

AquatorGA: Integrated optimisation for reservoir operation using Multiobjective Genetic Algorithms

Lydia Vamvakeridou-Lyroudia, Mark Morley, Josef Bick, Dragan Savic
Centre for Water Systems, University of Exeter, UK

Chris Green, Peter Edgley, Will Clark
Oxford Scientific Software Ltd, Oxford, UK

What is this presentation about?

- AQUATOR: (OXSCISOFT)

- ☐ Water supply system simulation software
- ☐ In use by several UK water companies

- Genetic Algorithms (GA): (University of Exeter-CWS)

- ☐ Genetic Algorithms software for optimisation (generic software)

- Project Objective: Linking and integrating GA and AQUATOR, applying them for the optimisation of single and multiple reservoir systems → **AquatorGA**

- ☐ 3 case studies (2 single + 1 multiple reservoirs)

History of the project

- Single reservoir system optimisation project with UU

- ☐ Presented at the previous annual meeting (September Stirling 2008)

- ☐ December 2008-Completed

- ☐ Successful

- ☐ AquatorGA installed at UU (2 test case studies)

- Since then

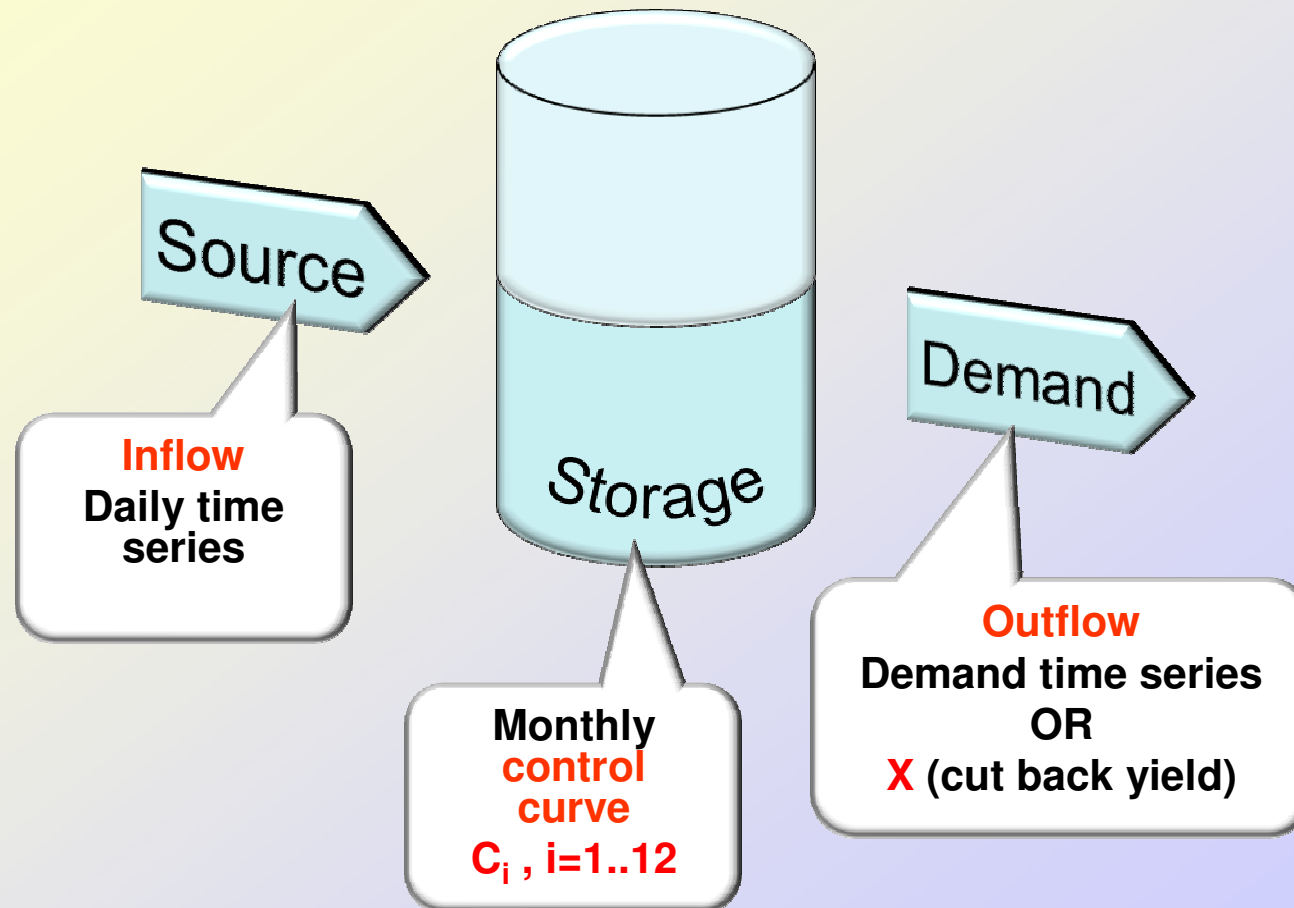
- ☐ Moving to **multiple** reservoir systems

- ☐ **Scottish** Method for Deployable Output added

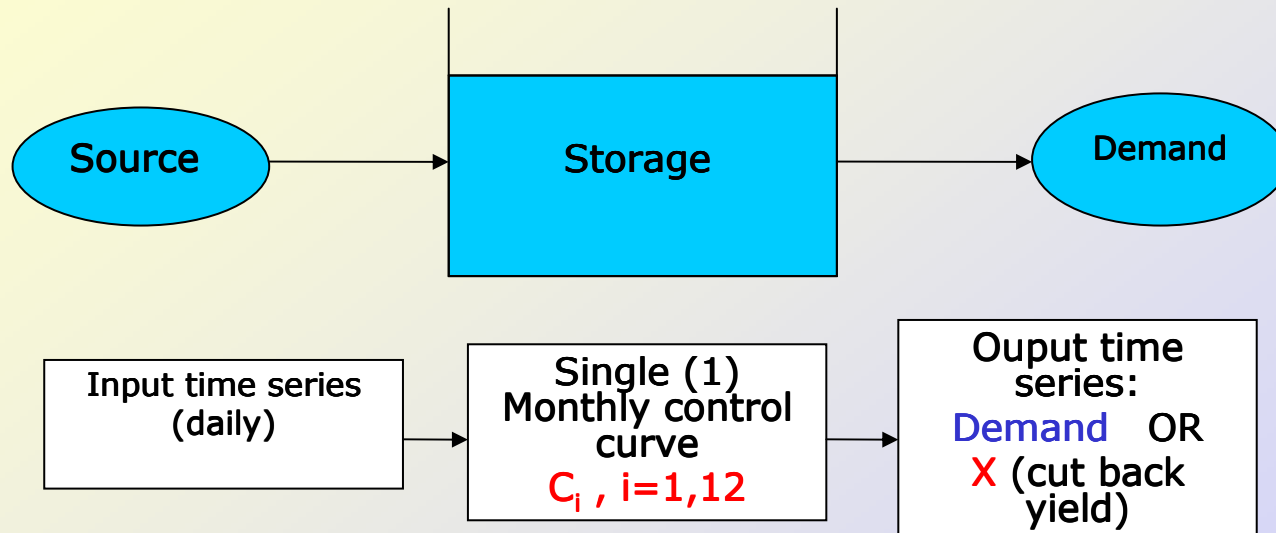
- ☐ Fife system (3 reservoirs)

- ☐ To be presented today...

Single reservoir system

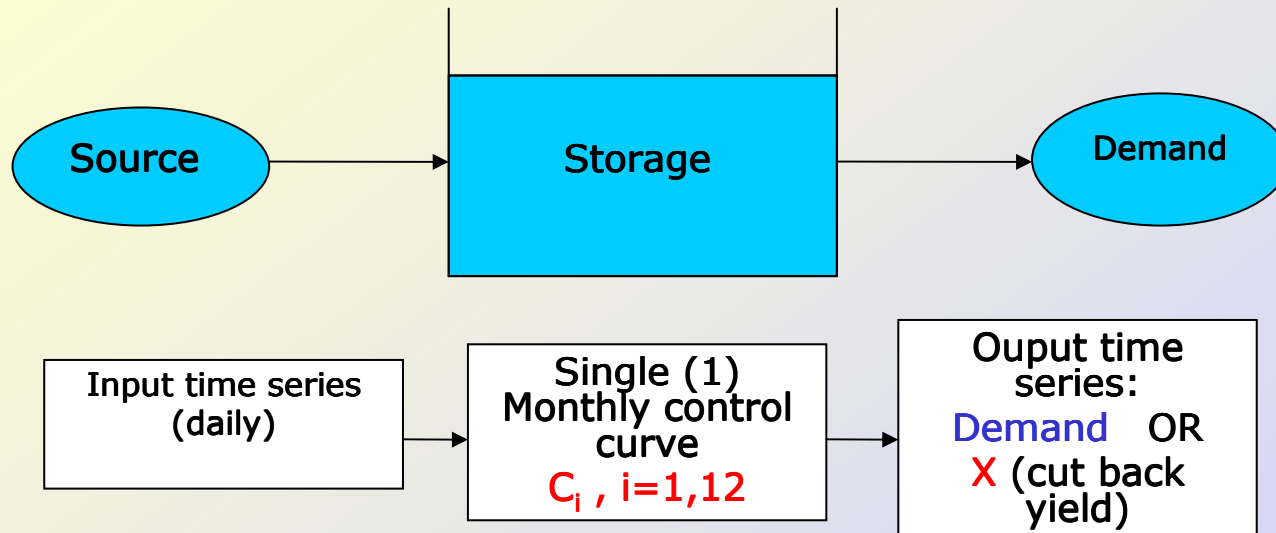


Single reservoir system



- Single reservoir
- No spills / No energy costs taken into account (gravity fed)
- Target: Maximising yield (water volume) AND No deficits
- Decision variables (Unknowns): X and $C_i, i=1,12$
- Initial optimal solution given by UU

