

Solving the Grid Optimization Competition Challenge 3 Problem

Bernard Knueven Mixed Integer Programming Workshop 2024 5 June 2024

Problem Statement

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- Multiperiod security constrained AC unit commitment
	- Nonlinear AC power flow / balance
		- Real/reactive power production/consumption and balance
		- Voltage magnitude/angle
		- Discrete shunt steps
		- Topology optimization
	- Branch contingencies using linear real power flow / balance
	- Detailed generator/load modeling
		- Startup/shutdown
		- Reactive power limits determined by real power output
		- Minimum up/down requirements
	- Suite of reserve products (both generators and loads)
- Objective: Find the best solution

Problem Statement

Grid Optimization Competition Challenge 3 Problem Formulation

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May 15, 2023

[https://gocompetition.energy.gov/sites/default/file](https://gocompetition.energy.gov/sites/default/files/Challenge3_Problem_Formulation_20230515.pdf) [s/Challenge3_Problem_Formulation_20230515.pdf](https://gocompetition.energy.gov/sites/default/files/Challenge3_Problem_Formulation_20230515.pdf)

- 62 pages
- 320 equations
- ~400 pieces of nomenclature

• Solution evaluation code provided by PNNL

Competition Format

- Four Events
	- January 2023
	- April 2023
	- June 2023 (Prize Money)
	- September 2023 (Prize Money)
- Code is submitted to Pacific Northwest National Laboratory (PNNL) and evaluated using a single node on their cluster
	- 64-cores (2 AMD EPYC 7502 CPUs)
	- 256 GB memory
	- Linux (Centos 7.8)

- Technical Details

Created On: 09/01/2023 - 16:44 Repository Name: KnOWS Repository Branch: deployment Configuration Information from submission.conf: dataset=E3.1 model=C3E3N00617D1 scenario=001 language=cpp

export GUROBI_HOME=\$GUROBI_1002_HOME export PATH="\$GUROBI_HOME/bin: \$PATH" export GRB LICENSE FILE="\$APPS BASE/gurobi/license/gurobi client.lic"

export LD_LIBRARY_PATH="\$GUROBI_HOME/lib: \$LD_LIBRARY_PATH" export LD_LIBRARY_PATH="\$OUTPUT_DIR/../src/lib:\$LD_LIBRARY_PATH" export LD LIBRARY PATH="\$APPS BASE/ipopt dependencies/usr/local /lib: \$LD LIBRARY PATH"

module load mkl cmake gcc/11.2.0 mvapich2/2.3.7 boost/1.68 srun options=-n 48

Problem Instances

Solution Approach

Competition Team (The Blackouts)

- University of Tennessee
	- Jim Ostrowski
	- Ethan Deakins
- Lawrence Livermore National Laboratory
	- Jean-Paul Watson
	- Jonathan Schrock
- Sandia National Laboratories
	- Bill Hart

Solution Approach

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NLP / Ipopt

Custom

Evaluation

MIP / Gurobi

Lazy

Solution Approach

Software Stack

- Implemented in C++
- Gurobi 10
- Coek modeling library
- Ipopt
	- HSL MA97
	- AMPL ASL
- UMFPACK
- Eigen
- MPI

AC Power Flow

AC Power Flow / Balance

$$
\min \sum_{c \in C} \left(-w_c p_c + \rho/2 (p_c - \widehat{p}_c^{UC})^2 \right) + \sum_{g \in G} \left(-w_g p_g + \rho/2 (p_g - \widehat{p}_g^{UC})^2 \right)
$$
\n
$$
\sum_{c \in C_i} p_c + \sum_{l \in L_i^{fr}} p_l^{fr} + \sum_{l \in L_i^{t_0}} p_l^{t_0} = \sum_{g \in G_i} p_g \quad \forall i
$$
\n
$$
\sum_{c \in C_i} q_c + \sum_{l \in L_i^{fr}} q_l^{fr} + \sum_{l \in L_i^{t_0}} q_l^{t_0} = \sum_{g \in G_i} q_g \quad \forall i
$$
\n
$$
p_l^{fr} = G_l v_{i(l)}^2 - G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) - B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)}) \quad \forall l
$$
\n
$$
p_l^{t_0} = G_l v_{j(l)}^2 - G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) + B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)}) \quad \forall l
$$
\n
$$
q_l^{fr} = -B_l v_{i(l)}^2 + B_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) - G_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)}) \quad \forall l
$$
\n
$$
q_l^{t_0} = -B_l v_{j(l)}^2 + B_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) + G_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)}) \quad \forall l
$$
\n
$$
v_l^{\min} \le v_i \le v_l^{\max} \quad \forall i \qquad \text{commiments from UC}
$$

