Particles Swarm Optimization Based Economic Load Dispatch of Nigeria Hydrothermal Considering Hydro Cost Functions

Chinda Amos¹, Dr. S.Y. Musa², Dr. I. T. Thuku³
Research Officer¹, Senior Lecturer (Power System and Machines)², Senior Lecturer (Instrumentation)³
Department of National Centre for Technology Management¹, Department of Electrical and Electronics Engineering²,³
Modibbo Adama University of Technology (MAUTECH) Yola, Adamawa State, Nigeria

Abstract:
This paper presents an optimization of Economic Load Dispatch (ELD) problem on the Nigeria national hydrothermal electric power system. Particle Swarm Optimization (PSO) Algorithm is then used to search for solution to a realistically formulated ELD problem. The results obtained are compared with published results of similar work obtained using Conventional Genetic Algorithm and Differential Evolution methods. The results revealed that, PSO algorithm gave the least production cost for all the cases considered and hence a better approach to the optimization of ELD for a hydrothermal system.

Keywords: PSO, ELD, Hydrothermal.

1. INTRODUCTION

Electrical power generation, transmission and distribution are the three stages of delivering electricity to consumers at residential, industry, commercial, and administrative areas. The supply of adequate and stable electricity to consumers is the back born of socioeconomic development of any nation. While inadequate and unstable supply of electricity to consumers in any nation would definitely lead that nation backward in terms of socioeconomic growth. Like any other economic sector in Nigeria, the power sector has its peculiar problems. In fact the sector has multidimensional problems. Looking at the trend of electrical power system from inception starting from little utility networks, the use of electricity has grown bigger. Now, electric power systems became widespread and complex in nature. From its inception to present, power system utilization has pass through different stages. Generating stations are not at equal distance from each other or having equal fuel cost functions. Therefore to provide cheaper power, load has to be distributed among the various generating stations in order to minimize the cost of generation [1,6]. Electric power utilities is aimed to providing better quality and reliable power to consumers at a cheaper cost while meeting the operating limits of generators and satisfying its constraints.

This formulates the economic load dispatch problem for determining the optimal combination of the power output of all the online generators which minimizes the total fuel cost [2]. Classical algorithms like gradient method, lambda iteration and Newton method would have solve economic load dispatch problems if the fuel-cost curves of the generating units are piecewise linear and monotonically increasing. But in reality the input-output characteristics of the generating units are non-smooth, non-linear, and discrete in nature resulting to prohibited operating zones, ramp rate limits and multi fuel effects [3]. Thus the resultant ELD becomes a challenging non-convex optimization problem, which is difficult to solve using the classical methods [4]. Cost function coefficients are computed for the hydro units using hydrological data obtained from the power system operator. Thermal cost functions are also obtained from system operator.

1.2 The Nigeria Hydrothermal Power System

For over twenty years prior to 1999, the power sector did not witness substantial investment in infrastructural development. During that period, new plants were not constructed and the existing ones were not properly maintained, bringing the power sector to a deplorable state. In 2001, generation went down from the installed capacity of about 5,600MW to an average of about 1,750MW, as compared to a load demand of 6,000MW. Also, only nineteen out of the seventy-nine installed generating units were in operation [10]. The electrical power demand in Nigeria is more than what is generated in the country with the availability of all the natural resources in the country. This is one of the reasons why the country’s development is stunted and epileptic in nature which prolongs her development and risks losing potential investors. Constant power supply is the hallmark of a developed economy. Constant and reliable production of power is critical to the profitability of electricity utilities. This can only be realized when the power generators are scheduled efficiently to meet electricity demand. The main factors to be considered for the economic operation of the system are efficiency of generating unit, the transmission loses and the operating costs. Economic load dispatch has been applied to obtain optimal fuel cost to the systems while satisfying their constraints. In recent years, the Power Holding Company of Nigeria (PHCN) has been experiencing serious problem in generation, transmission, distribution, maintenance, financial constraints and increase in power demand, considering the generation/power demand problems, several units were on emergency/forced outages, which led to system disturbance such as; partial and total system collapse. These problems were attributed to over stressing the units to generate outside their normal operating conditions [10, 11]. This will thus lead to
generating electric power at loss. With regards to these problems, it is required to study the cost functions of the available thermal units, the country’s maximum power demand, and the power limits in order to carry out the economic load dispatch problem. The current installed capacity of grid electricity is about 6000MW, of which about 67 percent is thermal (Afan, Egbin, Sapele, Delta,) and the balance is hydro-based (Kainji, Shiroro, Jebba). Between 1990 and 1999, there was no new power plant built and the same period witnessed substantial government underfunding of the utility for both capital projects and routine maintenance operations. Generating plant availability is low and the demand – supply gap is crippling. Poor services have forced most industrial customers to install their own power generators, at high costs to themselves and the Nigerian economy [10]. The aim of this paper is to apply a particle swarm optimization technique to solve the economic load dispatch (ELD) problem of Nigeria thermal power plants for optimal allocation of the total power demand among the available generating units so as to minimize the total generation cost subject to system constraints.