Single reservoir system



- Control curve (monthly) $C_i, i=1,12$
- C_i % of max water volume (reservoir capacity)
- If storage > $C_i \rightarrow$ Outflow = Demand
- If storage < $C_i \rightarrow$ Outflow = X (cutback yield)
- If storage < minimum \rightarrow deficit (To be avoided)

Genetic Algorithms (GA)

- Optimisation method suitable
 - For “hard” problems (non-linear/discrete/non convex)
 - For “difficult” decision variables
 - For “strange” constraints
 - For discrete search space/variables
 - For one (single) or more (multi-) objective problems
 - Directed random search
- Based on Darwinian evolution principles (“Survival of the fittest”)
- Solutions can be reproduced (repeatable)

Optimising using Genetic Algorithms

- Decision variables (unknowns): (**Multiple** control curves now possible)
 - **X** (cutback yield)
 - **C_i, i=1,12** (monthly control curve components)
- Total: **13** unknowns = **string** of 13 decision variables for 1 control curve
- $13 \times 2 = 26$ unknowns = string of 26 decision variables for 2 control curves, ... $3 \times 13 = 39$ for 3 control curves....
- All in one step!
- AND being able to include desirable shape constraints...
- AQUATOR (simulator) treated as "black box"

Objectives for the shape of the control curve

- Smooth curve
- Magnitude of change in consecutive months \rightarrow *DC*
- *Objective: minimising DC*
- OR
- "Steady" curve
- Number of changes in a year $>$ significant *step* \rightarrow *NC*
- *Objective: minimising NC*

Multi-objective GA for single reservoir system

➤ **Objective function (1): max V** (Yield/total Water Volume supplied water over the simulation period)

➤ AND

➤ **Objective function (2): min NC** (number of changes in the control curve in a year)

➤ OR

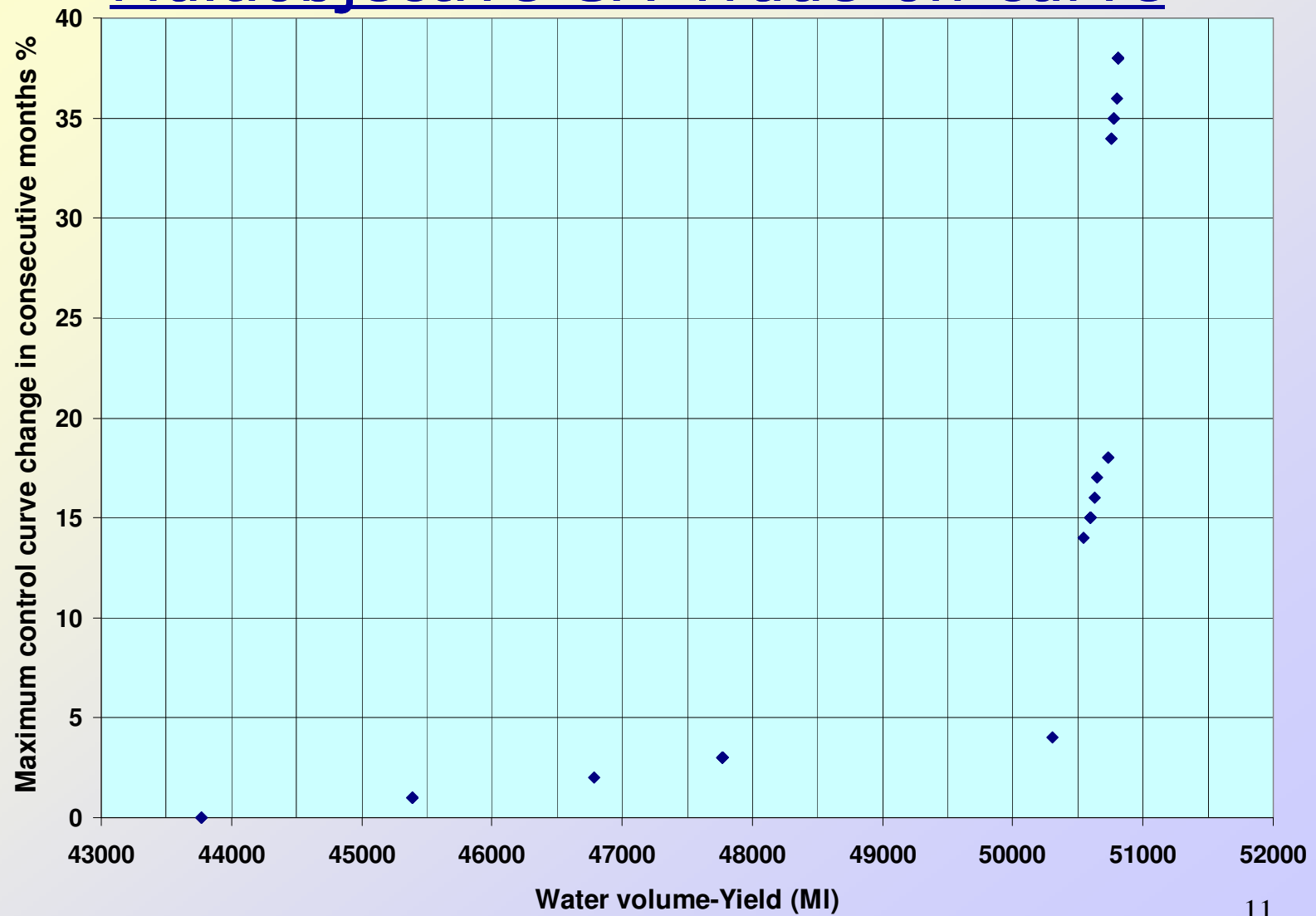
➤ **Objective function (3): min DC** (magnitude of changes in the control curve for consecutive months)

➤ **Constraints:** No supply deficits ($SD=0$) / failures ($NF=0$), limits to the number of changes in a year, control curve discretisation step... (any other)

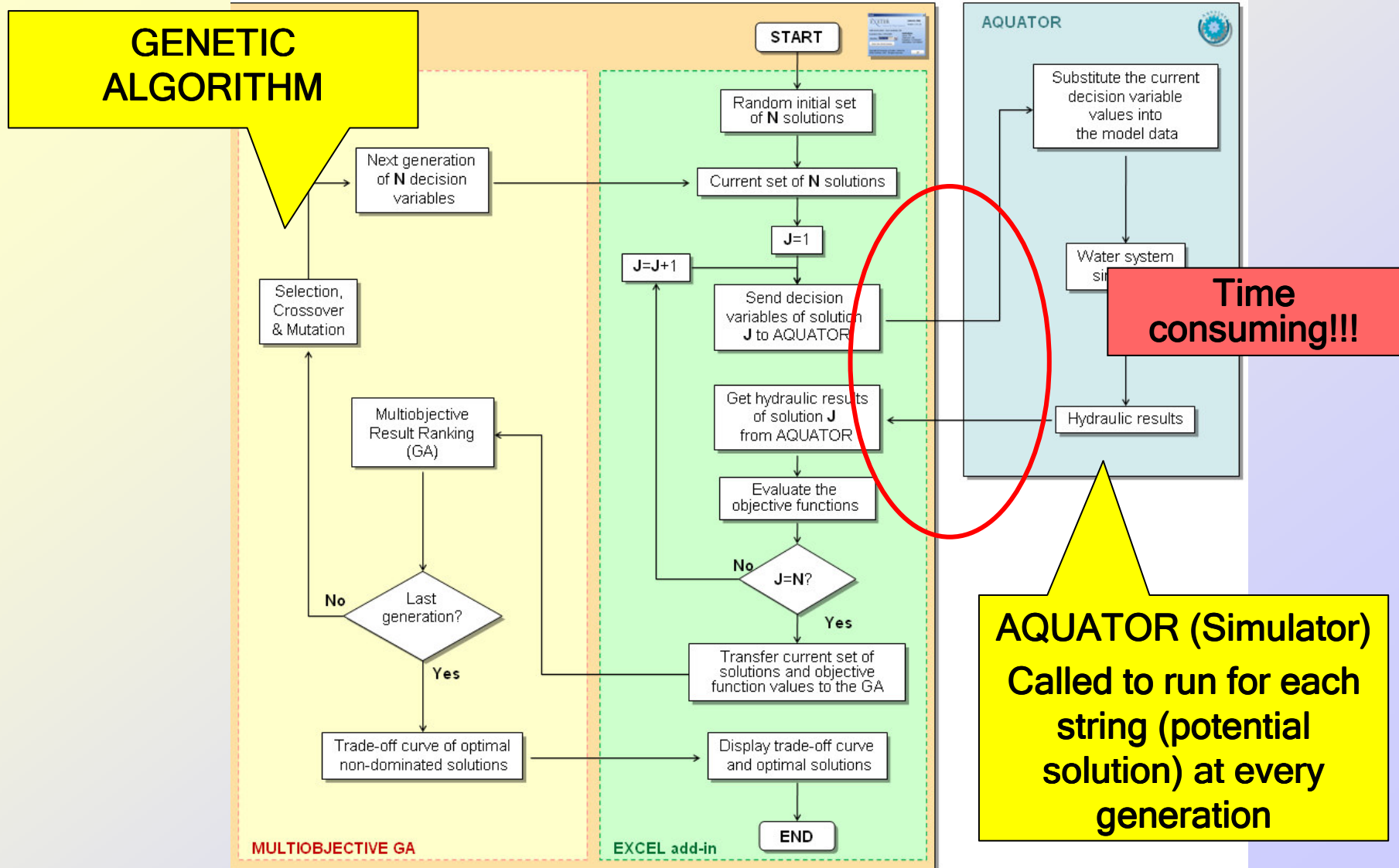
➤ No single winner: Multiple optimal solutions

