# Stochastic models and control for power line temperature

## Dan Bienstock, Jose Blanchet and Juan Li

Columbia University

Allerton 2013

< < >> < </p>

Columbia

Bienstock, Blanchet, Li



• 2003 North American blackout: initiated by several line trips



Columbia

Bienstock, Blanchet, Li

- 2003 North American blackout: initiated by several line trips
- When a power line overheats it becomes exposed to several risk factors

イロト イヨト イヨト イ

- 2003 North American blackout: initiated by several line trips
- When a power line overheats it becomes exposed to several risk factors
- If the line overheats enough, it may sag and experience a contact/arc, which will cause a trip
- If overheating is detected, and is deemed risky, the line will may be preemptively tripped

- 2003 North American blackout: initiated by several line trips
- When a power line overheats it becomes exposed to several risk factors
- If the line overheats enough, it may sag and experience a contact/arc, which will cause a trip
- If overheating is detected, and is deemed risky, the line will may be preemptively tripped

Columbia

• What is risky?

- 2003 North American blackout: initiated by several line trips
- When a power line overheats it becomes exposed to several risk factors
- If the line overheats enough, it may sag and experience a contact/arc, which will cause a trip
- If overheating is detected, and is deemed risky, the line will may be preemptively tripped

Columbia

• What is risky? What is a critical temperature?

- 2003 North American blackout: initiated by several line trips
- When a power line overheats it becomes exposed to several risk factors
- If the line overheats enough, it may sag and experience a contact/arc, which will cause a trip
- If overheating is detected, and is deemed risky, the line will may be preemptively tripped
- What is risky? What is a critical temperature?
- 2003 event: critical temperatures estimates were sometimes incorrect.

• • • • • • • • • • • • •

• A comprehensive method for determining the temperature of a power line,

<ロ> <四> <四> <日> <日> <日</p>

• A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor

< < >> < </p>

• A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .

• • • • • • • • • • • • •

Columbia

• It attempts to account for:

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature,

(日) (同) (三) (

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor,

A B A A B A A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A

.∃ ▶ . ∢

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor, altitude of sun (and time of day),

A B A A B A A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A

.∃ ▶ . ∢

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor, altitude of sun (and time of day), density and viscosity of air,

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor, altitude of sun (and time of day), density and viscosity of air, several other factors.

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor, altitude of sun (and time of day), density and viscosity of air, several other factors.
- It also relies on the heat equation for a "static" calculation.

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor, altitude of sun (and time of day), density and viscosity of air, several other factors.
- It also relies on the heat equation for a "static" calculation.

Columbia

• Note: power lines can be more than 100 miles long.

- A comprehensive method for determining the temperature of a power line, as a function of current and pause physical properties of the conductor .
- It attempts to account for: wind, and ambient temperature, day of the year, latitude and longitude, angle between wind and conductor, altitude of sun (and time of day), density and viscosity of air, several other factors.
- It also relies on the heat equation for a "static" calculation.

< < >> < </p>

- Note: power lines can be more than 100 miles long.
- How can we account for data uncertainty, errors, unavailability?

・ロト ・回ト ・ヨト ・ヨト

- Line modeled as one-dimensional object parameterized by x, 0 ≤ x ≤ L.
- Time domain:  $[0, \tau]$

・ロト ・回ト ・ヨト ・ヨト

- Line modeled as one-dimensional object parameterized by x, 0 ≤ x ≤ L.
- Time domain:  $[0, \tau]$  (for example: OPF intervals)

- Line modeled as one-dimensional object parameterized by x, 0 ≤ x ≤ L.
- Time domain:  $[0, \tau]$  (for example: OPF intervals)
- I(t) = current at time t, T(x, t) = temperature at x at time t.

