



Combinatorial optimization with energy constraints

Sandra Ulrich NGUEVEU

Université de Toulouse / INP-Toulouse / LAAS-CNRS
ngueveu@laas.fr

Seminar SKIDO 18/03/2015

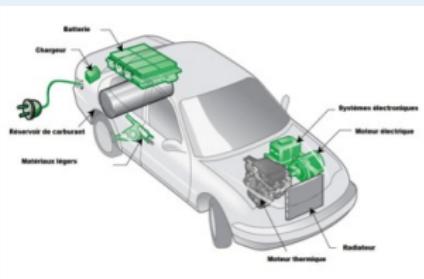




Plan

- 1 Introduction
- 2 Literature review
- 3 Resolution scheme
- 4 Focus on a scheduling problem with an energy source
- 5 Conclusion

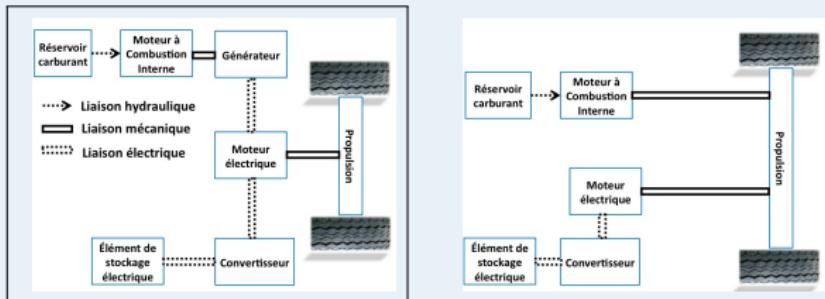
Hybrid-electric vehicles



Electric propulsion motor powered by :

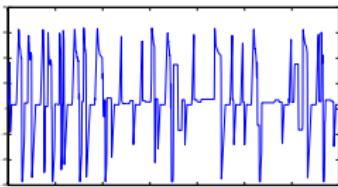
- onboard generator :
 - internal combustion engine or
 - **hydrogen fuel cell (FC)**
- reversible source :
 - battery or
 - **supercapacitor (SE)**

Architectures (**hybrid-series**, hybrid-parallel, ...)



Problem description

- Given the **power request** of a driver on a predefined road section ...



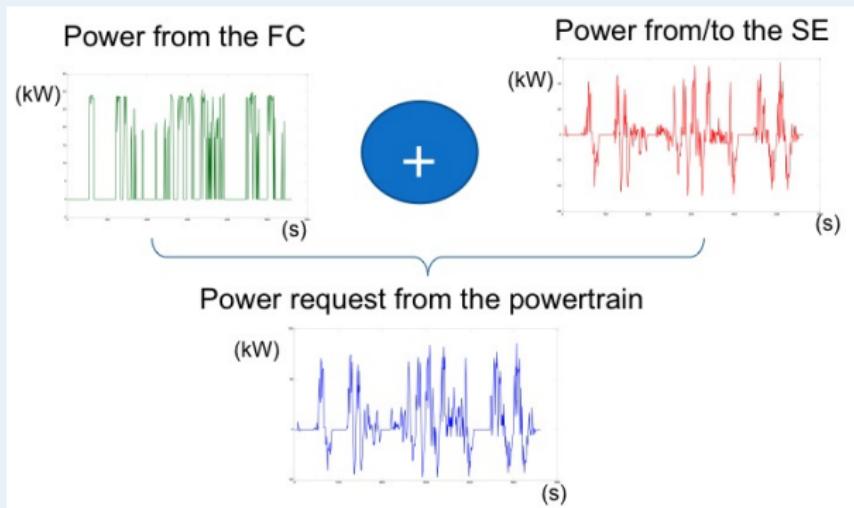
- ... and the characteristics of the energy sources : **power limitations** (kW), **efficiency** (%), **storage capacity** (kWs) ...



... Find at each instant the **optimal power split** between the energy sources to **minimize the total fuel consumption**.

Findings

- Example of solution



- Better modeling hypothesis and efficient reformulations
- 20% improvement over the previous state-of-the-art

