

Contents

Abstract	vii
Zusammenfassung	ix
Acknowledgment	xi
List of Figures	xvii
List of Tables	xix
List of Acronyms	xxi
1 Introduction	1
1.1 Motivation and background	1
1.2 Outline and contributions	3
1.3 Literature survey	4
1.3.1 Polynomial optimization	4
1.3.2 Power system optimization	5
1.3.3 Thermal energy system optimization	7
1.4 Publications	8
2 Optimal Linearizations of Power Systems with Uncertain Supply and Demand	9
2.1 Introduction	9
2.2 OPF problem formulation	11
2.3 Optimal linearization	14
2.4 Approximation of the optimal linearization point	16
2.4.1 Generalized moment problem	17
2.4.2 SDP relaxations of the GMP	17
2.4.3 Sparsity exploiting SDP relaxation	19
2.5 Numerical results	21

2.5.1	Linearization methods and uncertainty model	21
2.5.2	Evaluation	22
2.5.3	Robustness to mis-specified uncertainty distribution	26
2.5.4	Influence of distribution support and higher order moments	26
2.6	Conclusion	27
3	Two-Stage Polynomial Approach to Stochastic Optimization of District Heating Networks	31
3.1	Introduction	31
3.1.1	Modelling and optimization of district heating networks	31
3.1.2	Two-stage stochastic programs	32
3.2	Two-stage stochastic program with recourse	35
3.3	A generalized moment problem for two-stage programs with recourse	36
3.4	Tractable relaxation of GMP	38
3.4.1	Moment representation	38
3.4.2	Sparse representation	40
3.5	District heating network model	42
3.5.1	Hydraulic model	42
3.5.2	Thermal model	43
3.5.3	Operating constraints	44
3.5.4	Component sizing	45
3.6	Optimal operating strategies	45
3.7	Numerical results	48
3.8	Conclusion	59
4	A Moment and Sum-of-Squares Extension of Dual Dynamic Programming for Nonlinear Energy Storage Problems	61
4.1	Introduction	61
4.1.1	Notation and preliminaries	64
4.2	Problem statement and background	65
4.2.1	Finite horizon problem	65
4.2.2	Generalized moment problem	66
4.2.3	Value function approximation	68
4.3	Moment DDP	69
4.3.1	The backward recursion	70
4.3.2	The forward simulation	74
4.3.3	Moment DDP algorithm	78
4.3.4	Extension to stochastic dynamics	80
4.4	Convergence properties	81

4.5	Numerical results	84
4.5.1	Single storage system	84
4.5.2	Multiple storage systems	93
4.6	Conclusion	94
5	Summary and Research Outlook	97
5.1	Outlook	97
5.1.1	Optimal linearizations of power systems	98
5.1.2	Stochastic optimization of district heating networks	98
5.1.3	Moment Dual Dynamic Programming	99
	Appendix	101
A	Optimal linearization point	101
B	Proof of Theorem 1	102
C	Dual problem	104
D	Hydraulic loss approximation	107
E	Thermal loss approximation	108
	Bibliography	111
	Curriculum Vitae	125