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Khalifa University

**ALGORITHM: VNS-DEEPSO** Combination of Variable Neighborhood Search algorithm (VNS) and Differential Evolutionary Particle Swarm Optimization (DEEPSO)

**TEAM: UN-ACCELOGIC-KHALIFA**

Cooperation of Universidad Nacional de Colombia (UN), ACCELOGIC and Khalifa University

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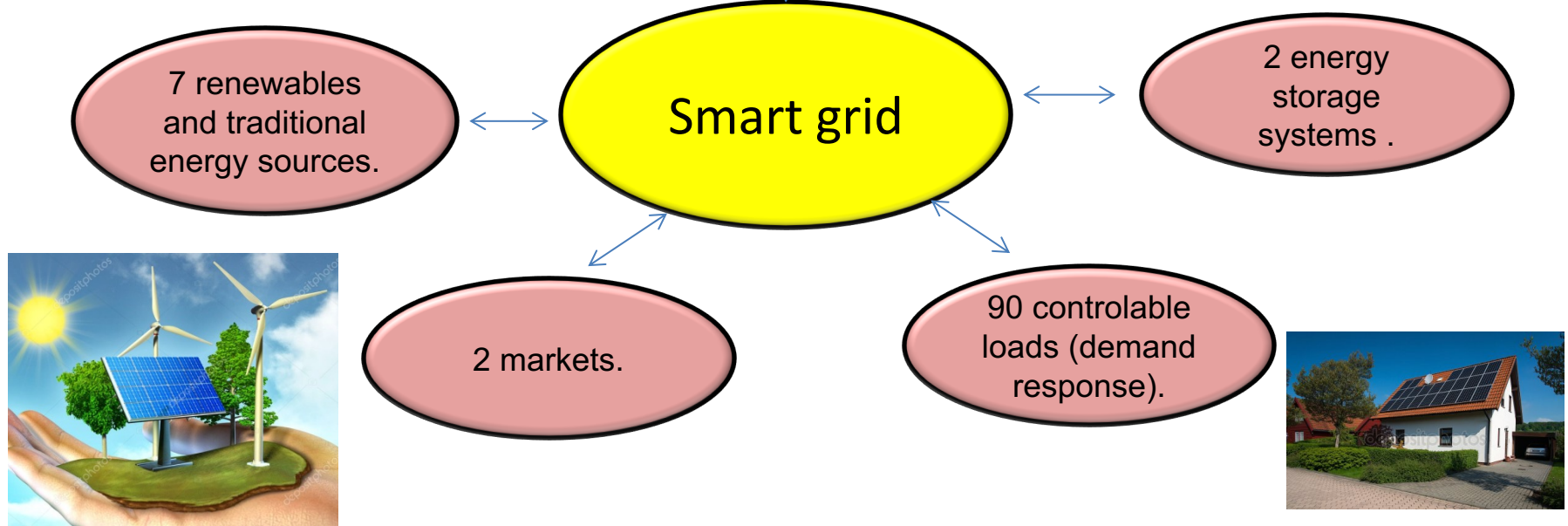
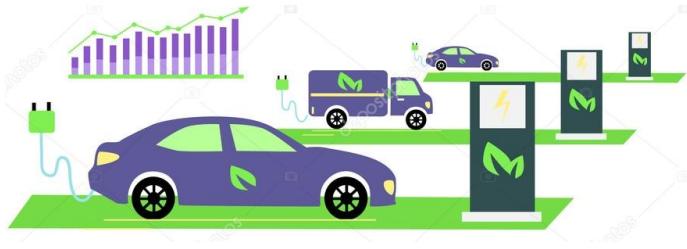
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# Content