• **Trade-off curve** of non-inferior solutions (Pareto points)₁₀

Multiobjective GA-Trade-off curve



Implementation Structure



AquatorGA

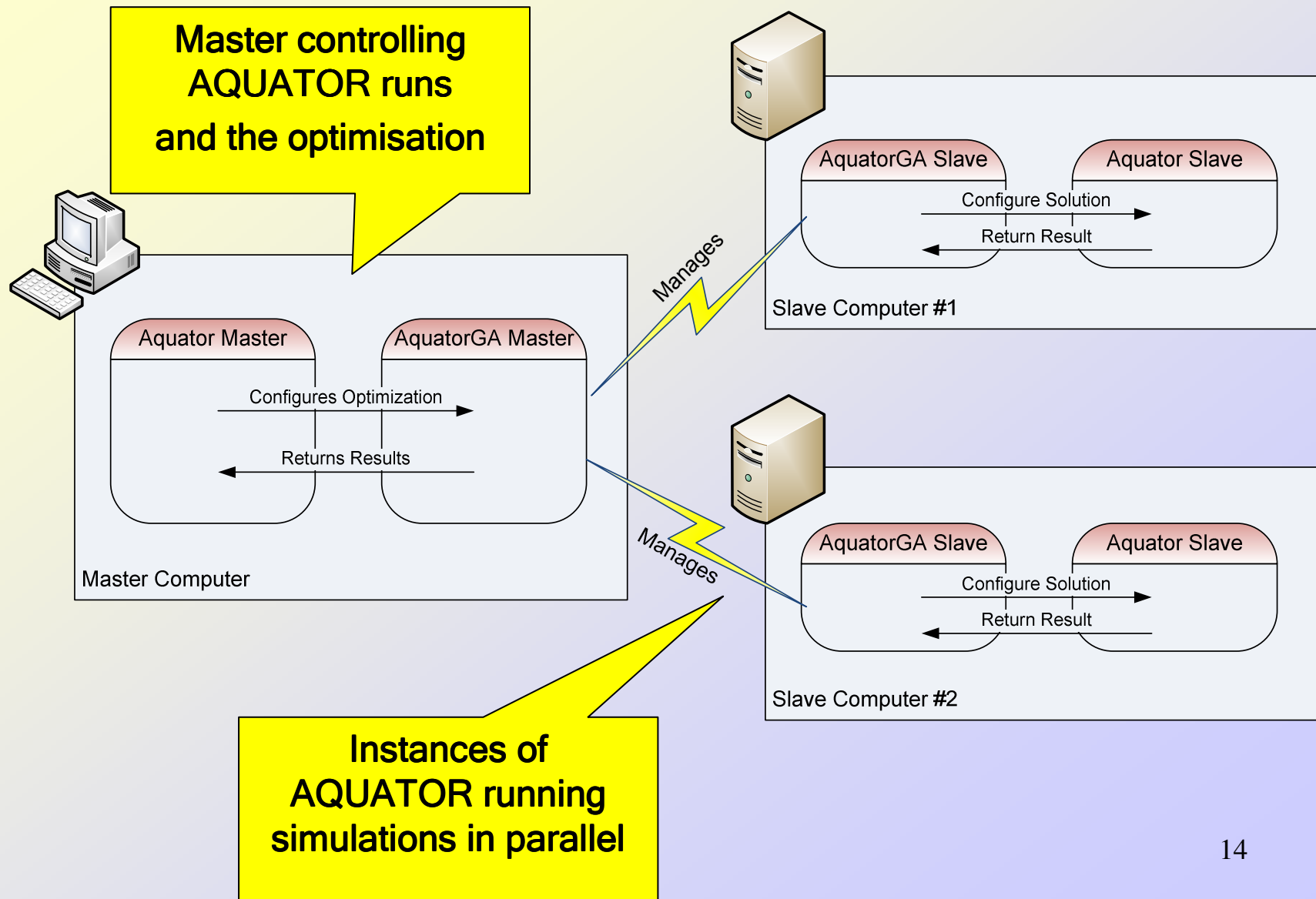
Problem:

- **Runtime** needed (thousands of generations/AQUATOR simulations) → **distribution to computers in parallel**

AND Reducing the time by

- **Critical period concept**
 - Optimising for a short **critical** period
 - Validating for **full** period
- **Improving the GA ...**
 - Improving the algorithm
 - Larger population (100-250)
 - 'Near optimal' results in 150-300 generations (instead of 3000) in under 1 hour for a single reservoir system

Distributed computing for AquatorGA



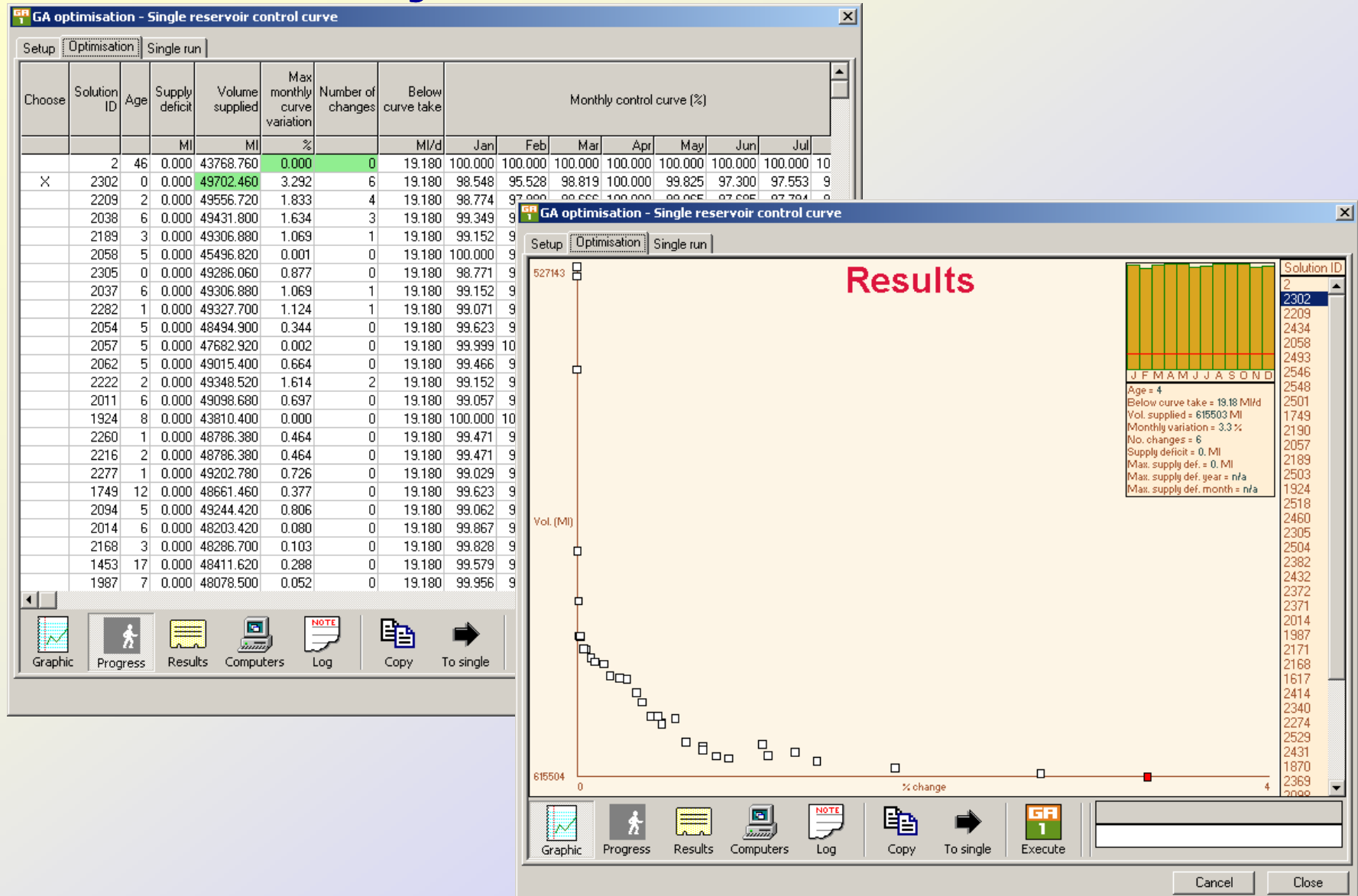
AquatorGA - Integration

- GA Optimisation developed as add-in to AQUATOR
- Activated through AQUATOR (**AquatorGA**)
- Optimisation set up by the user (menus in AQUATOR)

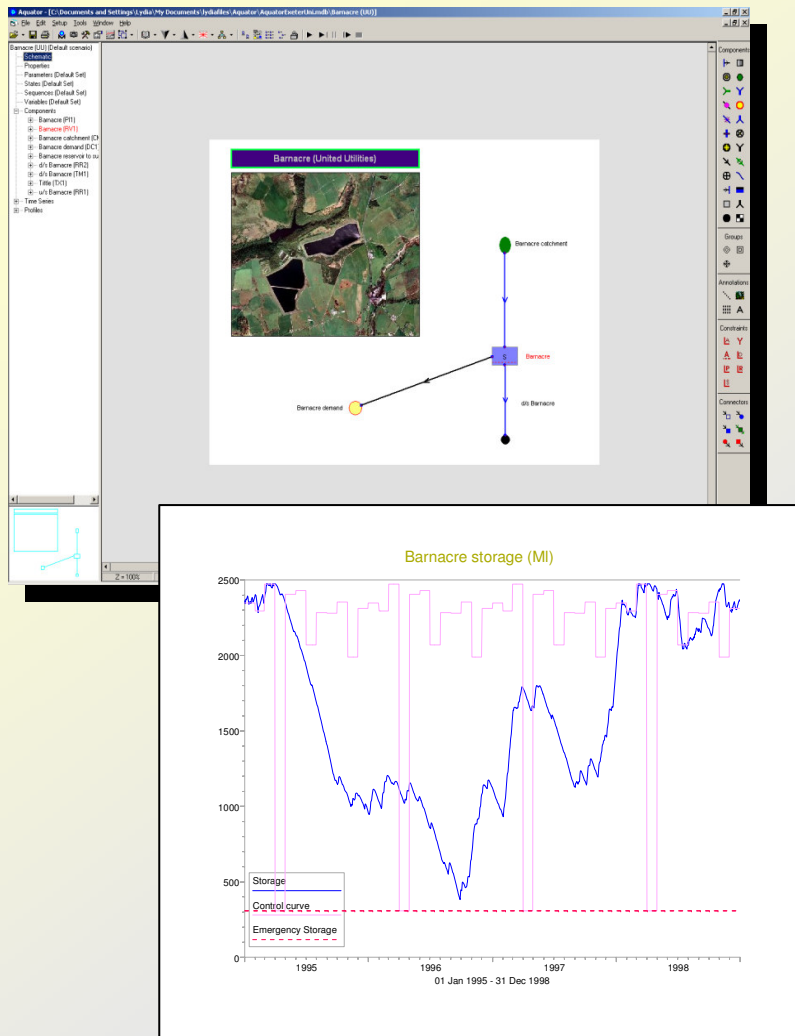
The screenshot displays the 'GA optimisation - Single reservoir control curve' window with the 'Setup' tab selected. The window is divided into several sections: General, Run dates, Search space, Constraints, Definitions, Objectives, and Advanced. The 'General' section includes fields for Demand centre (Barnacre demand (DC1)), Reservoir (Barnacre (RV1)), and Above curve take (40,000). The 'Run dates' section has dropdowns for Start date - full (01/01/1927), End date - full (31/03/2002), Start date - critical (01/01/1992), and End date - critical (31/03/1998). The 'Search space' section shows a table for 'Below curve take range' with columns for Min and Max values for each month. The 'Constraints' section has checkboxes for 'Max monthly curve variation' (checked, 15,000 %) and 'Max number of curve changes per year' (3). The 'Definitions' section has a 'Control curve change' field (1,000 %). The 'Objectives' section has radio buttons for 'Maximise supply' (checked), 'Minimise number of control curve changes', and 'Minimise change in control curve'. The 'Advanced' section has buttons for 'Computers', 'GA setup', and 'Model setup'. A logo for the University of Exeter Centre for Water Systems is at the bottom. A message at the bottom states: 'It is important to have saved any changes you have made to the model before running this analysis'.