1.2.1 Need of Hydrothermal Scheduling
The operating cost of thermal plant is very high, though their capital cost is low. On the other hand the operating cost of hydroelectric plant is low, though their capital cost is high [14]. So it has become economical to have both thermal and hydro plants in the same grid. The hydroelectric plant can be started quickly and it has higher reliability and greater speed of response. Hence hydroelectric plant can take up fluctuating loads.

1.3 Problem Formulation
The formulation of the ELD has appeared in many literature such as [1, 3, 4]. This is briefly reviewed in what follows. Consider a system consisting of n-thermal and hydro generating units connected to a transmission network as shown in figure 1 below.

![Figure 1: Interconnected Power System Network](http://ijesc.org/)

Where:
- \( F_i \) is the fuel cost of thermal unit \( i \)
- \( P_{Gith} \) is the power delivered by hydro unit \( i \)

Very often the cost functions are in quadratic form given by

\[
F_i(P_{Gi}) = \alpha_i + \beta_i P_{Gi} + \gamma_i P_{Gi}^2
\]

(1)

Where:
- \( \alpha_i \) is the constant cost coefficient of unit \( i \)
- \( \beta_i \) is the linear cost coefficient of unit \( i \)
- \( \gamma_i \) is the quadratic cost coefficient of unit \( i \)

The economic load dispatch is aimed at minimizing the total fuel cost of power system subject to generation constraints. This can be expressed as

\[
F_T = \sum_{i=1}^{n} F_i(P_{Gi})
\]

(2)

Where
- \( F_T \) is the total cost of power generation
- \( F_iP_{Gi} \) is the generation cost of unit \( i \)

The minimization of (2) is further subject to the following equality and inequality constraints. A lot of stochastic meta heuristic approaches such as particle swarm optimization (PSO), evolutionary programming (EP), differential evolution (DE), genetic algorithm (GA), artificial neural network (ANN), simulated annealing (SA), ant colony (ACS), tabu search (TS), firefly algorithm (FA), Cuckoo Search (CS) etc have been developed for solving both linear and non-linear economic load dispatch problems [6-10]. Some researchers that have applied the heuristic approaches to solve ELD problems are briefly reviewed in what follows: [1] (Puri et al, 2016) Shows how the formation of Economic Load dispatch (ELD) problem plays a significant role in the functioning of electrical power systems. It is used in determining the optimal cost for satisfying the demand with available electric generation resources. The ELD problem of thermal units results in significant saving for electrical utilities.

[3] (Kaur and Kuamr, 2014) discussed the planning of power output for each devoted generator unit in such a way that the operating cost is minimized and simultaneously matching load demand, power operating limits and maintaining stability as the problem of economic dispatch in power system. This problem becomes more complex in large scale power systems as it is hard to find out optimal solution because it is non linear function and it contains number of local optimal.

