Cost effects of energy system stability and flexibility options – an integrated optimal power flow modeling approach

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Abstract

In this paper, a spatio-temporally resolved energy system model within the security-constrained optimal power flow framework using the direct-current loadflow approximation is proposed and applied to a techno-economic case study. The objective of the mixed-integer linear optimization problem (MILP) is to minimize the system’s total costs, where the unit commitment model is coupled to electricity network constraints implementing a rolling horizon framework. The variables and equations are portrayed followed by a comparative scenario analysis. Therein, systemic impacts by a variation of import and export costs, the storage units’ flexibilities and costs as well as changed nodal renewable energy sources feed-in profiles or maintenance actions of lines and thermal units are studied. Moreover, it is possible to (de)install and rescale technologies or lines belonging to a specific underlying network topology. By this, effects on endogenous variables such as line and thermal units’ active powers, temporal storage level patterns or voltage angles are investigated.

Keywords

direct-current load flow model · security-constrained unit commitment · mixed-integer linear programming · energy system model · storage facility optimization · grid stability

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1 Introduction

A major challenge towards a sustainable energy transition is the unification of interdependent dimensions represented by both the energy policy target triangle and the triple bottom line [EC, SH]. Environmental, economic, supply security and social aspects are essential for a flexible and stable energy system (ES). Moreover, time scales covering seconds to decades, the integration of stakeholder interests and regulatory frameworks on different hierarchy levels define multi-objective ecological, economic and technical power system targets. On the one hand, an increased penetration of fluctuating renewable energy sources (RES) and an enhanced share of decentralized and coupled infrastructures gain more relevance in order to preserve grid stability on all voltage levels and to establish innovative power-to-X conversion technologies. On the other hand, the decommission of conventional power plants and regional load profiles accompanied by different electricity market products and designs is a predominant topic. Therefore, intense efforts in interdisciplinary research are necessary, particularly addressing accurate load flow estimations.

[Sch, Gr] review the applicability of popular techno-economic ES modeling approaches including the experiences of their implementations. Generally, optimal power flow (OPF) is used for decision making at any planning horizon in ES operation and control ranging from long-term transmission network capacity planning to minute-by-minute adjustment of real and reactive power dispatch. A defining feature of OPF is the presence of the power flow equations in the set of constraints. More precisely, OPF describes any problem which seeks to optimize the operation of a power system – specifically for the security-constrained unit commitment (SCUC) of the generation and transmission of electricity – subject to physical constraints\(^1\) imposed by electrical laws and engineering limits on the decision variables. The objective is to minimize the system’s total cost of electricity generation while maintaining the ES within safe operating limits. Basic modeling constituents are the set of branches connected by a set of buses with controllable generators and loads located at specific nodes depending on a concrete grid topology. In addition to the unit commitment (UC), where physically limited scheduled thermal units are characterized by their on- and off-status or time-dependent output powers, SCUC takes into account line power flows. As an extension, SCUC ensures the physical realization of the optimal generation schedule produced by the UC algorithm in a power system by including network transmission constraints such as limited branch flow powers and bounded bus voltage deviations over multiple time periods. UC belongs to the class of complex large-scale, multi-period mixed-integer nonlinear (MINLP) optimization problems that are often linearized into MILP including binary decision variables. Due to the nonlinearity and non-convexity occurring in the constraints, quadratic costs or trigonometric functions originating from the exact alternating current load flow (ACLFL) approach, sophisticated OPF approximation algorithms balancing convergence and accuracy were developed and tested [FR, W, B].

Concerning the modeling of network constraints, it is to check, whether the direct-current loadflow (DCLF) approximation for transmission systems is an appropriate choice for the considered ES. Under normal system operating conditions, the DCLF approach describes real power transfers quite accurately yielding rapid and robust, reliable and unique solutions, where the models are solved and optimized efficiently compared to the ACLFL equations requiring iterative numerical methods due to their nonlinear

\(^1\)In UC problems, one distinguishes global system constraints such as demand conservation or spinning reserve that are relevant for reliability and local, unit-specific or nodal constraints. They are valid for differently operating generator types (e.g. coal-fired, nuclear power plants or combined cycle gas turbines) with commitment schedules adhering to intertemporal parameters [T, W].
formulation and non-convexity [Sto]. For stressed systems revealing depressed voltages and large angle differences in emergency situations on long, heavily loaded transmission lines as well as for large voltage differences at distant nodes, the DC concept might evoke significant errors. Under normal operation, the assumption of a lossless transmission network can lead to deviating generator scheduling, different branch power flow or marginal fuel cost estimations. For this purpose, transmission loss approximations are sometimes respected in the DC framework [B, FR].

Following the derivation of the AC equations using line elements starting from equivalent circuits [ST, Bi], the nodal active and reactive contributions of the apparent power \( S_k^{AC} = P_k^{AC} + jQ_k^{AC} \) in the complex representation with the imaginary unit \( j = \sqrt{-1} \) and a line \( km \) joining the buses \( k \) and \( m \) of a network reads\(^2\)

\[
P_k^{AC} = \sum_{km} \left\{ |U_k|^2 g_{km} - |U_k| |U_m| g_{km} \cos \theta_{km} - |U_k| |U_m| b_{km} \sin \theta_{km} \right\}
\]

\[
Q_k^{AC} = \sum_{km} \left\{ -|U_k|^2 b_{km} + |U_k| |U_m| b_{km} \cos \theta_{km} - |U_k| |U_m| g_{km} \sin \theta_{km} \right\}.
\]

A prominent example for the DC representation are high-voltage transmission lines carrying a high reactance compared to the resistive part of the line impedance \( r_{km} \ll x_{km} \) yielding

\[
(g_{km} + j b_{km}) = y_{km} = z_{km}^{-1} = (r_{km} + j x_{km})^{-1}
\]

with a vanishing conductance \( g_{km} \rightarrow 0 \). Purely the susceptance \( b_{km} \) constitutes the admittance \( y_{km} \) leading to a reduced line impedance \( z_{km}^{\text{red}} = j x_{km} \). Rearranging \( 1 = j^2 b_{km} x_{km} \) gives \( -b_{km} = \frac{1}{x_{km}} \). The mathematical assumptions for the simplified DC approach are the following. All branch resistances are approximately zero and the transmission system is assumed to be lossless. The stability criterion of small differences between adjacent voltage angles implies \( \sin \theta_{km} \rightarrow \theta_{km} \) and \( \cos \theta_{km} \rightarrow 1 \). Reactive powers are neglected \( Q_k^{AC} \rightarrow 0 \) and bus voltages are approximated by \( |U_{k,m}| = 1 \) per unit [Sch, Bi]. The result is the linearized DCLF expression

\[
P_k^{DC} = \sum_{km} x_{km}^{-1} (\theta_k - \theta_m) = \sum_{km} -b_{km} \theta_{km}.
\]

In [N], different exemplary techno-economic ES modeling approaches considering grid constraints are presented focusing on capacity expansion planning. Using a linear DC OPF model, the development of the German power generation between 2007 and 2030, nodal prices and occurring bottlenecks for 2030 are analyzed, respectively. Moreover, an AC power flow model describing the distribution power grid employing the technical AC modeling software NEPLAN is developed in order to take into account backfeeding processes due to an increased electricity decentralization. Thereafter, an AC modeling approach is discussed additionally addressing economic effects. Considering an eleven-zone power system, a nodal pricing AC OPF calculation is performed by means of a total generation cost minimization in [Kr]. The author optimizes three cases by assuming different network topologies with the aim to investigate price areas as well as transmission congestion such that it can be applied to the Nordic market or by the Norwegian transmission system operator. In a case study for Germany in 2020, Eickmann et al. examine the interaction

\(^2\text{Appendix } e\text{ provides a nomenclature of symbols in electrical engineering.}\)
of storage operation and transmission grid congestion in order to evaluate the potential of a secure grid operation within a two-stage hourly resolved contingency analysis [Ei]. Therein, a security-constrained OPF model is set up to estimate the influence of storage expansion on the UC and the rescheduling energy with its associated costs. Fu et al. study a six- and 118-bus system including thermal units and demands with AC constraints based on an iterative cost-minimal SCUC approach [F]. At first, the hourly UC is determined by solving a master problem neglecting security network constraints followed by rescheduled subproblems until network violations are eliminated and convergence is reached.

An appropriate approach in this paper is the choice of the SCUC-OPF framework applying the DCLF approximation within an MILP optimization. The research questions in this study address economic and technical scenarios compared to a benchmark with respect to nodal ES components by considering cross-border electricity exchange activities, the temporal charging behavior of storage facilities, the occurrence of strong wind, a solar eclipse and planned line repair or power plant maintenance. The modifications of specific parameters like storage facility flexibilities and rescaled RES feed-in profiles are introduced in section 3. We study effects on the following endogenous time-dependent quantities, ceteris paribus (c.p.),

- Which sensitivity does the objective function, i.e. the ES total costs, with respect to altered scenario inputs show?
- How do voltage angles and line active powers\(^3\) at the slack bus\(^4\) or the RES feed-in nodes react?
- Which behavior is revealed by the supplied power and commissioning state for each generator?
- In which manner do import or export amounts change?
- We inspect charging patterns of storage facilities for varied costs and (dis)charging rates.
- The response to line and power plant maintenance during several hours on special days is examined.

