storage problems
- NDOSolver/FiOracle, for solving problems induced by decomposition algorithms







Project Schedule



First Results

Insights into Case Studies

Detailed description of CS D2.1(publ

Optimization models

- Simplified modelling :D3.1 (public)
- Detailed (not public) modelling: D3.2
- Joint paper (published)
- Data platform (for consortium use only)

- Datasets for case studies (not public)
- Public dataset (april 2020)
- Data transformation tools (open **SOUICE** / october 2020)
 - Aggregation/disaggregation
 - Data formatting for SMS++
 - Gaslib

Innovative C++ modelling framework

- SMS++ will be Open source (oct. 2020)
- OpenSource) State of the art Solution algorithms:
 SCIP (very large MILP) (next release
 - 02/20)

 - StOpt (SDDP) (available)
 NDOSolver/FiOracle (Decomposition) (available 02/20)
- Software architecture and specifications Public deliverable D6.1
- Workflow coordination tool
- Containers





Case Studies

Dieter Most, SIEMENS, WP leader & CS1 leader Spiros Giannellos, Imperial College, CS2 leader S. Charousset, EDF, CS3 leader





Case Studies



Case Study 1: Multi-modal European energy concept for achieving COP 21

w/ perfect foresight, considering sector coupling of electricity, heating, cooling, mobility and coupling of electric / gas grids





Case Study 2: Strategic development of the pan-European network

w/o perfect foresight considering long-term uncertainties



Case Study 3: Assessing cost of RES integration and impact of climate change for the European electricity system

in a future world with high shares of renewable energy sources







Case Studies – Definition & Requirements

□ Main Objective:

Performing 3 case studies with different view on the energy system which should demonstrate the adequacy, relevance and feasibility of the plan4res' modelling framework and data base

Workshop with external stakeholders for Case Study Definition April 2018

Recommendations and requirements for public data set
 Recommendations and requirements for case studies

Further ideas for sensitivities and case studies

D2.1: Definition and Requirements of 3 Case Studies

- Specific questions that each case study aims at answering to;
- Methodology for answering the questions, including a description of the used tools and models used per case study;
- Description of the various sensitivities planned per case study;
- Common assumptions, as well as specific data & data sources;
- List of planned sensitivities per case study
- Expected results from 3 case studies

21/Jan/2020



D2.1 long version download from www.plan4res.eu





Modular Framework for Analysis of the Pan-European Energy System



Imperial College





Illustrative Workflow for Joint Modelling

Framework's capability to facilitate joint modeling of different stakeholder viewpoints



Case Study 1





CS1 - Objectives

□ How to meet COP21 targets? What is the optimal pathway?

- Determine an optimal future energy mix
- Propose a cost-effective investment pathway
- Assess impact of sector coupling on the future generation fleet (eMobility, Power2Heat, Power2Gas)

□ Assess the tool's adequacy and relevance to analyze:

- Investment trajectory for an integrated energy system
- Impact of extended pan-European cross-border energy exchange
- Impact of sector coupling on the future multi-modal energy mix
- Impact of emerging technologies on the integrated energy system
- Potentials and constraints from coupling electric grid and gas network via power2gas



CS1 - Multi-modal European energy concept for achieving COP 21 goal

Case study 1 will focus on the modeling of the

- Cost-effective investment trajectory
- Future multimodal energy mix for Europe
- Impact of sector coupling
- The objective of this case study is to assess the plan4res tool's ability to capture:
 - The investment trajectory for a cluster of countries
 - The impact of a pan-European energy exchange

Challenges:

- massive linear optimization problem → Several European countries are modeled in parallel in sub-country resolution & along a pathway
- ensure data quality on all spatial resolutions
 - adapt scope and cell sizes level according to available data quality and limiting requirements from modeling & analysis
 - transformation algorithms to aggregate or break down data and results between cell sizes level
- construction of adequate gas grid model (incl. data acquisition)









CS1 - Methodology

Step 1 / Investment Step 2 / Operation Gas grid 3 European unit Multi modal Transmission operation commitment investment grid operation - Nomination - Single year - Powerflow - Transition pathway validation optimization - Scenario-based use-- Congestion manage-- Consideration of Disaggregation of ful energy demand ment power-to-gas and Step 1 energy mix - Technology neutral - Detailed European gas power plants scenario optimisation grid model - Derive constraints ł High spatial reso-- Consideration of - Aggregated spatial for operation lution resolution sector coupling schedules - Lagrangian relax-Linear optimization technologies - Detailed gas grid ation model

Step 1 provides the optimal energy mix along the transition pathway, investments and retirements

Step 2 performs a detailed bottom up modelling for further analysis of single years of the pathway

Coupling electric and gas grid → feasibility of Power2Gas





CS1 – Methodology - Results

- optimizes investment along pathway annual dispatch
- modelling with perfect foresight
- optimisation with constraints from electric grid
- □ uses two spatial resolution levels (transfer of results / data from Step 1 → Step2)
- explicitly includes sector coupling technologies to capture the impact of interacting multi-modal energy systems
- check feasibility of Power2Gas schedules and location, using a gas grid model