[4] (Nema and Gajbhiye, 2014) describe and Introduce a new nature Inspired Artificial Intelligence method called Firefly Algorithm(FA) as a stochastic Meta heuristic approach based on the idealized behavior of the flashing characteristics of fireflies. The aim is to minimize the generating unit’s combined fuel cost having quadratic cost characteristics subjected to limits on generator real power output & transmission losses. The paper presents an application of the FA to ED with valve point loading for different Test Case system and the solution looks promising to GA.

[15] (Pham et al., 2016) Present the use of an enhanced version of conventional cuckoo search algorithm for solving optimal generation coordination of hydrothermal system where the objective is to minimize both fuel cost and emission, and the hydro model is represented as a quadratic function of water discharge with respect to generation. In this paper, particle swarm optimization (PSO) algorithm is proposed to solve the ELD problems in the Nigeria hydroelectric power systems. The viability of the method is analyzed for its
accuracy and rate of convergence on the Nigerian power network (1999 model) and results were compared with other heuristics methods.

(a) Equality Constraints

The total power generation from thermal and hydro units must satisfy the load demand and power losses in transmission lines represented by:

\[ \sum_{i=1}^{N_t} P_{G_i} + \sum_{i=1}^{N_h} P_{B_{Gh}} - P_L - P_D = 0 \]  
(3)

Where

- \( P_{G_i} \) is power output of thermal unit \( i \)
- \( P_{B_{Gh}} \) is power output of hydro unit \( i \)
- \( P_L \) and \( P_D \) are total system load demand and total transmission loss respectively; and
- \( B_{Gh} \) are matrix coefficients for transmission power losses.

The power losses \( P_L \) in the transmission lines are calculated using Kron’s formula as follows:

\[ P_L = \sum_{i=1}^{N_t} \sum_{j=1}^{N_t} B_{Gij} P_j P_i + \sum_{i=1}^{N_h} \sum_{j=1}^{N_t} B_{Gih} P_i + B_{G0} \]  
(4)

Using the \( B \) – coefficient method, network losses are expressed as:

\[ P_L = P_{G_i} B \]  
(5)

Where \( B \) is the loss coefficient.

(b) Inequality constraints

For all units, thermal and hydro,

\[ p_{G_i}^{\min} \leq P_{G_i} \leq p_{G_i}^{\max} \]  
(6)

Where

- \( p_{G_i}^{\min} \) is the minimum power limit of unit \( i \)
- \( p_{G_i}^{\max} \) is the maximum power limit of unit \( i \)

(c) Water Availability Constraints

Hydro units have a water availability constraint which is used in the determination of the hydro cost function.

1.4 Particle Swarm Optimization

Particle swarm optimization (PSO) is the tool chosen as a technique for the actualization of this work. Russel Ebenhart (Electrical Enineer) and James Kennedy (Social Psychologist) in 1995, developed out of attempts to model bird flocks and fish schools inspired by the social behavior of birds, studied by Craig Reynolds (a biologist) in late 80s and early 90s develops particle swarm optimization [12]. This was later used in computer simulations of virtual birds recognized for suitability technique for optimization. PSO simulates the behaviors of birds flocking. Suppose the following scenario: a group of birds are randomly searching food in an area. There is only one piece of food in the area being searched. All the birds do not know where the food is. But they know how far the food is in each iteration. So what's the best strategy to find the food? The effective one is to follow the bird, which is nearest to the food. PSO learned from the scenario and used it to solve the optimization problems.[6] In PSO, each single solution is a "bird" in the search space. We call it "particle". All of particles have fitness values, which are evaluated by the fitness function to be optimized, and have velocities, which direct the flying of the particles. The particles fly through the problem space by following the current optimum particles. PSO is initialized with a group of random particles (solutions) and then searches for optima by updating generations. In every iteration, each particle is updated by following two "best" values. The first one is the best solution (fitness) it has achieved so far. (The fitness value is also stored.) This value is called pbest. Another "best" value that is tracked by the particle swarm optimizer is the best value, obtained so far by any particle in the population. This best value is a global best and called gbest. Particle swarm optimization has been found to be extremely effective in solving a wide range of engineering problems and solves them very quickly.

