

Robustness of Multi-Objective Genetic Algorithm in the Optimization of Large Pipeline Networks

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Calgary Section**

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Published Papers:

1. Botros, K.K., Sennhauser, D.J., Jungowski, K., Poissant, G., Golshan, H. and Stoffregen, J.: “Multi-objective Optimization of Large Pipeline Networks Using Genetic Algorithm”, International Pipeline Conference, Calgary, Alberta, Canada, October 4-8, 2004.
2. Botros, K.K., Sennhauser, D.J., Jungowski, K., Poissant, G., Golshan, H. and Stoffregen, J.: “Effects of Dynamic Penalty Parameters on the Conversion of MOGA in Optimization of a Large Gas Pipeline Network”, 10th AIAA/ISSMO Multidisciplinary Analysis and Optimization Conference, Albany, New York, Aug 30 – 1 September, 2004.
3. Stoffregen, J., Botros, K.K., Sennhauser, D.J., Jungowski, K. and Golshan, H.: “Large Pipeline Network Optimization – A Practical and Technical Assessment”, 37th PSIG Annual Meeting, San Antonio, TX, November 7-9, 2005.
4. Botros, K.K., Sennhauser, D.J., Stoffregen, J., Jungowski, and Golshan, H.: “Large Pipeline Network Optimization – Summary and Conclusions of TransCanada Research Effort”, 6th International Pipeline Conference, Calgary, Alberta, Canada, September 25-29, 2006.

Outline:

1. Motivation

2. Genetic Algorithm Methodologies

3. Example Application

4. Optimizing the Optimization

5. Conclusions

Motivation

Why Optimization in P/L Operation?

1. Reduce hydraulic analysis time through automation.
2. Improve operation.
3. Minimize fuel consumption.

Three basic objectives:

1. Minimum Fuel consumption.
2. Maximum throughput.
3. Maximum (or desired) linepack.

**1 MW @ 35% Th. Eff.
@ \$4/GJ**

=

**\$0.31 million/year of fuel
& 4 ktonnes of CO₂/year**

Motivation

	With Electric	Without Electric
	<u>MW</u>	<u>MW</u>
Alberta	928.4	928.4
Mainline	2345.9	2159.5
TQM	24.2	0
Foothills (incl BC)	374	354.2
Ventures	4.8	4.8
	<u>3677.3</u>	<u>3446.9</u>

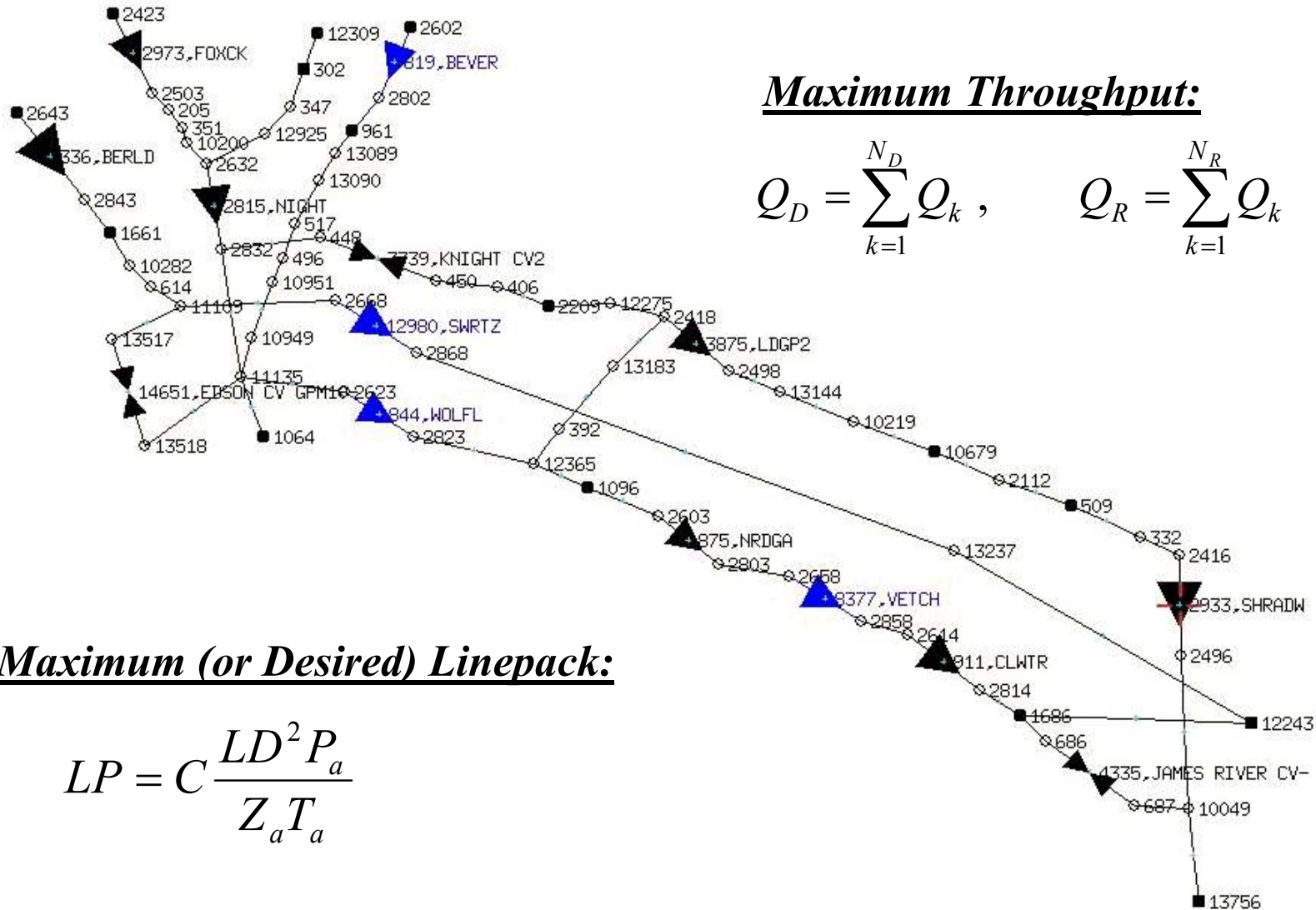
Cost of Fuel = \$1,068 million/year

CO2 = 13,790 ktonnes/year

1% saving
= \$10.7 million/year

1% saving
= \$137 ktonnes/year

Motivation



Motivation

3. Minimum Fuel Consumption:

$$g(\dot{m}, P_s, P_d)_r = \alpha \frac{\dot{m}H}{\eta}, \forall (\dot{m}, P_s, P_d) \in D$$

is subject to the following constraints:

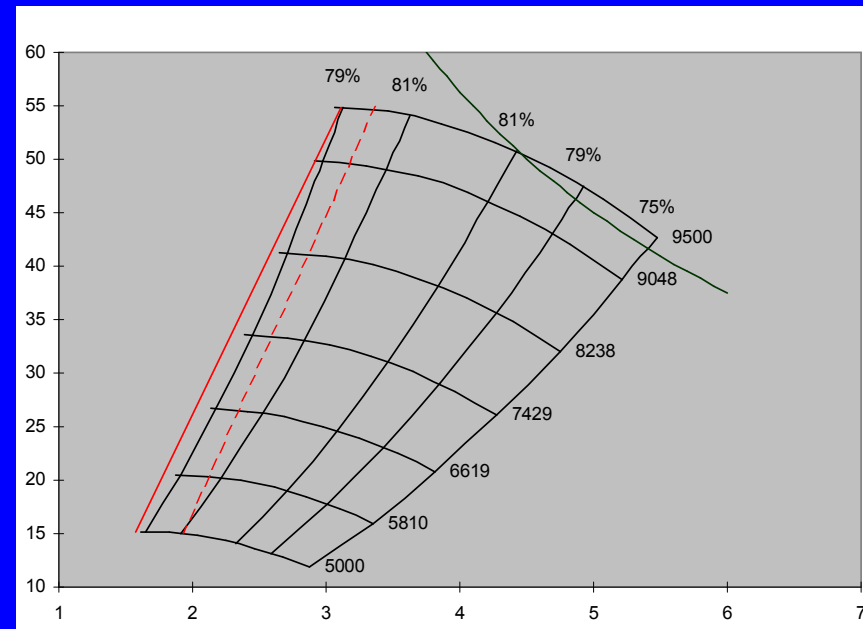
$$1. \left. \begin{array}{l} W_{r,\min} < W < W_{r,\max} \\ N_{r,\min} < N_r < N_{r,\max} \\ Surge < \left(\frac{Q}{N}\right)_r < Stonewall \end{array} \right\} r \in R$$

2. Multi-unit station operation and load sharing strategy

$$P^L \leq P \leq P^U$$

$$3. \text{ Network Hydraulics: } A^T P^2 = \phi(\dot{m})$$

$$A\dot{m} = S$$



Optimization Methodology Selection

Primary Criteria:

- Must find global optimum independent of initialization

Secondary Criteria:

- Multi-objectives
- Robust
- Minimize solution time

Preferred Methodology: Genetic Algorithm (GA)

- Satisfies most criteria

General Formulation of Optimization Problem

Objective(s)

$$\min \{ f(x) : c_i(x) \leq 0, i \in I, \quad c_i(x) = 0, i \in E \}$$

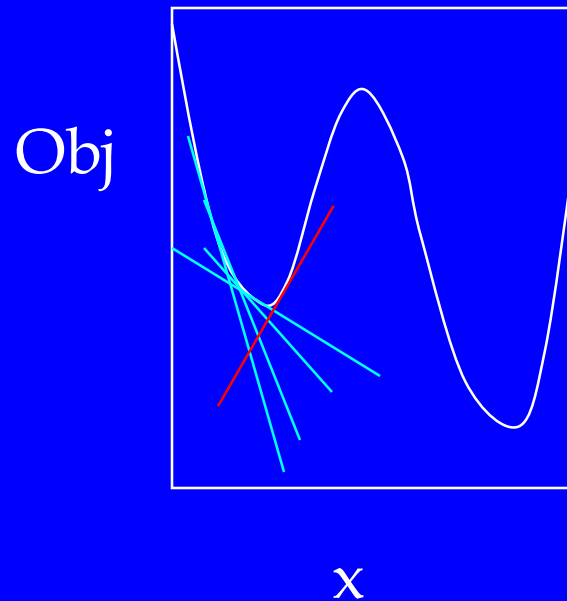
Inequality
constraints

Equality
constraints

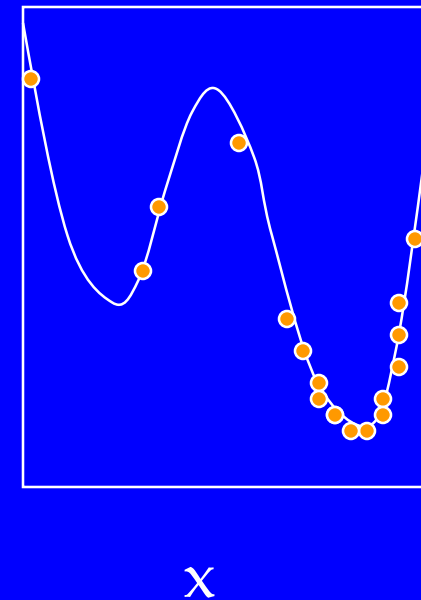
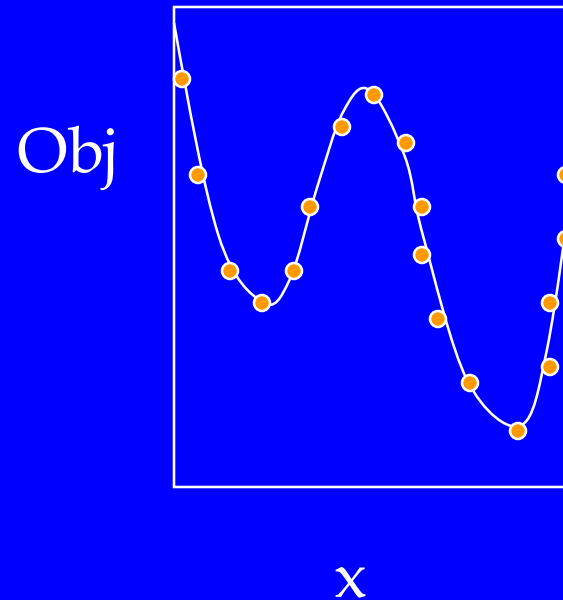
Control Variables
(Decision Variable)

Classification of Optimization Method

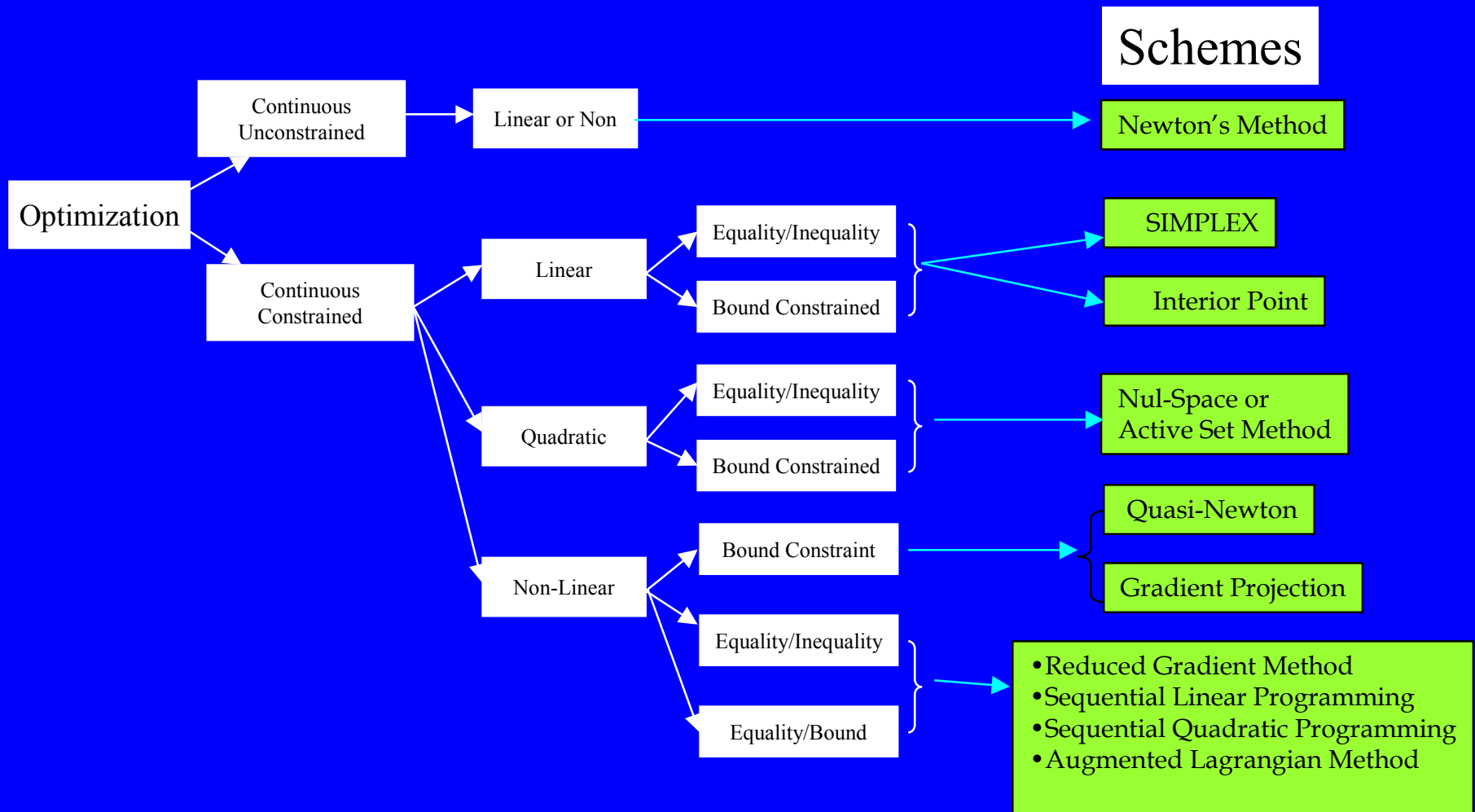
1. Gradient Based Methods.



