

Solution to economic emission dispatch problem including wind farms using Exchange Market Algorithm Method

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ABSTRACT

This paper presents an Exchange Market Algorithm (stocktickerEMA) method for solving the Economic Emission Dispatch (EED) problem including wind farms in the power systems. The stocktickerEMA algorithm is a powerful and useful method for finding the optimal value of an optimization problem with high accuracy. In recent years, because of the emission of harmful gases from fossil fuels and global warming issues, the penetration level of cleaner energies such as the wind and solar energy has been increased in order to produce the desired electrical energy. Therefore, it is vital to consider the wind turbines and wind farms in the EED optimization problem. Due to the probabilistic nature of wind speed in wind turbines, the generated power by wind turbines and wind farms has uncertain nature. Hence, the Weibull probability distribution function is used to model the wind power in the EED problem. The proposed method is tested on the IEEE 40-units test system. The analysis shows that, compared to other algorithms the EMA method has faster convergence and better ability in finding the optimal solution for the EED problem.

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1. Introduction

Economic dispatch (ED) problem is very important for the economical operation of power systems. The purpose of the ED problem is to determine the optimal output values for the generation units to fulfill the load demand and other constraints of a power system, as well as minimizing the cost of electrical energy produced [1]. In the recent years the diffusion of harmful gases such as sulfur oxides (SO_x) and nitrogen oxides (NO_x), which pollutes the atmosphere and exacerbates the global warming situation, has become a critical issue. The main source of these greenhouse gases are the thermal units. One way to limit the emission of these gasses is to impose stricter policies on the thermal units. To apply the new regulations and tax issues for excessive generated greenhouse gases, a combination of economic dispatch and constraints on emission has been introduced which is known as Economic Emission Dispatch (EED) problem. In the EED optimization problem, in addition to minimizing the cost of energy, minimization of the amount of emission has been considered as well [2]. EED is an optimization problem with the following two main goals [3]:

- (1) Minimizing the fuel cost of thermal units.

- (2) Minimizing the emission of harmful gases into the air.

As mentioned above, the objective function of the EED problem has two main parts where the emission criteria is added to the fuel cost of the thermal unit. In order to integrate the emission part to the ED problem, different methods are introduced, for example, Dhillon et al. [4] and Kulkarni et al. [5] presented a method in which a penalty factor coefficient is multiplied to the emission part of the objective function. This technique allows both components to become commensurately involved in the optimization. Zou et al. [6] implemented a new global particle swarm optimization (NGPSO) algorithm to find the minimum cost of economic emission problem. The authors normalized each objective of the problem according to their candidate solutions and then the problem is transformed into a single objective problem.

Numerous methods are proposed in the literature to solve the EED optimization problem. Dosoglu et al. [7], solved the issue of EED in term of thermal generators, used a symbiotic organisms search (SOS) algorithm in order to minimize operating costs and emission levels and satisfy the load demand and all equality-inequality constraints. Devi et al. [8] and Hamedi et al. [9] solved the EED problem by the combination of evolutionary and intelligent algorithms. Aydin et al. [10] optimized the EED problem with the bee colony method. System security constraints are taken into account in [11] to solve the EED problem in which the multi-population ant colony has been applied.

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Abdelaziz et al. [12], implemented flower pollination algorithm (FPA) to solve the EED problem. A more realistic approach has been put forth by Naderi et al. [13] tackling EED with a hybrid optimization method. Singh et al. [14] utilized a novel method – adaptive predator–prey optimization (APPO) – for solving thermal power load dispatch in a multiobjective form considering the emission. Increase in the penetration level of wind farms in power systems, has attracted a great attention to solving the EED problem including wind farms [15].

Qu et al. [16] proposed a summation based multi-objective differential evolution (SMODE) algorithm to find the optimum point of the economic emission dispatch problem with stochastic wind power. The Weibull probability distribution function is used to model the stochastic nature of the wind power and the uncertainty is preserved as the system constraints with stochastic variables. The algorithm is combined with the advantage of feasible solution constraint handling technique. The author in [17] presented a dynamic economic emission dispatch (DEED) model in order to consider the uncertainty of wind energy alongside the effect of energy storage systems and demand-side management on cost and emission. Jadha et al. [18] solved the EED optimization problem taking into account both thermal power plants and wind farms by craziness-based differential evolution algorithm and some characteristics of thermal plants such as valve point effect and generated power limitations. Hu et al. [19] handled DEED problem by defining bi-level programming in which the leader level deals with minimizing fuel cost and emission simultaneously and minimization of output power deduction periods are assigned to the follower level. Linear programming and intelligence base algorithm are used in this paper. Jadhav et al. [20] stimulated the effects of wind power in EED problem and used the Gbest guided artificial bee colony algorithm for simulation. Liu et al. [21] solved the EED problem including the environmental constraints and different wind farms. The objective function is optimized by stochastic methods. Zhan et al. [22] analyzed the EED problem considering high penetration of wind farms in the test power system and the results show that the EED problem has probabilistic nature when the wind farms are added into the power system. Wang et al. [23] and Hetzer et al. [24] compared the power systems consisting of wind farms with the conventional power systems and the characteristics of wind farms are discussed in these papers. Shaw et al. [25] solved the EED problem along with wind farms by hybrid based PSO methods. Jiang et al. [26] proposed a gravitational acceleration enhanced particle swarm optimization algorithm (GAEPSO) to find the optimum fuel cost, emission level in wind–thermal economic emission dispatch (WTEED) problem. Roy et al. [27] presented a chemical reaction optimization algorithm, based on the chemical molecular reaction to optimize economic dispatch problem in presence of wind turbine. Ghasemi et al. [28] focused on modeling the wind-based energy production in economic dispatch problem introducing an online meta-heuristic learning method. Kheshti and Ding in [29] introduced a revolutionized PSO method namely double weighted PSO (DWPSO) to solve an EED problem with penetration of wind energy sources. Furthermore, a secure EED problem has been discussed in [30] solved by a novel parallel hurricane optimization algorithm.