Unit Commitment: Transmission Limits & ADDM

$$
\begin{aligned}\n\min \quad &-z^{\text{ms}} + \sum_{c \in C} \left(w_c p_c + \rho / 2 \left(p_c - \widehat{p_c}^{AC} \right)^2 \right) + \sum_{g \in G} \left(w_g p_g + \rho / 2 \left(p_g - \widehat{p_g}^{AC} \right)^2 \right) \\
&+ \sum_{c \in C} \left(\rho / 2 \left(q_c - \widehat{q_c}^{AC} \right)^2 \right) + \sum_{g \in G} \left(\rho / 2 \left(q_g - \widehat{q_g}^{AC} \right)^2 \right)\n\end{aligned}
$$

subject to:

$$
\sum_{c \in C} p_c + p^{\text{loss}} = \sum_{g \in G} p_g
$$

hundreds more constriants…

Questions: What to do about loss term p^{loss} ? Transmission Limits?

Transmission Limits

$$
\left((p_l^{\text{fr}})^2 + (q_l^{\text{fr}})^2 \right)^{1/2} \le s_l^{\max} + s_l^+ \quad \forall l
$$

$$
\left((p_l^{\text{to}})^2 + (q_l^{\text{to}})^2 \right)^{1/2} \le s_l^{\max} + s_l^+ \quad \forall l
$$

- s_l^+ is a nonnegative slack variable which allows for violation of transmission constraints
- Loads are completely relaxed as dispatchable
	- Violating transmission constraints could be optimal!
- Delegate ALL economic tradeoffs to the unit commitment problem
- Approximate AC line flows, then linearize

Approximating Flow

• Approximate: Midline flow (Garcia et al. 2019)

$$
0.5 \t p_l^{\text{fr}} = G_l v_{i(l)}^2 - G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) - B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)})
$$

\n
$$
-0.5 \t p_l^{\text{to}} = G_l v_{j(l)}^2 - G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) + B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)})
$$

\n
$$
p_l^{\text{fr,avg}} = G_l (v_{i(l)}^2 - v_{j(l)}^2)/2 - B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)})
$$

• Linearize w.r.t θ :

$$
\tilde{p}_l^{\text{fr,avg}} = G_l \big(\hat{v}_{i(l)}^2 - \hat{v}_{j(l)}^2 \big) / 2 - B_l \hat{v}_{i(l)} \hat{v}_{j(l)} \sin \big(\hat{\theta}_{i(l)} - \hat{\theta}_{j(l)} \big) - B_l \hat{v}_{i(l)} \hat{v}_{j(l)} \cos \big(\hat{\theta}_{i(l)} - \hat{\theta}_{j(l)} \big) \big(\theta_{i(l)} - \theta_{j(l)} \big)
$$

Approximating Loss

• Calculate Loss:

$$
p_l^{\text{fr}} = G_l v_{i(l)}^2 - G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) - B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)})
$$

+
$$
p_l^{\text{to}} = G_l v_{j(l)}^2 - G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{i(j)}) + B_l v_{i(l)} v_{j(l)} \sin(\theta_{i(l)} - \theta_{j(l)})
$$

$$
p_l^{\text{loss}} = G_l (v_{i(l)}^2 + v_{j(l)}^2) - 2G_l v_{i(l)} v_{j(l)} \cos(\theta_{i(l)} - \theta_{j(l)})
$$

• Linearize w.r.t θ :

$$
\tilde{p}_l^{\text{loss}} = G_l \big(\hat{v}_{i(l)}^2 - \hat{v}_{j(l)}^2 \big) - 2G_l \hat{v}_{i(l)} \hat{v}_{j(l)} \cos \big(\hat{\theta}_{i(l)} - \hat{\theta}_{j(l)} \big) \n+ 2_l \hat{v}_{i(l)} \hat{v}_{j(l)} \sin \big(\hat{\theta}_{i(l)} - \hat{\theta}_{j(l)} \big) \big(\theta_{i(l)} - \theta_{j(l)} \big)
$$

