

Contents

Foreword	xi
Preface	xiii
I Fundamentals	1
1 Introduction	3
T. Koch, M. E. Pfetsch, J. Rövekamp	
1.1 Mathematical characteristics and challenges	3
1.2 Stationarity	4
1.3 Basic tasks	5
1.4 State of the art and new methodology	6
1.5 Fundamentals of gas transmission	6
1.6 Transport networks	11
2 Physical and technical fundamentals of gas networks	17
A. Fügenschuh, B. Geißler, R. Gollmer, A. Morsi, M. E. Pfetsch, J. Rövekamp, M. Schmidt, K. Spreckelsen, M. C. Steinbach	
2.1 Gas transport	18
2.2 Gas properties	19
2.3 Gas network elements	23
2.4 Gas network structures	37
2.5 Gas network representation	42
3 Regulatory rules for gas markets in Germany and other European countries	45
U. Gotzes, N. Heinecke, B. Hiller, J. Rövekamp, T. Koch	
3.1 Overview of gas market regulation in Europe and Germany	46
3.2 Current rules for using gas transmission networks	48
3.3 Current rules for determining capacities	56
3.4 Challenges for gas transmission system operators	62
3.5 Summary and outlook	64
4 State of the art in evaluating gas network capacities	65
D. Bargmann, M. Ebbers, N. Heinecke, T. Koch, V. Kühl, A. Pelzer, M. E. Pfetsch, J. Rövekamp, K. Spreckelsen	
4.1 Background for capacity evaluation and simulation	67
4.2 Generation of scenarios	68

4.3	Network control options in simulation	78
4.4	Simulation	81
4.5	Interpretation of calculation results	83
4.6	Conclusions	84
II	Validation of nominations	85
5	Mathematical optimization for evaluating gas network capacities	87
	L. Schewe, T. Koch, A. Martin, M. E. Pfetsch	
5.1	The building blocks of our hierarchy	88
5.2	Abstract problem statement	94
5.3	Additional modeling considerations	96
5.4	Pre- and postprocessing	98
5.5	Overview of the literature	100
5.6	Overview of our approaches	101
6	The MILP-relaxation approach	103
	B. Geißler, A. Martin, A. Morsi, L. Schewe	
6.1	An MINLP model for the validation of nominations	103
6.2	An MILP relaxation of the MINLP model	114
7	The specialized MINLP approach	123
	J. Humpola, A. Fügenschuh, B. Hiller, T. Koch, T. Lehmann, R. Lenz, R. Schwarz, J. Schweiger	
7.1	Passive pipe networks	124
7.2	From passive pipe networks to gas networks with active devices . . .	130
7.3	Element modeling	134
7.4	Conclusion	143
8	The reduced NLP heuristic	145
	R. Gollmer, R. Schultz, C. Stangl	
8.1	Reduction of variables	146
8.2	Constraints for active elements	150
8.3	Objective function	154
8.4	Summary of the model	155
8.5	Heuristics to fix binary decisions	156
8.6	Conclusion	162
9	An MPEC based heuristic	163
	M. Schmidt, M. C. Steinbach, B. M. Willert	
9.1	Model	165
9.2	MPEC regularization	175
9.3	Solution technique: A two-stage approach	176
10	The precise NLP model	181
	M. Schmidt, M. C. Steinbach, B. M. Willert	
10.1	Component models	182
10.2	Objective functions	207
10.3	Relaxations	208
10.4	A concrete validation model	209

11	What does “feasible” mean?	211
	I. Joormann, M. Schmidt, M. C. Steinbach, B. M. Willert	
11.1	Feasible network operation	211
11.2	Availability and accuracy of model data	213
11.3	How “feasible” are solutions of our models?	214
11.4	NLP validation vs. network simulation	216
11.5	The interpretation of ValNLP solutions	221
11.6	Analyzing infeasibility in a first stage model	224
12	Computational results for validation of nominations	233
	B. Hiller, J. Humpola, T. Lehmann, R. Lenz, A. Morsi, M. E. Pfetsch, L. Schewe, M. Schmidt, R. Schwarz, J. Schweiger, C. Stangl, B. M. Willert	
12.1	Introduction	233
12.2	Results for the MILP-relaxation approach	236
12.3	Results for the specialized MINLP approach	242
12.4	Results for the reduced NLP heuristic	249
12.5	Results for the MPEC based heuristic	252
12.6	Results for the validation NLP	260
12.7	Comparison of the decision approaches and combined solver	264
III	Verification of booked capacities	271
13	Empirical observations and statistical analysis of gas demand data	273
	H. Heitsch, R. Henrion, H. Leövey, R. Mirkov, A. Möller, W. Römisch, I. Wegner-Specht	
13.1	Descriptive data analysis and hypothesis testing	274
13.2	Reference temperature and temperature intervals	279
13.3	Univariate distribution fitting	280
13.4	Multivariate distribution fitting	283
13.5	Forecasting gas flow demand for low temperatures	286
14	Methods for verifying booked capacities	291
	B. Hiller, C. Hayn, H. Heitsch, R. Henrion, H. Leövey, A. Möller, W. Römisch	
14.1	Motivation and outline of the approach	292
14.2	Sampling statistical load scenarios for verifying booked capacities	295
14.3	Generating quantiles for verifying booked capacities	301
14.4	Modeling capacity contracts	303
14.5	An adversarial heuristic for generating booking-compliant nominations	305
14.6	Methods to verify booked capacities	308
14.7	Computational results for verifications of booked capacities	310
14.8	Conclusions	314
15	Perspectives	317
	C. Hayn, J. Humpola, T. Koch, L. Schewe, J. Schweiger, K. Spreckelsen	
15.1	Physical models and transient effects	317
15.2	Modeling flow situations	318
15.3	Determining maximal capacities	319
15.4	Extending the network	320

15.5	Making it work in practice	322
15.6	Outlook	323
A	Background on gas market regulation	325
J. Rövekamp		
A.1	Legislative power, authorities, and organizations	325
A.2	Chronology of European and German gas market regulation	327
A.3	Ongoing and future activities	330
Acronyms		331
Glossary		333
Regulation and gas business literature		339
Bibliography		345
Index		361