Water pumping and desalination process

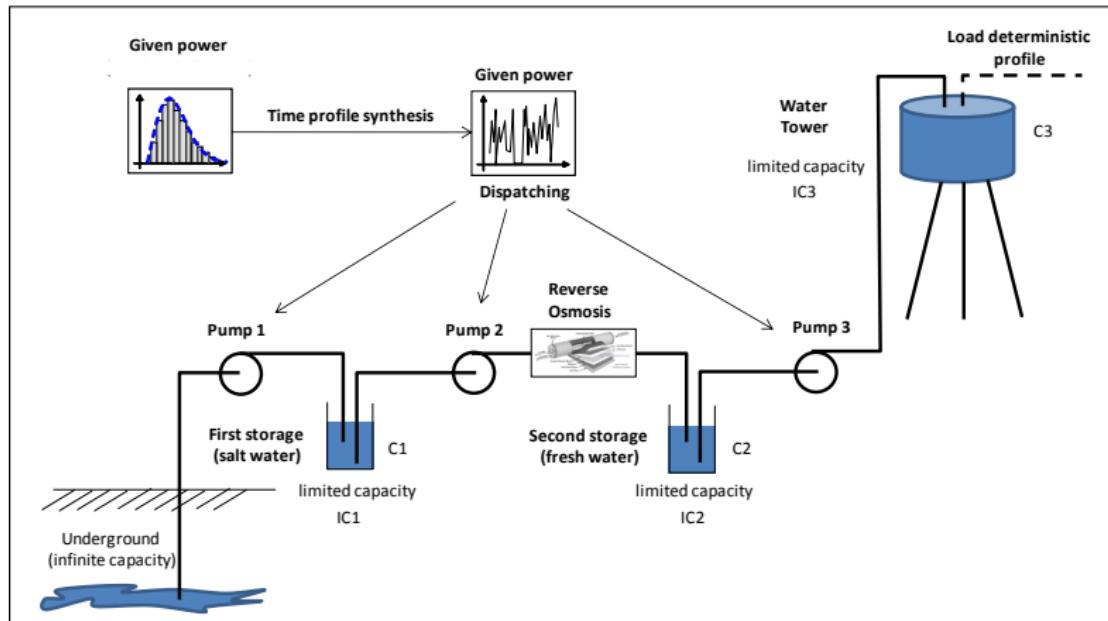


Figure : Source : (Sareni et al., 2012)

Mechanic-hydraulic-electric models

Electrical model

- V_m, I_m : electrical tension, courant
- T_m : motor electromag. torque
- Ω : rotation speed
- k_ϕ : torque equivalent coefficient
- r : stator resistance

Electric motor equations
(inertia neglected) :

$$V_m = rI_m + k_\phi\Omega \quad (1)$$

$$T_m = \Phi_m I_m \quad (2)$$

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 coeffs
- c : hydraulic friction
- p_0 : suction pressure
- $f_p + f_m$: mechanical losses

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

$$P_p = (a\Omega + bq)\Omega - (cq^2 + p_0) \quad (3)$$

$$T_m = (a\Omega + bq)q + (f_m + f_p)\Omega \quad (4)$$

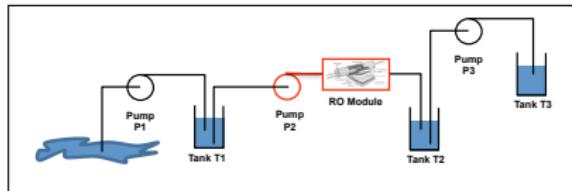
Pressure drop in the pipe

- ΔP_{Pipe} : pressure drop
- h : height of water pumping
- ρ : water density

Static+Dynamic pressure

$$\Delta P_{\text{Pipe}} = kq^2 + \rho g h \quad (5)$$

Efficiency function of pump 2 + RO



The subsystem resulting from the combination of pump 2 and the Reverse Osmosis module is modeled with equation :

power required =

$$r * \mathcal{K}(q_c, h) + ((f_m + f_p) * \Omega(q_c, h) + (q_c + \mathcal{F}(q_c)/R_{Me}) * \mathcal{M}(q_c, h)) * \Omega(q_c, h)$$

where

$$\left\{ \begin{array}{l} \mathcal{F}(q_c) = (R_{Mod} + R_{Valve}) * q_c^2 \\ \mathcal{G}(q_c) = (b * (q_c + \mathcal{F}(q_c)/R_{Me})) \\ \mathcal{M}(q_c, h) = a * \Omega(q_c, h) + \mathcal{G}(q_c) \\ \Omega(q_c, h) = \frac{-\mathcal{G}(q_c) + \sqrt{\mathcal{G}(q_c)^2 - 4a * (-(\rho_0 + \rho g * (h - l_{out})) + (k + c) * ((q_c + \mathcal{F}(q_c)/R_{Me})^2) + \mathcal{F}(q_c))}}{2*a} \\ \mathcal{K}(q_c, h) = (((f_m + f_p) * \Omega(q_c, h) + (q_c + \mathcal{F}(q_c)/R_{Me}) * (a * \Omega(q_c, h) + \mathcal{G}(q_c)))) / k_\phi^2 \end{array} \right.$$



Literature review

Mathematical programming-based resolution methods on similar problems

Camponogara E., De Castro M. P. and Plucenio, A. *Compressor scheduling in oil fields : A piecewise-linear formulation*. IEEE International Conference on Automation Science and Engineering, p. 436 - 441, 2007.

Borghetti A., D'Ambrosio C., Lodi A. and Martello S., *An milp approach for short-term hydro scheduling and unit commitment with head-dependent reservoir*. IEEE Transactions on Power Systems, 23(3), p. 1115 - 1124, 2008.

Generic MINLP resolution methods

Grossmann I.E.. *Review of nonlinear mixed-integer and disjunctive programming techniques*. Optimization and Engineering, 3, p. 227 - 252, 2002.

Hybrid algorithms and frameworks

Polisetty P.K. and Gatzke E.P.. *A decomposition-based minlp solution method using piecewise linear relaxations*. Technical report, Univ. of South Carolina, 2006.

Bonami P., Biegler L.T., Conn A.R., Cornuéjols G., Grossmann I.E., Laird C.D., Lee J., Lodi A., Margot F., Sawaya N., and Wächter A. *An algorithmic framework for convex mixed integer nonlinear programs*. Discrete Optimization, 5(2), p.186 - 204, 2008.

Floudas C.A. and Gounaris C.E.. *A review of recent advances in global optimization*. Journal of Global Optimization, 45, p. 3 - 389, 2009.