- Step 1 provides the optimal energy mix along the transition pathway
 - early retirements and new installations for each technology capacities per year
 - hourly generation and load profiles for each technology per year
 - macro-economic cost estimations and price levels for the used energy types
- Step 2 performs a detailed bottom up modelling for further analysis of single focus years along the pathway
 - operation schedules for power plants, storages and distributed generation units
 - transmission grid operation model provides results regarding line utilizations and congestion management
 - gas grid models evaluates feasibility of Power2Gas schedules decisions





CS1 – Data Sources

technology data related to energy types heating/cooling, mobility, electricity, gas/fuel

- efficiency, availability
- specific CAPEX & O&M costs
- installed fleet (incl. storage)
- regional limits for investments
- public retirements plans
- plans for forced investment
- generation profiles Wind/PV/Solar/Hydro
- electricity exchange capabilities between regions simplified NTC approach
- data about electric and gas grid structure
- gas supply / demand forecast for EU28+
- projection Demand for 'Direct-Used Energy'
- projection of GDP and population
- statistical building & sociodemographic data
- statistical data about industries ('Kataster')

CAPEX OPEX	\rightarrow EU EC JRC, public data sets
Heating Cooling - Transport	→ Heat Roadmap Europe 2050 (HRE4) → EU Ref Scen 2016
Industry	→ EUROSTAT, NAVIGANT Gas For Climate DECHEMA 2017 "Low carbon energy [] for the European chemical industry"
Installed Base PP	→ entso-e, IRENA, EUROSTAT
Electric Grid Gas Grid	→ entso-e TYNDP, eHighway 2050 (NTCs), → entso-g, public data sets
Weather	→ generation profiles: <u>www.renewables.ninja</u> or EU ECEM (climate change)
GDP, Population	\rightarrow Projection of EU Ref Scenario 2016
Building data,	\rightarrow EUROSTAT, Digital data service
Socio/demographic	\rightarrow Digital data service, EU Ref Scen 2016
Fuel / CO ₂ Prices	→ Projections of IEA World Energy Outlook





CS1 - List of Technologies – Sector Coupling

El. Generation Utility & Industry

- Steam PP Coal/Gas/Oil/Lignite
- GT PP Oil / Gas
- CCGT PP Oil / Gas
- Nuclear PP
- CHP Engine (large)

Renewables

- Hydro Run-of-River
- Hydro Lake w/ reservoir
- Solar PV (large farms)
- Wind Onshore,
- Wind Offshore
- Waste
- Biomass / Biogas
- Solar thermal (large)

Generation - decentral

- Rooftop PV (small)
- Micro CHP
- Fuel cells (incl. CHP)
- Solar Heat (roof-top size)

Grids

- Electric (Transmission) Grid
- District Heating
- District Cooling ¹⁾
- Gas Grid²⁾

Transport (Mobility)

- Classic Mobility (Rail / Road / Ship / Air) ¹⁾
- Public Bus / Coaches
- Fuel Cell Cars / Trucks / Rail / Bus ¹⁾
- E-Mobility
 - eCar, eBus, eCoach
 - eTruck heavy & light, eHighway
 - eAircraft ¹⁾

Transport Demand (short/long distance)

- Passenger in p*km
- Freight in t*km (light/heavy)

Cooling - central / decentral

- Compression Chiller ¹⁾
- Compression Chiller HVAC ¹⁾
- Absorption Chiller (large) ¹⁾

Heating – temperature levels

- LT <100 °C
- MT 100°C-150°C
- HT 150°C-500°C
- VHT >500°C

Heating - decentral

- Small Boiler
- Small Electric
- Micro CHP
- Heat Pumps (Air / Water)
- District Heating

Heating - central

- Large Boiler
- Heating rod (electric) LT / MT
- Heating rod (electric) HT /VHT
- Arc Furnace (electric) VHT
- Furnace VHT
- Heat Pump (LT / MT)

1) CS1: Step 1, but not considered in Step 2

2) CS1: Step 3 'gas grid modeling' add-ons

Storage

- Pumped Hydro
- Batteries
- Heat Storage HT (small, large)
- Heat Storage MT (small, large)
- Heat Storage LT (small, large)
- Cold Storage H₂O (small, large) ¹⁾
- Cold Storage Ice (small, large) 1)
- Gas Storage in Cavern (NG/H₂) ²⁾

Power to ...

- Electrolyseur (H₂)
- Power2Gas (CH₄)
- Power2Synfuel (Liquid Fuel)

Industry Demand correlated to P2G²⁾

- Simplified Steam Methane Reforming ¹⁾
- Simplified Refineries & H₂ Demand ¹⁾
- Chemical Industry H₂ Demand ¹⁾
- Ammonia Demand & Simplified Synthesis 1)
- Methanol Demand & Simplified Synthesis 1)





Case Study 2







- Capital decisions in power systems are largely irreversible.
 This creates the risk of inefficient investment (stranded assets).
- There is learning regarding future developments (inter-temporal resolution of uncertainty).
- The planner can exert managerial flexibility in decision making; 'Fitand-forget' vs. 'Wait-and-see'.