・ロト ・回ト ・ヨト ・ヨト

- Line modeled as one-dimensional object parameterized by x, 0 ≤ x ≤ L.
- Time domain:  $[0, \tau]$  (for example: OPF intervals)
- I(t) = current at time t, T(x, t) = temperature at x at time t.
- Heat equation:

$$\frac{\partial T(x,t)}{\partial t} = \kappa \frac{\partial^2 T(x,t)}{\partial x^2} + \alpha I^2(t) - \nu (T(x,t) - T^{ext}(x,t)),$$

where  $\kappa \ge 0$ ,  $\alpha \ge 0$  and  $\nu \ge 0$  are (line dependent) constants, and  $T^{ext}(x, t)$  is the ambient temperature at (x, t)

・ロト ・回ト ・ヨト ・ヨト

Heat equation:

$$\frac{\partial T(x,t)}{\partial t} = \kappa \frac{\partial^2 T(x,t)}{\partial x^2} + \alpha I^2(t) - \nu (T(x,t) - T^{ext}(x,t)).$$

・ロト ・回ト ・ヨト ・ヨト

æ

Columbia

Bienstock, Blanchet, Li

Heat equation:

$$\frac{\partial T(x,t)}{\partial t} = \kappa \frac{\partial^2 T(x,t)}{\partial x^2} + \alpha I^2(t) - \nu (T(x,t) - T^{ext}(x,t)).$$

IEEE 738, other authors:

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2(t) - \nu (T(x,t) - T^{ext}(x,t)).$$

This paper:

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h(x)}).$$

< ロ > < 回 > < 回 > < 回 > < 回 >

Columbia

Bienstock, Blanchet, Li

Heat equation:

$$\frac{\partial T(x,t)}{\partial t} = \kappa \frac{\partial^2 T(x,t)}{\partial x^2} + \alpha I^2(t) - \nu (T(x,t) - T^{ext}(x,t)).$$

IEEE 738, other authors:

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2(t) - \nu (T(x,t) - T^{ext}(x,t)).$$

This paper:

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

< ロ > < 回 > < 回 > < 回 > < 回 >

Columbia

h(x) = a random variable, at x.

**This paper:** stochasticity in the spatial domain (x)

Columbia

**CDC:** stochasticity in the time domain (t)

Bienstock, Blanchet, Li

**This paper:** stochasticity in the spatial domain (x)

**CDC:** stochasticity in the time domain (t)

**The goal:** algorithm- and data-driven estimates for "safe" current/temperature limits

(日) (同) (三) (三)

$$\frac{\partial T(x,t)}{\partial t} = \alpha l^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L], t \in [0, \tau]$ 

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ ●臣 - のへの

Columbia

Bienstock, Blanchet, Li

Heat

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L]$ ,  $t \in [0, \tau]$ 

Integrate and divide by L, get

$$\frac{1}{L}\int_0^L \frac{\partial T(x,t)}{\partial t}dx = \alpha l^2(t) - \frac{\nu}{L}\int_0^L T(x,t)dx + \frac{\nu}{L}\int_0^L G(\mathbf{h}(\mathbf{x}))dx.$$

< ロ > < 回 > < 回 > < 回 > < 回 >

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L]$ ,  $t \in [0, \tau]$ 

Integrate and divide by L, get

$$\frac{1}{L}\int_{0}^{L}\frac{\partial T(x,t)}{\partial t}dx = \alpha l^{2}(t) - \frac{\nu}{L}\int_{0}^{L}T(x,t)dx + \frac{\nu}{L}\int_{0}^{L}G(\mathbf{h}(\mathbf{x}))dx.$$
$$\frac{1}{L}\int_{0}^{L}\frac{\partial T(x,t)}{\partial t}dx =$$

< ロ > < 回 > < 回 > < 回 > < 回 >

Columbia

Bienstock, Blanchet, Li

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L]$ ,  $t \in [0, \tau]$ 

Integrate and divide by L, get

$$\frac{1}{L} \int_{0}^{L} \frac{\partial T(x,t)}{\partial t} dx = \alpha l^{2}(t) - \frac{\nu}{L} \int_{0}^{L} T(x,t) dx + \frac{\nu}{L} \int_{0}^{L} G(\mathbf{h}(\mathbf{x})) dx.$$
$$\frac{1}{L} \int_{0}^{L} \frac{\partial T(x,t)}{\partial t} dx = \frac{d}{dt} \frac{1}{L} \int_{0}^{L} T(x,t) dx = \frac{d\mathbf{H}(\mathbf{t})}{dt}.$$
$$\mathbf{H}(\mathbf{t}) \triangleq \frac{1}{L} \int_{0}^{L} T(x,t) dx \quad (\text{average internal line temperature at t})$$