2. Heuristic (Stochastic or Evolutionary) Methods



Gradient-Based Optimization Chart



Advantages and Disadvantages of Gradient-Based Optimization

Advantages:

- Less number of **function calls**.
- **Converges quickly** if the active set is near local minima.
- **Accurately** finds local minima.
- Less computer **time**.
- Numerous Constraint handling Techniques --> **flexibility in constraint handling**.

Disadvantages:

- Depends on the **Start Point**.
- Often trapped in **Local Minima** - Not suitable for finding global minima.
- First-order, second order **derivatives**, excessive matrix manipulation
- Not suitable for **large systems**.
- Not suitable for **multio-bjective** optimization.
- Not suitable for **multidisciplinary** problem.

Fundamentals of Genetic Algorithms

- Algorithm based on natural evolution.
- Form of “survival of the fittest”.
- GA search from a **population** of points, not a single point.
- GA uses **Fitness** function, not the objective function itself.
- GA uses **probabilistic** transition rules, not deterministic rules.
- GA works with a **coding** of the parameter set, not the parameters themselves.

Genetic Algorithms

Advantages:

- Good for **global** optima and does not get trapped in local minima.
- **Gradient free.**
- Excellent for Multidisciplinary and **multi-objectives.**
- Does not care about **size of the system.**
- Suitable for **parallelization.**

Disadvantages:

- Large number of **function calls.**
- long computer **time** if parallelization is not used .
- May depend on internal **GA parameters** (crossover, mutation, ranking, selection, fitness function, and constraint handling).

How Genetic Algorithm Works !

Fundamentals of Genetic Algorithms

Binary Encoding

Example: Pressure ($P_{\min}=5000$ kPa , $P_{\max}=6000$ kPa)

11010



Decoded Value = 26

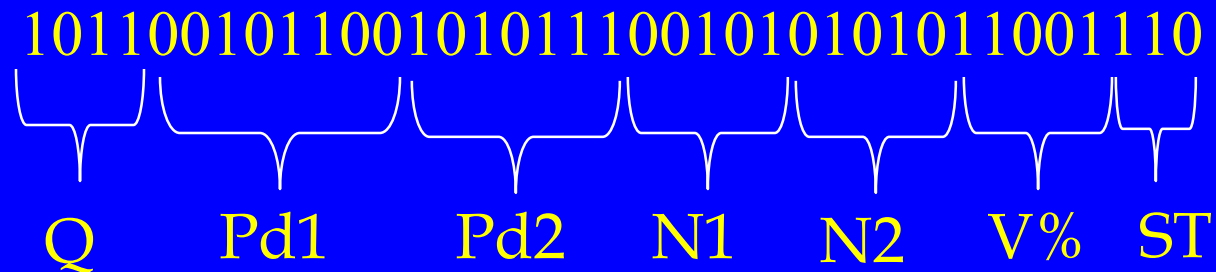
$$x_i = x_i^{\min} + \frac{x_i^{\max} - x_i^{\min}}{2^{l_i}} DV(s_i)$$

$$\begin{aligned} \text{Pressure Value} &= 5000 + (6000-5000) \times 26 / 2^5 \\ &= 5812.5 \text{ kPa} \end{aligned}$$

Fundamentals of Genetic Algorithms

Binary Encoding

Design Case (pipeline decision variables)



Fundamentals of Genetic Algorithms

Design Case Chromosome:

10110010110010101110010101010110011100111
01101010001110011001001111010101101101011
10101011100111011010101011110111011001101
1011101110111010000111000110.....

Example of Decision Variable (Table 1 of 3)

Description	Min	Max	Resolution	N	String Length (bits)
Proration Factor	900	1100	1	201	8
DPC at Saddle Hills CV (kPa)	5000	8450	10	346	9
DPC at Gold Creek CV (kPa)	5865	7245	10	139	8
DPC at Knight CV (kPa)	4685	6175	10	150	8
Zama Lake #3 MS (kPa)	5000	8450	10	346	9
DPC at Zama Lake CV (kPa)	3205	5655	10	246	8
DPC at Edson CV (kPa)	4005	6205	10	221	8
Meikle River Status	0	1	1	2	1
SPC node at Meikle River (kPa)	3200	4430	10	124	7
Valleyview Status	0	1	1	2	1
SPC node at Valleyview (kPa)	3200	4430	10	124	7
Gold Creek B Status	0	1	1	2	1
DPC node at Gold Creek B (kPa)	5865	8275	10	242	8
Berland River Status	0	1	1	2	1
DPC node at Berland River (kPa)	5865	8275	10	242	8
Beaver Creek Status	0	1	1	2	1
SPC node at Beaver Creek (kPa)	3800	6040	10	225	8
Wolf Lake Status	0	1	1	2	1
DPC node at Wolf Lake (kPa)	4950	6450	10	151	8

Example of Decision Variable (Table 2 of 3)

Description	Min	Max	Resolution	N	String Length (bits)
Nordegg Status	0	1	1	2	1
DPC node at Nordegg (kPa)	4950	6450	10	151	8
Clearwater Status	0	1	1	2	1
DPC node at Clearwater (kPa)	4950	6450	10	151	8
Knight Status	0	1	1	2	1
SPC node at Knight (kPa)	3200	5050	10	186	8
Schrader Creek Status	0	1	1	2	1
SPC node at Schrader Creek (kPa)	3450	4640	10	120	7
Saddle Hills Status	0	1	1	2	1
DPC node at Saddle Hills (kPa)	5000	8450	10	346	9
Clarkson Valley Status	0	1	1	2	1
DPC node at Clarkson Valley (kPa)	5045	6895	10	186	8
Fox Creek Status	0	1	1	2	1
DPC node at Fox Creek (kPa)	4685	6165	10	149	8
Lodgepole Status	0	1	1	2	1
DPC node at Lodgepole (kPa)	4685	6175	10	150	8
Vetchland Status	0	1	1	2	1
DPC node at Vetchland (kPa)	4950	6450	10	151	8
Dryden Creek Status	0	1	1	2	1
SPC node at Dryden Creek (kPa)	3200	4430	10	124	7

Example of Decision Variable (Table 3 of 3)

Description	Min	Max	Resolution	N	String Length (bits)
Latornell Status	0	1	1	2	1
DPC node at Latornell (kPa)	5865	8275	10	242	8
Swartz Creek Status	0	1	1	2	1
DPC node at Swartz Creek (kPa)	6290	8690	10	241	8
Pipestone Creek Status	0	1	1	2	1
DPC node at Pipestone Creek (kPa)	5000	8450	10	346	9
Hidden Lake Status	0	1	1	2	1
DPC node at Hidden Lake (kPa)	5000	8450	10	346	9
Meikle River B Status	0	1	1	2	1
DPC node at Meikle River B (kPa)	5000	8450	10	346	9
Alces River B Status	0	1	1	2	1
DPC node at Alecs River B (kPa)	5000	8450	10	346	9
Vetchland Suction BV Status	0	1	1	2	1
Edson CV Bypass BV Status	0	1	1	2	1
Meikle River Discharge BV Status	0	1	1	2	1

Total string length: 260

Total possible cases: 1.85267E+78

Fundamentals of Genetic Algorithms

Step #1:



Initial Population of the
entire Design Space

- Use of **DOE** to populate the entire design space randomly or in an organized, analytical fashion.
- Population size is a very small fraction of the total number of cases: e.g. Upstream James River has **1.85E+78** cases is solved with only **1000** population.

Rules of Thumb:

- ❑ No. of population ≥ 50 times No. of decision variables.

Fundamentals of Genetic Algorithms

Step #2: →

Assign Fitness Value

This is the most challenging and diverse part of GA.
Vast Literature on Constraint handling in the fitness function;
for example: *Exterior Penalty Function*:

$$f(x) = \underbrace{Obj(x)}_{\text{Fitness}} + \underbrace{r \sum_{i=1}^K |\langle \phi_i \rangle|}_{\text{Penalty}} + \underbrace{r \sum_{j=1}^L |\psi_j|}_{\text{Penalty}}$$

Penalty Vector

$$\begin{aligned} \phi_i(x) &\geq 0 & i &= 1, K \\ \psi_j &= 0 & j &= 1, L \end{aligned}$$

$$\begin{aligned} \langle \alpha \rangle &= \alpha & \text{if } \alpha &\leq 0 \\ \langle \alpha \rangle &= 0 & \text{if } \alpha &> 0 \end{aligned}$$

Fundamentals of Genetic Algorithms

Other Constraint Handling Strategies:

1. Fiacco and McCormick (Exterior and Interior):

$$f(x) = Obj(x) + r^2 \sum_{i=1}^K \frac{1}{\phi_i^S} + \frac{1}{r} \sum_{i=1}^K |\langle \phi_i \rangle|^2 + \frac{1}{r} \sum_{j=1}^L |\psi_j|^2$$

2. Powells (Exterior and Distorted Interior):

$$f(x) = Obj(x) + r \sum_{i=1}^K \langle \phi_i - \sigma_i \rangle^2 + r \sum_{j=1}^L (\psi_j - \tau_j)^2$$

3. Schuldt et al (Exterior and Distorted Interior):

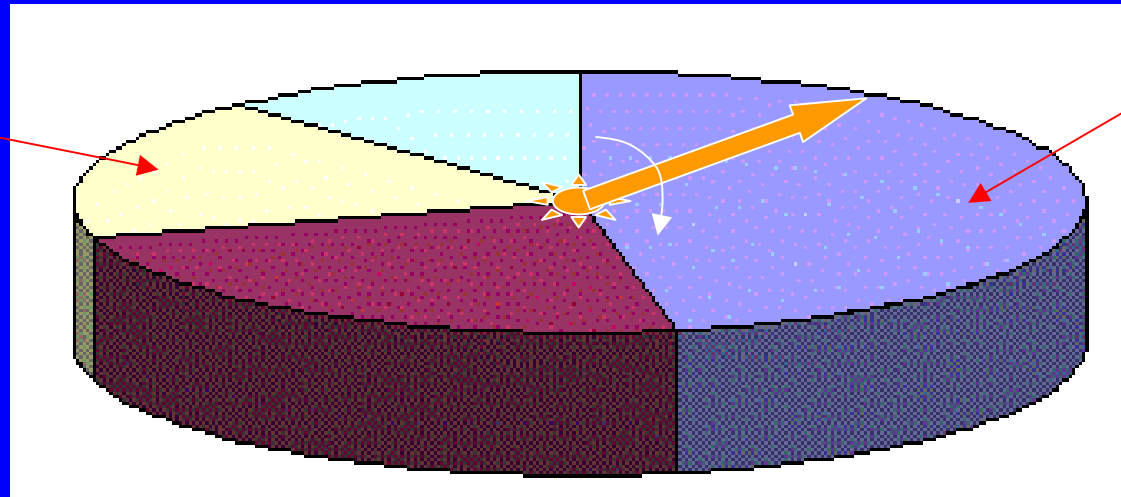
$$f(x) = Obj(x) + r \sum_{i=1}^K [\langle \phi_i - \sigma_i \rangle^2 - \sigma_i^2] + r \sum_{j=1}^L [(\psi_j - \tau_j)^2 - \tau_j^2]$$

Fundamentals of Genetic Algorithms

Step #4: →

Parent Selection

Low
Fitness
Parents



High
Fitness
Parents

Roulette Wheel Selection (among others)

Fundamentals of Genetic Algorithms

Step #5: → Crossover

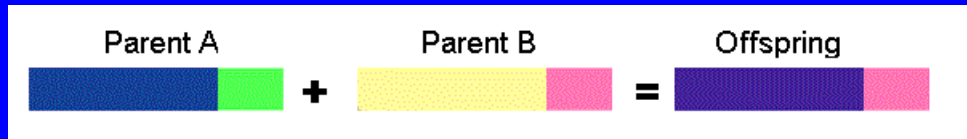
Chromosome 1	11011 00100110110
Chromosome 2	11011 11000011110
Offspring 1	11011 11000011110
Offspring 2	11011 00100110110

Fundamentals of Genetic Algorithms

Step #5:

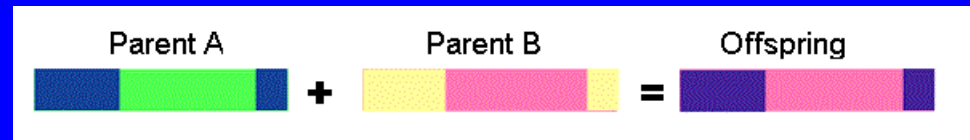
Crossover

Single point crossover

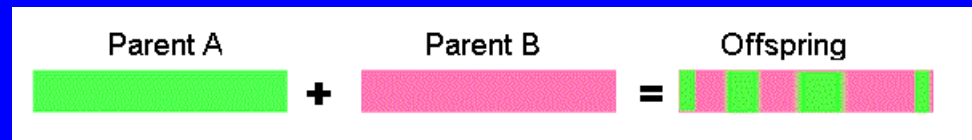


11001011+11011111 = 11001111

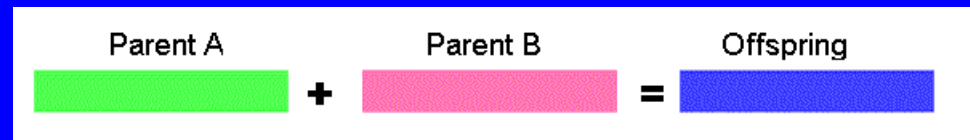
Two point crossover



Uniform crossover



Arithmetic crossover



Fundamentals of Genetic Algorithms

Step #6: → Mutation

Original offspring 1	1101111000011110
Original offspring 2	1101100100110110
Mutated offspring 1	1100111000011110
Mutated offspring 2	1101101100110110

- *Mutation of a portion of offsprings is important to maintain the search space open.*

