

Solving Dynamic Economic Dispatch With Modified PSO Algorithm Considering Valve Point Effects And Ramp Rate Limits

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Abstract: The practical dynamic economic dispatch (DED), with consideration of valve-point effects, and ramp up, ramp down generators constraints considered as a complicated non-linear constrained optimization problem. In this paper, a new variant swarm optimization based time varying acceleration (PSO-TVAC) proposed to solve this problem. This algorithm has been compared and found to be superior compared to the results of classical (PSO) and (GA) method in term of solution quality and convergence characteristic.

Key words: Dynamic economic dispatch, Non-smooth cost function, PSO-TVAC, GA, Valve point effect, Ramp rate limits.

1. INTRODUCTION

Dynamic economic dispatch (DED) is one of the important power system optimization problems which is a non-linear and complicated dynamic optimization problem. (DED) is a method to dispatch the generating units to the predicted load demands over a certain period of time at minimum operating cost while satisfying equality and inequality constraints [1-2]. There were many methods applied to solve the dynamic economic dispatch, such as dynamic programming [3], linear programming [4], Lagrange relaxation method [5], but the nonlinearity and discontinuity of the search space makes all these

methods enable to obtain the optimal solution and these method leads to suboptimal solution [6].

New techniques are being used in the last years to tackle the (DED) problem in a more efficient and quality convergence. A lot of works are studied and reported in literature, recently evolutionary algorithm is applied by G. Ching et al. to solve dynamic economic dispatch with energy saving and emission reduction [7]. Ivatloo et al. proposed time varying acceleration coefficients IPSO for solving dynamic economic dispatch with non-smooth cost function [6.]

A group search optimizer with multiple producers algorithm is treated by C.X. Guo et al. to solve the dynamic economic emission dispatch problem [8]. The artificial immune system algorithm is proposed by S. Hemamalini et al. to solve the dynamic economic dispatch for units with valve point effect [2]. A hybrid algorithm approach based on sequential combination of (GA) and active power optimization using Newton's second order approach is presented by T. Nadeem Malik et al to solve economic dispatch problem with valve point effect [9]. The Hopfield neural network method is applied too by A.Y. Abdelaziz et al to solve this problem [10]. Mahdad and Srairi [18] proposed a combined method

based GA-DE-PS to solve practical economic dispatch considering power losses and valve point effects.

It can be seen that recently the meta-heuristic optimization methods have been significantly used in (ED) and considered as an alternative to the classical methods, primarily due to their nice feature of population-based search. Particle swarm optimization is such a technique. We adopt PSO to handle the complexity and nonlinearity of the problem [11-12]. PSO has several key advantages over other existing optimization techniques in terms of simplicity, convergence speed, and robustness [11-13]. PSO is easy to implement in computer simulations using basic mathematical and logic operations, since its working mechanism only involves two fundamental updating rules. PSO also has fewer operators to adjust in the implementation, and it can be flexibly combined with other optimization techniques to build hybrid algorithms [11-14-15].

The mechanism of PSO facilitates a better convergence performance than some other optimization procedures like genetic algorithms, which have computationally expensive evolutionary operations such as crossover and mutation [11]. Unlike the traditional optimization algorithms, PSO is a derivative-free algorithm and thus it is especially effective in dealing with complex and nonlinear problems. PSO is more robust to deal with such problems, since it is less sensitive to the nature of the objective function in terms of convexity and continuity [16], and the inner working of PSO helps to escape local minima. The robustness of PSO can also be reflected by its less sensitivity to the optimizer parameters as well as the initial solutions to start its iteration process [11].

In this paper, a novel Time Varying Acceleration particle swarm optimization (PSO-TVAC) algorithm is proposed to deal with the dynamic economic dispatch problem without considering losses. The effectiveness of the proposed approach is demonstrated on a practical

electrical network test system using 5 and 10 unit test system.