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L]$ ,  $t \in [0, \tau]$ 

Integrate and divide by L, get

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha l^2(t) - \nu \mathbf{H}(\mathbf{t}) + \frac{\nu}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x}.$$

 $\mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) dx$  (average ambient temperature,

▲ロト ▲御 ト ▲ 臣 ト ▲ 臣 ト → 臣 → のへ()

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L]$ ,  $t \in [0, \tau]$ 

Integrate and divide by L, get

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha l^2(t) - \nu \mathbf{H}(\mathbf{t}) + \frac{\nu}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x}.$$

 $\mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) dx \quad (\text{average ambient temperature, random!})$ 

・ロト (個) (目) (目) (日) (の)

$$\frac{\partial T(x,t)}{\partial t} = \alpha I^2 - \nu (T(x,t) - G(\mathbf{h}(\mathbf{x}))).$$

Recall:  $x \in [0, L]$ ,  $t \in [0, \tau]$ 

Integrate and divide by L, get

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha l^2(t) - \nu \mathbf{H}(\mathbf{t}) + \frac{\nu}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x}$$

 $\mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) dx \quad (\text{average ambient temperature, random!})$ 

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha I^2(t) - \nu \mathbf{H}(\mathbf{t}) + \nu \mathbf{R}.$$

・ロン ・四 と ・ ヨ と ・ ヨ と …

#### Once more

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha I^2(t) - \nu \mathbf{H}(\mathbf{t}) + \nu \mathbf{R}.$$
  
$$\mathbf{H}(\mathbf{t}) \triangleq \frac{1}{L} \int_0^L T(\mathbf{x}, t) d\mathbf{x}, \quad \mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x},$$

ъ.

#### Once more

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha I^2(t) - \nu \mathbf{H}(\mathbf{t}) + \nu \mathbf{R}.$$
$$\mathbf{H}(\mathbf{t}) \triangleq \frac{1}{L} \int_0^L T(\mathbf{x}, t) d\mathbf{x}, \quad \mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x},$$

#### Solution:

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha I^2(s) ds + R(1-e^{-\nu t}) + C e^{-\nu t},$$

where

$$C = \mathbf{H}(\mathbf{0}) = \frac{1}{L} \int_0^L T(x,0) dx.$$

Columbia

2

メロト メポト メヨト メヨト
#### Once more

.....

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha I^2(t) - \nu \mathbf{H}(\mathbf{t}) + \nu \mathbf{R}.$$
$$\mathbf{H}(\mathbf{t}) \triangleq \frac{1}{L} \int_0^L T(\mathbf{x}, t) d\mathbf{x}, \quad \mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x},$$

# Solution:

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha I^2(s) ds + R(1-e^{-\nu t}) + C e^{-\nu t},$$

where

$$C=\mathbf{H}(\mathbf{0})=\frac{1}{L}\int_0^L T(x,0)dx.$$

・ロト ・回ト ・ヨト ・ヨト

э

Columbia

**Control goal:** make I(t) "large",

#### Once more

$$\frac{d\mathbf{H}(\mathbf{t})}{dt} = \alpha l^2(t) - \nu \mathbf{H}(\mathbf{t}) + \nu \mathbf{R}.$$
$$\mathbf{H}(\mathbf{t}) \triangleq \frac{1}{L} \int_0^L T(\mathbf{x}, t) d\mathbf{x}, \quad \mathbf{R} \triangleq \frac{1}{L} \int_0^L G(\mathbf{h}(\mathbf{x})) d\mathbf{x},$$

# Solution:

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha I^2(s) ds + R(1-e^{-\nu t}) + C e^{-\nu t},$$

where

$$C = \mathbf{H}(\mathbf{0}) = \frac{1}{L} \int_0^L T(x,0) dx.$$

**Control goal:** make I(t) "large", but with  $P\left(\max_{t \in [0,\tau]} \mathbf{H}(\mathbf{t}) > k\right) \leq \epsilon$ 

