Using IDP Algorithm for Solving OCP Governed by a Electric Power Generated

Hamid Reza Sahebi and Sara Ebrahimi

Abstract—**Iterative Dynamic method was introduced by Luss for solving OCP (Optimal Control Problems) in his book. In this article, by doing a deformation, the problems are converted into a measure one with some positive theoretical coefficient and by extending space and then applying discretization scheme, the optimal pair of trajectory and control are determined as a finite linear programming. We apply this new method for solving an OCP governed by a electric power generated with initial and boundary conditions and integral criterion ,and we will using Iterative dynamic method as iteration for Solving OCP model**

Index Terms—**Iterative Dynamic Programming (IDP), optimal control (OCP), algorithm, simulation, electric power generated system.**

I. Introduction

In real life situations, continuous optimal control problems arise mostly in every aspect of human endeavor. Among these are the electric power systems, mainly the generation, transmission and distribution of electric energy .The industrial growth of any nation depends greatly on the reliability of large interconnected electric power system. Electric power system is a significant form of modern energy source, because of its application in nearly all spheres of human endeavor for economic development[1]-[3]. In an interconnected power system, the objective of an electric energy system engine is to generate electric energy in sufficient quantities at the most suitable generating locality, transmit it in bulk quantities to the load centers, and then distribute it to the individual customers in proper form and quality and at the lowest possible economic price. However, the factors influencing power generation at minimum cost are operating efficiencies of generators, fuel cost and transmission losses. The most efficient generator in the system may not guarantee minimum cost as it may be located in an area where fuel cost is high. In 1986 Rubio introduced a new method for solving optimal control problems in his book [4], by transferring the problem into a theoretical measure optimization. The important properties of the method, like the globality of solution, the automatic existence theorem and introducing a linear treatment even for extremely nonlinear problems caused it to be applied for the wide variety of problems. Even in the recent decade, a considerable number of optimal control problems have been solved successfully based on the properties of the measures, like [5], but at least two important points have been not considered yet. Generally the method was not be able to produce the acceptable optimal trajectory and control directly at the same time; moreover, the classical format of the system solution, usually is not taken into account. Therefore, it is no possible to use this important fact and their related literature in analyzing of the system. In this article, we try to bring the attention to these two facts for an optimal control problem governed by a electric power generating system with initial and boundary conditions and an integral criterion [2],[6]. The problem present in a variational form and then, by doing a deformation, it is converted into a measure theoretical one with some positive coefficient. Next, by extending the underlying space, using some density properties and applying some discretization scheme, the optimal pair of trajectory and control is determined simultaneously as a result of a finite linear programming. The approach would be improved if the number of nods in discretization is exceeded.

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The authors are with the Department of Mathematics,Islamic Azad University, Ashtian Branch, Ashtian, Iran. (e-mail: sahebi@mail.aiau.ac.ir); (e-mail: ebrahimi@mail.aiau.ac.ir).

II. Model Description

Consider the mathematical model of electric power generating system given below [1], where $x_1(t)$ is the amount of power generated by the ith generator at time t and $x_2(t)$ is the cost of production/ generation at a particular time. Thus we have,

$$\dot{x}_1(t) = (\alpha+\beta) - u_1(t)kx_1(t) + qx_1(t)x_2(t) - \gamma_1 x_1(t) \tag{1}$$

$$\dot{x}_2(t) = (a+b) - u_2(t)cx_1(t) + rx_1(t)x_2(t) + \gamma_2 x_1(t) \tag{2}$$