• Summary:

$$
p_l^{\text{fr}} \approx \tilde{p}_l^{\text{fr},\text{avg}} + 0.5 \tilde{p}_l^{\text{loss}}
$$

$$
p_l^{\text{to}} \approx -\tilde{p}_l^{\text{fr},\text{avg}} + 0.5 \tilde{p}_l^{\text{loss}}
$$

Power Balance

• Bus power balance:

$$
\sum_{c \in C_i} p_c + \sum_{l \in L_i^{fr}} \left(\tilde{p}_l^{\text{fr,avg}} + 0.5 \tilde{p}_l^{\text{loss}} \right) - \sum_{l \in L_i^{to}} \left(\tilde{p}_l^{\text{fr,avg}} - 0.5 \tilde{p}_l^{\text{loss}} \right) = \sum_{g \in G_i} p_g \quad \forall i
$$

• Sum across all buses i :

$$
\sum_{c \in C} p_c + \sum_{l \in L} \tilde{p}_l^{\text{loss}} = \sum_{g \in G} p_g
$$

• Project out θ (lots of linear algebra):

$$
\tilde{p}_l^{\text{fr,avg}} = \alpha_l^0 + \sum_{c \in C} \alpha_l^c p_c + \sum_{g \in G} \alpha_l^g p_g
$$

$$
p_g^g
$$
 $p^{loss} = \alpha_{loss} + \sum_{c \in C} \alpha_{loss}^c p_c + \sum_{g \in G} \alpha_{loss}^g p_g$

Transmission Limits

$$
((p_l^{\text{fr}})^2 + (q_l^{\text{fr}})^2)^{1/2} \le s_l^{\max} + s_l^+ \quad \forall l
$$

$$
((p_l^{\text{to}})^2 + (q_l^{\text{to}})^2)^{1/2} \le s_l^{\max} + s_l^+ \quad \forall l
$$

To incorporate in UC:

- 1. Replace $p_l^{\text{fr}}/p_l^{\text{to}}$ with their approximation $\tilde{p}_l^{\text{tr,avg}}/-\tilde{p}_l^{\text{tr,avg}}$
- 2. Use \hat{q}_l^{tr} / \hat{q}_l^{to} from AC base point
- 3. Linearize around \hat{p}_l^{tr} / \hat{p}_l^{to} / \hat{s}_l^+ calculated from AC base point:

 $2\hat{p}_{l}^{\mathrm{fr}}\left(\tilde{p}_{l}^{\mathrm{tr},\mathrm{avg}}+0.5\alpha_{l}^{\mathrm{loss}}p^{\mathrm{loss}}\right)-\left(\hat{p}_{l}^{\mathrm{f}}\right)$ \int ² $+$ $\left(\ddot{q}_l\right)$ \int ² $\leq (s_l^{\text{max}})^2 + 2s_l^{\text{max}}s_l^+ + 2\hat{s}_l^+s_l^+ - (\hat{s}_l^ +$ 2 $2\hat{p}_l^{\text{to}}(\tilde{p}_l^{\text{tr,avg}} - 0.5\alpha_l^{\text{loss}}p^{\text{loss}}) - (\hat{p}_l^{\text{to}})^2 + (\hat{q}_l^{\text{to}})^2 \le (s_l^{\text{max}})^2 + 2s_l^{\text{max}}s_l^+ + 2\hat{s}_l^+s_l^+ - (\hat{s}_l^+)^2$ $+$ 2

Only add violated constraints!

Full details are in Eldridge 2020, Chapter 4

Solution Approach

Contingency Analysis

- Electrical Engineering Requirement:
	- System needs to survive the loss of a single element
	- If a transmission line fails unexpectedly, other lines can become overloaded and trip off automatically, setting off a cascading series of failures
- Practice:
	- Only Monitor contingencies which do not disconnect the network
	- Maintain a watchlist of critical transmission contingencies
	- Typically, each contingency is just a single line failure

