Part 0: A gentle introduction to nonlinear optimization

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$$\underset{x \in \mathbb{R}^n}{\text{minimize}} \; f(x) \; \text{subject to} \; c_{\mathcal{E}}(x) = 0 \; \text{and} \; c_{\mathcal{I}}(x) \geq 0$$

Part C course on continuoue optimization

WHAT IS NONLINEAR PROGRAMMING?

Nonlinear optimization $\equiv$ **nonlinear programming**

$$\underset{x}{\text{minimize}} \; f(x) \; \text{subject to} \; c_{\mathcal{E}}(x) = 0 \; \text{and} \; c_{\mathcal{I}}(x) \geq 0$$

where

objective function $f : \mathbb{R}^n \longrightarrow \mathbb{R}$

constraints $c_{\mathcal{E}} : \mathbb{R}^n \longrightarrow \mathbb{R}^{m_e}$ $(m_e \leq n)$ and
$c_{\mathcal{I}} : \mathbb{R}^n \longrightarrow \mathbb{R}^{m_i}$

⊙ there may also be integrality restrictions

AN EXAMPLE

Optimization of
a high-pressure
gas network

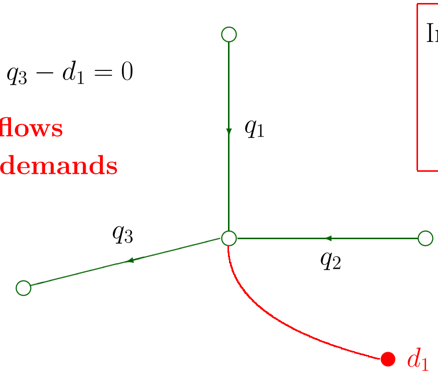
Transco
National
Transmission
System

British Gas (Transco)
Oxford University
RAL

NODE EQUATIONS

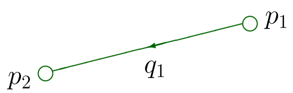
$$q_1 + q_2 - q_3 - d_1 = 0$$

where q_i **flows**
d_i **demands**



In general: $Aq - d = 0$
· linear
· sparse
· structured

PIPE EQUATIONS

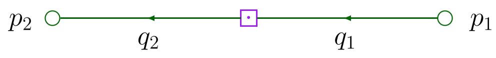


$$p_2^2 - p_1^2 + k_1 q_1^{2.8359} = 0$$

where p_i **pressures**
q_i **flows**
k_i **constants**

In general: $A^T p^2 + K q^{2.8359} = 0$
- non-linear
- sparse
- structured

COMPRESSOR CONSTRAINTS



$$q_1 - q_2 + z_1 \cdot c_1(p_1, q_1, p_2, q_2) = 0$$

where p_i **pressures**
q_i **flows**
z_i **0–1 variables**
$= 1$ if machine is on
c_i **nonlinear functions**

In general: $A_2^T q + z \cdot c(p, q) = 0$
- non-linear
- sparse
- structured
- 0–1 variables

OTHER CONSTRAINTS

Bounds on pressures and flows

$$p_{\min} \leq p \leq p_{\max}$$
$$q_{\min} \leq q \leq q_{\max}$$

⊙ simple bounds on variables

OBJECTIVES

Many possible objectives

⊙ maximize / minimize sum of pressures

⊙ minimize compressor fuel costs

⊙ minimize supply

\+ combinations of these

STATISTICS

British Gas National Transmission System

- 199 nodes
- 196 pipes
- 21 machines

Steady state problem
$\sim$400 variables

24-hour variable demand problem with 10 minute discretization
$\sim$58,000 variables

Challenge: Solve this in real time

(SOME) OTHER APPLICATION AREAS

- minimum energy problems
- gas production models
- hydro-electric power scheduling
- structural design problems
- portfolio selection
- parameter determination in financial markets
- production scheduling problems
- computer tomography (image reconstruction)
- efficient models of alternative energy sources
- traffic equilibrium models

TYPICAL PROBLEM

This problem is typical of real-world, large-scale applications

- simple bounds
- linear constraints
- nonlinear constraints
- structure
- global solution "required"
- integer variables
- discretization

CLASSIFICATION OF OPTIMIZATION PROBLEMS