The problem to study is to find the controls $u_1(t), u_2(t)$ that minimizes the cost functional

$$J(u_1, u_2) = \int_0^T [\delta x_2(t) + \xi_1 u_1^2 + \xi_2 u_2^2]dt \tag{3}$$

where $\alpha+\beta$ is the actual mechanical / electrical energy from the turbine, k is the rate of generation, q is thetotal running cost, γ_1 is the rate of energy loss during transmission, a is the labour cost at a particular time, b is the cost of maintenance, c is the capacity rate of generator, r is the fuel cost rate, γ_2 is the total cost of transmission. The control $u_1(t)$ is the load shedding rate, $u_2(t)$ is the generator actual capacity rate, δ is the unit of power generating station and ξ_1, ξ_2 are to balance the size of the control. Now, we consider the following optimal control problem:

$$
\begin{aligned}
&\textit{MInimization} \quad \int_0^T [\delta x_2(t)+\xi_1 u_1^2+\xi_2 u_2^2]dt\\
&\textit{Subject to:} \quad \dot{x}_1(t)=(\alpha+\beta)-u_1(t)kx_1(t)+qx_1(t)x_2(t)-\gamma_1 x_1(t)\\
&\qquad \dot{x}_2(t)=(a+b)-u_2(t)cx_1(t)+rx_1(t)x_2(t)+\gamma_2 x_1(t)\\
&\qquad x_1(0)=x_{10},\ \ x_2(0)=x_{20}. \qquad (4)
\end{aligned}
$$

We try to follow Rubio in [4]. This would guide us to introduce a new solution method for the problem with many advantages. In this manner, we will design an embedding method for solving such strong nonlinear problems in which determines the optimal solution by transferring the problem into a finite linear programming. The historical background of this method and its applications can be found in many literatures like [4], [5], [8] and [9].

Definition. Let $X(t)=(x_1(t),x_2(t))$ be the trajectory vector and $U(t)=(u_1(t),u_2(t))$ be the control vector; the pair $\Sigma=(X(t),U(t))$ is called admissible whenever it satisfies the equations (2), (3) and its related initial and terminal conditions.

Also for J=[0,T], we suppose that the function $x_1: J\to[a_{x_1},b_{x_1}],\ x_2: J\to[a_{x_2},b_{x_2}],$ be absolutely continuous and bounded on J; further, $u_1: J\to[c_{u_1},d_{u_1}]$ and $u_2: J\to[c_{u_2},d_{u_2}]$ are considered as bounded Lebesque measurable function on J. The set of all admissible pairs is shown by Γ. Therefore, the purpose is to determine an admissible pair $\Sigma\in\Gamma$ so that it

$$I(\Sigma)=\int_J F_0(t)dt=\int_0^T[\delta x_2(t)+\xi_1 u_1^2+\xi_2 u_2^2]dt$$

In general, the set Γ may be empty; even if Γ ,the infimum of $I(\Sigma)$ may not be in Γ .Moreover,even the minimizing pair does exist in Γ, it may be difficult to be characterized (necessary conditions are not always helpful because the information they give, may be impossible to interpret generally). Transforming the problem into another appropriate space can be helpful to conquest these difficulties; it is exactly our purpose to introduce the new approach. Hence, it is necessary at this stage to point out some characteristics of the admissible pairs in Γ. For our purpose, we will find out some effects of these pairs on different type of functions.

III. Measure Technique

Let $A=[a_{x_1},b_{x_1}]\times[a_{x_2},b_{x_2}], U=[c_{u_1},d_{u_1}]\times[c_{u_2},d_{u_2}]$ and $\Omega=J\times A\times U$. Let $g=(g_1,g_2)$ such that

$$g_1=(\alpha+\beta)-u_1(t)kx_1(t)+qx_1(t)x_2(t)-\gamma_1 x_1(t)$$
$$g_2=(a+b)-u_2(t)cx_1(t)+rx_1(t)x_2(t)+\gamma_2 x$$

Assume that $\mathrm{P}=[X(t),U(t)]$ be an admissible pair, and B be an open ball in R^3 containing $J\times A$ J; the space of real-valued continuously differentiable functions on B denote by $C'(B)$ such that they and their first derivatives are bounded on B. Let $\varphi\in C'(B)$, we define

$$\varphi^g(t,X,U)=\varphi_x(t,X)g(t,X,U)+\varphi_t(t,X)$$

Since P is admissible,

$$\int_J \varphi^g(t,X,U)dt=\varphi(0,X_\varphi)-\varphi(T,X_T) \qquad (5)$$

If J^0 be the interior points of the time interval, we denote $D(J^0)$ As the space of infinitely differentiable real-valued functions with compact support in J^0. For all $\psi\in D(J^0)$ define:

$$\psi_1(t,X,U)=X_1\psi(t)+g_1(t,X,U)\psi(t);$$
$$\psi_2(t,X,U)=X_2\psi(t)+g_2(t,X,U)\psi(t);$$

