



Simultaneous energy hub operation and construction for investigating quantitative flexibility considering uncertain supply and demand-side resources

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Abstract

In this paper, the Quantitative Flexibility of Energy Hub (QFEH) is evaluated considering a flexibility index which is based upon available maximum capacity as well as the response time of generating units. Here, the impact of simultaneous Energy Hub (EH) operation and construction is investigated on quantitative flexibility, considering both uncertain supply- and demand-side resources. Hence, a new structure, so-called multi-objective simultaneous operation/construction optimization of multi-carrier EH, is presented (MOF-EH^{MOO}_{MC}) which consists of a decrease in operation and construction costs as well as an increase in power system flexibility. The demand-side uncertainties, including thermal/electrical demand, are implemented by the Gaussian distribution function, and uncertainty on the supply side, including Gas Pressure Uncertainty (GPU), is modelled by the probabilistic-possibilistic Z-number method. Also, in various cases, the performance of the proposed index is evaluated. It is shown how flexible resources like Electrical Storage Systems (ESS), Thermal Storage Systems (TSS), Electrical Demand Response Programs (EDRP), and Thermal Demand Response Programs (TDRP) can increase the flexibility of the EH. It is also noted that the flexibility enhancement can increase construction costs.

1. Introduction

Nowadays, the expansion of the power system from generation to consumption, the occurrence of environmental factors, load growth, and efforts to become independent of fossil fuels have increased the importance of energy in the power system. Energy, economic, and environmental factors have led to a synergistic increase in the power system, which has resulted in the formation of new energy-sharing economy frameworks that interconnect multi-carrier energy resources to the smart grid and work as a poly-generation system, which are called Energy Hub (EH) systems. An EH is an abstract environment in a power grid where only energy is exchanged, regardless of transmission and grid losses. The main characteristic of an EH is the simultaneous management and operation of various energy carriers such as electricity, gas, and heating [1].

Considering Renewable Energy Systems (RES) along with the special features of their operation has led to the presentation of different energy management strategies in the field of EH. Despite the numerous benefits of RES, such as reducing environmental pollution, reducing operation costs, installation, and rapid utilization, these resources can create technical problems for the network. The main problem caused by RES, such as Wind Turbines (WTs) or solar panels, is due to the uncertainty of the power generated by these resources [2]. The uncertainties due to the dependence of the RES on weather conditions make the optimal operation of the EH more complicated. In other words, the highly variable output of these power plants violates the load balance conditions.

Due to the above-mentioned uncertainties, researchers

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have recently become more interested in studying the uncertainties surrounding the EH. In [3], researchers simulated wind power uncertainty, electricity load, and price using the Monte Carlo probabilistic method, and then reduced the scenarios of this modeling utilizing the backward-forward method. Reference [4] introduces an adaptive robust optimization approach for optimal operation of multi-layout EHs under uncertainty. The concept of multi-layout EHs is presented along with their energy management in a deterministic form. In order to account for the load and upstream energy market price uncertainties, polyhedral uncertainty sets are used in [4].

Reference [5] suggests a risk-constrained energy scheduling method for an EH. The scheduling problem aims to maximize expected profit while minimizing risk or the maximum relative regret level, while considering various uncertainties and a preferred CO₂ emission level. A new model for unit commitment in renewable EHs has been proposed in [6]. Day-ahead EH scheduling is performed using Information Gap Decision Theory from risk-neutral, risk-averse, and risk-seeking perspectives while taking into account the uncertainties of electricity, heat, and cooling demands as well as WT, photovoltaic, and electricity prices. Researchers in [7] have tried to study the operation of the EH, using the C-var scenario-based uncertainty modeling method for this purpose. One of the proposed solutions to deal with uncertainties and maximize the utilization of renewable resources is the application of energy storage. This equipment reduces the operation cost, financial risk, emissions, and output power fluctuations of the RES [8]. Reference [9] has presented a bi-level probabilistic optimization framework that enables an EH to optimize its daily load profile and determine its flexibility provision.

The uncertainties of renewable resources, the use of storage devices, and the implementation of Demand Response Programs (DRPs) [10,11] have highlighted the concept of flexibility in power systems. Flexibility in power systems refers to the ability of the system to quickly and efficiently respond to changes in demand and supply. Flexibility can be achieved through a variety of means, including energy storage, DRPs, and flexible generation [12]. Multifarious definitions of flexibility in the power system have been proposed; one of the initial definitions provided in [13] is “The ability of a system to rearrange its resources in response to changes in the net load, where the net load is the residual system load which is not supplied by Variable Generations (VGs)”.