< ロ > < 回 > < 回 > < 回 > < 回 >

Columbia

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha \bar{I}^2(s) ds + R(1-e^{-\nu t}) + Ce^{-\nu t},$$

where

$$C=\mathbf{H}(\mathbf{0})=\frac{1}{L}\int_0^L T(x,0)dx.$$

・ロト ・回ト ・ヨト ・ヨト

э

Columbia

Constant current  $\Rightarrow$  **H(t)** =  $(\frac{\alpha}{\nu}\overline{l}^2 + \mathbf{R})(1 - e^{-\nu t}) + Ce^{-\nu t}$ 

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha \bar{I}^2(s) ds + R(1-e^{-\nu t}) + Ce^{-\nu t},$$

where

$$C = \mathbf{H}(\mathbf{0}) = \frac{1}{L} \int_0^L T(x, 0) dx.$$

・ロト ・回ト ・ヨト ・ヨト

э

Columbia

Constant current  $\Rightarrow$  **H**(t) =  $(\frac{\alpha}{\nu}\overline{l}^2 + \mathbf{R})(1 - e^{-\nu t}) + Ce^{-\nu t}$ 

So, H'(t) > 0 for  $\overline{I}$  large enough,

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha \bar{I}^2(s) ds + R(1-e^{-\nu t}) + Ce^{-\nu t},$$

where

$$C = \mathbf{H}(\mathbf{0}) = \frac{1}{L} \int_0^L T(x, 0) dx.$$

・ロト ・回ト ・ヨト ・ヨト

Columbia

Constant current  $\Rightarrow$  **H(t)** =  $(\frac{\alpha}{\nu}\overline{I}^2 + \mathbf{R})(1 - e^{-\nu t}) + Ce^{-\nu t}$ 

So, H'(t) > 0 for  $\overline{I}$  large enough, (and of constant sign for any  $\overline{I}$ ).

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha \bar{I}^2(s) ds + R(1-e^{-\nu t}) + Ce^{-\nu t},$$

where

$$C=\mathbf{H}(\mathbf{0})=\frac{1}{L}\int_0^L T(x,0)dx.$$

・ロン ・回 と ・ ヨン ・ ヨン …

Columbia

Constant current  $\Rightarrow$  **H**(**t**) =  $(\frac{\alpha}{\nu}\overline{l}^2 + \mathbf{R})(1 - e^{-\nu t}) + Ce^{-\nu t}$ 

So, H'(t) > 0 for  $\overline{I}$  large enough, (and of constant sign for any  $\overline{I}$ ).

So,  $P(\max_{t \in [0,\tau]} \mathbf{H}(\mathbf{t}) > k) \le \epsilon$  equivalent to  $P(\mathbf{H}(\boldsymbol{\tau}) > k) \le \epsilon$ .

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha \bar{I}^2(s) ds + R(1-e^{-\nu t}) + Ce^{-\nu t},$$

where

$$C=\mathbf{H}(\mathbf{0})=\frac{1}{L}\int_0^L T(x,0)dx.$$

Constant current  $\Rightarrow$  **H**(**t**) =  $(\frac{\alpha}{\nu}\overline{I}^2 + \mathbf{R})(1 - e^{-\nu t}) + Ce^{-\nu t}$ 

So, H'(t) > 0 for  $\overline{I}$  large enough, (and of constant sign for any  $\overline{I}$ ).

So,  $P(\max_{t \in [0,\tau]} \mathbf{H}(\mathbf{t}) > k) \le \epsilon$  equivalent to  $P(\mathbf{H}(\boldsymbol{\tau}) > k) \le \epsilon$ .

#### Solution:

$$\overline{I}^2 \leq rac{
u}{lpha} rac{k - C e^{-
u au} - 
ho_\epsilon (1 - e^{-
u au})}{1 - e^{-
u au}}$$

・ロン ・回 と ・ ヨン ・ ヨン …

Columbia

$$H(t) = \int_0^t e^{-\nu(t-s)} \alpha \bar{I}^2(s) ds + R(1-e^{-\nu t}) + Ce^{-\nu t},$$

where

$$C = \mathbf{H}(\mathbf{0}) = \frac{1}{L} \int_0^L T(x, 0) dx.$$

Constant current  $\Rightarrow$  **H**(**t**) =  $(\frac{\alpha}{\nu}\overline{I}^2 + \mathbf{R})(1 - e^{-\nu t}) + Ce^{-\nu t}$ 

So, H'(t) > 0 for  $\overline{I}$  large enough, (and of constant sign for any  $\overline{I}$ ).