Ghorbani et al. [31] presented a new meta-heuristic algorithm called Exchange Market Algorithm (EMA). The EMA algorithm which is introduced in 2014 is based on the stock exchange trading method in the stock market. The EMA intelligent algorithm has some advantages such as faster convergence and yielding better optimal values over other algorithms like PSO, Bee colony and Ant colony. Ghorbani et al. [32] solved the economic dispatch problem by EMA method and the results show that the EMA method is able to find the best and convex response for this problem successfully.

In this paper, the solution to EED problem with the EMA method including wind farms is considered. It is obvious that the wind speed bares a stochastic nature. As a result, the generated power by wind turbines and wind farms add uncertainty to power system studies. Therefore, in this paper, the EED optimization problem has probabilistic nature, too. The main contribution of this work is the fast convergence and superiority of EMA compared to other algorithms in finding the optimum solution of the economic emission dispatch including wind power penetration problem.

2. Characterization of wind energy

In the EED problem with wind energy, the optimization process constitutes dispatching the generation power between fossil fuel power plants and wind farms in addition to satisfying the system constraints. As a result of the random nature of wind speed, the generated power by a wind turbine is variable in different wind speeds, which are expressed as follows [26]:

$$w = 0 \quad \text{for } v < v_i \text{ and } v > v_o \quad (1)$$

$$w = w_r \frac{(v - v_i)}{(v_r - v_i)} \quad \text{for } v_i \leq v \leq v_r \quad (2)$$

$$w = w_r \quad \text{for } v_r \leq v \leq v_o \quad (3)$$

where v is the current wind speed in (m/s), v_i , v_o and v_r are cut-in, cut-out and rated wind speed, respectively, w is the output power of turbine (MW) and w_r is the rated power of the turbine.

Eqs. (1), (2), and (3) illustrate that: (1) the power produced by a wind turbine is set to zero if the wind velocity is out of the turbine's speed limits; (2) at the range of cut-in wind speed and rated wind speed a linear formulation can be defined between output power and wind speed; (3) power output is equal to rated power output between rated wind speed and cut-out wind speed.

In order to use wind turbine in economic dispatch problem and due to a stochastic characteristic of wind energy, the Weibull probability and cumulative distribution functions are used for modeling the wind speed which are expressed as follows [26]:

$$F_V(v) = 1 - \exp\left[-\left(\frac{v}{c}\right)^k\right], [v \geq 0] \quad (4)$$

$$f_V(v) = \frac{k}{c} \left(\frac{v}{c}\right)^{k-1} \exp\left[-\left(\frac{v}{c}\right)^k\right] \quad (5)$$

Eq. (4) is the cumulative distribution function (CDF) and Eq. (5) is the probability distribution function (PDF) where v is wind speed in (m/s), k is shape factor at a given location (dimensionless) and c is scale factor at a given location (m/s).

By using Eqs. (1), (3), and (4), the probability of scenario $w = 0$ and $w = w_r$ are expressed as follows [26]:

$$P_r\{w = 0\} = F_V(v_i) + (1 - F_V(v_o)) = 1 - \exp\left(-\left(\frac{v_i}{c}\right)^k\right) + \exp\left(-\left(\frac{v_o}{c}\right)^k\right) \quad (6)$$

$$P_r\{w = w_r\} = F_V(v_o) - F_V(v_r) = \exp\left(-\left(\frac{v_r}{c}\right)^k\right) - \exp\left(-\left(\frac{v_o}{c}\right)^k\right) \quad (7)$$

where v_i , v_o and v_r are cut-in, cut-out and rated wind speed, respectively and F_V is the cumulative distribution function. Parameter k is the shape factor at a given location.

In order to modify the two random variables of wind speed and wind turbine output power in continuous span two ratios are used as following [26]:

$\rho = \frac{w}{w_r}$ This ratio presents wind power output to rated wind power ratio; and

$l = \frac{(v_r - v_i)}{v_i}$ This ratio presents a linear range of wind speed to cut-in wind speed ratio.

The Weibull PDF of the wind turbine power output random variable in the continuous range takes from [26]:

$$f_w(w) = \frac{klv_i}{w_r c} \left(\frac{(1 + \rho l)v_i}{c}\right)^{k-1} \exp\left(-\left(\frac{(1 + \rho l)v_i}{c}\right)^k\right) \quad 0 < w < w_r \quad (8)$$

3. Problem formulation

This section provides the formulation of the EED problem delineating the objective function and the constraints enforced by the power system such as transmission losses, power balance and limitations on power generated by thermal and wind source power plants.

3.1. Objective function

The objective function implemented in this paper is as follow [27]:

Minimize

$$FC_{total} = \left(\sum_{j=1}^{N_w} C_{ov,j}(W_{ov})\right) + \left(\sum_{j=1}^{N_w} C_{un,j}(W_{un})\right) + \left(\sum_{j=1}^{N_w} C_{dir,j}(W_j)\right) + \left(\sum_{i=1}^{N_t} C_{th,i}(P_{g,i})\right) + \left(\sum_{i=1}^{N_t} C_{emi,i}(P_{g,i})\right) \quad (9)$$

where N_t and N_w are the number of thermal units and number of wind turbines, respectively; $C_{ov,j}$, $C_{un,j}$ and $C_{dir,j}$ are the overestimation, underestimation and direct costs of j th wind turbine, respectively; $C_{th,i}$ and $C_{emi,i}$ are the fuel and emission costs of thermal units, respectively.

In Eq. (9), the first part shows the overestimation penalty cost. It means that the operator purchases the additional power when the scheduled wind power is more than the actual power and pays the overestimation penalty cost function, which is as follows [26]:

$$C_{ov,j}(W_{ov}) = c_{ov,j} \times [w_j \times [1 - \exp\left(-\left(\frac{v_{i,j}}{c_j}\right)^{k_j}\right) + \exp\left(-\left(\frac{v_{o,j}}{c_j}\right)^{k_j}\right)] + \left(\frac{w_{r,j}v_{i,j}}{(v_{r,j} - v_{i,j})} + w_j\right) \times [\exp\left(-\left(\frac{v_{i,j}}{c_j}\right)^{k_j}\right) - \exp\left(-\left(\frac{v_{1,j}}{c_j}\right)^{k_j}\right)] + \left(\frac{w_{r,j}c_j}{(v_{r,j} - v_{i,j})}\right) \times \{\Gamma[1 + 1/k_j, (v_{1,j}/c_j)^{k_j}] - \Gamma[1 + 1/k_j, (v_{i,j}/c_j)^{k_j}]\} \quad (10)$$

where $v_{1,j} = v_{i,j} + (v_{r,j} - v_{i,j})w_j/w_{r,j}$; w_j , $w_{r,j}$ and $c_{ov,j}$ are the output power, rated output power and the overestimation coefficient of j th wind-powered generator, respectively; $\Gamma(\cdot)$ is the incomplete gamma function, which is supported by Matlab software.