The term power system flexibility is also used in [14]. According to this paper, a system is called flexible if it can respond very quickly to large fluctuations, planned changes, or unpredictable demand. Reference [15] defines flexibility at the generation planning level and states that flexibility is the ability of the network to respond to unmet demand by VG units. In [16], flexibility in the transmission network is defined in the sense of the system's ability to maintain network reliability at a reasonable cost while facing changes in power generation scenarios. On the other hand, flexibility studies can be divided into two areas: Long-term operational planning and short-term operational flexibility [17]. Reference [18] defines flexibility as the ability of a power system to cope with rapid and widespread changes in load and energy generation. In [19], flexibility refers to the extent to which a power system can adapt its electricity

generation or demand in response to expected and unexpected fluctuations. It also reflects the ability of a power network to maintain a consistent supply during temporary and significant imbalances. Although reference [20] provides a new definition of flexibility in smart grids: “Possibility of maintaining consumption within specific ranges”.

According to Ref. [21], the definition of flexibility varies among research groups and is often based on the primary field of study. Two classifications of flexibility in studies are short-term operational flexibility and long-term planning flexibility. Reference [22] suggests that the flexibility area index is an appropriate measure for assessing power system flexibility, particularly when dealing with renewable resources like wind and solar farms on a large scale. Like other flexibility indices, this metric is initially defined for a single generation unit and then expanded to the entire power system through a combination of unit indices. A method for evaluating power system flexibility is outlined in Ref. [23], which takes into account units with DRPs, fast ramps, and energy storage. In [24], real-time pricing, direct load control, and emergency DRPs are modeled as flexibility providers through the comprehensive modeling of DRPs.

Reference [25] aims to introduce a market-oriented approach to manage transmission system congestion by utilizing demand-side flexibility resources. The framework comprises two levels, with the first level being the flexibility market cleared by the Transmission System Operator (TSO) and participated in only by DSOs. The second level involves local markets established in each distribution network and managed by DSOs, where prosumers can offer their flexible services. According to Ref. [26], the interaction between gas and electricity systems is viewed as a potentially adaptable solution for flexible provision.

Reference [27] introduces a method for evaluating the flexibility of EH in handling uncertainty. The method involves calculating a flexibility index through corrective actions such as purchasing additional input carriers and implementing DRPs. It is worth mentioning that the presented flexibility index has not measured the EH response speed in the face of load fluctuations. Reference [28] regulates network flexibility through flexible pricing services. The proposed approach seeks to minimize the gap between the network's energy cost and the income generated by EH flexibility. This paper only considered the flexibility of the EH networks, and the inner flexibility of the EH system has not been investigated.

Previous research has neglected flexibility-based EH construction, which is the main motivation of this paper. Another researcher has used many renewable resources such as wind, solar, and flexible resources including thermal/electrical storage and thermal/electrical demand response resources in the EH. It should be noted that in these articles, changing the flexibility of the system in the case of using renewable and flexible resources has not been quantitatively studied. In [29], the operation and planning of the EH are accomplished to reduce the investment and operation costs. In [30], the EH problem is solved in two levels; the planning part is considered the main problem, and the operation part is considered the sub-problem. Some other papers like [31] have similarly examined the EH problem.

In an effort to address a research gap, Ref. [32] introduces a new optimization problem centered on the simultaneous optimal operation and capacity of ESS in renewable EHs. A key contribution of this research is the comparative analysis of HSS and ESS. However, it should be noted that this paper does not explore how storage devices impact the flexibility of EH systems. Reference [33] main focus is on the operational challenges that arise when integrating renewable energy, natural gas, and electricity into EHs. It examines these challenges from energetic, economic, and environmental perspectives. However, the reference does not examine how resource usage affects flexibility levels. Reference [34] offers a comprehensive EH design model that takes into account technical, economic, and security criteria. The proposed model addresses operational constraints and seasonal variations of loads and solar radiation. While the paper focuses on EH resiliency, it does not consider the impact of planning on EH flexibility.

In this paper, to address the above-mentioned shortcomings, the flexibility of the EH has been investigated quantitatively using a self-inclusive index that assesses flexibility from two dimensions of the system's free capacity and the rate of deploying this capacity. Furthermore, the effect of wind power uncertainty, thermal/electrical storage, and thermal/electrical DRPs on the proposed flexibility index has been studied using various numerical cases. For further investigations, the effect of construction on the EH flexibility is studied as well. Moreover, the uncertainty of the inlet Gas Pressure (GP) is modeled and investigated, as it can affect the flexibility of the system. This uncertainty is modeled by the probabilistic-possibilistic Z-number method, and its effect on changing the system flexibility has been investigated in this manuscript. To carry on the analysis, different scenarios are defined as case studies, including the basic case study that inspects the effect of the Z-number inlet-gas uncertainty modeling and various other cases that consider

the uncertainties of the wind resource, electrical/thermal DRP, electrical/thermal storage and their effects on the system's flexibility, respectively. In addition, the last case study is defined to address the effects of the construction on the proposed flexibility index.