So,  $P(\max_{t \in [0,\tau]} \mathbf{H}(\mathbf{t}) > k) \le \epsilon$  equivalent to  $P(\mathbf{H}(\boldsymbol{\tau}) > k) \le \epsilon$ .

#### Solution:

$$\overline{I}^2 \leq \frac{\nu}{\alpha} \frac{k - Ce^{-\nu\tau} - \rho_\epsilon (1 - e^{-\nu\tau})}{1 - e^{-\nu\tau}} = L(\tau, k)$$

・ロン ・回 と ・ ヨン ・ ヨン …

◆□> ◆□> ◆目> ◆目> ◆目> ○○○

Columbia

# Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

- \* ロ > \* 個 > \* 注 > \* 注 > - 注 - のへ(

Columbia

### Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

1. At time  $\tau = 0$ , we compute values  $I_1$ , and  $I_{2,i}$  for i = 1, 2, ..., n. These values are used as follows:

(4日) (日) (日) (日) (日)

### Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

1. At time  $\tau = 0$ , we compute values  $I_1$ , and  $I_{2,i}$  for i = 1, 2, ..., n. These values are used as follows:

イロト イポト イヨト イヨト

Columbia

2. For all  $t \in [0, \tau/2]$ , we set  $I(t) = I_1$ .

#### Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

- 1. At time  $\tau = 0$ , we compute values  $I_1$ , and  $I_{2,i}$  for i = 1, 2, ..., n. These values are used as follows:
- 2. For all  $t \in [0, \tau/2]$ , we set  $I(t) = I_1$ .
- 3. At time  $\tau/2$ , we observe the value of **R**. Assuming **R** =  $r_i$ , then for all  $t \in [\tau/2, \tau]$ , we set  $I(t) = I_{2,i}$ .

< ロ > < 同 > < 回 > < 回 >

Columbia

#### Goals:

(a) 
$$P(\mathbf{H}(\boldsymbol{\tau}) > k) < \epsilon$$
.

#### Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

- 1. At time  $\tau = 0$ , we compute values  $l_1$ , and  $l_{2,i}$  for i = 1, 2, ..., n. These values are used as follows:
- 2. For all  $t \in [0, \tau/2]$ , we set  $I(t) = I_1$ .
- 3. At time  $\tau/2$ , we observe the value of **R**. Assuming **R** =  $r_i$ , then for all  $t \in [\tau/2, \tau]$ , we set  $I(t) = I_{2,i}$ .

< < >> < </p>

Columbia

#### Goals:

(a) P(H(τ) > k) < ε. k smaller than critical temperature</li>
(b) l<sub>1</sub> ≤ L(τ/2).

#### Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

- 1. At time  $\tau = 0$ , we compute values  $I_1$ , and  $I_{2,i}$  for i = 1, 2, ..., n. These values are used as follows:
- 2. For all  $t \in [0, \tau/2]$ , we set  $I(t) = I_1$ .
- 3. At time  $\tau/2$ , we observe the value of **R**. Assuming **R** =  $r_i$ , then for all  $t \in [\tau/2, \tau]$ , we set  $I(t) = I_{2,i}$ .

(日)

Columbia

### Goals:

- (a) P(H(τ) > k) < ε. k smaller than critical temperature</li>
  (b) l<sub>1</sub> ≤ L(τ/2).
- (c) What about performance?

We want to maximize:

• "Total" current:  $\frac{\tau}{2} I_1 + \frac{\tau}{2} I_{2,i}$  ?

メロト メポト メヨト メヨト

2

We want to maximize:

- "Total" current:  $\frac{\tau}{2} I_1 + \frac{\tau}{2} I_{2,i}$  ?
- "Average" current? Square current?

・ロト ・回ト ・ヨト ・ヨト

э

We want to maximize:

- "Total" current:  $\frac{\tau}{2} I_1 + \frac{\tau}{2} I_{2,i}$  ?
- "Average" current? Square current?