Fundamentals of Genetic Algorithms

Step #7: → Elitism

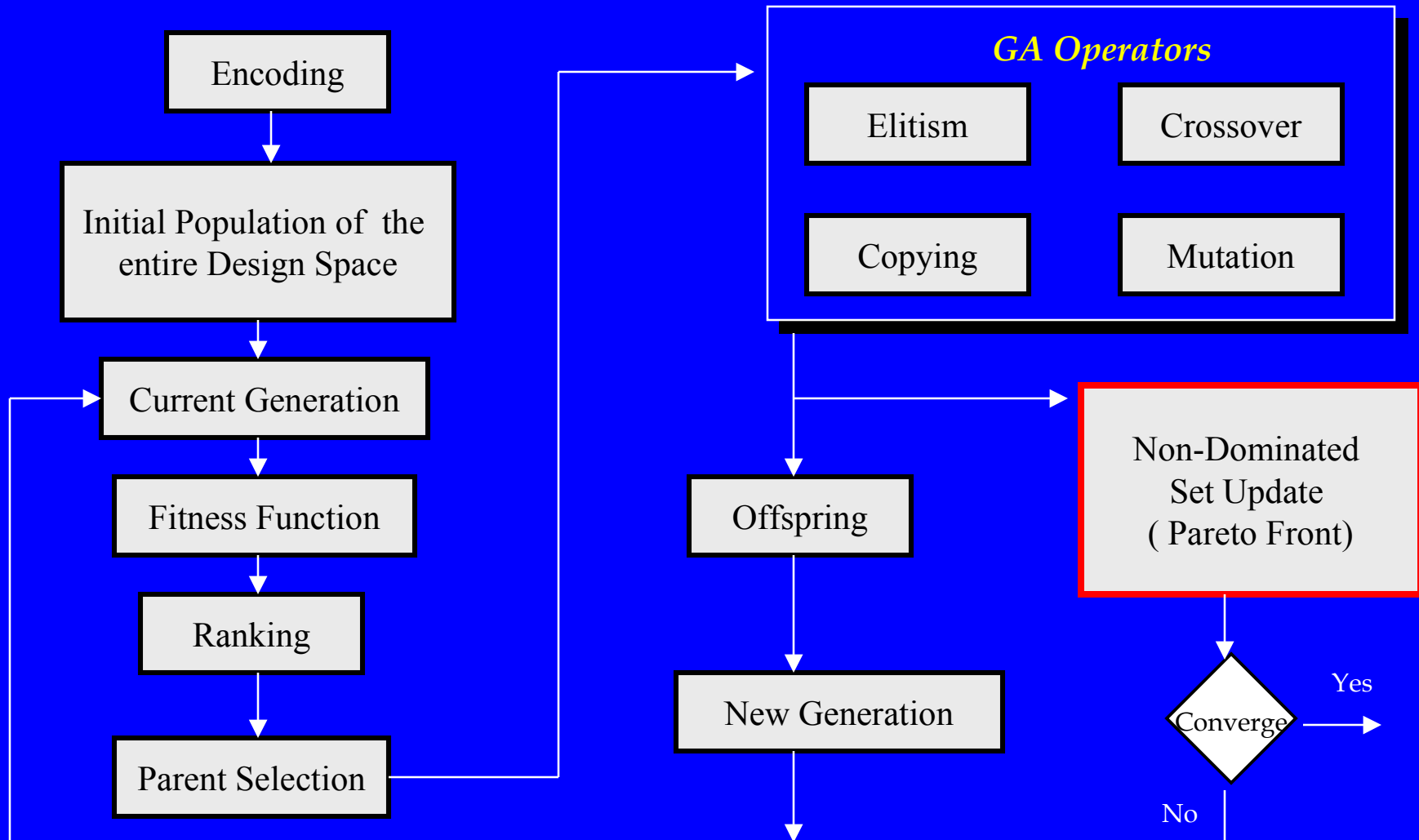
- A portion of best parents are copied directly into the new generation.
- Elitism can very rapidly increase performance of GA, because it prevents losing the best found solution.

Fundamentals of Genetic Algorithms

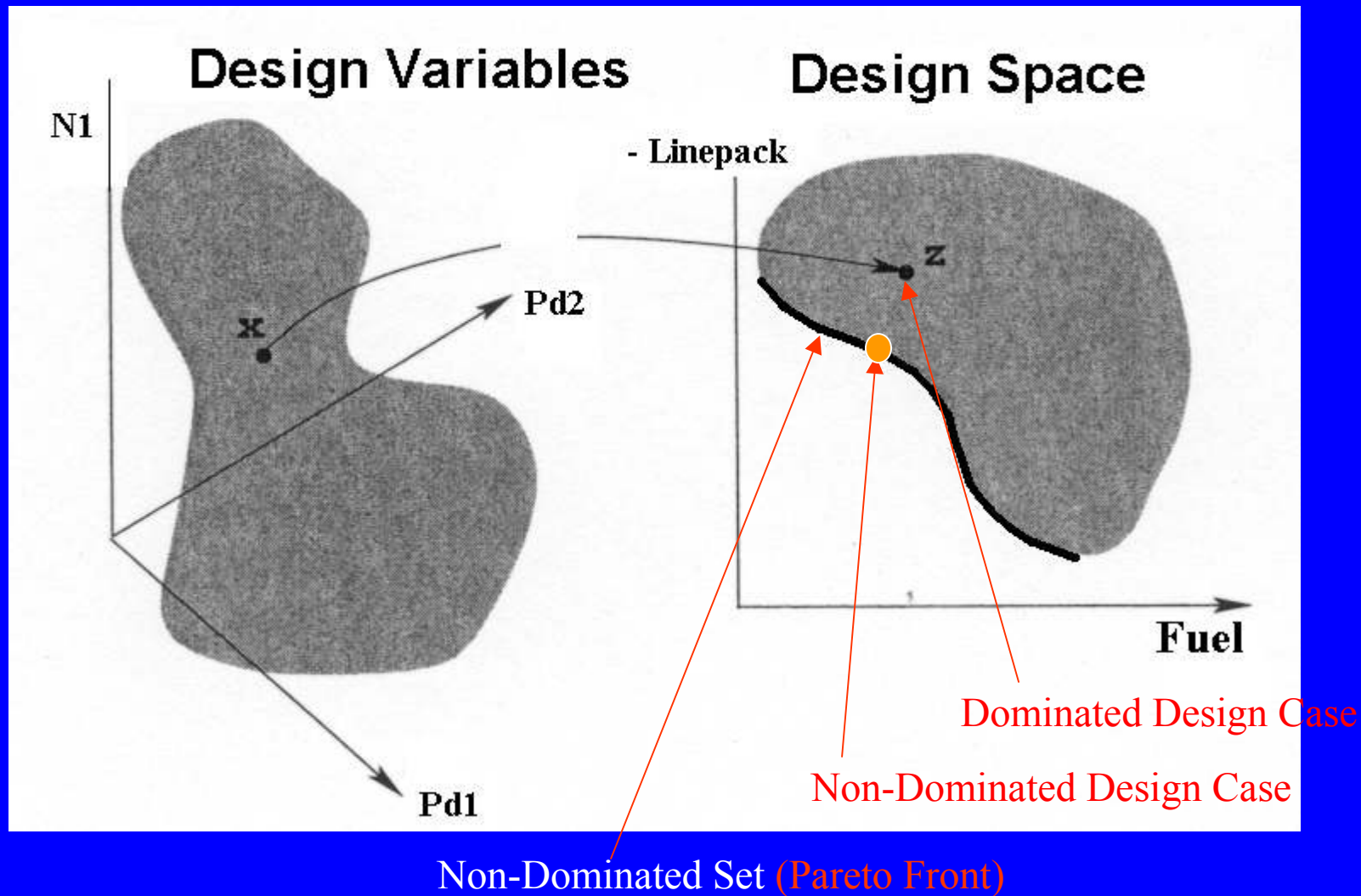
Step #8: → Copying

- Random copying of parents regardless of fitness into the new generation is important to maintain the search space open.

