

GO Challenge 2: Electric Stampede's Approach

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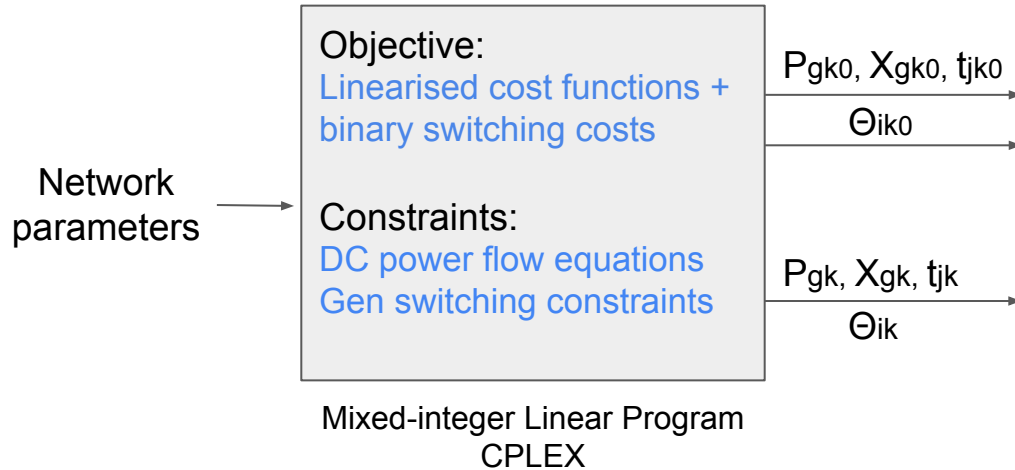
Core Approach

- Focus on speed for finding a feasible solution
- No parallelization of the preventative problem
 - Exploited multiple nodes for resiliency
- Selective simplifications of the problem formulation
- No integer rounding: MIP + NLP