2. Problem Formulations

2.1 Objective Function

The objective function of (DED) problem is to minimize the total production cost over the operation period, which can be written as :

$$\min TC = \sum_{t=1}^T \sum_{i=1}^{ng} C_{it}(P_{it}) \quad (1)$$

Where C_{it} is the unit i production cost at time t ; ng is the number of generation units and P_{it} is the power output of it unit at time t . T is the total number of hours in the operation period. The cost function is nonlinear characteristic which represented by the following formula:

$$F(p_{it}) = \sum_{i=1}^{ng} a_i + b_i p_{it} + c_i p_{it}^2 + \left| e_i + \sin(f_i(p_{it}^{min} - p_{it})) \right| \quad (2)$$

a_i, b_i, c_i, e_i , and f Cost generators coefficients. The objective function of the (DED) problem should be minimized subject to following equality and inequality constraints:

A. The equality constraints are

$$\sum_{i=1}^{ng} p_{it} = p_d(t) \quad t = 1, 2, 3, \dots, T \quad (3)$$

B. Inequality constraints:

$$p_{i,t}^{min} \leq p_{i,t} \leq p_{i,t}^{max} \quad \text{Which: } i=1:ng, \quad (4)$$

p_i^{min}, p_i^{max} are the maximum and the minimum of unit's production.

3. Particle swarm optimization with time varying acceleration coefficients PSO-TVAC

In this new algorithm based (PSO) the cognitive and social factors are not constant but they are function of

generation (time) to explore most all the positions space research due eliminate the local minima , overcome the non linearity of the equation (2), so it represent then an challenge advantage. The position and velocity of the i th particle are modeled by the following equations

$$\begin{cases} v(t+1) = w * v(t) + \alpha_1 * rand_1 * (P_i - x(t)) \\ \quad + \alpha_2 * rand_2 * (P_b - X(t)) \\ x(t+1) = x(t) + v(t+1) \end{cases} \quad (5)$$

$$\begin{cases} \alpha_1 = ((c_{1f} - c_{1i}) * iter / iter_{max}) + c_{1i} \\ \alpha_2 = ((c_{2f} - c_{2i}) * iter / iter_{max}) + c_{2i} \end{cases} \quad (6)$$

Where: $x(t)$ is the Particle initial position, $v(t)$ is Particle initial velocity, $v(t+1)$ is new particle velocity, $x(t+1)$: A new particle position, P_i : Best local solution, P_b : Best global solution, w : Inertia factor, $iter$ Iteration number, $iter_{max}$: Maximum iteration number, and $0.4 \leq w \leq 0.9$, α_1, α_2, w are respectively cognitive, Social, and inertia factors. $C_{1i}, C_{1f}, C_{2i}, C_{2f}$ initial and final values of cognitive and social factors [17].

5.1 Algorithms parameters

1. GA: binary genetic algorithm, the population size; selection and the maximum of iteration are set respectively 16; 50%, 100. The crossover and the mutation set respectively 0.5; 0.15.
2. PSO: standard (PSO), the population size; and the maximum of iteration are set respectively 16; 100. The coefficients of the equation (5) are constants $\alpha_1 = \alpha_2 = w = 1$
3. PSO-TVAC: the population size; and the maximum of iteration are set respectively 16; 100.

The algorithm of optimization is based on the following steps:

Step 1: Initialized of the Population.

Step 2: Evaluation of the mechanism search of PSO-TVAC:

1-Velocity equation

2-Position equation

Step 3: if $iter < iter_{max}$ return to the Step 2.

Step 4: stock the best cost and their optimal unit generation.

5. Simulation results:

Test system 1

First we are applied the proposed approach at 5 unit test system, the cost coefficients, generators limits and load demand in each hour are taken from [6] and depicted in appendix. Table. 1 shows the optimal power generation obtained without considering ramp rate limits. Table. 3 shows the optimal power generation obtained considering ramp rate limits. Table. 2, table.4 represent a comparison between GA, PSO and the proposed algorithm in each case respectively.