The remainder of this work is organized as follows. In section 2, the mathematical design of a highly aggregated ES model equipped by a topology resembling the German transmission grid of 28 nodes and 45 lines is developed. Its input data and program description are documented in order to investigate techno-economic scenarios that deviate from a reference case. In section 3, the above research questions and the system cost sensitivities are assessed. Section 4 summarizes the main conclusions drawn and emphasizes future tasks. The appendix provides mathematical derivations and a nomenclature.

## 2 SCUC optimal power flow ES model description

In the following, we present the exogenous input time series, ES modeling equations and variables. Since dimensions are conserved, the model is formulated in arbitrary energy [e.u.] and monetary [m.u.] units.

\(^3\)Reactive power contributions originating from the ACLF method are neglected. We only consider active powers \(P_k^{DC}\).

\(^4\)In load flow studies, the voltage magnitude and angle are fixed and the power injections are free at the chosen slack bus of the ES taken as reference [FR]. For a detailed description, see [SM], section 5.2.3.
2.1 Input data and network topology

Figure (1) depicts the input time series with a period index $t = \{0, \ldots, 24\}$ for an illustrative day. In the modeling equations, the elements of the set $days = \{1, 2, 3\}$ are joined by means of the rolling horizon concept, where the optimization runs over equidistant time steps encompassing three subsequent days with 24 hours. $NOL_{t,N}$ portray scaled standardized commercial $G_0$ or household $H_0$ hourly demand profiles located at a node $N$, where the aggregate time series is summed over all nodal loads $D_t = \sum_N NOL_{t,N} \forall t$. Moreover, positive and negative time-dependent reserve power contributions $\pm Res_t$ are taken into account. Typical feed-ins of photovoltaics $PV_{t,N}$, wind $wind_{t,N}$ and a pumped-storage hydro power plant time series $pshp_{t,N}$ are displayed in figure (1). According to our chosen sign convention, energy flows into the system, i.e., imports, thermal generation and RES feed-in, discharging or turbining processes are positive. Withdrawals such as loads, exports, charging or pumping have negative signs.

![Figure 1: Diurnal standard load ($G_0, H_0$), cumulated scaled demand and spinning reserve energy profiles and nodal PV, wind and PSHP input time series.](image)

Figure (2) illustrates a stylized grid topology consisting of 28 nodes designed by Handschin et al. [H]. At each node $N \in \mathcal{N} = \{N_1, \ldots, N_{28}\}$, loads, generators, storage, RES feed-in, import or export processes are installable ex-ante. The transmission lines $L_{N,NP} \in \mathcal{L} = \{L_1, \ldots, L_{45}\}$ connecting two buses $N \neq NP$ specify the grid topology. The technical network data table $LD_{N,NP}$ comprises the susceptance $B_{N,NP}$ normalized by line lengths, the length of each line, its capacity power limit and number of wires. Figure (2) shows that a line carries up to six parallel wires. It is derived in appendix a that parallel susceptances add up. To comply with the (N-1)-criterion\(^5\), at least two adjacent systems are set up. Figure (2) visualizes that processes might occur simultaneously at one topological bus guaranteeing the integration of multiple nodal flexibility options. For example, at $N_{10}$, load is demanded, PV and two fossil-fueled generators are installed. Another example is the cross-border interconnector bus $N_{5}$ with nodal demand, wind generation and a (dis)chargeable energy storage facility.

\(^5\)the system is planned such that, with all transmission facilities in service, the system is in a secure state, and for any one credible contingency event, the system moves to a satisfactory state. However, if more than one contingency event was to occur, load may have to be shed to return to a satisfactory state$^6$ [EA]. “A contingency is defined as an event which removes one or more generators or transmission lines from the power system, increasing the stress on the remaining network” [FR].

Besides the deterministic (N-1) principle, probabilistic reliability criteria account for RES feed-in uncertainties [O].
Figure 2: Aggregated ES model topology resembling the German electricity transmission system with lines equipped by different numbers of wires and lengths based on [H]. The nodal-assigned technologies, import and export buses (gray squares), RES feed-in, storage facilities, PSHP as well as thermal units (icons, top left) and loads (brown arrows) are listed in the table above.

Fossil-fueled generators are labeled by $j \in J = \{G_1, ..., G_{13}, G_{bu}\}$, where a flexible, expensive back-up power plant $G_{bu}$ takes a stabilizing function. In figure (4), generators are characterized by minimal and maximal active powers $P_j^{\text{min}}$ and $P_j^{\text{max}}$, respectively\(^6\). Ramp rates describe the gradients of operational flexibility. Moreover, fixed, start-up, shut-down cost contributions and variable costs per output power

\(^6\)An intermediate value $P^*$ creates partial slopes accounting for the piecewise linearized quadratic generation cost function sketched in figure (3, left).
are given.

Imports and exports with net transfer capacities, fixed costs $c_{\text{im}}^f$ and $c_{\text{Ex}}^f$ accounting for the interconnector installation and variable revenues (costs) $c_{\text{im}}^v$ and $c_{\text{Ex}}^v$ denote the power delivered (imported) at the cross-border interconnectors with scaled maximum transport values based on [R].

In the model, dynamically chargeable electricity storage facilities $s \in S = \{S_1, S_2\}$ are confined by capacity limits $c_s^{\text{min}}$ and $c_s^{\text{max}}$. The amount of possible level changes between two consecutive hours is parametrized via the upper (lower) discharging and charging gradients. Besides, storage technologies are marked by fixed installation $c_s^d$ and variable discharging and charging costs $c_s^{\text{dis}}$ and $c_s^{\text{ch}}$, respectively.

### 2.2 Mathematical formulation of the model

This subsection includes parameters, variables, and equations implemented in the GAMS program code.

The compact structure of an OPF problem [B, FR] is given by

$$\min_{\phi} \text{goal}(\phi)$$

subject to

$$g(\phi) = 0 \quad \text{(equality constraints)}$$

$$h(\phi) \leq 0 \quad \text{(inequality constraints)}$$

$$\phi^{\text{min}} \leq \phi \leq \phi^{\text{max}}$$

variables characterizing the feasible set.

With regards to numerical parameters, an average price was set for PSHP generation. The marginal cost of solar and wind feed-in are zero corresponding to RES subsidy schemes similar to the governmental support like the German EEG law.

Besides the objective function to be minimized – the system’s total costs goal – these time-dependent positive endogenous variables are defined:

- import, export $p_{\text{im},t}$, $p_{\text{Ex},t}$ and output powers $p_{j,t}$ for the generator $j$ in period $t$,
- shut-down $C_{j,t}^{\text{end}}$ and stairwise approximated start-up $C_{j,t}^{\text{st}}$ costs of thermal units,
- $\lambda_{i,j,t}$ auxiliary segment variable to linearize the production costs,
- storage state $ch_{s,t}$, discharging and charging amounts $qq_{s,t}$ and $q_{s,t}$ as well as discharging and charging rates $\text{disch}_{s,t}$ and $\text{charge}_{s,t}$, respectively.

**Positive and negative** values are possible for the following variables.

- $C_{j,t}^{\text{fuel}}$ and $y_{j,t}^{\text{em}}$ are related to the piecewise linearized production costs and emission functions.
- $cc_{s,t}$ denotes an auxiliary charging variable for a storage facility $s$.
- $da_{N,t}$ is the voltage angle at the node $N$ with a difference $\theta_{N,NP,t} = da_{N,t} - da_{NP,t}$ between two connected nodes $N \neq NP$.
- $LPOW_{L,t}$ represents the power time series transmitted over a line $L_{N,NP}$.

**Binary variables** with the values of 0 and 1 describe the on- and off- state of a technical process,
• $v_{j,t} = 1$ thermal unit $j$ committed in $t$,
• $y_{j,t} = 1$ thermal unit $j$ started up at the beginning of $t$,
• $z_{j,t} = 1$ thermal unit $j$ shut down at the beginning of $t$,
• $\text{bin}_{i,j,t}$ auxiliary segment variable to linearize the production costs,
• $v_{\text{Im},t} = 1$ and $v_{\text{Ex},t} = 1$ import and export committed in $t$,
• $a_{s,t} = 1$ and $b_{s,t} = 1$ charging and discharging committed in period $t$.

To overcome nonlinearities, we define auxiliary parameters. Linearization methods are applied to the power plant start-up, emission and production costs, as sketched in figure (3). In scheduling problems, assuming quadratic generation fuel cost functions is common [SM, Ta],

$$C_{j}^{\text{prod}} = f_{j}(p_{j,t}) = (\delta_{j} + \epsilon_{j}p_{j,t} + \kappa_{j}p_{j,t}^{2}) \text{ with coefficients } \{\delta, \epsilon, \kappa\}_{j}.$$  

Therein, $p_{j,t}$ denotes the time-dependent power supply of a fossil-fueled power plant $j$. The task is to minimize a separable function by considering it as the sum of functions of a scalar variable $p_{j,t}$ such that nonlinear terms are approximated piecewise with the aim to obtain linear or integer programming models. Accuracy of the original equation is reached via enhancing the number of segments, see the mathematical derivation in appendix b and [P].

