

7.5. Find the minimum value of the function

$$f(x, y) = x^2 + y^2$$

subject to the equality constraint

$$g(x, y) = x^2 - 6x - y^2 + 17 = 0$$

Forming the Lagrangian function, we obtain

$$\mathcal{L} = x^2 + y^2 + \lambda(x^2 - 6x - y^2 + 17)$$

The resulting necessary conditions for constrained local maxima of  $\mathcal{L}$  are

$$\begin{aligned}\frac{\partial \mathcal{L}}{\partial x} &= 2x + \lambda(2x - 6) = 0 \\ \frac{\partial \mathcal{L}}{\partial y} &= 2y - 2\lambda y = 0 \\ \frac{\partial \mathcal{L}}{\partial \lambda} &= x^2 - 6x - y^2 + 17 = 0\end{aligned}$$

From the second condition  $\lambda = 1$ . Substituting in the first condition

$$2x + (1)(2x - 6) = 0 \quad \text{or} \quad x = 1.5$$

Substituting for  $x$  in the third condition results in  $y = 3.20156$ . Thus the minimum value of the function is

$$f(\hat{x}, \hat{y}) = (1.5)^2 + (3.20156)^2 = 12.5$$

7.7. The fuel-cost functions in \$/h for two 800 MW thermal plants are given by

$$\begin{aligned}C_1 &= 400 + 6.0P_1 + 0.004P_1^2 \\C_2 &= 500 + \beta P_2 + \gamma P_2^2\end{aligned}$$

where  $P_1$  and  $P_2$  are in MW.

(a) The incremental cost of power  $\lambda$  is \$8/MWh when the total power demand is 550 MW. Neglecting losses, determine the optimal generation of each plant.

(b) The incremental cost of power  $\lambda$  is \$10/MWh when the total power demand is 1300 MW. Neglecting losses, determine the optimal generation of each plant.

(c) From the results of (a) and (b) find the fuel-cost coefficients  $\beta$  and  $\gamma$  of the second plant.

$$\begin{aligned}\frac{dC_1}{dP_1} &= 6 + 0.008P_1 = \lambda \\ \frac{dC_2}{dP_2} &= \beta + 2\gamma P_2 = \lambda\end{aligned}$$

(a) For  $\lambda = 8$ , and  $P_D = 550$  MW, we have

$$\begin{aligned}P_1 &= \frac{8 - 6}{0.008} = 250 \text{ MW} \\ P_2 &= P_D - P_1 = 550 - 250 = 300 \text{ MW}\end{aligned}$$

(b) For  $\lambda = 10$ , and  $P_D = 1300$  MW, we have

$$\begin{aligned}P_1 &= \frac{10 - 6}{0.008} = 500 \text{ MW} \\ P_2 &= P_D - P_1 = 1300 - 500 = 800 \text{ MW}\end{aligned}$$

(c) The incremental cost of power for plant 2 are given by

$$\begin{aligned}\beta + 2\gamma(300) &= 8 \\ \beta + 2\gamma(800) &= 10\end{aligned}$$

Solving the above equations, we find  $\beta = 6.8$ , and  $\gamma = 0.002$

7.8. The fuel-cost functions in \$/h for three thermal plants are given by

$$\begin{aligned}C_1 &= 350 + 7.20P_1 + 0.0040P_1^2 \\C_2 &= 500 + 7.30P_2 + 0.0025P_2^2 \\C_3 &= 600 + 6.74P_3 + 0.0030P_3^2\end{aligned}$$

where  $P_1$ ,  $P_2$ , and  $P_3$  are in MW. The governors are set such that generators share the load equally. Neglecting line losses and generator limits, find the total cost in \$/h when the total load is

- (i)  $P_D = 450$  MW
- (ii)  $P_D = 745$  MW
- (iii)  $P_D = 1335$  MW

(i) For  $P_D = 450$  MW,  $P_1 = P_2 = P_3 = \frac{450}{3} = 150$  MW. The total fuel cost is

$$C_t = 350 + 7.20(150) + 0.004(150)^2 + 500 + 7.3(150) + 0.0025(150)^2 + 600 + 6.74(150) + 0.003(150)^2 = 4,849.75 \text{ \$/h}$$

(ii) For  $P_D = 745$  MW,  $P_1 = P_2 = P_3 = \frac{745}{3}$  MW. The total fuel cost is

$$\begin{aligned}C_t &= 350 + 7.20\left(\frac{745}{3}\right) + 0.004\left(\frac{745}{3}\right)^2 + 500 + 7.3\left(\frac{745}{3}\right) + 0.0025\left(\frac{745}{3}\right)^2 \\&\quad + 600 + 6.74\left(\frac{745}{3}\right) + 0.003\left(\frac{745}{3}\right)^2 = 7,310.46 \text{ \$/h}\end{aligned}$$

(iii) For  $P_D = 1335$  MW,  $P_1 = P_2 = P_3 = 445$  MW. The total fuel cost is

$$C_t = 350 + 7.20(445) + 0.004(445)^2 + 500 + 7.3(445) + 0.0025(445)^2 + 600 + 6.74(445) + 0.003(445)^2 = 12,783.04 \text{ \$/h}$$