

### Managing Energy and Other Infrastructure in Times of Transition and Uncertainty

### **CONFERENCE AGENDA**

	Thursday 31 October
8:30-9:00	Coffee & Registration
	Welcome to TAI 2024
9:00-9:15	Prof. Steven Gabriel
	University of Maryland
	Keynote Session 1
9:15-10:00	Prof. Alexandre Szklo
	UFRJ
10:00-10:30	Coffee Break**
10:30-12:00	Parallel Sessions 1A & 1B
12:00-13:45	Lunch**
13:45-15:15	Parallel Sessions 2A & 2B
15:15-15:45	Coffee Break**
15:15-15:45	Coffee Break**  Keynote Session 2
15:15-15:45 15:45-16:30	
	Keynote Session 2
	<b>Keynote Session 2</b> Prof. Alexandre Street

	Friday 1 November
8:30-9:00	Coffee & Reception
9:00-9:45	<b>Keynote Session 3</b> Dr. Mario Pereira <i>PSR</i>
9:45-10:15	Coffee Break**
10:15-12:15	Session 3
12:15-13:30	Lunch**
13:30-15:30	Parallel Sessions 4A & 4B
15:30-15:45	Closing Session & Farwell Prof. Steven Gabriel University of Maryland

Parallel session talks will be 30 minutes each, including Q&A.

**Venue:** Institute of Administration and Management (IAG), Pontificial Catholic University of Rio de Janeiro **Address:** Rua Marquês de São Vicente, 225, Gávea – Rio de Janeiro, RJ – Brasil

<sup>\*</sup>Conference dinner is optional, and participants will be responsible for paying on their own. However, we hope you will join us in this opportunity to meet new colleagues and reconnect with old friends.

<sup>\*\*</sup>Coffee and lunch with be served at a nearby café on the campus of PUC-Rio. Participants will be responsible for paying on their own.

### **CONFERENCE PROGRAM**

(as of October 29, 2024)

### THURSDAY, October 31, 2024

Institute of Administration and Management (IAG)

8h30-9h00 | Coffee & Registration (Reception Hall)

9h00-9h15 | **Welcome to TAI 2024** (*Auditorium*)

Prof. Steven Gabriel University of Maryland

9h15-10h00 | **Keynote Session 1** (Auditorium)

"Global and national integrated assessment models

- experiences and challenges"

Prof. Alexandre Szklo

Federal University of Rio de Janeiro (UFRJ)

10h00-10h30 | Coffee Break (Reception Hall)

10h30-12h00 | Parallel Sessions 1A & 1B

Session 1A - Renewable Technologies (Auditorium)

Session 1B – Electricity Markets (Room I-014)

12h00-13h45 | **Lunch** 

13h45-15h15 | **Parallel Sessions 2A & 2B** 

Session 2A – Hydropower and Water (Auditorium)

Session 2B – Optimization Algorithms & Software (1) (Room 1-014)

15h15-15h45 | Coffee Break (Reception Hall)

15h45-16h30 | **Keynote Session 2** (Auditorium)

"The model externality in the Brazilian power system:

a call for a new data and model governance"

Prof. Alexandre Street

Pontifical Catholic University of Rio de Janeiro (PUC-Rio)

19h00-21h00 | Conference Dinner

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Address: Rua Jardim Botânico, 971 – Jardim Botânico

#### FRIDAY, November 1, 2024

Institute of Administration and Management (IAG)

8h30-9h00 | Coffee & Registration (Reception Hall)

9h00-9h45 | **Keynote Session 3** (Auditorium)

"Incorporation of AI-generated weather ensembles to stochastic scheduling and capacity planning models"

Dr. Mario Pereira

PSR Energy Consulting and Analytics

9h45-10h15 | Coffee Break (Reception Hall)

10h15-12h15 | **Session 3 – Brazilian Electricity Markets** 

12h15-13h30 | Lunch

13h30-15h30 | Parallel Sessions 4A & 4B

Session 4A – Optimization Algorithms & Software (2) (Auditorium)

Session 4B – Oil, Gas & Hydrogen (Room 1-014)

15h30-15h45 | Closing Remarks & Farewell (Auditorium)

Prof. Steven Gabriel University of Maryland

### PARALLEL SESSION TALKS

(as of October 18, 2024)

### **Session 1A – Renewable Technologies** (Auditorium)

10h30-12h00 Thursday, October 31, 2024

Chair: Paula Maçaira, PUC-Rio

## Talk 1 – An Investment Planning Methodology for the Sugarcane Production Chain with a Focus on Biofuels

Authors: Carolina Monteiro, Joaquim Dias Garcia, Bruno Fânzeres, Raphael Sampaio, Luana Gaspar, Rafael Kelman

#### Talk 2 - Reinforcement Learning Applied to Hydrothermal Dispatch

Authors: Gabriel Vidigal, Joaquim Garcia, Raphael Sampaio, Alexandre Street

## Talk 3 – An End-to-End Framework for Renewable Portfolio Selection and Contracting Strategies for the Brazilian Electricity Market

Authors: Gustavo Melo, Carolina Blank, Rafael Couto, Rafaela Ribeiro, Tuany Barcellos, Fernando Crescêncio, Thiago Vieira, Bruno Fânzeres, Paula Maçaira, Fernando Cyrino, Reinaldo Castro