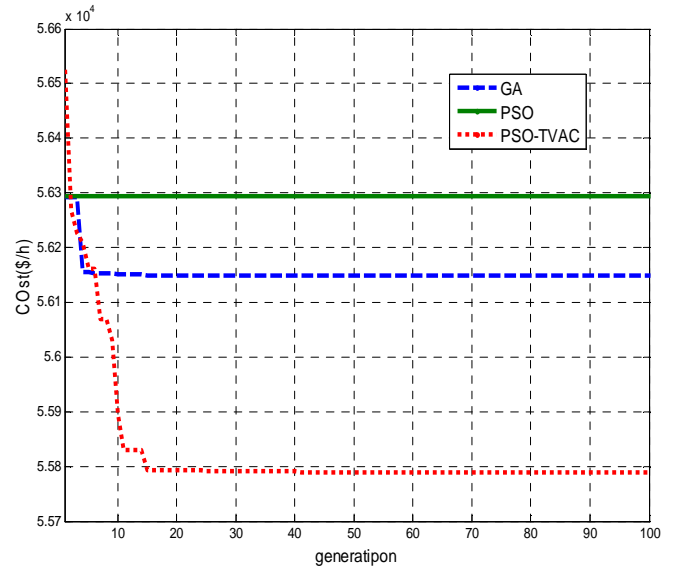


Fig.1 Convergence characteristic of GA; PSO and PSO-TVAC for 5 unit test system without considering ramp rate limits.

Test system 2

To verify the robustness of the proposed approach the algorithm has been applied on a large scale network 10 unit test system. All generators data are taken from [6].

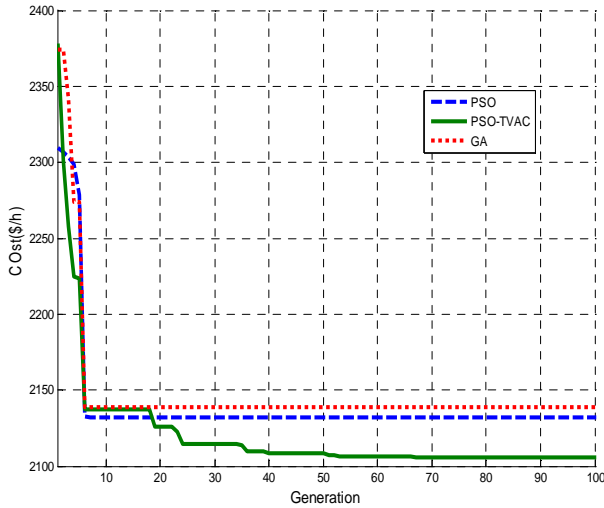


Fig.2 Convergence characteristic of GA, PSO and PSO-TVAC for 10 units test system considering ramp rate limits

Table. 5 shows the optimal power generation obtained in ten execution solution of dynamic economic dispatch without considering ramp rate limits. Table.7 shows the optimal power generation obtained considering ramp rate limits. Table. 6 and Table. 8 illustrate a comparison between GA, PSO and the proposed algorithm in each case respectively.

Fig. 1 show the characteristic convergence of the three algorithms for solving the dynamic economic dispatch of 5 units test system without considering ramp rate limits for active power demand equal 710 MW. Fig 2 shows the optimal solution calculated by the three algorithms for 10 unit test system considering ramp rate limits when the active power demand set 2131MW. The best cost found by the proposed new variant (PSO-TVAC) is better in

Table 1. Optimal solution of 5 unit considering valve point effect without Ramp rate limits based PSO-TVAC two cases (5 and 10 units) than the optimum value found using PSO and GA in term of solution quality and execution time.