Fundamentals of Genetic Algorithms

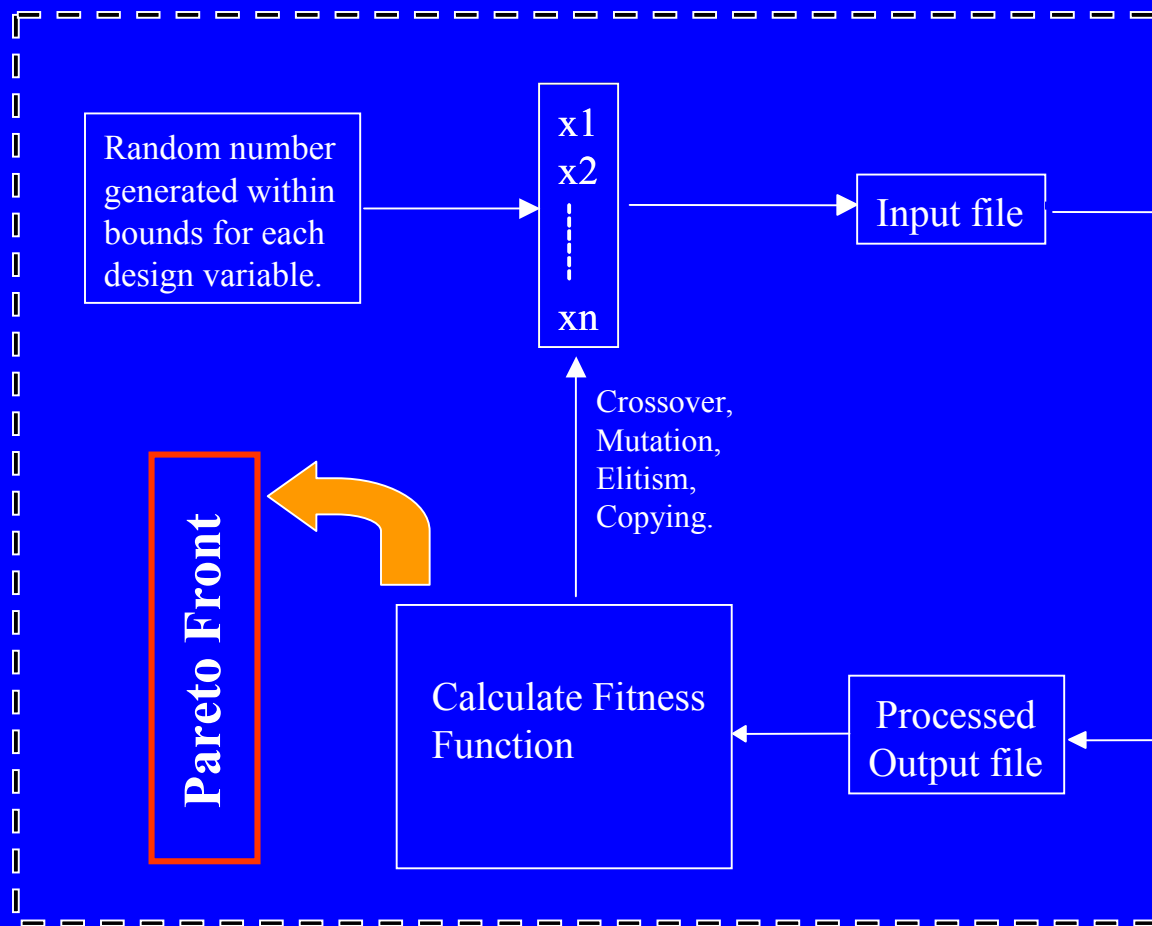


Fundamentals of Genetic Algorithms

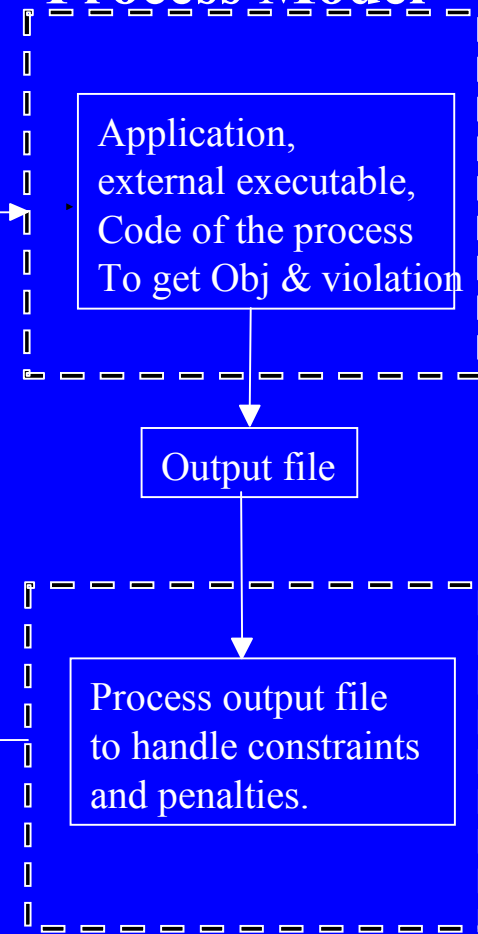


Simulation Methodology

Genetic Algorithm

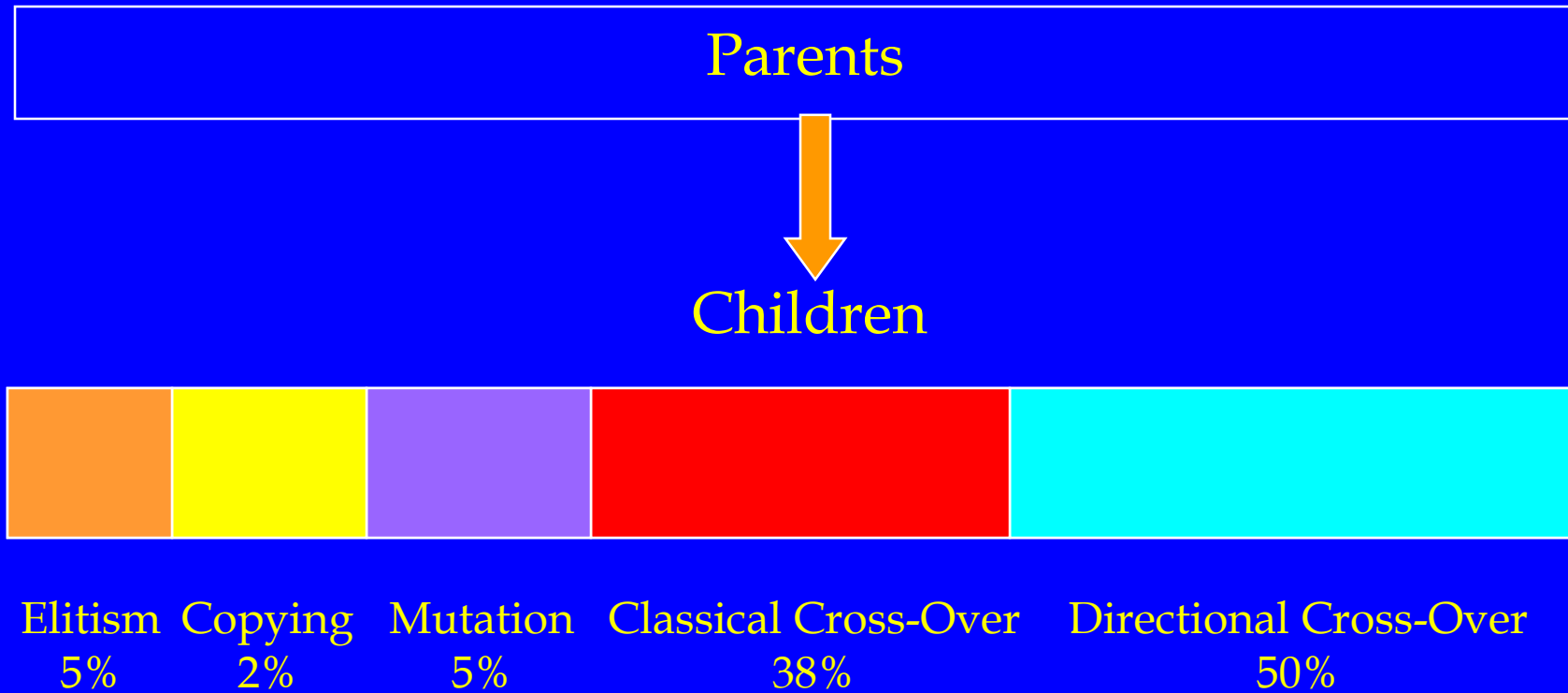


Process Model



Constraints.exe

MOGA Parameters



Three Examples of Single and Multi-Objective Optimizations

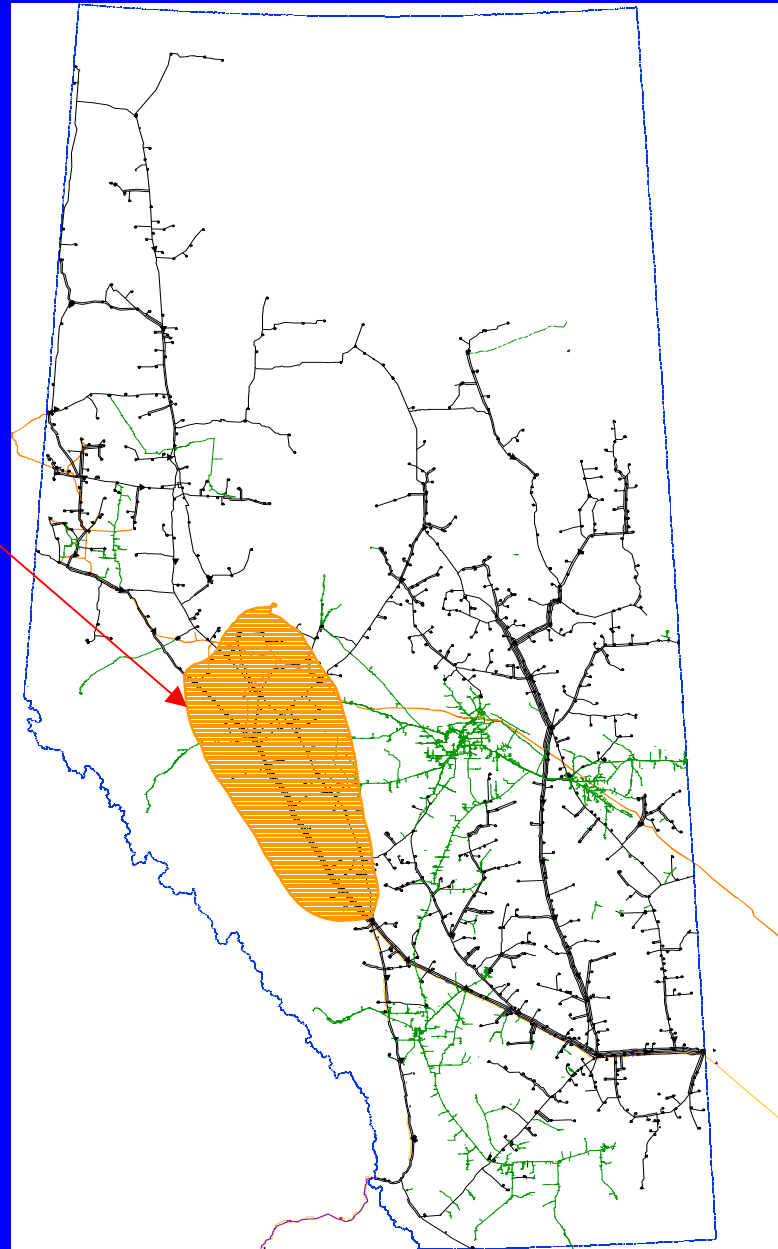
	TransCanada	Alberta
Units (HP)	280 (5 million)	107 (1 million)
Pipe (Flow)	25,000 mi (11.5 Bcfd)	15,000 mi (11.5 Bcfd)
Rec/Del Points	1350	1300

North Sub-system
 30 control devices
 (~55 decision variables)
Many local minima

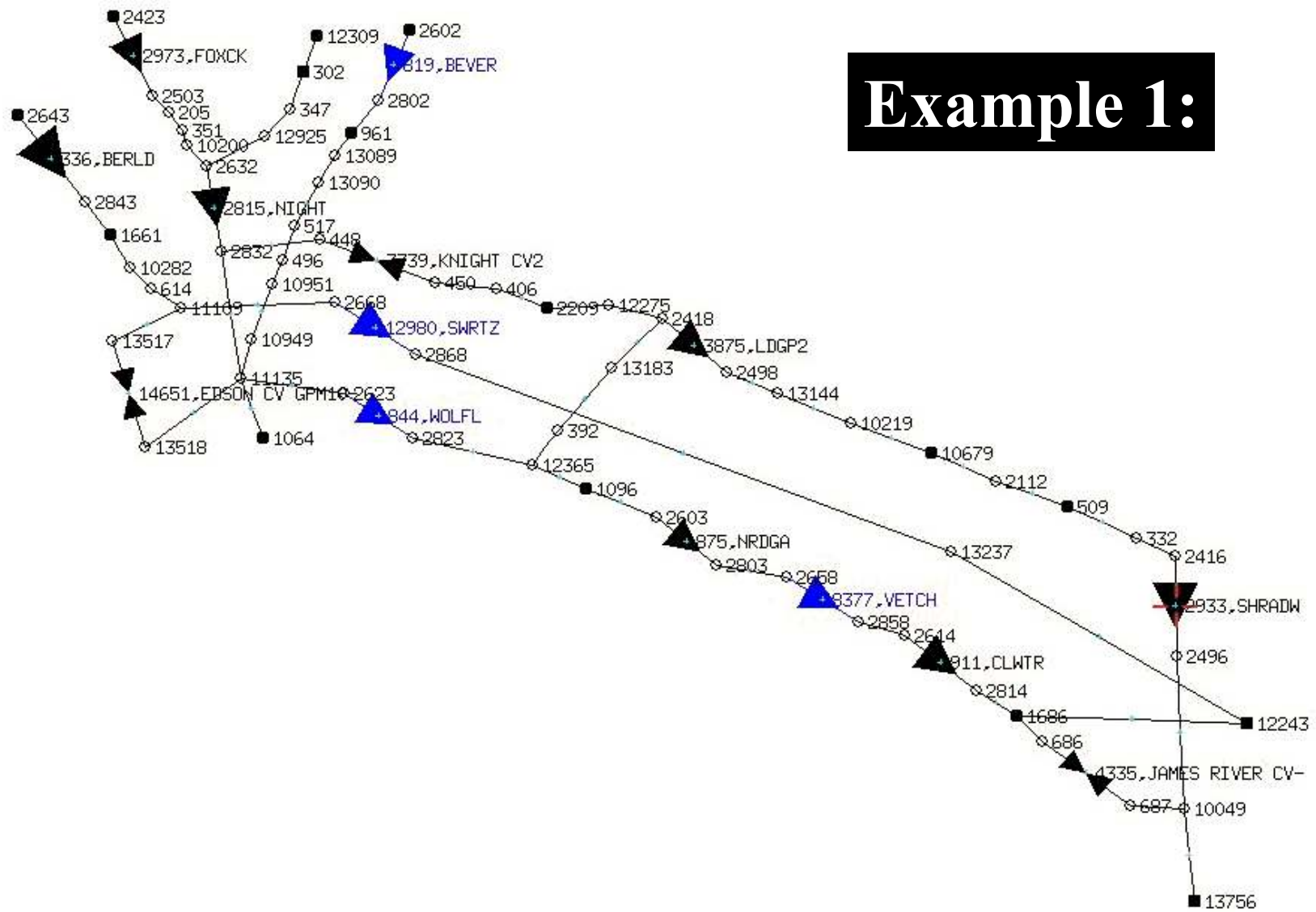
West Path Sub-system
 10 control devices
 (~20 decision variables)
Few local minima

Alberta System Optimization – Study Areas

Example 1:



Example 1:



Decision Variables

- 1 flow variable
 - 2 control valve node pressures
 - **8 compressor** station discharge pressures
 - 8 compressor station statuses (on/off)
 - 1 block valve status (open/closed)
-
- Total of **20** decision variables

Constraint Handling

- Constraint penalty parameters:

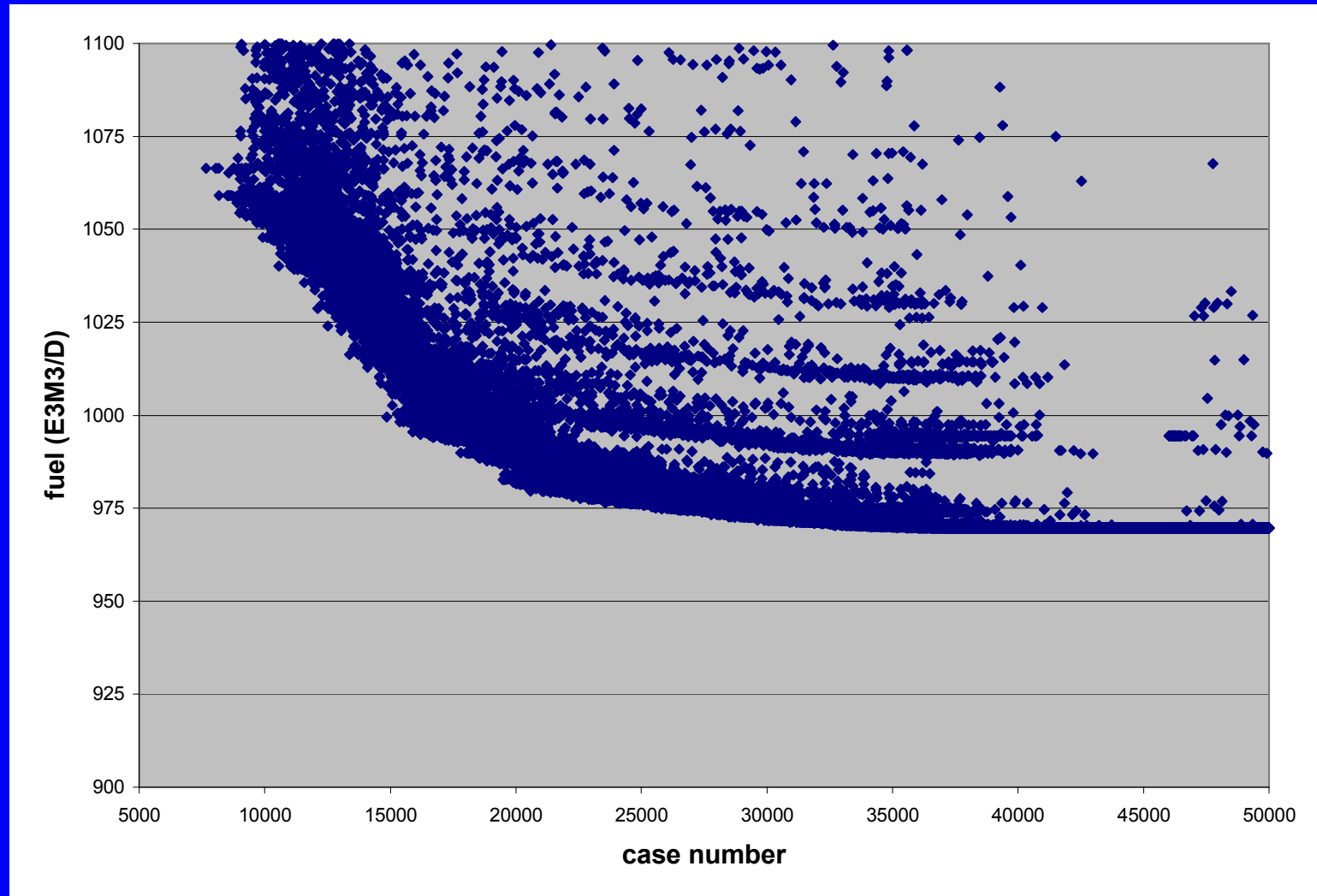
Objective	Penalty Parameter Matrix						run status error
	pressure*	power*	control valve*	reverse flow**	reverse pressure***	linepack equality*	
Fuel Consumption (1000 m ³ /d)	10	10	10	1,000	10	5	+1000
Linepack (1000 m ³)	-1,000	-1,000	-1,000	-100,000	-1,000	-500	-10000
Throughput (1000 m ³ /d)	-1,250	-1,250	-1,250	-125,000	-1,250	-625	-100000

*: Units are units of objective per one percent of violation

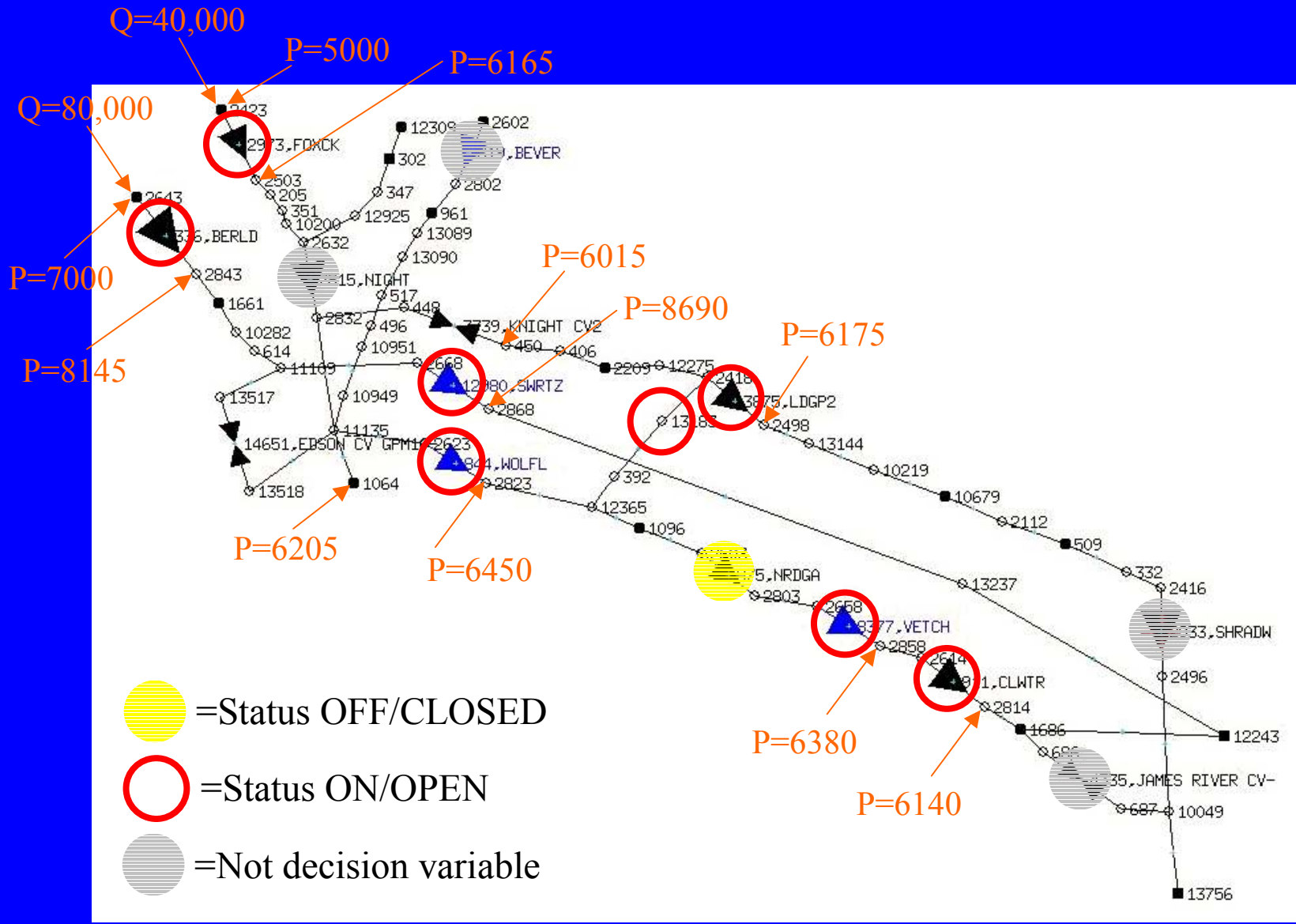
** : Units are units of objective per one reverse flow situation

