

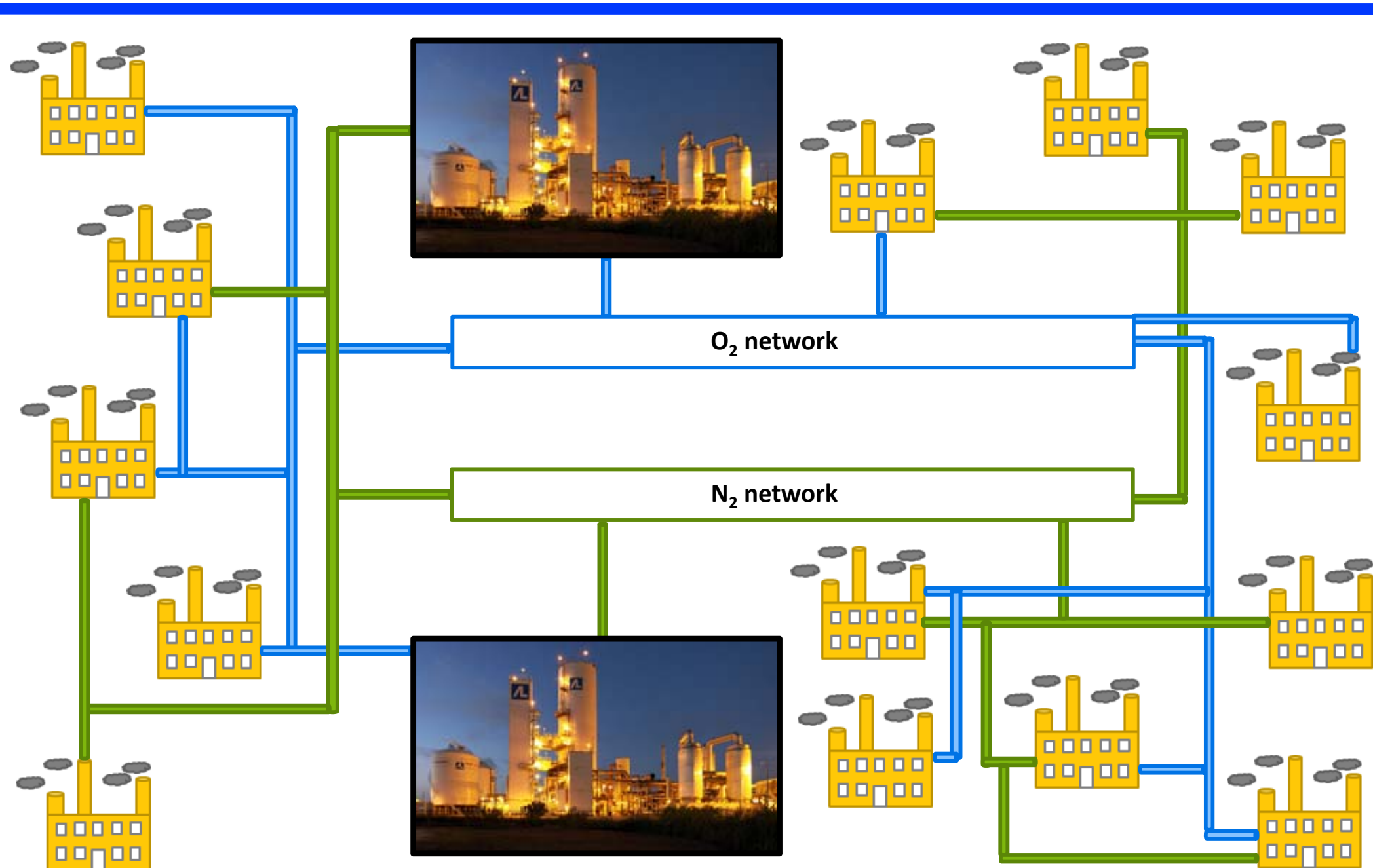
Global optimization of an industrial gas network operation

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GAS PIPELINE NETWORKS



SCOPE OF WORK

- **Consider a network of 4 plants and 3 pipelines**
 - **Model balancing fidelity and complexity**
 - **Optimize for fluctuating demands and electricity prices**
 - **Ensure small solution times for use as an RTO tool**
- **Assumptions**
 - **Implemented for one time period on rolling horizon**
 - **Instantaneous switching between states**
 - **Uncertainty revealed at the beginning of the time period**

PLANT MODEL

- **Model for a single column with 40 trays had size 320 differential equations, 1200 algebraic equations (Huang et al., 2013)**
- **Regression-based nonconvex models developed at Air Liquide**
- **Logic conditions**
 - **Conjunctions: Certain equipment must be used in concert**
 - **Disjunctions: Certain equipment cannot be used together**
 - **Reformulations with binary variables**
- **Problem Size: ~150 binaries, ~600 continuous variables, ~800 equations**

COLD BOX MODEL

- **HP column pressure**

$$\text{PMP}_{p,b} = f(\text{airflow}_{p,b}, \text{RN2}_{p,b}, \text{LOXass}_{p,b}, \text{LINass}_{p,b}, \text{runCB}_{p,b})$$

- **Product recoveries**

$$\text{rarg}_{p,b} = \min(0.95, f(\text{airflow}_{p,b}, \text{RN2}_{p,b}, \text{LOXass}_{p,b}, \text{LINass}_{p,b}, \text{runCB}_{p,b}))$$

$$\text{rgox}_{p,b} = \min(0.99, f(\text{airflow}_{p,b}, \text{RN2}_{p,b}, \text{runCB}_{p,b}))$$

- **Material balance**

$$\text{airflow}_{p,b} = \sum_{c \in \text{Aircomp}} \text{Fcomp}_{p,c} - \text{loss}$$