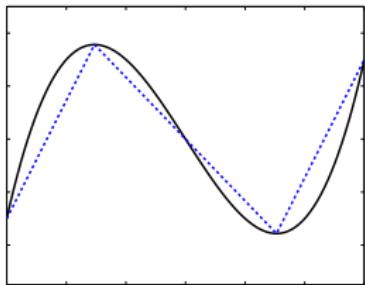
PGMO project OREM

- Previous studies involve multiple energy sources and general non-linear efficiency functions, but no scheduling.
- All our previous work on scheduling under energy constraint considered linear (and even identical) energy efficiency functions, which oversimplifies the problem.
- We want to solve explicitly and in an integrated fashion energy resource allocation problems and energy-consuming activity scheduling problems with non linear energy efficiency functions.

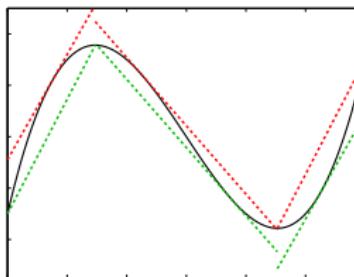
<http://homepages.laas.fr/sungueve/PGMOOREM.html>

Resolution scheme : (Ngueveu et al., 2014)

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 (Ngueveu et al., 2014)

Mathematical formulations

Specificities of piecewise bounding with a tolerance ϵ

Proof of optimality

How to perform the bounding

Resulting bounding algorithms proposed

Results on a practical problem



Deeper theoretical analysis required

- What is the impact of the (piecewise linear) energy function on the nature and the structure of a problem ?
- Can it render NP-hard an initially polynomial pb ?
- Can it render polynomial an initially NP-hard problem ?
- If polynomial what is the best algorithm to solve the resulting pb ?
- If NP-hard, what is the best formulation and best approach for the resulting pb ?



- 1 Introduction
- 2 Literature review
- 3 Resolution scheme
- 4 Focus on a scheduling problem with an energy source
 - Problem definition
 - Dantzig-Wolfe decomposition
 - Branch-and-Price
 - Results
- 5 Conclusion

Back to basics : A pre-emptive scheduling problem

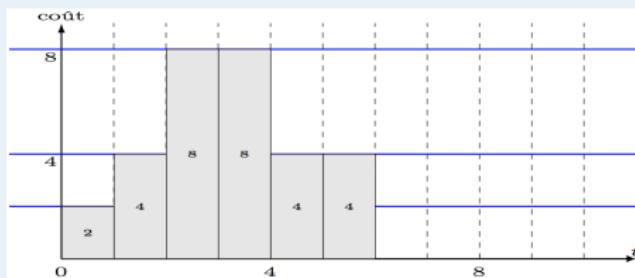
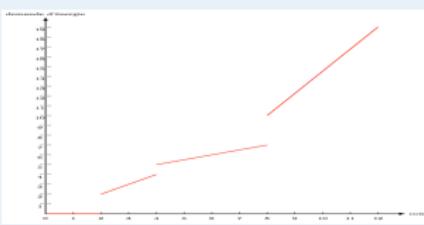
Data

	T1	T2	T3
release date	0	2	1
due date	7	10	6
duration	6	4	3
energy demand	2	3	2

Initial solution : cost = 30



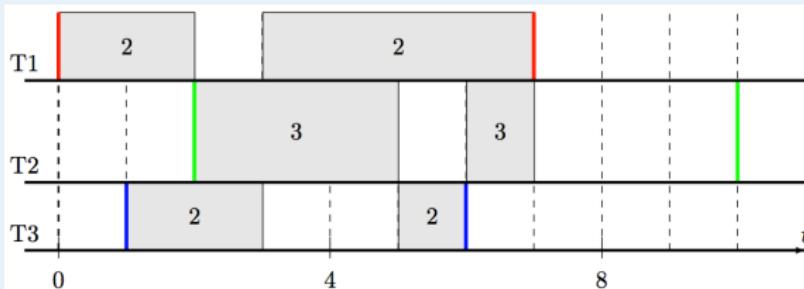
Absolute efficiency function





Back to basics : A pre-emptive scheduling problem

Optimal solution : cost = 26





Notations and definition

Data

- Set of time instants T
- Set of activities \mathcal{A}
 - r_i, d_i, p_i : release date, due date, duration of activity i
 - b_i : constant instantaneous energy demand of activity i
- Set of non-reversible energy sources \mathcal{S}
 - ρ^s : piecewise-linear efficiency function for source s (x-axis = cost, y-axis = demand and $\rho^s(x) = 0, \forall x < 0, \forall s \in \mathcal{S}$).

Useful constants

- a_{it} : constant term equal to 1 if $t \in [r_i, d_i[$ and 0 otherwise

Decision variable

- x_{it} : binary, = 1 iff activity i is ongoing at instant t



Formulation

Minimize the total energy cost

$$(CF) \min \sum_{t \in T} \rho^{-1} \left(\sum_{i \in \mathcal{A}} b_i x_{it} \right) \quad (8)$$

s.t.

Satisfaction of the demand for each activity

$$\sum_{t \in T} a_{it} x_{it} \geq p_i, \quad \forall i \in \mathcal{A} \quad (9)$$

Validity domain

$$x_{it} \in \{0, 1\}, \quad \forall i \in \mathcal{A}, t \in T \quad (10)$$



Equivalence to a single-source problem

Theorem

$\forall (P) \text{ with } |\mathcal{A}'| > 1, \exists (P') \text{ with } |\mathcal{A}'| = 1 \text{ such that } (P) \text{ and } (P') \text{ are equivalent.}$

Proof outline

For all x , $\rho'(x)$ can be defined as the solution cost of the problem :

$$\min\left(\sum_{i \in \mathcal{S}} \rho^i(y_i)\right) \quad (11)$$

s.t.

$$\sum_{i \in \mathcal{S}} y_i = x \quad (12)$$

$$y_i \in \mathbb{R}, \quad \forall i \in \mathcal{S} \quad (13)$$



Proof of Complexity

Theorem

(P') is NP-hard.