In Eq. (9), the second part shows the underestimation penalty cost. It means that the operator must be paid the generator's cost when the scheduled power is less than the actual wind

power. Underestimation penalty cost function is expressed as follows [26]:

$$C_{un,j}(W_{un}) = c_{un,j} \times [(w_{r,j} - w_j) \times [\exp\left(-\left(\frac{v_{r,j}}{c_j}\right)^{k_j}\right) - \exp\left(-\left(\frac{v_{o,j}}{c_j}\right)^{k_j}\right)] + \left(\frac{w_{r,j}v_{i,j}}{(v_{r,j} - v_{i,j})} + w_j\right) \times [\exp\left(-\left(\frac{v_{r,j}}{c_j}\right)^{k_j}\right) - \exp\left(-\left(\frac{v_{1,j}}{c_j}\right)^{k_j}\right)] + \left(\frac{w_{r,j}c_j}{(v_{r,j} - v_{i,j})}\right) \times \{\Gamma[1 + 1/k_j, (v_{1,j}/c_j)^{k_j}] - \Gamma[1 + 1/k_j, (v_{r,j}/c_j)^{k_j}]\} \quad (11)$$

In Eq. (9), the third part shows the direct cost of wind power which is known as non-utility operator and it is not considered when the operator owns the wind farm. If wind energy conversion systems have owners, based on the special contractual agreements, the wind generation will have a cost which is expressed as follows [24]:

$$C_{dir,j}(w_j) = d_i w_j \quad (12)$$

where d_i is the direct cost coefficient for the j th wind generator.

In Eq. (9), the fourth part shows the cost function of thermal units which is expressed as follows [26]:

$$FC = \sum_{i=1}^{N_t} C_{th,i}(P_{g,i}) = \sum_{i=1}^{N_t} (a_i P_{g,i}^2 + b_i P_{g,i} + c_i) \quad (13)$$

With considering valve-point effect at thermal units, the cost function can be expressed as follows [32]:

$$FC = \sum_{i=1}^{N_t} C_{th,i}(P_{g,i}) = \sum_{i=1}^{N_t} (a_i P_{g,i}^2 + b_i P_{g,i} + c_i + |d_i \sin(e_i \times (P_{g,i}^{min} - P_{g,i}))|) \quad (14)$$

where $P_{g,i}$ are output power of i th thermal unit and a_i , b_i , c_i are the coefficients related to the i th unit and d_i , e_i are the coefficients of generator i reflecting valve-point loading.

In Eq. (9), the last part shows the total carbon emissions of thermal units. The total emission cost for six-unit system is expressed as follows [27]:

$$EC = \sum_{i=1}^{N_t} C_{emi,i}(P_{g,i}) = \sum_{i=1}^{N_t} e f_i (f_i + g_i P_{g,i} + h_i P_{g,i}^2) C_{tax} \quad (15)$$

The total emission cost for a 40 unit system is expressed as follows [26]:

$$EC = \sum_{i=1}^{N_t} (10^{-2} \times (\alpha_i + \beta_i P_{g,i} + \gamma_i P_{g,i}^2) + \zeta_i \exp(\lambda_i P_{g,i})) \quad (16)$$

where α_i , β_i , γ_i , ζ_i and λ_i are the pollution coefficients of the i th thermal unit.

3.2. System constraints

In this paper, system constraints are considered as equality and inequality constraints.

3.2.1. Equality constraints

The power balance, which is considered in the constraints, shows that the sum of the generated power by thermal and wind power plants should be equal to the transmission losses plus load demand of the power system. The power balance equation is as follows:

$$\sum_{j=1}^{N_w} w_j + \sum_{i=1}^{N_t} P_{g,i} = P_{demand} + P_{losses} \quad (17)$$

In Eq. (17), P_{losses} is expressed as follows:

$$P_{losses} = \sum_{i=1}^{N_t} \sum_{j=1}^{N_t} P_{g,i} B_{ij} P_{g,j} + \sum_{i=1}^{N_t} B_{i0} P_{g,j} + B_{00} \quad (18)$$

In Eq. (18), B_{ij} , B_{i0} and B_{00} are elements of matrix B.

3.2.2. Non equality constraints

The non-equality constraints indicate the minimum and maximum of generated power by thermal and wind power plants as follows:

$$P_{g,i}^{\min} \leq P_{g,i} \leq P_{g,i}^{\max} \quad i = 1, 2, \dots, N_t \quad (19)$$

$$0 \leq w_j \leq w_{r,j} \quad j = 1, 2, \dots, N_w \quad (20)$$

In Eq. (20), the $w_{r,j}$ is the rated power of the j th wind turbine and the minimum generated power by a wind turbine is zero.

4. Exchange market algorithm (EMA)

The Exchange Market Algorithm (EMA) is based on the performance of shareholders in the stock market. In each running of this algorithm for solving the optimization problem, two different forms of the market are considered, which are called balanced and unbalanced conditions of the market. In a balanced condition, the oscillation of the market is not considerable and shareholders use elite member's experiences to gain more profit (searching around optimum point). In the unbalanced mode, the market faces different oscillations and members take risks to achieve more profit (finding out the unknown points). At the end of each market condition, the traders in the stock market are divided into three groups based on their finance which are called group one, two and three. Because of having two explorer and absorptive operators in each market condition, the EMA algorithm has faster Convergence than other algorithms. When the market condition is in a balanced position the EMA algorithm uses the absorptive operators and when the market condition is in an unbalanced position this algorithm uses the explorer operators to find the optimal value.

