

# How Good are The Traditional Optimal Energy Scheduling Approaches?

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PowerWeb

February 2016

# Outline

- 1 Introduction
- 2 Assumptions: Dealing with “Certainty”
  - Energy-Based Scheduling vs. Operation
  - Infeasible Energy Delivery
  - Power Scheduling: The Power-based UC
- 3 Case Studies: “Ideal” Stochastic UC
- 4 Conclusions

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  - providing **flexibility** for **real-time** operation
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**Underlying assumption:**

**UC generation schedule can always deliver what it promises**

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## 2 Assumptions: Dealing with "Certainty"

- Energy-Based Scheduling vs. Operation
- Infeasible Energy Delivery
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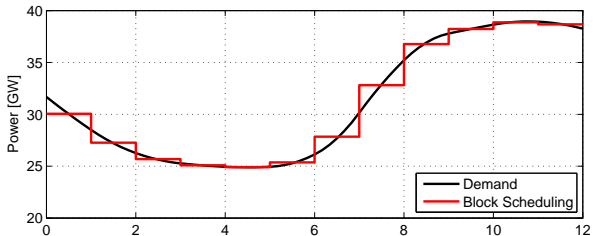
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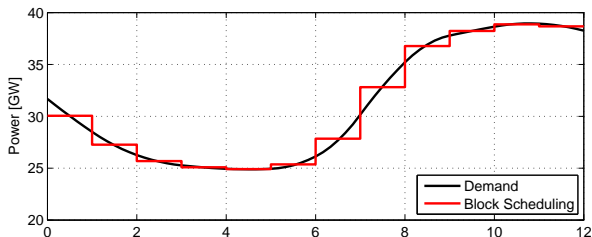
# Energy-Based Scheduling: what is scheduled

Energy blocks satisfying hourly demand:



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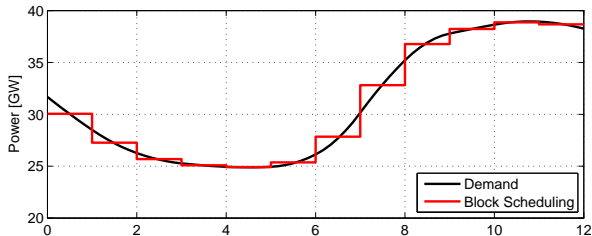
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Generation-Demand balance is needed in real time

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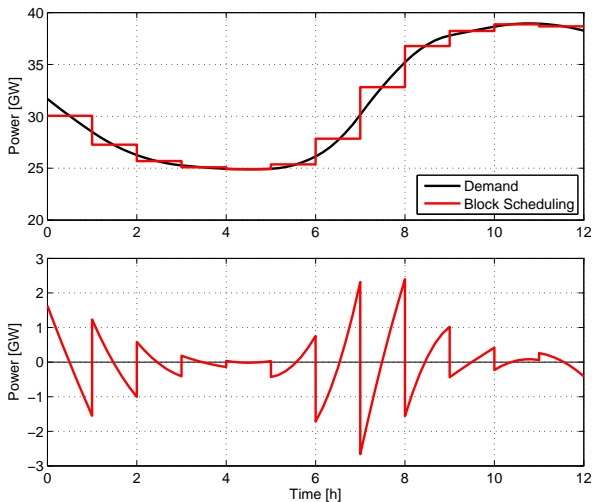
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reserves provide the difference

