



Angewandte Mathematische Modellierung & Optimierung



Efficient Built-in Dynamic Optimization Features of OpenModelica

Vitalij Ruge

Bernhard Bachmann



Example - Simulation

```

model forest
  Real foxes(min=0, max=100);
  Real rabbits(min=0, max=1000);
  Real population(start=850, min=550, max=1100, stateSelect=StateSelect.always);
  Real value;

  parameter Real g_r=0.4, d_rf=0.005;
  parameter Real d_f=0.9, g_fr=1.0;
  parameter Real priceFox=150, priceRabbit=12;
  input Real hunter(min=0, max=1, start=0.5);

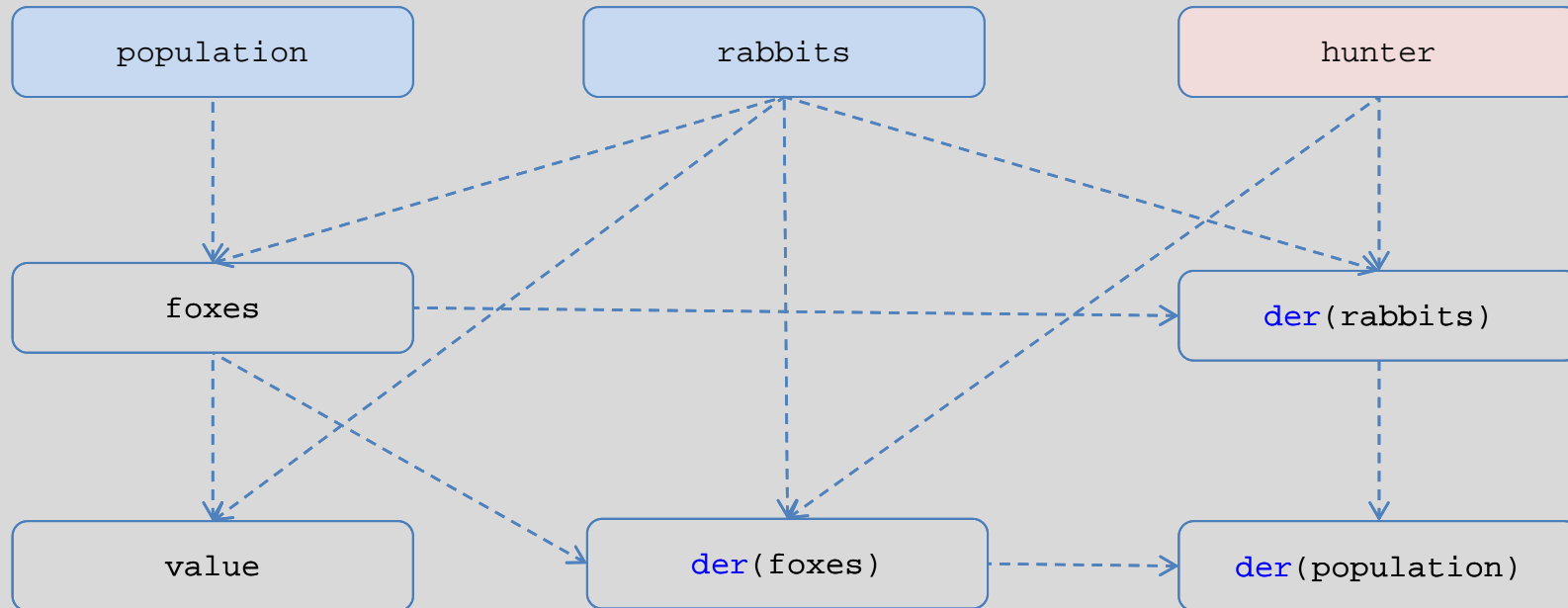
  initial equation
    der(foxes) = 20;
    value = 11000;

  equation
    der(rabbits) = rabbits*g_r - rabbits*foxes*d_rf - hunter*rabbits*0.01;
    der(foxes) = -foxes*d_f + rabbits*foxes*d_rf*g_fr - hunter*foxes*2;
    population = foxes+rabbits;
    value = priceFox*foxes + priceRabbit*rabbits;
  end forest;

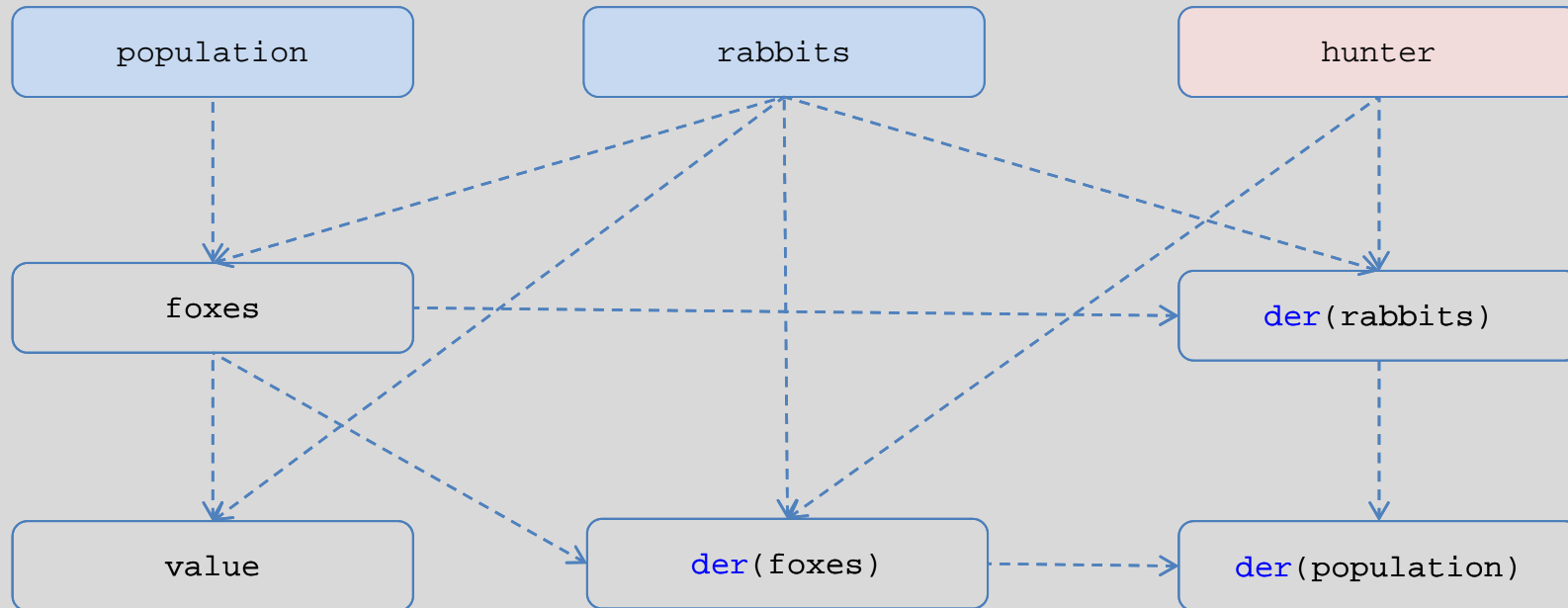
  optimization forestOpt(objectiveIntegrand=-value)
    extends forest;
  end forestOpt;

```

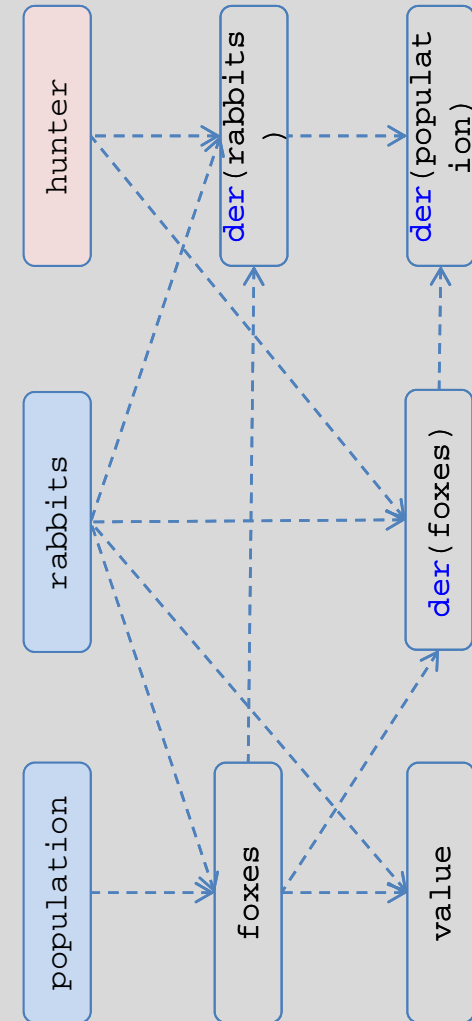
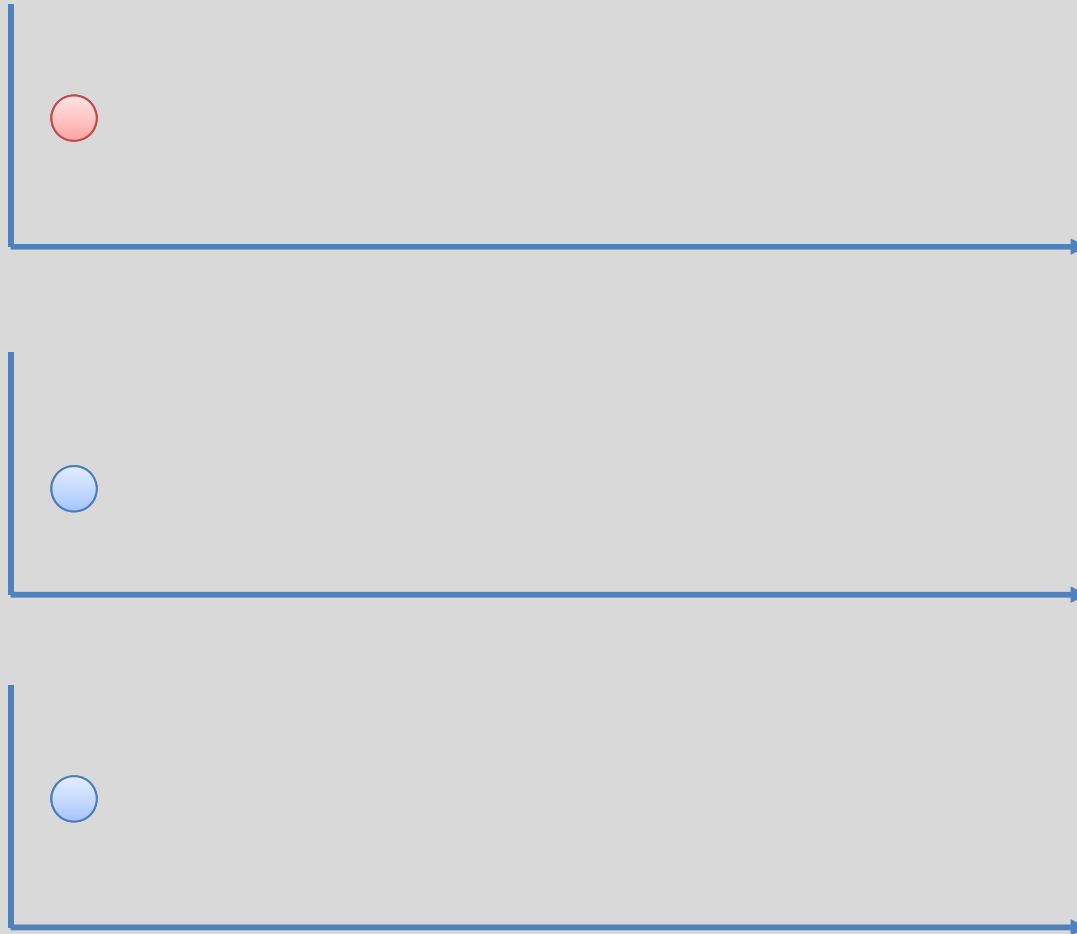
Example – Simulation Dependence Graph