***: Units are units of objective per one percent of violation of equation shown:

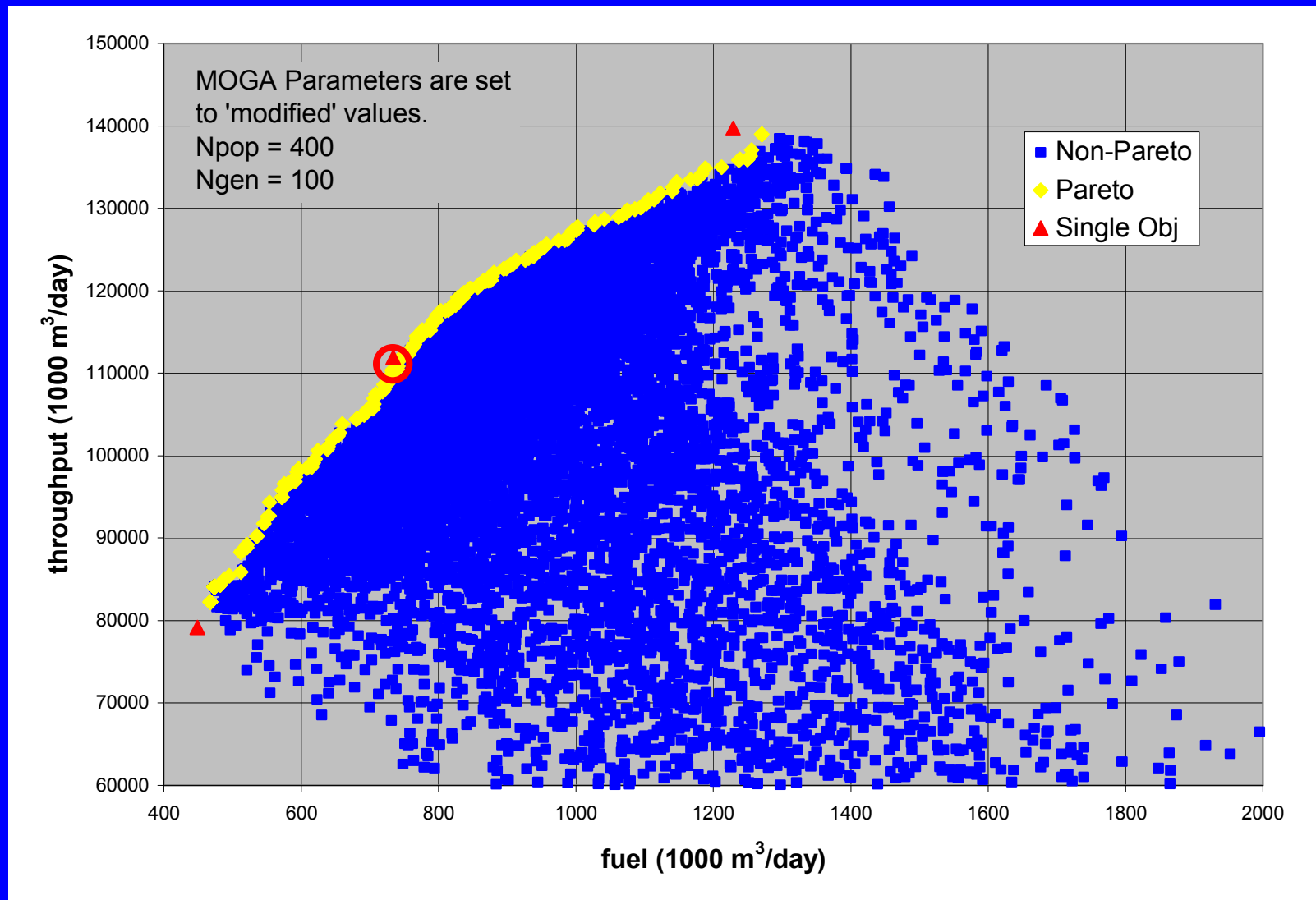
Single Objective



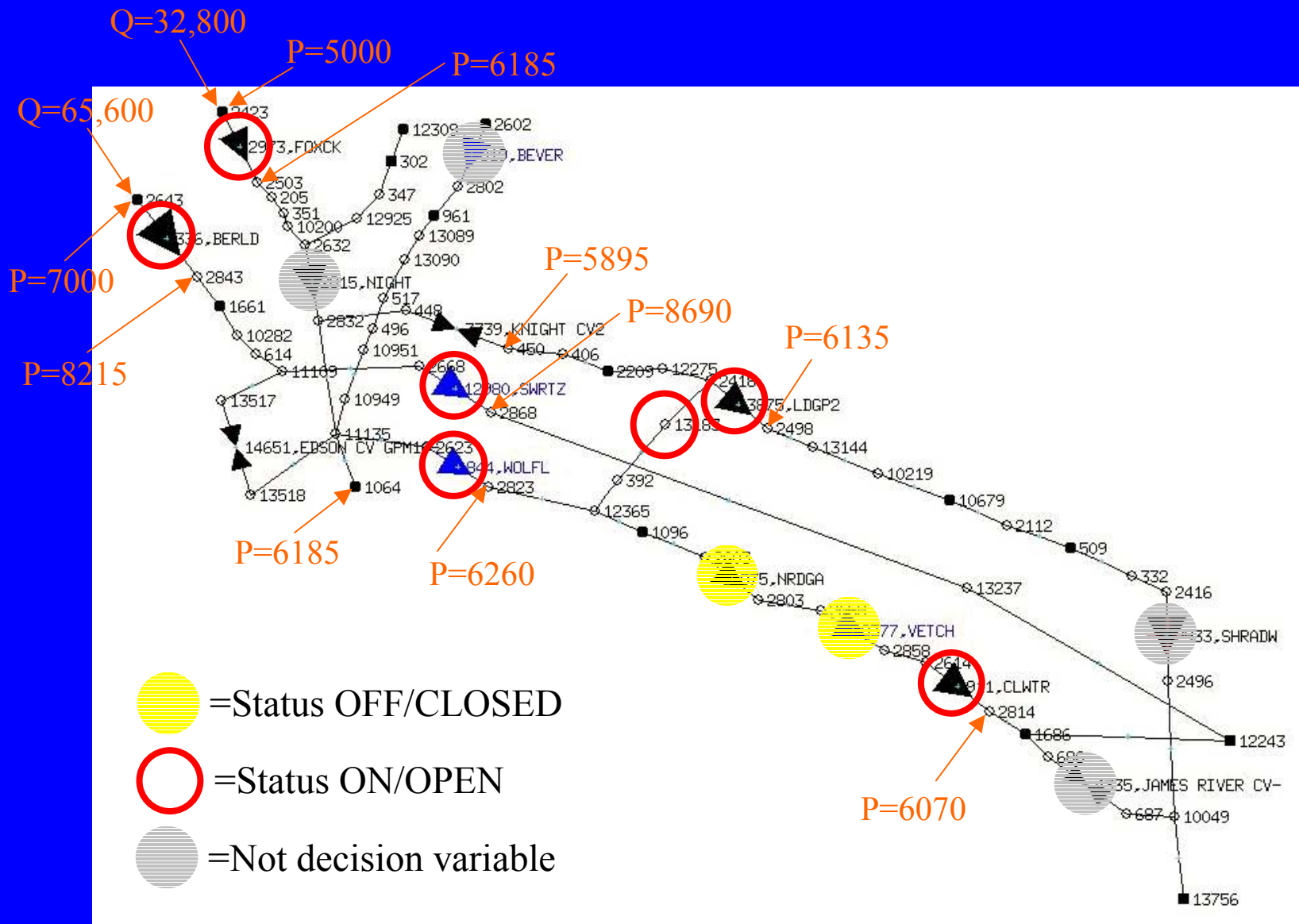
Single Objective



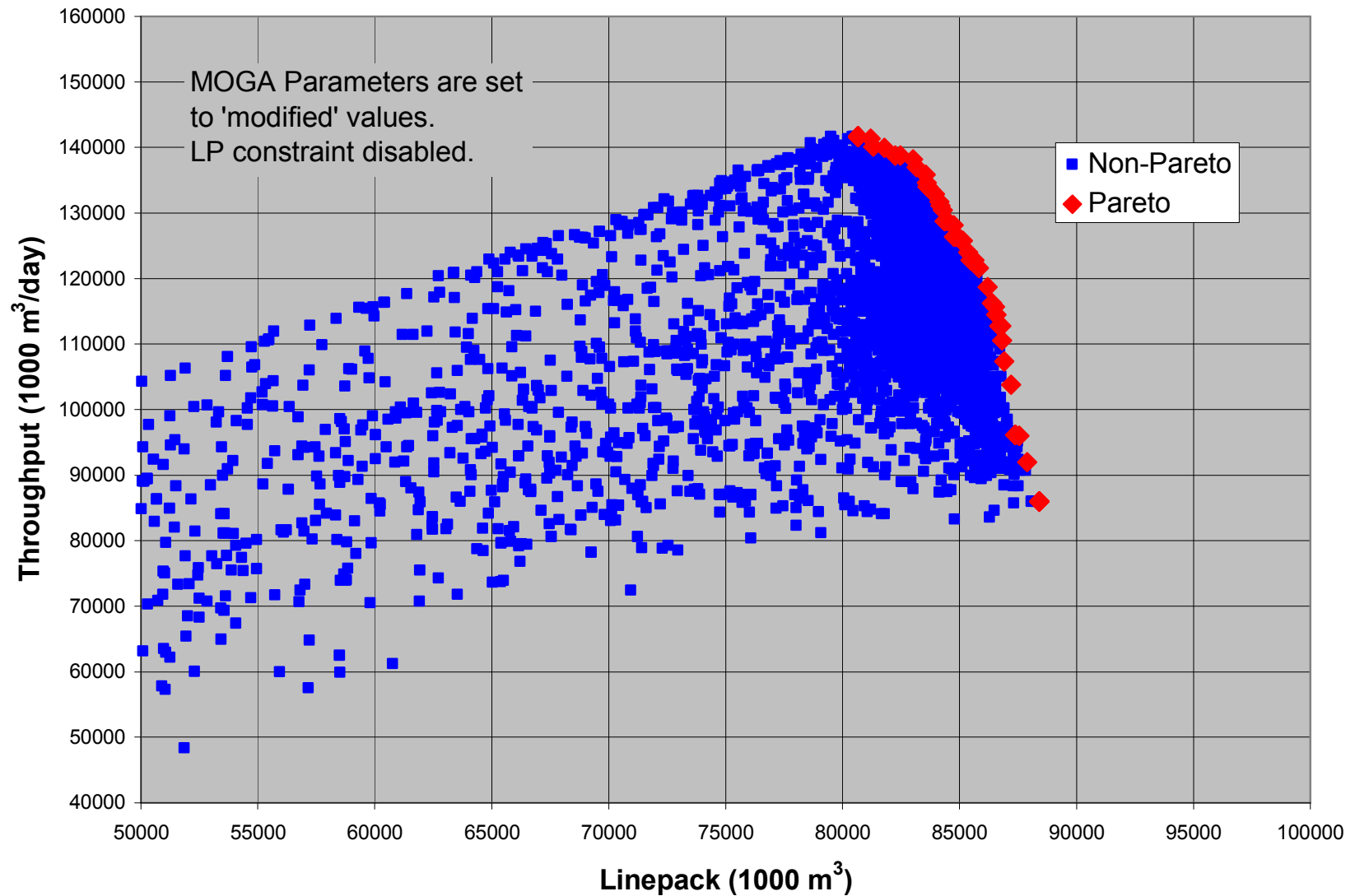
Two Objectives



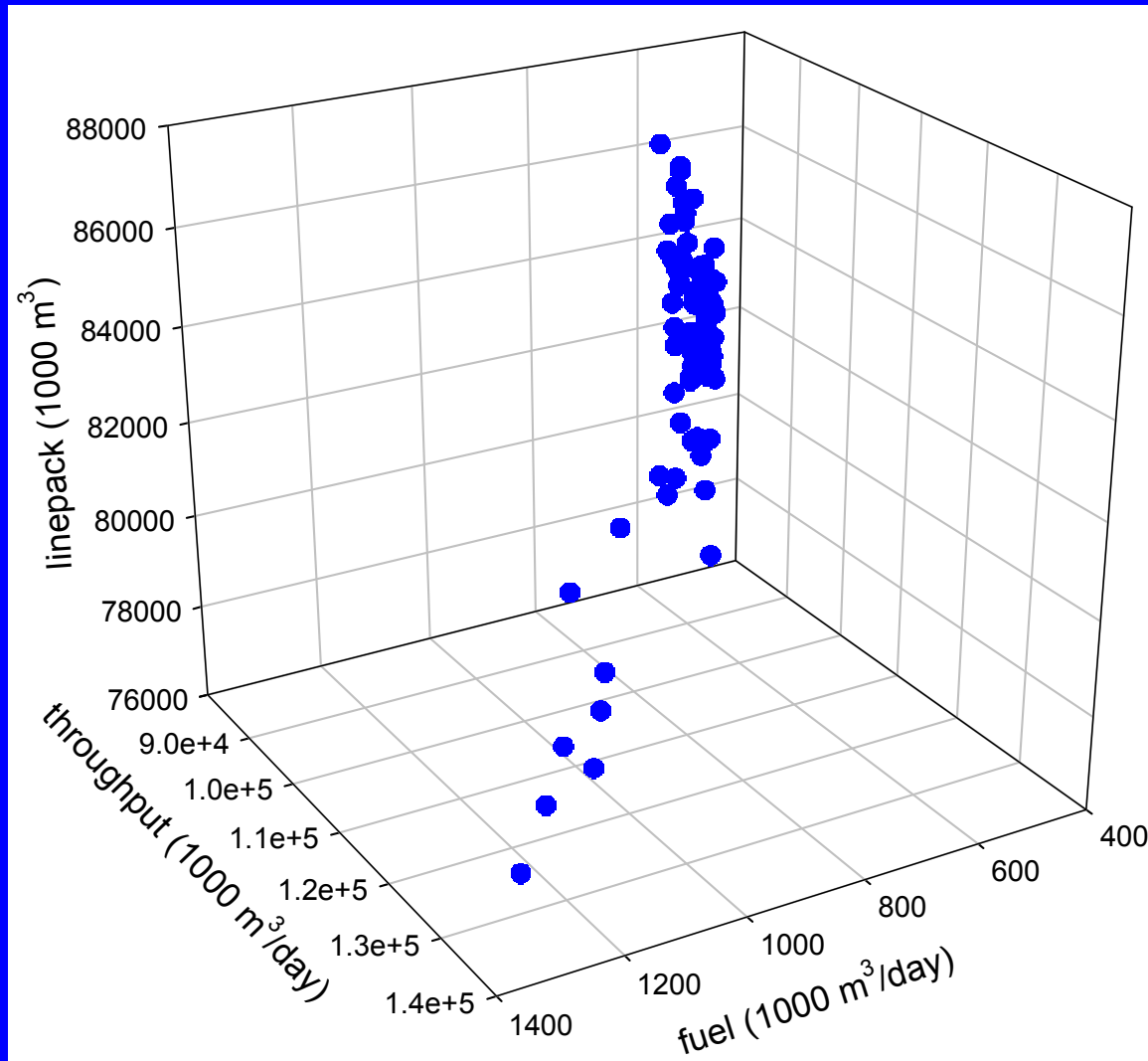
A Selected Pareto Case



Max Linepack & Max Throughput



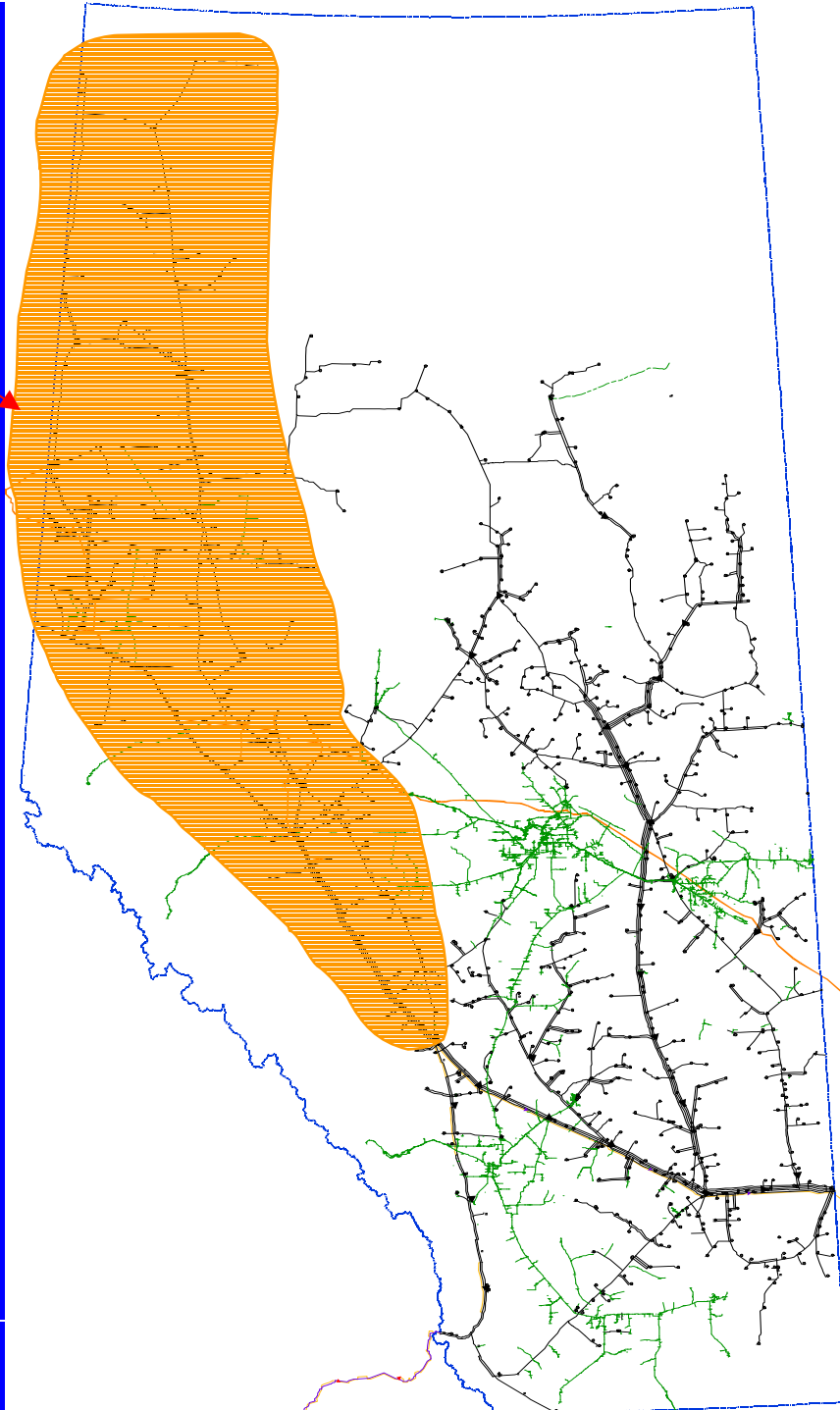
Three Objectives



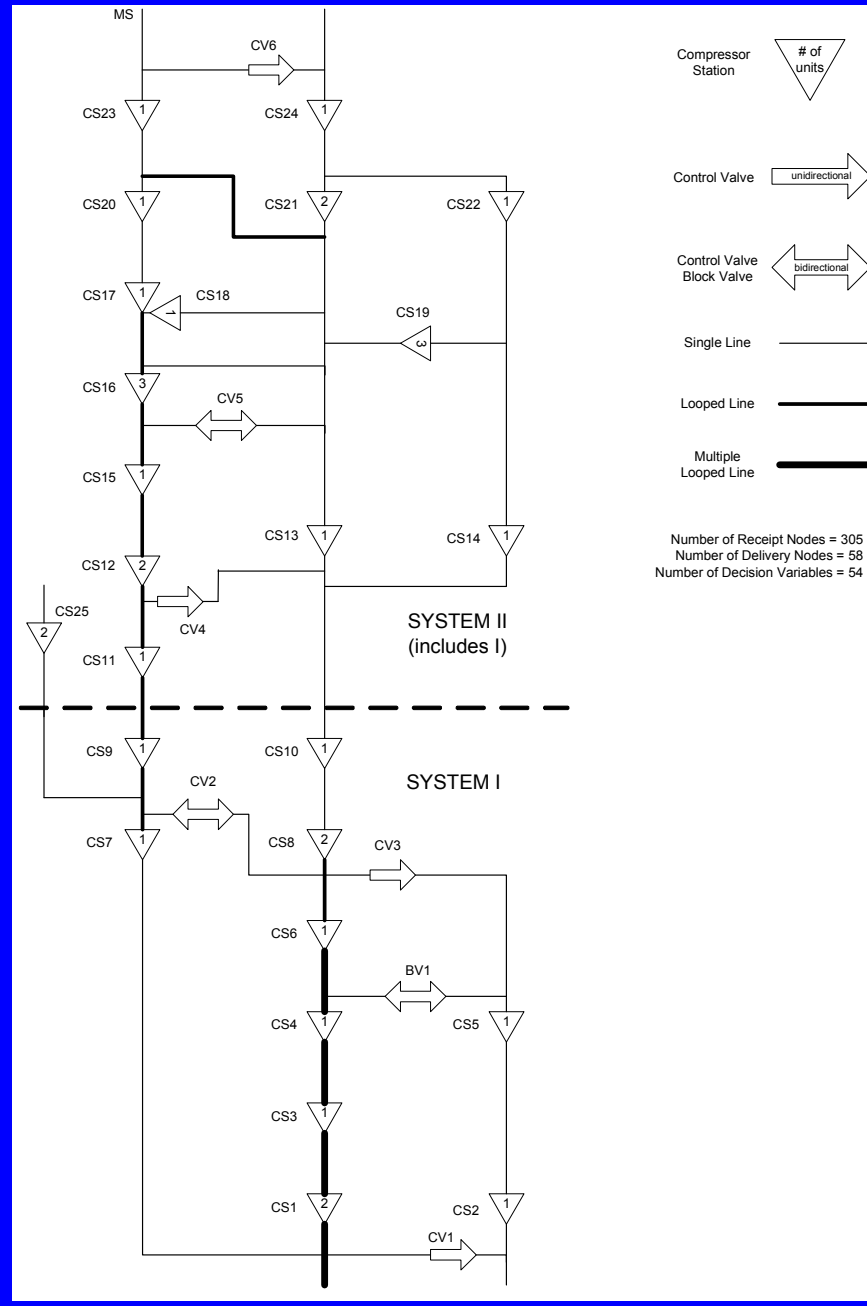