The 'GA setup' dialog box is open, showing the 'GA controller' section with fields for Folder (C:\Program Files\Oxford Scientific Software\Aquator\3\CW\S), Application (mpirun.exe), and User name (Chris). The 'Basic' section has fields for Population size (50), Generations (50), and buttons for 'Make' and 'Seed' (61012). The 'Advanced' section has fields for Epsilon (0.001), Mutation rate (0.1), Eta mutation (1), Crossover rate (1), Eta crossover (1), and an 'Options' field. The 'Timeouts & waits (seconds)' section has fields for GA startup (120) and Wait for message (0.1). Buttons for 'Cancel' and 'OK' are at the bottom.

Multiojective GA-Trade-off curve



1st case study: Barnacre system

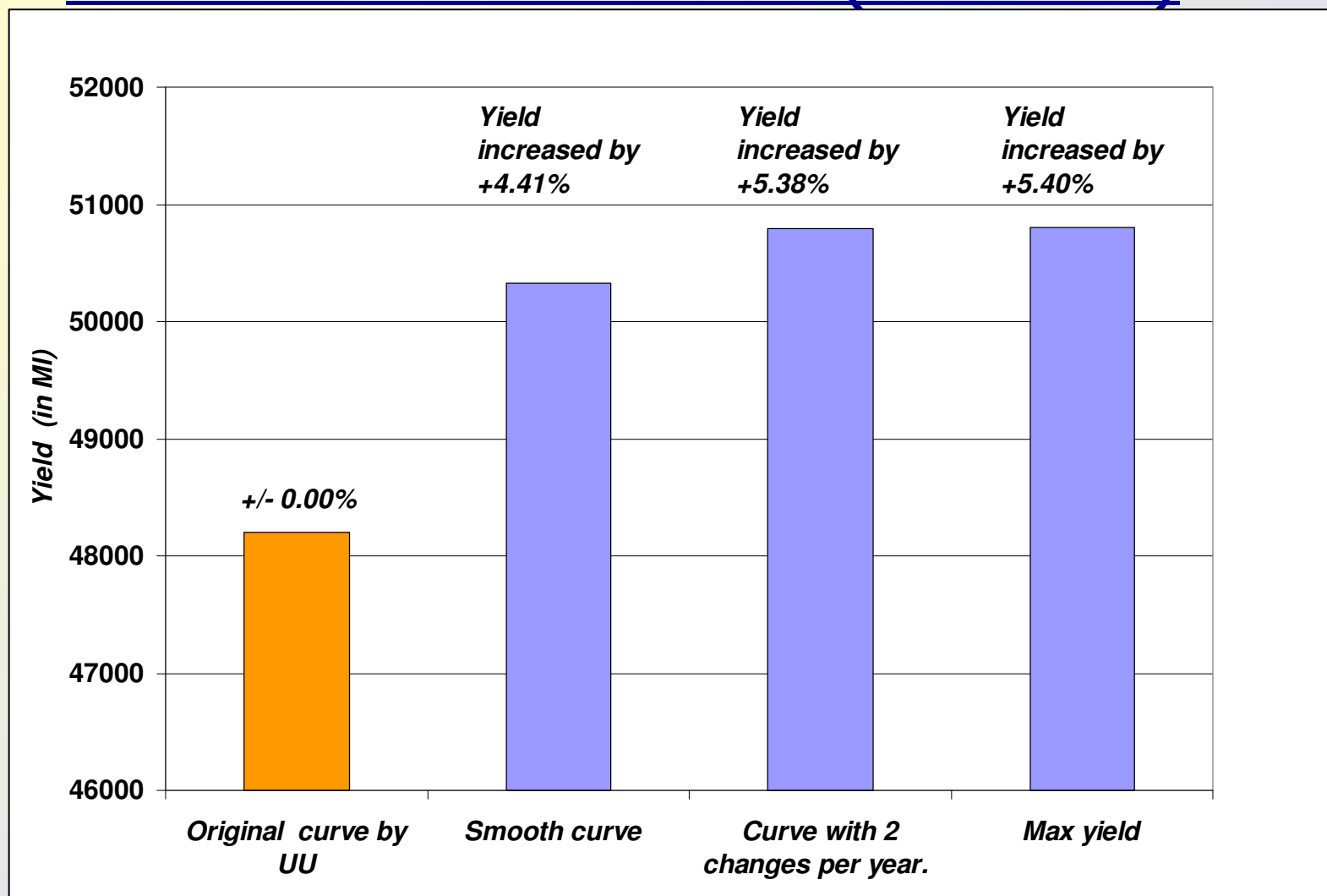


- 1st test case study (2006-2008)
- Inflows daily time series 1927-2002
- Optimisation carried out for the critical period (1992-1998) to reduce the computational time for AQUATOR
- Checking (automatically) for the whole period after optimisation
- Several Combinations of objectives tried
- Initial "*Best solution*" provided by UU for comparison

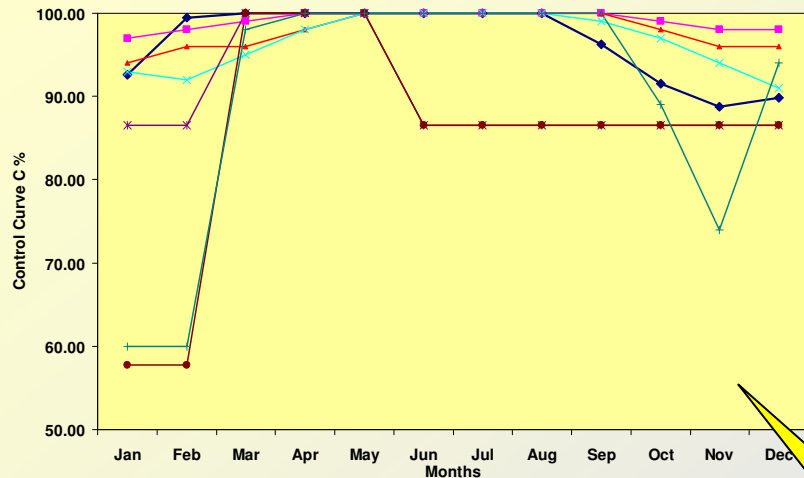
Selected Solutions for Barnacre

1992-1998	Original UU	Smooth curve	Smooth curve	Smooth curve	Min changes	Min changes	Max yield
					1 change	2changes	
max dC%	6.90	1.00	2.00	3.00	13.45	42.28	38.00
	(1)	(2)	(3)	(4)	(5)	(6)	(7)
Rate A	40.00	40.00	40.00	40.00	40.00	40.00	40.00
Rate B=X	19.1800	19.12898	19.03226	19.00012	19.18536	19.18536	19.12691
Jan	92.60	97.00	94.00	93.00	86.55	57.72	60.00
Feb	99.50	98.00	96.00	92.00	86.55	57.72	60.00
Mar	100.00	99.00	96.00	95.00	100.00	100.00	98.00
Apr	100.00	100.00	98.00	98.00	100.00	100.00	100.00
May	100.00	100.00	100.00	100.00	100.00	100.00	100.00
Jun	100.00	100.00	100.00	100.00	86.55	86.55	100.00
Jul	100.00	100.00	100.00	100.00	86.55	86.55	100.00
Aug	100.00	100.00	100.00	100.00	86.55	86.55	100.00
Sep	96.30	100.00	100.00	99.00	86.55	86.55	100.00
Oct	91.50	99.00	98.00	97.00	86.55	86.55	89.00
Nov	88.80	98.00	96.00	94.00	86.55	86.55	74.00
Dec	89.80	98.00	96.00	91.00	86.55	86.55	94.00
Failures	0	0	0	0	0	0	0
Deficit	0	0	0	0	0	0	0
Volume	48203	49580	50288	50330	49297	50796	50807
Volume increase %	0.00	2.86	4.32	4.41	2.27	5.38	5.40