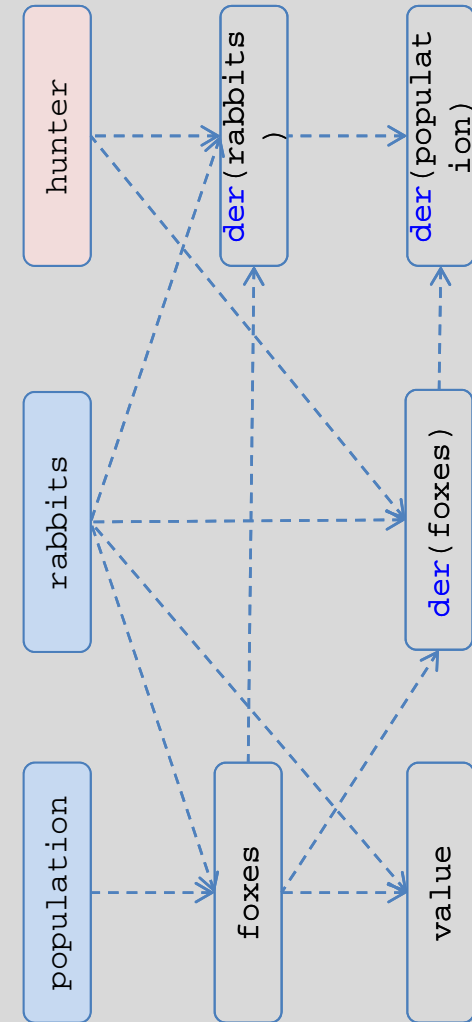
Example – integration step



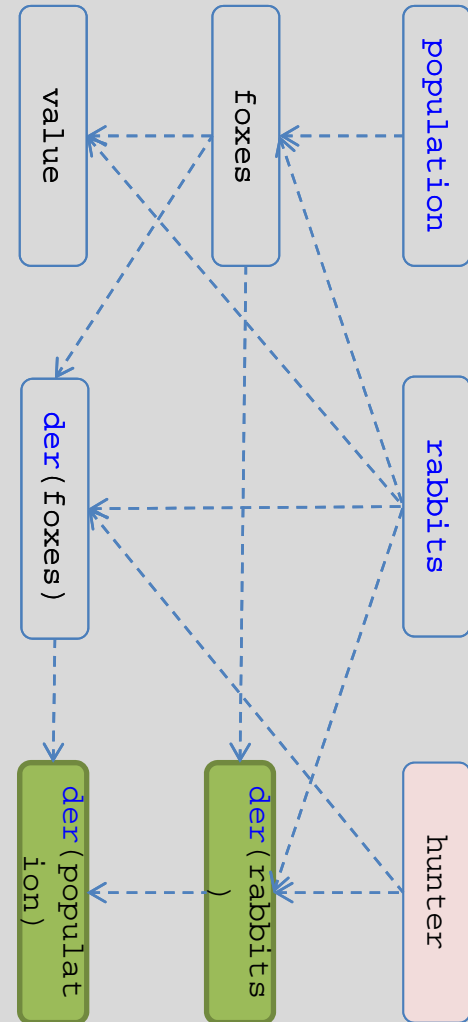
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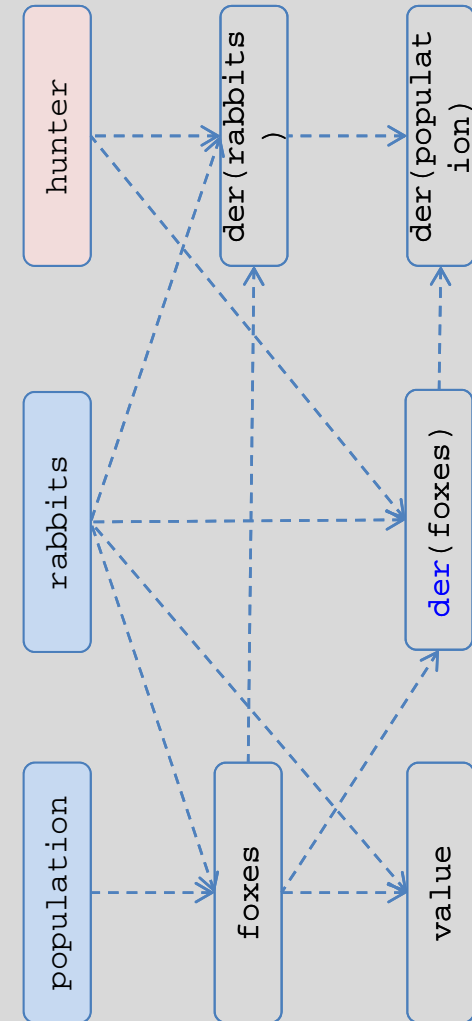
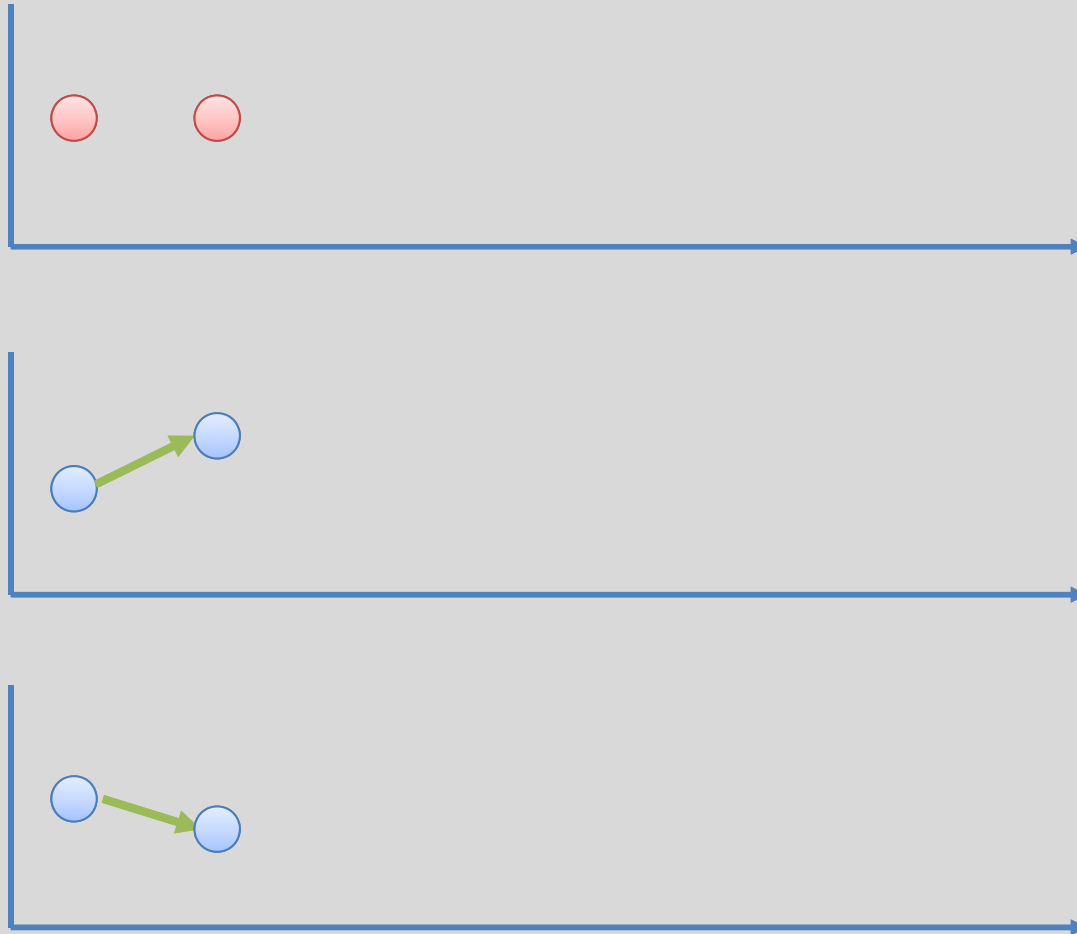
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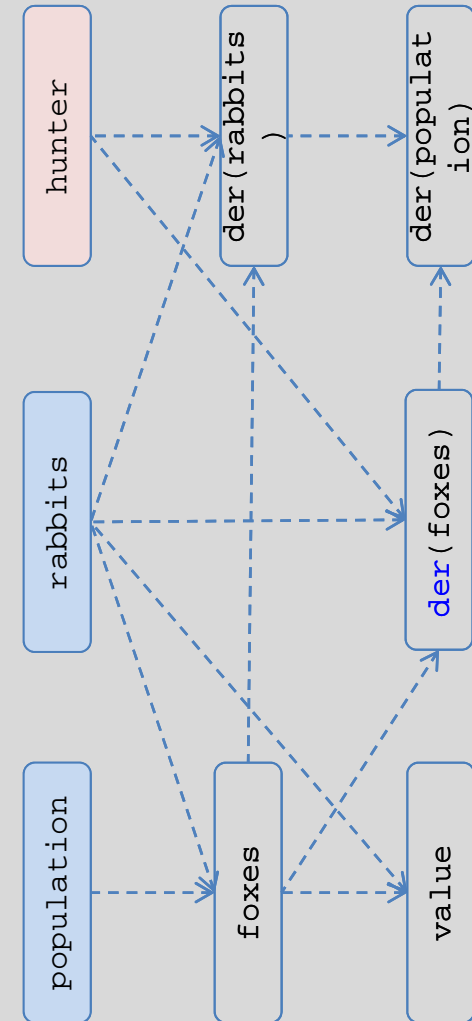
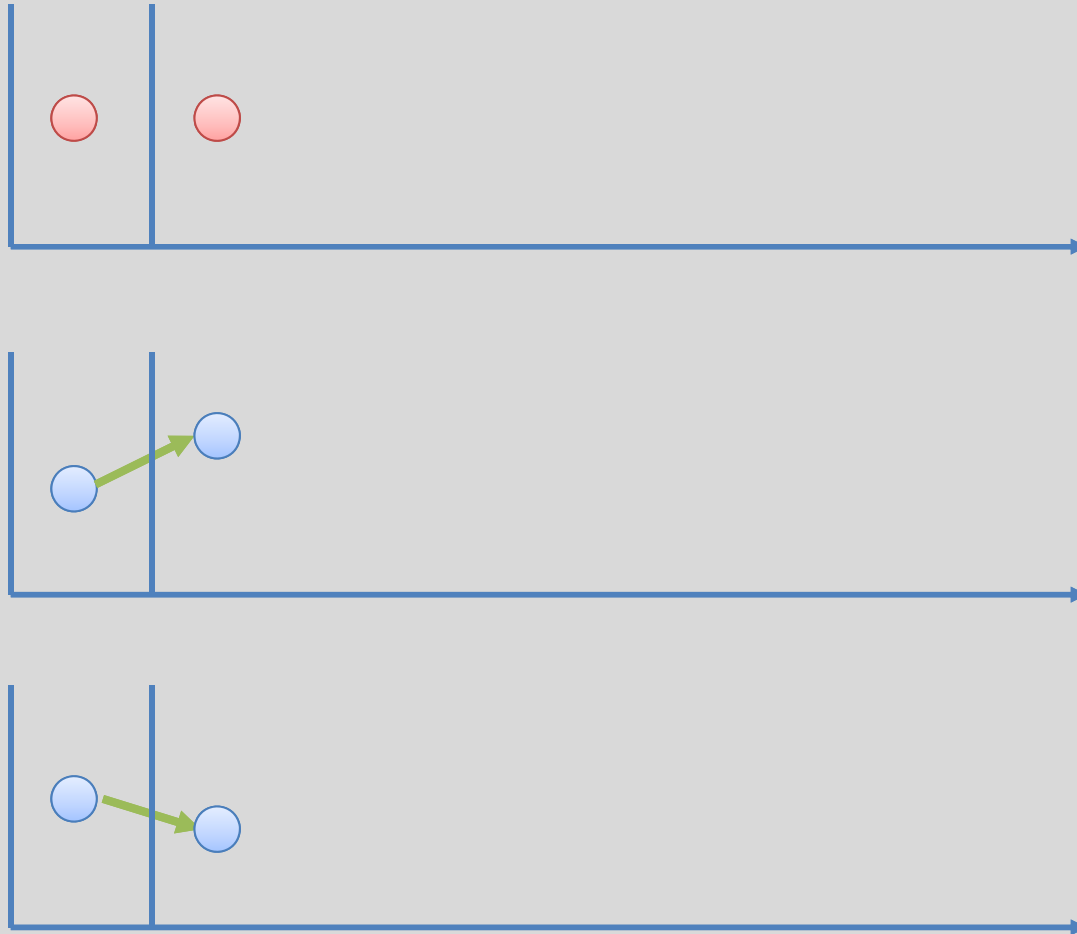
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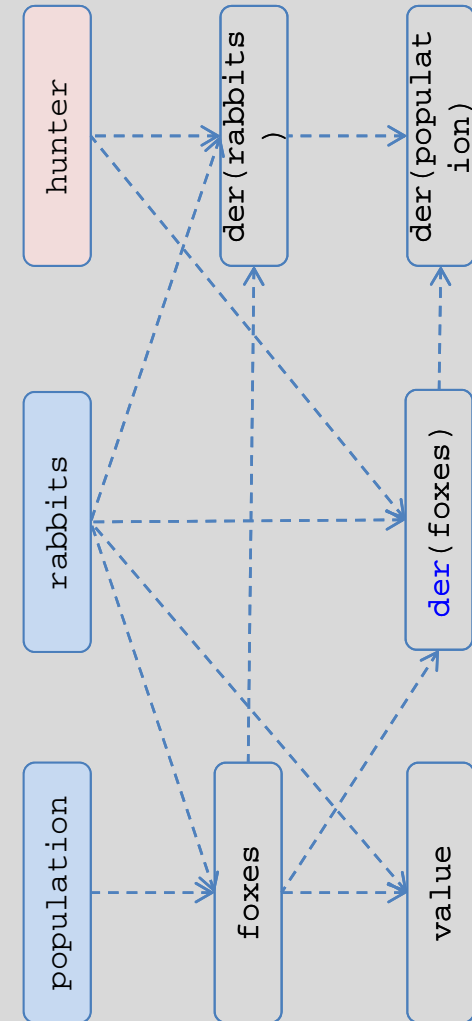
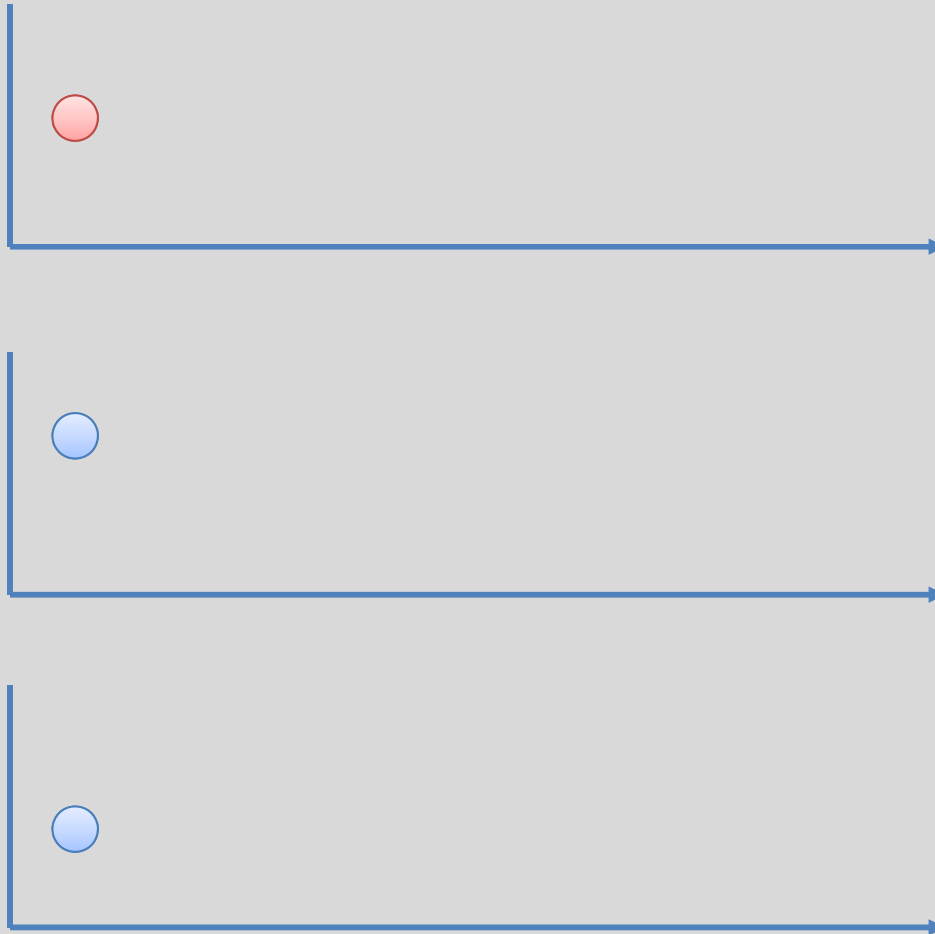
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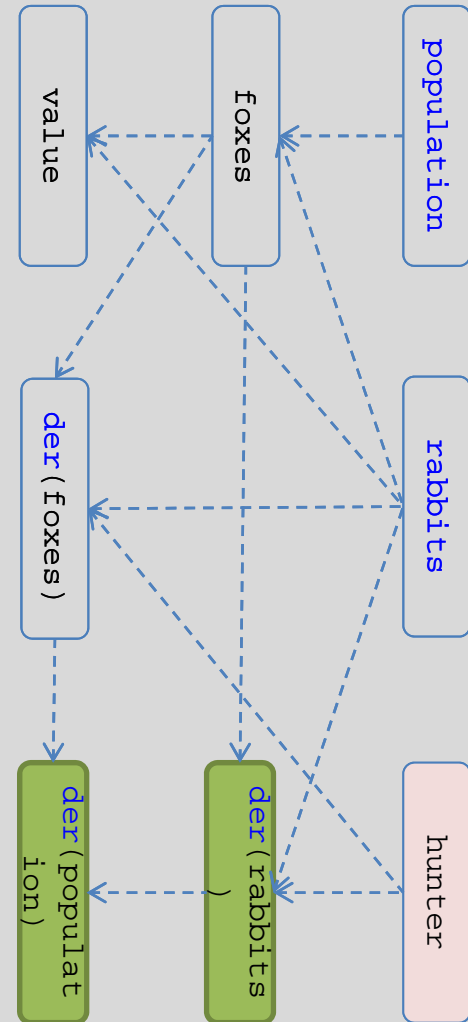
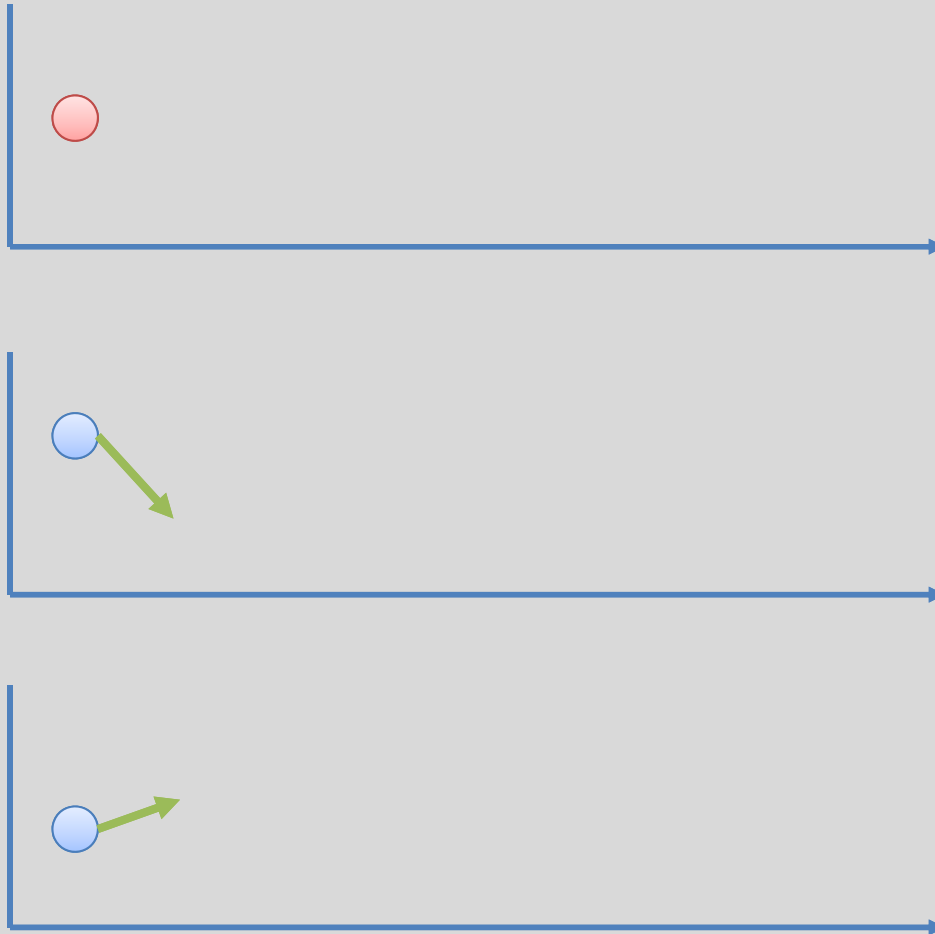
Example – integration step