4.1. The operation of EMA algorithm in the balanced market

This section introduces the performance of shareholders in the different mentioned groups in the balanced market condition. Because of having the maximum finance and rank market, the members of the first group, do not have any tendency to change their amounts of shares. The members in the first group are 10 to 30% of the population in the market. Since the members in the second group have the lower finance and rank market than the members of the first group and bear the least risk, they change in their amounts of shares. The members in the second group are 20 to 50% of the population in the market. In this group, the shareholders change their amounts of shares based on the difference between the shares of the members in the first group. Changing in the shares of the second group members is expressed as follows [31]:

$$pop_j^{group(2)} = r \times pop_{1,i}^{group(1)} + (1 - r) \times pop_{2,i}^{group(1)} \quad i = 1, 2, \dots, n_i \quad \text{and} \quad j = 1, 2, \dots, n_j \quad (21)$$

where n_i is the n th person of the first group and n_j is the n th person of the second group. Parameters r , $pop_{1,i}^{group(1)}$ and $pop_{2,i}^{group(1)}$ are the random number within [0 1] and the members of the first group and $pop_j^{group(2)}$ is the j th member of the second group.

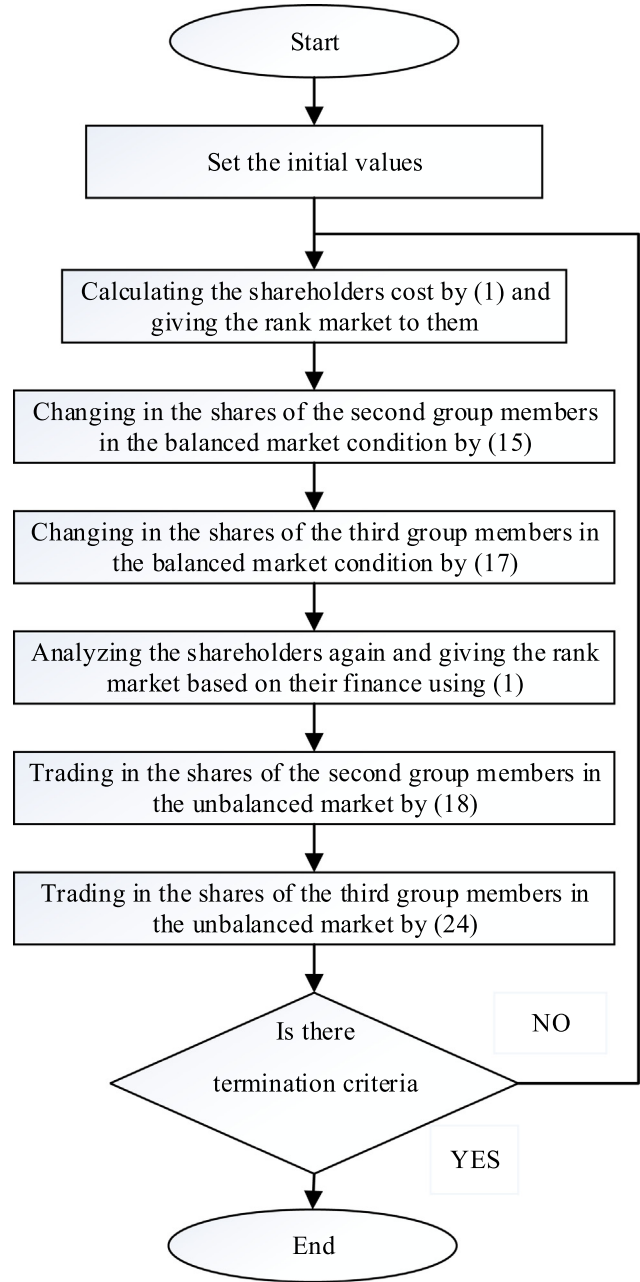


Fig. 1. Flowchart of EMA method.

In addition, the members in the third group have the lowest finance and rank market than other groups and like the second group they change their amounts of shares based on the difference between the shares of the members in the first group to achieve the maximum profit but they are faced with higher risks than the second group members. The members in the third group are 20 to 50% of the population in the market. Change in the shares of the third group members is expressed as follows [31]:

$$S_k = 2 \times r_1 \times \left(pop_{i,1}^{group(1)} - pop_k^{group(3)} \right) + 2 \times r_2 \times \left(pop_{i,2}^{group(1)} - pop_k^{group(3)} \right) \quad (22)$$

$$pop_k^{group(3),new} = pop_k^{group(3)} + 0.8 \times S_k \quad k = 1, 2, \dots, n_k \quad (23)$$

Table 1
Data for 40 thermal units test system with valve-point effect.

Unit	$P_{i,min}$ (MW)	$P_{i,max}$ (MW)	a_i (\$/MW ²)	b_i (\$/MW)	c_i (\$)	d_i (\$)	e_i (1/MW)
1	36	114	94.705	6.73	0.0069	100	0.084
2	36	114	94.705	6.73	0.0069	100	0.084
3	60	120	309.54	7.07	0.02028	100	0.084
4	80	190	369.03	8.18	0.00942	150	0.063
5	47	97	148.89	5.35	0.0114	120	0.077
6	68	140	222.33	8.05	0.01142	100	0.084
7	110	300	287.71	8.03	0.00357	200	0.042
8	135	300	391.98	6.99	0.00492	200	0.042
9	135	300	455.76	6.6	0.00573	200	0.042
10	130	300	722.82	12.9	0.00605	200	0.042
11	94	375	635.2	12.9	0.00515	200	0.042
12	94	375	654.69	12.8	0.00569	200	0.042
13	125	500	913.4	12.5	0.00421	300	0.035
14	125	500	1760.4	8.84	0.00752	300	0.035
15	125	500	1728.3	9.15	0.00708	300	0.035
16	125	500	1728.3	9.15	0.00708	300	0.035
17	220	500	647.85	7.97	0.00313	300	0.035
18	220	500	649.69	7.95	0.00313	300	0.035
19	242	550	647.83	7.97	0.00313	300	0.035
20	242	550	647.81	7.97	0.00313	300	0.035
21	254	550	785.96	6.63	0.00298	300	0.035
22	254	550	785.96	6.63	0.00298	300	0.035
23	254	550	794.53	6.66	0.00284	300	0.035
24	254	550	794.53	6.66	0.00284	300	0.035
25	254	550	801.32	7.1	0.00277	300	0.035
26	254	550	801.32	7.1	0.00277	300	0.035
27	10	150	1055.1	3.33	0.52124	120	0.077
28	10	150	1055.1	3.33	0.52124	120	0.077
29	10	150	1055.1	3.33	0.52124	120	0.077
30	47	97	148.89	5.35	0.0114	120	0.077
31	60	190	222.92	6.43	0.0016	150	0.063
32	60	190	222.92	6.43	0.0016	150	0.063
33	60	190	222.92	6.43	0.0016	150	0.063
34	90	200	107.87	8.95	0.0001	200	0.042
35	90	200	116.58	8.62	0.0001	200	0.042
36	90	200	116.58	8.62	0.0001	200	0.042
37	25	110	307.45	5.88	0.0161	80	0.098
38	25	110	307.45	5.88	0.0161	80	0.098
39	25	110	307.45	5.88	0.0161	80	0.098
40	242	550	647.83	7.97	0.00313	300	0.035