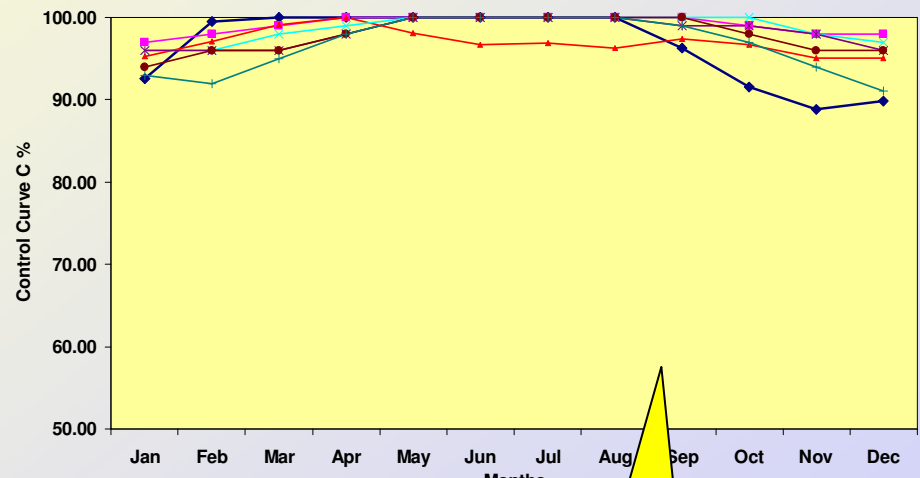
Different control curves (Barnacre)



Different control curves (Barnacre)



(1) Original curve UU, dC=6.90% Yield=48203
(2) Smooth dC=1%, Yield=49580
(3) Smooth dC=2%, Yield=50288
(4) Smooth dC=3%, Yield=50330
(5) 1change, Yield=49297
(6) 2changes, Yield=50796
(7) max Yield=50807

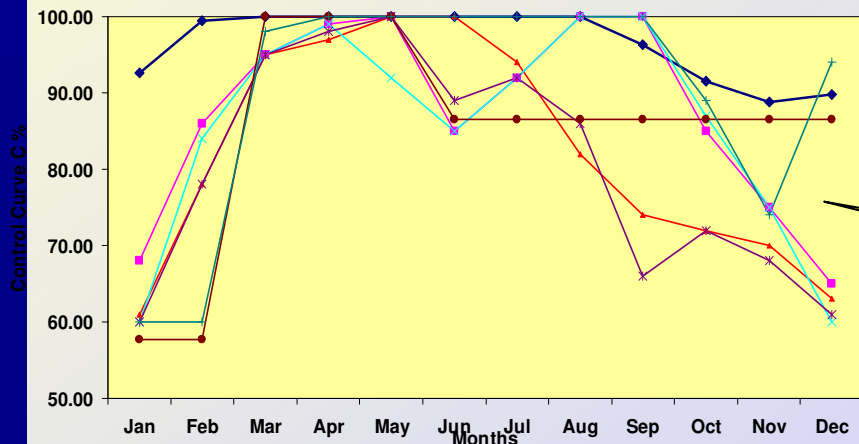


(1) Original curve UU, dC=6.90% Yield=48203
(2) dC=1%, Yield increase by 2.86%
(3) dC=2%, Yield increase by 3.26%
(4) dC=2%, Yield increase by 4.04%
(5) dC=2%, Yield increase by 4.25%
(6) dC=2%, Yield increase by 4.32%
(7) dC=2%, Yield increase by 4.41%

Steady curves

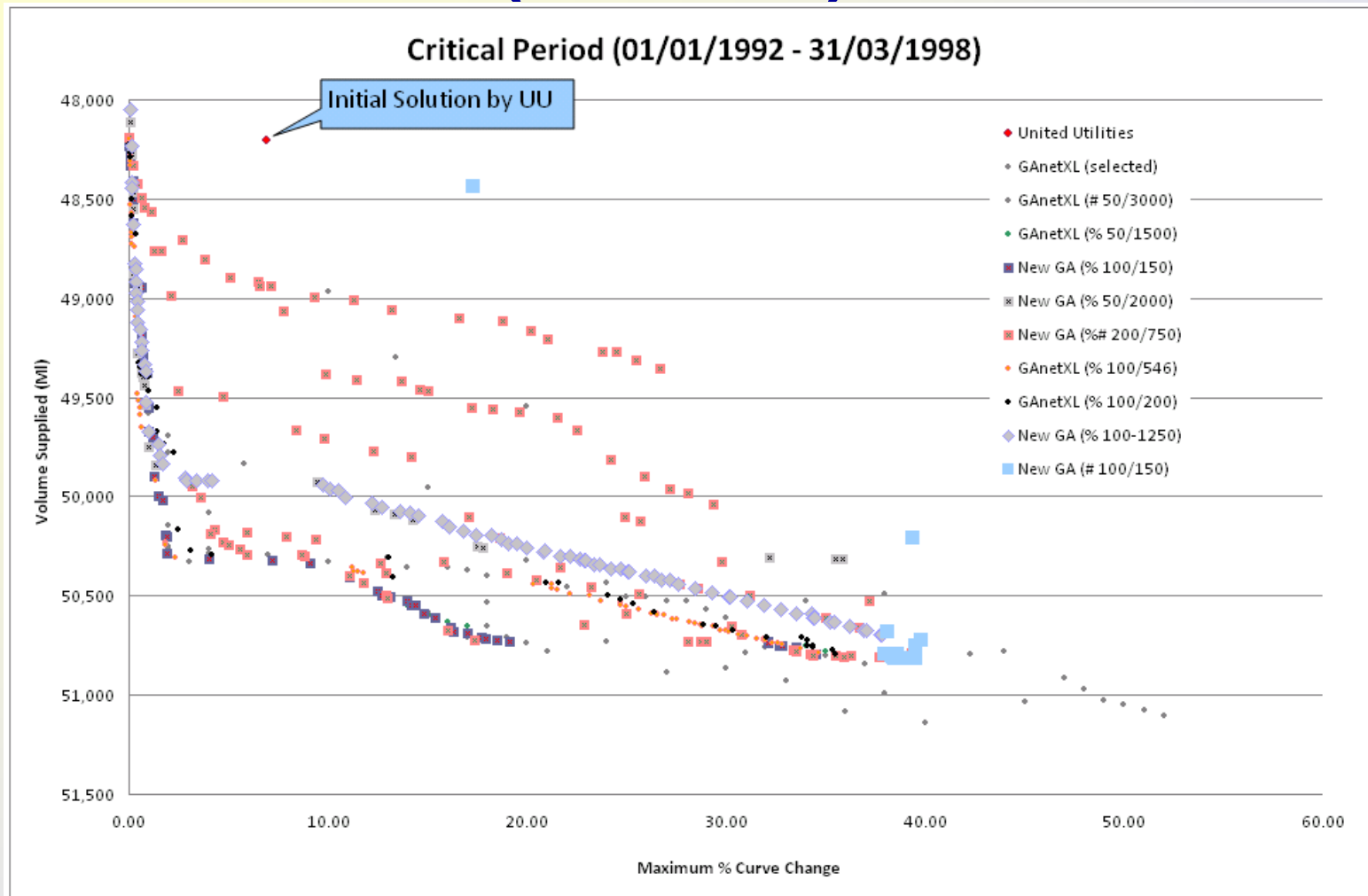
Smooth curves

Maximum yield

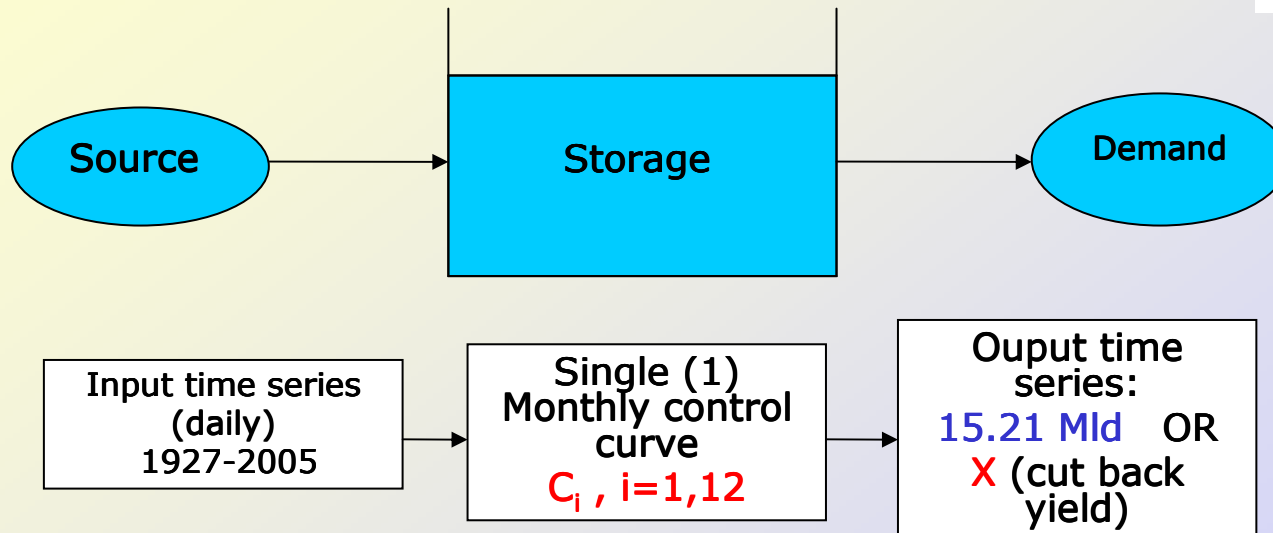


(1) Original curve UU, dC=6.90% Yield=48203
(2) Yield increase by 4.84%
(3) Yield increase by 5.20%
(4) Yield increase by 5.24%
(5) Yield increase by 5.26%
(6) Yield increase by 5.38%
(7) Yield increase by 5.40%

Multiobjective GA-trade-off curves (Barnacre)