1.5 Methodology

1.5.1 Computation of quadratic cost function of hydro units

The total water discharge for each hydro unit during the scheduled period is limited by the availability amount of water for that unit as follows:

\[ \sum_{m=1}^{M} t_m q_{i,m} = W_i \quad i = 1, \ldots, N_2 \]  
(7)

Where \( q_{i,m} \) is the rate of water flow via turbine of hydro \( i \) in interval \( m \)

\[ q_{i,m} = a_{ih} + b_{ih} P_{h_{i,m}} + c_{ih} P_{h_{i,m}}^2 \quad m^3/s \]  
(8)

where \( a_{ih}, b_{ih}, c_{ih} \) are water discharge coefficients of hydro units \( i \) and \( W_i \) is the volume of water available for generation by hydro plant \( i \) during the scheduled period.

The hydro generation is obtained as:

\[ P_{h_{i,m}} = \frac{-b_{ih} + \sqrt{b_{ih}^2 - 4c_{ih}(a_{ih} - q_{i,m})}}{2c_{ih}} \quad m = 1, \ldots, M; \quad i = 1, \ldots, N_2 \]  
(9)

Where \( \frac{b_{ih}^2 - 4c_{ih}(a_{ih} - q_{i,m})}{2c_{ih}} \geq 0 \)  
(10)

The hydro unit operating range is [16]

\[ q = c_{ih} + b_{ih}(P_h - 342.63) + a_{ih}(P_h - 342.63)^2 \quad m^3/h \]  
(11)

200 < \( P_h < 700 \) MW

The aim of this research is to distribute the total power demand among the available thermal and hydro generating stations to minimizing the total fuel cost subject to both equality and inequality constraints as earlier stated (1) - (3) and Particle Swarm Optimization is used to achieve this desired goal.

1.5.2 PSO Optimization

The term PARTICLE refers to a member of population which is mass less and volume less \( m \) dimensional quantity. It can fly from one position to other in \( m \) dimensional search space with a velocity. For example in ELD problem of 3 machine systems each particle will have 3 dimensions representing generation of each machine. In real number space, each individual possible solution can be represented as a particle that moves through the problem space. Therefore, let \( p \) and \( v \) denotes a particle’s coordinate (position) and its corresponding flight speed (velocity) in a search space, respectively. Therefore, the \( i^{th} \) particle is represented as \( P_i = [P_{h1}, P_{h2}, P_{h3}, \ldots, P_{hN_2}] \) in the \( N_2 \) dimensional space. The best previous position of each particle is recorded and represented as \( P_{b_{h}} = [P_{b_{h1}}, P_{b_{h2}}, P_{b_{h3}}, \ldots, P_{b_{hN_2}}] \) in the \( N_2 \) dimensional space. The index of best particle among all the particles in the group is represented by \( G_i, G_2, G_3, \ldots, G_{N_2} \). The velocity of the particle is represented as \( V = [V_{h1}, V_{h2}, V_{h3}, \ldots, V_{hN_2}] \). The modified velocity and position of each particle can be calculated using the current velocity and the distance from \( P_{bij} \) to \( G_i \) as shown in the following formulas [14].

\[ v_{ij}^{t+1} = w v_{ij}^{t} + C_{1} R_1 (p_{bij}^{t} - p_{ij}^{t}) + C_{2} R_2 (G_{ij}^{t} - p_{ij}^{t}) \quad (i = 1, 2, \ldots, NP; \ j = 1, 2, \ldots, NG) \]  
(12)

\[ p_{ij}^{t+1} = p_{ij}^{t} + v_{ij}^{t+1} \quad (i = 1, 2, \ldots, NP; \ j = 1, 2, \ldots, NG) \]  
(13)

Where
The variable $\Omega$ to the population is adopted as follows:

$$F_t = \sum_{i=1}^{n} F_i(P_{Gi})$$  \hfill (17)
The stimulation results were presented. Three different approaches were used by [1] to solve this problem; classical method (CM), hopfield neural network (HNN), micro genetic algorithm (μGA) and conventional genetic algorithm (CGA). They used three sets of power demand PD: 340MW, 850MW and 1150MW to test it on the IEEE 3 generating units, 6 bus test system before implementing on the Nigeria Hydrothermal Power plant. Particle swarm optimization was applied to the above test system for obtaining economic load dispatch of similar load requirements and was also implemented according to the flow chart shown above. For each sample load, under the same objective function and individual definition, good number of trials were performed to check the evolutionary process and to compare the quality of their solution and convergence characteristics.