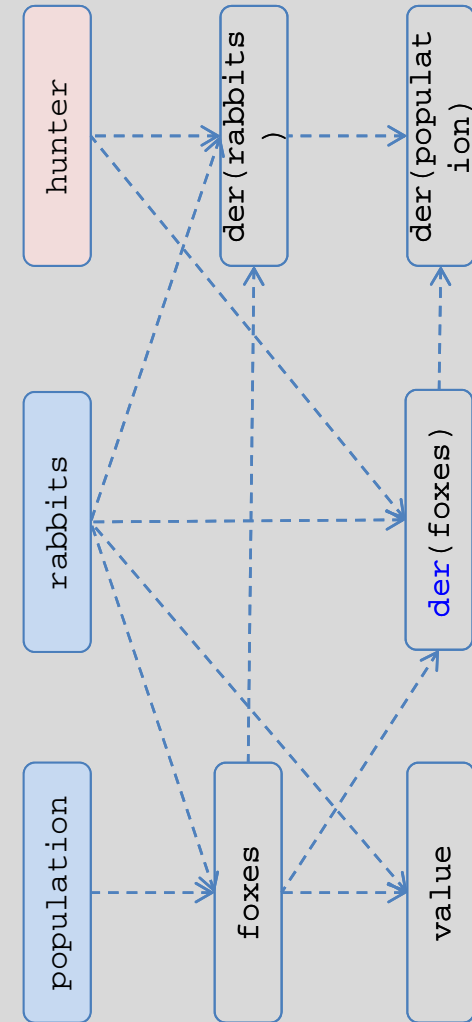
Example – integration step



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Example – integration step



Example - Optimization

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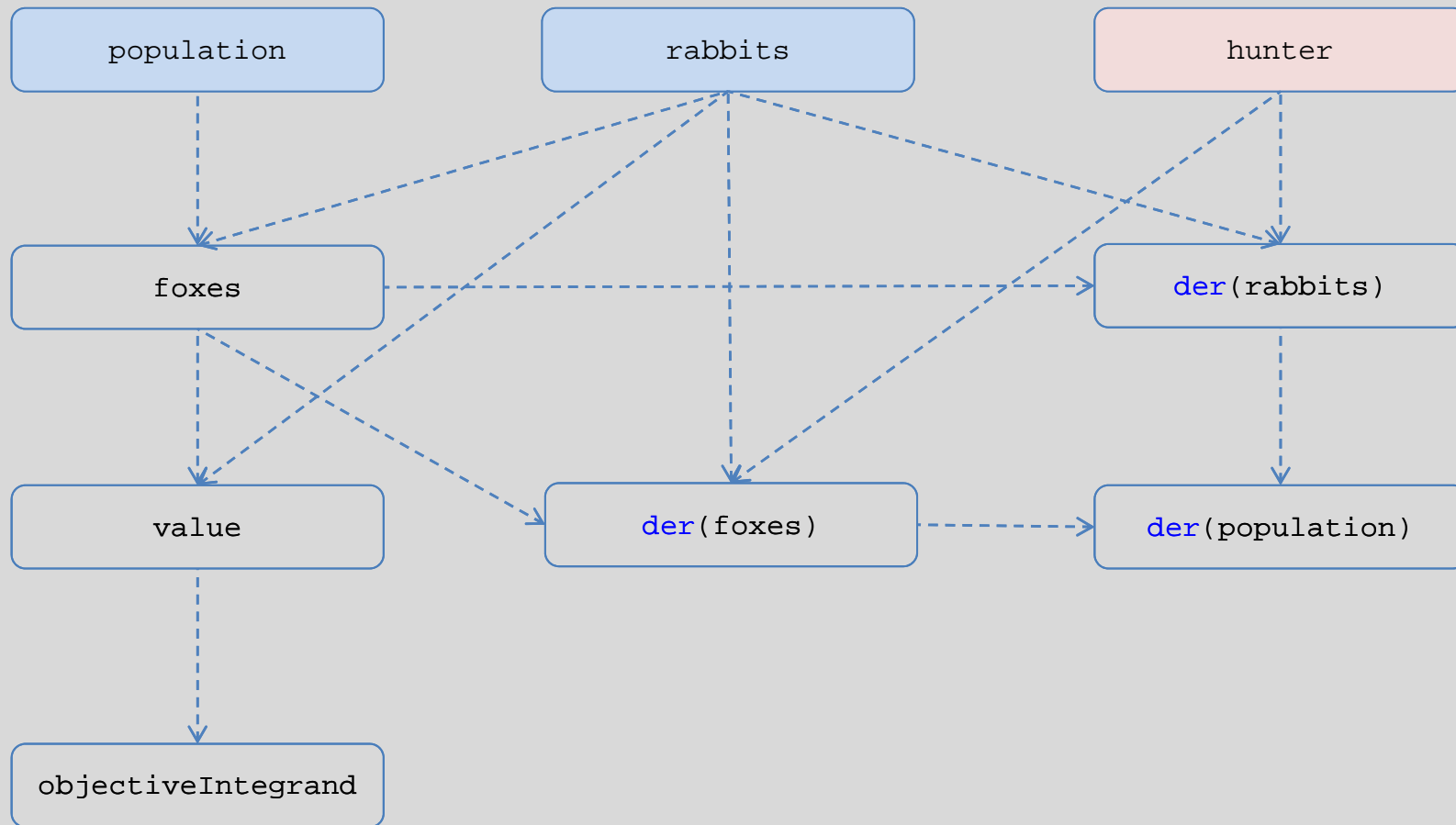
  initial equation
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  equation
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    population = foxes+rabbits;
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  end forest;

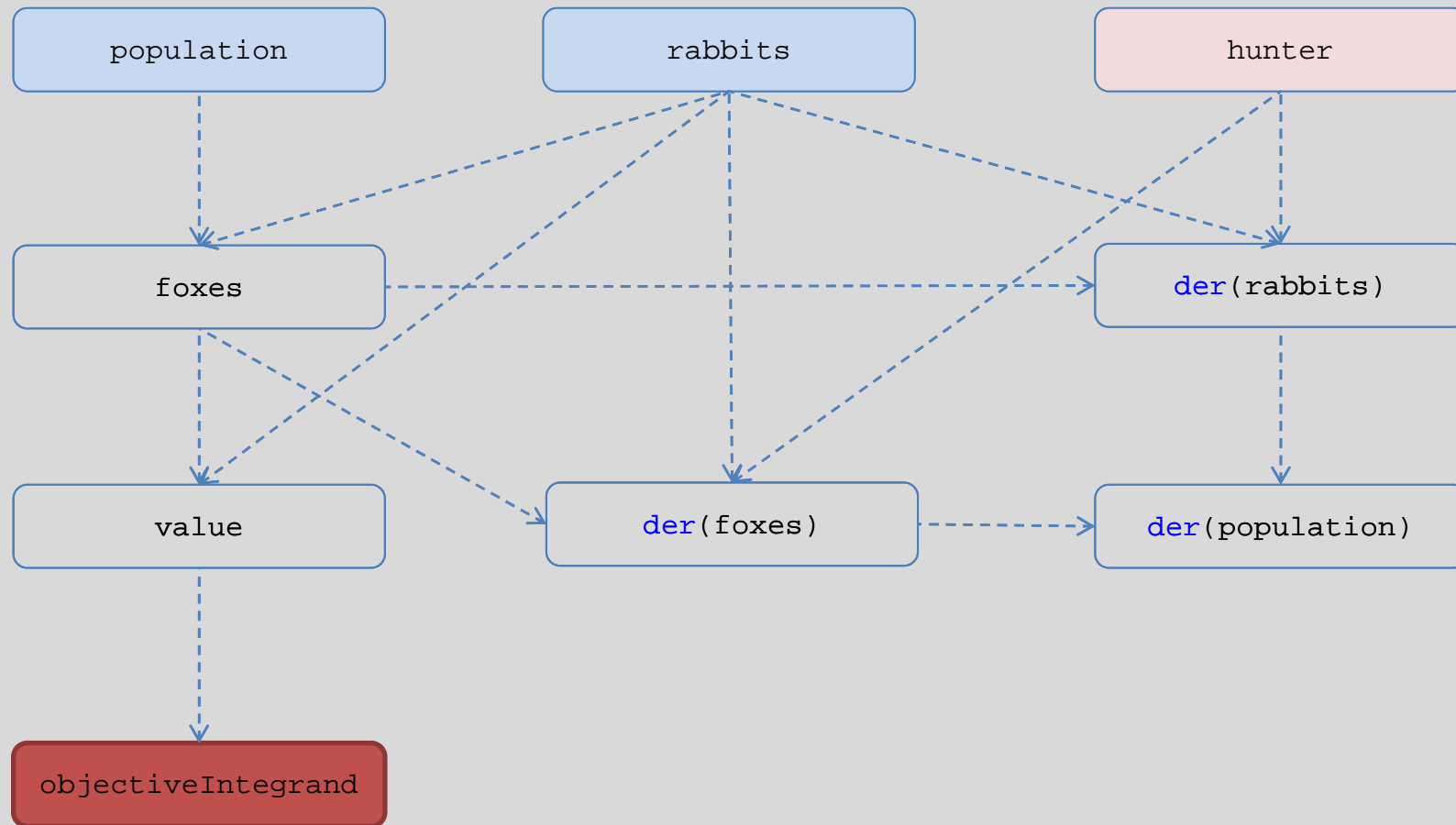
  optimization forestOpt(objectiveIntegrand=-value)
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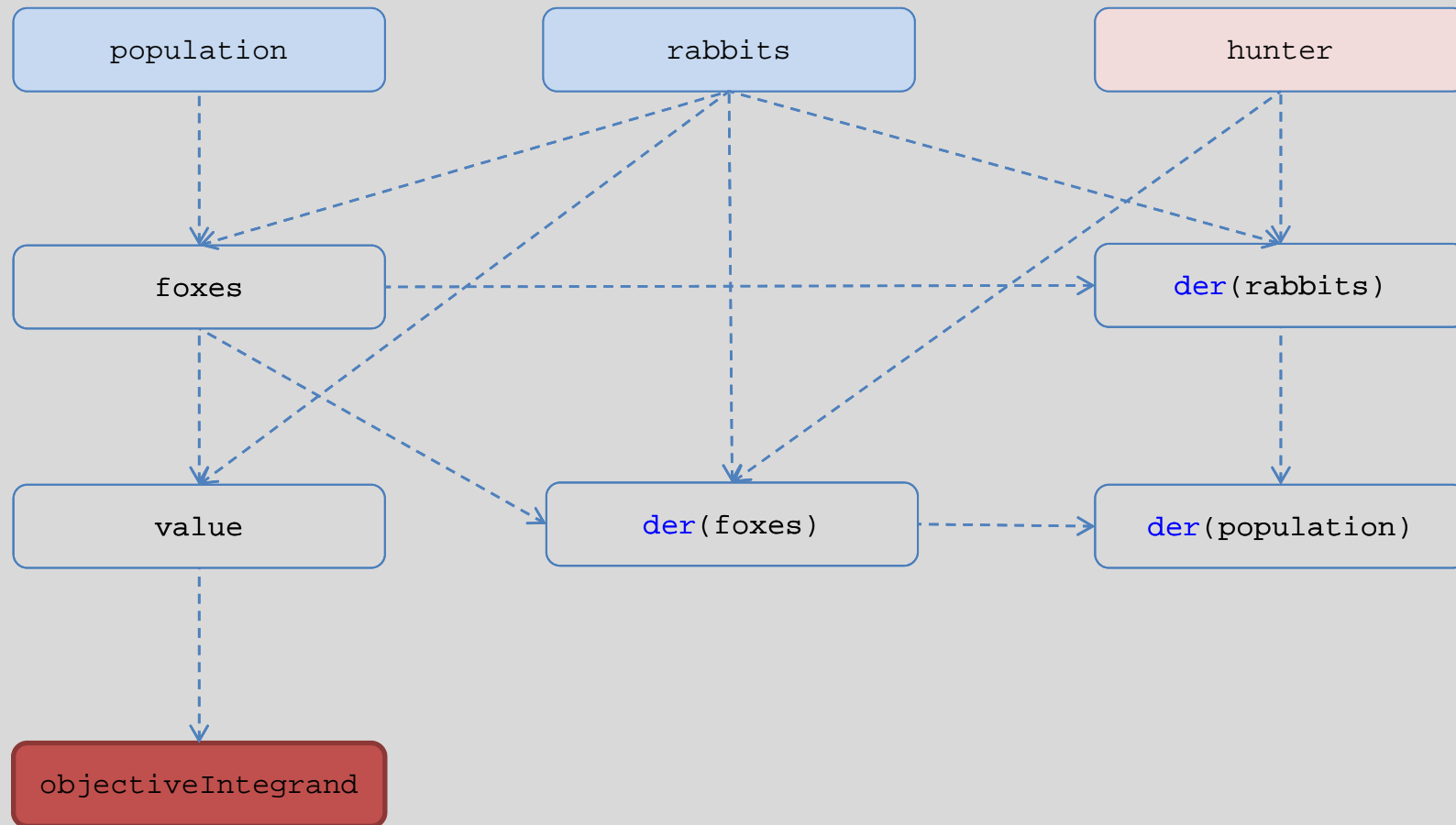
Example – Optimization Dependence graph