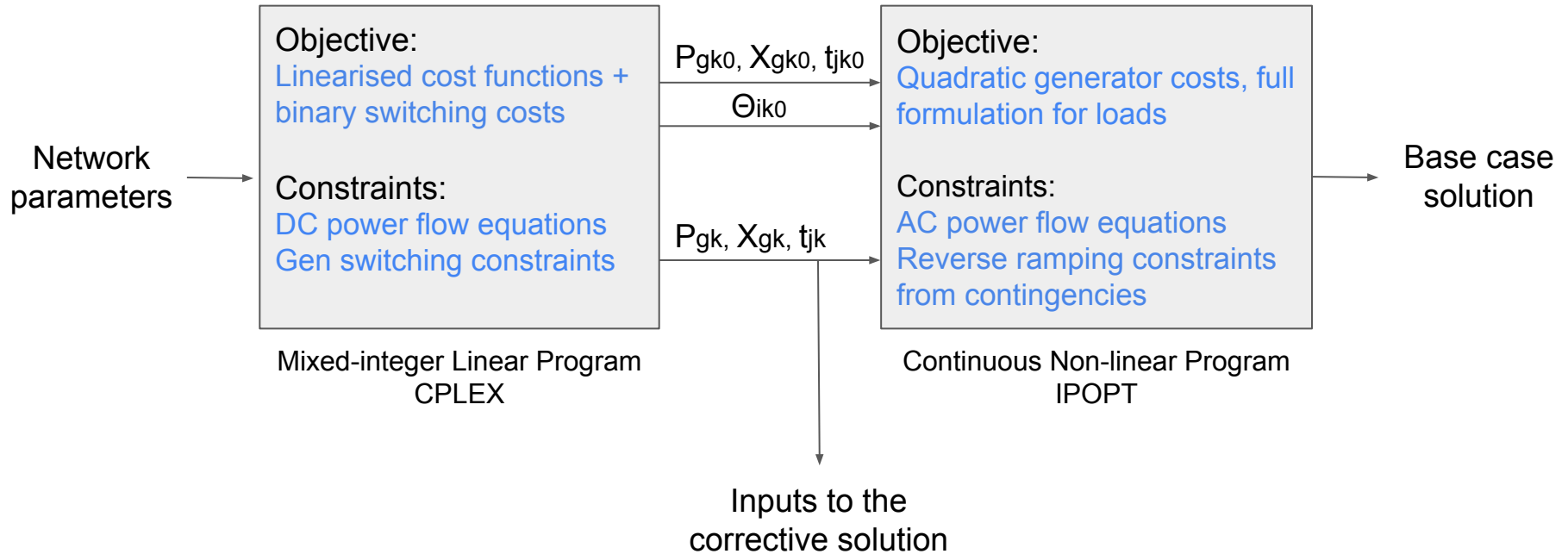
Computational details

- Code was written in Python
 - Added some overhead but sped up development
- We coupled two optimization problems:
 - Mixed integer linear program (CPLEX)
 - Continuous non-linear problem (IPOPT - cyipopt)
- Data read-in using functions provided in competition

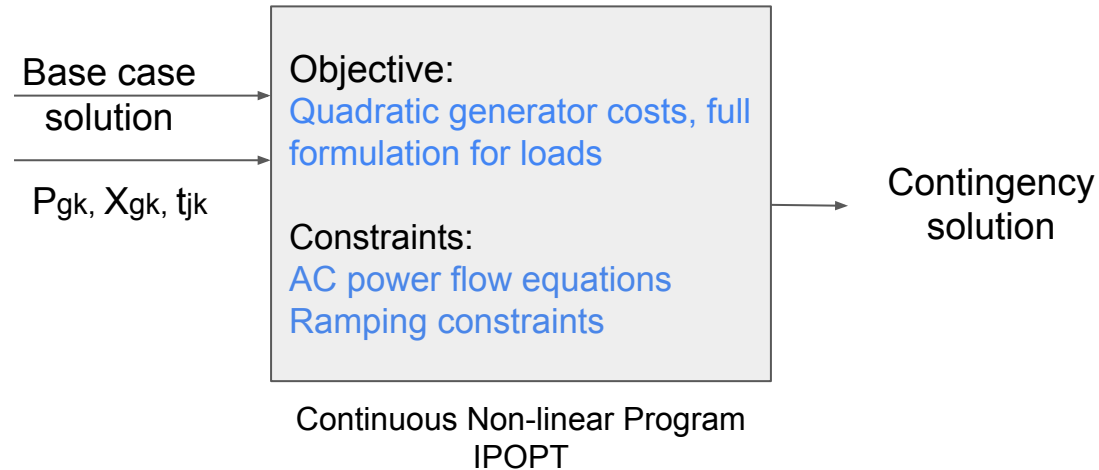
An Overview of our Method - Preventative SCOPF