One can easily show that:

$$\int_J \psi_j(t,X,U)dt=0 \qquad \forall\psi\in D(J^0) \qquad (6)$$

Let $C_1(\Omega)$ be the set of all functions which depend only on time; in other words, $f\in C_1(\Omega)$ if $f(t,X,U)=\theta(t)$. Thus we have :

$$\int_J f(t)dt=a_f, \qquad \forall f\in C_1(\Omega) \qquad (7)$$

where a_f is the Lebesque integral of $f(t)$ over J. For each P we introduce the functional Λ_P that:

$$\Lambda_\mathrm{P}: F\to\int_J F(t,X(t),U(t))dt \qquad F\in C(\Omega);$$

One can easily show that the transformation $\mathrm{P}\to\Lambda_\mathrm{P}$ is injection and then the problem of electric power generate can be equally represented as the following one but on the space of positive linear functionals on Ω :

$$
\begin{aligned}
&\textit{Min:} && \Lambda_\mathrm{P}(F_0)\\
&\textit{S.to:} && \Lambda_\mathrm{P}(\varphi^g)=\delta\varphi, && \forall\varphi\in C'(\Omega)\\
& && \Lambda_\mathrm{P}(\psi_j)=0; && \forall\psi\in D(J^0), j=1,2 \qquad (8)\\
& && \Lambda_\mathrm{P}(f)=a_f; && \forall f\in C_1(\Omega)
\end{aligned}
$$

According to the Riesz representation theorem [10], for each linear positive functional Λ_P there exist a unique positive regular Borel measure is called Radon measure on Ω such that :

$$\Lambda_\mathrm{P}(F)=\int_\Omega F(t,X(t),U(t))dt=\mu_\mathrm{P}(F) \qquad (9)$$

Therefore problem (7) can be transferred into the space of Measures by an one-to-one mapping. Note that the above mentioned difficulties are still exist, because the map $\mathrm{P}\to\Lambda_\mathrm{P}$ is injection and the induced measure is unique. Hence we develop the solution space and consider the set of all positive Radon measures that just satisfy the conditions of (8) (not only the resulted measures from the Riesz presentation theorem). Indeed, the minimization in (8), takes place on $M^+(\Omega)$, the set of all positive radon measures on Ω, as follows:

$$\begin{aligned} Min: &\quad \mu(F_0) \\ S.to: &\quad \mu(\varphi^g) = \delta\varphi; \qquad \forall \varphi \in C'(\Omega) \\ &\quad \mu(\psi_j) = 0; \qquad \forall \psi \in D(J^0), j = 1,2 \\ &\quad \mu(f) = a_f; \qquad \forall f \in C_1(\Omega) \end{aligned} \tag{10}$$

Indeed, we have extended the solution space and moreover, we will show soon that the optimal solution is also existed; thus the optimal solution of (10) is global. Assume that Q be the set of all positive radon measures in $M^+(\Omega)$ that satisfies in the equations of system (10). By equipping Q with weak*-topology, according to the following proposition, the existence of the optimum measure , μ^* , for (10) is guaranteed.

Since each continuous function on a compact set, takes its infimum on this set, then the function $\mu \to \mu(F_0)$ takes its infimum on Q .Now we reached to a very important point; problem (10) is linear, since all the functions are linear with respect to the variable . Furthermore, the measure is required to be positive; thus (10) is a linear programming problem. But the number of constraint is infinite, while the dimension of space is infinite too. It is the most desirable if we could obtain the optimal solution just by solving a finite linear programming one. This process can be done by applying two steps of approximation. First, we choose suitable countable subsets of functions whose linear combinations are dense in the appropriate spaces of constraints, and then selecting a finite number of their elements.