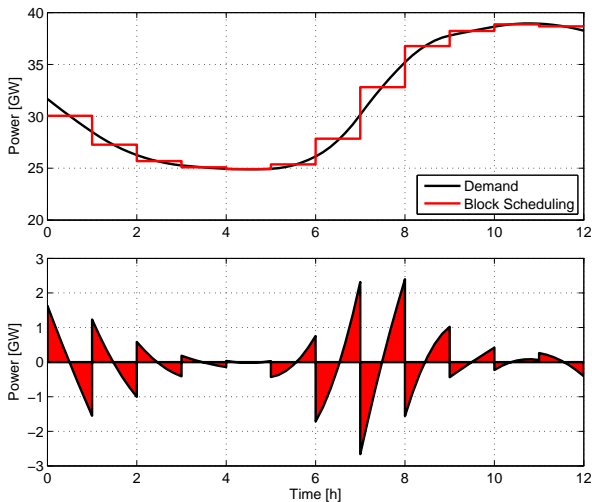
# Energy-Based Scheduling: Deployment

Reserve deployment and impact on frequency



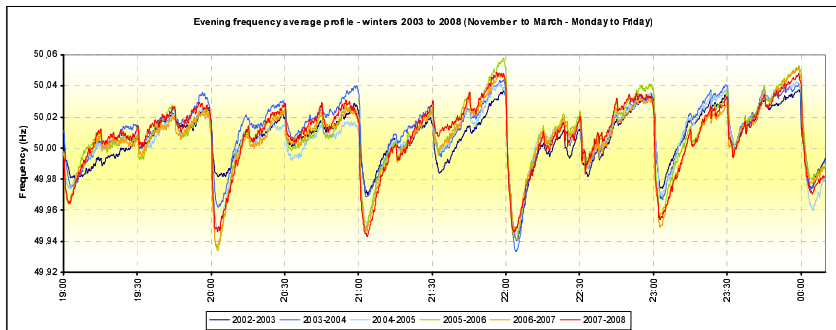
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# Energy-Based Scheduling: Impact on Frequency

Frequency deviations in the European grid: years 2003-2008<sup>1</sup>

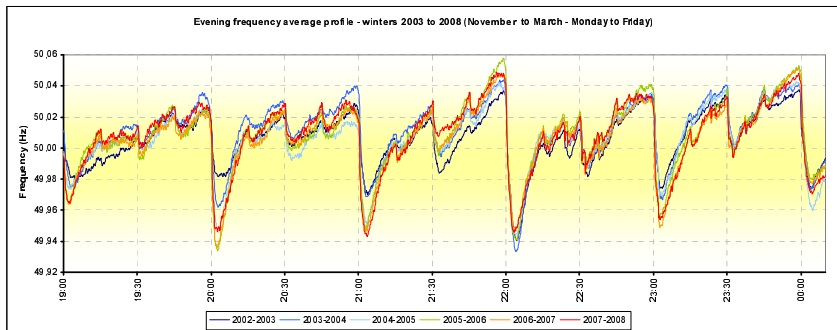


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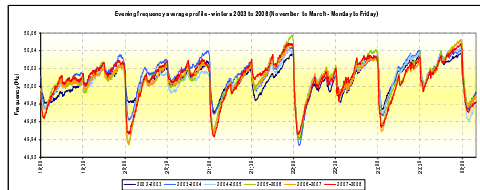
- Frequency deviations equivalent to 2GW generation outages.
- Many times everyday and increasing<sup>2</sup>
  - excessive use of **primary & secondary** reserves  $\Rightarrow$   $\uparrow$ \$ &  $\downarrow$ flex.

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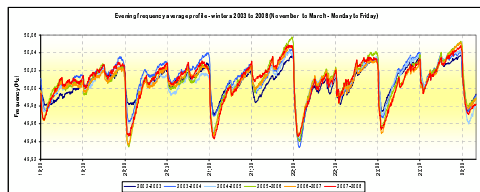
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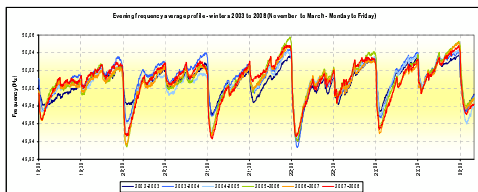
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# Energy-Based Scheduling: Impact on Frequency

- As **power systems change**, the traditional Energy Scheduling paradigm must change
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- **Microgrids & smart grids** could face worse consequences ( $\downarrow$  inertia)
- Even **DC systems** might face similar problems (in voltage)

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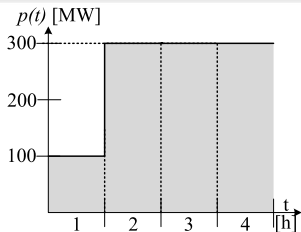
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# Energy Scheduling

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Example:  $\bar{P} = 300\text{MW}$ ;  $\underline{P} = 100\text{MW}$ ; Up/Down ramp rate: 200 MW/h