Table 2
Parameters of EMA for numerical testing.

	Number of pop	100
Risk values	g_1 [max, min]	$[1 * 10^4 - 1, 5 * 10^4 - 10]$
	g_2 [max, min]	$[5 * 10^4 - 5, 1 * 10^4 - 5]$
Balanced mode	Group 1	24%
	Group 2	24%
	Group 3	52%
Unbalanced mode	Group 1	20%
	Group 2	60%
	Group 3	20%

where r_1 and r_2 are random numbers, n_k is the n th member of the third group, $pop_k^{group(3)}$ is the k th member and S_k is the share variation of the k th member of the third group.

4.2. The operation of EMA algorithm in the unbalanced market

In this section, the performance of the members in the different mentioned groups in the unbalanced market condition is considered. The members of the first group like the first group in the balanced market have not any tendency to change their amounts of shares and they try to keep their rank in the stock market. In the market process, sometimes the shares of the second group members rise and sometimes the shares drop but at the end the total shares of the members in the second group are constant. At first, the shares of the members in the second group

rise by the following equation [31]:

$$\Delta n_{t1} = n_{t1} - \delta + (2 \times r \times \mu \times \eta_1) \tag{24}$$

$$\mu = \left(\frac{t_{pop}}{n_{pop}} \right) \tag{25}$$

$$n_{t1} = \sum_{y=1}^n |s_{ty}| \quad y = 1, 2, 3, \dots, n \tag{26}$$

$$\eta_1 = n_{t1} \times g_1 \tag{27}$$

$$g_1^k = g_{1,max} - \frac{g_{1,max} - g_{1,min}}{iter_{max}} \times k \tag{28}$$

where Δn_{t1} is the number of shares should be added randomly to some shares, n_{t1} is total shares of the t th member. Factors s_{ty} and δ are the shares of the t th member and information of exchange market, respectively. Parameter r is a random number between 0 and 1, t_{pop} is the number of the t th member and n_{pop} is the last member's number in the market, μ is a constant number, η_1 is the risk level, g_1 is the common market risk. Factors k , $iter_{max}$ are number of program iteration and maximum number of iteration, respectively. Parameter $g_{1,max}$ and $g_{1,min}$ indicate the maximum and minimum values of risk in the market, respectively.

In order to sustain the number of shares constant in this condition, each person randomly must sell some of his shares. The following equations show this statement [31]:

$$\Delta n_{t2} = n_{t2} - \delta \tag{29}$$

Table 3

Results of using different algorithms for economic dispatch problem with valve point effect on 40 units test system.

Output	EMA	PSO [12]	BBO [33]	FPA [12]
Thermal 1 (MW)	108.332	113.116	110.0465	72.4810
Thermal 2 (MW)	112.903	113.010	111.5915	103.0314
Thermal 3 (MW)	110.4308	119.702	97.6007	83.2726
Thermal 4 (MW)	157.698	81.647	179.7095	182.3106
Thermal 5 (MW)	96.4871	95.062	88.3060	76.1669
Thermal 6 (MW)	139.4160	139.209	139.9992	126.1346
Thermal 7 (MW)	290.0277	299.127	259.6313	258.8452
Thermal 8 (MW)	299.0464	287.491	284.7366	297.1636
Thermal 9 (MW)	275.3247	292.316	284.7801	290.8899
Thermal 10 (MW)	130.0000	279.273	130.2484	274.8232
Thermal 11 (MW)	94.00000	169.766	168.8461	356.9806
Thermal 12 (MW)	155.12014	94.344	168.8461	124.4054
Thermal 13 (MW)	125.00000	214.871	214.7038	493.3764
Thermal 14 (MW)	321.23775	304.790	304.5894	344.9029
Thermal 15 (MW)	297.39311	304.563	394.2761	372.3864
Thermal 16 (MW)	481.93555	304.302	394.2409	345.4624
Thermal 17 (MW)	493.87094	489.173	489.2919	422.6378
Thermal 18 (MW)	489.92728	491.336	489.4188	434.4065
Thermal 19 (MW)	511.47443	510.880	511.2997	461.3107
Thermal 20 (MW)	513.00495	511.474	511.3073	434.3828
Thermal 21 (MW)	523.62103	524.814	523.4170	545.2846
Thermal 22 (MW)	525.12629	524.775	523.2795	490.3572
Thermal 23 (MW)	549.41438	525.563	523.3793	506.0639
Thermal 24 (MW)	526.94583	522.712	523.3225	467.3109
Thermal 25 (MW)	543.65718	503.211	523.3661	488.1203
Thermal 26 (MW)	524.61198	524.199	523.4362	486.9019
Thermal 27 (MW)	10.7388	10.082	10.0531	16.8002
Thermal 28 (MW)	10.4742	10.663	10.0113	39.3475
Thermal 29 (MW)	10.8417	10.418	10.0030	23.6359
Thermal 30 (MW)	93.85314	94.244	88.4775	86.3295
Thermal 31 (MW)	179.3785	189.377	189.9983	165.9924
Thermal 32 (MW)	188.87791	189.796	189.9881	174.5707
Thermal 33 (MW)	189.41675	189.813	189.9663	184.0570
Thermal 34 (MW)	162.42366	199.797	164.8054	193.6668
Thermal 35 (MW)	198.03820	199.284	165.1267	191.6152
Thermal 36 (MW)	189.50969	198.165	165.7695	196.1763
Thermal 37 (MW)	109.62129	109.291	109.9059	90.0101
Thermal 38 (MW)	109.28931	109.087	109.9971	37.5421
Thermal 39 (MW)	109.16065	109.909	109.9695	89.4239
Thermal 40 (MW)	543.71235	512.348	511.2794	471.4405
TC(\$)*10 ⁵	1.208453	1.22323	1.21426	1.21074

Table 4

Statistical comparison between EMA and different algorithms.

