Piecewise bounding-based algorithm for the resolution of a water pumping and desalination problem

Sandra Ulrich NGUEVEU
Bruno SARENI, Xavier ROBOAM

ngueveu@laas.fr

07/10/2014
Plan

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2. Literature review
3. Resolution method
4. Application to the water pumping problem
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Introduction

Context
Energy considerations are becoming paramount in the resolution of real-world applications.

Objective
Address the (combinatorial) optimization challenge of integrating energy constraints in deterministic (scheduling) models with constraints related to their physical, technological and performance characteristics.

Challenges
Non-linearities come from energy efficiency functions
PGMO project OREM (Combinatorial optimization with multiple resources and energy constraints)

- Previous studies: multiple energy sources and general non-linear efficiency functions, but no scheduling.

- Previous work: scheduling but linear (and even identical) energy efficiency functions.

- Goal: solve explicitly and in an integrated fashion energy resource allocation problems and energy-consuming activity scheduling problems with non-linear energy efficiency functions.

- This work = phase 1: proof of concept with realistic non-linear efficiency functions provided by the researchers in Electrical Engineering from LAPLACE.
Underground (infinite capacity)

First storage (salt water)

Second storage (fresh water)

Limited capacity

IC1

IC2

Limited capacity

C1

C2

Load deterministic profile

Water Tower

IC3

Dispatching

Time profile synthesis

Given power

Given power

Pump 1

Pump 2

Pump 3

Reverse Osmosis

Reverse Osmosis

Figure: Source: (Sareni et al., 2012)
Mechanic-hydraulic-electric models

**Electrical model**
- $V_m, I_m$: electrical tension, courant
- $T_m$: motor electromag. torque
- $\Omega$: rotation speed
- $k_\Phi$: torque equivalent coefficient
- $r$: stator resistance

Electric motor equations (inertia neglected):

\[ V_m = rl_m + k_\Phi \Omega \quad (1) \]
\[ T_m = \Phi_m I_m \quad (2) \]

Electrical power needed: $P_e = V_m I_m$.

**Mechanical-Hydraulic conv.**
- $P_p$: output pressure
- $q$: debit of water
- $a, b$: non linear girator coefs
- $c$: hydraulic friction
- $p_0$: suction pressure
- $f_p + f_m$: mechanical losses

Static equations of the motor-pump (mechanical inertia neglected):

\[ P_p = (a\Omega + bq)\Omega - (cq^2 + p_0) \quad (3) \]
\[ T_m = (a\Omega + bq)q + (f_m + f_p)\Omega \quad (4) \]

**Pressure drop in the pipe**
- $\Delta\text{Pipe}$: pressure drop
- $h$: height of water pumping
- $\rho$: water density

Static+Dynamic pressure

\[ \Delta\text{Pipe} = kq^2 + \rho gh \quad (5) \]
Reverse Osmosis module model

Reverse Osmosis module
- $R_{Mod}$: losses in the pipes of the RO module
- $R_{Valve}$: variable restriction
- $R_{Mem}$: losses in the RO membrane
- $q_c$: debit of rejected water (concentrate)
- $q_p$: debit of fresh water (permeate)

Quasi static model of the RO module (storage effect neglected):

\[
P_p - \Delta\text{Pipe} = (R_{Mod} + R_{Valve})q_c^2 \tag{8}
\]

\[
q_p = \frac{P_p - \Delta\text{Pipe}}{R_{Me}} \tag{9}
\]

\[
q = q_p + q_c \tag{10}
\]
The electric power required is expressed in function of the water level of the intake tank $h$ and the water debit $q$.

\[
\text{power required} = r \cdot \mathcal{K}(h, q) + ((f_m + f_p) \cdot \Omega(h, q) + q \cdot (a \cdot \Omega(h, q) + (b \cdot q))) \cdot \Omega(h, q)
\]

where

\[
\begin{align*}
\Omega(h, q) &= \frac{-(b \cdot q) + \sqrt{(b \cdot q)^2 - 4 \cdot a \cdot ((p_0 + \rho g \cdot (h - l_{\text{out}}) + (k + c) \cdot q^2))}}{2 \cdot a} \\
\mathcal{K}(h, q) &= \frac{(((f_m + f_p) \cdot \Omega(h, q) + q \cdot (a \cdot \Omega(h, q) + (b \cdot q)))) / k_{\phi}}{2}
\end{align*}
\]
The subsystem resulting from the combination of pump 2 and the Reverse Osmosis module is modeled with equation:

\[
\text{power required} = r \cdot K(q_c, h) + ((f_m + f_p) \cdot \Omega(q_c, h) + (q_c + F(q_c)/R_{Me}) \cdot M(q_c, h)) \cdot \Omega(q_c, h)
\]

where

\[
\begin{align*}
F(q_c) &= (R_{Mod} + R_{Valve}) \cdot q_c^2 \\
G(q_c) &= (b \cdot (q_c + F(q_c)/R_{Me})) \\
M(q_c, h) &= a \cdot \Omega(q_c, h) + G(q_c) \\
\Omega(q_c, h) &= -\frac{G(q_c) + \sqrt{G(q_c)^2 - 4a^2(-p_0 + \rho g \cdot (h - l_{out}) + (k+c)*((q_c+F(q_c)/R_{Me})^2 + F(q_c)))}}{2a} \\
K(q_c, h) &= (((f_m + f_p) \cdot \Omega(q_c, h) + (q_c + F(q_c)/R_{Me}) \cdot (a \cdot \Omega(q_c, h) + G(q_c)))/k_\phi)^2
\end{align*}
\]
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Literature review

Mathematical programming-based resolution methods on similar problems

Generic MINLP resolution methods

Hybrid algorithms and frameworks
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Resolution method

Step 1: Piecewise linear bounding of the nonlinear energy transfer/efficiency functions

(a) Linear approximation
(b) Piecewise bounding

Step 2: Reformulation of the problem into two mixed integer problems (MILP)

- the problem is originally a MINLP
- using the pair of bounding functions previously defined
Piecewise bounding

Principle

Piecewise bounding a function $f$ of $m$ variables within a tolerance value $\epsilon$ consists in identifying two piecewise linear functions $(\underline{f}^\epsilon, \overline{f}^\epsilon)$ that verify:

\begin{align}
\underline{f}^\epsilon(x) & \leq f(x) \leq \overline{f}^\epsilon(x), \quad \forall x \in \mathbb{R}^m \\
(f(x) - \underline{f}^\epsilon(x)) & \leq \epsilon f(x), \quad \forall x \in \mathbb{R}^m \\
\overline{f}^\epsilon(x) - f(x) & \leq \epsilon f(x), \quad \forall x \in \mathbb{R}^m
\end{align}

Purpose

- Two MILP ($\overline{\text{MILP}}$ and $\text{MILP}$) are obtained
- Linearizations before the optimization allow:
  - the respect of the predefined tolerance value
  - the minimization of the number of sectors
  - min. of the number of additional integer variables in $\overline{\text{MILP}}$ and $\text{MILP}$
Piecewise bounding

Proposition

\[ \exists \epsilon^* \text{ such that } \forall f^\epsilon, \text{ the optimal solution cost of the corresponding } \text{MILP} \text{ is the global optimal solution cost of the original } \text{MINLP}. \]

Proof outline

Based on two properties:

(i) The solution value of \text{MILP} does not decrease with the decrease of \( \epsilon \).

(ii) The theorem of (Duran and Grossman, 1986) which is the basis of the OA algorithm states that if all feasible discrete variables are used as linearization points then the resulting \text{MILPCP} problem (denoted M-OA by Grossmann in 2002) has the same optimal solution than the original \text{MINLP}. 
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Piecewise bounding heuristics

Bounding the efficiency function of pump 1

Assumptions
The efficiency function is either convex or concave.

Objective
For $f^\epsilon$ and $\bar{f}^\epsilon$, identify the minimum number of sectors $n$, and the parameters of each sector $i$: slope $a_i$, y-intercept $b_i$ and limits $q_{\min i}$ and $q_{\max i}$.

Principle
Each sector $i$ verifies: $p = a_i q + b_i$.
Consecutive sectors $i - 1$ and $i$ satisfy: $q_{\min i} = q_{\max i - 1}$

Idea
Use supporting linear functions tangent to $f^1$ at predefined points, to control where the max error will be located, to respect eq. (11)-(13).
Piecewise bounding heuristics

Bounding the efficiency function of pump 1

Lower bounding

For a potential tangent point $\tilde{q}$: $a_i = \frac{df^1}{dq}(\tilde{q})$ and $b_i = f^1(\tilde{q}) - \tilde{q}\frac{df^1}{dq}(\tilde{q})$.

Upper bounding

For a potential tangent point $\tilde{q}$: $a_i = \frac{df^1}{dq}(\tilde{q})$ and $b_i = f^1(q_{\min_i}) - q_{\min_i}\frac{df^1}{dq}(\tilde{q})$. 