Proof outline

- Any decisional instance of the discrete bin packing problem can be transformed into a particular decisional instance of (P') .
 - Decisional discrete BPP : n items of size $b_i, \forall i \in 1..n$; bin capacity C . Does a solution exists with at most B bins?
 - equivalent to the following (\tilde{P}') problem : n activities, each with energy demand b_i ; an energy source of efficiency function

$$\tilde{\rho}'(x) = 1 \text{ if } 0 \leq x \leq C \quad \text{and } B \text{ if } x \geq C$$

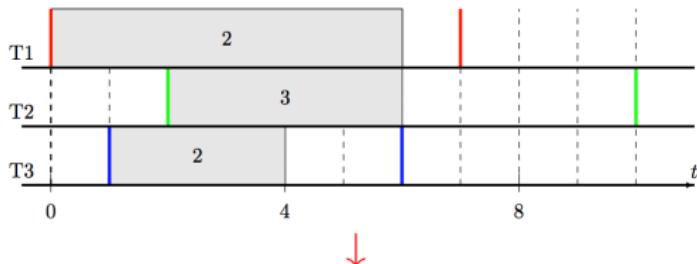
Does it exists a solution of (\tilde{P}') with a cost not exceeding B ?



- 1 Introduction
- 2 Literature review
- 3 Resolution scheme
- 4 Focus on a scheduling problem with an energy source
 - Problem definition
 - Dantzig-Wolfe decomposition
 - Branch-and-Price
 - Results
- 5 Conclusion



Based on Activity sets

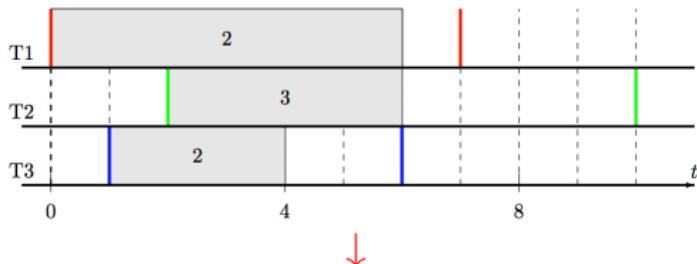


$t = 0$	$t = 1$	$t = 2$	$t = 3$	$t = 4$	$t = 5$	$t = 6$	$t = 7$	$t = 8$	$t = 9$
{1}	{1,3}	{1,2,3}	{1,2,3}	{1,2}	{1,2}	\emptyset	\emptyset	\emptyset	\emptyset

	Demand	Release date	Due date	Cost
{1}	2	0	7	2
{3}	2	1	6	2
{1,2}	5	2	7	4
{1,3}	4	1	6	4
{1,2,3}	7	2	6	8



Based on Activity sets



$t = 0$	$t = 1$	$t = 2$	$t = 3$	$t = 4$	$t = 5$	$t = 6$	$t = 7$	$t = 8$	$t = 9$
{1}	{1,3}	{1,2,3}	{1,2,3}	{1,2}	{1,2}	\emptyset	\emptyset	\emptyset	\emptyset

	Demand	Release date	Due date	Cost
{1}	2	0	7	2
{3}	2	1	6	2
{1,2}	5	2	7	4
{1,3}	4	1	6	4
{1,2,3}	7	2	6	8



Additional Notations and definitions

Additional data

- Set of activity sets executable in parallel at any given instant \mathcal{L}
- Set of activities belonging to set $I \in \mathcal{A}_I$:
- $\forall I \in \mathcal{L}$:
 - b_I : energy demand ($= \sum_{i \in \mathcal{A}_I} b_i$)
 - c_I : energy cost ($= \rho^{-1}(b_I)$)
- Set of activity sets executable at instant t \mathcal{L}_t

Useful constants

- a_{iI} : constant term equal to 1 if $i \in \mathcal{A}_I$ and 0 otherwise

Additional decision variables

- y_{It} : binary, = 1 iff activity set I is being executed at time t



Extended formulation

Minimize the total energy cost

$$(EF) \min \sum_{t \in \mathcal{T}} \sum_{l \in \mathcal{L}_t} c_l y_{lt} \quad (14)$$

s.t.

Satisfaction of the demand for each activity

$$\sum_{l \in \mathcal{L}} \sum_{t=R_l}^{D_l-1} a_{il} y_{lt} \geq p_i, \quad \forall i \in \mathcal{A} \quad (15)$$

Only one set active at each instant-time

$$-\sum_{l \in \mathcal{L}_t} y_{lt} \geq -1, \quad \forall t \in \mathcal{T} \quad (16)$$

Validity domain

$$y_{lt} \in \{0, 1\} \quad \forall t \in \mathcal{T}, l \in \mathcal{L}_t \quad (17)$$



Extended formulation

Minimize the total energy cost

$$(EF) \min \sum_{t \in \mathcal{T}} \sum_{I \in \mathcal{L}_t} c_I y_{It} \quad (18)$$

s.t.

