

Complementarity Problem Approach to Economic Power Dispatch of Nigeria Power System

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ABSTRACT

In this paper, a complementarity problem approach is used to solve the Economic Power Dispatch Problem of Nigeria Power System. Many approaches have been presented for solving Economic Power Discharge Problem; these approaches range from classical methods to more intelligen-based approaches. However, despite significant results of these methods, certain lmitations reduce their peformances and their suitability for online computation problems. In general, the optimization problem is formulated as Linear Complementarity Problem (LCP) when it is assumed that there is no transmission loss, and Nonlinear Complementarity Problem (NCP) if the transmission losses are included in the power balance equation. In this work, evolutionary programing, fast genetic algorithm, pattern search and hybrid self- adaptive differential evolution methods were also used to solve this problem. The simulation results indicate that the complementarity approach yields a cost value of #233.023 as compared to #233.624 and #233.956 given by evolutionary programming and fast genetic algorithm respectively for the Nigerian power system. The presented approach is more compact and offers superior speed of computation as compared to the evolutionary programming and fast genetic algorithm respectively.

INTRODUCTION

Economic Dispatch Problem (EDP) is an important issue in power system operation. The goal of the EDP is to minimize an objective function that reduces the power generation cost while satisfying various physical and operational constraints. The outcome of this approach is expected to improve output scheduling of online units. Under any load condition, EDP determines the power output of each plant (and each generation unit within the plant) which minimizes the overall generation cost (Wood and Wollenberg, 1996). In the traditional EDP, the fuel cost function of a generator is approximately

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represented by a quadratic function. Many efforts have been made to solve this problem (Ciornei and Kyriakides, 2013). Several optimization techniques, such as gradient method, lambda iteration and Newton's method have been used. In each of these methods, the result is affected by the incremental cost curves, which are piecewise linear and monotonically increasing, to find the global minimum. Furthermore, (Sharma and Mahor, 2013; Ndunagu et al., 2019a) proved that although conventional linear programming methods are simple and have high search speed, they have certain drawbacks and limitations. Some of these

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limitations are inherent in their performance and their holistic dependence on starting points.

During the last two decades, the EDP has been solved using several alternative methods such as Artificial Neural Networks (Abanihi and Ovabor, 2019), Evolutionary Programming (EP) (Surkha and Sumathi, 2011; Yuryerich and Wong, 1999; Somasundaram and Kuppusamy, 2006), genetic algorithms (GA) (Ndunagu et al., 2019b), Fast Genetic Algorithm (FGA) (Kumri and Sydulu, 2009), Particle Swarm Optimization (PSO) (Gang, 2003). As every algorithm is subject to free-lunch theory, there is need to explore the use of more algorithms or approaches on the EDP of the Nigerian Power System.

In this paper, a Complementarity Problem approach is presented to solve the economic Dispatch Problem (EDP) with quadratic cost functionn which is defined on the Nigeria Power System. The problem formulation is based on the minimization of the generation cost subject to demand and transmission losses constraints and constraints introduced by upper and lower bounds on generated power of each unit. Two cases are considered: (i) without transmission losses and ii) subject to transmission losses. In case (i), the

$$
\min F_1 = \sum_{i=1}^n F_i(P_i)
$$

=
$$
\sum_{i=1}^n a_i P_i^2 + b_i P_i + c_i
$$
 (1)

Subject to:

n

$$
\sum_{i=1} P_i = P_D
$$
\n
$$
P_{i, \min} \le P_i \le P_{i, \max} \text{ for } i = 1, 2, ..., n
$$
\n(3)

where:

i unit number n number of units F_i fuel cost function of the unit i P_i power from ith generator P_D demand load $P_{i,max}$ upper limit of the ith generator $P_{i,min}$ lower limit of the ith generator Equation (3) can be written in the following form (Laan and Talman, 1989):

problem formulation results finally in a Linear Complementarity Problem (LCP). In case (ii), the problem becomes nonlinear and it is formulated in a compact form as a Nonlinear Complementarity Problem (NCP).

The economic dispatch problem is a mathematical optimization problem. The goal of the solution is to achieve the optimal power dispatches from various power generating units for a determined time period to minimize the total generation cost while satisfying the specified constraint. The most commonly minimized function is the total cost of real power generation. The individual costs are assumed to be functions of active power generation and represented by quadratic equations. The constraints are the power balance equation and the upper and lower limits on the generated power by each unit.