Figure 3: left: Approximation of quadratic fuel costs $C_{j}^{\text{prod}} \approx C_{j,t}^{\text{fuel}}$ using two linear segments [Ta]. right: Visualization of exponential, discrete and stairwise start-up cost functions [CA].

This procedure applies analogously to the linearization of the emission cost function of thermal units that consists of a quadratic and exponential contribution depending on $p_{j,t}$ [SM]. The ecological OPF problem seeks to minimize total emissions of CO$_2$, SO$_2$ and NO$_x$ pollutants as a function of the generators’ power,

$$\min \left\{ \sum_{j,t} E_{j}(p_{j,t}) \right\} \text{ with } E_{j}(p_{j,t}) = \left\{ \alpha_{j} + \beta_{j} \cdot p_{j,t} + \gamma_{j} \cdot p_{j,t}^{2} \right\} \text{ [ton/hour]} \text{ and the constants } \{\alpha, \beta, \gamma\}_{j},$$

see appendix b.

Minimal up- and downtimes $UT_{j}$ and $DT_{j}$ and the time required to cool a unit down $T_{j}^{\text{cool}}$ express that it cannot be turned on and off immediately. Accordingly, $y_{G_{j}}$ and $z_{G_{j}}$ accumulate the number of periods
a power plant underlies maximal daily switching-on and -off events. To approximate the production and emission functions, linearization intervals indicated by $i = \{1, 2, 3\}$ are provided.

![Diagram of operational constraints and modes of fossil-fueled power plants](image)

Figure 4: Operational constraints [D] and characteristic modes of fossil-fueled power plants based on [Ste].

Start-up costs are modeled stairwise instead of using a constant value. In a strict sense, they increase exponentially, as illustrated in figure (3, right) by

$$K_{j,M}^{st} = \Phi_j \cdot \left[1 - e^{-t \cdot M}\right] + F_j$$

with the offline time counter $M \leq M^{max} = \left[T^{cool} + DT\right]_j$ [hours].

For a complete cold start of unit $j$, they are the sum of the plant-specific variable and fixed costs $\Phi_j + F_j$ comprising time-independent contributions such as labor, wear and tear as well as a heat loss coefficient $l$. By means of a binary variable formulation, the start-up costs are expressed via the piecewise increasing step function

$$\tilde{K}_j^{st} \geq K_{j,M^{max}}^{st} \cdot \left\{v_{j,t} - \sum_{M=1}^{M^{max}} v_{j,t-M}\right\},$$

see figure (3, right). $K_{j,M^{max}}^{st}$ depends on a fixed number of maximal looking-back time steps $M^{max}$ before a thermal unit starts up [Si, Bö].

In order to classify the modeling equations that are valid after the preplanning period $day = 1_{t \geq 1}$, we group four types to provide a comfortable overview.

**a. system balance and goal function**

The MILP objective function $goal$ [m.u.] to be minimized depends linearly on the optimization variables. It is summed over all time steps $t$ comprising several cost types. Quadratic or exponential terms are approximated and products of binary variables are linearized exploiting techniques documented in appendix b and c. Production costs $C^{\text{therm}}$ and emission costs $C^{\text{em}}$ depend on the delivered power $p_{j,t}$ of a generator in case it was committed. A synthetic time series $p_{t}^{em}$ accounts for the fossil-fueled units’ emission prices. Therefore, start-up and shut-down binary variables $\{v, y, z\}_{j,t} \in \{0, 1\}$ are used. In general, the feed-in powers of exogenous RES and PSHP are multiplied by the specific costs $p^{\text{PV}}_t$, $p^{\text{wind}}_t$ and $p^{\text{PSHP}}_t$ [m.u. $/ \text{h}$] to obtain their associated costs. If import or excess power is required to cover the load, costs $c^{v}_{\text{Im}}$ or export revenues $c^{v}_{\text{Ex}}$ and fixed installation costs $c^{f}_{\text{Im,Ex}}$ emerge, respectively. Furthermore, fixed $c^{f}_{s}$ and variable storage costs $c^{v}_{\text{ch,s}}$ and $c^{v}_{\text{dis,s}}$ are included. Based on [Bö], the objective reads
goal := \[ \sum_{t} \{ C_{\text{therm}} + C_{\text{em}} + C_{\text{RES}} + C_{\text{PSHP}} + C_{\text{Im}} + C_{\text{Ex}} + C_{\text{store}} \} \]

\[ = \sum_{t,j} C_{j,t}^{\text{fuel}} + C_{j,t}^{\text{st}} + C_{j,t}^{\text{sd}} + p_{j,t}^{\text{em}} \cdot y_{j,t}^{\text{em}} \]

\[ + \sum_{t,N} PV_{t,N} \cdot p_{t}^{\text{PV}} + wind_{t,N} \cdot p_{t}^{\text{wind}} + pshp_{t,N} \cdot p_{t}^{\text{PSHP}} \]

\[ + \sum_{t,\text{Im}} \left[ c_{\text{Im}}^{f} \cdot v_{\text{Im},t} + c_{\text{Im}}^{v} \cdot P_{\text{Im},t} \right] + \sum_{t,\text{Ex}} \left[ c_{\text{Ex}}^{f} \cdot v_{\text{Ex},t} - c_{\text{Ex}}^{v} \cdot P_{\text{Ex},t} \right] \]

\[ + \sum_{t,s} \left[ c_{s}^{f} + c_{s}^{v} \cdot q_{s,t} + c_{s}^{\text{dis},s} \cdot qq_{s,t} \right] . \]

Following [T], the positive and negative spinning reserve constraints are

\[ \sum_{N} [PV_{t,N} + wind_{t,N} + pshp_{t,N}] + \sum_{j} P_{j}^{\text{max}} \cdot v_{j,t} + \sum_{s} [qq_{t,s} - q_{t,s}] \geq D_{t} + Res_{t} \]

\[ \sum_{N} [PV_{t,N} + wind_{t,N} + pshp_{t,N}] + \sum_{j} P_{j}^{\text{min}} \cdot v_{j,t} + \sum_{s} [qq_{t,s} - q_{t,s}] \leq D_{t} - Res_{t} . \]

Referred to [CC], our adapted equality constraint balances the nodal energy contributions,

\[ \left\{ \sum_{j} p_{j,t} + \sum_{\text{Im}} p_{\text{Im},t} - \sum_{\text{Ex}} p_{\text{Ex},t} + \sum_{s} [qq_{t,s} - q_{t,s}] \right\} + \sum_{N=N^*} \{ B_{NNP} \cdot \theta_{N,NP,t} + B_{NP,N} \cdot \theta_{N,NP,t} \} \]

\[ = NOL_{t,N} - [PV_{t,N} + wind_{t,N} + pshp_{t,N}] \forall t \forall N \neq NP . \] (3)

In equation (3) above, thermal units \( j \in J \), storage \( s \in S \), import and export processes \{Im, Ex\} are mapped in the GAMS program code to their associated topological nodes \( N^* \in N \) according to figure (2) such that these are nodal expressions.

Import and export activities are limited via

\[ P_{\text{Im}}^{\text{min}} \cdot v_{\text{Im},t} \leq p_{\text{Im},t} \leq P_{\text{Im}}^{\text{max}} \cdot v_{\text{Im},t} \]

\[ P_{\text{Ex}}^{\text{min}} \cdot v_{\text{Ex},t} \leq p_{\text{Ex},t} \leq P_{\text{Ex}}^{\text{max}} \cdot v_{\text{Ex},t} . \]

b. thermal units

According to [Si, Bö] and equation (1), the shut-down (sd) and start-up (st) cost equality constraints are

\[ C_{j,t}^{\text{sd}} = c_{j,t}^{\text{sd}} \cdot z_{j,t} \text{ with a constant plant-specific value } c_{j}^{\text{sd}} , \quad (4) \]

\[ C_{j,k}^{\text{st}} = k_{j,M}^{\text{st}} \cdot \left[ v_{j,t} - \sum_{M=-1}^{M_{\text{max}}} v_{j,t-M} \right] \text{ if } M \leq [T_{\text{cool}} + DT] \cdot j . \]

Equations (5) display the power constraints, wherein the segment-wise decomposition of \( p_{j,t} \) is performed in appendix b. A start-up and shut-down running logic equality constraint addresses commission causality. The case \( y_{j,t} = z_{j,t} = 1 \) is excluded, since start-ups and shut-downs of thermal units within the same period imply both associated cost contributions \( C_{j,t}^{\text{st}} \) and \( C_{j,t}^{\text{sd}} \) which would contradict the goal of total ES cost
minimization. It is followed by the maximum number of accumulated daily on- and off-switching. The ramp-up and -down and power output limits indicate the flexibility of a unit [Bö],

\[
\begin{align*}
  P_j^{\text{min}} \cdot v_{j,t} & \leq p_{j,t} & \quad & P_j^{\text{max}} \cdot v_{j,t} \\
  y_{j,t} - z_{j,t} & = v_{j,t} - v_{j,t-1} \\
  \sum_t y_{j,t} & \leq y_{G_j} & \quad & \sum_t z_{j,t} \leq z_{G_j} \\
  p_{j,t} - p_{j,t-1} & \leq r^{\text{up}} \cdot \Delta t & \quad & p_{j,t-1} - p_{j,t} \leq r^{\text{do}} \cdot \Delta t.
\end{align*}
\]