• In the GO3 formulation, transmission contingencies are linearized: $p_l^k = -B_l(\theta^k_{l(i)} - \theta^k_{l(j)})$ $\forall l \in L, \forall k \in K$ $p_k^k=0$ $k \atop k = 0$ $\forall k \in K$ \sum $c \in C_i$ $p_c + \sum_{\perp}$ $l \in L_i^{fr}$ $p_l^k - \sum$ $l \in L_i^{to}$ $p_l^k + \alpha_l p^{\text{loss}} = \sum$ $g \in G_i$ p_g $\forall i \in I, \forall k \in K$ p_l $\left(\frac{k}{2}\right)^2$ $+ (q_l)$ \int_{1}^{2} $\int_{1}^{1/2}$ $\leq s_l^{\text{max,ctg}} + s_{l,k}^+$ $\forall l \in L, \forall k \in K$ p_l' $\left(\frac{k}{2}\right)^2$ $+ (q_l^{\text{to}})^2$ 1/2 $\leq s_l^{\text{max,ctg}} + s_{l,k}^+$ $\forall l \in L, \forall k \in K$

- Too many constraints!
- Objective penalizes the average total line violation in each contingency plus the $k \in K$ with worst total line violations
	- Need to identify worst k , can leave the rest out of the UC model
- Still leaves a lot of constraints to check!

$$
p_l^k = -B_l(\theta_{l(i)}^k - \theta_{l(j)}^k) \qquad \forall l \in L, \forall k \in K
$$

\n
$$
p_k^k = 0 \qquad \forall k \in K
$$

\n
$$
\sum_{c \in C_i} p_c + \sum_{l \in L_i^{fr}} p_l^k - \sum_{l \in L_i^{to}} p_l^k + \alpha_i p^{\text{loss}} = \sum_{g \in G_i} p_g \qquad \forall i \in I, \forall k \in K
$$

\n
$$
(\left(p_l^k\right)^2 + \left(q_l^{\text{fr}}\right)^2)^{1/2} \le s_l^{\max, \text{ctg}} + s_{l,k}^+ \qquad \forall l \in L, \forall k \in K
$$

\n
$$
(\left(p_l^k\right)^2 + \left(q_l^{\text{to}}\right)^2)^{1/2} \le s_l^{\max, \text{ctg}} + s_{l,k}^+ \qquad \forall l \in L, \forall k \in K
$$

Critical observation: parts in blue are identical in every contingency

- Compute base-case flow under no contingency
- Contingency evaluation amounts to a rank-1 update to the base-case flow
	- This can be very fast, approximately the cost of $|K|$ simplex iterations on the base-case flow
- See Alsec et al. (1983) for details

• Once you evaluate the constraints, do some similar linear algebra to project out θ^k :

$$
p_l^k = \alpha_{l,k}^0 + \sum_{c \in C} \alpha_{l,k}^c p_c + \sum_{g \in G} \alpha_{l,k}^g p_g \qquad \forall l \in L, \forall k \in K
$$

$$
\left(\left(p_l^k + \alpha_{l,k}^{\text{loss}} p^{\text{loss}} \right)^2 + \left(q_l^{\text{fr}} \right)^2 \right)^{1/2} \le s_l^{\text{max,ctg}} + s_{l,k}^+ \qquad \forall l \in L, \forall k \in K
$$

$$
\left(\left(p_l^k + \alpha_{l,k}^{\text{loss}} p^{\text{loss}} \right)^2 + \left(q_l^{\text{to}} \right)^2 \right)^{1/2} \le s_l^{\text{max,ctg}} + s_{l,k}^+ \qquad \forall l \in L, \forall k \in K
$$

- Compute a similar linearization / approximate of the line limits
- Cap the total number of contingency constraints allowed in UC

Solution Approach

Unit Commitment Engine

Unit Commitment Engine

- Solved using Gurobi
- Competition formulation needed a few adjustments
	- Minimum up and downtime constraints were strengthened
	- Ramping constraints were simplified and strengthened
	- Result: initial copper plate UC was nearly integer feasible at root node (e.g., 50-100 fractional binaries out of $^{\sim}100,000$
- Problem: solving the LP relaxation

– Larger cases have thousands of dispatchable devices, which is an order of magnitude more than typical literature UC problems

- Each device has ~20 constraints / variables *per time period*.
	- 18-period problem with 5,000 devices: 1.8 million variables / constraints
- Preprocessing is key:
	- Do as much of it as possible when creating the model
	- Redundant reserve constraints, max energy constraints, ramping constraints, etc.