A. Economic Dispatch without Transmission Losses

In this case the problem is to minimize the objective function subject to constraints of the demand load and minimum and maximum limits on the power output of the units. The mathematical optimization problem is as follows:

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$$
P_i^1 = P_i - P_{i,\text{min}} \ge 0, \quad P_i^{11} = P_{i,\text{max}} - P_i \ge 0
$$
\nAdding these equations we obtain:

\n
$$
P_i^1 + P_i^{11} = P_{i,\text{max}} - P_{i,\text{min}}
$$
\nAnd since $P_i^{11} \ge 0$ this equation can be written in term of P_i^1

\n(5)

$$
P_i^1 \le P_{i,\text{max}} - P_{i,\text{min}} \tag{6}
$$

The first equation in (4) can be written in terms of the new variable P_i^1 to obtain the power from the *ith* generator:

$$
P_i = P_i^1 - P_{i,\min} \tag{7}
$$

Substituting (7) in (1) and (2) the optimization problem can be expressed in terms of P^1_i as follows:

minimize
$$
F_i = \sum_{i=1}^{n} F_i (P_i^1 + P_{i, \min})
$$
 (8)

Subject to the following constrains:

$$
\sum_{i=1}^{n} P_i^1 = P_D - \sum_{i=1}^{n} P_{i,\text{min}}
$$
\n(9)
\n
$$
P_i^1 \ge 0
$$
\n(10)

$$
P_i^1 \geq 0
$$

Constraint (9) can be written in the form of two inequality constants:

$$
\sum_{i=1}^{n} P_i^1 \le P_D - \sum_{i=1}^{n} P_{i,\min} - \sum_{i=1}^{n} P_i^1 \le -P_D + \sum_{i=1}^{n} P_{i,\min}
$$
\n(11)

The Problem described by the (8), (10), and (11) is an optimization problem, which contains both equality and inequality constrains, needs the deployment of the Karush-Kuhn-Tucker (KKT) optimality conditions (Han et al., 2011). Therefore these equations are rewritten in matrix form as follows:

$$
\min F_i = (P^1)^i DP^i + g^i P^1 + k^i
$$
\nSubject to:

\n
$$
eP^1 \le P_D - eP_{\min} - eP^1 \le -P_D + eP_{\min} \cdot IP^1 \le P_{\max} - P_{\min} \cdot P^1 \ge 0
$$
\n(13)

Here
$$
D = \begin{bmatrix} a_1 & 0 & \cdots & 0 \\ 0 & a_2 & \cdots & 0 \\ \vdots & \vdots & \cdots & \vdots \\ 0 & 0 & \cdots & a_n \end{bmatrix}, g = \begin{bmatrix} b_1 & + & 2a_1 P_{1,\min} \\ b_2 & + & 2a_2 P_{2,\min} \\ \vdots & \vdots \\ b_n & + & 2a_n P_{n,\min}^1 \end{bmatrix}
$$

And $k = \begin{bmatrix} c_1 + b_1 P_{1,\min} + a_1 P_{1,\min}^2 \\ c_2 + b_2 P_{2,\min} + a_2 P_{2,\min}^2 \\ \vdots \\ c_n + b_n P_{n,\min} + a_n P_{n,\min}^2 \end{bmatrix}$

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e is 1 x n is vector of ones, I is n x n identity matrix,

$$
P^{1} = [P_{1}^{1}, P_{2}^{1}...P_{n}^{1}]^{T}, P_{\min} = [P_{1,\min}, P_{2,\min}, ..., P_{n,\min}]^{T}
$$

And $P_{\max} = [P_{1,\max}, P_{2,\max}, ..., P_{n,\max}]^{T}$ (13)

The Karush-Kuhn-Tucker (KKT) Lagrange for the dispatch problem given by (12) and (13) is (Fletcher, 2000):

$$
L = (P^{1})^{i} DP^{1} + g^{i} P^{1} + k^{i} + \lambda^{i} (eP^{1} - P_{D} + eP_{\min}) + \mu^{i} (-eP^{1} + P_{D} - eP_{\min})
$$

+ $u^{i} (IP^{1} - P_{\max} + P_{\min}) + y^{i} (-P^{1})$ (14)