(5)

In compliance with figure (4), there are six additional constraints for minimum up- and downtimes of fossil-fueled power plants employing the commission binary variable \(v_{j,t}\). They are introduced and explained in detail, see [CA], equations (21) - (26) and [Bö], pages 52 - 53. Deviating from [CA], our equations implemented in the GAMS program code include index shifts and modified initial conditions due to the underlying rolling horizon that couples hours to days.

c. storage facilities

The balancing equation

\[
   ch_{s,t} = ch_{s,t-1} + q_{s,t} \cdot \Delta t - q_{s,t} \cdot \Delta t \quad \text{[e.u.]} 
\]

describes the storage state in \(t\), wherein the actual charging (discharging) amount is added ( subtracted) to the preceding value. For the sake of simplicity, we neglect charging and discharging efficiencies \(\eta\) implying that we assume zero energy losses in our model. Discharging and charging rates \(\text{disch}_{s,t}\) and \(\text{charge}_{s,t}\) have bounded gradients and storage filling levels are limited by \(c_s^{\text{min}} \leq ch_{s,t} \leq c_s^{\text{max}}\).

A storage facility cannot be charged and discharged simultaneously at a certain time step \(t\) resulting in \(a_{s,t} \cdot b_{s,t} = 0\) and minimized total ES costs. Since the multiplication of the two commission binary variables \(\{a, b\}_{s,t} \in \{1, 0\}\) was not supported by the CPLEX solver, a logic decomposition of their product is required. It is substituted via declaring the auxiliary variable \(cc_{s,t}\) in the four equations

\[
\begin{align*}
  & cc_{s,t} \leq a_{s,t} & \quad & cc_{s,t} \leq b_{s,t} \\
  & cc_{s,t} \geq a_{s,t} + b_{s,t} - 1 & \quad & cc_{s,t} \geq 0.
\end{align*}
\]

(6)

Although the objective function is linear, it might be necessary that a nonlinear relation is to be decoupled to avoid computational complexity during optimization. Therefore, the standard linearization method applies to equation (6) above that replaces the product of binary variables \([T, P]\).

Generally, the Glover’s linearization holds for products of binary variables \(x\) and linear functions of integer and/or continuous variables \(x \cdot f(w)\) by introducing an auxiliary variable \(\gamma\) \([T, G]\). The result are four linear equations (7) visualizing up to which gradients electricity injections \(q_{s,t}\) or withdrawals \(qq_{s,t}\) are realized which are derived in appendix c.
Line capacities are limited by the power inequality constraint

\[-l_{sec} \cdot LD_{N,NP}^{lim} \leq B_{N,NP} \cdot \theta_{N,NP,t} \leq l_{sec} \cdot LD_{N,NP}^{lim} \quad \forall N \neq NP \in \mathcal{N}\]

for transmitted line powers obeying a capacity security limit \( l_{sec} = 70 \% \) for all time steps as a common thermal restriction. Therein, the voltage angle difference between two connected nodes is defined by \( \theta_{N,NP,t} = da_{N,t} - da_{NP,t} \). System stability requires voltage angle boundaries \(-\frac{\pi}{4} \leq da_{N,t} \leq \frac{\pi}{4}\) at each bus. By convention, \( N_{10} \) is selected as the slack bus implying \( da_{N_{10},t} = 0 \forall t \). Analogously to water levels, a positive difference \( \theta_{N,NP} > 0 \) illustrates that the transmitted line power flows from a higher to a lower level. This implies positively signed line powers \( LPOW_{L,t} = B_{N,NP} \cdot \theta_{N,NP,t} \) linked via the susceptance \( B \) as a proportionality constant within the DCLF approximation, as explained in [CC] and the first section.

In order to fix the initial conditions of our optimization problem, these constraints hold for \( day = 1_{t=0} \).

- UC, imports or exports are impossible, \( v_{\omega,0} = 0 \) and \( p_{\omega,0} = 0 \) with \( \omega = \{ j, \text{Im or Ex} \} \). The same applies to the auxiliary variables \( \lambda_{i,j,0} = 0 \) and \( \text{bin}_{i,j,0} = 0 \).
- Start-ups, shut-downs, production, emissions or costs of thermal power plants do not occur, \( y_{j,0} = 0 \), \( z_{j,0} = 0 \), \( y_{j,0}^{em} = 0 \), \( C_{\text{fuel}}^{i,j,0} = 0 \), \( C_{\text{st}}^{i,j,0} = 0 \).
- \( \Gamma_j = 0 \) and \( \Lambda_j = 0 \), where the parameters \( \Gamma_j \) and \( \Lambda_j \) indicate the number of initial periods of a day a unit \( j \) must be on- or offline due to its minimum up- or downtime constraint, respectively.
- No voltage angle differences are measured \( \theta_{N,NP,0} = 0 \) and the line powers \( LPOW_{L,0} \) vanish.
- The storage facility levels are initialized to \( ch_{s,0} = 0 \) with \( \text{disch}_{s,0} = 0 \) and \( \text{charge}_{s,0} = 0 \).

The rolling horizon with \( \phi_{day=1, t=24} = \phi_{day=2, t=0} \) and \( \phi_{day=2, t=24} = \phi_{day=3, t=0} \) is employed for all variables \( \phi \) that are fixed to zero in \( day = 1_{t=0} \).

Additionally, the residual time a thermal unit \( j \) has still to run or be offline in the next day is calculated via nested loops over the indices \( \{ j, t \} \) for \( day > 1 \) by using the following conditions\(^7\). If a unit is started up in period \( t \) implying \( v_{j,t} - v_{j,t-1} = 1 \) and \( t > \text{card}(t) - UT_j \) holds, then \( \Gamma_j = UT_j - (\text{card}(t) - \text{ord}(t)) \) is valid. In case a unit is shut down in \( t \) entailing \( v_{j,t-1} - v_{j,t} = 1 \) and \( t > \text{card}(t) - DT_j \), then \( \Lambda_j = DT_j - (\text{card}(t) - \text{ord}(t)) \) applies for all time steps \( t \). The relations for \( \Gamma_j \) and \( \Lambda_j \) are required for the first two minimum up- and downtime constraints

\[ \sum_{t=1}^{\Gamma_j} [1 - v_{j,t}] = 0 \quad \text{(uptime)} \quad \text{and} \quad \sum_{t=1}^{\Lambda_j} v_{j,t} = 0 \quad \text{(downtime)} \]

of fossil-fueled power plants, see [CA] and [Bö], pages 52 - 53.

Case-specific conditions are imposed for scenarios like RES feed-in or demand time series variations. Particularly, line repair and thermal units’ maintenance constraints allow to simulate planned outages for arbitrary time intervals.

\(^7\)The cardinality and ordinality operators of an ordered set return its number of elements and its relative position [Ga].
3 Techno-economic scenario analysis

We present the output time series of the SCUC-OPF ES model using the DCLF approximation. The scenarios are compared qualitatively to the base case by inspecting the varied behavior of

- import, export and storage facilities
- RES feed-in: strong wind and solar eclipse
- response to line and power plant maintenance in certain time intervals.

We examine the effects on the endogenous variables

- ES total costs
- output power and commissioning state for each generator
- import and export activities at the cross-border interconnectors
- charging patterns of the storage facilities
- voltage angles and line powers.

The quantitative impacts are lucidly evaluated in subsection 3.6.

According to figure (5), wind feed-in (dark blue, dashed) is scaled-up by a factor of 1.2 (dark blue, solid) and PV feed-in underlies a temporal and regional variation. On March 20, 2015, a solar eclipse was partially visible starting at 9:30 a.m. lasting to 12:00 a.m., where the gradually distributed obscuration ranged from 80 % in the north to 65 % in the south of Germany [SR, SMA]. As a simple assumption, two cases - 70 % near $N_{13}$ and 75 % at $N_{10,18,19}$ at 10:40 a.m. - were considered.
3.1 Simulation results of the reference case

In case of a symmetric output covering all three days, the first 29 optimized hours are displayed.

Figure 6: *top:* Exemplary fossil-fueled generators’ output time series of $G_{1,2,3,10,\text{bu}}$. *bottom:* $K_{j,M}^\text{st}$ is interpreted as the plant-specific approximated start-up cost parameter. $M^\text{max}$ [h] indicates a thermal unit’s downtime until a start-up is possible.

Figure (6) visualizes selected profiles out of 14 thermal units operating during the entire optimization period. Obeying their particular techno-economic settings, some units react flexible indicated by spikes in the active power, whereas others supply energy constantly. According to the evolution of $p_{j,t}$ complemented by their technical characteristics, the generators are dividable into price groups.