Planning-under-uncertainty optimisation frameworks are fundamental for identifying openings for strategic action



Storyline

- Pan-European policy dictates reduction of Greenhouse Gas emissions.
- Such a policy motivates increased renewable capacity connections on a pan-European level.
- Increased level of uncertainty around generation, demand and costs.
- * High quality of supply at least possible cost must be ensured.
- Energy Storage can play a significant role since it can offer flexibility to deal with uncertainty.
- Optimisation balance between new investments and optimum use of existing assets.





Key Points (1)

Consideration of Long-Term Uncertainties.

> Key sources of uncertainty:

- o Generation installed capacities (mainly solar, wind)
- Peak Demand
- o Technology Costs related to energy storage development

Exogenous type of uncertainty

- o Use of a scenario tree to represent the process of uncertainty
- Investment decisions are made in such a way as to hedge against the inherent stranded-asset risks of uncertainty

Multi-Dimensional Uncertainty

- o Location-Dependent: uncertainty as to the location of connections
- o Time-Dependent: uncertainty as to the timing of connections
- Magnitude-Dependent: uncertainty as to the magnitude of connections.





Key Points (2)

Multi-Asset Capability.

> Conventional and non-conventional assets as investment alternatives:

- o Conventional Investments: Upgrades of existing transmission interconnectors
- Non-Conventional or 'flexible' investments: Energy Storage

Energy Storage technologies

- o Lithium-Ion Batteries
- Pumped-Hydro Storage

Detailed Modelling of Hydro-Units

- Hydro run-of river
- o Hydro reservoir

> Detailed Modelling of technical generation-related constraints

- o Ramp-up and ramp-down constraints
- o Consideration of 'build-time' delay for investments.





Key Points (3)

Optimal Investment Strategies covering 2020 to 2050 in the European Context.

- > Consideration of thirty three European Countries and their interconnectors.
- > Starting from 2020, the study horizon is broken down in four epochs/stages:
 - <u>o</u> 2020-2029
 - <u>o</u> 2030-2039
 - <u>o</u> 2040-2049
 - <u>o</u> 2050-2059

with investment-decision points at years: 2020, 2030, 2040, 2050.







Case Study 3





CS3 - Objectives

Case study 3 will focus on the Pan-European electricity sector in 2050

- The objective of this case study is to assess the plan4res tool's ability to capture
 - The Impact of different levels of RES integration on the European system costs
 - > Electricity generation cost

> Cost to ensure the dynamic robustness of the system (Reserves, Inertia)

▶ ...

- The Value of different flexibility services: system cost reduction coming from using the flexibility potentials of the different system assets.
 - > RES can be represented as non-flexible,
 - i.e. all generation is 'fatal' or we can account for their ability to be curtailed or can contribute to ancillary services
 - > Flexibilities from storages and additional storages can be represented
 - > Different demand response flexibilities can be modelled
- The impacts of climate change
 - > Differences in Temperature scenarios (level, dynamics)
 - > Differences in Wind/Sun scenarios with impact on RES generation potentials
 - > Including correlations







CS3 - Methodology





CS3 - Methodology

The Capacity expansion model computes the optimal mix

- electric generation plants,
- storages,
- interconnection capacities between clusters
- distribution grid capacities, Scenario valuation layer:
- The seasonal storage valuation model computes the operation strategy for seasonal storages
 - For Hydro reservoirs
 - And also all other 'seasonal' flexibilities such as Demand response
- The European unit commitment (EUC) model computes the optimal operation schedule for all the assets dealing with constraints:
 - Supply power demand and ancillary services
 - Minimal inertia in the system
 - Maximum transmission and distribution capacities between clusters
 - Technical constraints of all assets







CS3 - Methodology

Comparing several scenarii / sensitivities:

• For assessing the cost of RES integration:

High share of RES (optimistic scenario)
Low share of RES (sensitivity analysis)

For assessing value of flexibility:

- >No flexibility in the initial scenario
- Addition of flexibilities individually, and collectively

• For assessing the impact of climate change:

- >Simulation with present climate variables
- Simulation with future (2040/2050) climate variables

Data Sources:

CAPEX OPEX Energy targets Volume of installed mix => Case Study 1

Physical constraints of assets => eHighway2050

Time series profiles => C3S Energy

eHighway2050: <u>www.e-highway2050.eu</u> C3S: https://cds.climate.copernicus.eu




Case Studies – Questions?





Modelling

Daniel Beulertz, RWTH Aachen, WP leader





WP3 – Project context



Modeling overview

- Investment layer: Determine investment decisions
- Scenario valuation: Evalute investment decisions/operation al planning
- Analysis/additional tools: Impact of scenario on electricity & gas grid





Multi-Modal Investement Model

Minimize total system costs for investment pathway considering electricity, heat and transport