Example 2:

Notion of Dynamic Penalty Parameters

Example 2:

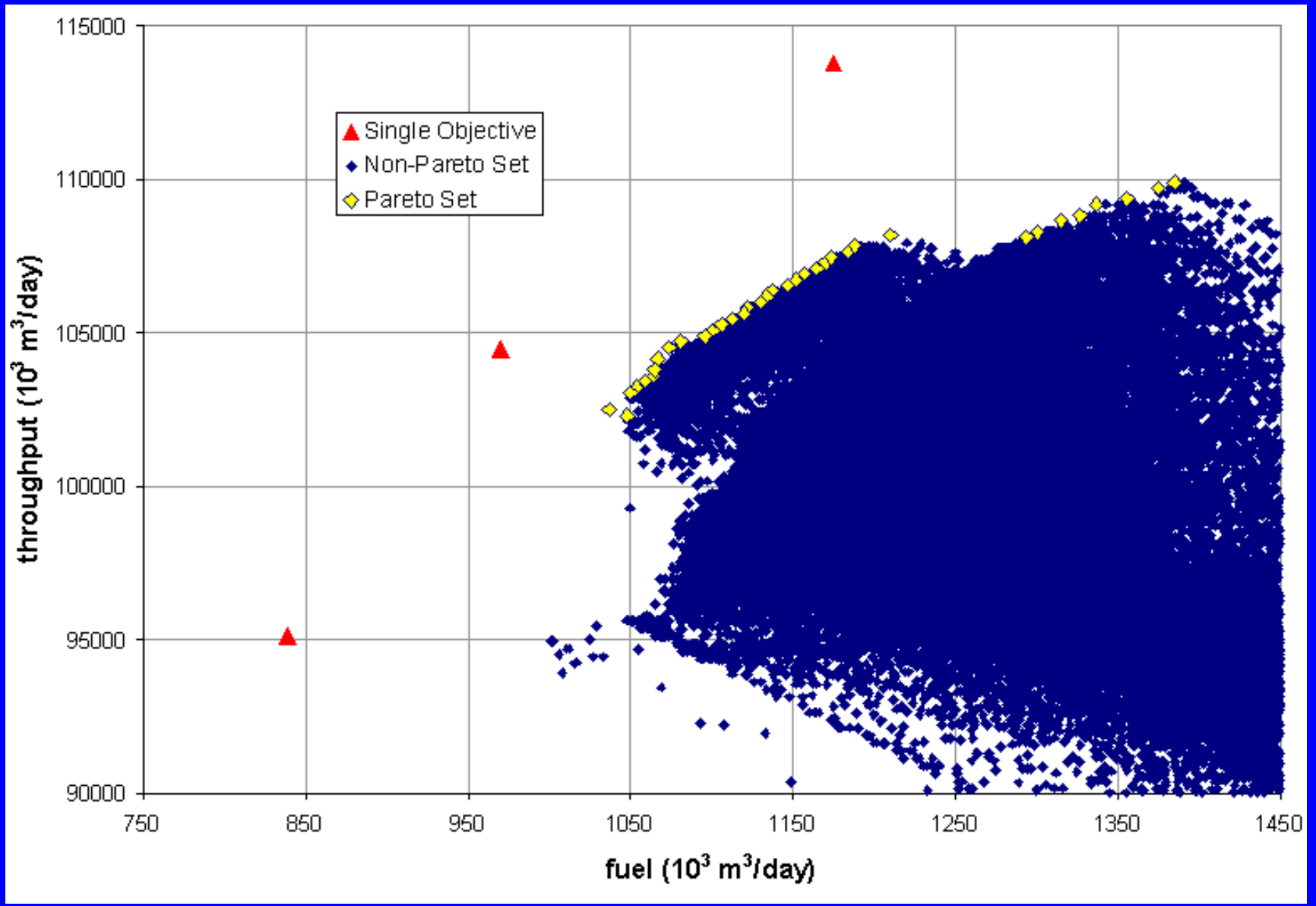


Example 2:



Decision Variables

- Decision Variables:
 - 1 flow variable
 - 6 control valve node pressures
 - **22 compressor** station control pressures (suction or discharge);
 - 22 compressor station statuses (on/off)
 - 3 block valve status (open/closed)
- Total of **54** decision variables
- Searching through 10^{78} possible design cases