#### Session 1B - Electricity Markets (Room I-014)

10h30-12h00 Thursday, October 31, 2024

Chair: Alexandre Street, PUC-Rio

#### Talk 1 - Proposal of Methodology for ELCC Calculation: An Aumann-Shapley Procedure

Authors: Rafael Klauser, Joaquim Garcia, Bernardo Freitas, Alexandre Street

# Talk 2 – The Program of Electricity Demand Response in Brazil: State-of-the-Art, Challenges, Opportunities, and Market Equilibrium

Authors: Gabriel Longhi, Bruno Fanzeres

# Talk 3 – A Holistic Methodology to Identify Cost-Effective Smooth Routes for Power Transmission Lines

Authors: João Vilela, Bruno Fanzeres, Rafael Martinelli, and Rodrigo Moreno

### **Session 2A – Hydropower and Water** (Auditorium)

13h45-15h15 Thursday, October 31, 2024

Chair: Nathan Boyd, University of Maryland

# Talk 1 – Equilibrium Modeling in Natural Gas Markets: A Theoretical Analysis & a Case Study for Brazil, A Method for Solving Gas Market & Water Market Equilibrium Problems

Authors: Steven A. Gabriel, Nathan T. Boyd, Dominic C. Flocco

## Talk 2 – Understanding the Role of Technological Complexity in Sustainability Transitions using Stochastic, Bi-level Optimization

Authors: Nathan Boyd, Steven A. Gabriel

#### Talk 3 - Market-based solutions for hydro cascade externalities

Authors: Gabriel Cunha, Luiz Barroso, Marcelo Resende

### Session 2B - Optimization Algorithms & Software (1) (Room I-014)

13h45-15h15 Thursday, October 31, 2024

Chair: Joaquim Garcia, PSR

#### Talk 1 - BilevelJuMP.jl: Modeling and Solving Bilevel Optimization in Julia

Authors: Guilherme Bodin, Joaquim Garcia, Alexandre Street

## Talk 2 – ApplicationDrivenLearning.jl: A High-Performance Library for Training Predictive Models in the Context of Decision Making

Authors: Giovanni Amorim, Joaquim Garcia, Alexandre Street

# Talk 3 – Uncertainty and scenario reduction in material resources allocation of offshore rigs: a machine learning approach

Authors: Rachel Martins Ventriglia, Leonardo dos Santos Lourenço Bastos, Silvio Hamacher

### **Session 3 – Brazilian Electricity Markets** (Auditorium)

10h15-12h15 Friday, November 1, 2024

Chairs: Guilherme Ramalho, CCEE; Alexandre Street, PUC-Rio

## Talk 1 – A discussion on the challenges of computational models used for the power prices formation in Brazil.

Authors: Guilherme Ramalho, Rodrigo Sacchi, Fernanda Kazama, Mariana Iizuka e Rafael Lobato

#### Talk 2 - Effects of optimistic bias on the Brazilian power systems operation planning

Authors: Arthur Brigatto, Alexandre Street, Cristiano Fernandes, Davi M. Valladão, Guilherme Bodin, Joaquim Dias Garcia

## Talk 3 – Model feedback: how to bring simulation closer to operational reality – EPE (Retroalimentação de modelos: como aproximar a simulação da realidade operativa – EPE)

Authors: Caio Monteiro Leocadio, Bernardo Folly de Aguiar, Pamella Elleng Rosa Sangy, Renato Haddad Simões Machado

#### Talk 4 - Challenges in Energy Planning by National System Operator

Authors: Alessandra Mattos Ramos de Oliveira, Carlos Alberto Araújo Junior, Débora Dias Jardim Penna, Lucas Meirelles Pires Deotti, Lucas de Souza Khenayfis, Mariana Simões Noel da Silva, Rogério José Menezes Alves e Tatiana Frade Gonçalves Mundstock

### Session 4A – Optimization Algorithms & Software (2) (Auditorium)

13h30-15h30 Friday, November 1, 2024

Chair: David Sotelo, Petrobras

#### Talk 1 - Long-term Hydrothermal Bid-based Market Simulator

Authors: Joaquim Dias Garcia, Alexandre Street, Mario Veiga Pereira

## Talk 2 – A linear time randomized algorithm for finding a Nash equilibrium in perfect competition markets with elastic demands

Authors: David Sotelo, Mario Levorato

#### Talk 3 – Difference-of-Convex Function Algorithms for Energy Equilibrium Models

Authors: Dominic Flocco, Steve Gabriel, Trine Boomsma, Martin Schmidt, Miguel Lejuene

# Talk 4 – Ambiguities and nonmonotonicities under prosumer power: Optimal distributed energy resource investment in a deregulated electricity industry

Authors: Sauleh Siddiqui, Afzal Siddiqui

### Session 4B - Oil, Gas & Hydrogen (Room I-014)

13h30-15h30 Friday, November 1, 2024

Chair: Luana Gaspar, PUC-Rio

# Talk 1 – Optimization Model for Liquified Natural Gas Load Allocation Under Uncertainties in Thermal Power Plants Integrated with Regasification Terminals

Authors: Vinícius Justen Pinto, Guilherme Bodin, Joaquim Dias Garcia

#### Talk 2 - Designing Green Hydrogen Supply Chains: a Study for the Chilean Case

Authors: Tito Homem-de-Mello, Francisca Jalil-Vega, Nicolás Allendes, Rocio Orcaistegui

## Talk 3 – Optimal risk-averse design of green hydrogen projects in Brazil: a stochastic optimization approach

Authors: Luana Gaspar, Alexandre Street, Rafael Kelman

#### Talk 4 - Optimization of vessel loading planning: an application to the oil supply chain

Authors: Raphael Domingues de Lacerda Bittencourt, Luciana de Souza Pessôa, Silvio Hamacher