 $\min\left(\mathcal{C}^{inv}+\mathcal{C}^{opr}\right)$

Constraints for power balance and CO₂ emissions

$$\sum_{cs} p_{cs,t,x,y}^{ln} + p_{co,t,x,y}^{ln,slack} + g_{co,t,x,y} = \sum_{cs} p_{cs,t,x,y}^{out} + p_{co,t,x,y}^{out,slack}$$

$$o_y^{tot,Y} = \sum_{cs} e_{cs,y}^{out} * F_{cs,y}^{CO_2} \le O_y^{CO_2}$$

$$\sum_{y} F_{y}^{mult} * o_{y}^{tot,Y} \leq \sum_{y} O_{y}^{CO_{2}}$$
planes

co: Commoditycs: Transformation processt: Timestepx: Regiony: Year $p_{cs,t,x,y}^{In}, p_{cs,t,x,y}^{Out}$: Input/Output to process cs $p_{co,t,x,y}^{In,slack}, p_{co,t,x,y}^{Out,slack}$: Slack Input/Output tocommodity co $g_{co,t,x,y}$: Net-Import to commodity co $e_{cs,y}^{Out}$: Total energy output of process cs per year $F_{cs,y}^{Co_2}$: Specific CO2 emissions of process cs in year y O_y^{CO2} : Maximum allowable CO2 emissions in year y F_y^{mult} : Number of occurences of year y

Transmission Grid Expansion Model

- Optimal investment decisions for energy storage deployment and power transmission corridor upgrad/construction
- Use of benders decomposition to seperate investment and operation decisions
- Minimize total investment costs in the master problem

$$\min\sum_{m} \pi_{m} r_{\epsilon_{m}} C_{m}^{inv,tot} + \alpha_{m}$$



 π_m : Probability of the scenario tree's nodem occuring r_{ϵ_m} : Discount factor for investment costs with respect $C_m^{inv,tot}$: Total investment cost for nodem and the stage ϵ_m that them node belongs to α_m^i : Approximation of operational costs for nodem



CS 2



Capacity Expansion Model

- 🗅 Long term horizon
- Optimal generation mix with the optimal transmission and distribution grid capacities

$$\min_{\kappa} \left\{ C^{inv}(\kappa) + \max_{\eta \in \Upsilon} C^{op}(\kappa, \eta) \right\}$$

- Considering meta-scenarios (Y), e.g. choice of climate change trajectory
- Operational costs determined for a discrete meta-scenario and fixed investment capacities in mid/short term problem



CS 3



Seasonal storage valuation

Mid term horizon, minimizing the sum of operation costs on each subperiod (e.g. each week)

$$C^{op}(\kappa) = \min_{x \in \mathcal{M}} \mathbb{E}\left[\sum_{s \in S} C_s(x_s)\right]$$

- Operational costs C_s depend on installed capacity and uncertainties (load, inflows, renewable generation, outages) revealed at beginning of sub-period s
- Expextation E related to the probability distribution of uncertainties
- Evaluation of operational costs for sub-period provided by short term problem (EUC)

C^{op}(κ): Operational costs depending on investment decisions κ
 C_s: Operational costs on sub-period s
 M: Feasible set associated with operation decisions
 S: Set of sub-periods (e.g. weeks)
 x: Operation decisions on sub-period s
 κ: Investment decisions taken by capacity expansion model





European Unit Commitment Model

Minimize operational costs of available units

 $\min \sum_{i} C_{i}^{op}(p_{:,i}, p_{:,i}^{pr}, p_{:,i}^{sc}, p_{:,i}^{he}) + \alpha(v^{hy})$ $(p_{:,i}, p_{:,i}^{pr}, p_{:,i}^{sc}, p_{:,i}^{he}) \in \mathcal{M}$

Power balance constraint $\sum_{i \in I_n} p_{t,i} = D_{n,t}$

Use of Lagrangian decomposition to decouple units

$$\Theta(\lambda) = \min \sum_{i} C_{i}^{op}(p_{:,i}, p_{:,i}^{pr}, p_{:,i}^{sc}, p_{:,i}^{he}) + \lambda * \left(\sum_{n} D_{n,:} - \sum_{i} p_{:,i}\right) + \alpha(v^{hy})$$

 C_i^{op} : Operational costs of unit *i* subject to it's operational variables $p_{t,i}, p_{t,i}^{pr}, p_{t,i}^{sc}, p_{t,i}^{he}$: Provision of power, primary/secondary reserve, heat by unit *i* in timestep *t* α : Approximation of the value of seasonal storages v^{hy} : Storage level $D_{n,t}$: Electrical demand at node *n* in tempstep *t* λ : Lagrangian multiplier

CS 1

CS 3



Consideration multiple regions and electricity exchange in EUC

Updated power balance constraint

$$\sum_{i \in I_n} p_{t,i} - D_{n,t} = \sum_{l=(n,.) \in L} \sum_{n' \in N} (B_t)_{(l,n')} \left(\sum_{i \in I_{n'}} p_{t,i} - D_{n',t} \right) - \sum_{l=(.,n) \in L} \sum_{n' \in N} (B_t)_{(l,n')} \left(\sum_{i \in I_{n'}} p_{t,i} - D_{n',t} \right)$$

Flow limit constraint

$$P_{l,t}^{mn} \leq \sum_{n' \in N} (B_t)_{(l,n')} \left(\sum_{i \in I_{n'}} p_{t,i} - D_{n',t} \right) \leq P_{l,t}^{mx}$$

 $p_{t,i}$: Provision of power by unit i in timestep t $D_{n,t}$: Electrical demand at node n in tempstep t $P_{l,t}^{mn}/P_{l,t}^{mx}$: Minimum/Maximum allowable flow on line l in timestep tB: PTDF-Matrix



European Unit Commitment Model (3)

- Country-specific load constraint
- Coupling of countries by market coupling algorithm
- Positive quantities for production-bids and negative quantities for demand-bids
- Price for supply bids defined by the Lagrangian multiplier of current EUC's iteration

$$\begin{split} \min_{a} \sum_{z} \sum_{b} M_{z,b}^{bid} C_{z,b}^{bid} a_{z,b} \\ \sum_{b \in B^{z}} M_{z,b}^{bid} a_{z,b} + \sum_{l} f_{l}^{el} I_{z,l} = 0 \\ f_{l}^{el} \leq F_{l}^{el} \end{split}$$





CS 1

Submodels (1)

Power plants

- Operational decision of power plants based on their specific fuel costs
- Technical constraints (ramping, min up-/downtimes,...)