1.6 Simulation Results of the Nigerian Power System

The PSO based ELD is applied to the coordination of Nigerian thermal and hydro generating stations using data obtained from utility operator. The single line diagram of the system is shown in figure A1.

Table 1 presents the cost coefficients of the four Nigerian thermal power stations and their minimum and maximum loading limits obtained from [1]. The Nigerian power system grid is essentially a 31-bus, 330-kV network interconnecting four thermal generating stations and three hydro stations to the various load points. The hydrological data and the maximum and minimum load for the hydro units are obtained from [11] as shown in table 2. The computed quadratic cost functions for the hydro units are given in table 3.

Table.1. PHCN thermal generating units quadratic cost coefficients and power limits [1]

<table>
<thead>
<tr>
<th>Generating Units Parameters</th>
<th>Stations</th>
<th>Constant Cost Coefficient α</th>
<th>Linear Cost Coefficient β</th>
<th>Quadratic Cost Coefficient γ</th>
<th>( P_{Gi}^{min} ) (MW)</th>
<th>( P_{Gi}^{max} ) (MW)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Egbin</td>
<td>1278.00</td>
<td>13.10</td>
<td>0.031</td>
<td>275.00</td>
<td>1100.00</td>
<td></td>
</tr>
<tr>
<td>Afam</td>
<td>1998.00</td>
<td>56.0</td>
<td>0.092</td>
<td>135.00</td>
<td>540.00</td>
<td></td>
</tr>
<tr>
<td>Delta</td>
<td>525.74</td>
<td>-6.13</td>
<td>1.20</td>
<td>75.00</td>
<td>300.00</td>
<td></td>
</tr>
<tr>
<td>Sapele</td>
<td>6929.00</td>
<td>7.84</td>
<td>0.13</td>
<td>137.50</td>
<td>550.00</td>
<td></td>
</tr>
</tbody>
</table>

Table.2. Hydro Generating Units Parameters [11]

<table>
<thead>
<tr>
<th>Power Stations Parameters</th>
<th>KAINJI</th>
<th>JEBBA</th>
<th>SHIRORO</th>
</tr>
</thead>
<tbody>
<tr>
<td>Minimum Power (MW)</td>
<td>221</td>
<td>435</td>
<td>367</td>
</tr>
<tr>
<td>Maximum Power (MW)</td>
<td>350</td>
<td>490</td>
<td>450</td>
</tr>
<tr>
<td>Head Water Elevation (Meters)</td>
<td>133.91</td>
<td>102.74</td>
<td>364.36</td>
</tr>
<tr>
<td>Tail Water Elevation (Meters)</td>
<td>104.68</td>
<td>74.00</td>
<td>271.00</td>
</tr>
<tr>
<td>Gross Operating Head (Meters)</td>
<td>29.23</td>
<td>28.74</td>
<td>93.36</td>
</tr>
<tr>
<td>Average Turbine Discharge (M³/Sec)</td>
<td>663</td>
<td>1260</td>
<td>377</td>
</tr>
<tr>
<td>Average Spillage (M³/Sec)</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>Average Total Station Discharge (M³/Sec)</td>
<td>663</td>
<td>1260</td>
<td>377</td>
</tr>
<tr>
<td>Computed Inflow (M³/Sec)</td>
<td>1068</td>
<td>1191</td>
<td>481</td>
</tr>
<tr>
<td>Storage Differential</td>
<td>405</td>
<td>-69</td>
<td>104</td>
</tr>
<tr>
<td>Maximum Level for Spillage Commencement</td>
<td>141.73</td>
<td>103.3</td>
<td>359</td>
</tr>
<tr>
<td>Minimum Level below Which No Generation</td>
<td>137</td>
<td>99</td>
<td>355</td>
</tr>
</tbody>
</table>
Table 3. Hydro Unit cost functions [16]