- **Bounds on airflow**

$$\text{airflow}_{p,b}^{lo} \leq \text{airflow}_{p,b} \leq \text{airflow}_{p,b}^{hi}$$

- **Cold box described with 10 algebraic equations and 10 variables**

INCONSISTENT RESULTS

Solver	Lower Bound	Upper Bound
Antigone	6996	6996
AlphaECP		6075
Lindoglobal	6169	6964
Scip	5086	-
Couenne	6105	6217
Sbb	unbounded	
DICOPT	rminlp unbounded	
BARON 12.7	infeasible	

CHALLENGES

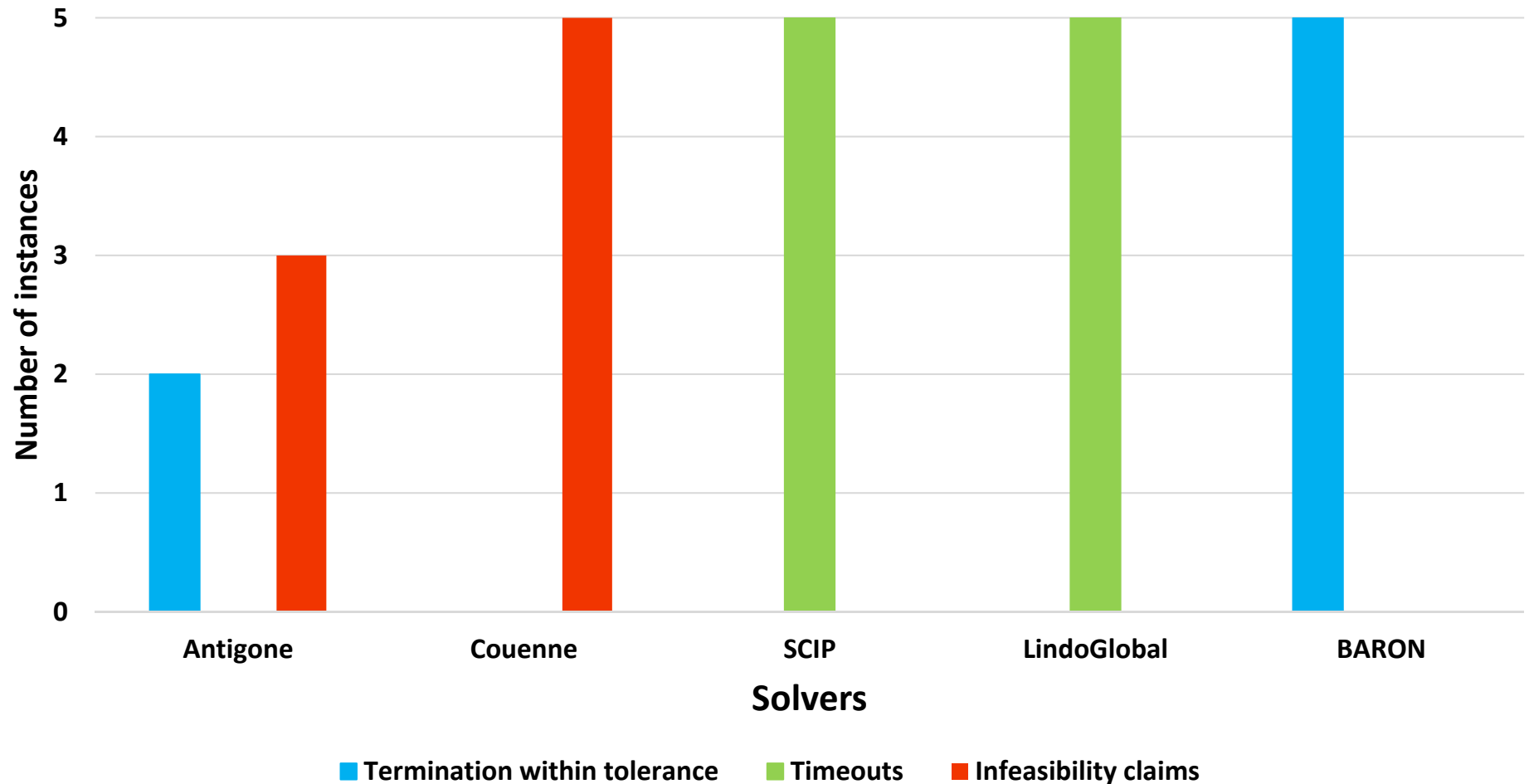
- **Infeasibility**
 - Infeasibility during model formulation difficult to diagnose
- **Numerics**
 - Regression models utilizing very small (10^{-31}) and very large (10^{20}) numbers
- **Nonconvexity**
 - Global optimization necessary to avoid suboptimal solutions
- **Combinatorics**
 - Complicating combinatorics making model difficult to solve

SIGNIFICANT CONTRIBUTIONS

- **Multi-pronged approach to solve a complex industrial case study of practical interest**
- **Infeasibility analysis**
 - **Systematic infeasibility analysis tool with BARON**
 - **Proposed preprocessing algorithm**
 - **Multiple algorithms and heuristics from literature**
- **Numerics**
 - **Model simplification**
 - **Scaling of model**
- **Combinatorics**
 - **Use of MIP relaxations and associated technology**

RESULTS

Aggregated results across 5 scenarios



Tests were run with an optimality tolerance of 5% and time limit of 500 seconds

IMPACT FOR APPLICATIONS

- **Problem motivated developments in BARON**
- **IIS module for isolation and diagnosis of infeasibilities in models**
- **Scaling strategies for robust and reliable solutions for regression models frequent in industrial applications**
- **MIP relaxations for faster solutions for difficult nonconvex MINLPs**
- **Release of test cases to motivate development of other solvers**