Satisfaction of the demand for each activity

$$\sum_{I \in \mathcal{L}} \sum_{t=R_I}^{D_I-1} a_{il} y_{It} \geq p_i, \quad \forall i \in \mathcal{A} \quad (19)$$

Only one set active at each instant-time

$$-\sum_{I \in \mathcal{L}_t} y_{It} \geq -1, \quad \forall t \in \mathcal{T} \quad (20)$$

Link variables x and y

$$x_{it} - \sum_{I \in \bar{\mathcal{L}}_t} a_{il} y_{It} = 0, \quad \forall i \in \mathcal{A}, t \in \mathcal{T} \quad (21)$$

Validity domain

$$x_{it} \in \{0, 1\} \quad \forall t \in \mathcal{T}, i \in \mathcal{A} \quad (22)$$

$$y_{It} \in \mathbb{R} \quad \forall t \in \mathcal{T}, I \in \mathcal{L}_t \quad (23)$$



Decomposition

The linear relaxation of the master problem

The resulting dual (DLMRP) is :

$$(LRMP) \min \sum_{t \in T} \sum_{l \in \bar{L}_t} c_l y_{lt} \quad (25)$$

s.t.

$$x_{it} - \sum_{l \in \bar{L}_t} a_{il} y_{lt} = 0, \quad \forall i \in A, t \in T \quad (26)$$

$$\sum_{l \in \bar{L}} \sum_{t=R_l}^{D_l-1} a_{il} y_{lt} \geq p_i, \quad \forall i \in A \quad (27)$$

$$-\sum_{l \in \bar{L}_t} y_{lt} \geq -1, \quad \forall t \in T \quad (28)$$

$$x_{it} \leq 1 \quad \forall i \in A, t \in T \quad (29)$$

$$y_{lt} \geq 0 \quad \forall t \in T, l \in \bar{L}_t \quad (30)$$

$$x_{it} \geq 0 \quad \forall i \in A, t \in T \quad (31)$$

$$\max \sum_{i \in A} p_i u_i - \sum_{t \in T} v_t + \sum_{i \in A} \sum_{t \in T} z_{it} \quad (32)$$

s.t.

$$\sum_{i \in A} a_{il} (u_i - w_{it}) - v_t \leq c_l, \quad \forall t \in T, l \in \bar{L}_t \quad (33)$$

$$w_{it} + z_{it} \leq 0, \quad \forall i \in A, t \in T \quad (34)$$

$$w_{it} \in \mathbb{R}, \quad \forall i \in A, t \in T \quad (35)$$

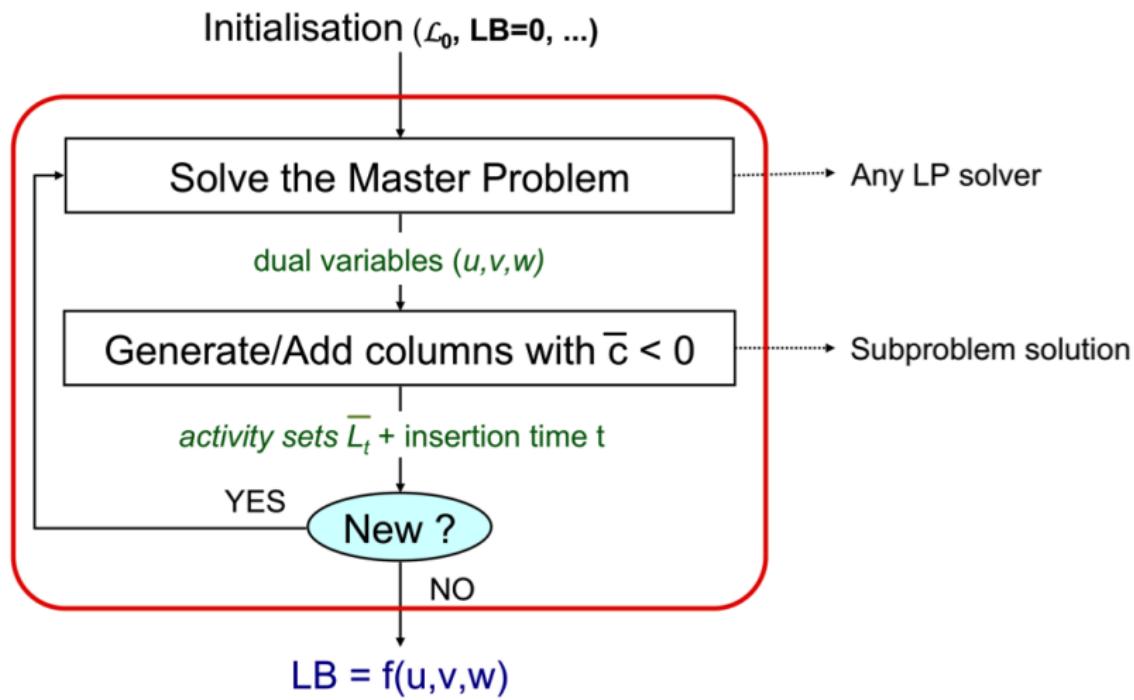
$$u_i \geq 0, \quad \forall i \in A \quad (36)$$

$$v_t \geq 0, \quad \forall t \in T \quad (37)$$

Therefore, the reduced cost of a column y_{lt} is :

$$\bar{c} = c_l - \sum_{i \in A} a_{il} (u_i) - v_t$$

Column Generation



Subproblem

all dual values u_i, v_t, w_{it}
 problem data a_{it}, b_i, ρ^{-1}



best time t'
 best task set I'