2nd case study: Watergrove & Springmill

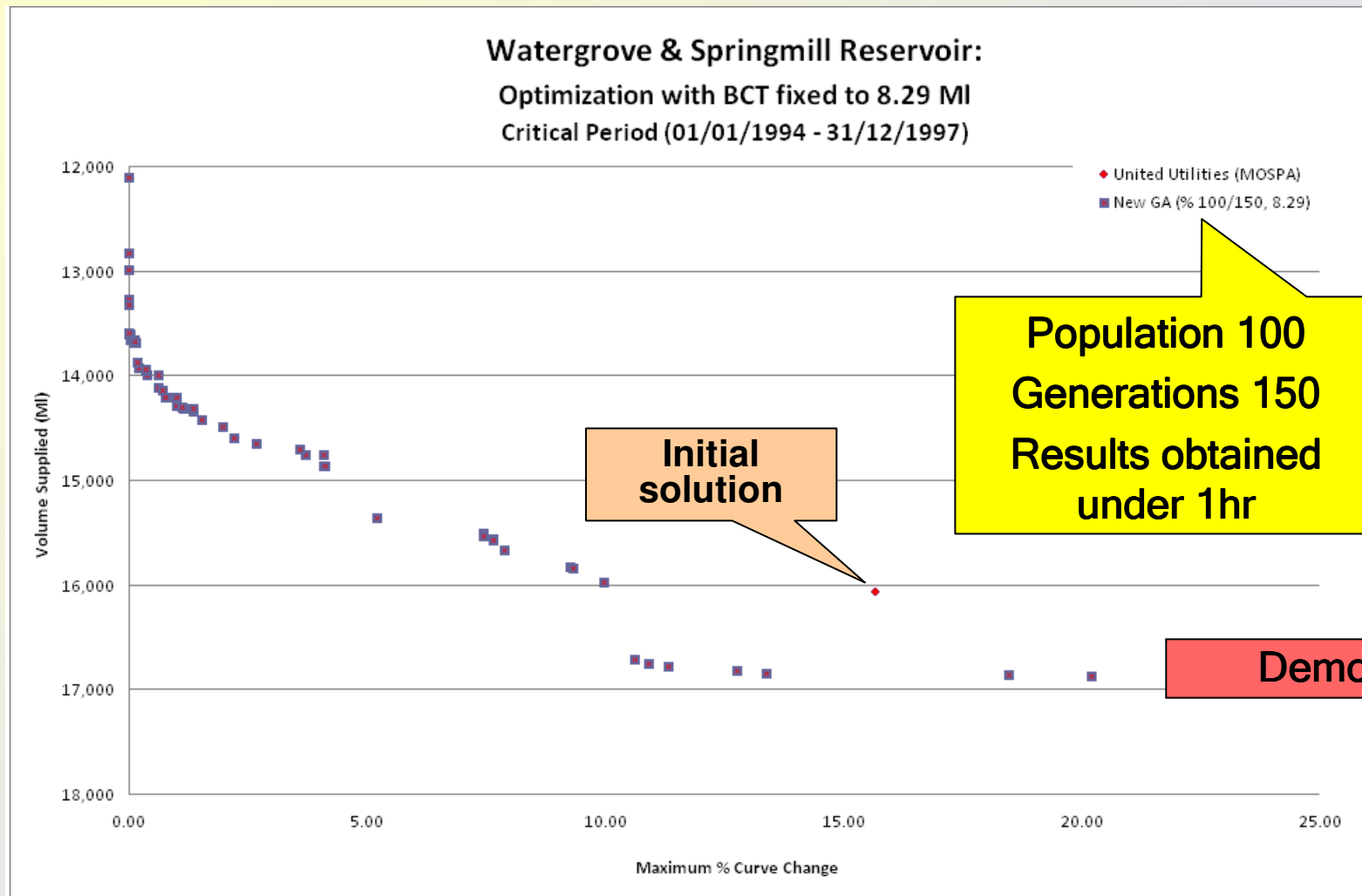


- Single reservoir
- Spills / No energy costs taken into account (gravity fed)
- Target: Maximising yield (water volume) AND No deficits
- Decision variables (Unknowns): X and $C_i, i=1,12$
- Initial optimal solution given by UU (X fixed at UU request)

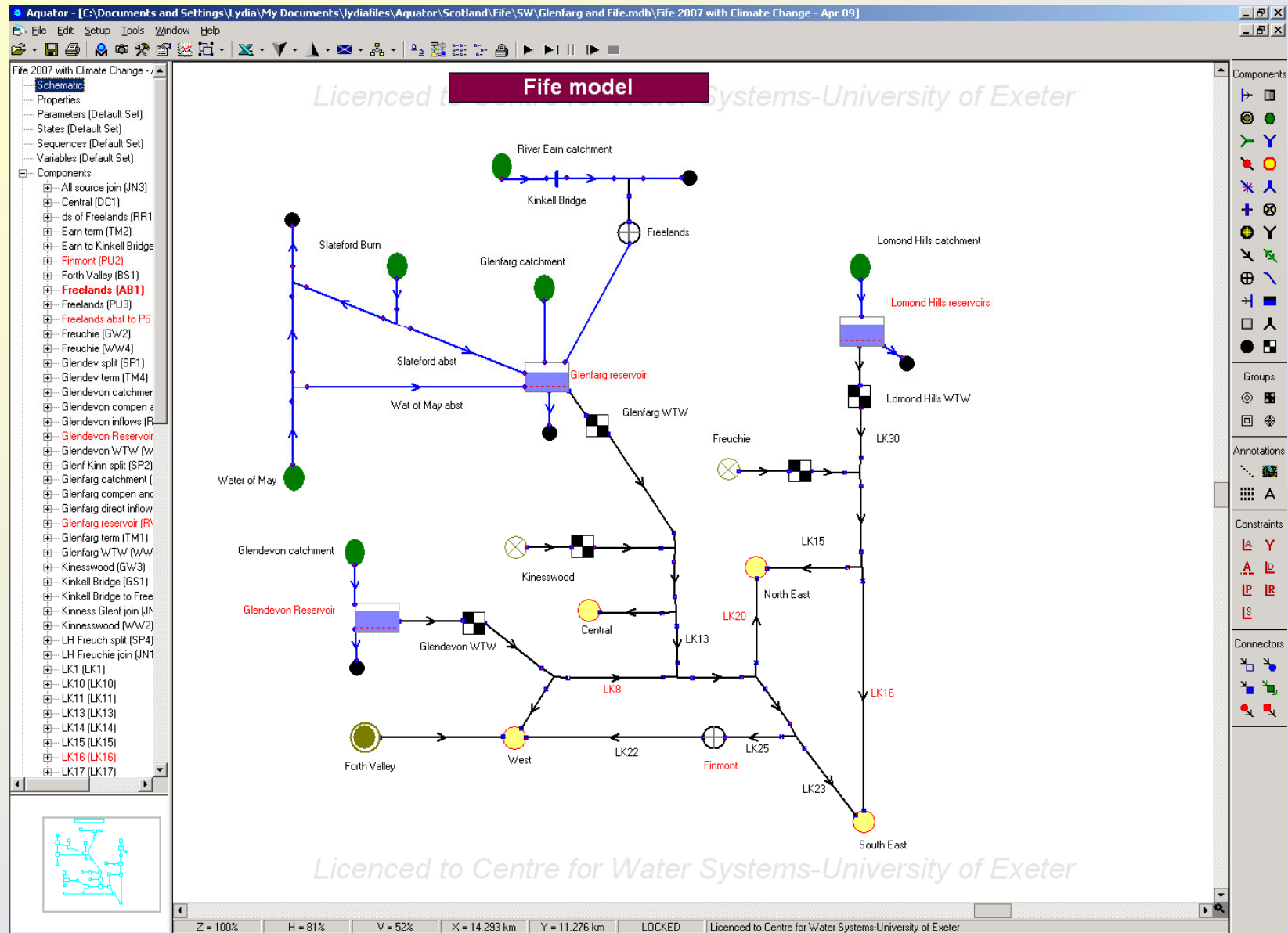
Selected Solutions for W&S

1993-1997	Original UU	Smoother curve	Smoother curve	Smoother curve	Smoother curve	Max yield	Max yield
max dC%	15.67	10.90	11.32	12.77	13.38	18.48	20.21
		(2)	(3)	(4)	(5)	(6)	(7)
Rate A	15.21	15.21	15.21	15.21	15.21	15.21	15.21
Rate B=X	8.2900	8.29000	8.29000	8.29000	8.29000	8.29000	8.29000
Jan	72.24	68.47	68.47	62.60	66.73	51.17	49.37
Feb	84.92	77.89	76.98	69.48	69.26	69.65	69.58
Mar	92.99	84.08	84.08	82.26	82.63	87.68	82.44
Apr	97.16	94.80	94.90	94.96	95.33	95.34	95.33
May	100.00	90.57	91.19	91.19	89.44	89.44	91.23
Jun	98.66	87.55	87.55	87.55	86.25	86.83	84.57
Jul	87.76	76.96	76.24	75.48	76.37	76.28	75.95
Aug	72.09	68.03	66.88	66.94	67.13	66.85	66.85
Sep	60.30	58.35	58.35	58.62	57.45	57.56	57.43
Oct	52.53	55.70	55.70	55.98	54.24	52.85	54.18
Nov	54.77	50.10	50.10	49.94	49.54	49.54	49.54
Dec	61.64	57.57	57.91	57.63	53.76	50.90	58.12
Failures		0	0	0	0	0	0
Deficit		0	0	0	0	0	0
Volume	16077	16748	16783	16824	16852	16866	16880
Volume increase %		4.18	4.39	4.65	4.82	4.91	4.99
Volume full period	371165	390659	391171	391662	392901	392597	393226
Volume increase % full period		5.25	5.39	5.52	5.86	5.77	5.94

Trade-off curve for W&S/Critical period



3rd case study: Fife system



Fife system

- 3rd case study: Fife system. Multiple reservoirs (3)
- **Three** control curves (C_i , $i=1,12$). In total **$3*12=36$** decision variables (unknowns)
- Optimisation in **one step** (C_i simultaneously for all reservoirs), system as a whole
- Daily input time series (1918-1998) 81 years
- Scottish method of **Deployable Output (DO)** as primary objective (maximise DO) for a return period $T=40$ years
- **Supply Deficits > 0** , because DO for $T=40$ between 2 and 3 years of failure (NF) for $N=81$ years
- Initial solution provided by OSS for comparison: Deployable Output **$DO=136.2$ Mld** -computational step 1 Mld (or **135.9 Mld**- computational step 0.5 Mld)

Deployable Output in AQUATOR

Deployable Output - Scottish Method

Common control

Step reduction factor Minimum step size

Return periods

Full analysis **Excel control**

Spreadsheet

File ...