Time	P_{g1}	P_{g2}	P_{g3}	P_{g4}	P_{g5}	Cost(\$)
1	10	20	30	120.48	229.52	1244.1
2	30.571	20.002	30	124.91	229.52	1348.5
3	10	87.66	112.67	124.91	139.76	1403.8
4	40.665	20	30	209.82	229.52	1592.7
5	10	81.118	112.68	124.79	229.41	1632
6	35.991	20	112.67	209.82	229.52	1760.9
7	60.359	98.54	112.67	124.91	229.52	1796.3
8	10	91.993	112.67	209.82	229.52	1800.7
9	39.451	98.54	112.67	209.82	229.52	1945
10	53.452	98.539	112.67	209.82	229.52	1985.7
11	10	95.794	174.87	209.82	229.52	2053.2
12	75	112.99	112.67	209.82	229.52	2105.8
13	53.45	98.54	112.67	209.82	229.52	1985.7
14	12.991	125	112.67	209.82	229.52	1986.4
15	10	91.992	112.67	209.82	229.52	1800.7
16	10	20	110.66	209.82	229.52	1618.1
17	10	85.752	112.67	209.81	139.76	1607.1
18	35.991	20	112.67	209.82	229.52	1760.9
19	10	91.993	112.67	209.82	229.52	1800.7
20	53.452	98.54	112.67	209.82	229.52	1985.7
21	29.45	98.541	112.67	209.81	229.52	1897.9
22	44.211	98.54	112.67	209.82	139.76	1751
23	37.665	20	30	209.82	229.52	1580.5
24	58.572	20	30	124.91	229.52	1437.6

Table 2. Comparison of optimization results: 5 units with valve point effect.

<i>Total cost</i>	<i>GA</i>	<i>PSO</i>	<i>PSOTVAC</i>
Min	42905	43640	41881
Mean	43027	43962	42054
Max	43256	44478	42190
Time (s)	2.494	2.191	2.120

Table 3. Optimal solution of 5 unit considering valve point effect with Ramp rate limits based PSO-TVAC

<i>Time</i>	<i>Pg1</i>	<i>Pg2</i>	<i>Pg3</i>	<i>Pg4</i>	<i>Pg5</i>	<i>Cost(\$)</i>
1	10	20	30	120.48	229.52	1244.1
2	30.573	20	30	124.91	229.52	1348.5
3	20.573	20	30	174.91	229.52	1579.4
4	10.665	50	30	209.82	229.52	1617.9
5	10	78.665	30	209.82	229.52	1645.8
6	40	98.665	30	209.82	229.52	1760.4
7	18.125	98.54	70	209.82	229.52	1892.3
8	10	94.665	110	209.82	229.52	1802.3
9	39.451	98.54	112.67	209.82	229.52	1945
10	53.451	98.54	112.67	209.82	229.52	1985.7
11	69.452	98.54	112.67	209.82	229.52	1996.7
12	75	112.99	112.67	209.82	229.52	2105.8
13	53.451	98.54	112.67	209.82	229.52	1985.7
14	39.451	98.54	112.67	209.82	229.52	1945
15	10	91.991	112.67	209.82	229.52	1800.7
16	10	61.991	72.673	205.82	229.52	1919.5
17	10	75.991	32.673	209.82	229.52	1671.7
18	10	98.54	60.125	209.82	229.52	1804.4
19	16	98.54	100.12	209.82	229.52	1862
20	46	105.99	112.67	209.82	229.52	2027
21	29.45	98.541	112.67	209.82	229.52	1897.9
22	10	82.991	72.674	209.82	229.52	1892
23	10	52.991	32.674	201.82	229.52	1680.4
24	10	22.991	30	170.49	229.52	1530.6

Table 4. Comparison of optimization results: 5 units with valve point effect and ramp rate limits

<i>Total cost</i>	<i>GA</i>	<i>PSO</i>	<i>PSOTVAC</i>
Min	43708	44525	42941
Mean	44207	44960	44260
Max	44693	45296	44821
Time (s)	24.555	21.467	19.725