Decision variables needed : $\alpha_i, \beta_t, \gamma_{it}, \in \{0, 1\}$

$$\max \sum_{i \in A} \alpha_i u_i - \sum_{i \in A} \sum_{t \in T} \gamma_{it} w_{it} - \sum_{t \in T} \beta_t v_t - \rho^{-1} \left(\sum_{i \in A} \alpha_i b_i \right) \quad (38)$$

s.t.

$$\alpha_i + \beta_t \leq 1, \quad \forall i \in A, t \leq r_i - 1 \text{ or } t \geq d_i \quad (39)$$

$$\sum_{t \in T} \beta_t = 1 \quad (40)$$

$$\gamma_{it} - 0.5\alpha_i - 0.5\beta_t \leq 0, \quad \forall i \in A, t \in T \quad (41)$$

$$\gamma_{it} - \alpha_i - \beta_t \geq -1, \quad \forall i \in A, t \in T \quad (42)$$



Subproblem

all dual values u_i, v_t, w_{it}
 problem data a_{it}, b_i, ρ^{-1}



best time t'
 best task set I'

Decision variables needed : $\alpha_i, \beta_t, \gamma_{it}, \in \{0, 1\}$

$$\max \sum_{i \in A} \alpha_i u_i - \sum_{i \in A} \sum_{t \in T} \gamma_{it} w_{it} - \sum_{t \in T} \beta_t v_t - \rho^{-1} \left(\sum_{i \in A} \alpha_i b_i \right) \quad (38)$$

s.t.

$$\alpha_i + \beta_t \leq 1, \quad \forall i \in A, t \leq r_i - 1 \text{ or } t \geq d_i \quad (39)$$

$$\sum_{t \in T} \beta_t = 1 \quad (40)$$

$$\gamma_{it} - 0.5\alpha_i - 0.5\beta_t \leq 0, \quad \forall i \in A, t \in T \quad (41)$$

$$\gamma_{it} - \alpha_i - \beta_t \geq -1, \quad \forall i \in A, t \in T \quad (42)$$



Subproblem SP2 with fixed t

a predefined time t'
 related dual values $u_i, w_{it'}$
 problem data a_{it}, b_i, ρ^{-1}



best task set I'

Decision variables needed : $\alpha_i \in \{0, 1\}$

$$\max_{i \in A} \sum_{i \in A} \alpha_i(u_i - w_{it'}) - v_{t'} - \rho^{-1}(\sum_{i \in A} \alpha_i b_i) \quad (43)$$

s.t.

$$\alpha_i \leq a_{it'}, \quad \forall i \in A \quad (44)$$

Note : $v_{t'}$ is constant



Subproblem SP2 with fixed t

a predefined time t'
 related dual values $u_i, w_{it'}$
 problem data a_{it}, b_i, ρ^{-1}



best task set I'

Decision variables needed : $\alpha_i \in \{0, 1\}$

$$\max_{i \in A} \sum_{i \in A} \alpha_i(u_i - w_{it'}) - v_{t'} - \rho^{-1}(\sum_{i \in A} \alpha_i b_i) \quad (43)$$

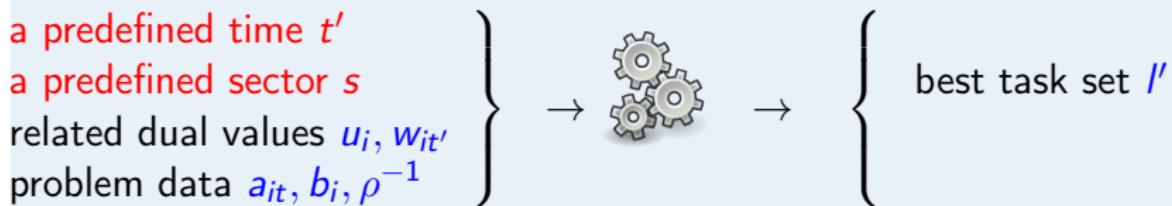
s.t.

$$\alpha_i \leq a_{it'}, \quad \forall i \in A \quad (44)$$

Note : $v_{t'}$ is constant



Subproblem SP3



Decision variables needed : $\alpha_i \in \{0, 1\}$

$$(SP4_{\bar{t}, \bar{s}}) \max \left(\sum_{i \in \mathcal{A}} \alpha_i (u_i - w_{i\bar{t}} - \tilde{a}_{\bar{s}} b_i) \right) - v_{\bar{t}} - \tilde{b}_{\bar{s}} \quad (45)$$

s.t.

$$x_{\bar{s}}^{\min} \leq \left(\sum_{i \in \mathcal{S}} b_i \alpha_i \right) \leq x_{\bar{s}}^{\max} \quad (46)$$