Algorithms	Best cost (\$)	Mean cost (\$)	Worst cost (\$)	Time (s)
NPSO-LSR [12]	121 664.43	122 209.31	122 981.59	16.81
DE [12]	121 416.29	121 422.72	121 431.47	NA
CDEMD [12]	121 423.4	121 526.73	121 696.98	44.3
HMAPSO [12]	121 586.9	121 586.9	121 586.9	NA
FAPSO-NM [12]	121 418.3	121 418.8	121 419.8	40
EMA	120 845.3	121 422.13	121 512.4	5.1

where Δn_{t2} and n_{t2} are the share amount that should be decreased randomly and total share amount of the t th member, respectively.

Unlike the second group, in the third group, the total shares of the members can be changed at the end and the risk is higher than group two. The change in the shares of the third group members is expressed by the following equation [31]:

$$\Delta n_{t3} = (4 \times r_s \times \mu \times \eta_2) \quad (30)$$

$$r_s = (0.5 - rand) \quad (31)$$

$$\eta_2 = n_{t1} \times g_2 \quad (32)$$

$$g_2^k = g_{2,max} - \frac{g_{2,max} - g_{2,min}}{iter_{max}} \times k \quad (33)$$

where Δn_{t3} is the amount of share which changes in the shares of the members in group three. Parameter r_s is a random number

between -0.5 and 0.5 and η_2 is the risk of each member and g_2 is the market variable risk.

5. Application of the EMA method for solving the optimization problem

The EMA method follows the following steps to solve the problem and finds the best optimal values. Fig. 1, illustrates the flowchart of the proposed algorithm to find the optimum point of Wind/Environment/Economic Dispatch (WEED) problem:

- (1) Assuming the first values.
- (2) Calculating the shareholder's cost and giving the rank market for them.
- (3) Changes in the shares of the second group members in the balanced market condition.
- (4) Changes in the shares of the third group members in the balanced market condition.

Table 5
Emission coefficients of 40 units test system.

Unit	α_i	β_i	γ_i	ζ_i	λ_i
1	60	-2.22	0.048	1.31	0.0569
2	60	-2.22	0.048	1.31	0.0569
3	100	-2.36	0.0762	1.31	0.0569
4	120	-3.14	0.054	0.9142	0.0454
5	50	-1.89	0.085	0.9936	0.0406
6	80	-3.08	0.0854	1.31	0.0569
7	100	-3.06	0.0242	0.655	0.02846
8	130	-2.32	0.031	0.655	0.02846
9	150	-2.11	0.0335	0.655	0.02846
10	280	-4.34	0.425	0.655	0.02846
11	220	-4.34	0.0322	0.655	0.02846
12	225	-4.28	0.0338	0.655	0.02846
13	300	-4.18	0.0296	0.5035	0.02075
14	520	-3.34	0.0512	0.5035	0.02075
15	510	-3.55	0.0496	0.5035	0.02075
16	510	-3.55	0.0496	0.5035	0.02075
17	220	-2.68	0.0151	0.5035	0.02075
18	222	-2.66	0.0151	0.5035	0.02075
19	220	-2.68	0.0151	0.5035	0.02075
20	220	-2.68	0.0151	0.5035	0.02075
21	290	-2.22	0.0145	0.5035	0.02075
22	285	-2.22	0.0145	0.5035	0.02075
23	295	-2.26	0.0138	0.5035	0.02075
24	295	-2.26	0.0138	0.5035	0.02075
25	310	-2.42	0.0132	0.5035	0.02075
26	310	-2.42	0.0132	0.5035	0.02075
27	360	-1.11	1.842	0.9936	0.0406
28	360	-1.11	1.842	0.9936	0.0406
29	360	-1.11	1.842	0.9936	0.0406
30	50	-1.89	0.085	0.9936	0.0406
31	80	-2.08	0.0121	0.9142	0.0454
32	80	-2.08	0.0121	0.9142	0.0454
33	80	-2.08	0.0121	0.9142	0.0454
34	150	-2.06	0.0542	0.655	0.02846
35	130	-2.32	0.041	0.655	0.02846
36	150	-2.11	0.0435	0.655	0.02846
37	100	-1.98	0.095	1.42	0.0677
38	100	-1.98	0.095	1.42	0.0677
39	100	-1.98	0.095	1.42	0.0677
40	220	-2.68	0.0151	0.5035	0.02075

- (5) Analyzing the shareholders again and giving the rank market based on their finance.
- (6) Trading in the shares of the second group members in the unbalanced market.
- (7) Trading in the shares of the third group members in the unbalanced market.
- (8) Returning to step two until the completion of the program is achieved.

6. Numerical results

To determine the efficiency of the EMA method, a test system with 40 thermal units is used in three cases of study. Table 1 shows the parameters of the test system [32]. In the first case, the economic dispatch problem solved for 40 thermal units test system and the minimum cost of power system operation obtained. In the second case, emission cost added to the fitness function (operation cost of thermal units) and the economic emission dispatch problem solved for this case. In the third case, wind farms penetration considered and the objective function which is introduced in Section 3, minimized. The parameters of the EMA method are mentioned in Table 2 and three cases results are considered as follows:

Case 1: economic dispatch (ED) problem without contemplating emission and wind turbine

In this part, to evaluate the superiority of the EMA method, this method is used to solve the ED problem by considering valve-point effect. In this case, the total load demand is 10500 MW.