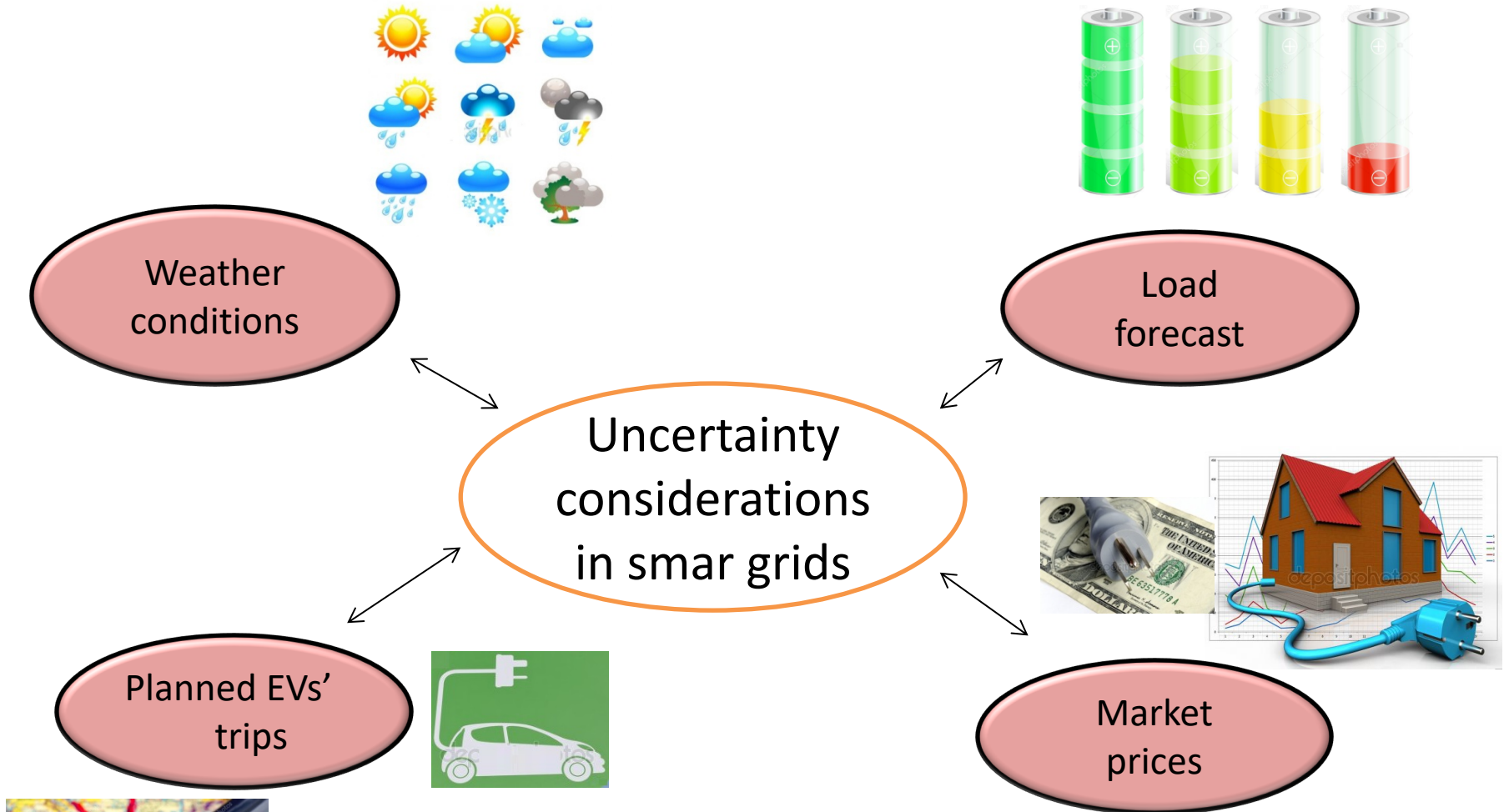
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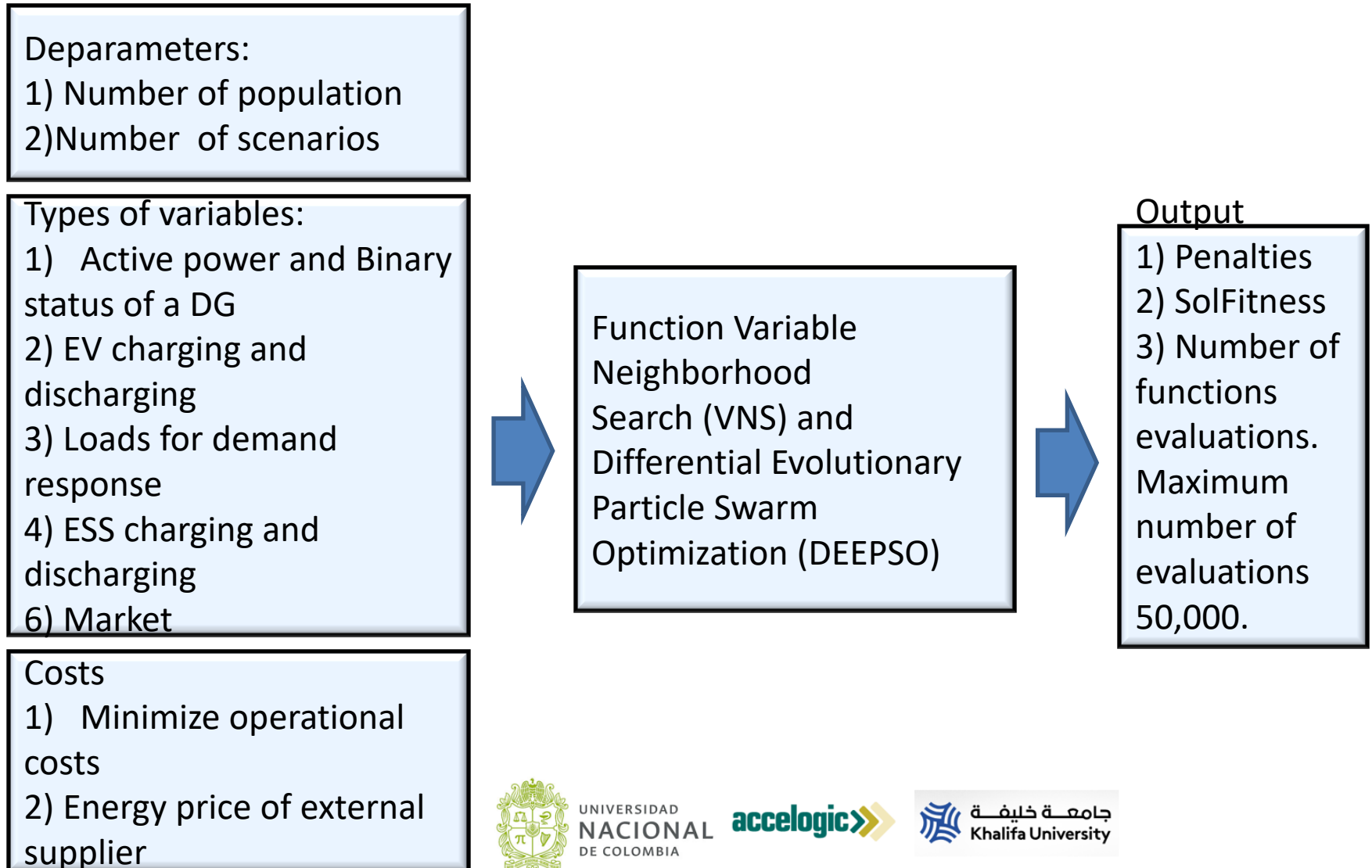
# 1. Introduction