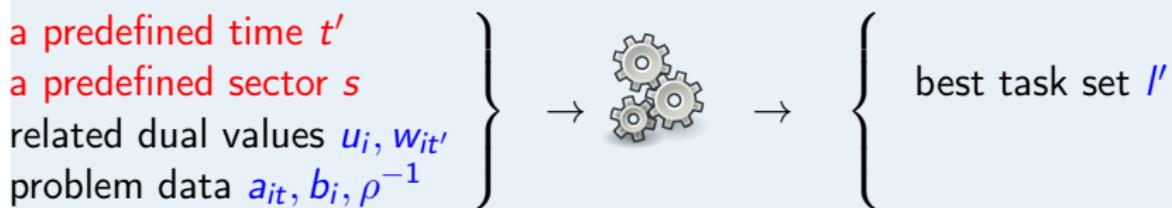
$$\alpha_i \leq a_{i\bar{t}}, \quad \forall i \in \mathcal{A} \quad (47)$$

$$\alpha_i \in \{0, 1\}, \quad \forall i \in \mathcal{A} \quad (48)$$





Subproblem SP3



Decision variables needed : $\alpha_i \in \{0, 1\}$

$$(SP4_{\tilde{t}, \tilde{s}}) \max \left(\sum_{i \in A} \alpha_i (u_i - w_{i\tilde{t}} - \tilde{a}_{\tilde{s}} b_i) \right) - v_{\tilde{t}} - \tilde{b}_{\tilde{s}} \quad (45)$$

s.t.

$$x_{\tilde{s}}^{\min} \leq \left(\sum_{i \in S} b_i \alpha_i \right) \leq x_{\tilde{s}}^{\max} \quad (46)$$

$$\alpha_i \leq a_{i\tilde{t}}, \quad \forall i \in A \quad (47)$$

$$\alpha_i \in \{0, 1\}, \quad \forall i \in A \quad (48)$$





Subproblem SP4

a predefined sector s
related dual values $u_i, w_{it'}$
problem data a_{it}, b_i, ρ^{-1}



best time t'
best task set I'

Decision variables needed : $\alpha_i, \beta_t, \gamma_{i,t} \in \{0, 1\}$

$$(SP3_{\bar{s}}) \max \sum_{i \in A} \alpha_i (u_i - \tilde{a}_s b_i) - \sum_{i \in A} \sum_{t \in T} \gamma_{it} w_{it} - \sum_{t \in T} \beta_t v_t - \tilde{b}_s \quad (49)$$

s.t.

$$x_s^{\min} \leq (\sum_{i \in S} b_i \alpha_i) \leq x_s^{\max} \quad (50)$$

$$\alpha_i + \beta_t \leq 1, \quad \forall i \in A, t \leq r_i - 1 \text{ or } t \geq d_i \quad (51)$$

$$\sum_{t \in T} \beta_t = 1 \quad (52)$$



Subproblem SP4

a predefined sector s
 related dual values $u_i, w_{it'}$
 problem data a_{it}, b_i, ρ^{-1}

→  →

$\left\{ \begin{array}{l} \text{best time } t' \\ \text{best task set } I' \end{array} \right.$

Decision variables needed : $\alpha_i, \beta_t, \gamma_{i,t} \in \{0, 1\}$

$$(SP3_{\bar{s}}) \max \sum_{i \in A} \alpha_i (u_i - \tilde{a}_s b_i) - \sum_{i \in A} \sum_{t \in T} \gamma_{it} w_{it} - \sum_{t \in T} \beta_t v_t - \tilde{b}_s \quad (49)$$

s.t.

$$x_s^{\min} \leq (\sum_{i \in S} b_i \alpha_i) \leq x_s^{\max} \quad (50)$$

$$\alpha_i + \beta_t \leq 1, \quad \forall i \in A, t \leq r_i - 1 \text{ or } t \geq d_i \quad (51)$$

$$\sum_{t \in T} \beta_t = 1 \quad (52)$$





Subproblem Variants

Notation a-b-c-d

a) type of subproblem

- 1 for fixed t
- 2 for variable t

b) column adding policy

- 1 at instant t
- 2 at all feasible instants
- 3 only at feasible instants of negative reduced cost

c) multiple sets? (only available for $a=1$)

- 0 stop the pricer as soon as one column is added
- 1 try to generate multiple columns before exiting

d) time increment (only available for $a=1$)

- 0 restart from $t = 0$
- 1 restart from the instant where the last pricing stopped

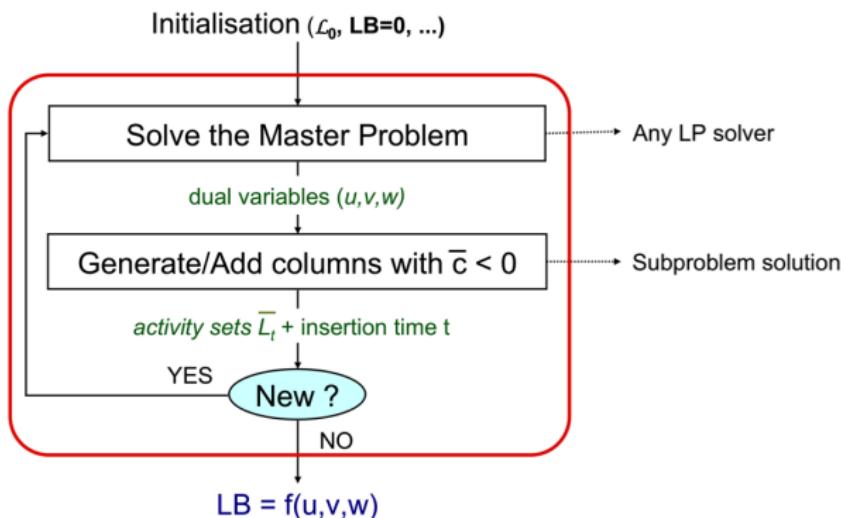


- 1 Introduction
- 2 Literature review
- 3 Resolution scheme
- 4 Focus on a scheduling problem with an energy source
 - Problem definition
 - Dantzig-Wolfe decomposition
 - Branch-and-Price
 - Results
- 5 Conclusion