Table 5. Optimal solution of 10 units considering valve point effect without ramp rate limits based PSO-TVAC

time	Pg1	Pg2	Pg3	Pg4	Pg5	Pg6	Pg7	Pg8	Pg9	Pg10	Cost(\$)
1	150	135	206	60	73	160	130	47	20	55	28120
2	150	135	280.15	60	73	160	129.85	47	20	55	29602
3	150	135	337.91	60	163.48	159.61	130	47	20	55	32794
4	216.99	135	340	60	243	160	129.01	47	20	55	36100
5	150	285.4	340	60	232.6	160	130	47	20	55	37621
6	150.39	433.41	340	60	232.59	159.6	130	47	20	55	40767
7	266.12	456.07	340	60	167.81	160	130	47	20	55	42406
8	315.95	460	340	60	188.05	160	130	47	20	55	44025
9	420.73	460	340	60	231.28	160	130	47	20	55	47257
10	464.94	460	340	152.68	242.52	159.86	130	47	20	55	50695
11	469.7	460	340	151.23	240.07	160	130	120	20	55	52512
12	465.26	460	340	300	243	160	129.74	47	20	55	54358
13	466	460	340	137.6	243	160	130	60.399	20	55	50742
14	454.34	460	340	60	197.66	160	130	47	20	55	47271
15	436.98	460	333.83	60	73.185	160	130	47	20	55	44026
16	150	352.32	340	60	240.14	159.54	130	47	20	55	39181
17	150	411.34	340	60	109	157.66	130	47	20	55	37537
18	158.91	460	338.11	60	198.98	160	130	47	20	55	40788
19	430.94	460	340	60	73.063	160	130	47	20	55	44036
20	469.07	460	340	147.09	243	159.92	129.96	47.962	20	55	50712
21	432.35	460	340	60	219.65	160	130	47	20	55	47270
22	150	423.95	339.72	60	242.33	160	130	47	20	55	40780
23	150	298.09	340	60	73	158.91	130	47	20	55	34339
24	165.83	135	340	60	73	158.54	129.64	47	20	55	31165

Table 6. Comparison of optimization results: 10 units with valve point effect

Total cost	GA	PSO	PSOTVAC
Min	1006400	1005500	1004100
Mean	1006600	1006000	1004400
Max	1006800	1006300	1004900
Time (s)	2.6622	1.9937	2.0423

Table 7. Optimal solution of 10 units considering valve point effect with ramp rate limits based PSO-TVAC

time	Pg1	Pg2	Pg3	Pg4	Pg5	Pg6	Pg7	Pg8	Pg9	Pg10	Cost(\$)
1	150	135	205.24	60	73	122.45	130	85.312	20	55	28410
2	150	135	229.37	60	122.87	122.45	130	85.312	20	55	30134
3	226.63	215	190.77	60	122.87	122.45	129.96	115.31	20	55	33535
4	303.25	295	185.2	110	73	149.65	129.59	85.312	20	55	36977
5	379.87	375	179.78	60	73	122.45	129.59	85.312	20	55	38307
6	456.5	396.8	179.01	60	122.93	122.45	130	85.313	20	55	41132
7	456.49	396.8	200.64	110	122.87	125	129.88	85.313	20	55	43076
8	456.5	396.8	186.83	120.52	172.87	122.46	130	85.311	49.706	55	44673
9	456.49	460	251.58	120.29	222.87	122.45	130	85.312	20	55	48370
10	456.5	460	331.58	121.01	222.6	160	130	115.31	20	55	51939
11	456.5	460	340	171.01	233.9	160	129.59	120	20	55	53890
12	470	460	340	221.01	243	160	130	120	20.992	55	56084
13	456.5	396.8	329.28	180.83	222.6	160	130	90	50.992	55	51666
14	456.5	396.8	303.18	130.83	222.6	122.79	130	85.314	20.992	55	47814
15	379.87	396.8	300.9	80.83	172.73	123.57	130	85.312	50.992	55	44713
16	303.25	316.8	297.4	60	172.73	142.52	130	55.312	20.992	55	39888
17	226.62	309.53	317.15	60	122.94	122.45	130	85.312	50.992	55	38113
18	303.25	389.53	288.52	60	172.94	122.45	130	85.312	20.992	55	41238
19	379.88	396.81	302.11	60	222.94	123.95	130	85.316	20	55	44266
20	459.88	460	340	110	243	160	130	85.312	28.812	55	52352
21	456.5	396.81	337.82	60	222.56	160	130	85.312	20.002	55	47863
22	379.87	316.81	257.82	60	172.73	150.46	130	85.312	20	55	41664
23	303.25	236.82	196.29	60	122.88	122.45	130	85.312	20	55	35043
24	226.62	222.27	182.21	60	73	160	129.59	55.312	20	55	31766