# 2. Aspects of uncertainty in smart grids



# 3. Structure of the problem to solve



# 3. Structure of the problem to solve

## Number of functions evaluations

Number of functions evaluations. Maximum number of 50,000	=	Number of scenarios	*	Size of the population to evaluate	*	Number of iterations (generations)
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## Objective function

Minimize $f(x)$	=	Minimizing operational costs	-	Maximizing incomes
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## 4. Heuristic Algorithms Tested.

1. Mean Variance Mapping Optimization (MVMO)

Ranking Index= 20.345

2. Chaotic Biogeography-Based Optimization (CBBO)

Ranking Index= 23.749

3. Variable Neighborhood Search (VNS) Algorithm.

Ranking Index= 19.616

4. Differential Evolutionary Particle Swarm Optimization (DEEPSO) Algorithm.

Ranking Index= 20.361



# 4. Heuristic Algorithms Tested.

MVMO, CBBO, DEEPSO

- S. **Rivera**, A. Romero, “Dispatch Modeling Incorporating Maneuver Components, Wind Power and Electric Vehicles Penetration, using Heuristic Techniques,” Application of Modern Heuristic Optimization Techniques in Power and Energy Systems, ed: Wiley, in press, **2017**.
- E. Mojica-Nava, S. **Rivera**, N. Quijano. “Game-Theoretic Dispatch Control in Microgrids Considering Network Losses and Renewable DER Integration,” IET Generation, Transmission and Distribution, vol. 11, no. 6, pp. 1583-1590, **2017**.
- W. Mejia, D. Rodríguez, S. **Rivera**, J. Rosero. “Heuristic Estimation of Parameters in High-Frequency Models of Induction Motors for Bearing Currents Simulation,” International Review of Automatic Control (IREACO), vol. 9, no. 6, pp. 355-364, **2016**.
- D. Arango; R. Urrego, S. **Rivera**, “[Robust Loss Coefficients: Application to Power Systems with Solar and Wind Energy](#),” International Journal of Power and Energy Conversion, in press, **2017**.
- D. Alvarez, S. **Rivera**, “Coefficients Estimation of Circuit Model of Transformers Windings Using Heuristic Optimization and Signal Comparison Criteria,” Application of Modern Heuristic Optimization Techniques in Power and Energy Systems, ed: Wiley, in press, **2017**.