Worksheet Cell

Summary

7 demands found from 129 to 143.5 MI/d

81 years found from 1918 to 1998

Start month = January

63 demand-years selected from a maximum of 567 (11.1%)

Status ☒ OK

Options

GEV axis parameter ☐ Close form on completion

Analysis progress

Run

Year

Time left Finish time

Results

Demand (MI/d) ->	142.0	142.5	143.0	143.5
Failure years ->	2	2	3	3
01 Jan 1984	OK	OK	Fail	Fail
01 Jan 1985	Skip	Skip	Skip	Skip
01 Jan 1986	Skip	Skip	Skip	Skip
01 Jan 1987	Skip	Skip	Skip	Skip
01 Jan 1988	Skip	Skip	Skip	Skip
01 Jan 1989	Skip	Skip	Skip	Skip
01 Jan 1990	Skip	Skip	Skip	Skip
01 Jan 1991	Skip	Skip	Skip	Skip
01 Jan 1992	Skip	Skip	Skip	Skip
01 Jan 1993	Skip	Skip	Skip	Skip
01 Jan 1994	Skip	Skip	Skip	Skip
01 Jan 1995	OK	OK	OK	OK
01 Jan 1996	OK	OK	OK	OK
01 Jan 1997	Skip	Skip	Skip	Skip

☒ Auto scroll

Execute **Close** **Help**

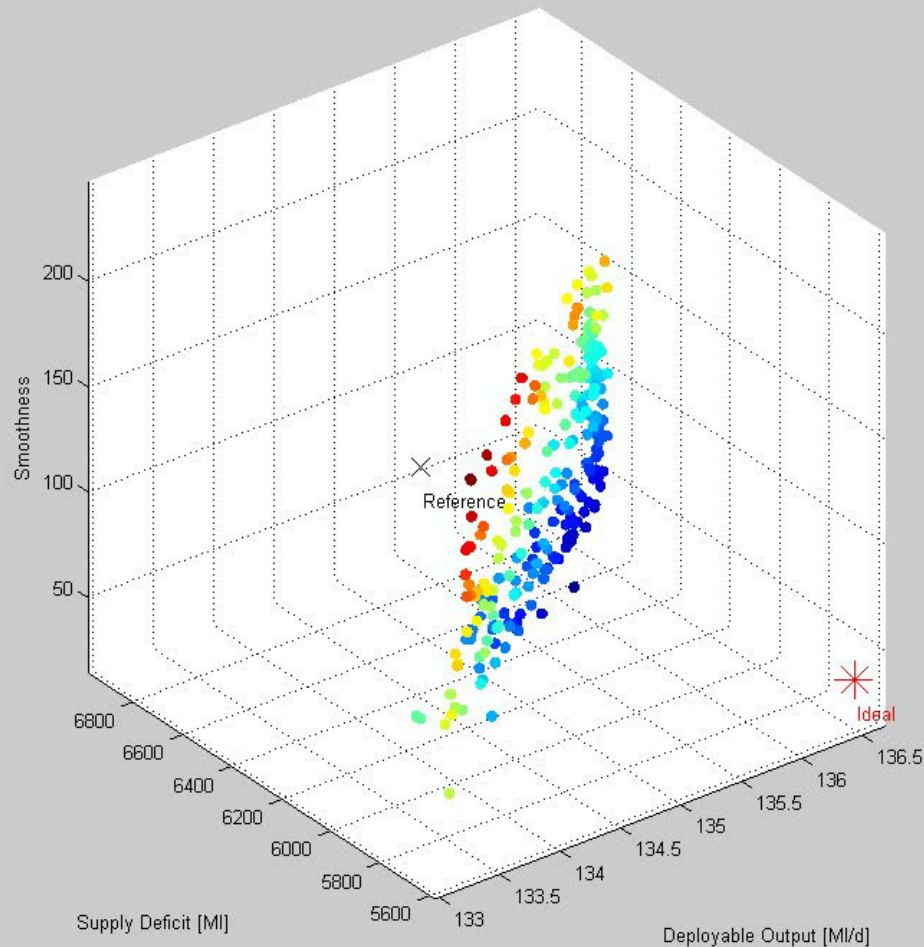
Fife system

- Deployable Output (DO) as primary objective (maximise DO)
- → Additional time consuming computations. Testing different demands for the same (Ci) set of potential solutions, in order to compute the DO for T=40 years.
- Optimisation carried out for 9 critical years (non consecutive) to reduce the computational time needed.
- With 9 years, 15-20 min for a single DO simulation to run in AQUATOR, with a computational step of 1Mld for the DO!
- Specific methods to overcome the computational problem for the GA have been adopted, including parallelisation...
- Efficiency of different configurations for the GA and the objective functions have been tried...
- Not a trivial problem: Days or weeks to run for a single optimisation... (10 days in July, down to 36 hours now)

Fife system: Objective functions

- (1): max DO (Deployable Output for return period $T=40$ years-between $NF=2$ and $NF=3$ failure years)
- (2): min DC (magnitude of changes in the control curve for consecutive months taken as a sum of the 3 reservoirs)
- (3): min (DCmax) (the maximum monthly change in the control curve for consecutive months in all 3 reservoirs)
- (4): min (SD) (supply deficit). $SD > 0$ in all cases, because the DO for $T=40$ relates to computations with 2 or 3 failure years (NF)
- Other objective functions tried (e.g. cost) but proved inefficient or unsuitable.
- Specific computational method introduced to the GA for estimating the DO for $T=40$ quicker.

Fife system: Trade-off –Pareto curves



Pareto “surface” for three objectives

1.max DO

Deployable Output (Mld)

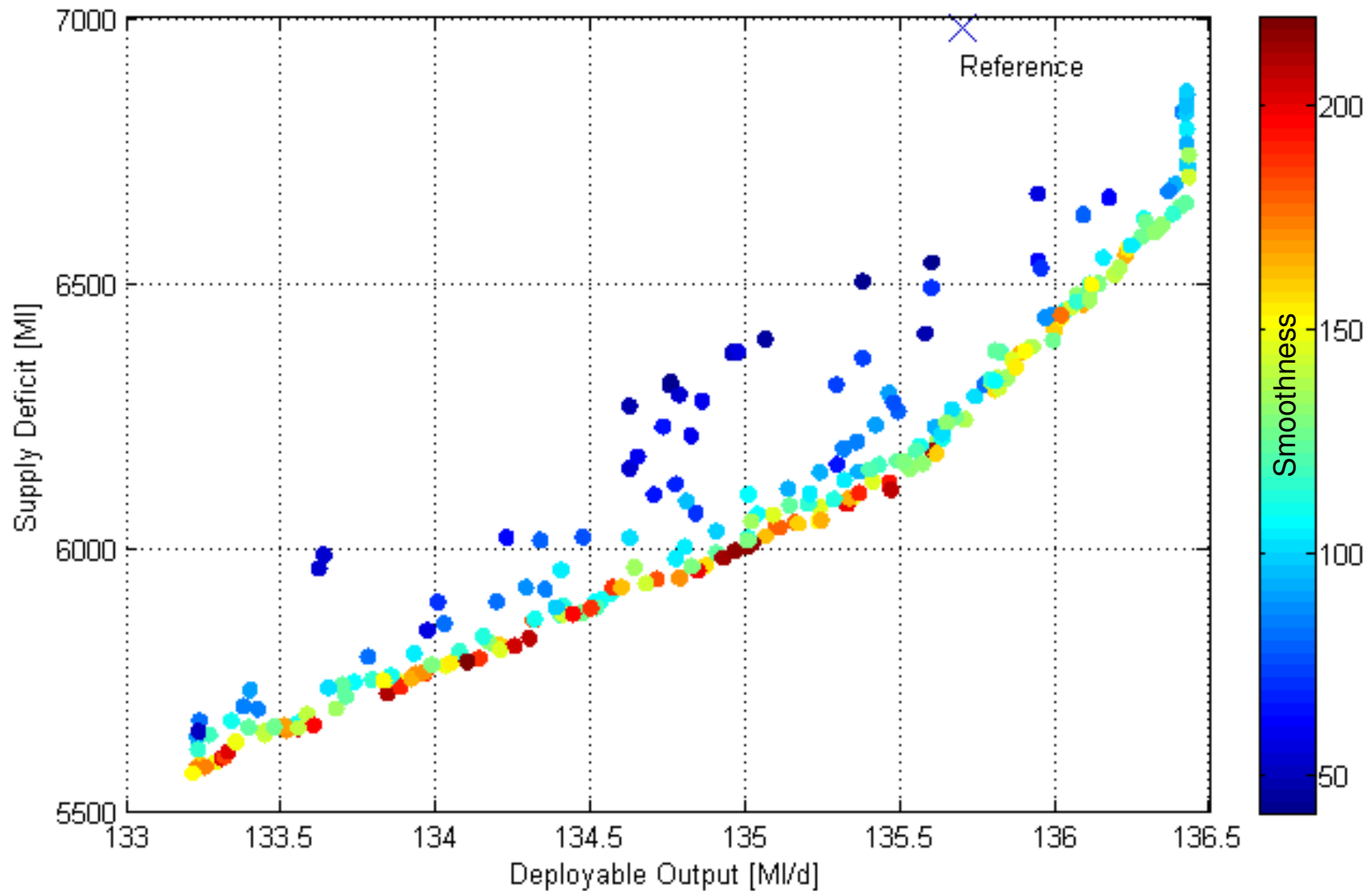
2.min DC

(total magnitude of change at all three control curves)