The proposed MOF-EH^{SOCC}_{MC} structure is modeled as a Mixed-Integer Linear Programming (MILP) problem, which is solved using the C Programming Language EXtended (CPLEX) algorithm in the GAMS integrated development environment. Moreover, an overview of the previous work and the present paper in terms of planning, uncertainties, and Quantitative Flexibility of Energy Hub (QFEH) and EH equipment is provided in Table 1.

The rest of this paper is organized as follows: Section 2 proposes the framework $\text{MOF-EH}_{\text{MC}}^{\text{SOCO}}$. The economic ($f_1^{\text{MOF-EH}_{\text{MC}}^{\text{SOCO}}}$) and the flexibility ($f_2^{\text{MOF-EH}_{\text{MC}}^{\text{SOCO}}}$) framework's objective formulation based on MILP are provided in Section 3. The numerical study and simulation results are presented in Section 4. Finally, concluding remarks are drawn in Section 5.

2. Proposed framework of MOF-EH^{SOCO}_{MC}

There are many objective functions defined for the EH, but since the purpose of this paper is to investigate EH optimization with a flexibility approach, a multi-objective function is considered for the proposed $\text{MOF-EH}_{\text{MC}}^{\text{seco}}$ structure.

The first objective is to reduce construction/operation costs, and the second one is to increase the flexibility index, which is described in detail below.

The proposed hub structure includes a Combined Heat and Power (CHP), a boiler, a converter, a transformer, and electrical/thermal storage that is powered by gas, electricity, and wind power. The framework of the proposed EH is shown in Figure 1.

Table 1. An overview of previous work on the present paper.

[illegible]