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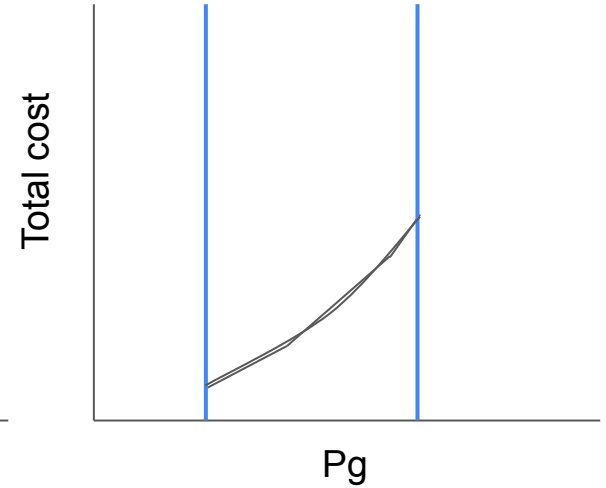
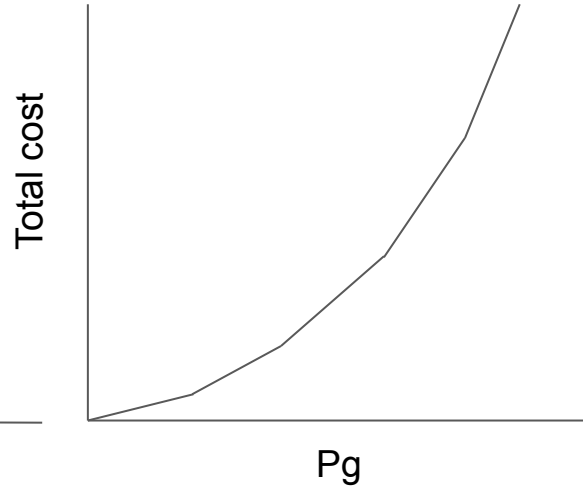
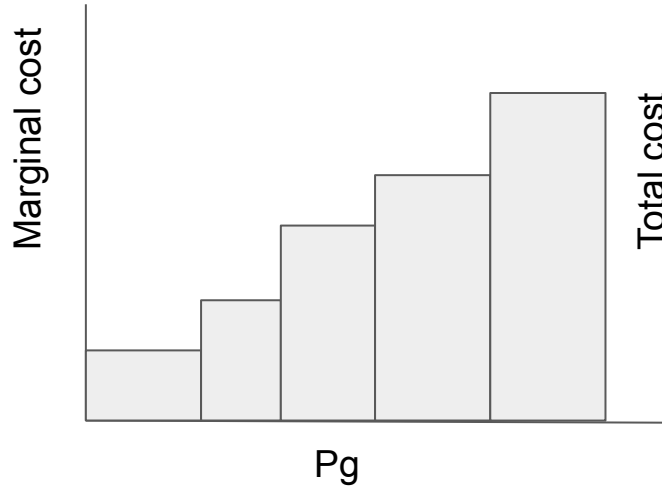