Where λ , μ , u , and y are the Lagrange multipliers associated with the constraints. The Karush-Kuhn-Tucker (KKT) necessary optimality conditions for the above problem are:

$$
\frac{\partial L}{\partial P^1} = 2DP^1 + g + e^i \lambda - e^i \mu + Iu - y = 0, \frac{\partial L}{\partial \lambda} = e^{i\mu} - P_{i\mu} + e^{i\mu} = 0,
$$
\n
$$
\frac{\partial L}{\partial \mu} = -e^{i\mu} + P_{i\mu} - e^{i\mu} = 0,
$$
\n(15)

Introducing the nonnegative slack variables v^* , v, and η the previous KKT conditions can be written as:

$$
y - 2DP^{1} - e^{i} \lambda + e^{i} \mu - Iu = g, v^{+} + e^{i}P^{1} = P_{D} - eP_{\min}, v^{-} - e^{i}P^{1} = -P_{D} + e^{i}P_{\min},
$$

\n
$$
\eta + IP^{1} = P_{\max} - P_{\min}
$$
\n(16)

Comparing (16) with (5) we conclude that $\eta = P^{11} = [P_1^{11}, P_2^{11}, ..., P_n^{11}]$. Substituting in the above equation we obtain: 2 11 $\eta = P^{11} = [P_1^{11}, P_2^{11}, \dots, P_n^{1}]$

$$
y - 2DP^{1} - e^{t}\lambda + e^{t}\mu - Iu = g, v^{+} + e^{0} = P_{D} - eP_{\min} v^{-} - e^{0} = -P_{D} + eP_{\min},
$$

\n
$$
P^{11} + IP^{1} = P_{\max} - P_{\min}
$$
\n(17)

where, the nonnegative variables fulfil the following complementarity conditions:

$$
y \ge 0, \ P^1 \ge 0, \ y^t P^1 = 0 \ v^+ \ge 0, \ \lambda \ge 0, \ v^+ \lambda = 0 \ v^- \ge 0, \ \mu \ge 0, \ v^- \mu = 0,
$$

$$
u \ge 0, \ P^{11} \ge 0, \ u^t P^{11} = 0,
$$
 (18)

The system of (17) and (18) is a standard Linear Complementarity Problem (LCP) which can be written in the following form:

$$
w - Mz = q \, , \ w \ge 0, \ z \ge 0, \ w^t z = 0,
$$

where

$$
M = \begin{bmatrix} 2D & e^{t} & -e^{t} & I \\ -e & 0 & 0 & 0 \\ e & 0 & 0 & 0 \\ -I & 0 & 0 & 0 \end{bmatrix}, q = \begin{bmatrix} g \\ P_{D} - eP_{\min} \\ -P_{D} + eP_{\min} \\ P_{\min} - P_{\min} \end{bmatrix}, w = \begin{bmatrix} yv^{+}v^{-}P^{11} \end{bmatrix} \text{ and } z = \begin{bmatrix} P^{1}\lambda \mu u \end{bmatrix} \tag{19}
$$

Economic Dispatch with Transmission Lines Losses

The EDP is considered here with the presence of transmission losses. Equation (2) is modified to account for such losses as follows:

$$
\sum_{i=1}^{n} P_i = P_D + P_L \tag{20}
$$

Where P_L is the total transmission loss and is given by the following equation [1]:

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$$
P_L = \sum_{i=1}^{n} \sum_{j=1}^{n} P_i B_{ij} P_j + \sum_{i=1}^{n} B_{0i} P_i + B_{00}
$$
\n(21)

Using (7) and (21) in (20) the power balance constraint reduces to:

$$
eP^{1} - \left\langle (P^{1})^{t} B + 2P_{\min}^{t} B + B_{0} \right\rangle P^{1} - P_{D} - eP_{\min} + P_{\min}^{t} B P_{\min} + B_{0}P_{\min} + B_{00}
$$
 (22)
where B, B₀, and B₀₀ represent the B-coefficients of transmission loss formula.