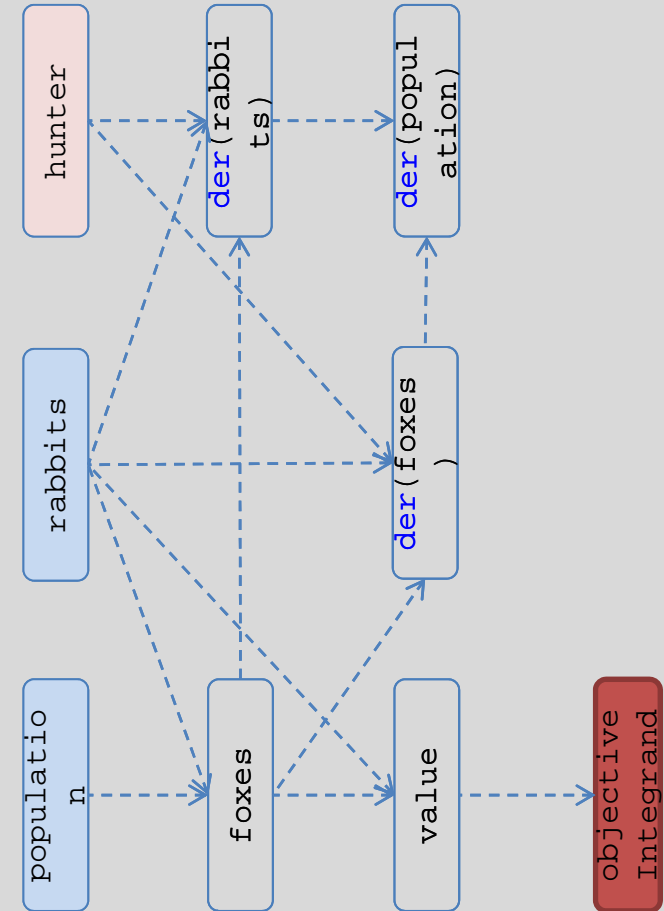
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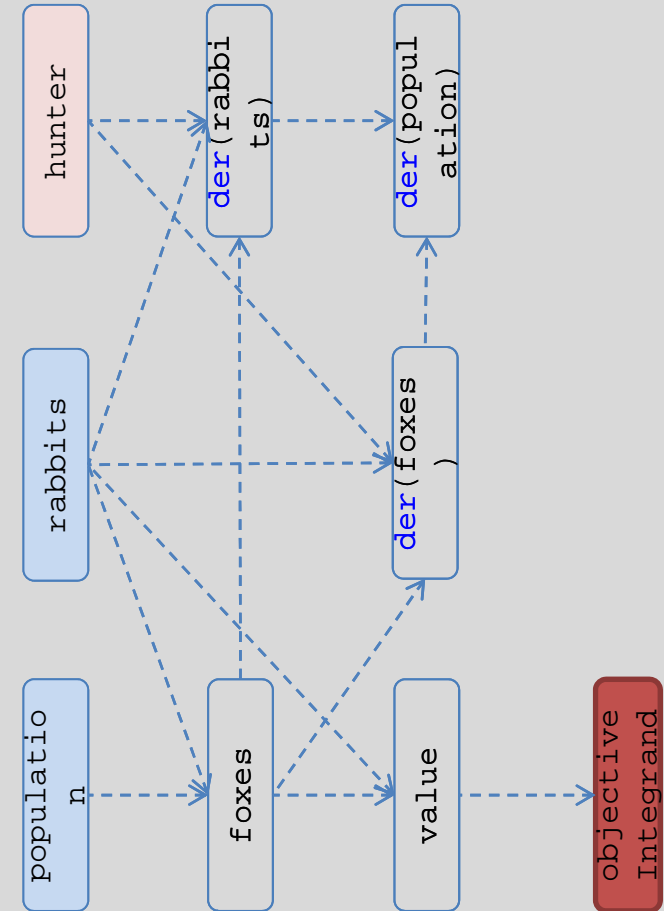
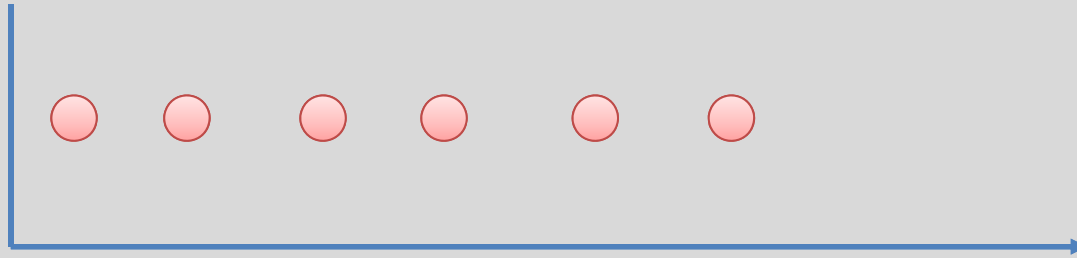
Example – Optimization Dependence graph



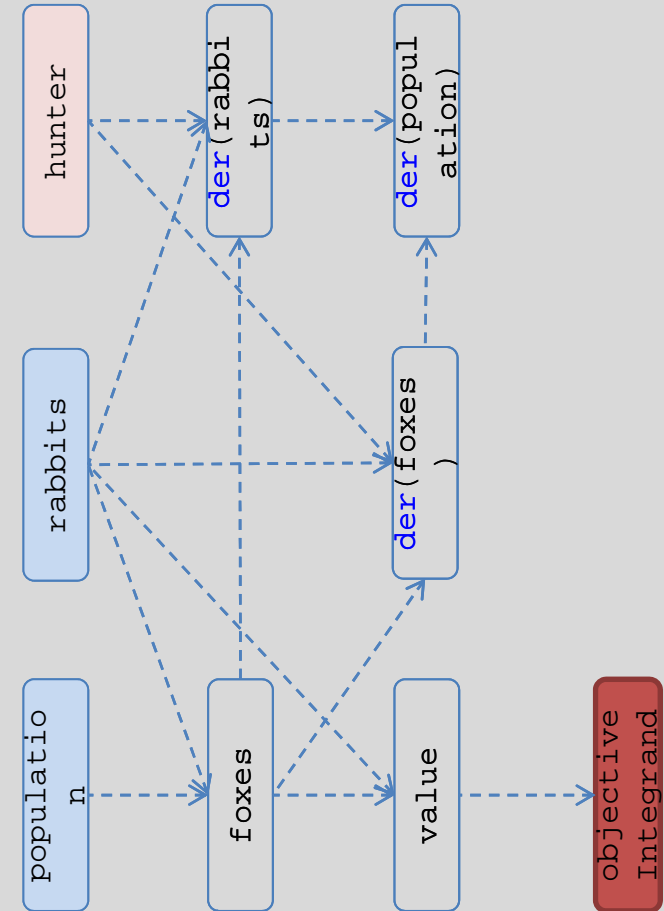
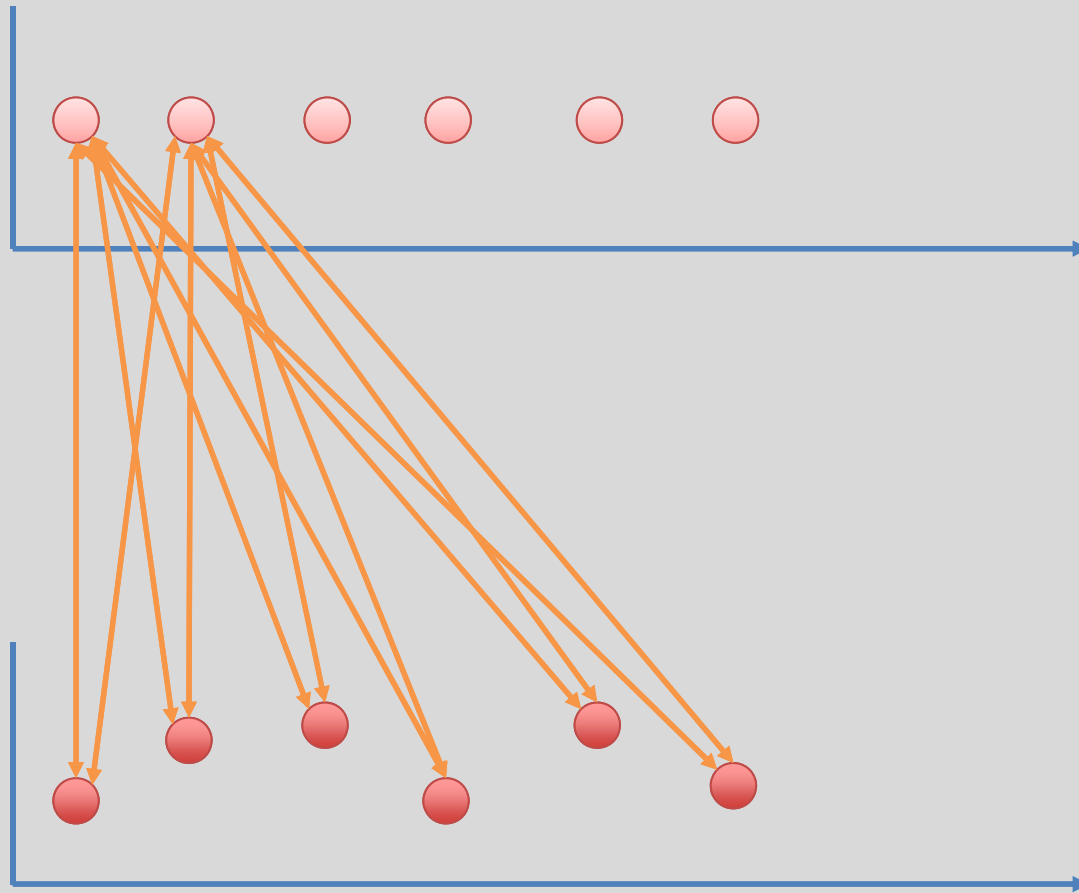
Example – Optimization horizon