 $F(I_1, I_2)$ : a monotonely increasing function of  $I_1$ ,  $I_2$ 

< ロ > < 回 > < 回 > < 回 > < 回 >

# Simplification:

**R** is a discrete random variable.  $P(\mathbf{R} = r_i) = p_i, i = 1, 2, ..., n$  (known).

- 1. At time  $\tau = 0$ , we compute values  $l_1$ , and  $l_{2,i}$  for i = 1, 2, ..., n. These values are used as follows:
- 2. For all  $t \in [0, \tau/2]$ , we set  $I(t) = I_1$ .
- 3. At time  $\tau/2$ , we observe the value of **R**. Assuming **R** =  $r_i$ , then for all  $t \in [\tau/2, \tau]$ , we set  $I(t) = I_{2,i}$ .

### Goals:

(a) P(H(τ) > k) < ε. k smaller than critical temperature</li>
(b) I<sub>1</sub> ≤ L(τ/2).
(c) Maximize:

$$\sum_{i=1}^{n} F(I_{1}, I_{2,i}) p_{i}$$

< < >> < </p>

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \end{array}$$

・ロ> < 団> < 臣> < 臣> < 臣> < 臣</p>

Columbia

 $\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \end{array}$ 

・ロト ・聞 ト ・臣 ト ・臣 ト 三臣

Columbia

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \end{array}$$

<ロ> <四> <四> <三</p>

æ –

Columbia

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \\ & l_{1} \leq L(\tau/2, k) \end{array}$$

<ロ> <四> <四> <三</p>

= 900

Columbia

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \\ & l_{1} \leq L(\tau/2, k) \\ & \text{other constraints.} \end{array}$$

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \\ & l_{1} \leq L(\tau/2, k) \\ & \text{other constraints.} \end{array}$$

・ロン ・回 と ・ ヨン ・ ヨン

ъ.

Columbia

### **Recall:**

$$H(\tau) = \int_0^\tau e^{-\nu(\tau-s)} \alpha l^2(s) ds + R(1-e^{-\nu\tau}) + C e^{-\nu\tau},$$

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \\ & l_{1} \leq L(\tau/2, k) \\ & \text{other constraints.} \end{array}$$

# **Recall:**

$$\begin{aligned} \mathbf{H}(\tau) &= \int_0^\tau e^{-\nu(\tau-s)} \alpha I^2(s) ds + \mathbf{R}(1-e^{-\nu\tau}) + C e^{-\nu\tau}, \\ &= v_1 I_1^2 + v_2 I_2^2(i) + r_i(1-e^{-\nu\tau}) + C e^{-\nu\tau} & \text{in state i} \end{aligned}$$

・ロト・(型ト・(当ト・(当・)のへぐ)

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(l_{1}, l_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \\ & l_{1} \leq L(\tau/2, k) \\ & \text{other constraints.} \end{array}$$

# **Recall:**

$$\mathbf{H}(\tau) = \int_0^\tau e^{-\nu(\tau-s)} \alpha I^2(s) ds + \mathbf{R}(1-e^{-\nu\tau}) + Ce^{-\nu\tau}, \\ = v_1 I_1^2 + v_2 I_2^2(i) + r_i(1-e^{-\nu\tau}) + Ce^{-\nu\tau} \text{ in state i}$$

So chance constraint is of the form:

$$\sum_{i=1}^{n} \mathbb{I}\{v_1 \ l_1^2 + v_2 \ l_2^2(i) > u - r_i(1 - e^{-\nu\tau}) - Ce^{-\nu\tau}\}p_i \le \epsilon.$$

2

$$\begin{array}{ll} \max & \sum_{i=1}^{n} F(I_{1}, I_{2,i}) p_{i} \\ \text{s.t.} & P(\mathbf{H}(\boldsymbol{\tau}) > k) \leq \epsilon \\ & \mathbf{H}(\boldsymbol{\tau}) \leq u \quad (k < u < \text{ critical temp}) \\ & I_{1} \leq L(\tau/2, k) \\ & \text{other constraints.} \end{array}$$

# **Recall:**

$$\mathbf{H}(\tau) = \int_0^\tau e^{-\nu(\tau-s)} \alpha I^2(s) ds + \mathbf{R}(1-e^{-\nu\tau}) + Ce^{-\nu\tau}, \\ = v_1 I_1^2 + v_2 I_2^2(i) + r_i(1-e^{-\nu\tau}) + Ce^{-\nu\tau} \text{ in state i}$$