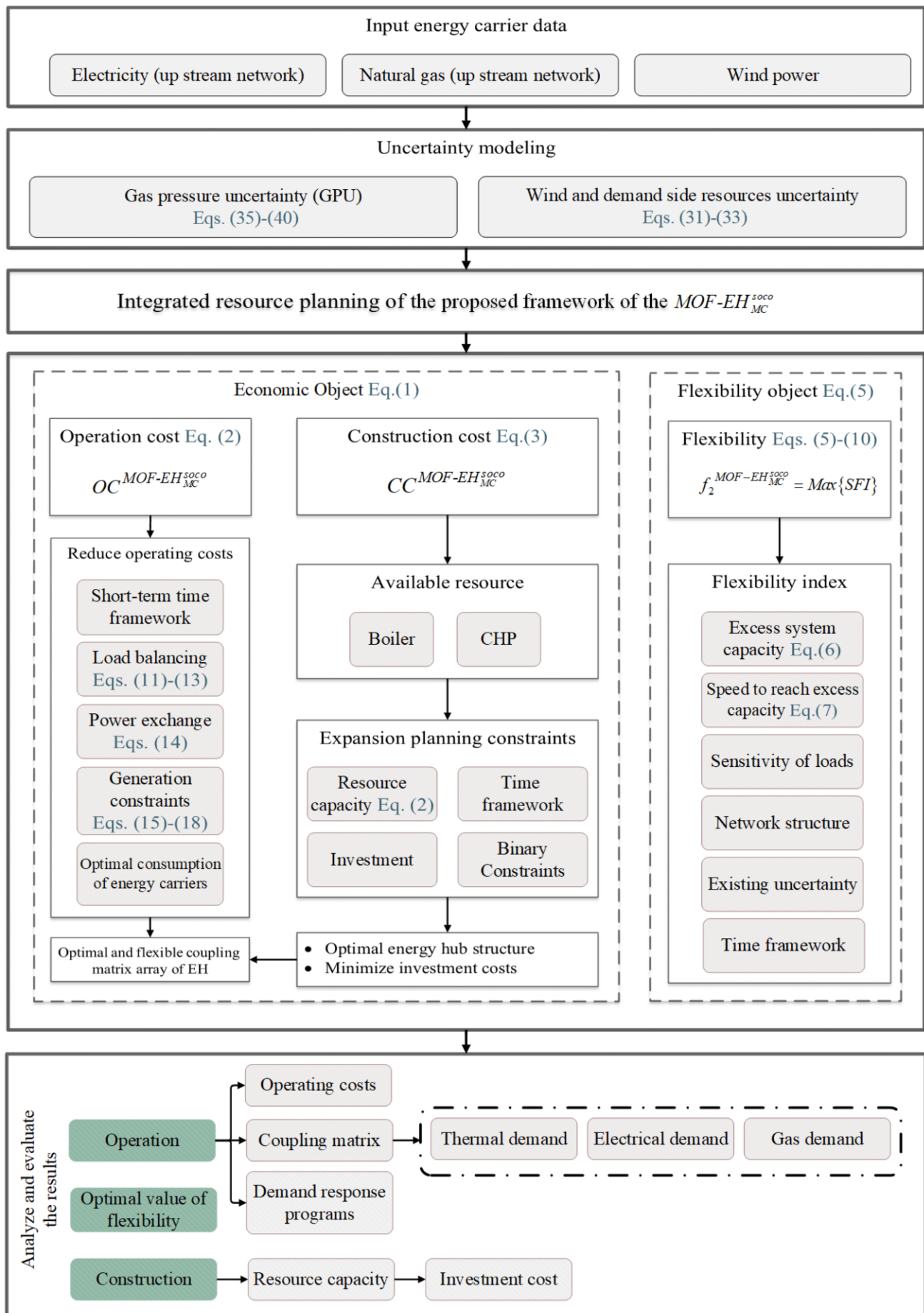


Figure 1. Framework of implementing proposed $MOF-EH^{soco}_{MC}$.

3. MOF-EH^{soco} formulation

3.1. The economic objective function of MOF - EH^{soco}

The first objective of the proposed EH framework is to simultaneously reduce construction and operation costs. From the time horizon perspective, EH construction is an issue with a time interval of one year, while the operation of the EH is considered to have a short time frame of one day, i.e., 24 hours. In EH construction, the capacity of the CHP and the boiler can be increased if needed, and the optimizer can decide whether or not to install thermal/electrical storage by determining the appropriate capacity with the approach of increasing flexibility. The first goal can be formulated as:

$$f_1^{MOF-EH_{MC}^{soco}} = \text{Min} \left\{ \begin{array}{l} W^1 \{ OC^{MOF-EH_{MC}^{soco}} \} \\ + W^2 \{ CC^{MOF-EH_{MC}^{soco}} \} \end{array} \right\}. \quad (1)$$

$f_1^{MOF-EH_{MC}^{soco}}$ is the value of the first objective function to reduce operation and construction costs. W^1 and W^2 are considered as weight coefficients that represent the importance of either term in the formulation, and are also adjustable. Construction costs, as previously described, include the price of expanding the CHP and boiler capacity:

$$CC^{MOF-EH_{MC}^{soco}} = \sum_{n=1}^N (IC_n Cap_n). \quad (2)$$

Daily operation costs are described in different sections as follows:

$$OC^{MOF-EH_{MC}^{soco}} = \left\{ \begin{array}{l} \text{Up Stream Network Electricity \& WT \& Gas Power} \\ \\ cost_{OC}^E + cost_{OC}^G \\ \text{Electrical \& Thermal Storage Costs} \\ \\ cost_{OC}^{ES} + cost_{OC}^{HS} \\ \text{Electrical \& Thermal Energy Not Supplied} \\ \\ + cost_{OC_ENS}^E + cost_{OC_ENS}^H \end{array} \right\}, \quad (3)$$

where $cost_{OC}^E$ includes power exchange with the network and imported energy from WT and also $cost_{OC}^G$ is the cost of imported Natural Gas (NG) from the grid. $cost_{OC}^{ES}$ and $cost_{OC}^{HS}$ represent the cost of charging and discharging the electrical and thermal storage, $cost_{OC_ENS}^E$ and $cost_{OC_ENS}^H$ are the costs of electrical and thermal energy not supply, respectively. Here, Eq. (3) can be described in detail as follow [33]:

$$OC^{MOF-EH_{MC}^{soco}} =$$

$$\sum_{t=1}^{24} \left\{ \begin{array}{l} \overbrace{\left\{ q_e^{Net}(t) p_g^{Net}(t) \right\} + \left\{ q_e^W p_g^{W_{Scenario/reduction}}(t) \right\}}^{cost_{OC}^E} \\ + \overbrace{\left\{ q_g^{Net}(t) p_g^{Net}(t) \right\}}^{cost_{OC}^G} \\ + \overbrace{\left\{ q_e^{ESS}(p_e^{ch}(t) + p_e^{dis}(t)) \right\}}^{cost_{OC}^{ES}} \\ + \overbrace{\left\{ q_h^{HSS}(p_h^{ch}(t) + p_h^{dis}(t)) \right\}}^{cost_{OC}^{HS}} \\ + \overbrace{\left\{ q_e^{ESS} p_e^{ESS}(t) \right\}}^{cost_{OC_ENS}^E} \\ + \overbrace{\left\{ q_e^{ESS} p_e^{ESS}(t) \right\}}^{cost_{OC_ENS}^H} \end{array} \right\} \quad (4)$$