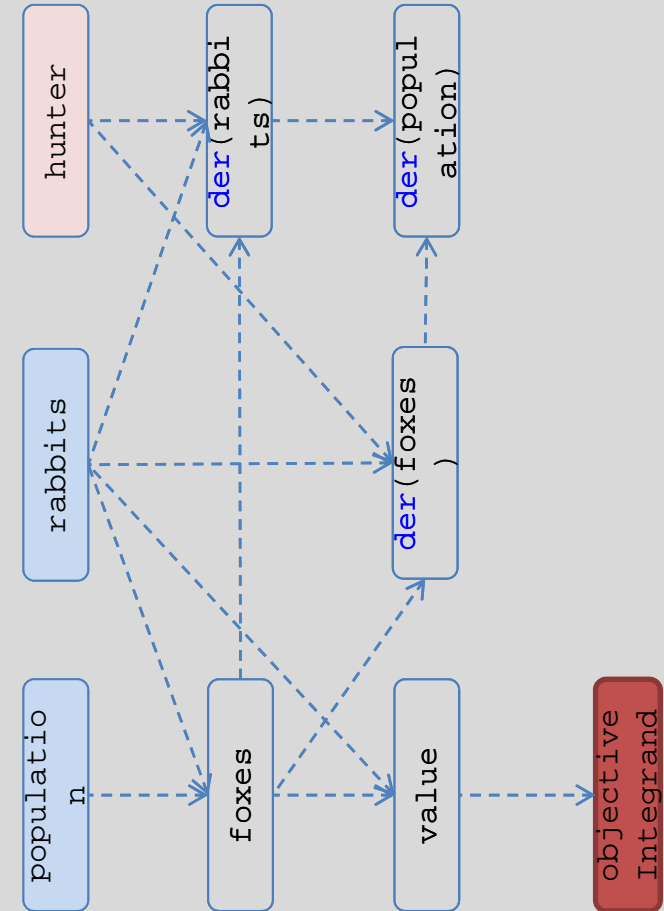
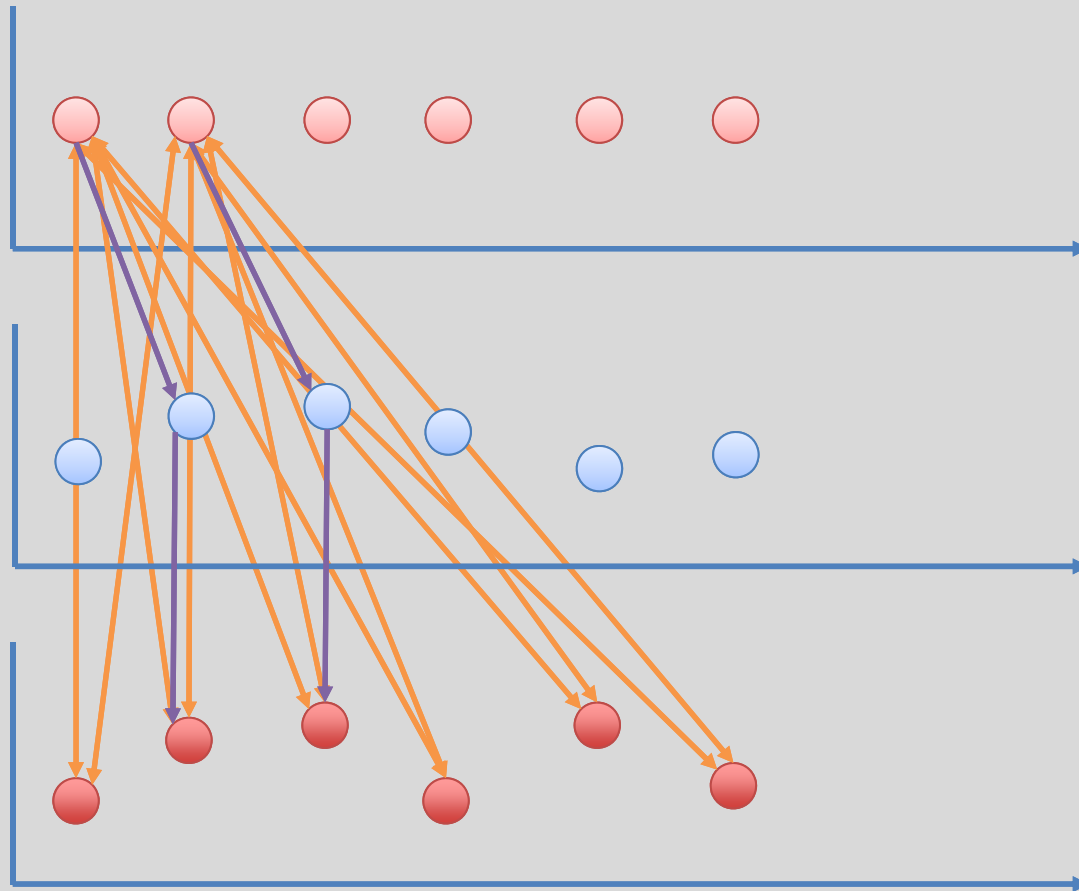
Example – Optimization horizon



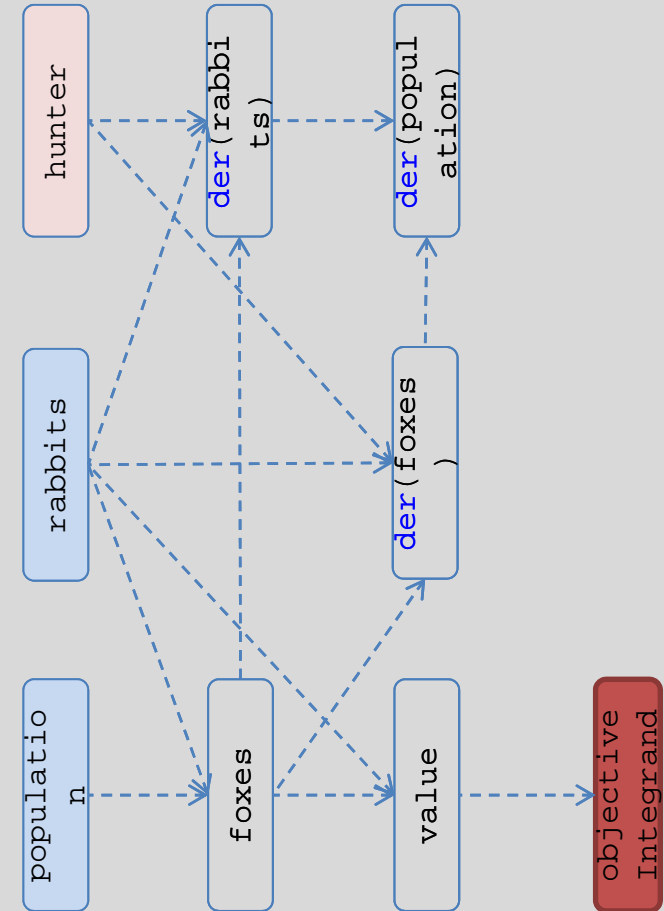
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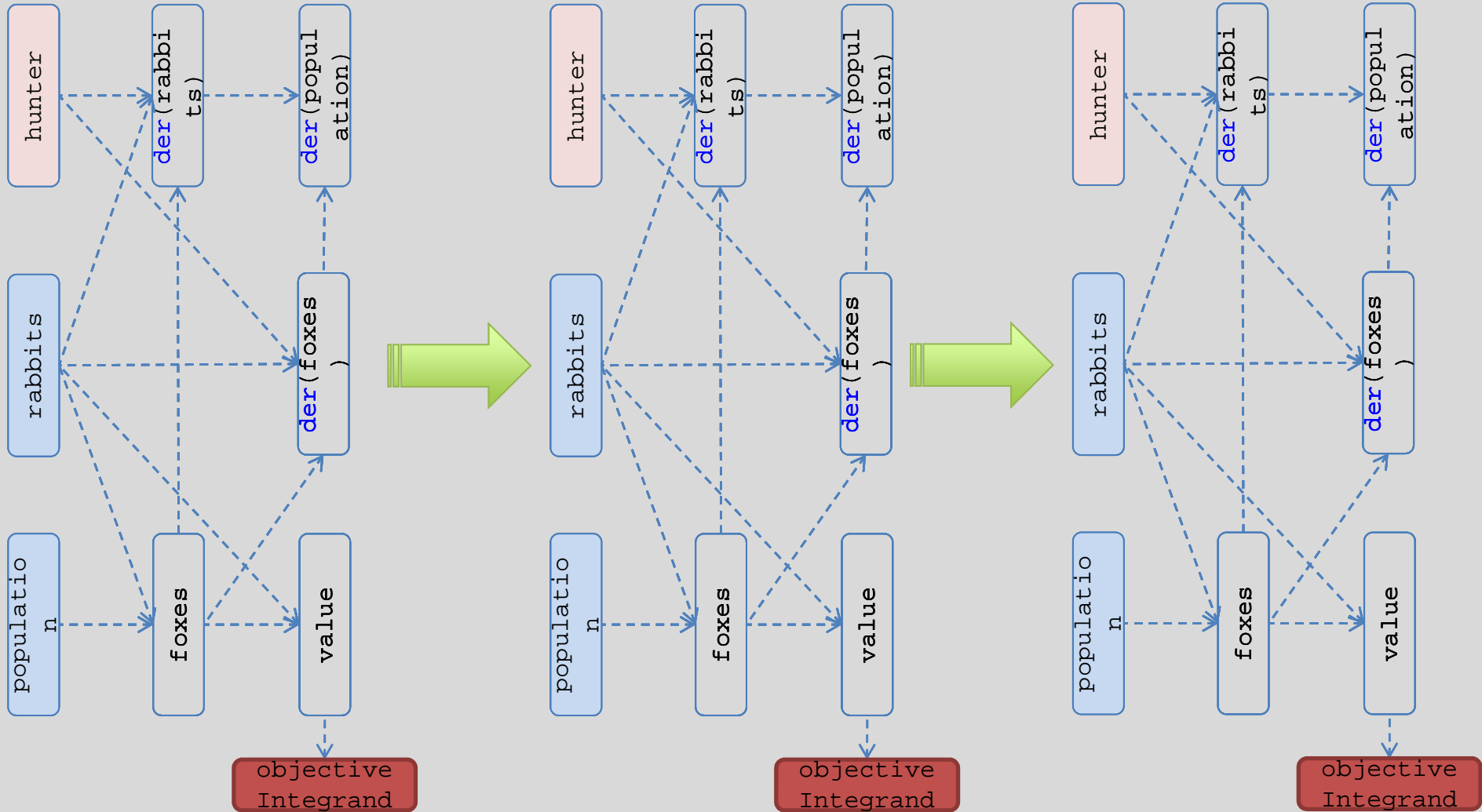
Example – Optimization horizon



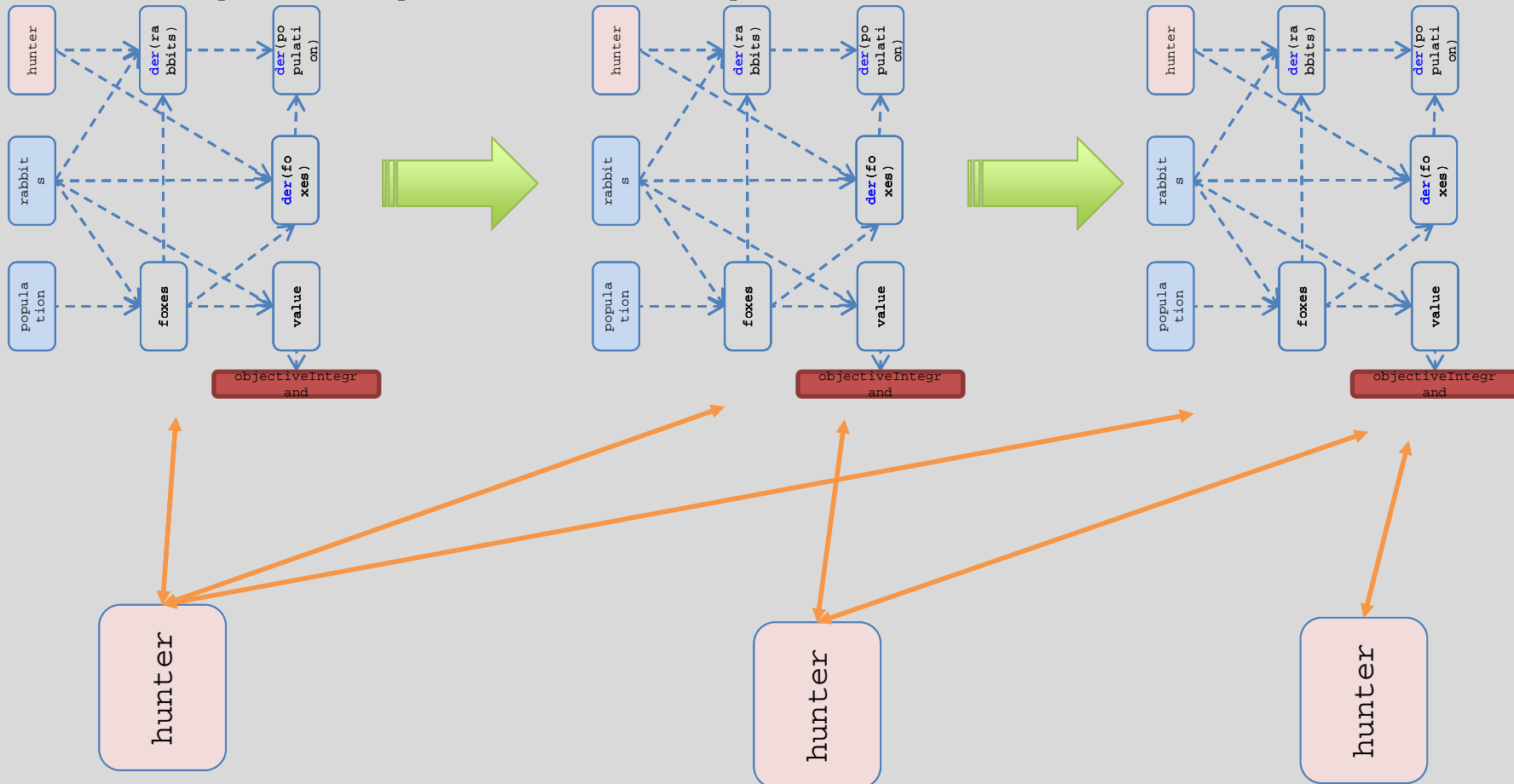
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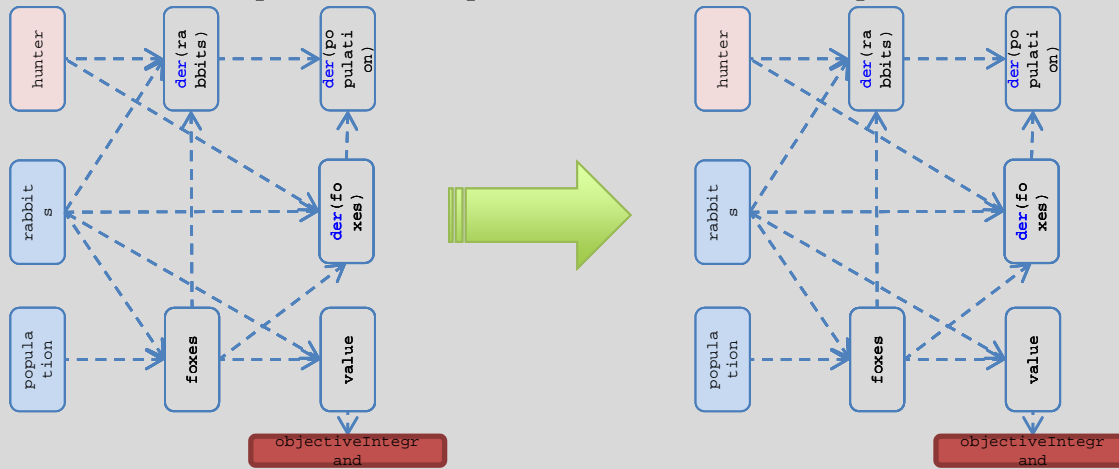
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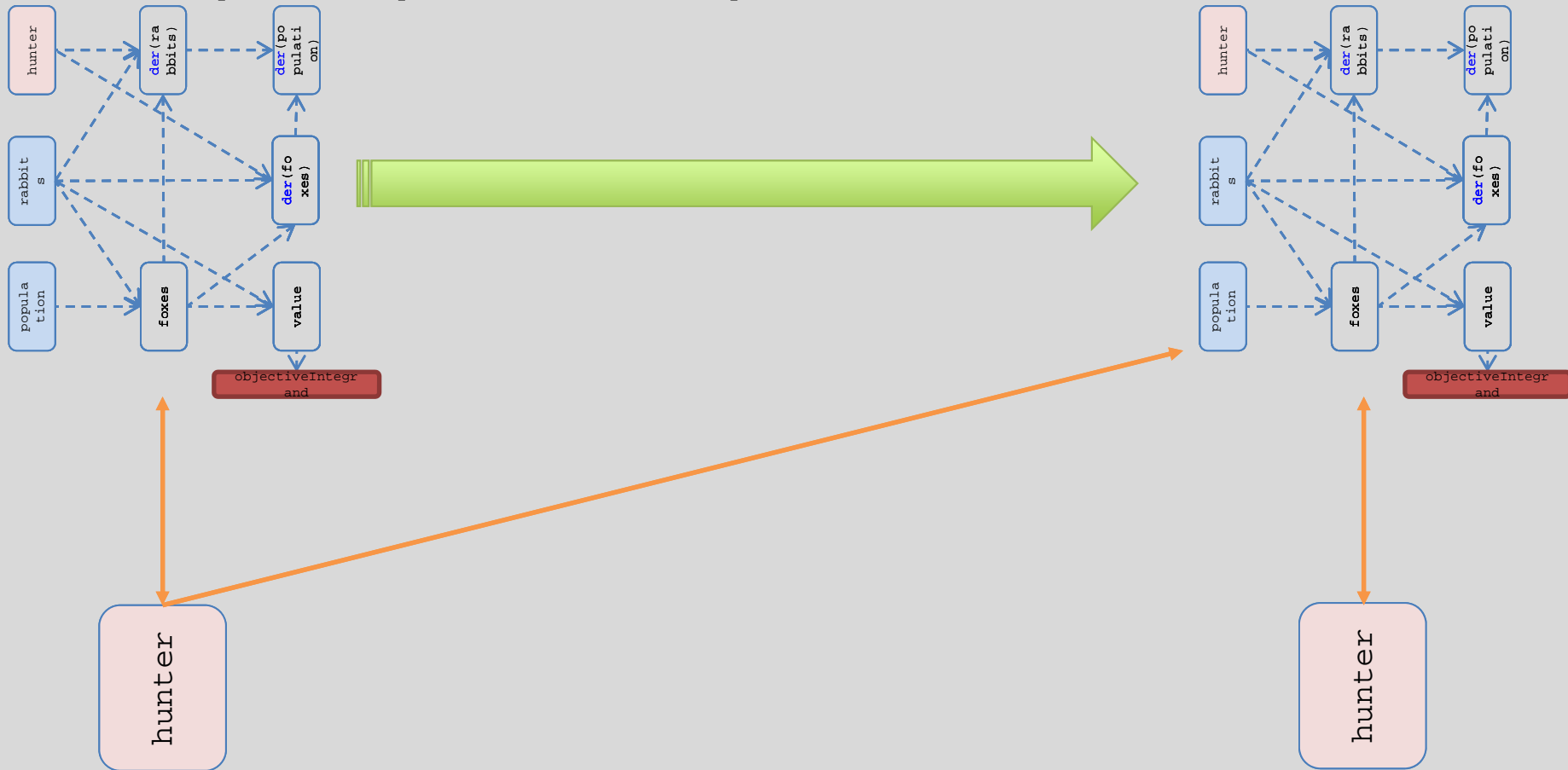
Example – Optimization split