Table 8. Comparison of optimization results: 10 units with valve point effect and ramp rate limits

<i>Total cost</i>	<i>GA</i>	<i>PSO</i>	<i>PSOTVAC</i>
Min	1029100	1027900	1022900
Mean	1030100	1030700	1025400
Max	1031600	1032800	1027600
Time (s)	4.0966	2.691	2.632

6. Conclusion

In this paper, the non-convex dynamic ED problem with valve-point effects and ramp rate limits was solved using new variant based PSO called (PSO-TVAC). To validate the proposed new variant, 5 units and 10 units with practical generator units were considered. Compared with the standard previous approaches such as: GA and PSO, the results showed the effectiveness of the PSO-TVAC algorithm in terms of high-quality solution convergence and good computation efficiency.

. Appendix

Data of generators coefficients for 5 units test system

<i>ng</i>	<i>a</i>	<i>b</i>	<i>c</i>	<i>e</i>
1	0.0080	2.0000	25.0000	100.0000
2	0.0030	1.8000	60.0000	140.0000
3	0.0012	2.1000	100.0000	160.0000
4	0.0010	2.0000	120.0000	180.0000
5	0.0015	1.8000	40.0000	200.0000

<i>ng</i>	<i>f</i>	<i>p^{min}</i>	<i>p^{max}</i>	<i>UR</i>	<i>DR</i>
1	0.0420	10	75	30	30
2	0.0400	20	125	30	30
3	0.0380	30	175	40	40
4	0.0370	40	250	50	50
5	0.0350	50	300	50	50

Hourly demand for 5 unit test system

<i>hour</i>	<i>load</i>	<i>Hour</i>	<i>load</i>
1	410	13	704
2	435	14	690
3	475	15	654
4	530	16	580
5	558	17	558
6	608	18	608
7	626	19	654
8	654	20	704
9	690	21	680
10	704	22	605
11	720	23	527
12	740	24	463

Data of generators coefficients for 10 unit test system

<i>ng</i>	<i>a</i>	<i>b</i>	<i>c</i>	<i>e</i>
1	0.00043	21.6	958.2	450
2	0.00063	21.05	1313.6	600
3	0.00039	20.81	604.97	320
4	0.0007	23.9	471.6	260
5	0.00079	21.62	480.29	280
6	0.00056	17.87	601.75	310
7	0.00211	16.51	502.7	300
8	0.0048	23.23	639.4	340
9	0.10908	19.58	455.6	270
10	0.00951	22.54	692.4	380

<i>ng</i>	<i>f</i>	<i>p^{min}</i>	<i>p^{max}</i>	<i>UR</i>	<i>DR</i>
1	0.041	150	470	80	80
2	0.036	135	460	80	80
3	0.028	73	340	80	80
4	0.052	60	300	50	50
5	0.063	73	243	50	50
6	0.048	57	160	50	50
7	0.086	20	130	30	30
8	0.082	47	120	30	30
9	0.098	20	80	30	30
10	0.094	55	55	30	30

Hourly demand for 10 unit test system

<i>hour</i>	<i>load</i>	<i>hour</i>	<i>load</i>
1	1036	13	2072
2	1110	14	1924
3	1258	15	1776
4	1406	16	1554
5	1480	17	1480
6	1628	18	1628
7	1702	19	1776
8	1776	20	2072
9	1924	21	1924
10	2072	22	1628
11	2146	23	1332
12	2220	24	1184

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