For the first set of equalities in (10), let the set $\{\varphi_i \in C'(B): 1,2,..., M\}$ be such that the linear combinations of these functions are uniformly dense (dense in the topology of uniform convergence in the space $C'(B)$. For instance, these functions can be the polynomials in terms of x_1, x_2 and t. In the other hand, We choose M_2 number of these functions for the second set of equalities in (10) as follows:

$$\psi_j(t) = \begin{cases} \sin 2\pi j(\dfrac{t-0}{T-0}) & j = 1,2,.., M_2 \\ 1 - \cos 2\pi j(\dfrac{t-0}{T-0}) & j = M_2 + 1,...., 2M_2 \end{cases} \tag{11}$$

Obviously, these functions are real-valued infinitelyDifferentiable functions with compact support in ^{0}J By dividing the time interval into L subintervals $J_1, J_2, ..., J_L$. We introduce the third set of functions in (10) as the following characteristic functions

$$f_s(t) = \begin{cases} 1 & t \in J_s \\ 0 & Otherwise \end{cases} \tag{12}$$

Note that although these functions are not continuous , but they have two remarkable properties which are very helpful for our purpose. Each function f_s, $s = 1,2,..,L$ is the limit of an increasing sequence of positive continuous functions, say $\{f_{sk}\}$; then, if μ is any positive Radon measure on Ω ,we have $\mu(f_s) = Lim_{k\to\infty}\mu(f_{sk})$. Also consider now the set of all such functions, for all positive L. The linear combinations of these functions can approximate a function in $C_1(\Omega)$ arbitrarily well.

IV. METAMORPHOSIS

According to the Rosenbloom's theorem , the optimum measure of (10), has the following presentation

$$\mu^* = \sum_{k=1}^{N} \alpha_k \delta(z_k), \qquad \alpha_k \geq 0, k = 1,2,..., N \tag{13}$$

where $\delta(z_k) \in M^+(\Omega)$ is the unitary atomic measure with support the singleton set $\{z_k\} \subseteq \Omega$ which is characterized by $\delta(z_k)(F) = F(z_k),\ F \in C(\Omega)$.

Replacing μ in (10) by (11) , changes problem (10) into anonlinear programming with unknown coefficients α_k and unknown supporting points z_k . If we can minimize the problem just with respect to coefficients α_k , then the problem is converted into a finite linear programming. This process is possible if we employ a discretization on the space Ω and just choose the nodes z_j which belong to a dense subset of Ω . As a result, we attain the followingfinite linear programming problem in which its solution is a very suitable approximation for (10):

$$\begin{aligned} Min &\quad \sum_{j=1}^{N} \alpha_j F_0(z_j) \\ S.to: &\quad \sum_{j=1}^{N} \alpha_j \varphi_i^g(z_j) = \Delta\varphi_i; \qquad i = 1,2,..., M_1 \\ &\quad \sum_{j=1}^{N} \alpha_j \psi_i(z_j) = 0; \qquad i = 1,2,..., M_2 \\ &\quad \sum_{j=1}^{N} \alpha_j f_s(t_j) = a_f; \qquad s = 1,2,..., L. \end{aligned} \tag{14}$$

V. AN ALGORITHM FOR IDP METHOD

The initial ideas on iterative dynamic programming were developed and tested by Luus [8] and then refined to make the computational procedure much more efficient. In using iterative dynamic programming to solve optimal control problems up to now, we have broken up the problem into a number of stages and assumed that the performance index could always be expressed explicitly in terms of the state variables at the last stage. This provided a scheme where we could proceed backwards in a systematic way, carrying out optimization at each stage. Here we show how the IDP was applied to this specific problem. The following steps were used:

Step 1- Divide the time interval [0,T] into P time stages, each of length L. At each time stage, we seek a constant value for the control vector u.

Step 2- Choose the number of test values for the control vector u denoted by R, an initial control policy and the initial region size r_{in}; also choose the region contraction factor c used after every iteration and the number of grid points N at each time stage.