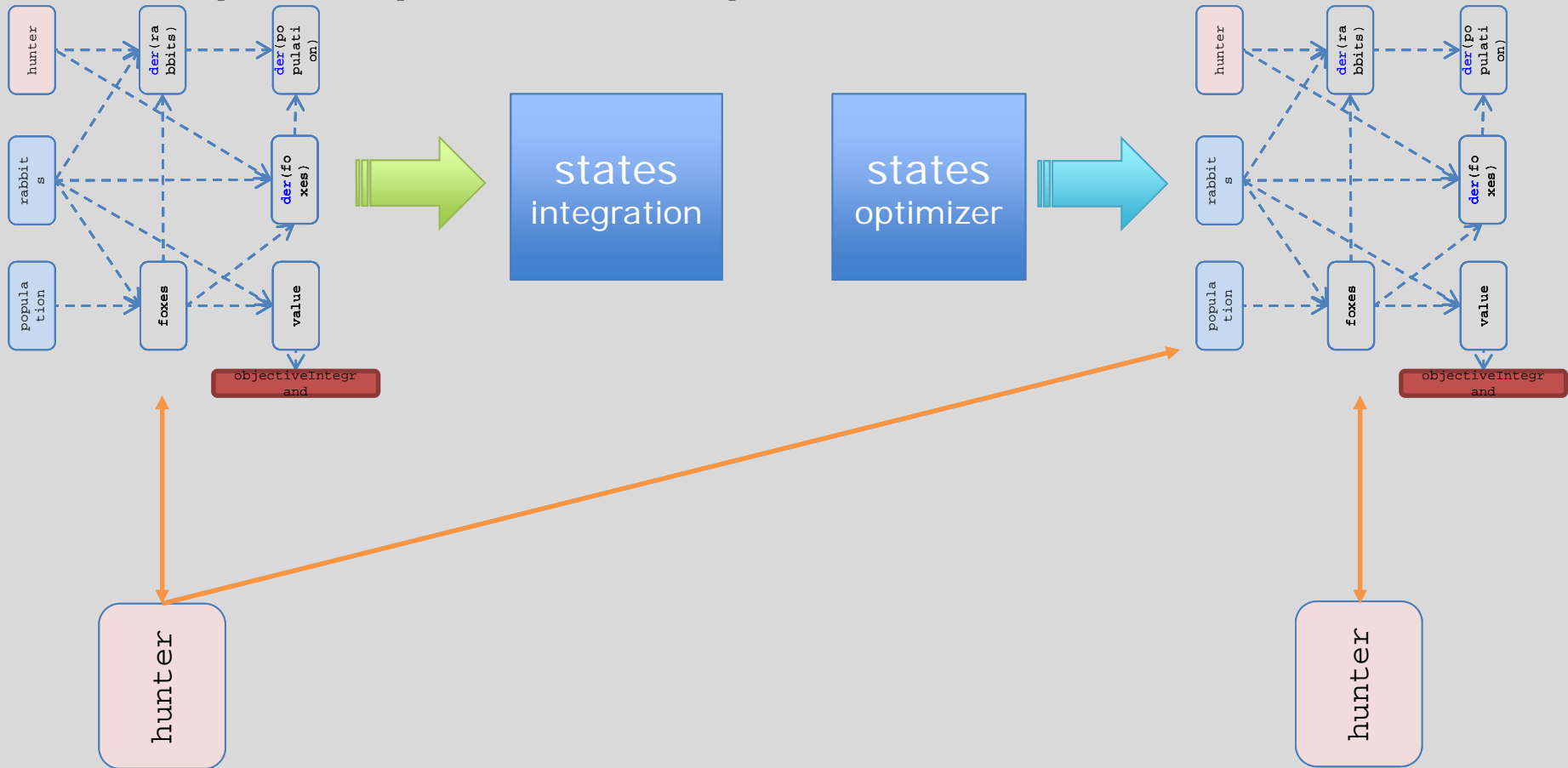
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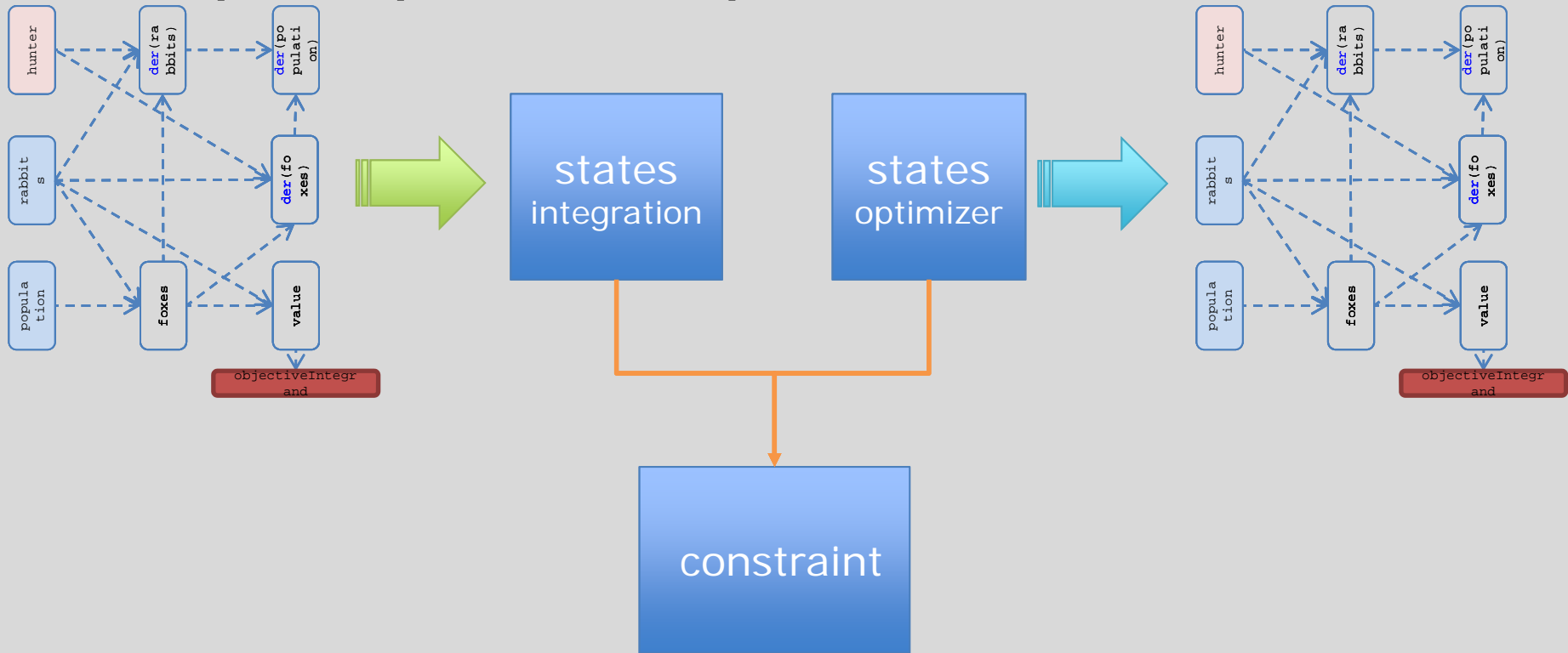
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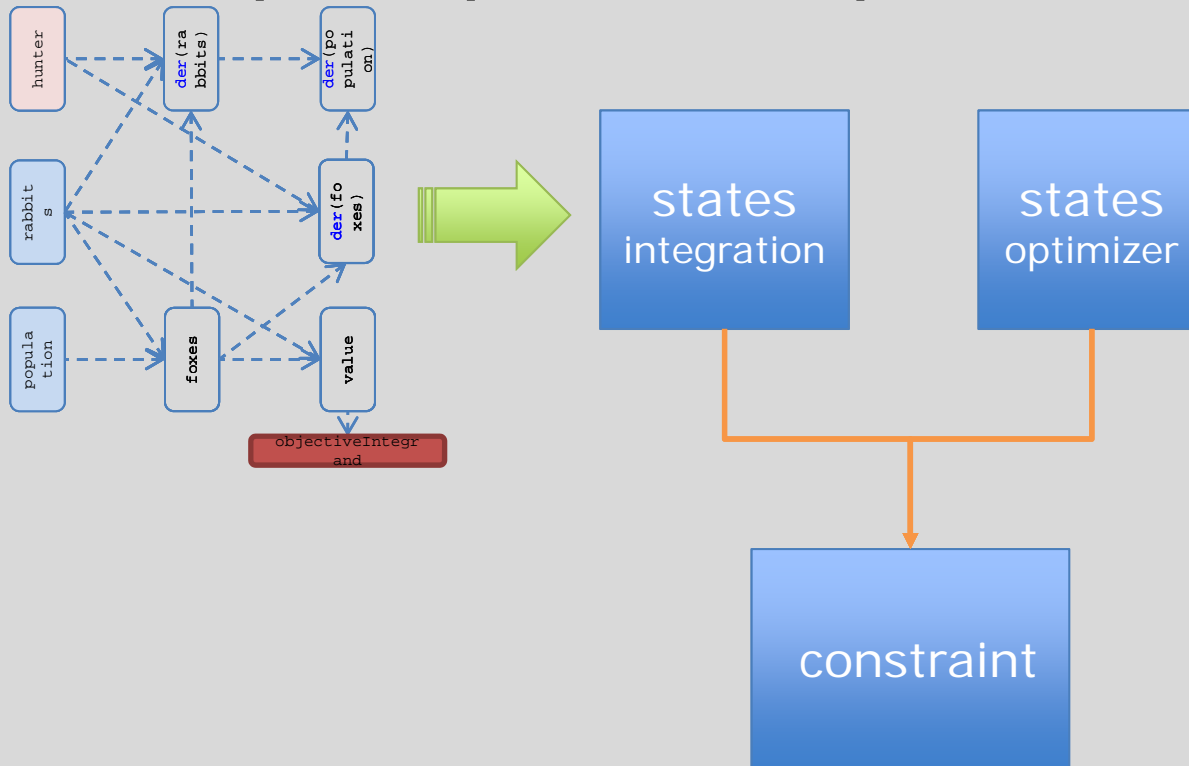
Example – Optimization split