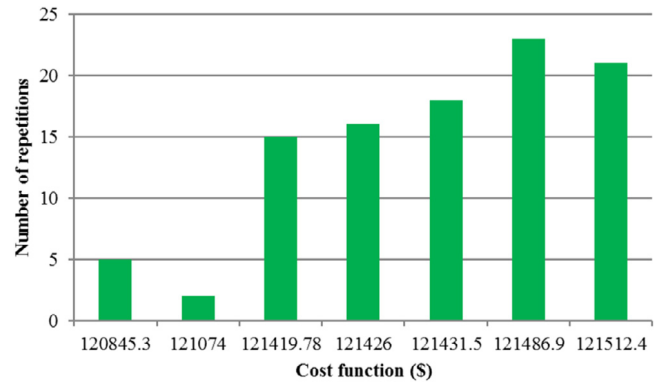


Fig. 2. Frequency of each answer for 100 consecutive runs of EMA.

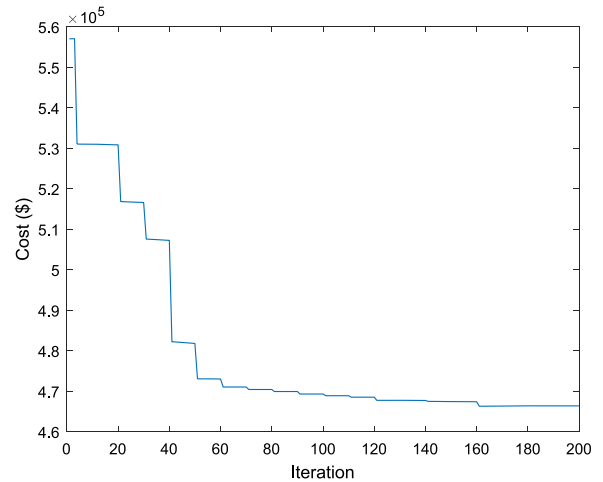


Fig. 3. Convergence characteristic of EMA for third case.

The results of the optimization are shown in Table 3. As seen in Table 3, the best answer to the ED problem is 12 0845 \$ which is obtained by the EMA algorithm. The core goal of using different methods in economic dispatch is to optimize the cost function leading to the minimum cost which is achieved by EMA. The total cost (TC) of EMA is 1478 \$, 581 \$ and 229 \$ less than PSO, BBO and FPA heuristic methods, respectively. Therefore, utilizing the EMA method yields a better solution for optimizing the cost function. Fig. 2 shows the frequency of each answer in the 100 consecutive runs of the EMA algorithm. In Table 4, the best, worst and mean of the presented data are compared with the other algorithms. The results shows the superiority of the EMA algorithm in finding the best solution.

Case 2: economic emission dispatch problem (EED)

In this case, the problem is solved by considering the emission's objective function. Emission coefficient of 40 units test system are included in Table 5 and the system's load demand is 10500 MW. The results are shown in Table 6 and indicate that EMA is able to find the optimum point of the combined economic emission problem. Total cost (TC) and emission cost (EC) of EMA is less than GSA, MODE, PDE and FPA, which is an indication of the strength of EMA in finding global minima of the objective function.

Case 3: economic emission dispatch with wind turbine

This case represents a multi-objective function considering wind turbine, emission and fuel costs of thermal units. The emission cost coefficient of the system is 1.8655 (\$/ton) and two wind

Table 6
Results of second case (economic emission dispatch).

Outputs	EMA	MODE [12]	PDE [12]	GSA [34]	FPA [12]
Thermal 1 (MW)	113.987	113.5295	112.1549	113.9989	43.405
Thermal 2 (MW)	113.795	114	113.9431	113.9896	113.95
Thermal 3 (MW)	119.687	120	120	119.9995	105.86
Thermal 4 (MW)	163.980	179.8015	180.2647	179.7857	169.65
Thermal 5 (MW)	96.987	96.7716	97	97	96.659
Thermal 6 (MW)	128.354	139.276	140	139.0128	139.02
Thermal 7 (MW)	296.582	300	299.8829	299.9885	273.28
Thermal 8 (MW)	279.141	298.9193	300	300	285.17
Thermal 9 (MW)	292.277	290.7737	289.8915	296.2025	241.96
Thermal 10 (MW)	130.003	130.9025	130.5725	130.3850	131.26
Thermal 11 (MW)	253.529	244.7349	244.1003	245.4775	312.13
Thermal 12 (MW)	224.444	317.8218	318.284	318.2101	362.58
Thermal 13 (MW)	419.527	395.3846	394.7833	394.6257	346.24
Thermal 14 (MW)	419.0212	394.4692	394.2187	395.2016	306.06
Thermal 15 (MW)	424.179	305.8104	305.9616	306.0014	358.78
Thermal 16 (MW)	420.0415	394.8229	394.1321	395.1005	260.68
Thermal 17 (MW)	484.9416	487.9872	489.304	489.2569	415.19
Thermal 18 (MW)	478.645	489.1751	489.6419	488.7598	423.94
Thermal 19 (MW)	455.747	500.5265	499.9835	499.2320	549.12
Thermal 20 (MW)	415.1129	457.0072	455.416	455.2821	496.7
Thermal 21 (MW)	446.878	434.6068	435.2845	433.4520	539.17
Thermal 22 (MW)	451.4312	434.531	433.7311	433.8125	546.46
Thermal 23 (MW)	424.7311	444.6732	446.2496	445.5136	540.06
Thermal 24 (MW)	429.5494	452.0332	451.8828	452.0547	514.5
Thermal 25 (MW)	464.30627	492.7831	493.2259	492.8864	453.46
Thermal 26 (MW)	444.3183	436.3347	434.7492	433.3695	517.31
Thermal 27 (MW)	10.4061	10	11.8064	10.0026	14.881
Thermal 28 (MW)	10.1509	10.3901	10.7536	10.0246	18.79
Thermal 29 (MW)	10.0715	12.3149	10.3053	10.0125	26.611
Thermal 30 (MW)	96.9925	96.905	97	96.9125	59.581
Thermal 31 (MW)	188.0112	189.7727	190	189.9689	183.48
Thermal 32 (MW)	189.9040	174.2324	175.3065	175	183.39
Thermal 33 (MW)	189.8771	190	190	189.0181	189.02
Thermal 34 (MW)	199.994	199.6506	200	200	198.73
Thermal 35 (MW)	199.998	199.8662	200	200	198.77
Thermal 36 (MW)	199.961	200	200	199.9978	182.23
Thermal 37 (MW)	109.827	110	109.9412	109.9969	39.673
Thermal 38 (MW)	109.742	109.9454	109.8823	109.0126	81.596
Thermal 39 (MW)	109.813	108.1786	108.9686	109.4560	42.96
Thermal 40(MW)	484.045	422.0628	421.3778	421.9987	537.17
TC(\$)*10 ⁵	1.23112	1.2579	1.2573	1.2578	1.23170
EC (ton)*10 ⁵	2.0496	2.1119	2.1177	2.1093	2.0846