$q_{\min 1} \leq \tilde{q} \leq q_{\max 1}$
Piecewise bounding heuristics

Extension to the efficiency function of pump 3

Specificity

$f^3$ takes into account the water level $h$ from its intake tank. It is a function of two variables $(q, h)$ instead of one.

Solution chosen

Piecewise bounding functions in the form $p = aq + b - sh$ where $s$ is a correction parameter.

Idea similar to (Borghetti et al., 2008) but here we ensure that eq. (11)-(13) remain verified.

Extension to the efficiency function of pump 2 and RO module

Solution chosen

Bounding of the global efficiency function of the subsystem "pump 2 + RO module" (instead of separated efficiency functions).
MILP reformulation

Data
- $\mathbb{N}_I, \mathbb{N}_P, \mathbb{T}$: set of time intervals, pumps, set of tanks
- $ts$: scale of time, duration of the time intervals
- $hq$: section of the tanks, used to convert the debit into water level
- $P^i_{\text{min}}, P^i_{\text{max}}, \forall i \in \mathbb{N}_P$: pumping power limits of pump $i$
- $L^i_{\text{min}}, L^i_{\text{max}}, \forall i \in \mathbb{N}_P$: capacity limits of tank $i$
- $l^j_{\text{init}}, j \in \mathbb{T}, \geq 0$: initial water level of tank $j$

Binary variables
- $r_i, \forall i \in \mathbb{N}_I$: equal to 0 iff all tanks are full at time interval $i$.
- $\text{sect}^j_{i,k}, \forall i \in \mathbb{N}_I, \forall j \in 1..n_{p1}, \forall k \in 1..3$: equal to 1 iff pump $k$ is used at the $j^{th}$ section of its piecewise power function during time interval $i$.

Continuous variables
- $q^j_{i,k}, \forall i \in \mathbb{N}_I, \forall j \in 1..n_{p1}, \geq 0$: equal to the flow of water pumped by pump $k$ at time $i$ if it is used at the $j^{th}$ sector of the piecewise power function and 0 otherwise.
- $l^j_i, \forall i \in \mathbb{N}_I, \forall j \in \mathbb{T}, \geq 0$: equal to the level of water going in tank $j$ at time interval $i$
- $v^j_{i,k}, \forall i \in \mathbb{N}_I, \forall j \in 1..n_{p2}, \geq 0$: equal to the level of water in tank $k$ if pump $k+1$ is used at the $j^{th}$ section of the piecewise power function at time $i$ and 0 otherwise.

piecewise functions data computed with the heuristics:
- $\{n_{p_i}, a^j_i, b^j_i, s^j_i, \alpha^j, \beta^j, Q^i_{\text{min}}, Q^i_{\text{max}}\}, \forall i \in \mathbb{N}_P, \forall j \in 1..n_{p_i}$
\[
\begin{align*}
\text{min} & \sum_{i \in \mathbb{N}} r_i \ast ts \\
\text{subject to} & \\
& r_0 = 1 \\
& l_i^0 = l_{\text{init}}, \quad \forall j \in \mathbb{N}_T \\
& r_i - r_{i-1} \leq 0, \quad \forall i \in \mathbb{N}_I \\
& \sum_{j \in \mathbb{N}_T} l_i^j + (\sum_{j \in \mathbb{N}_T} L_i^j) r_i \geq \sum_{j \in \mathbb{N}_T} L_i^j, \quad \forall i \in \mathbb{N}_I \\
& \sum_{k \in \mathbb{N}_P} \sum_{j \in 1..n_{pk}} (a^i_j q^{j,k} + b^i_k sect^{j,k}_i - s^i_k v^{j,k}) \leq P_i, \quad \forall i \in \mathbb{N}_I \\
& l_i^1 - l_{i-1}^1 - \sum_{j \in 1..n_{p1}} hq \ast ts \ast q_{j,1}^i + \sum_{j \in 1..n_{p2}} hq \ast ts \ast (\alpha^i q_{j,2}^i + \beta^i sect^{j,2}_i) \leq 0, \quad \forall i \in \mathbb{N}_I \\
& l_i^2 - l_{i-1}^2 - \sum_{j \in 1..n_{p2}} hq \ast ts \ast (\alpha^i q_{j,2}^i + \beta^i sect^{j,2}_i) + \sum_{j \in 1..n_{p3}} hq \ast ts \ast q_{j,3}^i \leq 0, \quad \forall i \in \mathbb{N}_I \\
& l_i^3 - l_{i-1}^3 - \sum_{j \in 1..n_{p3}} hq \ast ts \ast q_{j,3}^i \leq 0, \quad \forall i \in \mathbb{N}_I \\
& \sum_{j \in 1..n_{pk}} \sum_{k \in \mathbb{N}_P \{1\}} P_{\text{min} sect^{j,k}_i}^k \leq \sum_{j \in 1..n_{pk}} \sum_{k \in \mathbb{N}_P} (a^i_j q^{j,k} + b^i_k sect^{j,k}_i - s^i_k v^{j,k}) \leq \sum_{j \in 1..n_{pk}} P_{\text{max} sect^{j,k}_i}^k, \quad \forall i \in \mathbb{N}_I, k \in \mathbb{N}_P \\
& Q_{\text{min} sect^{j,k}_i}^i \leq q^{j,k}_i \leq Q_{\text{max} sect^{j,k}_i}^i, \quad \forall i \in \mathbb{N}_I, j \in \mathbb{N}_P, k \in \mathbb{N}_P \\
& \sum_{j \in 1..n_{pk}} sect^{j,k}_i \leq 1, \quad \forall i \in \mathbb{N}_I, k \in \mathbb{N}_P \\
& v^{j,k}_i - v^{j,k}_{i-1} \leq 0, \forall k \in \mathbb{N}_P, i \in \mathbb{N}_I, j \in 1..n_{pk} \\
& v^{j,k}_i - L_{\text{max} sect^{j,k}_i} \leq 0, \forall k \in \mathbb{N}_P, i \in \mathbb{N}_I, j \in 1..n_{pk} \\
\end{align*}
\]