Storages

- Hydro storages including complex cascaded systems
- Battery storages

🗆 Heat

- Aggregation of decentral thermal & electric units (boilers, heatpumps, CHP, thermal storages)
- Supply of thermal demands by aggregated units and power plants via district heating





CS 1

CS 3

Submodels (2)

CS 1 CS 3

E-mobility

Storage capability of electric vehicles (vehicle-to-grid, power-to-vehicle)
 Limitation of storage availability by driving profiles

Centralized demand response/Distributed load management

- Load shifting of a given energy consumption during a sub-period
- Load curtailment based on a given potential (e.g. during one year)

□ Intermittent/Distributed generation

Generation of wind, solar, run of river based on meteorological profiles

Power-to-gas

Operation of power-to-gas units based on a given gas price





Submodels – Power plants

Minimize operational costs with respect to Lagrangian multiplier

 $\min_{p,u,z} (C - \lambda) p - \lambda^{pr} p^{pr} - \lambda^{sc} p^{sc} + C^{fx} u + C^{st} z^{st}$

Operational constraints

 $p_t + p_t^{pr} + p_t^{sc} \leq P_t^{mx} u_t$ $p_t - p_t^{pr} - p_t^{sc} \ge P_t^{mn} u_t$ $p_t^{pr} \leq \rho_t^{pr} p_t$ $p_t^{sc} \leq \rho_t^{sc} p_t$ $p_t \leq p_{t-1} + u_{t-1}G_t^{up} + (1 - u_{t-1})P_t^{mn}$ $p_{t-1} \leq p_t + u_t G_t^{dn} + (1 - u_t) P_t^{mn}$ $u_t \ge u_{t'} - u_{t'-1}$, for $t' = t - \tau^{up}$ $u_t \le 1 - u_{t'-1} + u_{t'}$, for $t' = t - \tau^{dn}$ $u_t - u_{t-1} \leq z_t^{st}$

 $\begin{array}{l} p_t: \text{Power generated by a unit in timestep } t \\ p_t^{pr}, p_t^{sc}: \text{Primary/secondary reserve generated by a unit in timestep } t \\ u_t: \text{Status (on/off) of unit in timestep } t \\ z^{st}: \text{Auxiliary variable indicating start of a unit in timestep } t \\ C, C^{fx}, C^{st}: \text{Variable production, fixed production and startup costs} \\ \rho_t^{pr}, \rho_t^{sc}: \text{Partition of power generation that can be used for primary/secondary reserve in timestep } t \\ P_t^{mn}, P_t^{mx}: \text{Minimum/Maximum production level in timestep } t \\ G_t^{up}, G_t^{dn}: \text{Allowable ramping rate in timestep } t \\ \tau^{up}, \tau^{dn}: \text{Minimum up-/downtime of a unit} \end{array}$

CS 1

CS₃

Supplementary models – Gas Network Optimization Models

Nomination Validation (NoVa)

- Is the given nomination that specifies amounts of gas flow at entries and exits technically feasible?
- Stationary gas network model
- Network decisions are discrete, gas physics are continuous and non-linear: A mixed integer non-linear program (MINLP)
- Two model extensions to NoVa:
 - Allowable limits for electricity induced nomination
 - Re-dispatch electricity induced nomination (optional)

<u>Given:</u>

- A detailed description of gas network
- A nomination

Constraints:

- Flow conservation at nodes
- Pipelines: Weymouth Equation
- Active devices: Valves (open or closed); Control valves (active, bypassed or closed), Compressor stations

Output:

- Settings for the active devices
- Values for the physical parameters of the network that comply with gas physics technical limitations



CS 1

Modelling – Questions?





Implementation

Utz-Uwe Haus, CRAY HPE, WP leader Antonio Frangioni, University of Pisa Mauro Dell'Amico, University of Modena





Data Transformation Tools





Transformation tools input-output



Transformations...

Data Transformation

- Spatial aggregation/disaggregation
- Time aggregation
- Gas timeseries transformation

Data Formatting

- Scenarios to NetCDF format
- Gas raw data transformation into GasLib format

Transformation utility

Massive data format transformation



Transformation: Spatial Aggregation







Aggregation/disaggregation example

Input data (timeseries) at zone level



Formatting: NetCDF Transformation

Transforms excel file and timeseries files into a NetCDF file that describes the UC Problem





Formatting: GasLib Transformation

Transforms raw data files into GasLib XML format







IT Platform : WorkFlows and Container





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Workflow

- Data from several sources are collected on MarketLab (MKL)
- Move data to Staging Transformations Solve Store phases



Core components





Containerized Compute Environment

- Same executables run everywhere
- No dependency issues
- Add-on software (license restricted) can be locally added in a standardized way
- Directory structure layout predefined so software can rely on it cross-site
- Using <u>singularity</u>
- Windows needs virtual machine, macOS and Linux run containers natively



Containers: Why?