$G_{10}$ (black) runs permanently at its maximum power $P_{10}^\text{max}$ as the “best” option of the UC. Referred to the economic quantities $K_{10}^\text{st}$, the variable, fixed, ramping and commission costs, it operates at the cheapest level. Moreover, low emissions for $\{\alpha, \beta, \gamma\}_{10}$ and a high flexibility characterized by narrow $\{UT, DT\}_{10}$ time intervals as well as a large number of allowed cumulated switching processes $\{yG, zG\}_{10}$ yield an optimal availability. Apart from an enhanced $K_2^\text{st}$ and start-up cost values, $G_2$ (blue) is cheap and environmentally friendly, but quite inflexible. Therefore, it shows a temporal behavior with $p_{2,t} \geq 0.78 \cdot P_2^\text{max}$. $G_{1,3,6}$ with nearly identical cost and emission structures belong to the middle price class. Their supply reflects the aggregate demand profile to be balanced, where production at the limits $P_{1,3,6}^\text{max, min}$ is exploited for short time intervals. On the contrary, $G_{\text{bu}}$ is extremely expensive, as the blatant start-up parameter $K_{\text{bu}}^\text{st}$ in figure (6) and its fixed and variable costs illustrate. On the other hand, $G_{\text{bu}}$ is as twice as flexible as all other thermal units, due to its ramp rates and $\{yG, zG, UT, DT\}_{\text{bu}}$ values. The unprofitable influence on the ES total costs combined with its advantageous technical features impels that $G_{\text{bu}}$ runs steadily within the entire optimization horizon at its lowest output level $P_{\text{bu}}^\text{min}$.  

<table>
<thead>
<tr>
<th>thermal unit $G_j$</th>
<th>$K_{j,M}^\text{st}$ [m.u.]</th>
</tr>
</thead>
<tbody>
<tr>
<td>${G_1, G_2, G_3, G_4, G_5, G_7}$</td>
<td>${14.47, 15.89, 14.31, 13.58, 13.95, 14.09, 0.04}$</td>
</tr>
<tr>
<td>${G_8, G_9, G_{10}, G_{11}, G_{12}, G_{13}, G_{\text{bu}}}$</td>
<td>${10.55, 0.09, 0.09, 10.82, 10.11, 10.1, 20.83}$</td>
</tr>
</tbody>
</table>
Figure 7: top: Time-dependent storage filling levels with capacities $c_{S1}^{\text{max}} = 50$ and $c_{S2}^{\text{max}} = 45$, $c_{S1}^{\text{min}} = 10$ and $c_{S2}^{\text{min}} = 12$ [e.u.], respectively. The binary variables $a_{s,t}$ and $b_{s,t}$ describe the commission state. bottom left: The line powers connected to the slack bus $da_{N10,t} = 0$ exhibit a weakly demand profile (blue dashed) correlated trend. To account for thermal restrictions, all line capacities are limited. bottom right: Power exchanges at the interconnectors. Export activities occur at CZ and FR due to high revenues, whereas low costs lead to imports at FR, CH, DK and CZ.

The patterns of the storage facilities $S_1$ (blue) and $S_2$ (orange) located at $N_{22}$ and $N_5$ resemble because of equal (dis)charging velocities and fixed and variable costs. We inspect 5 out of 45 transmission line powers connected to the slack bus $N_{10}$, where several technical processes are located and a considerable amount of power feed-in takes place.

Figure 8: The nodal voltage angles for PV (left) and wind feed-in (right) are traceable to their associated underlying power profiles. In the morning ($t = 7$), the gradient is high, since the RES profiles and nodal demands rise. Discharging starts simultaneously in compliance with figures (7) and (5). Due to security constraints, all voltage angles are bounded by $\pm \frac{\pi}{4}$.

### 3.2 Import and export cost variation

We investigate how a variation of both variable import costs and export revenues $c_{\text{Im}}^{v}$ and $c_{\text{Ex}}^{v}$ by a factor of 2 and 0.5, respectively, influences the endogenous optimization variables.
Figure 9: The export activities for halved (transparent, 0) and doubled (solid, 2) revenues \( c_{\text{EX}}^{\text{u}} \) compared to the base case (dashed, 0) change tremendously. Since for halved revenues \( c_{\text{EX}}^{\text{u}} \), the incentives to export shrink, purely load balancing via exports to CZ over shortened time intervals occurs. In contrast, if \( c_{\text{EX}}^{\text{u}} \) double, the five countries FR, CZ, NL1, A, PL (solid, 2) export power over a longer timespan instead of FR and CZ initially participating in the benchmark scenario (dashed, 0). There are tiny qualitative changes for doubled and halved import costs \( c_{\text{IM}}^{\text{u}} \) (not pictured).

Table (2) in subsection 3.6 reveals that for both decreased (augmented) import costs and export revenues, the ES objective increases (reduces) by an amount of 1.8 % (18 %) and the temporal aggregated output power of the thermal units \( p_{\text{cum}} \) drops (raises) by 11 % (16 %), respectively.

3.3 Storage facility properties

An economic variation reflects two cases of changed storage facility variable and fixed costs by a factor of 4 and 0.25, respectively. As a technical specification, the charging and discharging gradients are increased. Whereas the simulated voltage angles, UC or transmission line powers deviate a little from the reference case, figure (10) visualizes the response of the storage facilities to different settings. Immense changes in the objective occur for an operational cost factor of 4 and 0.25, amounting to +11 % and -3 %, respectively.
Figure 10: *left:* Charging pattern of the costly case $4 \cdot c_{s}^{f}$, $4 \cdot c_{ch,s}^{w}$ and $4 \cdot c_{dis,s}^{w}$ (solid, cfv4), where storage activities decrease for $S_2$ (orange) at all days and for $S_1$ (blue) in the mid of the first day.

*right:* Effect of enhanced charging and discharging gradients $(1,...,5) \to (1,...,15$, solid, flex) $[\frac{\text{w}}{\text{h}}]$. The evening spikes during $t = 5 \cdot 7$ p.m. elicited by the demand profiles lead to maximal discharging until the lowest level $c_{s}^{\text{min}}$ is reached, compare figure (1). The more adaptable (solid) the storage facility reacts to a strongly fluctuating RES supply, the steeper the level changes become.

### 3.4 Impact of changed RES feed-in profiles

**Solar eclipse**

In contrast to the prior scenarios, the solar radiation power amplitude and thus the cost function differs on the second day from the base case, see table (2) and figure (5).

Figure 11: The peak differences reflect declined storage filling levels caused by the solar eclipse (solid, sol) occurring on the second day.
Figure 12: The power supplied by the low-priced units $G_{1,3,13}$ increases moderately to cover the load due to the deficient solar radiation on the second day (solid, sol). Most of the generators are scheduled similarly to the benchmark (dashed, b).

Figure 13: Voltage angles at the PV feed-in buses for the solar eclipse (solid, sol) on the second day, where at $N_{13} 70\%$ and at $N_{18,19} 75\%$ obscuration occur, see figures (2) and (5).

**Strong wind**

Instead of a predictable solar feed-in, wind profiles underlie stochastic patterns such that high gradients exacerbate short-term forecasts. Figure (5) shows how the exogenous nodal wind feed-in input time series alter.
Figure 14: *left:* The up-scaled wind feed-in (solid, w) by a factor of 1.2 enhances the export activities to FR. Referred to the base case (dashed, b), additional export powers emerge at the interconnectors PL and NL1 due to an increased RES energy supply, where the interconnector CZ remains unaffected.

*right:* For a stronger wind feed-in (solid, w), the original import time intervals (dashed, b) narrow.

Figure 15: *left:* UC of heightened wind feed-in (solid) for the cheap unit $G_2$ and $G_{1,3}$ in the middle price range. The power amplitudes flatten accompanied by declined ES total costs caused by gratis wind feed-in.

*right:* The wind feed-in voltage angles at $N_{2,4}$ slightly smooth induced by load compensation.

### 3.5 Power plant maintenance and line repair

We examine the influence of switching off thermal units and lines for several hours on a certain day on the UC, ES costs as well as the voltage angles, storage levels and export capacities due to planned maintenance. In contrast to spontaneous outages involving contingency or unforeseen failures, minimum up- and downtimes or maximum counters of start-up and shut-down operational restrictions are adhered to by the units ex-ante.
Power plant repair

<table>
<thead>
<tr>
<th>Inputs: maintained unit</th>
<th>UT [h]</th>
<th>DT [h]</th>
<th>zG</th>
<th>yG</th>
<th>Δt_{repair}</th>
<th>UC outputs: y_{j,t} started up</th>
<th>z_{j,t} shut down</th>
</tr>
</thead>
<tbody>
<tr>
<td>G_2 on day = 1</td>
<td>4</td>
<td>5</td>
<td>5</td>
<td>5</td>
<td>2 hours</td>
<td>day = 1_{c=1,10}</td>
<td>day = 1_{t=5}</td>
</tr>
<tr>
<td>G_{12} on day = 2</td>
<td>12</td>
<td>2</td>
<td>5</td>
<td>5</td>
<td>1 hour</td>
<td>day = 1_{c=1}, day = 2_{c=11}</td>
<td>day = 2_{t=9}</td>
</tr>
</tbody>
</table>

Figure 16: Start-up and shut-down commission binary variables y_{j,t} and z_{j,t} of the two repaired thermal units.