Heuristic Fixings & Warmstarting 10C 10C 10C 10C

- Solve single-time step UCs in parallel (1UC)
- Check contingencies for each time step in parallel
- Solve 1UC with contingency constraints
- Run AC PF analysis
- Check contingencies
- Solve 1UC with AC constraints and updated contingencies
- Fix generators whose commitment status changes at most once across the time horizon
- Warmstart full UC w and contingency constraints

Main Loop

Competition Results

Event 4

Competition Scores

Six divisions total

- Div 1–3: D1, D2, D3 sum of objective function values
- Div 4–6: D1, D2, D3 total number of best scores

 \circ

PGWOpt

Competition Scores

Six divisions total

- Div 1–3: D1, D2, D3 sum of objective function values
- Div 4–6: D1, D2, D3 total number of best scores

Competition Scores

Six divisions total

- Div 1–3: D1, D2, D3 sum of objective function values
- Div 4–6: D1, D2, D3 total number of best scores

Failure Modes

- Undiagnosed Gurobi Error on PNNL's machines:
	- Tested code at UTK, NREL, LLNL – could not reproduce
	- PNNL compute node not obviously running out of memory

Gurobi Optimizer version 10.0.2 build v10.0.2rc0 (linux64)

CPU model: AMD EPYC 7502 32-Core Processor, instruction set [SSE2|AVX|AVX2] Thread count: 64 physical cores, 64 logical processors, using up to 32 threads

Optimize a model with 273828 rows, 299690 columns and 1285910 nonzeros Model fingerprint: 0x20124d24 Variable types: 263762 continuous, 35928 integer (35928 binary) Coefficient statistics: $[1e-05, 2e+02]$ Matrix range Objective range [1e-02, 1e+06] $[1e-05, 1e+03]$ Bounds range $[1e-05, 2e+02]$ RHS range Presolve removed 212786 rows and 210811 columns Presolve time: 1.87s Presolved: 61042 rows, 88879 columns, 512408 nonzeros Variable types: 88877 continuous, 2 integer (2 binary) Concurrent LP optimizer: primal simplex, dual simplex, and barrier Showing barrier log only...

Root barrier log...

Ordering time: 0.74s

Barrier performed 0 iterations in 3.35 seconds (3.08 work units) Optimization exhausted available memory

Warning: Possible non-determinism after error

Explored 0 nodes (0 simplex iterations) in 3.39 seconds (3.08 work units) Thread count was 1 (of 64 available processors)

Solution count 0

Solve interrupted (error code 10001) Best objective $-$, best bound $-$, gap $$ terminate called after throwing an instance of 'GRBException'

Failure Modes

- Failed to solve or took too much time for AC PF:
	- Winning team (YongOptimization) wrote their own interior point method

Failure Modes

• ???

- No output written to console
- Software logs output before even reading instance file

Suboptimality

- Multiperiod security constrained AC unit commitment
	- Nonlinear AC power flow / balance
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		- Topology optimization
	- Branch contingencies using linear real power flow / balance
	- Detailed generator/load modeling
		- Startup/shutdown
		- Reactive power limits determined by real power output
		- Minimum up/down requirements
	- Suite of reserve products (both generator and load)

NLP / Ipopt

Custom

Evaluation

MIP / Gurobi

Lazy

Suboptimality

Not enough iterations

- Need around 10 for a high-quality solution
- Sometimes UC is too slow / too big
- Sometimes AC PF is slow

Reflections

Reflections

- Competitions go very, very quickly
	- Never had enough time to thoroughly test and evaluate
- Compiling and executing software on a system without direct access to debug is exceedingly difficult
	- Debugging MPI code is also hard!
- Many competitors implemented simpler, one-shot heuristics

Reflections

- Despite the various difficulties, our method performed well
- Biggest holdups:
	- Undiagnosed Gurobi error
	- Lack of transmission switching method
- Future work:
	- Establish baseline for submitted code
	- Enable / enhance transmission switching
	- More robust AC power flow solves

References

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Alsac, O., B. Stott, and W. F. Tinney. "Sparsityoriented compensation methods for modified network solutions." *IEEE Transactions on Power Apparatus and Systems* 5 (1983): 1050-1060.

Q&A

www.nrel.gov

NREL/PR-2C00-90124

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