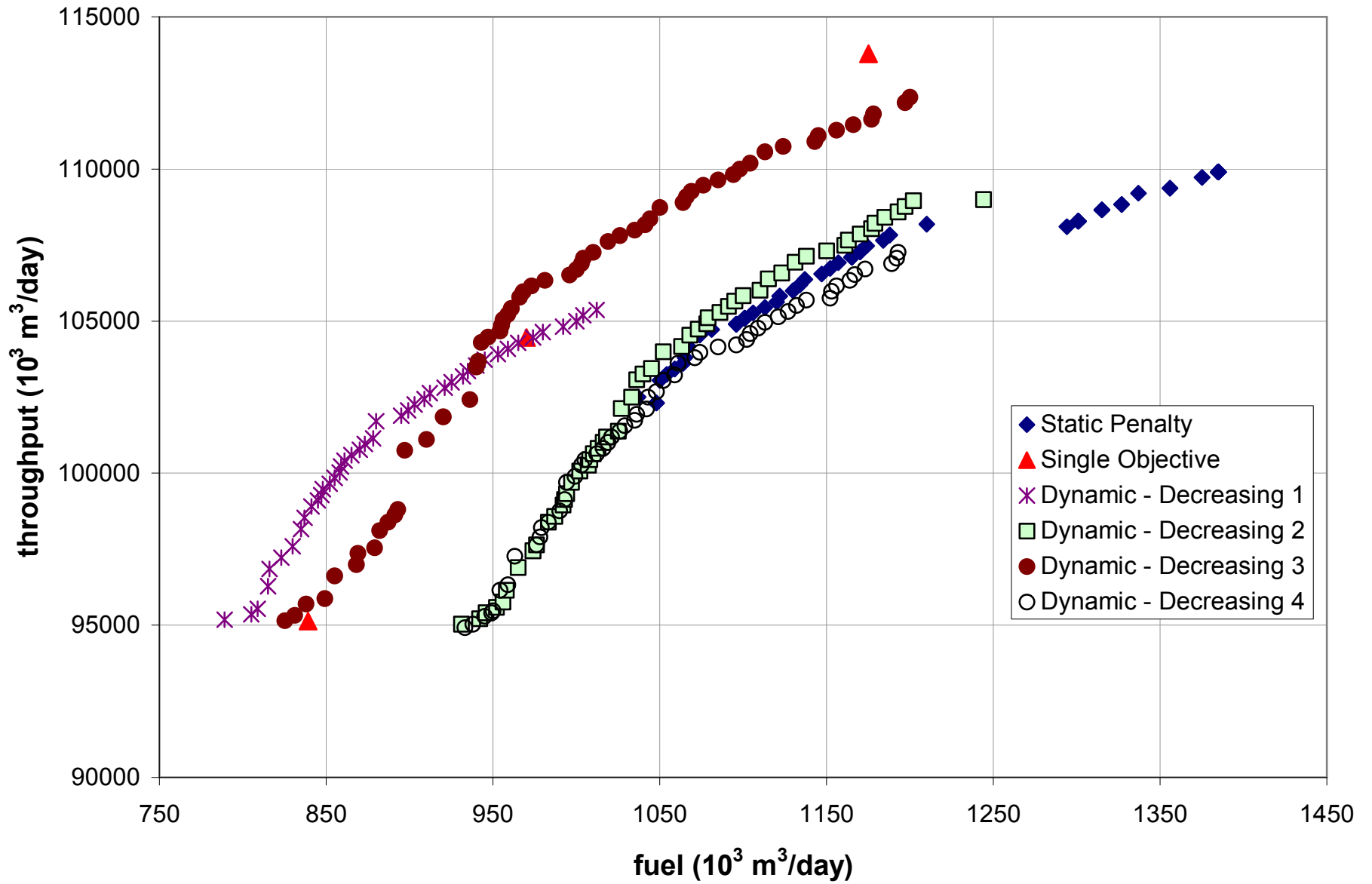


- Change the penalty scheme to incorporate a dynamic factor (DF) that can be changed with generations:

$$fitness = objective + DF \cdot \sum R_i \cdot Penalty_i$$

where :

$$DF = f(\text{Generation \#})$$

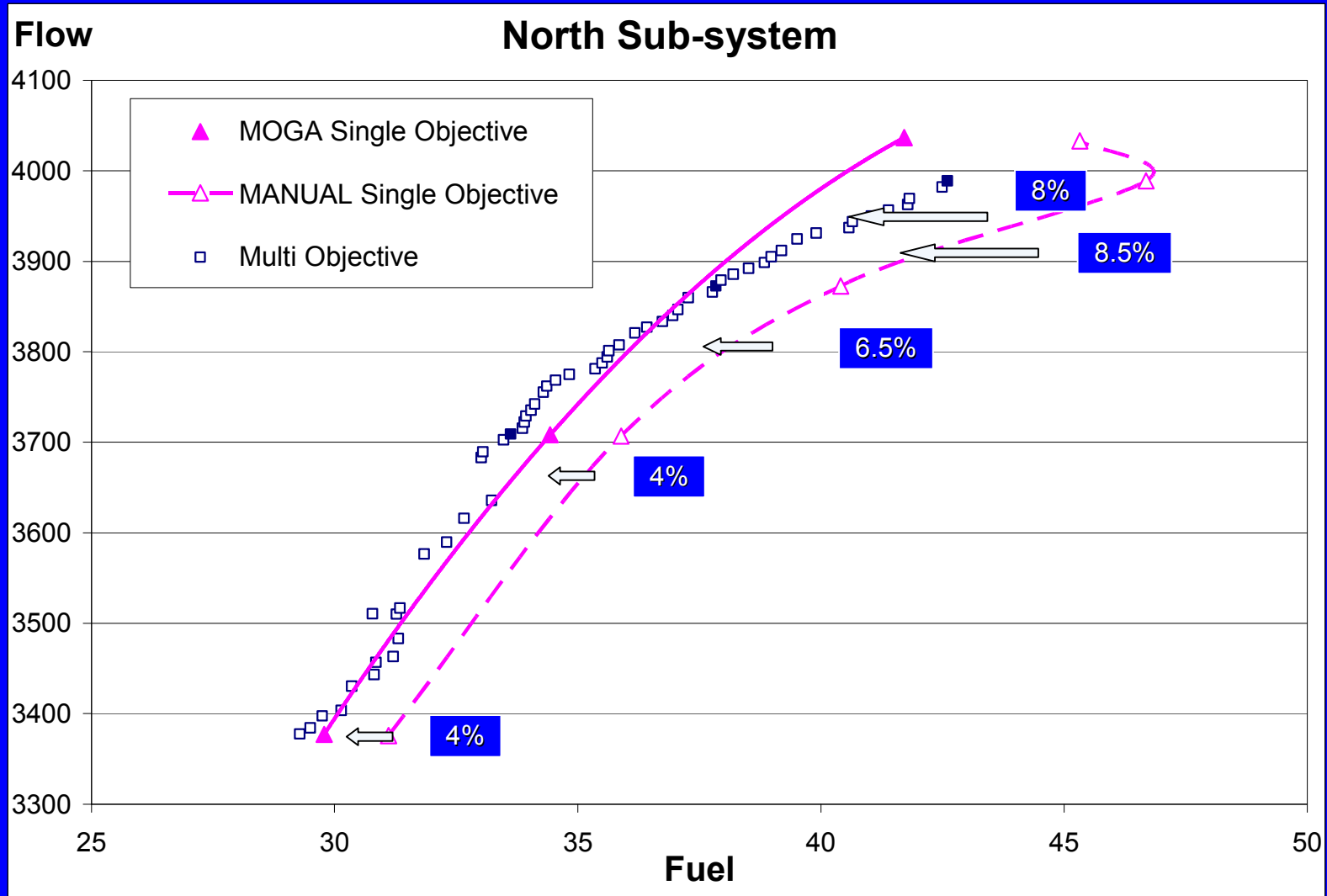


Computational Effort

- Computation time becomes a limiting factor as level of complexity of the system increases.
- Current processor: 2.8 GHz, 1 GB of 1066 MHz RAM, PC

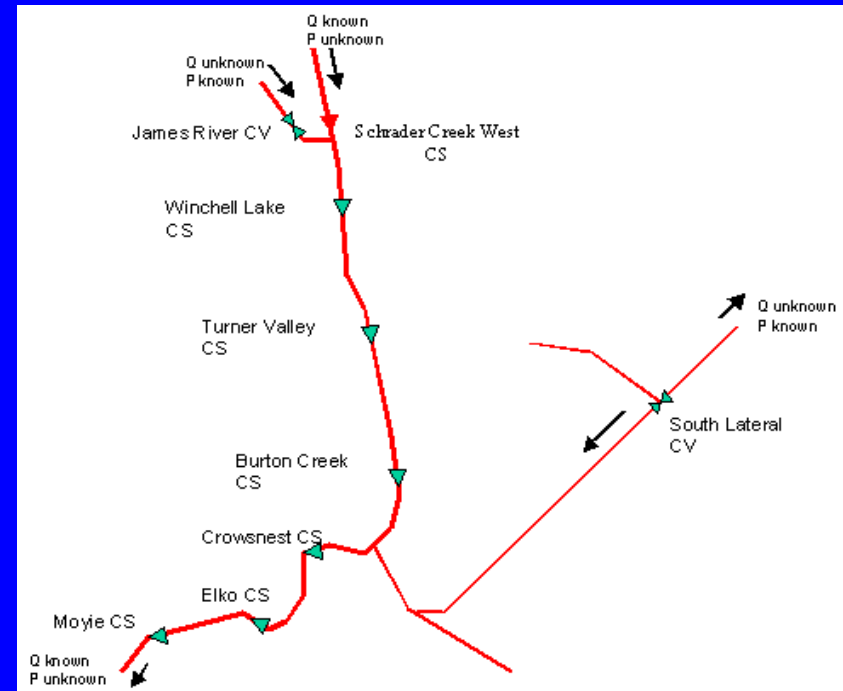
	Compressor model	Population size	Number of generations	Cases run simultaneously	Total time required
System 1	Block Power	200	50	1	3:10:00
	Block Power	400	100	1	9:20:00
	DSM	400	100	1	9:44:00
	DSM	400	100	4	7:08:00
System 2	Block Power	500	100	1	23:23:00
	DSM	500	100	1	29:58:00
	DSM	500	100	4	17:47:00
	DSM	2000	100	4	91:05:00
	DSM	500	200	4	37:07:00

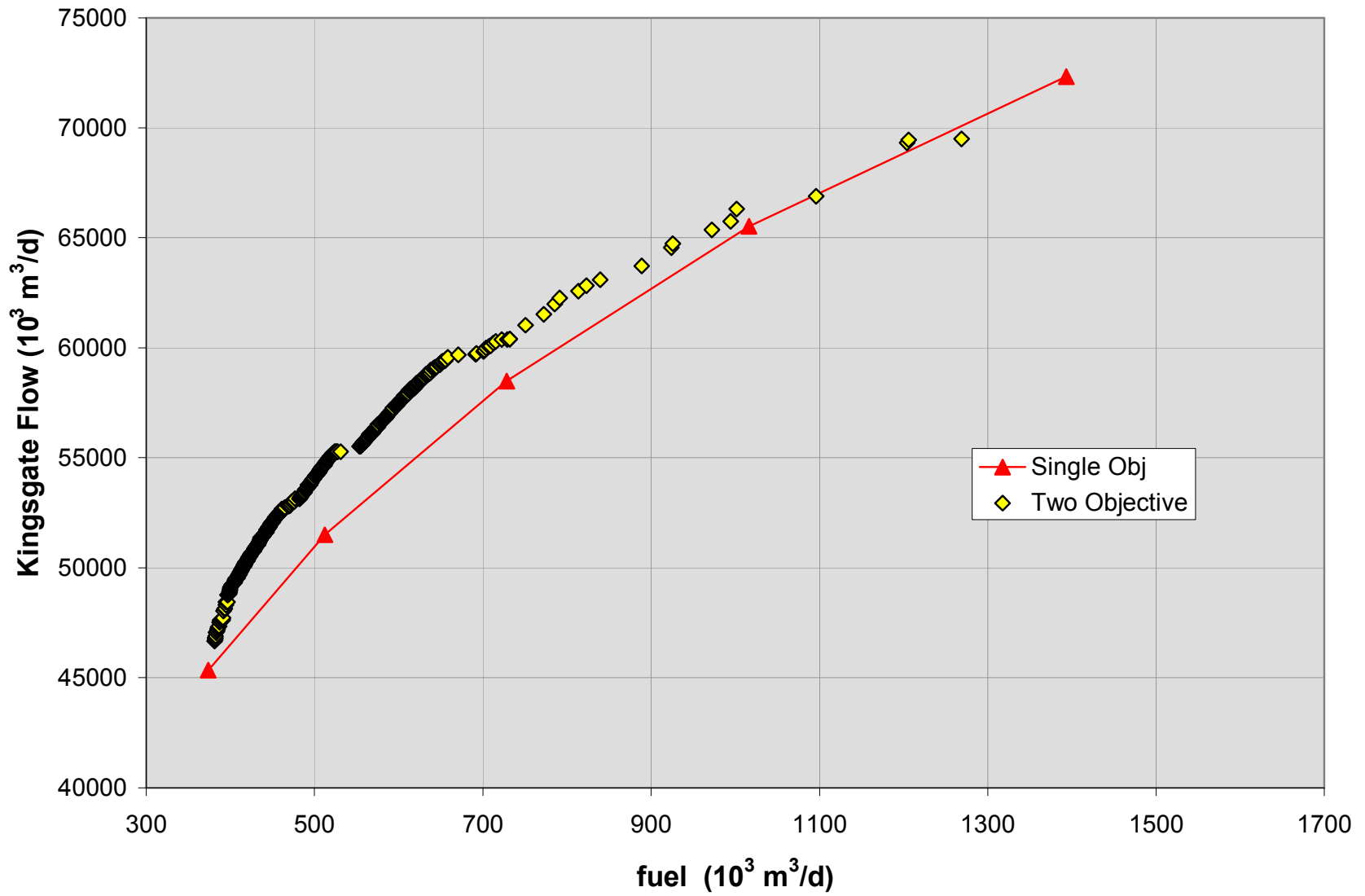
Results Validation



Third Example

- West Path Sub-System:
 - searching 10^{24} possible cases
 - single and two-objective
 - static penalty produced satisfactory results





Computational Effort

- Computation time becomes a limiting factor as level of complexity of the system increases.
- Current processor: 2.8 GHz, 1 GB of 1066 MHz RAM, PC

	Single Objective	Two Objective
NORTH Sub-system	GA, 500x200 static penalties ~2 days	GA, 1000x200 dynamic penalties ~4 days
WPATH Sub-system	GA, 500x100 static penalties ~5 hours	GA, 1000x200 static penalties ~1 day

Reducing Computation Time

- **Option A**: reduce number of design cases evaluated
- **Option B**: simplify model to reduce computational effort per case
- **Option C**: more computer power
- Combination of above