VNS Algorithm,

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% THIS SCRIPT IS BASED ON THE WINNER CODES IN  
THE TEST BED 2 ON THE  
% IEEE 2017 Competition & panel: Evaluating the  
Performance of Modern Heuristic  
% Optimizers on Smart Grid Operation Problems:  
Variable Neighborhood Search algorithm (VNS)
```



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## 5. Algorithm called Variable Neighborhood Search (VNS).

Initialization:

Set of neighborhood structures  $(N_k) k=1, \dots, k_{\max}$ .  
To find an initial solution  $x$ .



Repeat:

- (a) Set  $k \leftarrow 1$ ;
- (b) Until  $k = k_{\max}$ , repeat the following steps:
  - i. Generate a point  $x'$  at random from the  $k^{\text{th}}$  neighborhood of  $x$  ( $x' \in N_k(x)$ );
  - ii. Apply some local search method with  $x'$  as initial solution; denote with  $x''$  the local optimum obtained;
  - iii. If this local optimum is better than the best solution found in the process, move there ( $x \leftarrow x''$ ), and continue the search with  $N_1$  ( $k \leftarrow 1$ ), otherwise, set  $k \leftarrow k+1$ , if  $k > k_{\max}$ , set  $k \leftarrow 1$ .

from Vargas Fortes, E., Macedo, L. H., de Araujo, P. B., & Romero, R. (2018). A VNS algorithm for the design of supplementary damping controllers for small-signal stability analysis. *International Journal of Electrical Power & Energy Systems*, 94, 41-56.

# 5. Algorithm called Variable Neighborhood Search (VNS).

**Variable neighborhood search (VNS)**,<sup>[1]</sup> proposed by [Mladenović, Hansen](#), 1997,<sup>[2]</sup> is a [metaheuristic](#) method for solving a set of [combinatorial optimization](#) and global optimization problems. It explores distant neighborhoods of the current incumbent solution, and moves from there to a new one if and only if an improvement was made.

from Vargas Fortes, E., Macedo, L. H., de Araujo, P. B., & Romero, R. (2018). A VNS algorithm for the design of supplementary damping controllers for small-signal stability analysis. *International Journal of Electrical Power & Energy Systems*, 94, 41-56.



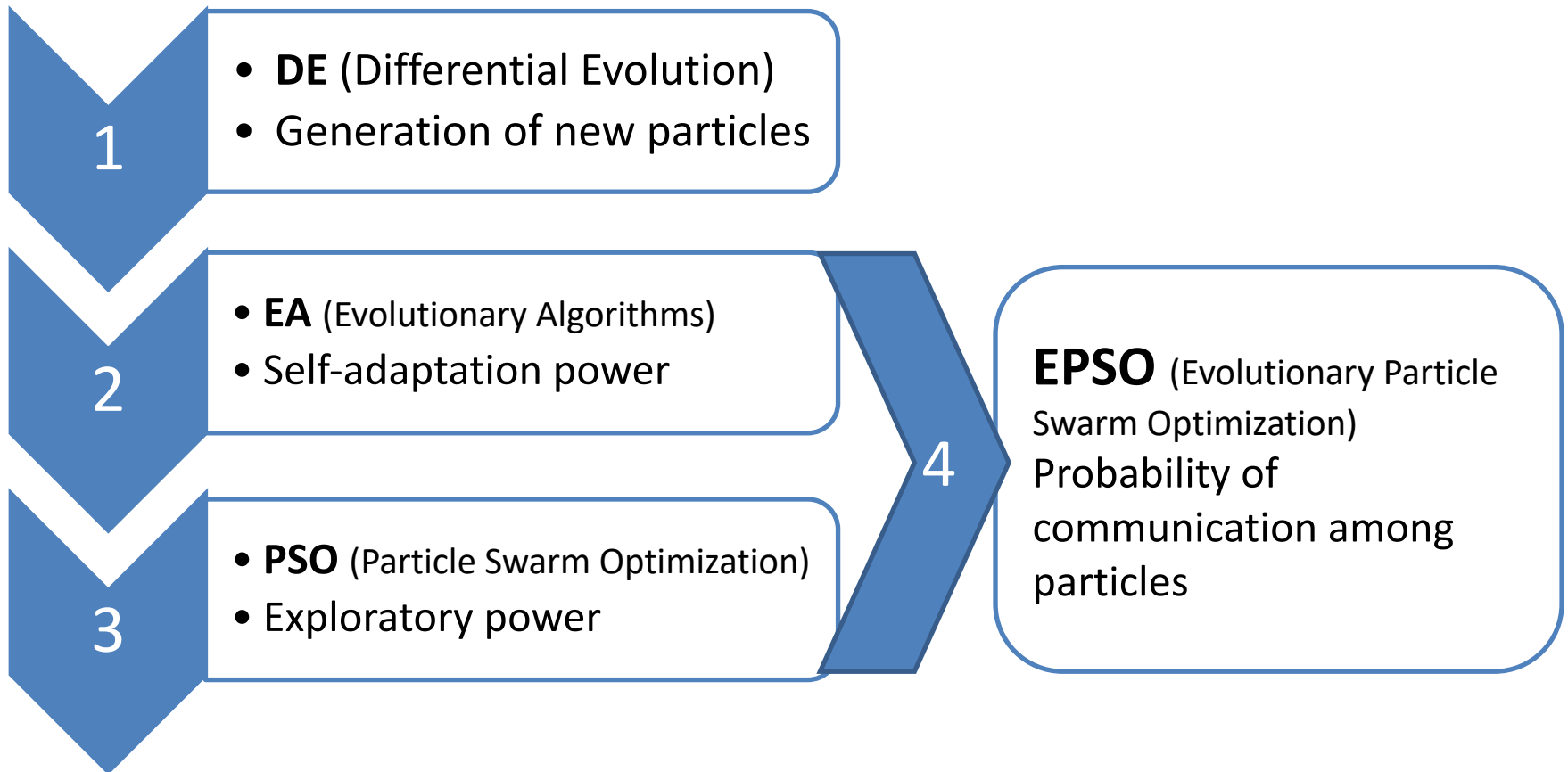
# 5. Variable Neighborhood Search (VNS).

- Extensively used to solve problems in operations research
- Almost not applied to power systems problems
- Does not require defining parameters