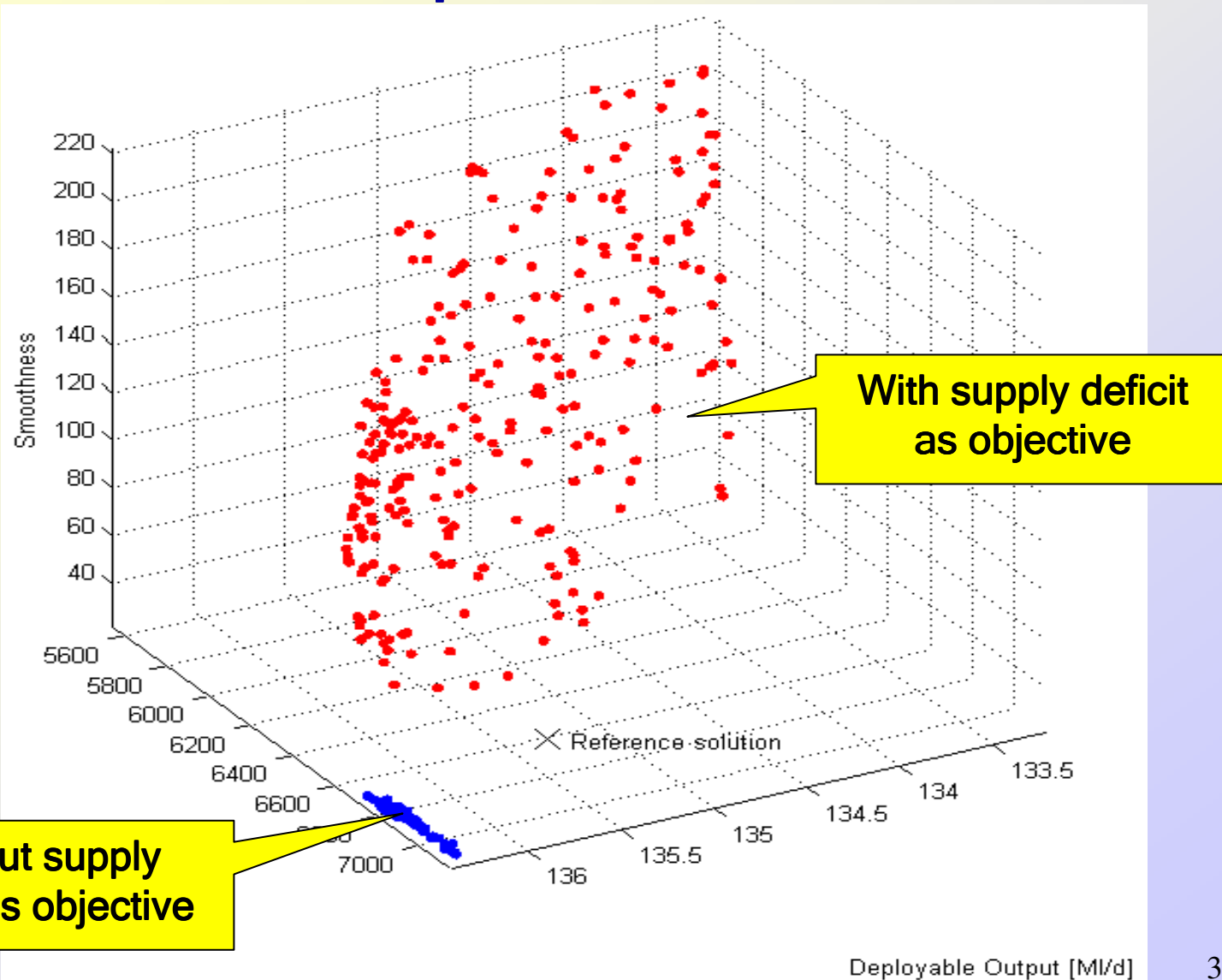
2.min SD

Supply deficit (MI)

Fife system: Trade-off curves

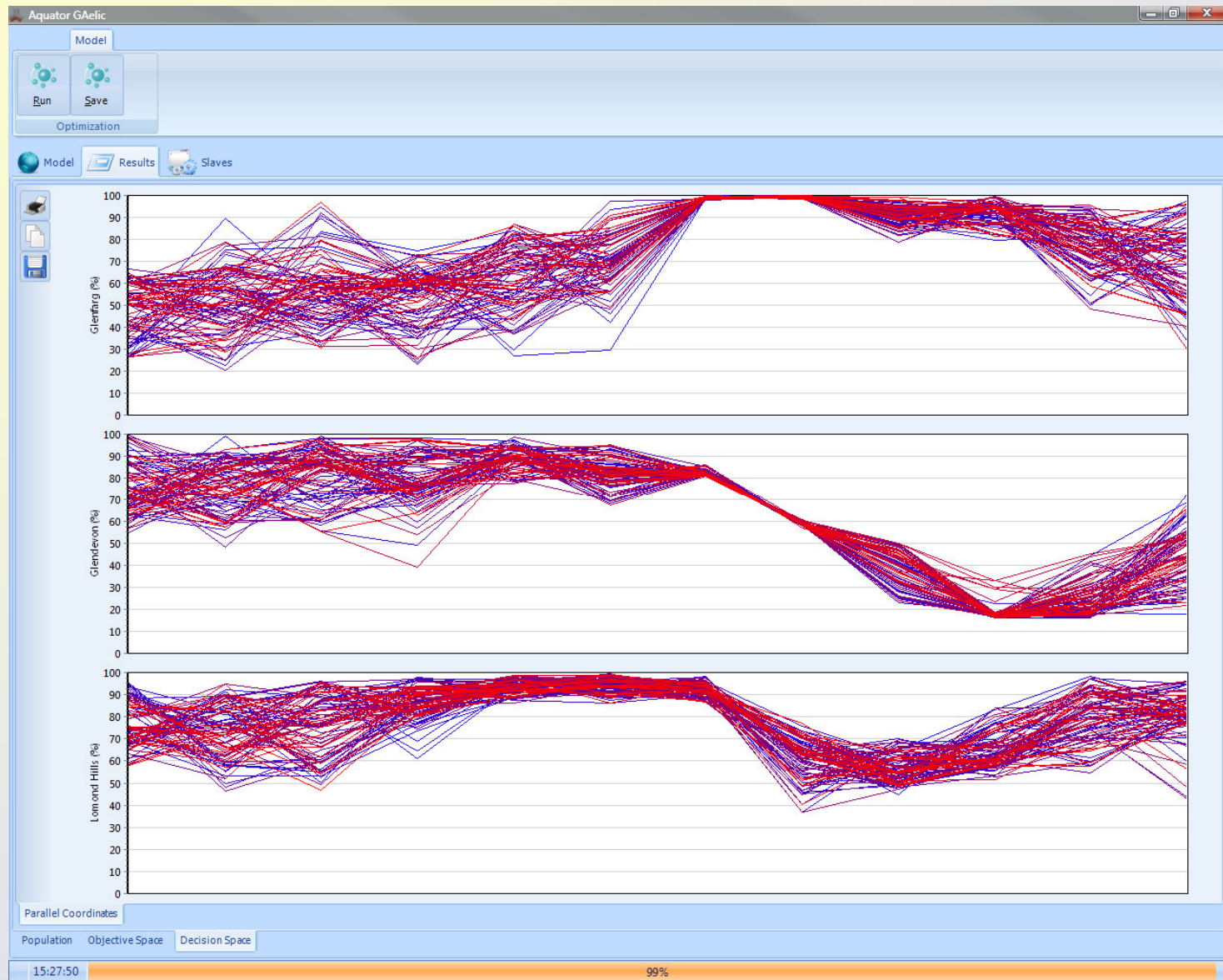


Pareto optimal solutions

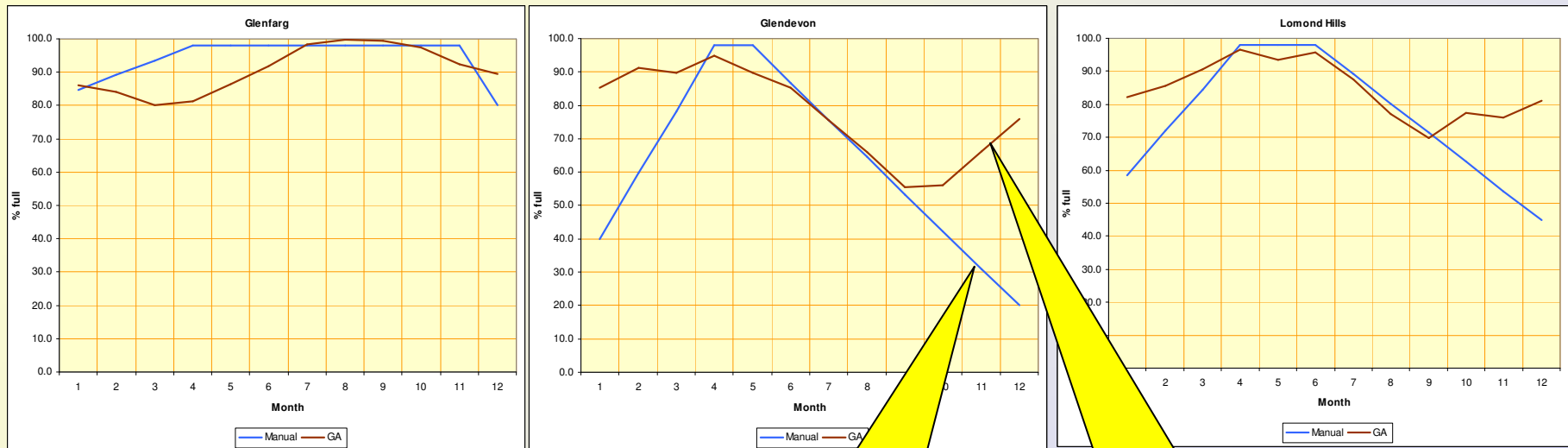


Deployable Output [MI/d]

Control curves optimal decision space



Control curves for the 3 reservoirs



**Manual solution
(reference)**

**AquatorGA
solution**

Thank you for your attention!

Demo available...

Paper:

Vamvakeridou-Lyroudia, L.S., Morley M.S., Bicik J., Green C., Smith M. and Savic, D.A. (2009). AquatorGA: Integrated optimisation for reservoir operation using multiobjective genetic algorithms, in “Integrating Water Systems”, Proc. 10th Int. Conf. on Computing and Control for the Water Industry CCWI 2009, 1-3 Sept 2009 University of Sheffield, UK, pp 493-500

Website:

<http://centres.exeter.ac.uk/cws/projects/water-resources-management/165-ga-aquator>