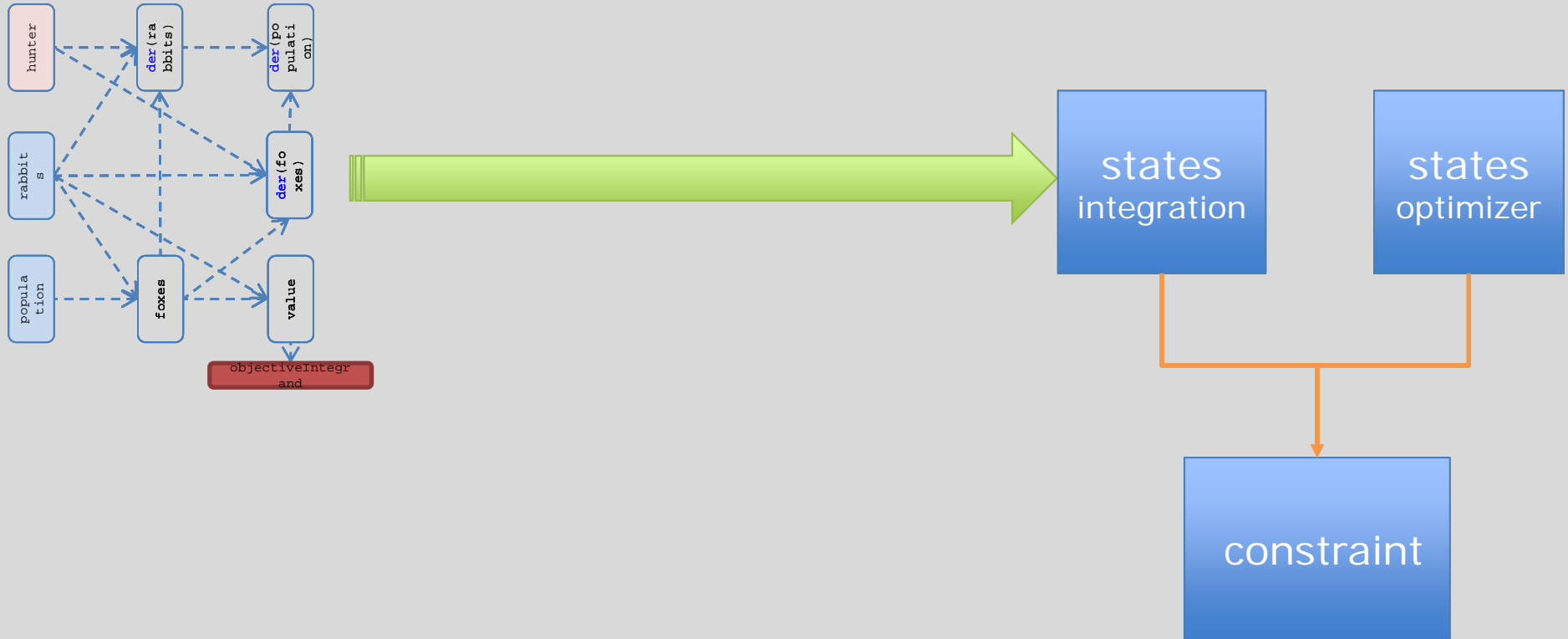
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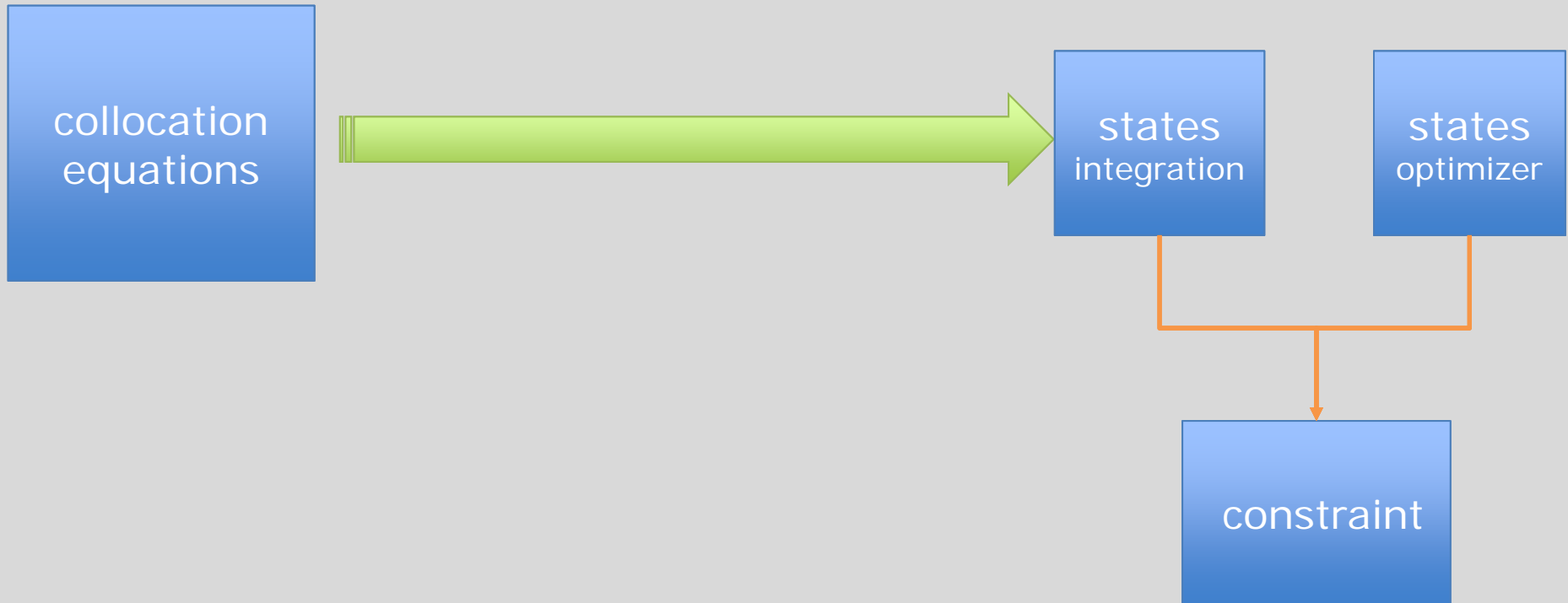
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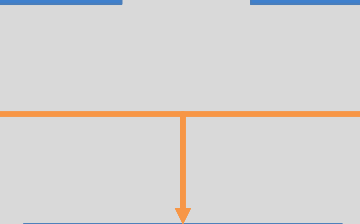