An Overview of our Method - Corrective SCOPF



Simplification: Generator cost functions

- Quadratic approximation to generator costs

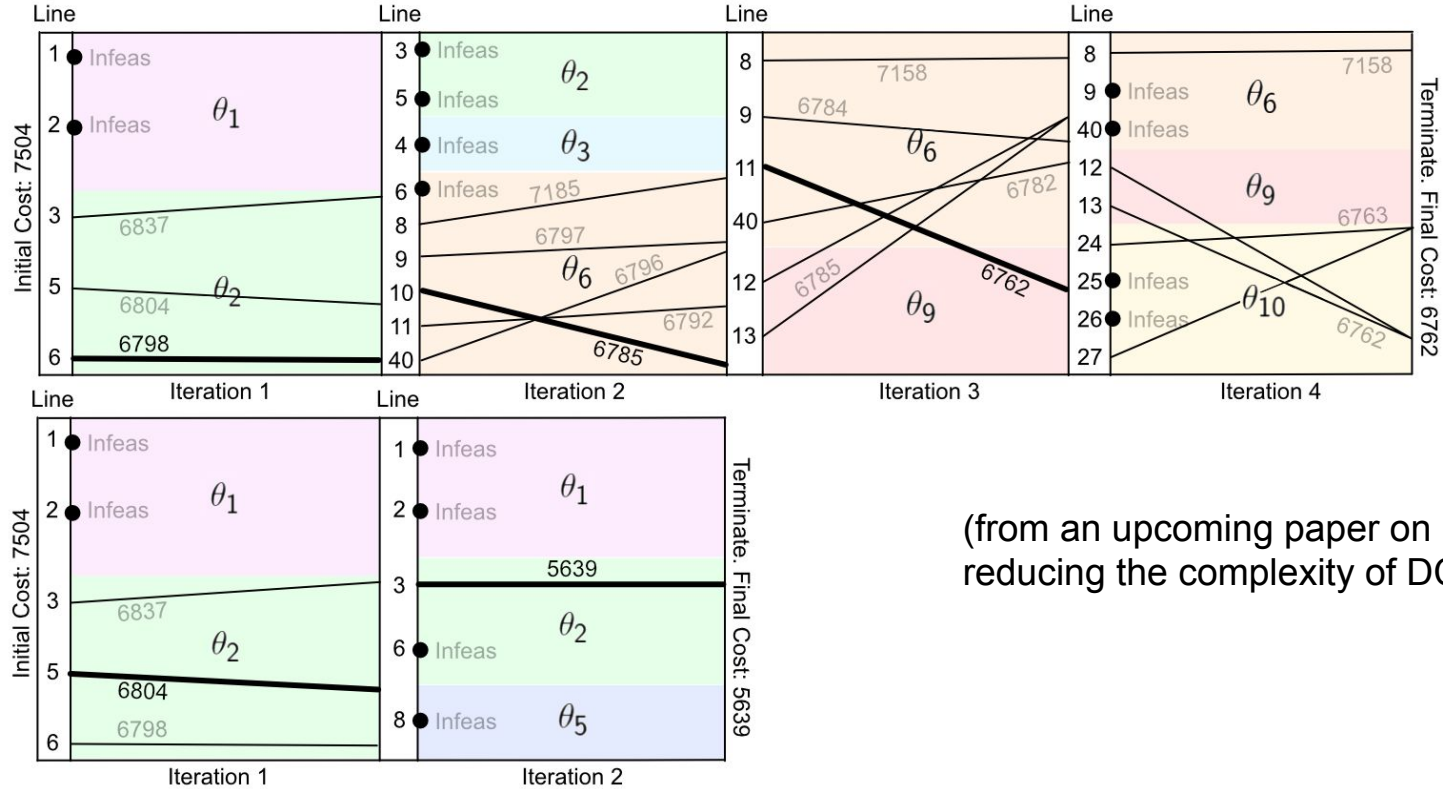


Simplification: Taps and Shunts

- Removed controllable shunts and transformer taps from the AC formulation
- Use of continuous variable relaxation sometimes back-fired

Score w/ varied taps and shunts	Score w/ fixed taps and shunts
65,091,360	65,333,260

Simplification: Removed line switching



(from an upcoming paper on reducing the complexity of DC-OTS)

Computational Speed Improvements

Derived analytic formulation of the
Jacobian and Hessian

Calculated in vectorized form

```
class problem(object):
```

```
def objective(self, x):
```

```
# The callback for calculating the objective
```

```
def gradient(self, x):
```

```
# The callback for calculating the gradient
```

```
def constraints(self, x):
```

```
# The callback for calculating the constraints
```

```
def jacobian(self, x):
```

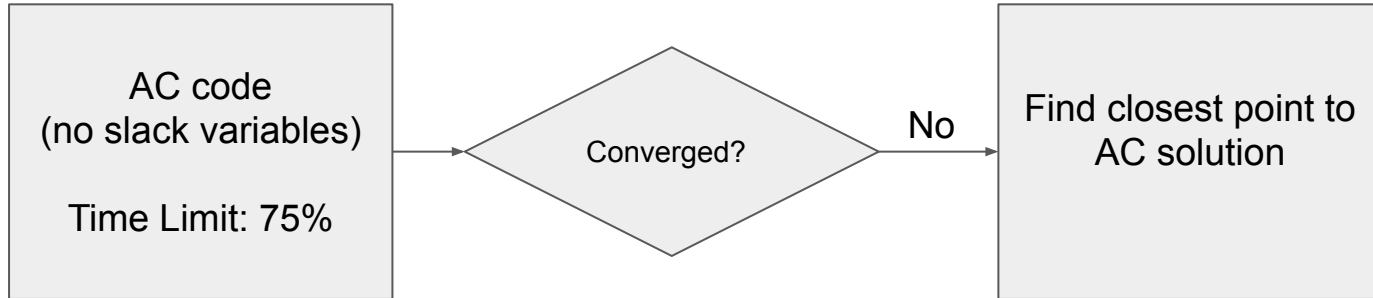
```
# The callback for calculating the Jacobian
```

```
def hessian(self, x, lagrange, obj_factor):
```

```
# The callback for calculating the Hessian
```

Computational Speed Improvements: Slack Variables

Try running AC code without slack variables first



Questions?