Step 3- Choose the total number of iterations and set the iteration number index to j = 1.

Step 4- Set the region size vector $r^j = r_{in}$.

Step 5- By using the best control policy (the initial control policy for the iteration) integrate the equations, from t=0 to T,N times with different values for control. This will generate N x-trajectories which provide the grid points. Store the values of x at the beginning of each time stage, so that x(k-1) corresponds to the value of x at beginning of stage k.

Step 6- Starting at stage P, corresponding to time T-L, for each of the N stored values for x(P-1) from step 5 (grid points) integrate the differential equations from T-L to T, with each of the R allowable values for the control vector calculated from $u(P-1) = u^{*j}(P-1) + Dr^j$, where $u^{*j}(P-1)$ is the best value obtained in the previous iteration and D is a diagonal matrix of different random numbers between -1 and 1. Out of the R values for the augmented performance index, choose the control values that give the minimum value, and store these values as u(P-1). We now have the best control for each of these N grid points.

Step 7- Step back to stage P-1, corresponding to time T-2L, and for each of the N grid points do the following calculations. Choose R values for u(P-2) as in the previous step, and by taking as the initial state x(P-2) integrate the differential equations over one stage length. Continue integration over the last time stage by using the stored value of u(P-1) from step 6 corresponding to the grid point that is closest to the value of the state vector that has been reached. Compare the R values of the performance index and store the u(P-2) that gives the maximum value for the augmented performance index.

Step 8- Continue the procedure until stage 1, corresponding to the initial time t=0 and the given initial state, is reached. This stage has only a single grid point, since the initial state is specified. As before, integrate the differential equations and compare the R values of the augmented performance index and store the control u(0) that gives the minimum augmented performance index. Store also the corresponding x-trajectory. This completes one iteration.

Step 9- Reduce the region for allowable control $r^j + 1 = \gamma r^j$ where j is the iteration number index. Use the best control policy from step 8 as the midpoint for the allowable values for the control denoted by the superscript.

Step 10- Increment the iteration index j by 1 and go to step 5 and continue the procedure for the specified number of iterations.

We estimate the optimal control vectors $u^*(k-1)$ of all stages k=1,…,P) and define the search regions $u^*(k-1)r(k-1)$. Define the number of state grid points N, number of control grid points R, reduction factor .

REPEAT

We generate control grids with R grid points $u^{[j]}(k-1)$, (i =1,….,R) for k stages (k =1,…, P). The control grid points are placed within the the regions $u^*(k-1)r(k-1)$ and satisfying the boundary conditions $\alpha(k-1) \le u^{[j]}(k-1) \le \beta(k-1)$ .We generate state grids with N grid points $x^{[j]}(k)$, j=1,….,N) for each stage k=1,…,P by calculating the staged process with the controls $u^{[j]}(k-1)$ (j=1,….,N). The initial state vector $x^{[1]}(0)$ is equal to x^0.

$For\ k = P\ to\ \ 1\ step\ -1$

$For\ j = 1\ \ to\ \ N\ \ step\ 1$

$F_{\min} = 1$

$For\ i = 1\ \ to\ \ R\ \ step\ 1$

$F = 0$

$x = u^{[i]}(k-1)$

$If\ k == P\ then\ \ F = f^0(x^{[i]}(k-1), u^{[i]}(k-1))$

end,

$For\ q = k+1\ to\ \ P\ \ step\ 1$

$Search\ \ j^*\ that\ \ fulfils\ \{j = 1,2,..., N\ |\min(x^{[i]}(q-1) - x)^2\}$

$F = F + f^0(x, u_{opt}{}^{[j^*]}(q-1))$

end,

$F = F + g(x)$

$If\ \ F < F_{\min}\ \ then\ \ u_{opt}{}^{[j^*]}(k-1) = u^{[i]}(k-1)$

$F_{\min} = F$

end ,

End ,

$j^* = 1, F = 0,\ x = x^0$

$For\ \ \ k = 1\ \ P\ \ \ step\ \ 1$

$r(k-1) = \gamma(k-1)$

$x = u_{opt}{}^{[j^*]}(k-1)$

$F = F + f^0(x, u_{opt}{}^{[j^*]}(k-1))$

$u^*(k-1) = u_{opt}{}^{[j^*]}(k-1)$

end ,

$F = F + g(x)\ \ until\ \ \ all\ \ \ iteration\ \ \ \ are\ \ executed$.