  - Population size
  - Mutation rate
- Does not require tuning the algorithm to every instance of the problem
- Easy to implement and understand

from Vargas Fortes, E., Macedo, L. H., de Araujo, P. B., & Romero, R. (2018). A VNS algorithm for the design of supplementary damping controllers for small-signal stability analysis. *International Journal of Electrical Power & Energy Systems*, 94, 41-56.



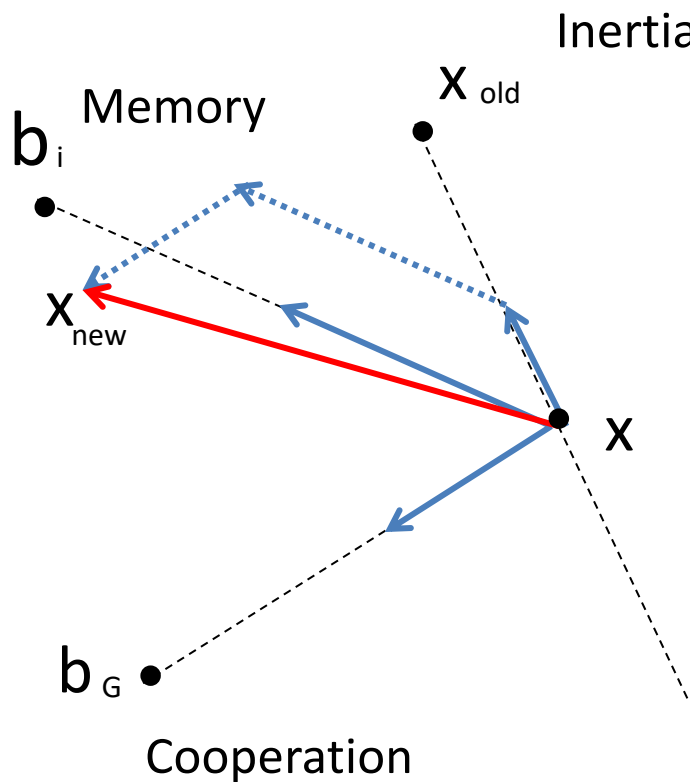
# 6. Differential Evolutionary Particle Swarm optimization (DEEPSO)



Miranda, V., & Alves, R. (2013, September). Differential evolutionary particle swarm optimization (deepso): A successful hybrid. In *2013 BRICS Congress on Computational Intelligence & 11th Brazilian Congress on Computational Intelligence (BRICS-CCI & CBIC)* (pp. 368-374). IEEE.



# 6. Particle Swarm Optimization PSO



- 1 • Direct ancestor
- 2 • The ancestor of its ancestor
- 3 • The past best ancestor
- 4 • The best ancestor found by the swarm





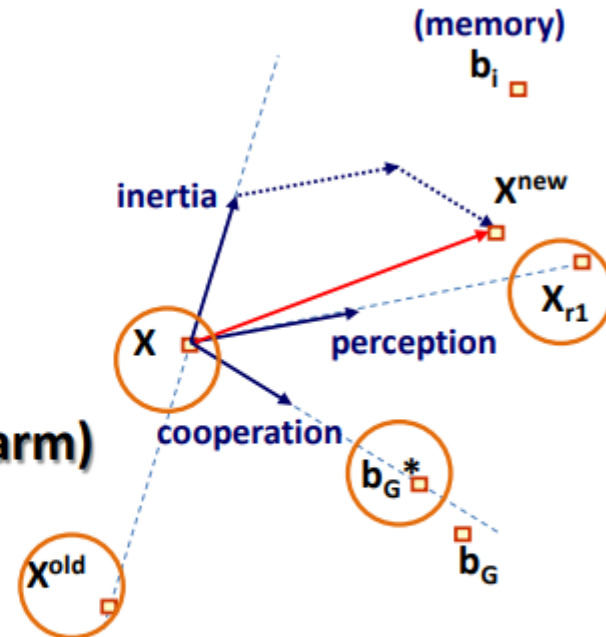
# 6. DEEPSO

## RECOMBINATION via THE MOVEMENT RULE

movement of a particle:

$$X^{new} = X + V^{new}$$

- o **inertia:**  
moving in the same direction