Example – Optimization split

collocation
equations

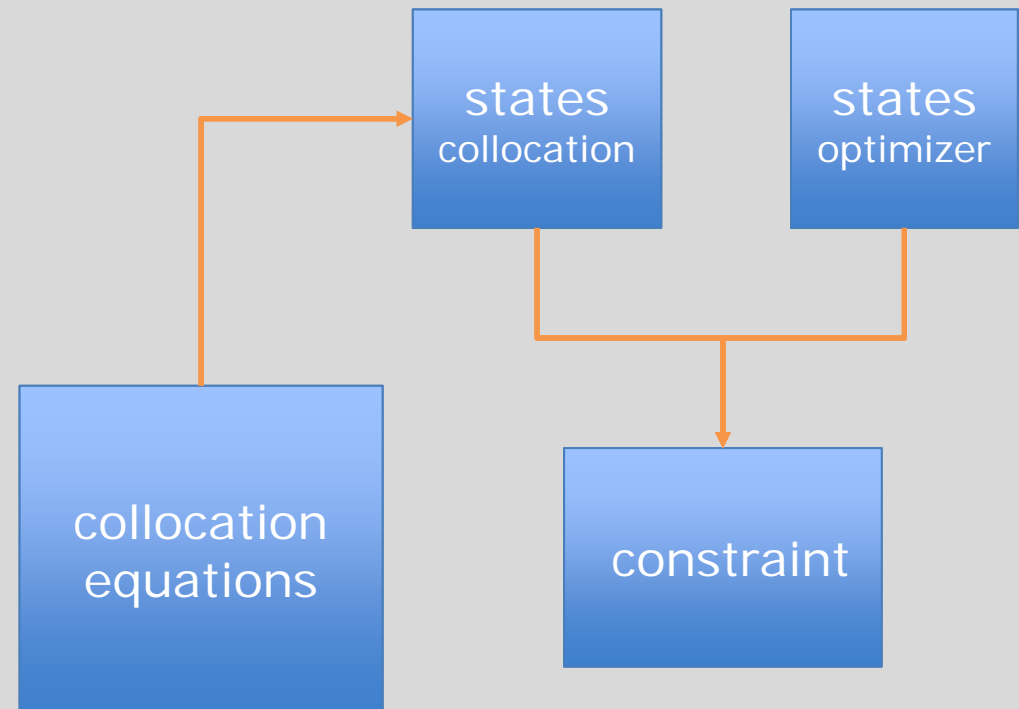
states
integration

states
optimizer



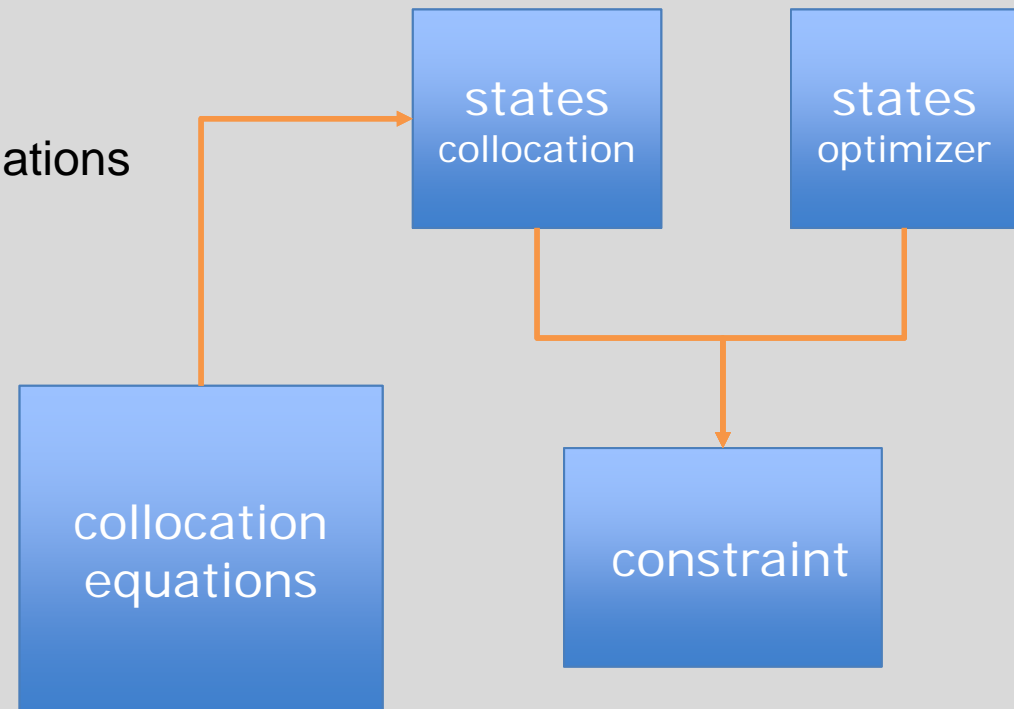
constraint

Example – Optimization split



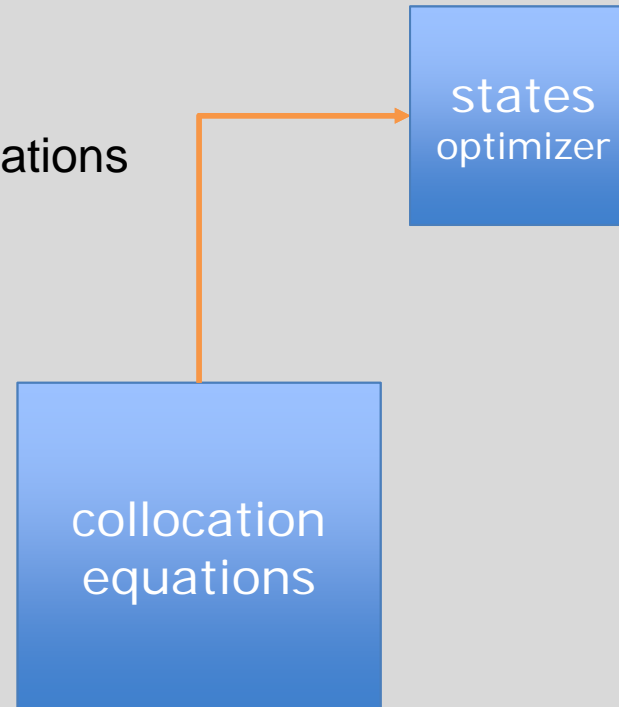
Example – Optimization split

Radau II A \rightarrow constraints \rightarrow Alias equations

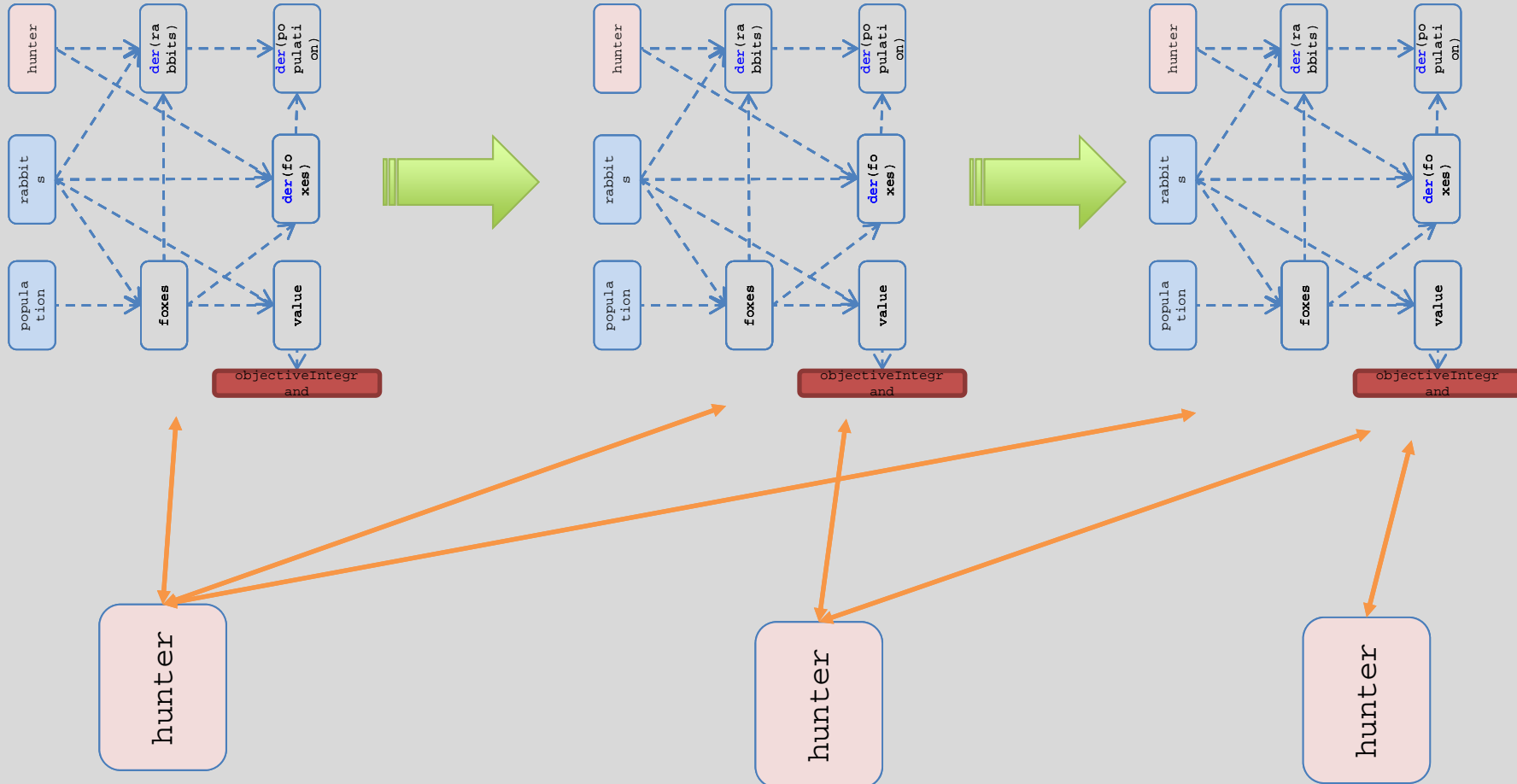


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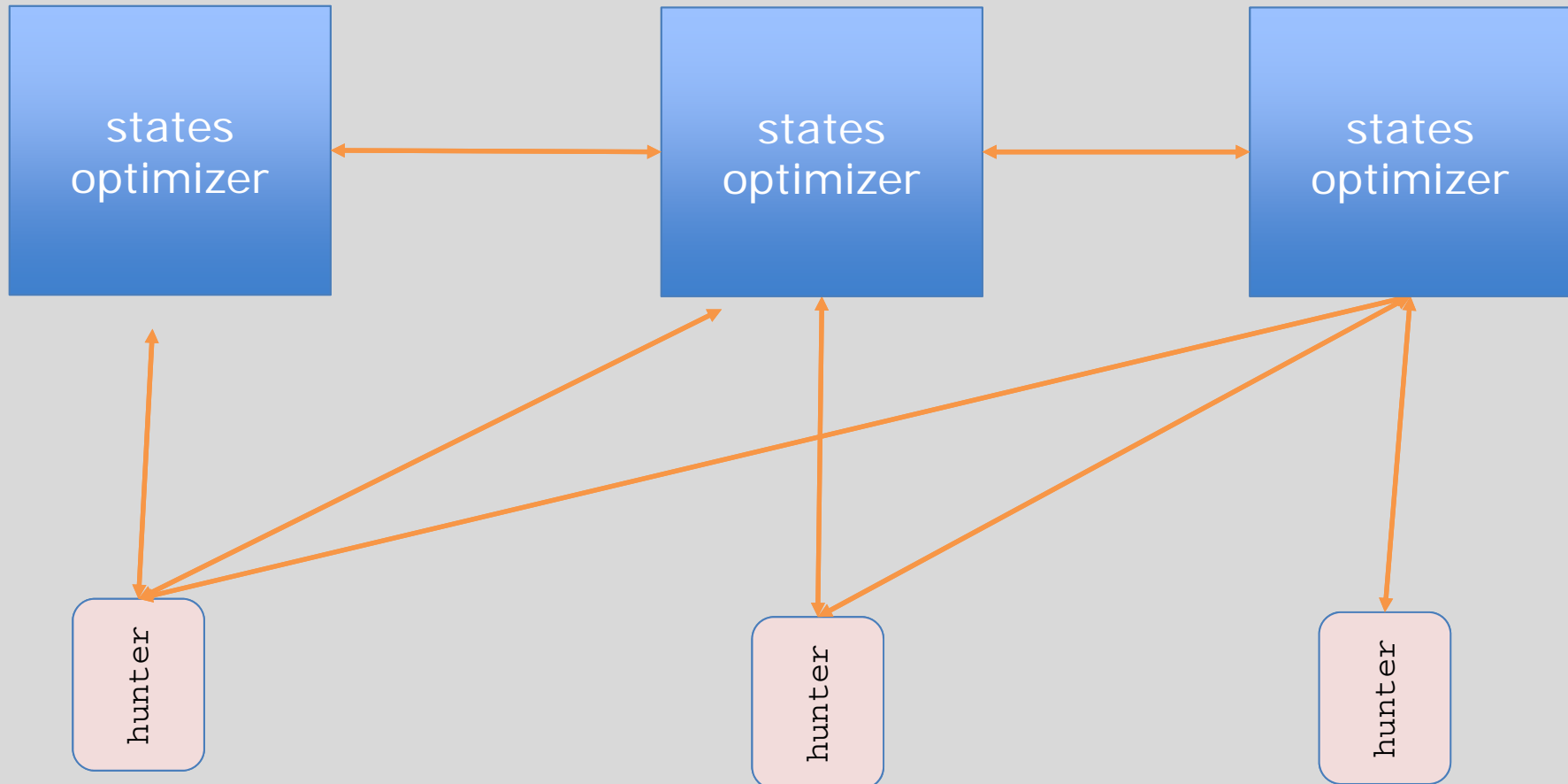
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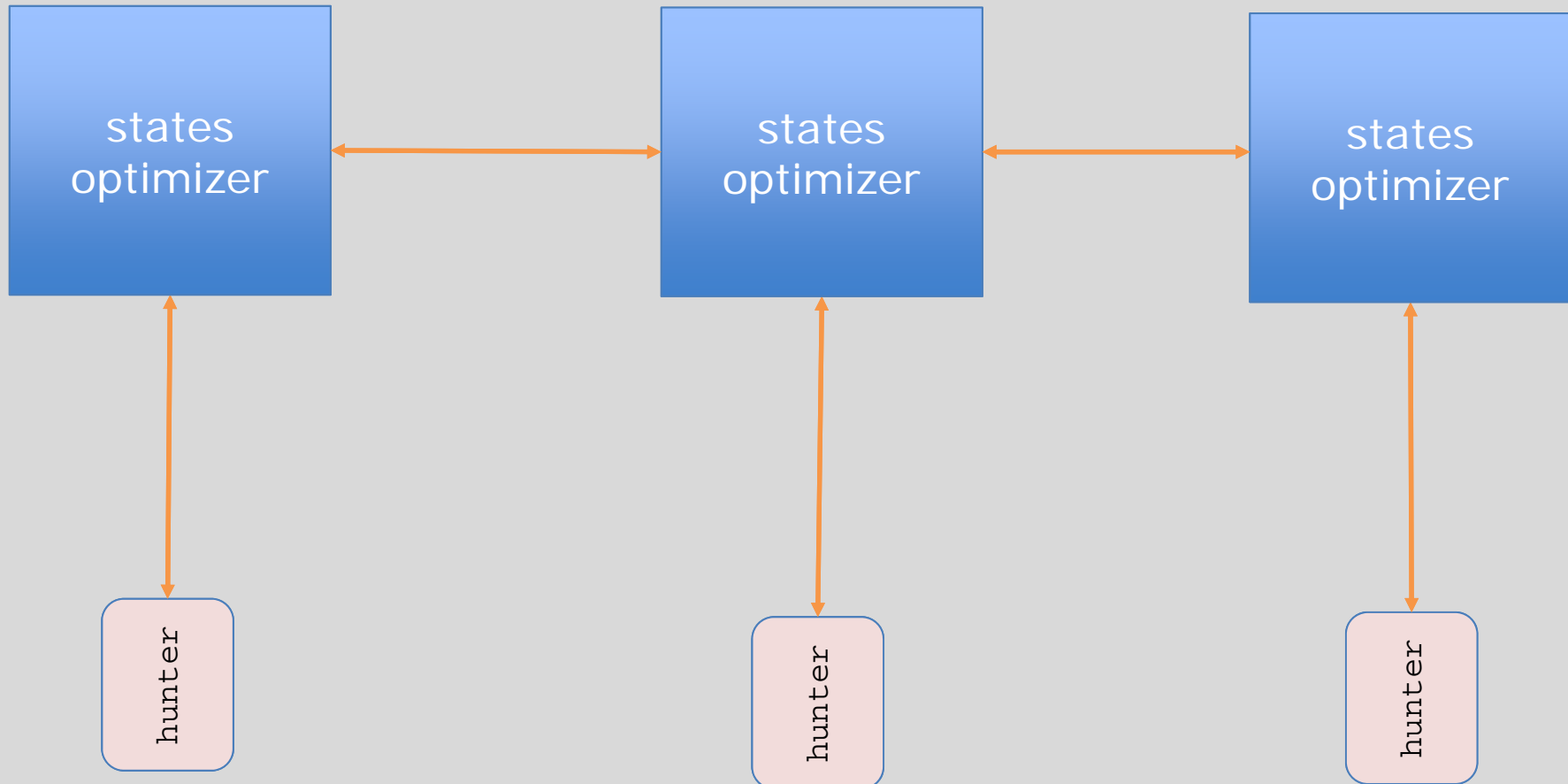
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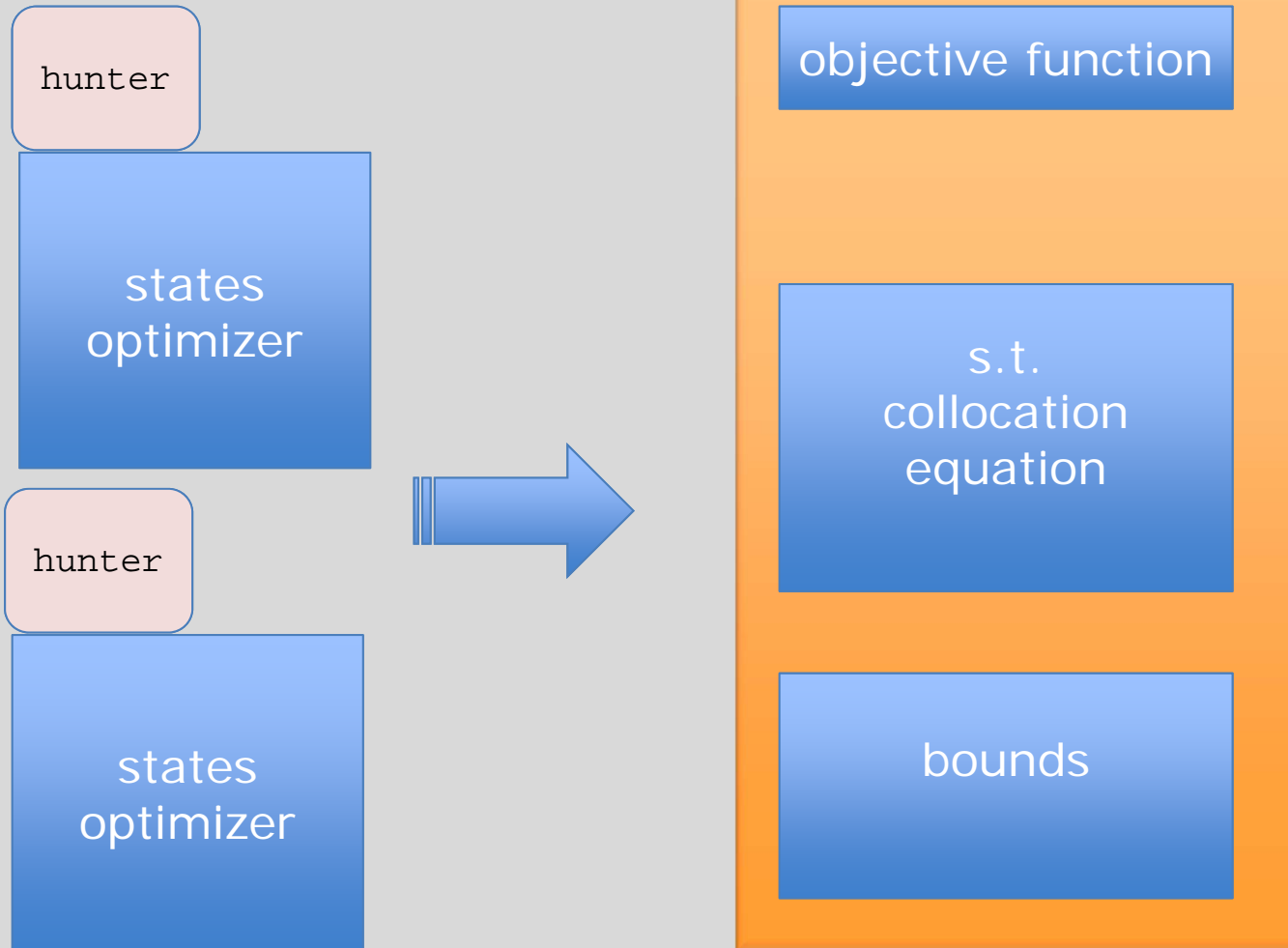
Example – Optimization split



Example – Optimization split



Example – Optimization optimizer



Extension Optimica

$$\min_{\underline{u}(t)} J(\underline{x}(t), \underline{z}(t), \underline{p}, \underline{u}(t), t) = E(\underline{x}(t_f), \underline{z}(t_f), \underline{p}, \underline{u}(t_f), t_f) + \int_{t_0}^{t_f} L(\underline{x}(t), \underline{z}(t), \underline{p}, \underline{u}(t), t) dt$$

objective

objectiveIntegrand

Extension Optimica

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Extension Optimica

- Not supported
 - Time point operator
 - $x(0.5)$, `cost(finalTime)`
 - *free* attribute
 - using for parameter
- limited
 - constraint-block