So chance constraint s of the form:

$$\sum_{i=1}^{n} \mathbb{I}\{\underbrace{v_{1} \ l_{1}^{2}}_{z_{1}} + \underbrace{v_{2} \ l_{2}^{2}(i)}_{z_{2}(i)} > \underbrace{u \ - \ r_{i}(1 - e^{-\nu\tau}) \ - \ Ce^{-\nu\tau}}_{w_{i}}\}p_{i} \leq \epsilon.$$

$$\begin{array}{ll} \max & \sum_{i=1}^{n} \tilde{F}(z_{1}, z_{2}(i)) \ p_{i} \\ \text{s.t.} & \sum_{i=1}^{n} \mathbb{I}\{z_{1} + z_{2}(i) > w_{i}\} p_{i} \le \epsilon \\ & z_{1} + z_{2}(i) \le u_{i} \quad (w_{i} < u_{i}) \\ & z_{1} \le \bar{k} \end{array}$$

other constraints.

・ロト ・四ト ・ヨト ・ヨト

2

Columbia

$$\max \qquad \sum_{i=1}^{n} \tilde{F}(z_{1}, z_{2}(i)) p_{i}$$
  
s.t. 
$$\sum_{i=1}^{n} \mathbb{I}\{z_{1} + z_{2}(i) > w_{i}\}p_{i} \leq \epsilon$$
$$z_{1} + z_{2}(i) \leq u_{i} \quad (w_{i} < u_{i})$$
$$z_{1} \leq \bar{k}$$

other constraints.

Lemma: At optimality,

$$z_1 + z_2(i) = w_i$$
 or  $u_i$ , all  $i$ 

・ロト ・回ト ・ヨト ・ヨト

2

$$\begin{array}{ll} \max & \sum_{i=1}^{n} \tilde{F}(z_{1}, z_{2}(i)) \ p_{i} \\ \text{s.t.} & \sum_{i=1}^{n} \mathbb{I}\{z_{1} + z_{2}(i) > w_{i}\} p_{i} \ \leq \ \epsilon \\ & z_{1} + z_{2}(i) \ \leq \ u_{i} \quad (w_{i} < u_{i}) \\ & z_{1} \ \leq \ \bar{k} \end{array}$$

other constraints.

Lemma: At optimality,

$$z_1 + z_2(i) = w_i$$
 or  $u_i$ , all  $i$ 

 $\rightarrow$  Use **binary** variable

$$y_i = \begin{cases} 0 & \text{when } z_1 + z_2(i) = w_i \\ 1 & \text{when } z_1 + z_2(i) = u_i \end{cases}$$

э

・ロト ・回ト ・ヨト ・ヨト

$$\max \sum_{i=1}^{n} \tilde{F}(z_1, w_i - z_i) p_i (1 - y_i) + \tilde{F}(z_1, u_i - z_i) p_i y_i$$
  
s.t. 
$$\sum_{i=1}^{n} u_i p_i y_i \leq \epsilon$$
$$0 \leq z_1 \leq \bar{k}$$
$$y_i = 0 \text{ or } 1, \text{ all } i.$$

・ロト ・四ト ・ヨト ・ヨト

2

Columbia

 $\max_{z_1\in[0,\bar{k}]}M(z_1)$ 



Columbia

$$M(z_1) \triangleq \sum_{i=1}^n \tilde{F}(z_1, w_i - z_i) p_i (1 - y_i) + \tilde{F}(z_1, u_i - z_i) p_i y_i$$
  
s.t. 
$$\sum_{i=1}^n u_i p_i y_i \leq \epsilon$$
$$y_i = 0 \text{ or } 1, \quad \text{all } i.$$

・ロト ・回ト ・ヨト ・ヨト

æ

Columbia

$$M(z_1) \triangleq \sum_{i=1}^{n} \tilde{F}(z_1, w_i - z_i) p_i (1 - y_i) + \tilde{F}(z_1, u_i - z_i) p_i y_i$$
  
s.t. 
$$\sum_{i=1}^{n} u_i p_i y_i \leq \epsilon$$
$$y_i = 0 \text{ or } 1, \quad \text{all } i.$$

メロト メポト メヨト メヨト

æ

Columbia

# **Practicable!**