Equation (22) can be written in a more compact form as follows:

$$
\langle e - (P^1)^t B - V \rangle P^1 = 0
$$

Here e is 1 x n is vector of ones, and V = 2N +B0 where $N = P^1_{\text{min}}B$ and (23) $Q = P_D - eP_{\min} + \{N + B_0\}P_{\min} + B_{00}$

Equality constraint given by (23) can be replaced by two inequality constraints

$$
\{e - (P^1)^t B - V\}P^1 \le Q - \{e - (P^1)^t B - V\}P^1 \le -Q
$$
\n
$$
\text{The Karush-Kuhn-Tucker (KKT) Lagrangian for the dispatch problem defined by the (5) (10)}.
$$

The Karush-Kuhn-Tucker (KKT) Lagrangian for the dispatch problem defined by the (5), (10), (12), and (24) is:

$$
L = (P^{1})^{t} DP^{1} + g^{t} P^{1} + k^{t} + \lambda^{t} \left[\left\langle e - (P^{1})^{t} B - V \right\rangle P^{1} - Q \right]
$$

- $\mu^{t} \left[\left\langle e - (P^{1})^{t} B - V \right\rangle P^{1} - Q \right] + u^{t} (IP^{1} - P_{\text{max}} + P_{\text{min}}) + y^{t} (-P^{1})$ (25)

where λ , μ , μ , and γ are the Lagrange multipliers associated with the constraints. The KKT necessary optimality conditions for the above problem are: \overline{a}

$$
\frac{\partial L}{\partial P^1} = 2DP^1 + g + \left\{e - 2(P^1)^t B - V\right\}^t \lambda - \left\{e - 2(P^1)^t B - V\right\}^t \mu + u - y = 0,
$$
\n
$$
\frac{\partial L}{\partial \lambda} = \left\{e - (P^1)^t B - V\right\}^{t-1} - Q \le 0, \qquad \frac{\partial L}{\partial \mu} = -\left\{e - (P^1)^t B - V\right\}^{t-1} + Q \le 0,
$$
\n
$$
\frac{\partial L}{\partial u} = IP^1 - P_{\text{max}} + P_{\text{min}} \le 0
$$
\n(26)

Introducing the nonnegative slack variables v^* , v^* , and η these KKT conditions can be written as:

$$
y-2DP^{1} - \{e-2(P^{1})^{t} B - V\}^{\prime} \lambda + \{e-2(P^{1})^{t} B - V\}^{\prime} \mu - u = g
$$

\n
$$
v^{+} + \{e-2(P^{1})^{t} B - V\}^{\prime} P^{1} = Q
$$

\n
$$
v^{-} - \{e-2(P^{1})^{t} B - V\}^{\prime} P^{1} = -Q \eta + IP^{1} - P_{\text{max}} + P_{\text{min}}
$$
\n(27)

Substituting η with P^{11} we obtain:

$$
y-2DP^{1} - \left\{e-2(P^{1})^{t} B-V\right\}^{t} \lambda + \left\{e-2(P^{1})^{t} B-V\right\}^{t} \mu - u = g,
$$

\n
$$
v^{+} + \left\{e-2(P^{1})^{t} B-V\right\}P^{1} = Q
$$

\n
$$
v^{-} - \left\{e-2(P^{1})^{t} B-V\right\}P^{1} = -Q, P^{11} + IP^{1} = P_{\text{max}} + P_{\text{min}}
$$
\n(28)

The nonnegative variables fulfil the following complementarity conditions:

$$
y \ge 0
$$
, $P^1 \ge 0$, $y^t P^1 = 0$, $v^+ \ge 0$, $\lambda \ge 0$, $(v^+)^t \lambda = 0$, $P^{11} \ge 0$, $u \ge 0$, $(P^{11})^t u = 0$,
(29)

The system of (28) and orthogonality conditions (29) form a standard Nonlinear Complementarity Problem (NCP) which can be written as follows:

$$
z \ge 0, \ M(z) \ge 0, \ z^t M(z) = 0, \text{ where } z = \left[P^1 \lambda \mu u \right] \tag{30}
$$

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NUMERICAL EXAMPLES

In this section, a six unit system with their cost function and power limits numerical examples are given to illustrate the developed method. The formulated LCP can be solved using iterative methods, Newton methods, and pivoting methods (Murty, 1983), here the LCP problem is solved using the MATLAB code pathlcp.m (written and maintained jointly by Michael C. Ferris and Madison and Todd Munson) (Ferris and Munson, 2000). On the other hand the formulated Nonlinear Complementarity Problem NCP can be solved using different algorithms $F_1(P_1) = 0.00156P_1^2 + 7.92P_1 + 561$ $100 \le P_1 \le 600$ $F_2(P_2) = 0.00194P_2^2 + 7.85P_2 + 310$ $100 \le P_2 \le 400$ $F_3(P_3) = 0.00482 P_3^2 + 7.97 P_3 + 78$ $F_4(P_4) = 0.00139P_4^2 + 7.06P_4 + 500$ $140 \le P_4 \le 590$ $F_5(P_5) = 0.00184 P_5^2 + 7.46 P_5 + 295$ $F_6(P_6) = 0.00184 P_6^2 + 7.46 P_6 + 295$