On the first day, G_2 (inert, cheap) is maintained during t = 7 and 9 a.m.. On day = 2, G_{12} (inflexible, middle price segment) is repaired from 9 to 10 a.m.. Overall, the fixed constraints have to be fulfilled complying with the optimal UC. Technical restrictions require that G_2 is already shut down in t = 5 at day = 1 ensuring repair during t = 7 - 9 a.m..

Figure (17) emphasizes that the majority of the generators retain their schedules. Several line powers and voltage angles exhibit tiny deviations during the maintenance time intervals. Export and import time series stay unaffected. The system' total costs rise by 1 % on the first day, whereas the cumulated UC powers nearly remain unchanged due to reallocation among the units.

Figure 17: In comparison to the base case (dashed, b), the operating units G_{1,6} endowed with similar techno-economic parameters compensate the missing power of G_{2,12} during their maintenance on the first two days (solid).
Figure 18: *left:* Less energy is stored on the first two days during the planned outages (solid) of $G_{2,12}$. *right:* The influence of power plant maintenance on the wind feed-in voltage angles (e.g. $N_6$) is small. For PV feed-in voltage angles (e.g. $N_{13}$), one observes slightly reduced values during repair (solid).

### Planned line outage scenarios

<table>
<thead>
<tr>
<th>scenario</th>
<th>lines out of operation</th>
<th>day</th>
<th>$t$ [hour, a.m.]</th>
</tr>
</thead>
<tbody>
<tr>
<td>i</td>
<td>$LN_{21}, N_5$</td>
<td>1, 2, 3</td>
<td>7</td>
</tr>
<tr>
<td>ii</td>
<td>$LN_{21}, N_5$</td>
<td>1, 2, 3</td>
<td>3 - 5</td>
</tr>
<tr>
<td>iii</td>
<td>$LN_{21}, N_5$</td>
<td>1, 2</td>
<td>5 - 6</td>
</tr>
<tr>
<td></td>
<td>$LN_{19}, N_{21}$</td>
<td>2</td>
<td>5 - 7</td>
</tr>
</tbody>
</table>

Table 1: Particular lines are set out of operation for the purpose of maintenance actions. Their location is illustrated in figure (2).

Figure 19: *top left:* For the cases ii and iii (gray), excess power is exported to PL at the affected bus $N_5$. *top right:* UC of the cheap $G_{2,3,10}$ during the planned line outages: except of $G_3$, less power is supplied. *bottom:* Whereas the scenario iii output is identical to the base case (dashed, red), the voltage angles of the buses $N_5$ and $N_{19}$ located at the affected maintained lines change for i and ii, respectively.
Compared to the benchmark, small shifts in all variables are detected. Some nodal voltage angles, transmission line and import capacities and thermal units slightly alter their characteristics. The storage level patterns of $S_1$ equal for all cases with tiny changes for $S_2$ under the scenarios i and iii (not depicted).

### 3.6 Quantitative results

To complete this section, both the minimized total costs and thermal units’ cumulated power outputs of all scenarios are depicted in table (2) which sheds light on significant systemic impacts. With respect to the choice of RES prices, parameters or normalization factors in the objective, the ES model is scaling invariant in its total cost changes under scenario deviations from the benchmark.

<table>
<thead>
<tr>
<th>variation (scenario)</th>
<th>goal$_{day=1}$</th>
<th>goal$_{day=2/3}$</th>
<th>trend</th>
<th>Δ</th>
<th>$p_{cum}$</th>
<th>trend</th>
<th>Δ</th>
</tr>
</thead>
<tbody>
<tr>
<td>base: rounded [m.u.</td>
<td>3111</td>
<td>2964</td>
<td>reference</td>
<td>-</td>
<td>34’740</td>
<td>reference</td>
<td>-</td>
</tr>
<tr>
<td>$0.5 \cdot c_{im}^v$ and $0.5 \cdot c_{Ex}^v$</td>
<td>3165</td>
<td>3018</td>
<td>↑</td>
<td>+ 54</td>
<td>(+ 1.8 %)</td>
<td>30’660</td>
<td>↓↓↓</td>
</tr>
<tr>
<td>$2 \cdot c_{im}^v$ and $2 \cdot c_{Ex}^v$</td>
<td>2576</td>
<td>2430</td>
<td>↓↓↓</td>
<td>- 535</td>
<td>(- 18 %)</td>
<td>40’040</td>
<td>↑↑↑</td>
</tr>
<tr>
<td>low-cost storage $0.25 \cdot c_{im}^v$ and $0.25 \cdot c_{Ex}^v$</td>
<td>3017</td>
<td>2871</td>
<td>↓</td>
<td>- 94</td>
<td>(- 3 %)</td>
<td>34’740</td>
<td>-</td>
</tr>
<tr>
<td>costly storage $4 \cdot c_{im}^v$ and $4 \cdot c_{Ex}^v$</td>
<td>3486</td>
<td>3339</td>
<td>↑↑↑</td>
<td>+ 375</td>
<td>(+ 11 %)</td>
<td>34’740</td>
<td>-</td>
</tr>
<tr>
<td>(dis)charging rate $[1..5]$ $\frac{\text{MWh}}{[1..15]}$</td>
<td>3106</td>
<td>2959</td>
<td>-</td>
<td>→ 0</td>
<td>34’610</td>
<td>-</td>
<td>→ 0</td>
</tr>
<tr>
<td>solar eclipse</td>
<td>3111</td>
<td>2973 / 2964</td>
<td>-</td>
<td>→ 0</td>
<td>34’641</td>
<td>-</td>
<td>→ 0</td>
</tr>
<tr>
<td>“strong” 1.2 · wind feed-in</td>
<td>3048</td>
<td>2902</td>
<td>↓</td>
<td>- 63</td>
<td>(- 2 %)</td>
<td>33’651</td>
<td>↓</td>
</tr>
<tr>
<td>maintenance of $G_2$ at $day = 1_{t=7...9}$ and $G_{12}$ at $day = 2_{t=9...10}$</td>
<td>3144</td>
<td>2965</td>
<td>↑</td>
<td>+ 33</td>
<td>(day 1)</td>
<td>34’14</td>
<td>-</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>planned line outages</th>
<th>goal$_{day=1}$</th>
<th>goal$_{day=2/3}$</th>
<th>trend</th>
<th>Δ</th>
<th>$p_{cum}$</th>
<th>trend</th>
<th>Δ</th>
</tr>
</thead>
<tbody>
<tr>
<td>i LN$_{21, N_5}$ all days in $t = 7$</td>
<td>3113</td>
<td>2966</td>
<td>-</td>
<td>→ 0</td>
<td>34’740</td>
<td>-</td>
<td>→ 0</td>
</tr>
<tr>
<td>ii LN$_{21, N_5}$ all days in $t = 3...5$</td>
<td>3114</td>
<td>2967</td>
<td>-</td>
<td>→ 0</td>
<td>34’512</td>
<td>-</td>
<td>→ 0</td>
</tr>
<tr>
<td>iii LN$<em>{21, N_5}$ at $day = (1, 2)</em>{t=5...6}$ and LN$<em>{19, N_21}$ at $day = 2</em>{t=5...7}$</td>
<td>3114 / 3114</td>
<td>2964</td>
<td>-</td>
<td>→ 0</td>
<td>34’441</td>
<td>-</td>
<td>→ 0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>deviation</th>
<th>Δ goal [m.u.]</th>
<th>trend</th>
<th>± %</th>
<th>Δ $p_{cum}$ [e.u.]</th>
</tr>
</thead>
<tbody>
<tr>
<td>from ... to</td>
<td>0 ... + 32 / - 32</td>
<td>→ 0</td>
<td>0 ... 1 %</td>
<td>0 ... + 345 / - 345</td>
</tr>
<tr>
<td>within</td>
<td>+ (33...63) / - (33...63)</td>
<td>↑ / ↓</td>
<td>+ (1...2) % / - (1...2) %</td>
<td>+ (346...690) / - (346...690)</td>
</tr>
<tr>
<td>within</td>
<td>+ (64...94) / - (64...94)</td>
<td>↑↑ / ↓↓</td>
<td>+ (2...3) % / - (2...3) %</td>
<td>+ (691...1034) / - (691...1034)</td>
</tr>
<tr>
<td>beyond</td>
<td>+ 125 / - 125</td>
<td>↑↑↑ / ↓↓↓</td>
<td>+ 4 % / - 4 %</td>
<td>+ 1380 / - 1380</td>
</tr>
</tbody>
</table>

Table 2: *top:* Comparative evaluation of ES total costs goal for the scenarios c.p. all other quantities. The right columns list the results of the power values $p_{cum} = \sum_{j,t,days}P_{j,t,days}$ cumulated over all units $G_j=1...13, bs$ and the entire optimization period of 72 h.

*bottom:* Color legend of the percentage scenario scale compared to the reference case.