\textbf{Figure : Source : (Ngueveu et al. 2014)}
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Implementation and data

Implementation

- Matlab (for the efficiency functions)
- GLPK (for transfer)
- CPLEX 12.5 (for the MILP resolution)
- Intel Core 2Duo, 2.66 GHz 4GB of RAM

Data:

- Same pump characteristics as (Roboam X., Sareni B., Nguyen D. T., and Belhadj J. . 2012).
- Input power profile deduced from the Guadeloupe wind site
Computational Evaluation

<table>
<thead>
<tr>
<th></th>
<th>Pump 1</th>
<th>(Pump 2+RO)</th>
<th>Pump 3</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\epsilon$</td>
<td>$n_{p_1}$</td>
<td>$n_{p_1}$</td>
<td>$n_{p_2}$</td>
</tr>
<tr>
<td>5%</td>
<td>2</td>
<td>2</td>
<td>11</td>
</tr>
<tr>
<td>1%</td>
<td>5</td>
<td>5</td>
<td>21</td>
</tr>
<tr>
<td>0.5%</td>
<td>8</td>
<td>7</td>
<td>35</td>
</tr>
<tr>
<td>0.3%</td>
<td>10</td>
<td>9</td>
<td>43</td>
</tr>
</tbody>
</table>

Table: Number of sectors per tolerance value

<table>
<thead>
<tr>
<th>$\epsilon$</th>
<th>UB</th>
<th>s</th>
<th>LB</th>
<th>s</th>
<th>UB*</th>
<th>Gap</th>
<th>opt</th>
</tr>
</thead>
<tbody>
<tr>
<td>5%</td>
<td>20580</td>
<td>4</td>
<td>19740</td>
<td>15</td>
<td>-</td>
<td>4.25</td>
<td>no</td>
</tr>
<tr>
<td>1%</td>
<td>20100</td>
<td>15</td>
<td>19920</td>
<td>140</td>
<td>-</td>
<td>0.9</td>
<td>no</td>
</tr>
<tr>
<td>0.5%</td>
<td>20040</td>
<td>178</td>
<td>19980</td>
<td>117</td>
<td>-</td>
<td>0.3</td>
<td>no</td>
</tr>
<tr>
<td>0.3%</td>
<td>20040</td>
<td>64</td>
<td>19980</td>
<td>321</td>
<td>19980</td>
<td>0.3</td>
<td>yes</td>
</tr>
</tbody>
</table>

Table: Upper and Lower bounds values obtained
Conclusion

Done

- Groundwork for the integration of energy source characteristics in production scheduling problems.
- **Resolution scheme is based on piecewise linear bounding and integer programming**
- Bounding heuristics for convex and concave efficiency/transfer functions have been introduced.
- Good results on a water production optimization problem with non-linear efficiency functions: global optimization problem solved to optimality on the given data sets.

Ongoing

- Address multiple energy sources with different characteristics and their resulting problems untractable for black-box solvers.