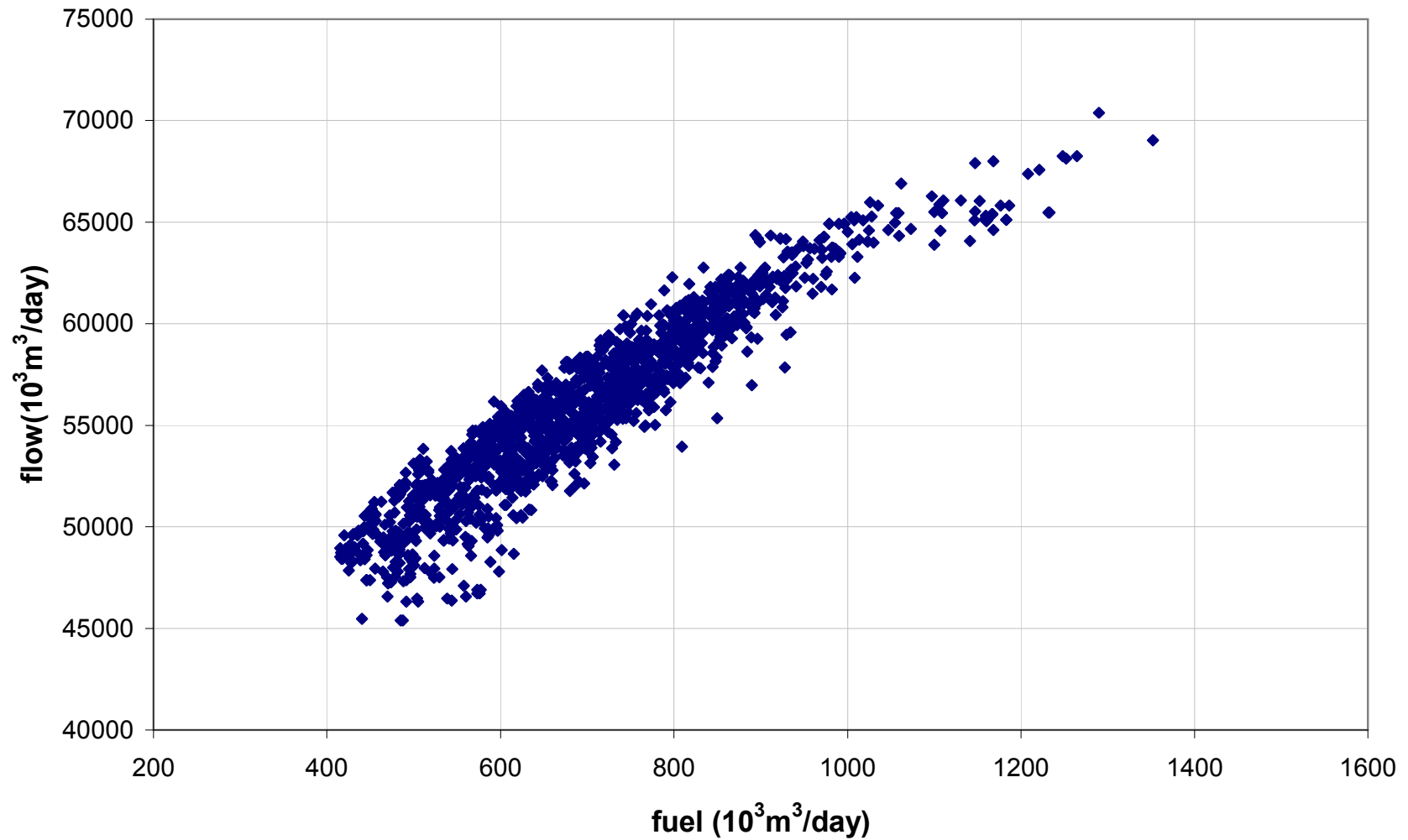
Surrogate Methods

- A combination of 'A' and 'B':
 - Hydraulic model:
 - High-fidelity model,
 - high computational effort.
 - Surrogate model:
 - Low-fidelity model,
 - lower detail,
 - “training” required,
 - low computational effort.

Surrogate Methods

- Test three low-fidelity (surrogate) models:
 - Kriging
 - Neural Networks
 - Quadratic Response Surface
- Training data from a short GA run (e.g. best population after 10 generations)

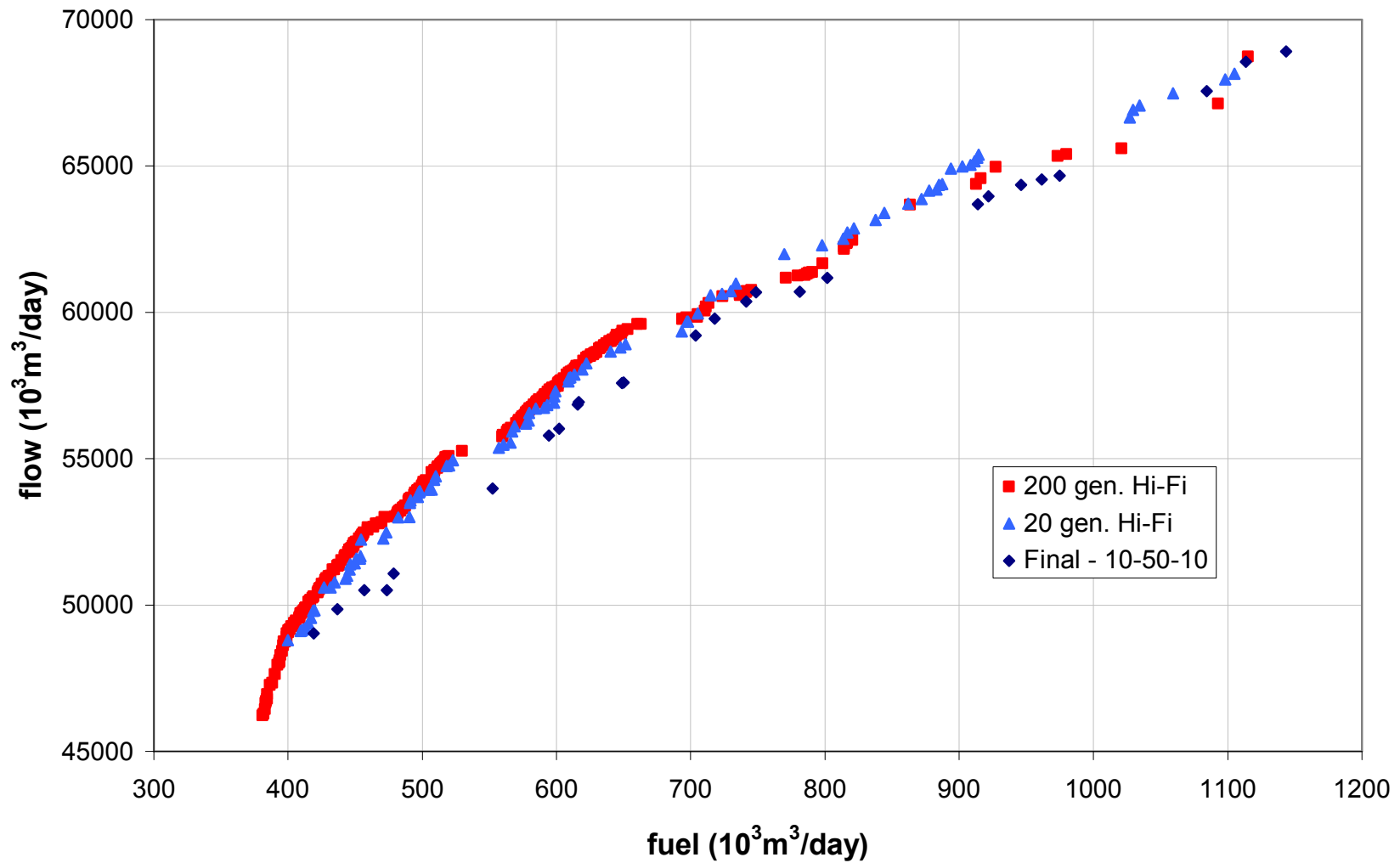
After 10 Gen. - Unpenalized Design Cases



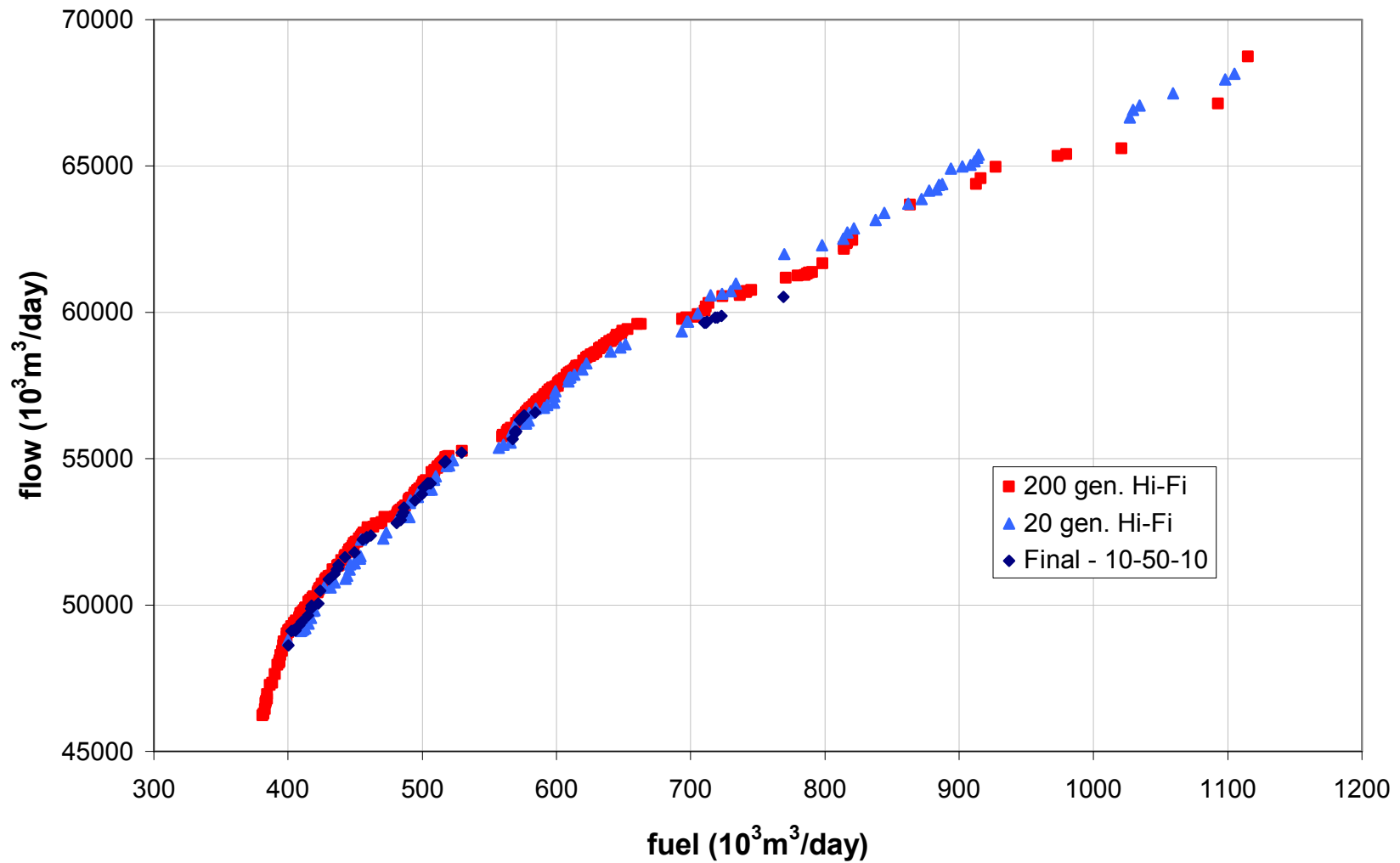
Surrogate Methods

- Each model was “trained”.
- 50 generations using surrogate.
- Best results fed back into additional 10 generations using hydraulic simulator.

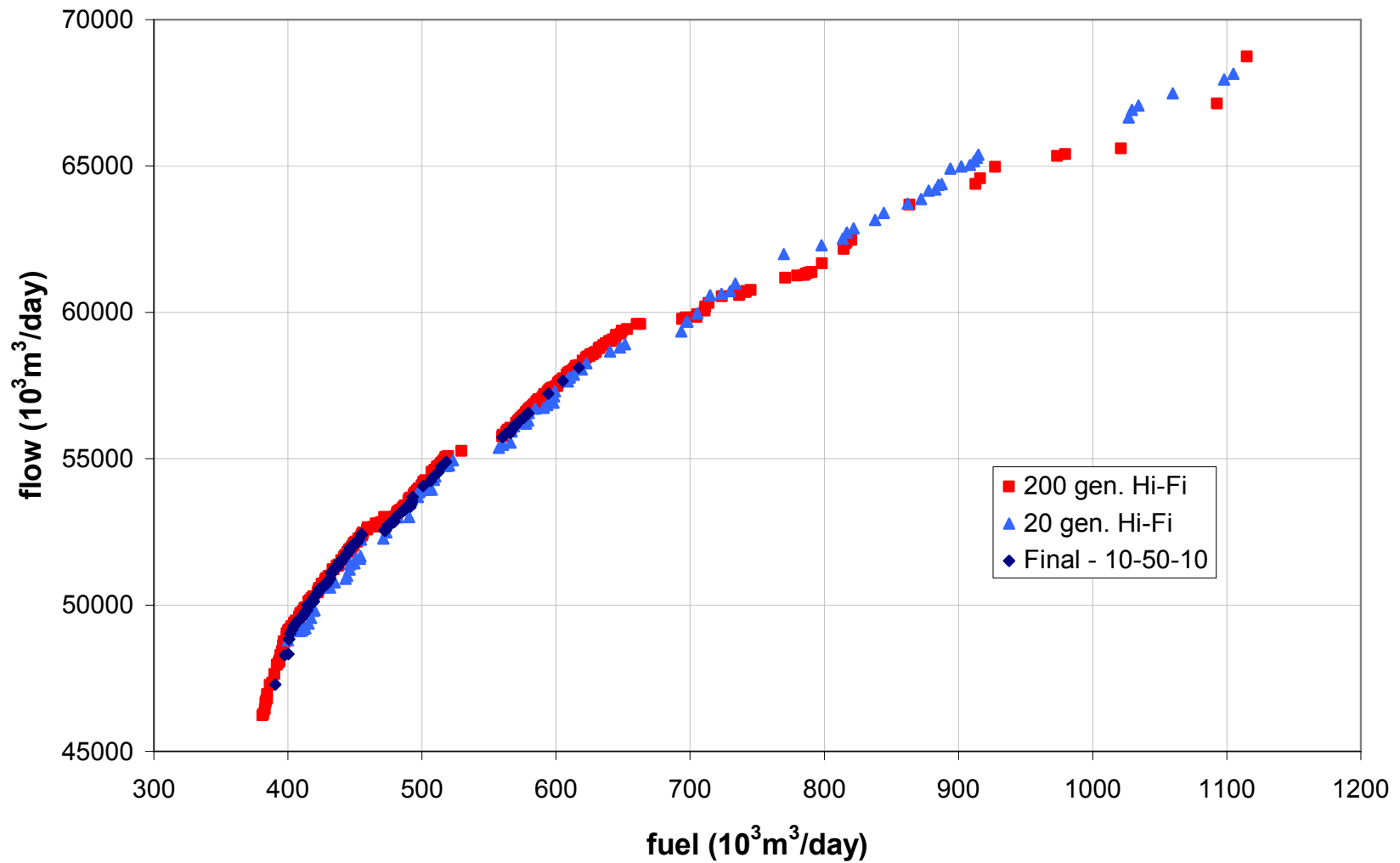
Flow vs. Fuel - Results from using Quadratic RSM Surrogate



Flow vs. Fuel - Results from using Kriging Surrogate



Flow vs. Fuel - Results from using Neural Network Surrogate



Computational Effort

- Benefit may not be significant:

	10 Hi-Fi	50 Lo-Fi	10 Hi-Fi	Total (hrs)
Quad. RSM	1.57	0.02	1.57	3.15
Neural Net	1.57	2.47	2.43	6.47
Kriging	1.57	1.30	1.45	4.32
20 Gen Hi-Fi only				3.05
200 Gen Hi-Fi only				35.00

Conclusions

- Application of GA is robust.
- Careful consideration to GA “tuning” parameters and proper constraint handling
- Application of surrogate methods can improve computational time.

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