<table>
<thead>
<tr>
<th>Stations</th>
<th>Type</th>
<th>Characteristics of consumption</th>
</tr>
</thead>
<tbody>
<tr>
<td>Kainji</td>
<td>Hydro</td>
<td>$W = 0.0013P_h^2 + 6P_h + 29.23$</td>
</tr>
<tr>
<td>Shiroro</td>
<td>Hydro</td>
<td>$W = 0.0012P_h^2 + 5P_h + 28.74$</td>
</tr>
<tr>
<td>Jebba</td>
<td>Hydro</td>
<td>$W = 0.0011P_h^2 + 3P_h + 93.36$</td>
</tr>
</tbody>
</table>

Convergence characteristic of the PSO based ELD for the Nigerian hydrothermal system is shown in figure 2.

Table 4. Results of PHCN ELD considering losses compared with other techniques

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Egbin P$_{G1}$ (MW)</td>
<td></td>
<td>814.56</td>
<td>818.08</td>
<td>1036.17</td>
</tr>
<tr>
<td>Afam P$_{G2}$ (MW)</td>
<td></td>
<td>230.82</td>
<td>318.36</td>
<td>215.16</td>
</tr>
<tr>
<td>Delta P$_{G3}$ (MW)</td>
<td></td>
<td>69.51</td>
<td>68.00</td>
<td>75.00</td>
</tr>
<tr>
<td>Sapele P$_{G4}$ (MW)</td>
<td></td>
<td>457.79</td>
<td>265.93</td>
<td>274.99</td>
</tr>
<tr>
<td>Kainji (MW)</td>
<td></td>
<td>350</td>
<td>350</td>
<td>349.93</td>
</tr>
<tr>
<td>Shiroro (MW)</td>
<td></td>
<td>490</td>
<td>490</td>
<td>489.99</td>
</tr>
<tr>
<td>Jebba (MW)</td>
<td></td>
<td>450</td>
<td>450</td>
<td>449.87</td>
</tr>
<tr>
<td>Total power generated (MW)</td>
<td></td>
<td>2862.68</td>
<td>2860.37</td>
<td>2891.11</td>
</tr>
<tr>
<td>Total power demand P$_D$ (MW)</td>
<td></td>
<td>2823.10</td>
<td>2823.10</td>
<td>2890.00</td>
</tr>
<tr>
<td>Total network losses P$_L$ (MW)</td>
<td></td>
<td>130.28</td>
<td>129.26</td>
<td>1.1836</td>
</tr>
<tr>
<td>P$_D$ + P$_L$ (MW)</td>
<td></td>
<td>2953.38</td>
<td>2952.36</td>
<td>2892.29</td>
</tr>
<tr>
<td>Total Cost $/hr</td>
<td></td>
<td>116946.55</td>
<td>107430.00</td>
<td>100871.00</td>
</tr>
</tbody>
</table>

II. CONCLUSION

The PSO based ELD result and the results of other methods are given in table 4. ELD problem was successfully solved using particle swarm optimization. The comparison of results for the 31-bus Nigerian grid system clearly shows that PSO is more accurate and hence a better approach to the optimization of ELD problem for the system. Almost all generation costs obtained by
the PSO method were lower, thus verifying that the PSO method has better quality of solution and convergence characteristic. From the results obtained, the proposed PSO technique minimizes the total production cost and transmission losses better than GA and DE, except in some few cases where the DE also performed equally well and requires relatively less computational burden.

III. REFERENCE


IV. APPENDIX

Figure A1: Single line diagram of Nigeria 330kV 31-bus grid systems
V. ACKNOWLEDGEMENT

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