turbines are added to the 40 units test system. The parameters of wind turbines are shown in Table 7. These parameters are adopted from [26] in order to compare our result with [26]. The results of the EMA implementation are presented in Table 8. The results achieved in this case is another indicator of the dominance of the EMA method over other heuristic methods including PSO and GEAPSO. The value of TC which is reached using EMA method has the least value in comparison with PSO and GEAPSO. To determine the quickness of the algorithm, the convergence characteristic of the EMA algorithm has been displayed in Fig. 3.

Results of case 1, case 2 and case 3 illustrate that EMA has the superiority compared to studied algorithms in finding the minimum value of cost functions which is the main contribution of the paper. However, there are some limitations to this work such as simplicity of the wind power curve which can be assumed as a polynomial or exponential power curve which is closer to reality.

7. Conclusion

This paper presented the solution for the economic emission dispatch problem including wind farms. Economic emission dispatch problem including wind energy is a nonlinear problem which is difficult to solve with mathematical solutions and for a large number of generation units, therefore using Meta-heuristic methods become popular for solving WEED problem. In this paper, the exchange market algorithm (EMA) has been implemented

for solving WEED problem. The EMA algorithm is based on human intelligence and proved to be a powerful and useful method for finding the optimal value with high accuracy especially for non-linear problems with myriad variables. Due to two absorptive and explorer operators in each market conditions, EMA avoids getting stuck in the local minima. In order to determine the superiority of the EMA, the proposed method is tested on 40 thermal units test system with two wind turbine. The results have shown that the EMA method is effective in minimizing the problem and presents better simulation results than other algorithms in the literature. The EMA presents a faster convergence, it takes less than 200 iterations to find the best answer of WEED problem. In terms of improvements the future works, the WEED problem can be examined for a system with higher penetration of wind turbines and the modeling of the wind power curves can be replaced by a more realistic nonlinear form. Moreover, the stochastic nature of demand can be studied for further validating the work.

Declaration of competing interest

No author associated with this paper has disclosed any potential or pertinent conflicts which may be perceived to have impending conflict with this work. For full disclosure statements refer to <https://doi.org/10.1016/j.asoc.2019.106044>.

Table 7
Parameters of wind turbines.

	k	C	w_{min} (MW)	w_{max} (MW)	$C_{ov,j}$	$C_{un,j}$	v_o (m/s)	v_i (m/s)	v_r (m/s)	d
W_1	2.2	15	10	100	310	100	45	5	15	120
W_2	2.2	15	10	100	310	100	45	5	15	150

Table 8
Results of implementation of EMA with wind turbines.

Outputs (MW)	EMA	PSO [26]	GAEPSO [26]	Outputs (MW)	EMA	PSO [26]	GAEPSO [26]
Thermal 1	113.9978	114.0000	110.3346	Thermal 24	436.2640	538.0536	436.6102
Thermal 2	114	106.2356	108.0659	Thermal 25	436.3564	545.0089	343.2251
Thermal 3	119.9878	118.2564	122.2268	Thermal 26	436.2608	426.2278	407.8362
Thermal 4	168.0691	182.6634	183.5638	Thermal 27	25.4306	121.2238	100.2835
Thermal 5	96.9998	97.0000	97.0000	Thermal 28	25.2202	126.0343	104.2249
Thermal 6	123.5121	102.1987	121.2663	Thermal 29	25.6125	106.2268	124.9365
Thermal 7	298.6488	134.0531	289.3386	Thermal 30	96.9989	96.0892	67.0836
Thermal 8	295.3222	292.2256	291.0248	Thermal 31	171.2491	172.0086	126.2364
Thermal 9	294.9185	290.1165	268.1832	Thermal 32	171.2214	181.6147	175.2238
Thermal 10	130	133.8941	185.0362	Thermal 33	171.2614	170.1243	168.0834
Thermal 11	297.3430	101.2368	226.5547	Thermal 34	199.9997	191.3843	152.7525
Thermal 12	296.5167	154.7289	300.0362	Thermal 35	199.9974	189.5371	160.3315
Thermal 13	431.0401	308.2166	362.8566	Thermal 36	200	172.0034	176.6257
Thermal 14	420.4353	368.3325	422.0695	Thermal 37	100.14834	97.6206	93.0638
Thermal 15	421.0584	371.2215	452.1836	Thermal 38	100.03489	94.4833	86.1743
Thermal 16	421.1593	381.2681	411.6642	Thermal 39	99.8474	86.0853	104.2263
Thermal 17	437.1676	416.2678	456.0281	Thermal 40	434.6385	462.2264	489.0264
Thermal 18	437.1425	482.9655	426.3377	Wind 1	40.487141	46.0468	53.6275
Thermal 19	435.6283	506.2201	468.9534	Wind 2	31.9771	80.0468	76.0742
Thermal 20	436.129	516.2468	501.5378	Fuel cost(\$)	144.356	142.068	146.035
Thermal 21	436.1449	502.7719	424.2835	EC(ton) *10 ^{^5}	1.72595	1.78432	1.72268
Thermal 22	435.6814	435.4741	456.7872	TC(\$)*10 ^{^5}	4.66332	4.74934	4.67402
Thermal 23	436.0896	482.1264	369.0365				

CRedit authorship contribution statement

Mehrdad Tarafdar Hagh: Conceptualization, Methodology, Validation, Writing - review & editing, Supervision. **Seyed Mohammad Sajjadi Kalajahi:** Conceptualization, Software, Validation, Writing - original draft. **Naser Ghorbani:** Conceptualization, Methodology, Software, Resources.

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