Table I shows the results of the proposed method compared with fuzzy logic controlled genetic algorithm (FCGA) (Song et al.,1997) and genetic algorithm based on arithmetic crossover (GAAC) (Yalcoz et al., 2001) when the load demand was 1800 MW. It's clearly evident from this table that the solution of the LCP

addressed in the literature, in this work the MATLAB LMMCP.M developed and written by Kanzow and Petra is used (Kanzow and Petra, 2004). Kanzow and Petra reformulated the NCP to nonlinear Least Square method and then they apply a Levenberg-Marquardt-type method to find the solution.

Examples without Transmission Lines Losses

First test system

The first system has six thermal units with the following cost functions and their associated constraints for each unit:

$$
100 \le P_1 \le 600
$$

\n
$$
100 \le P_2 \le 400
$$

\n
$$
50 \le P_3 \le 200
$$

\n
$$
140 \le P_4 \le 590
$$

\n
$$
110 \le P_5 \le 400
$$

\n
$$
110 \le P_6 \le 400
$$

results in terms of operation costs is exactly the same as that obtained by the GAAC method, while the FCGA method produces higher operational costs. In general, strong correlation is evident between results obtained from all these methods.

Second Test System

The second test system is the Nigeria power system, the 2015 version of the grid which essentially a 52-bus, 330-kV network interconnecting twenty-one thermal generating stations and three hydro stations to various load points. The quadratic cost functions for the various thermal units have been developed as the best curve fits using least square method to their actual operating cost data over a period of five years (2011 – 2015). Table II

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presents the cost coefficients so obtained for the twenty-one thermal units and their minimum and maximum loading limits. The network and its parameters suppressed herein can be found in (Abanihi, 2016). The power loss is computed from (20) with loss coefficients obtained via parameter estimation based on several power flow scenarios (Abanihi, 2016) for its largely radial network structure. The power system is solved for different values of demand load ranging between 2500 MW and 4000 MW. The individual generated power, minimum fuel cost, the total generated power, and the CPU time are shown in Table III.

Table II: Nigeria Generation Unit's Data

Table III: Results Using LCP for Nigeria Power System

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Examples with Transmission Losses

Here, the Nigeria power system considering losses is used as a third test case. The solution of the obtained NCP produces the amount of the generated power of each unit that results in the minimum generation cost. As mentioned previously the MATLAB program (LMMCP.M) written by Kanzow and Petra (Kanzow and Petra, 2004) is used to solve the problem. The obtained results for different load demand are shown in Table IV.

The results of the proposed formulation of the Nigeria power system

are compared with other methods such as Evolutionary Programming IDE (Surkha and Sumathi, 2011) and EP-OPF (Yuryerich and Wong, 1999), fast genetic algorithm approach (FGA) (Kumri and Sydulu, 2009), Pattern Search (PS) and a combination of Genetic Algorithm and Pattern Search (GA-PS) (Labbi and Attous, 2010), and Hybrid Self-adaptive Differential Evolution Methods SADE-ALM (Thitithasmrongchai and Eua-arpon, 2007). The load demand was 4000 MW and the obtained results are shown in Table V.

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Table V: Results of IDE, EP-OPF, FGA, PS, GA-PS, SADE-ALM AND NCP for 6-Unit System

CONCLUSION

 In this paper a new approach for the formulation of the economic power dispatch problem is presented. The problem without transmission losses taken into account in the power balance equation is formulated as Linear Complementarity Problem (LCP). Taking into account transmission losses the problem gets hard nonlinear, and formulated to present an efficient solution. Recently many efficient algorithms and software have been devised and developed. Real time example like the Nigeria power system shows that, in comparison with other methods, the presented approach provides an efficient, time saving, highly accurate, and cost effective technique with evident strong correlation with other well-known established techniques.

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	- optimization to solving the

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