## Traditional UC



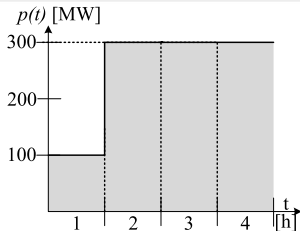
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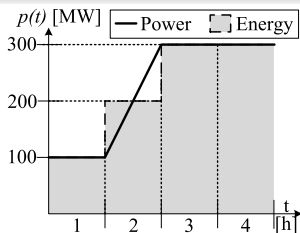
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## Feasible energy profile



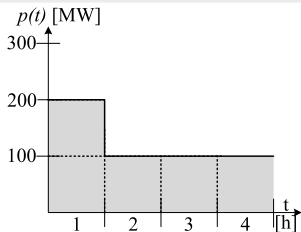
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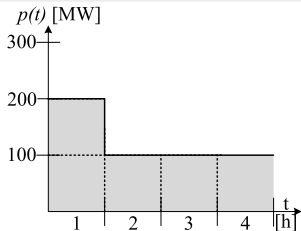
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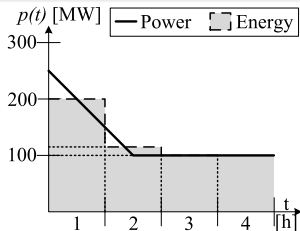
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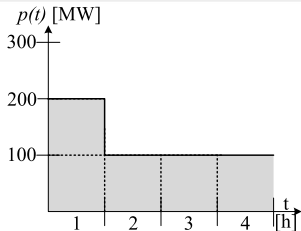
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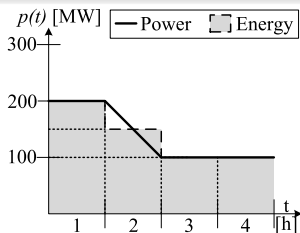
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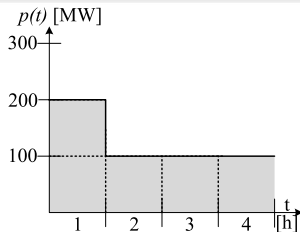


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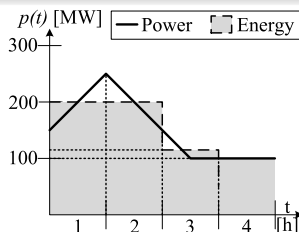
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Infeasible energy delivery<sup>3</sup>  
Overestimated ramp availability



A clear difference between power and energy is required

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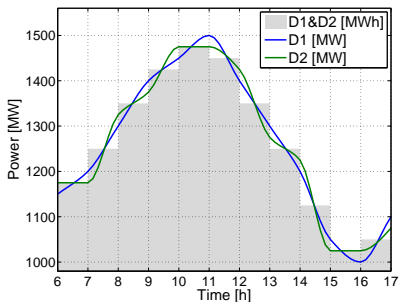
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# Energy vs. Power Profiles

## Demand Example



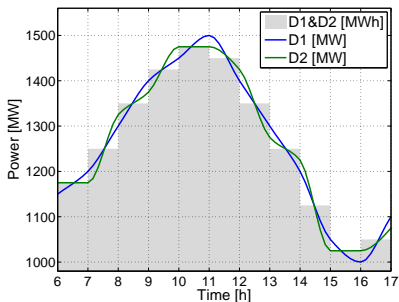
## Demand requirements

	Hour	D1	D2
Ramp [MW/h]	9-10	50	100
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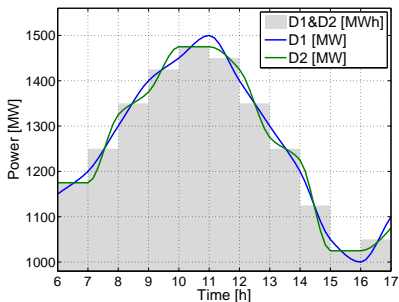


Planning 1 **Energy** Profile  $\Rightarrow$  **cannot guarantee the final power profile**<sup>4</sup>

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Planning 1 **Power** Profile  $\Rightarrow$  guarantees the unique energy profile<sup>3</sup>

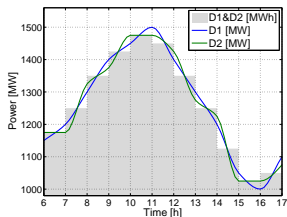
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# Power Scheduling: Power-Based UC