Varied import and export cost contributions by a factor of two, c.p. all other optimization variables, cause strong impacts on the ES costs and fossil-fueled power output, as table (2) reveals. For both decreased (augmented) import and export costs $c_{im}^v$ and $c_{Ex}^v$, the objective increases (reduces) by 1.8 %
accompanied by a drop of 11 % (raise of 16 %) for \( p_{\text{cum}} \). This implies substitution effects like changed schedules of individual units and the allocation of exchange powers at the interconnectors if export revenues double, the number of exporting countries rises.

Table (2) shows how augmented (decreased) specific costs imposed on the storage facilities effect the total costs. In case the flexibility of both storage facilities enhances by a factor of three, the gained (dis)charging gradients are exploited in order to encounter demand and RES supply.

Since a modified PV (wind) feed-in profile directly influences the load balancing equation, a higher (lower) amount of power is produced by the thermal units in total. To bridge the gap of deficient radiation due to the solar eclipse occurring on the second day, the fossil-fueled power supply by low-priced units \( G_j \) increases and the maximum storage filling levels of \( S_{1,2} \) decrease at the second day, respectively. The UC in case of a strong wind feed-in reacts by lowering the power of the thermal units with a total reduction of \( p_{\text{cum}} \) by 2.5 \%. Moreover, ES total costs decline by about 2 % caused by free feed-in accompanied by shortened import time intervals. Supplementary export activities at the interconnectors, where high revenues are realized and wind feed-in buses are located increase drastically.

The planned power plant and line outages weakly affect all endogenous variables, particularly the objective and the UC, such that many generators retain their schedules. The missing power of the maintained \( G_{2,12} \) is compensated by an adapted schedule of other generators and a reduced energy storage on the first two days. Line repair actions evoke a local power surplus that is exported at the adjacent interconnector bus. Additionally, a decreased amount of power is produced in these time intervals. The three cases do not significantly influence both the objective cost function and the aggregated thermal units’ power.

4 Conclusion and further research

We propose an MILP optimization model based on the SCUC-OPF formalism minimizing the ES total costs. The spatio-temporally resolved DCLF model is solved within an hourly rolling horizon approach covering three subsequent days. In order to examine different scenario constellations, it is possible to modify the underlying grid topology and to include or remove technology combinations and multiple flexibility options located at certain buses for a desired duration. More precisely, nodal import and export activities, storage facilities, thermal power plants and PSHP, demand profiles, exogenous wind and PV feed-in as well as an extended rolling optimization horizon including a free choice of time slices are integrable arbitrarily.

The central research questions address the study of the system’s response by inspecting endogenous variable time series such as voltage angles, line powers, the UC and the commissioning state for each power generator or storage unit represented by binary variables, the temporal behavior of the import and export time series as well as the charging patterns of storage facilities. Additionally, systemic effects of line repair and power plant maintenance across several hours on special days are examined. We suggest a high and variable power system resolution from an interlinked techno-economic and ecological perspective. The provided tool integrates technical (stability and flexibility), ecological (output power-dependent emissions of thermal units and predominant RES feed-in) and economic (technology-specific fixed and variable costs or nodal price time series) aspects. Compared to other ES modeling approaches in literature [E, SW], the thermal units were parametrized in detail exploiting piecewise approximations and linearization procedures such that the objective function depends solely linearly on the optimization variables. The model is
endowed by security-limited power line properties characterized by length-dependent susceptances, thermal limits as well as endogenized storage facilities described by capacity limits, charging and discharging rates. The linearization applied to the start-up costs and the directly linked production power and emissions of fossil-fueled power plants is a value-added, since with an enhanced number of breakpoints, the model can be finetuned. Therefore, the high degrees of freedom allow scalability of the network topology and techno-economic model specifications. Besides, the system’s total costs are extendable by process terms that fit into the mixed-integer optimization framework.

The sensitivity and cost differentials of the objective function against altered optimization variables (c.p.) can be derived from our study. We conclude that monetary incentives set on imports and exports strongly influence the ES total costs accompanied by substitution effects of specific units within the scheduled UC and a reallocation of exchange activities at the interconnector buses. It can be derived that apart from high development expenses, an enhanced flexibility of storage facilities is advantageous in order to balance a fluctuating RES feed-in and load gradients. Moreover, we find that changed wind or PV feed-in power profiles influence the UC of thermal units and the nodal angles offset by deviating temporal storage and import or export patterns. Maintenance actions of thermal units and lines lead to local effects revealed by the compensatory behavior of the endogenous variables within the simulated repair time intervals.

Future research is twofold comprising both technical model extensions (I) and adaptations closer to reality (II) that imply the following issues.

(I) An inspiring task concerns the study of unplanned successive line failures or fossil-fueled power plant outages in the framework of contingency analysis to examine supply security by applying stochastic optimization modeling methods [O, HG]. Furthermore, it is beneficial to endogenize PSHP generation, where pumping and turbining processes are represented by storage equations, as performed in [E]. This method is extended in [SW], where an electricity market model of Switzerland combining a hydropower system (run-of-river, PSHP and storage) with a DCLF network representation reveals the location of bottlenecks by means of evaluating nodal prices. In addition, length-dependent line losses associated to specific costs are worth to be estimated. Since losses depend on the power transmitted over a line, they can be summed up entering as cost terms into the objective. Moreover, inspecting the effects of electric vehicles on the grid stability of a power system is a desirable topic [K].

(II) Exploiting the technical modeling features of this work, an [MW, €]-calibration to existing power systems on a national level incorporating rescaled specifications of storage facilities, power plants and lines, as well as real actual numerical values is appropriate. Besides, taking into account high-voltage DC grid structures, underground cables or scenarios based on the German Grid Development Plan, improves the understanding of transmission grid extensions or bottlenecks in the field of congestion management. However, for urban ES, the ACLF method is an adequate choice to assess voltages, currents and reactive powers at lower voltage levels. Sector coupling models embedding power-to-gas conversion gain higher relevance in the next years for optimal infrastructure planning. Finally, investigating electricity market designs under debate such as locational marginal or zonal pricing with regard to flexibility options and grid reliability, paves the way to assess systemic welfare effects on a national level, as suggested in [ST, E, Öz, DF, ÖH].
Appendix

a Additive parallel susceptances

Consider an electric circuit of two parallel wires of constant voltage $U_k = U$ and differing currents $I_k$. By Kirchhoff’s law, currents are compensated at a node $k$ due to charge conservation, $\sum_k I_k = 0 \rightarrow I_1 + I_2 = I_{\text{tot}}$. This relation can be expressed by the product of admittance and voltage, $\sum_k Y_k U_k = 0$. In our case, it follows $Y_{\text{tot}} U = Y_1 U + Y_2 U \rightarrow Y_{\text{tot}} = Y_1 + Y_2$.

For an arbitrary number of parallel complex-valued admittances, $Y_k \in \mathbb{C}$ are decomposed into conductance $G_k$ and susceptance $B_k$ such that $Y = \sum_k Y_k = \sum_k G_k + j \sum_k B_k$ holds with the imaginary unit $j = \sqrt{-1}$. Hence, admittances (susceptances) sum up in parallel circuits.

b Piecewise linearization of thermal units’ production and emission functions

We apply a linearization concept of the OPF generation fuel cost function

$$C_{\text{prod}}^j = f_j(p_j) = (\delta_j + \epsilon_j p_{j,t} + \kappa p_{j,t}^2)$$

using a piecewise set of blocks by exploiting the $\lambda$-formulation, where any point between two breakpoints is the weighted sum of these neighboring values [P]. For the sake of simplicity, time and power plant indices $j,t$ are suppressed. As stated in [P], the following assumptions hold for the positive weighting factors $\lambda_i$.

$\sum_i \lambda_i = 1(i)$ such that the linear approximation of the function values $\tilde{f}(p) = \sum_i \lambda_i f(p_i)(ii)$ is fulfilled with $\sum_i \lambda_i p_i = p (iii)$. An additional requirement using binary variables is that at most two adjacent $\lambda_i > 0 (iv)$ which is redundant in our case. The mathematical background is that the function to minimize $f(p)$ is separable and convex characterized by successive non-decreasing, piecewise linear approximated slopes. If the considered function is non-convex, the adjacency requirement $(iv)$ is mandatory [P]. The constraints above guarantee that for all separable functions defined as the sum of functions of scalar variables, $(p, f(p))$ lie on the approximated line segments.