Containers solve the problem of making your software to run reliably when moved from one computing environment to another

- Using containers allows to deploy applications across operating systems without having to build and configure separately
- In contrast to virtual machines, which virtualize the hardware and need a complete operating system, containers interface directly with the host's Linux kernel, so they are faster to deploy and run

Singularity Privileges Design

Singularity launches the container with calling user privileges in the appropriate process context

There is no root daemon process and no escalation of privileges within the container

Limits user's privileges (inside user == outside user)

Recurring Problem in Computational Workflows:

- Data movement is primary bottleneck
- Massive interest in flexibility and insulation/abstraction
 - Cpu / accelerator
 - Memory
 - Interconnect
 - Abstraction layers should not tie into an architecture
- □ Memory is 20x slower than 1980
 - The complex memory hierarchy isn't even here yet!
- I/O to disk is used to couple applications because of a lack of general-purpose tools
 - Workflow coupling can often be abstracted as input/output
 - Not every communication needs a full-fledged protocol

Universal Data Junction (UDJ)

Producer (M nodes)

Consumer (N nodes)

Parallel file system

UDJ features

- Library-based, no runtime
- Transport method selected at runtime (file, cephfs, rados, MPI[-DPM])
- Based on data description + 0-copy semantics
- BSD 3-clause licensing
- Features:
 - Automatic redistribution for cyclic an block-cyclic tensors (ASPEN algorithm) integrated
 - Aggregation and chunking at transport layer
 - Transparent MPI-DPM without user-visible client-server semantics
 - MPI transport using fully nonblocking operations
 - Fortran interface

Using UDJ

Use and initialization:

- •#include ``udj.h"
- link with -ludj
- •call udj_init()

Define CDO views for data to be transported using UDJ

- No data copying needed
- Distribution description and size
 - General case
 - ... and convenience methods
- CDO ID ("Tag")
- Send/Receive as needed
- Synchronous or asynchronous

Runtime configuration

- Set specific transport method
 - Env UDJ_TRANSPORT_ORDER=MPI,RADOS,FS
 - Default is to automatically choose best available

Advanced usage

- •Use multiple transports explicitly
- •Use scripting language interface
 - SWIG wrappers for python for udj.h (WIP)

• call udj_finalize()

Defining workflows: Data-driven

- Using <u>swift/t</u> scripting language
- Data-dependency driven tasking environment
 - Tasks can be swift/t scripts, shell scripts, executables
 - Built-in support for common mathematical operations
 - Transparent access to MarketLab service implemented as library functions

```
int X = 100, Y = 100;
int A[][];
int B[];
foreach x in [0:X-1] {
  foreach y in [0:Y-1] {
    if (check(x, y)) {
        A[x][y] = g(f(x), f(y));
    } else {
        A[x][y] = 0;
    }
    }
    B[x] = sum(A[x]);
```


SMS++

The European Unit Commitment in SMS++

• Schedule a set of generating units to satisfy the demand at each node of the transmission network at each time instant of the horizon (24h)



- Several types of almost independent blocks + linking constraints
- Perfect structure for Lagrangian relaxation^{1,2}



Borghetti, F., Lacalandra, Nucci "Lagrangian Heuristics Based on Disaggregated Bundle Methods [...]", IEEE TPWRS, 2003 Scuzziato, Finardi, F. "Comparing Spatial and Scenario Decomposition for Stochastic [...]" IEEE Trans. Sust. En., 2018



The Seasonal Storage Valuation in SMS++

• Manage water levels in reservoirs considering uncertainties (inflows, temperatures, demands, ...) to minimize costs over the time horizon (1y)



- Very large size, nested structure
- Perfect structure for Stochastic Dual Dynamic Programming^{3,4} with multiple EUC inside

Pereira, Pinto "Multi-stage stochastic optimization applied to energy planning" Math. Prog., 1991 van-Ackooij, Warin "On conditional cuts for Stochastic Dual Dynamic Programming" arXiv:1704.06205, 2017



The Investment Layer in SMS++

 Plan production/transmission investments considering uncertainties (technology, economy, politics, ...) to optimally achieve goals (cost, pollution, CO₂ emissions, ...) over the time horizon (30y)



- Many scenarios, huge size, multiple nested structure
- Perfect structure for either Benders' or Lagrangian decomposition⁵ with multiple SSV inside, each with multiple EUC inside





How do you actually solve such a thing?