- o **perception:**  
sensing a local gradient (by the swarm)
- o **cooperation:**  
attraction to the proximity of the global best

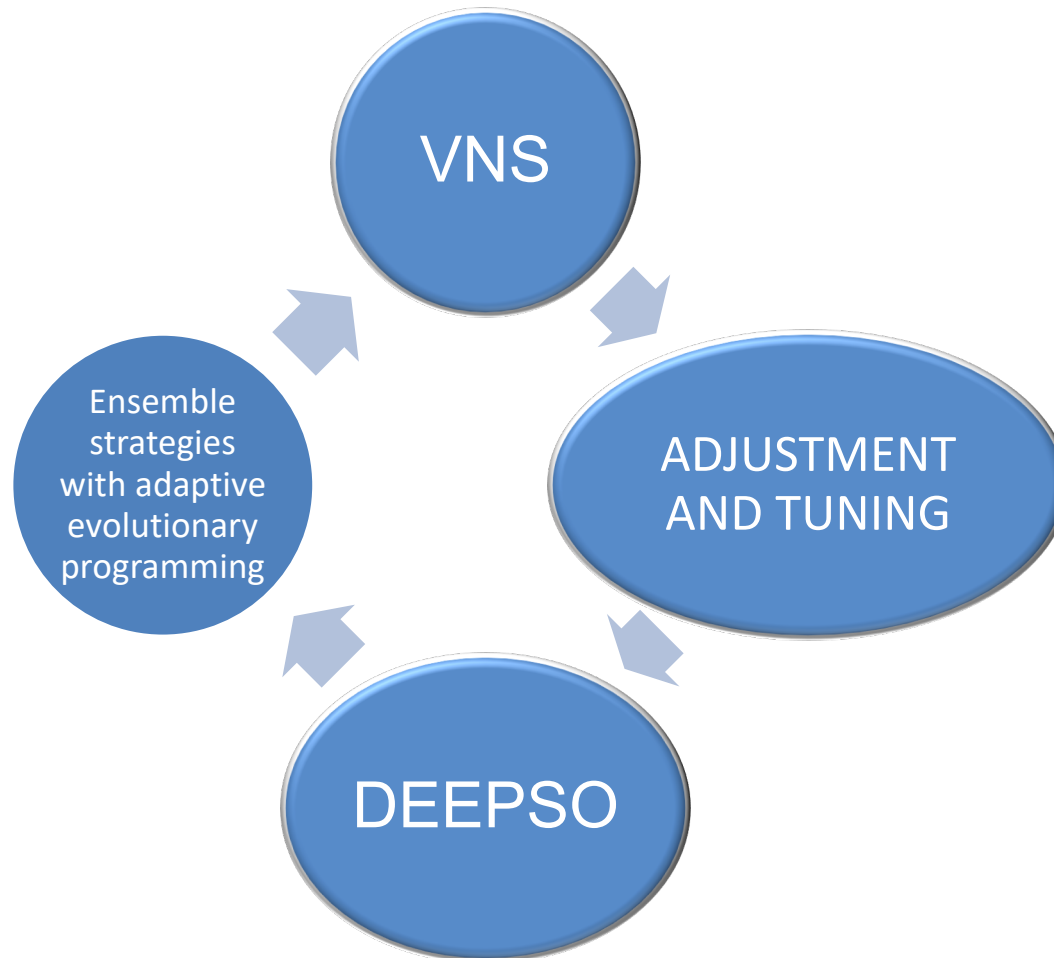


$$V^{new} = w_I^* V + w_M^* (X_{r1} - X) + w_C^* P (b_G^* - X)$$

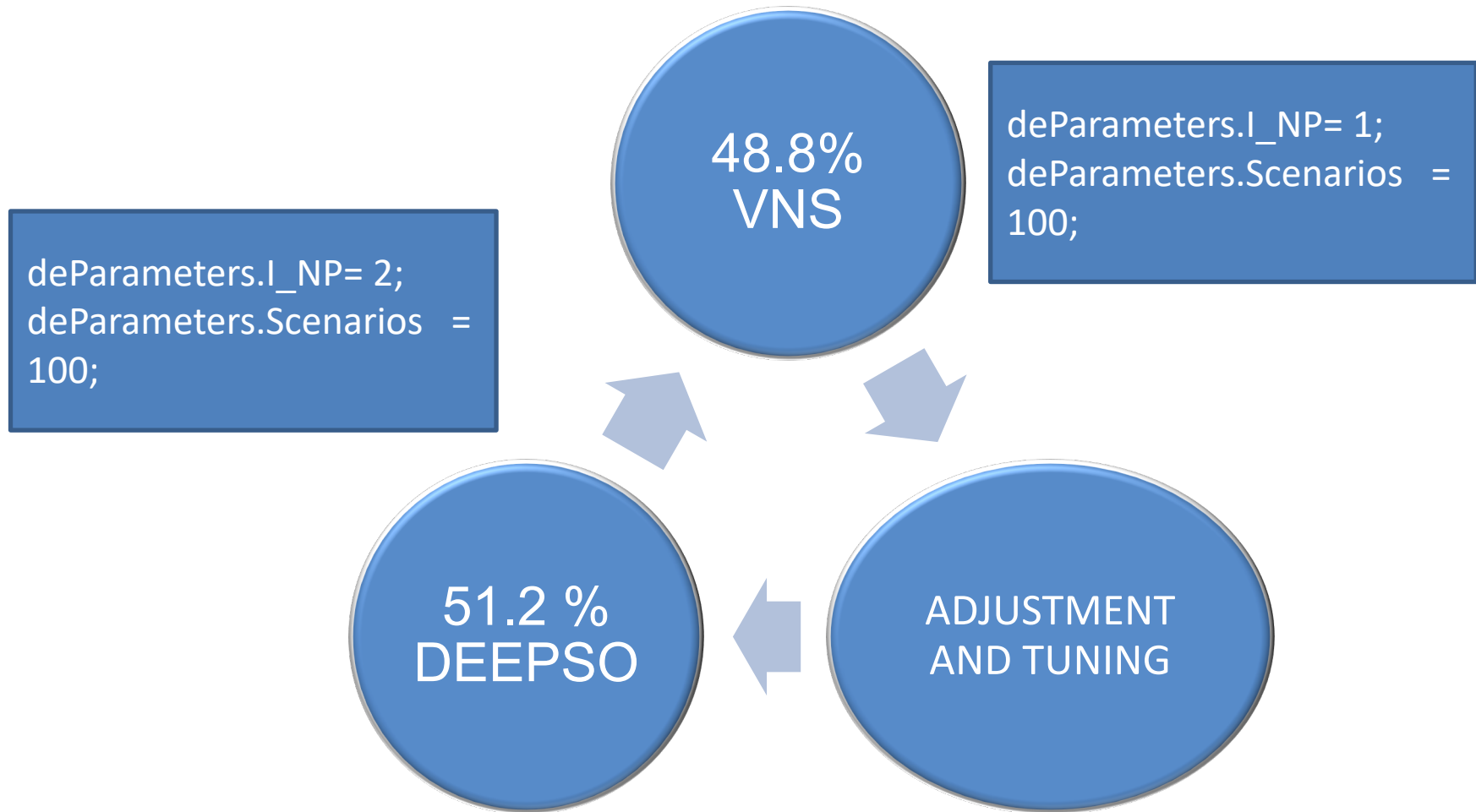
Miranda, V., & Alves, R. (2013, September). Differential evolutionary particle swarm optimization (deepsos): A successful hybrid. In *2013 BRICS Congress on Computational Intelligence & 11th Brazilian Congress on Computational Intelligence (BRICS-CCI & CBIC)* (pp. 368-374). IEEE.



# 7. Combination VNS-DEEPSO



# 7. Combination VNS-DEEPSO







## 8. Results

Runs	AvFit	StdFit	MinFit	MaxFit	varFit	Convergence Rate	Penalties
1	16,24	1,71	12,33	21,39	2,93	-0,00642807	0
2	16,48	1,82	12,60	21,48	3,30	-0,00251595	0
3	16,38	1,81	12,43	21,60	3,26	-0,00420768	0
4	16,41	1,84	12,41	21,61	3,37	-0,00359513	0
5	16,35	1,80	12,37	21,62	3,25	-0,00469033	0
6	16,47	1,80	12,66	21,42	3,25	-0,00269627	0
7	16,39	1,78	12,54	21,68	3,18	-0,00399138	0
8	16,54	1,81	12,16	21,79	3,28	-0,00163690	0
9	16,45	1,73	12,91	21,26	2,98	-0,00301557	0
10	16,44	1,86	12,44	21,76	3,47	-0,00319510	0