According to figure (3, left), we implemented the case $i = \{1, 2, 3\}$ at $p_j = \{P^\text{min}_j, P^a_j, P^\text{max}_j\}$ comprising two segments. Note that the number of breakpoint power values is freely selectable in the model. Thus, the parameters are set

$$p_{\text{val}}_{i=1,2,3,j,t} = P^\text{min,2,3,\text{max}}_j$$

$$y_{\text{val}}_{i,j,t} = \frac{A}{\delta_j} + \frac{B}{\epsilon_j} \cdot p_{\text{val}}_{i,j,t} + 10^{-4}B \cdot p_{\text{val}}_{i,j,t}^2 \quad \forall t > 1.$$ 

The variables $C_{\text{fuel}}^{i,j,t}, \lambda_{i,j,t}, p_{j,t}$ and $\text{bin}_{i,j,t}$ are introduced for the modeling equations $(i') - (iv'')$ and the bounded linearly approximated output power

$$p_{j,t} = \sum_i \lambda_{i,j,t} \cdot p_{\text{val}}_{i,j,t} (iii').$$

We define a set not last$_{i,j,t}$ satisfying the condition $\text{ord}(i) < \text{card}(i)$ implying $\text{card}(i) = 3$ and $\text{ord}(i) = \{1, 2\}$ in our case. The equations related to piecewise linear approximated emissions and production costs are denoted by
\[
\sum_{i=1,2,3} \lambda_{i,j,t} = 1 \quad (i')
\]

\[
C_{j,t}^{\text{prod}} \approx C_{j,t}^{\text{fuel}} = \sum_i \lambda_{i,j,t} \cdot y_{i,j,t}^{\text{val}} \quad (ii')
\]

\[
y_{i,j,t}^{\text{em}} = \sum_i \lambda_{i,j,t} \cdot y_{i,j,t}^{\text{em, val}} \quad (ii'')
\]

\[
\lambda_{i,j,t} \leq \text{bin}_{i-1,j,t} + \text{bin}_{i,j,t} \quad (iv')
\]

\[
\text{with } \lambda_{2,j,t} \leq \text{bin}_{1,j,t} + \text{bin}_{2,j,t} \quad \text{and } \lambda_{3,j,t} \leq \text{bin}_{2,j,t}
\]

\[
\sum_{i \notin \text{last}_{i,j,t}} \text{bin}_{i,j,t} = \text{bin}_{1,j,t} + \text{bin}_{2,j,t} = 1 \quad (iv'').
\]

Using this formulation, they are implemented into the GAMS program code.

The parametrization of the scaled emission function

\[
E_j(p_{j,t}) = \left\{ \alpha_j + \beta_j \cdot p_{j,t} + \gamma_j \cdot p_{j,t}^2 + \zeta_j e^{\psi_j p_{j,t}} \right\}
\]

is deduced from [SM], section 5.3.1.5 with emission coefficient values taken from table A.3, page 341. In the model, we chose

\[
y_{i,j,t}^{\text{em, val}} = \alpha_j + \beta_j \cdot \text{val}_{i,j,t} + \gamma_j \cdot \text{val}_{i,j,t}^2
\]

as the parameter for its quadratic approximation leading to equation \((ii'')\).

**c. Glover’s linearization of charging and discharging rate equations**

The product \(x \cdot f(w)\) introducing the auxiliary variable \(\gamma \text{ [T]}\) is expressed by

\[
f(w)^\text{min} \leq \gamma \leq f(w)^\text{max} \quad (I) \quad \text{and} \quad f(w) - f(w)^\text{max}(1 - x) \leq \gamma \leq f(w) - f(w)^\text{min}(1 - x) \quad (II).
\]

In our case, there are products of binary \(x \rightarrow \{a_{s,t}, b_{s,t}\}\) and continuous \(f(w) \rightarrow \{\text{charge}_{s,t}, \text{disch}_{s,t}\}\) variables, \(a_{s,t} \cdot \text{charge}_{s,t}\) and \(b_{s,t} \cdot \text{disch}_{s,t}\) with

\[
f(w)^\text{min} \rightarrow \{Cl_s \cdot a_{s,t}, DISl_s \cdot b_{s,t}\} \quad \text{and} \quad f(w)^\text{max} \rightarrow \{CH_s \cdot a_{s,t}, DIS_s \cdot b_{s,t}\}.
\]

Therein, the lower bounds of charging and discharging amounts \(q_{s,t}\) and \(qq_{s,t}\) of a storage facility \(s\) in a time period \(t\) are denoted by \(Cl_s\) and \(DISl_s\). The upper intake and withdrawal limits are given by \(CH_s\) and \(DIS_s\) \([\text{eqn]}\). The set of charging and discharging equations are linearized and the positive auxiliary variables \(\gamma \rightarrow \{q_{s,t}, qq_{s,t}\}\) are inserted into

\[
Cl_s \cdot a_{s,t} \leq q_{s,t} \quad \text{and} \quad q_{s,t} \leq CH_s \cdot a_{s,t} \quad \text{bounded charging rates}
\]

\[
DISl_s \cdot b_{s,t} \leq qq_{s,t} \quad \text{and} \quad qq_{s,t} \leq DIS_s \cdot b_{s,t} \quad \text{bounded discharging rates} \quad (I),
\]

yielding the four decoupled expressions

\[
\begin{align*}
\text{charge}_{s,t} - Cl_s \cdot [1 - a_{s,t}] & \geq q_{s,t} \quad \text{and} \quad \text{charge}_{s,t} - CH_s \cdot [1 - a_{s,t}] \leq q_{s,t} \\
\text{disch}_{s,t} - DISl_s \cdot [1 - b_{s,t}] & \geq qq_{s,t} \quad \text{and} \quad \text{disch}_{s,t} - DIS_s \cdot [1 - b_{s,t}] \leq qq_{s,t} \quad (II) \quad \forall t > 1. \quad (7)
\end{align*}
\]
d Computational performance

The exogenous time-dependent inputs in figures (1) and (5) are collected in Excel datasheets and transformed into tables imported in the program code of the ES model. The datasheets are converted into .inc files that can be processed by GAMS. After solving the model, the .csv-files including clustered output time series are readable in Excel again.

The time-dependent levels \( l \) of these endogenous quantities and parameters are displayed after solving,

- **goal, \( B_{N,NP}, \theta_{N,NP,t}, da_{N,t}, ch_{s,t}, a_{s,t}, b_{s,t}, \lambda_{i,j,t}, bin_{i,j,t}, y_{val_{i,j,t}}, y_{em,i,j,t}, M_{j}^{\text{max}}, K_{j,M}^{\text{rat}}, \)**
- **\( v_{j,t}, v_{\text{im},t}, v_{\text{Ex},t}, p_{j,t}, p_{\text{lm},t}, p_{\text{Ex},t}, y_{j,t}, z_{j,t}, z_{G_j}, y_{G_j}, C_{j,t}^{\text{fuel}}, C_{j,t}^{\text{rat}}, C_{j,t}^{\text{sel}}, LPOW_{L,t} \).**

The CPLEX solver for MIP programming of the GAMS version 24.7.1 was used with the settings

- **optcr = 10^{-4}** given by \( \Delta \) (best possible - any final solution)
- **maximal iterations until abortion iterlim = 10^8 and reslim = 10^{10}.**

e Nomenclature

<table>
<thead>
<tr>
<th>acronym</th>
<th>term</th>
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<tr>
<td>SC(UC)</td>
<td>security-constrained (unit commitment)</td>
</tr>
<tr>
<td>ACLF, DCLF</td>
<td>alternating current load flow, direct current load flow</td>
</tr>
<tr>
<td>OPF</td>
<td>optimal power flow</td>
</tr>
<tr>
<td>MI<a href="L">N</a>P</td>
<td>mixed-integer [non-] (linear) programming</td>
</tr>
<tr>
<td>GAMS</td>
<td>General Algebraic Modeling System (software)</td>
</tr>
<tr>
<td>CPLEX</td>
<td>GAMS solver, optimization software package</td>
</tr>
<tr>
<td>RES</td>
<td>renewable energy sources</td>
</tr>
<tr>
<td>PSHP</td>
<td>pumped-storage hydro power</td>
</tr>
<tr>
<td>PV</td>
<td>photovoltaics</td>
</tr>
<tr>
<td>DK, CH, CZ, FR, A, PL, NL</td>
<td>Denmark, Switzerland, Czech Republic, France, Austria, Poland, The Netherlands</td>
</tr>
<tr>
<td>ES</td>
<td>energy system</td>
</tr>
<tr>
<td>m.u.</td>
<td>monetary units [EUR, $]</td>
</tr>
<tr>
<td>e.u.</td>
<td>energy units [kW, MW] for active powers ( P )</td>
</tr>
<tr>
<td>EEG</td>
<td>Renewable Energy Sources Act (German: Gesetz für den Ausbau erneuerbarer Energien, Erneuerbare-Energien-Gesetz)</td>
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<tr>
<td>c.p.</td>
<td>ceteris paribus</td>
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<tr>
<td>bu</td>
<td>back up</td>
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</table>

**symbol**

- \( j = \sqrt{-1} \) imaginary unit for complex-valued quantities
- \( N, NP, k, m \) and \( km \) adjacent buses (nodes) and transmission power line
- \( S_k^{AC} = P_k^{AC} + jQ_k^{AC} \) complex-valued apparent power consisting of real active and imaginary reactive power contributions
- \( U_k \) and \( I_k \) voltage and electric current
- \( y_{km} = (g_{km} + jb_{km}) \) complex-valued admittance consisting of real conductance and imaginary susceptance
- \( z_{km} = (r_{km} + jx_{km}) \) complex-valued impedance consisting of real (ohmic) resistance and imaginary reactance
- \( \theta_{km} = \theta_k - \theta_m = da_k - da_m \) voltage angle difference between two nodes
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