- Modeling system: easily construct a huge, flat = unstructured matrix to be passed to a general-purpose, flat solver (= no way)
- Some solvers offer one-level decomposition (Benders, CG = DW)
- Automatically recovering structure from a matrix⁶, but only one level
- Only one tool (that I know of) for multiple nested structure^{7,8}, but only solves continuous problems by Interior Point methods
- Nothing for multilevel, heterogeneous approaches (such as, but not only, decomposition), e.g., allowing specialized solvers for each block

So far



Furini, Lübbecke, Traversi et. al. "Automatic Dantzig-Wolfe reformulation of mixed integer programs" *Math. Prog.* 2015 Gondzio, Grothey "Exploiting Structure in Parallel Implementation of Interior Point Methods [...]" *Comput. Man. Sci.*, 2009 Colombo et al. "A Structure-Conveying Modelling Language for Mathematical [...] Programming" *Mathe. Prog. Comp.*, 2009

Design goals



- A modelling system which:
 - $\bullet\,$ explicitly supports the notion of block $\equiv\,$ nested structure
 - separately provides "semantic" information from "syntactic" details (list of constraints/variables = one specific formulation among many)
 - allows exploiting specialised solvers on blocks with specific structure
 - caters all needs of complex solution methods: dynamic generation of constraints/variables, modifications in the data, reoptimization, ...
- Open source (LGPL3) C++17 library

https://gitlab.com/smspp/smspp-project

• Easily extendable "core" classes + [interface with] efficient general solvers

Built-in asynchronous and parallel capabilities (thanks Cray!)
Set of (more or less) specialized blocks/solvers for plan4res



The core SMS++





The Unit Commitment in SMS++



Description of UC problem

Coupling constraints

Sub problems

SCIP / Bundle Solver



The Seasonal Storage in SMS++



Solvers in SMS++

Existing Solvers

- MILPSolver (wrapper for CPLEX/SCIP)
- BundleSolver
- SDDPSolver (wrapper for StOpt)
- Specialised Solvers for SubProblems related to units (ThermalDPSolver, MCFSolver, ...)

Existing Block & support components

- MCFBlock, MILPSolver, AbstractBlock, PolyhedralFunctionBlock, AbstractPath
- Function (inexact computation), C05Function (1st-order information), LinearFunction, DQuadFunction ...
- LagBFunction/BendersBFunction for Lagrangian/Benders' decomposition, PolyhedralFunction
- StochasticBlock (handles data change with "methods factory")
- UCBlock, UnitBlock, NetworkBlock, many derived ones (ThermalUnitBlock, HydroUnitBlock ...)
- SDDPBlock to interface with StOpt



Solvers

Thorsten Koch, ZIB, WP leader Antonio Frangioni, University of Pisa





Decomposition





Original version: NDOSolver/FiOracle

• General framework for convex non-differentiable optimization



- Clean interface separation between solver and user's code ("oracle")
- Different :NDOSolver with various cost/convergence trade-offs
- Best one most often generalized⁹ Bundle method ≡ different forms of the "master problem"
- Again, clean interface separation: MPSolver in charge of master problem





MPSolvers

- Specialized QP solver for proximal aggregated version¹⁰
- However, disaggregated version often much better¹¹
- \bullet Use general-purpose LP/QP solver via <code>OsiSolverInterface</code>
- Benefit: can solve arbitrarily-structured master problems
- Crucial if some components are "easy"¹² ≡ Lagrangian function of small, explicitly know LPs/QPs
- Happens a lot in (E)UC, can have a huge impact on performances^{2,12}

¹⁰ F. "Solving semidefinite quadratic problems within nonsmooth optimization algorithms" *Computers & O.R.*, 1996
¹¹ Borghetti, F., Lacalandra, Nucci "Lagrangian [...] for Hydrothermal Unit Commitment", *IEEE Trans. Power Sys.*, 2003
¹² F., Gorgone "Bundle methods for sum-functions with "easy" components [...]" *Math. Prog.*, 2014



The NDOSolver/FiOracle project

• Open source (LGPL3) C++11 library

https://gitlab.com/frangio68/ndosolver_fioracle_project

- Supports complex interaction between solver and oracle:
 - multiple components, one linear component, "easy" components
 - inexact function computation¹³
 - multiple subgradients and dynamic linear constraints
 - changes in the function
- Particularly suited for Lagrangian-based approached to integer programs:
 - computation of "convexified" primal solution for branching/heuristics
 - support of dynamic separation of linking inequalities¹⁴
 - support for reoptimization after branching

van Ackooij, F. "Incremental bundle methods using upper models" SIOPT, 2018

, Lodi, Rinaldi "New approaches for optimizing over the semimetric polytope" Math. Prog., 2005



New version: BundleSolver



- Native re-implementation incorporating all recent developments^{13,15}
- Solves any :Block with CO5Function/LinearFunction objective, comprised in sub-Block = natively supports disaggregated version
- (temporarily) re-uses existing MPSolver but exploiting MILPSolver for "easy" components^{2,12} = LagBFunction (with linear stuff)
- Full support for all Modification => almost ready for dynamic "easy" components = Stabilized Structured Dantzig-Wolfe¹⁶



¹⁵ F. "Standard Bundle Methods: Untrusted Models and Duality" in *Numerical nonsmooth optimization*, 2020
¹⁶ F., Gendron "A Stabilized Structured Dantzig-Wolfe Decomposition Method" *Math. Prog.*, 2013