UC was reformulated for better scheduling ( $\downarrow$  costs)<sup>5,6</sup>

- Key features:

- Clear distinction: **energy** vs. **power**



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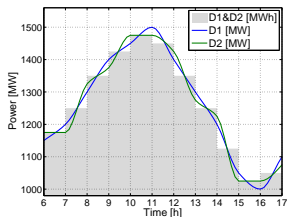
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- Linear piecewise power scheduling
  - Power demand balance
  - Reserve constraints depending on ramp availability



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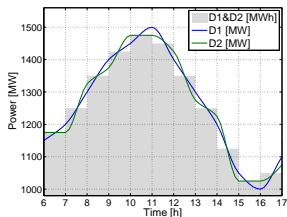
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## ■ Challenge:

- **Trade-off:** Model detail vs. Computational burden<sup>6,7</sup>



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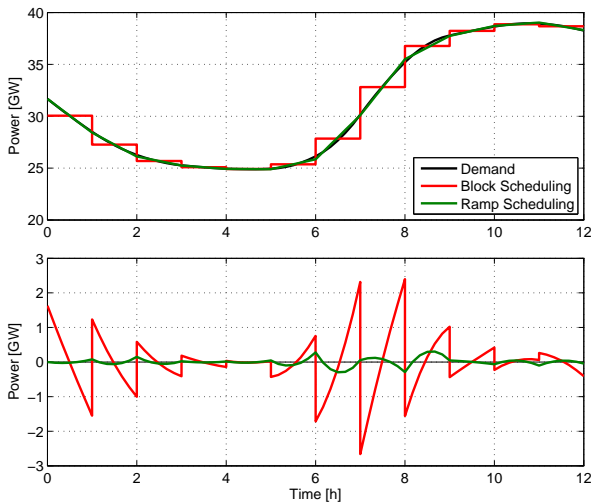
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<sup>7</sup>G. Morales-Espana, J. M. Latorre, and A. Ramos, "Tight and compact MILP formulation of start-up and shut-down ramping in unit commitment," *IEEE Transactions on Power Systems*, vol. 28, no. 2, pp. 1288–1296, 2013



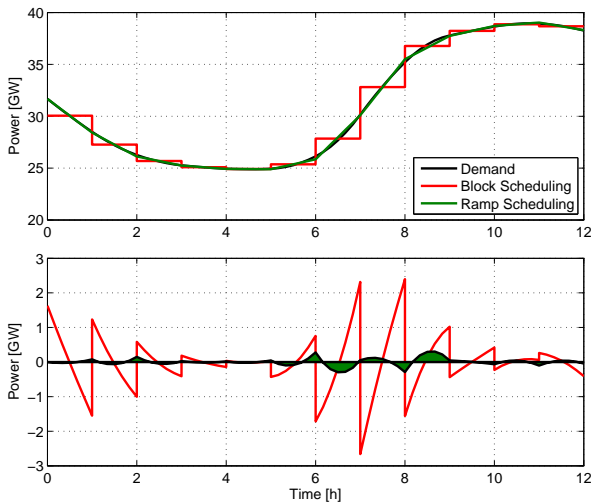
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Energy-Based (block, stepwise) vs. Power-Based (ramp, piecewise)



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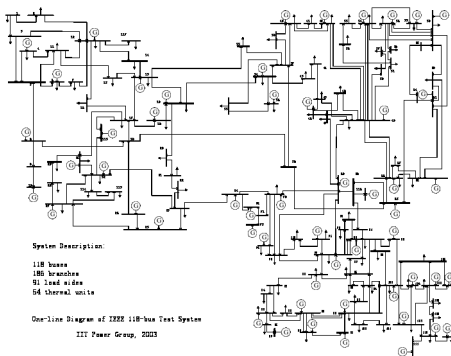
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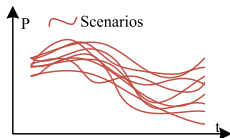
# IEEE-118 Bus System



- 54 thermal units; 118 buses; 186 transmission lines; 91 loads
  - + 10 Quick-start units ( $\sim 10\times$  more expensive)
  - 24 hours time span
  - 3 wind farms, 20 wind power scenarios