Branch-and-Price

- Column Generation



- Branch-and-Price = Branch-and-Bound + Column Generation



- 1 Introduction
- 2 Literature review
- 3 Resolution scheme
- 4 Focus on a scheduling problem with an energy source
 - Problem definition
 - Dantzig-Wolfe decomposition
 - Branch-and-Price
 - Results
- 5 Conclusion



Preliminary results and best parameters identification

Settings	NbObs
1-1-1-0	91
1-1-1-1	91
1-3-1-1	90
1-2-1-1	85
1-3-1-0	85
1-2-0-1	82
1-2-1-0	82
1-3-0-1	82
1-1-0-1	68
2-2-0-0	63
2-3-0-0	63
2-1-0-0	55
1-2-0-0	53
1-3-0-0	52
1-1-0-0	41

- Basic settings : 2-1-0-0 (subproblem 1) and 1-1-0-0 (subproblem 2)
- All alternatives produced improvements over their respective basic settings (i.e. all 2-X-X-X are better than 2-1-0-0. All 1-X-X-X are better than 1-1-0-0)

- 100 instances among 288
- time limit = 600 s



Preliminary results and best parameters identification

		Settings		
		1-1-1-0	1-1-1-1	1-3-1-1
Ratio	min	92.80 %	92.96 %	81.41 %
	max	100 %	100 %	100 %
	avg	99.79 %	99.78 %	99.62 %
NbCols	min	113	116	139
	max	26507	17327	138782
	avg	3236.3	2870.1	9726.4
NbPrice	min	6	6	8
	max	761	1176	1114
	avg	78.0	72.96	78.5
Nbnodes	min	1	1	1
	max	488	331	698
	avg	35.6	27.8	36.81

- 100 instances among the 288, time limit = 600 s



Final results

		1-1-1-1	Compact	
		Branch & Price	Root	Branch & Cut
NbObs		288	288	288
NbOpt		261	0	5
Ratio	min	77.47 %	57.82 %	57.85 %
	max	100%	83.54 %	99.99 %
	avg	99.81%	69.60 %	84.21 %
Time	min	< 1 s	<0.1 s	7 s
	max	3603 s	2 s	1927 s
	avg	540 s	< 1 s	1034 s
Nbnodes	min	1	1	57157
	max	9755	1	13470373
	avg	171	1	2174044

- All 288 instances, time limit = 3600 s + node limit



- 1 Introduction
- 2 Literature review
- 3 Resolution scheme
- 4 Focus on a scheduling problem with an energy source
 - Problem definition
 - Dantzig-Wolfe decomposition
 - Branch-and-Price
 - Results
- 5 Conclusion



Conclusion

Done

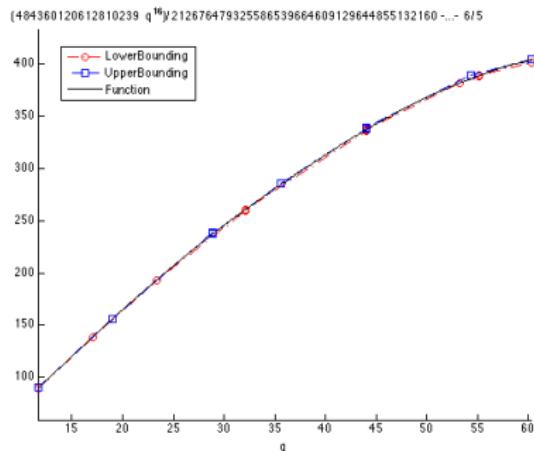
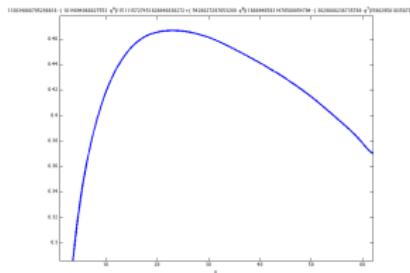
- Energy sources characteristics in (combinatorial) optimization pbs.
- Resolution scheme : piecewise bounding and integer programming
- Impact of non reversible sources functions : aggregability, ...
- Complexity analysis, Extended formulation, Dantzig-Wolfe Decomposition, Branch-and-price

What next ?

- Reversible energy sources
 - Previous theorems no longer valid and no direct adaptation
 - No clustering ! Time horizon ?
- Non-energy-related problems ?



Integration of a real-world efficiency function





References and Acknowledgements

-  M. Guemri, S. Caux, S.U. Ngueveu and F. Messine,
Heuristics and lower bound for energy management in hybrid-electric vehicles.
Under review
-  Y. Gaoua, S. Caux and P. Lopez,
A combinatorial optimization approach for the electrical energy management in a
multi-source system.
Under review
-  X. Roboam, B. Sareni, D.-T. Nguyen, and J. Belhadj,
Optimal system management of a water pumping and desalination process
supplied with intermittent renewable sources.
Proceedings of PPPSC 2012, vol 8, p. 369-374, 2012.
-  S.U. Ngueveu, B. Sareni, S. Caux,
Piecewise bounding and Integer Linear Programming for the optimal
management of a water pumping and desalination process
Technical report, 14 pages, 2014.
-  S.U. Ngueveu, C. Artigues, P. Lopez,
Scheduling under multiple energy resources
PGMO-COPI'14 accepted.