BundleSolver distinguishing features

- Ready for all CO5Function: LagBFunction, BendersBFunction, PolyhedralFunction, ...
- Any :Block + :Solver + LagBFunction/BendersBFunction = Lagrangian/Benders' decomposition almost without user's code
- LagrangianDualBlock/BendersDecompositionBlock possible to automate production of LagBFunction/BendersBFunction
- Support all Modification \equiv Stabilized Structured Dantzig-Wolfe¹⁶ \implies Stabilized¹⁷ Structured Benders' decomposition (?!)
- Still a lot to learn about practicality of incremental Bundle methods¹³
- Native parallel support in Solver = fully asyncronous Bundle methods¹⁸ both in function computation and master problem solution

van Ackooij, F., de Oliveira "Inexact Stabilized Benders' Decomposition Approaches, with Application to [...]" CO&A, 2016
van Ackooij, F., de Oliveira, Malick "Asynchronous Bundle methods" working paper, 2020



Solving Large Mixed Integer Linear Problems with SCIP







What is SCIP?

SCIP (Solving Constraint Integer Programs)

provides a full-scale MIP and MINLP solver,

- □ is constraint based,
- Incorporates:
 - MIP features (cutting planes, LP relaxation), and
 - MINLP features (spatial branch-and-bound, OBBT)
 - CP features (domain propagation),
 - SAT-solving features (conflict analysis, restarts),
- □ is a branch-cut-and-price framework,
- has a modular structure via plugins,
- □ is free for academic purposes,
- □ and is available in source-code under <u>http://scip.zib.de</u> !





SCIP Optimization Suite

Toolbox for generating and solving constraint integer programs, in particular Mixed Integer (Non-)Linear Programs:

ZIMPL

model and generate LPs, MIPs, and MINLPs

SCIP

□ MIP, MINLP and CIP solver, branch-cut-and-price framework

SoPlex

revised primal and dual simplex algorithm

GCG

generic branch-cut-and-price solver

UG

framework for parallelization of MIP and MINLP solvers





SCIP in plan4res

SCIP has been enhanced with the purpose of efficiently solving atomic LP and MIP models appearing in several parts of the plan4res project.

Besides improving out-of-the-box LP and MIP solution performance of SCIP, these enhancements have also been focused on:

- Problem-specific primal heuristics for time-indexed MIP formulations which appear frequently in the plan4res context
- Exploitation of shared-memory parallelization complementary to the task-based parallelization infrastructure developed in plan4res





SCIP Releases - 1

SCIP Optimization Suite 6.0 (July 2018) & 6.0.1(Jan 2019) released

- □18% speedup on hard MIPs
- □66% speedup on hard MINLPs

Enhancements

- New primal heuristics to improve solution of MIPs with time-indexed structure
- Improved selection of cutting planes to improve MIP performance
- Enhanced LP performance by updating SCIP's underlying LP solver SoPlex
- Focus on decomposition methods
 - new generic Benders decomposition framework
 - new version of the generic column generation solver GCG





SCIP Releases - 2

SCIP Optimization Suite 7.0 is planned in February 2020:

22% speed up on ZIB MIP benchmark problems (Preliminary test results)
35% speed-up on hard MIP instances (Preliminary test results)

Enhancements:

Parallel Presolving Library is released with SCIP Optimization Suite 7.0

- for (mixed integer) linear problems
- integration in SCIP yields a 4% speed-up (sequential)
- The primal-heuristic GINS (Graph-Induced Neighborhood Search) has been extended to exploit user provided decomposition information
- Degeneracy-aware branching rule has been implemented to improve branching on problems with high-degeneracy
- Symmetry handling has been revised





Parallel Presolving Library -1



- SCIP has a general constraint-based view of possibly not even linear constraints
- Presolve libray has a global view on linear constraint matrix which is important for a fast implementation of some MILP-specific presolving steps





Parallel Presolving Library -2

Parallelization

- Parallel implementations of expensive presolving steps
 - probing, dominated columns, sparsification, parallel rows/columns
- Presolving steps can run in parallel: Presolving library detects and discards conflicting reductions
- Same results regardless of thread number by exploiting data parallelism



Plan4res Public Results

Documents

Modelling documents: D3.1 & Joint paper

Case Study: D2.1 (detailed description) & D2.2/3/4 (Results)

Software Architecture D6.1

Scientific papers



Data

Public Dataset (and document describing how it was built)



Home Project v Stakeholders Events News Results v

Soft	ware	and	data
Linese	Desults		

- NDOSolver/FiOracle (May 30, 2019)
 - New version of NDOSolver/FiOracle decomposition solver interfaced and/or natively ported under SMS++, providing asynchronous capabilities Visit

Singularity (May 30, 2019)

Singularity container definition for use with the Singularity Community Edition platform [https://www.sylabs.io/singularity/]

& StOpt 2.6 (April 30, 2019)

The STochastic OPTimization library (StOpt) aims at providing tools in C++ for solving some stochastic optimization problems.

SCIP Optimization Suite 6.0.1 (July 2, 2018)

Latest version of the SCIP Optimization Suite, which is currently one of the fastest non-commercial solvers for mixed integer programming (MIP) and

Software

UDJ (BSD-3 license) **Demonstrator code** base SMS++ BundleSolver **MILPSolver SDDPSolver StOPT** SCIP Data Transformation tools



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Questions?

Thank you