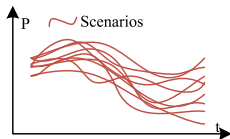
# Case Study

- 2 Stochastic UC formulations:
  - **E-UC:** Traditional Energy-based UC
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- All problems solved with Cplex 12.6.0, stop criteria:
  - 0.05% opt. tolerance or 24h time limit

# Evaluating "Ideal" Stochastic UCs

## ■ Scheduling Stage:

- Obtains **hourly** commitment decisions for **slow-start** units
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- **5 min** dispatch decisions for all units
- + **Quick-start** units' commitment decisions
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- **5 min** dispatch decisions for all units
- + **Quick-start** units' commitment decisions
- by solving **5-min network-constrained quick-start UC**
- Penalties:
  - Demand-balance violation costs: 10000 \$/MWh
  - Network violation costs: 5000 \$/MWh
  - Negative wind bids: -50 \$/MWh

## Energy-Based vs. Power-based UC: Evaluation

	Scheduling (hourly)		Real-time dispatch (5-min)	
	Costs <sup>†</sup> [k\$]	Curt [%]	Costs <sup>†</sup> [k\$]	Curt [%]
E-UC	747.3	1.3		
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- **In the scheduling stage:**

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- and the P-UC
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- P-UCs turned out to be **more flexible** (↓ Curt) than E-UC

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# Conclusions

- Energy Scheduling **cannot** deal efficiently with **known conditions**
  - Not even an “ideal” stochastic energy-based UC
  - $\Rightarrow$  **using the reserves to deal with known conditions** in real-time



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# Conclusions

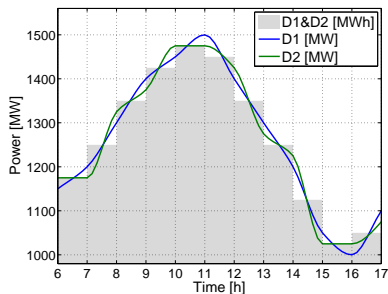
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- **Efficiency of scheduling approaches** must be measured based on **ex-post performance**, and **not ex-ante as usually done**
  - by using electrical system models measuring the **use of primary, secondary & tertiary reserves**

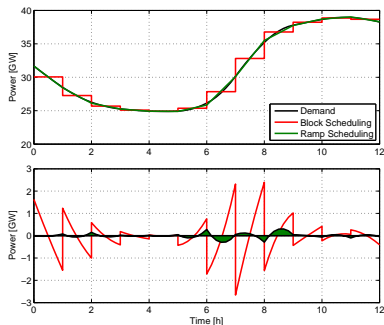
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# Research Challenge: URSES project

- Create markets based on power trajectories:
  - Providing the right price signals for the system's energy & ramp requirements
  - Better following the actual demand
    - Avoiding unnecessary and costly use of reserves
    - Avoiding possibility of gaming: energy vs. reserve markets









# Questions

Thank you for your attention

For questions and **possible future collaboration**:  
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## For Further Reading

-  [ENTSO-e, “Frequency Quality Investigation, excerpt of the final report,” UCTE AD-HOC, Report, Aug. 2008.](#)
-  [ENTSO-e and Eurelectric, “Deterministic Frequency Deviations: 2nd stage impact analysis,” ENTSO-e, Report, Dec. 2012.](#)
-  [X. Guan, F. Gao, and A. Svoboda, “Energy delivery capacity and generation scheduling in the deregulated electric power market,” \*IEEE Transactions on Power Systems\*, vol. 15, no. 4, pp. 1275–1280, Nov. 2000.](#)
-  [G. Morales-Espana, A. Ramos, and J. Garcia-Gonzalez, “An MIP formulation for joint market-clearing of energy and reserves based on ramp scheduling,” \*IEEE Transactions on Power Systems\*, vol. 29, no. 1, pp. 476–488, 2014.](#)
-  [G. Morales-España, C. Gentile, and A. Ramos, “Tight MIP formulations of the power-based unit commitment problem,” \*en, OR Spectrum\*, pp. 1–22, May 2015.](#)
-  [G. Morales-Espana, J. M. Latorre, and A. Ramos, “Tight and compact MILP formulation of start-up and shut-down ramping in unit commitment,” \*IEEE Transactions on Power Systems\*, vol. 28, no. 2, pp. 1288–1296, 2013.](#)