The minimum value of the objective function is F. The optimal controls are $u^*(k-1), (k = 1,2,...., P)$

VI. Numerical Example

Based on the explained approach, we incline to find the optimal pair of trajectory and control in the following numerical example. Also, we used the revised simplex method from Compaq Visual Fortran software to solve it.As a result, we attained 1140.946524727022100000. The parameters given in table I below is used for find the optimal pair of trajectory and control for given electric power generating system.

TABLE I

8	Meaning	Value
$\alpha+\beta$	actual mechanical /electrical energy available	800
q	total running cost	0.3217
r	fuel cost rate	0.347
x	actual capacity rate	0.606
k	rate of generation	0.606
a	labour cost	200
b	maintenance cost	100
γ_1	rate of energy loss during transmission	0.002
γ_2	Cost of transmitting from generating station	0.3421
δ	unit of power generating station	1
ξ_1	no of hours for which the machines is on	16
ξ_2	the no of hours of operation	16

And let,

Interval	Partition
$[a_{x_1},b_{x_1}],[a_{x_2},b_{x_2}]$	10,10
$[c_{x_1},d_{x_1}],[c_{x_2},d_{x_2}]$	10,10
$u_1=[c_{u_1},d_{u_1}],u_2=[c_{u_2},d_{u_2}]$	10,10
$J=[0,T]$	10

The graph of the control and trajectory are shown in Figs. 1-3,respectively.

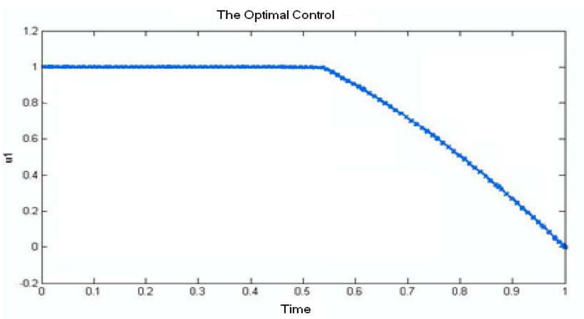

Fig.1. Optimal control graph

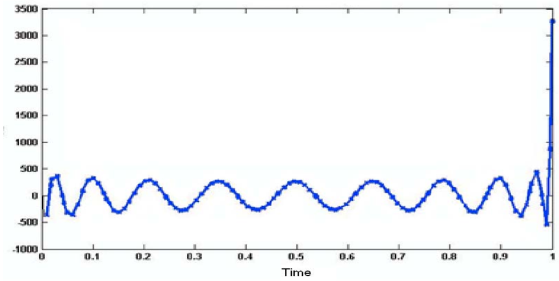

Fig. 2. Optimal Trajectory for x_1

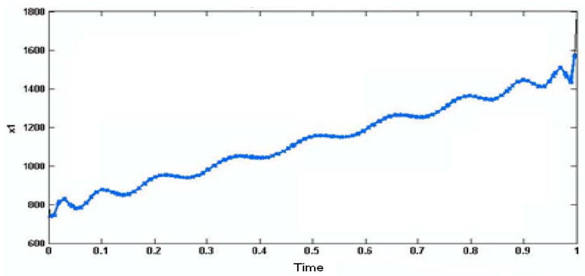

Fig. 3. Optimal Trajectory for x_2

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Hamid Reza Sahebi earned my Ph.D. in Mathematics at Science Research University where I received President's Fellow Award. My dissertation concentrated on: "Optimal Control ". Has served as an advisor to the Executive Director . At present, I works in Dynamic Systems at my university (IAU).