11	16,39	1,79	12,55	21,41	3,20	-0,00405867	0
12	16,37	1,70	12,33	21,10	2,87	-0,00432488	0
13	16,38	1,75	12,20	21,38	3,06	-0,00420897	0
14	16,48	1,83	12,31	21,85	3,36	-0,00251278	0
15	16,49	1,78	12,93	21,25	3,17	-0,00234803	0
16	16,35	1,83	12,34	22,18	3,36	-0,00432983	0
17	16,42	1,77	12,48	21,53	3,14	-0,00314872	0
18	16,37	1,76	12,79	21,38	3,11	-0,00424405	0
19	16,48	1,81	12,91	21,31	3,26	-0,00255836	0
20	16,47	1,83	12,56	21,98	3,36	-0,00274748	0



# 8. Results

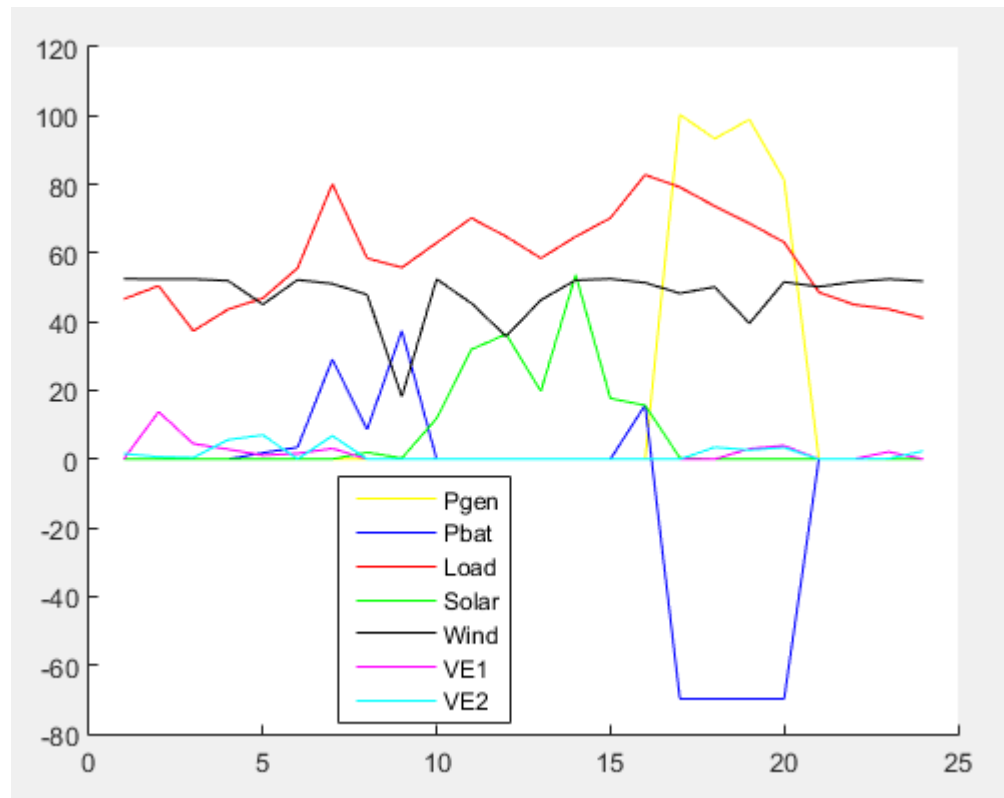
RankingIndex	PAvgFit	PstdFit	PminFit	PmaxFit	PvarFit	validationCode
18,208	16,417	1,791	12,512	21,550	3,209	6D88+3322947.9036





# 8. Current works

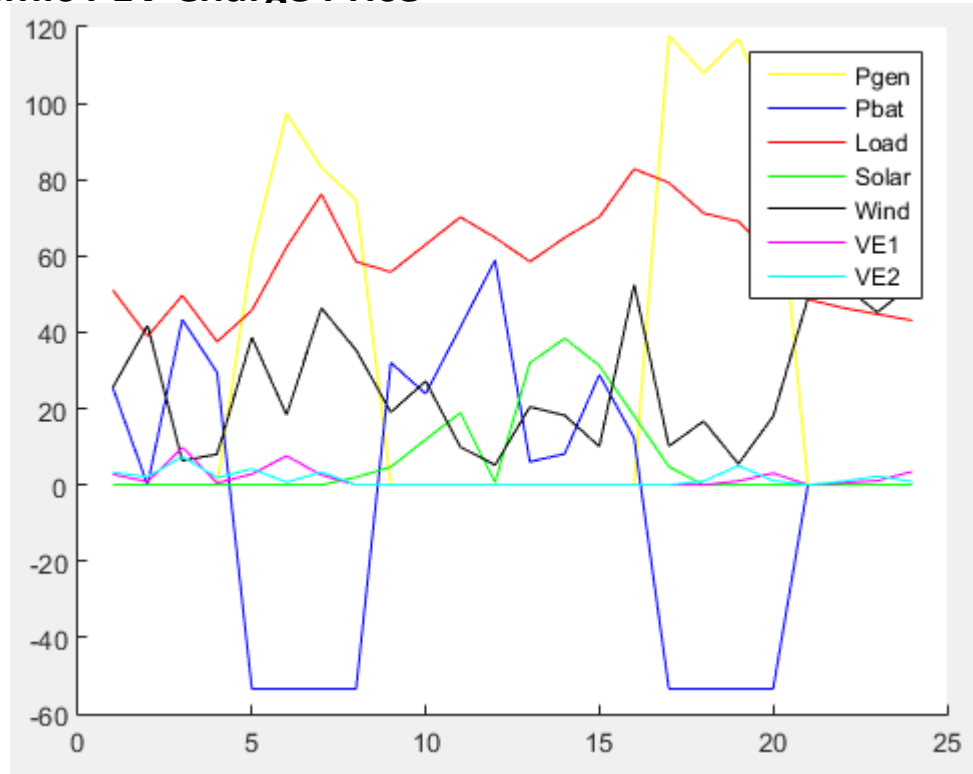
**Optimal Operation of An Isolated Micro-Grid Considering Renewables Stochasticity, Battery Life and Dynamic PEV Charge Price**





# 8. Current works

**Optimal Operation of An Isolated Micro-Grid Considering Renewables Stochasticity, Battery Life and Dynamic PEV Charge Price**



# 8. Current works



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Competition

Forum

FAQs



## Grid Optimization Competition



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