3.2. Flexibility index objective function of MOF-EH^{soco}

This paper considers the flexibility index that reflects the free capacity of the system and the rate of reaching this capacity. The system responsiveness, capability of achieving maximum capacity, and system acceleration affect achieving this goal as important parameters in flexibility calculations. In brief, a system is more flexible if it can deploy more capacity in less time. With these explanations in mind, the amount of flexibility can be calculated by Eqs. (5)-(10):

$$f_2^{MOF-EH_{MC}^{soco}} = \text{Max} \{ SFI \}. \quad (5)$$

Eq. (5) is introduced as the second objective function of the EH. The maximum available capacity of the system can be calculated after an unexpected event according to Eq. (6) [17]:

$$SMACI = \frac{1}{TN} \sum_{ut=1}^{T-1} \frac{1}{T-ut} \sum_{t=1}^T \sum_{i=1}^N \frac{C_{(i,t,ut)}^a}{p_{(i,t)}^*}, \quad \forall i, \forall t, \forall ut. \quad (6)$$

The expected response time to reach the maximum capacity can be calculated by Eq. (7).

$$SRT = \frac{1}{TN} \sum_{ut=1}^{T-1} \sum_{i=1}^N t_{C_{(i,t)}^*} - t_{(i,j,ut)} \quad \forall i, \forall t, \forall ut. \quad (7)$$

Based on Eqs. (5)-(7), the system's flexibility index is obtained by Eq. (8). Eqs. (9)-(10) ensure that the accessible capacity for each unit does not exceed the maximum generation capacity of the unit at each time step.

$$SFI = \frac{1}{TN} \sum_{ut=1}^{T-1} \frac{1}{T-ut} \sum_{t=1}^T \sum_{i=1}^N \frac{C_{(i,t,ut)}^a}{p_{(i,t)}^* (t_{C_{(i,t)}^*} - t_{(i,j,ut)})}, \quad \forall i, \forall t, \forall ut, \quad (8)$$

$$C_{(i,t,ut)}^a = p_{(i,t+1,ut)}^a - p_{(i,t)}^* \quad \forall i, \forall t, \forall ut, \quad (9)$$

$$p_{(i,t+1)}^a \leq p_i^{\max} \quad \forall i, \forall t. \quad (10)$$

3.3. Constraints of the proposed MOF-EH^{soco}_{MC} structure

The electrical, thermal, and gas energy power balance is used to ensure stable operation of the EH. Furthermore, the amount of energy generated must be equal to the consumed load and the energy not supplied. Constraints (11)-(13) satisfy the above-mentioned power equilibrium [33].

$$p_{ed}(t) = \{u^{NET} \eta_T p_e^{NET}(t)\} + \{u^{CHP} \eta_{echp} p_g^{NCHP}(t)\} + \{u^W \eta_C p_e^{Scenario/reduction}(t)\} + \{p_e^{dis}(t) - p_e^{ch}(t)\} + \{p_e^{shdo}(t) - p_e^{shup}(t)\} + \{p_e^{ENS}(t)\}, \quad \forall t, \quad (11)$$

$$p_{hd}(t) = \{u^{CHP} \eta_{hchp} p_g^{NCHP}(t)\} + \{\eta_B p_g^{NB}(t)\} + \{p_h^{dis}(t) - p_h^{ch}(t)\} + p_h^{ENS}(t), \quad \forall t, \quad (12)$$

$$p_{gd}(t) = p_g^{NETZ-number}(t) - p_g^{NCHP}(t) - p_g^{NB}(t), \quad \forall t. \quad (13)$$

The amount of electrical and gas energy exchanged between the EH and the upstream grid is limited by technical Constraints (14). Furthermore, the capacity limitations of the transmission lines, CHP, and the boiler are described in Eqs. (15)-(18).

$$-p_e^{Nmax} \leq p_e^{NET}(t) \leq p_e^{Nmax}, \quad \forall t, \quad (14)$$

$$0 \leq p_g^{NETZ-number}(t) \leq p_g^{NETmax}, \quad \forall t, \quad (15)$$

$$\eta_{Tr} p_e^{NET}(t) \leq p^{Tr}, \quad \forall t, \quad (16)$$

$$\eta_{echp} p_g^{NCHP}(t) \leq p^{CHP}, \quad \forall t, \quad (17)$$

$$\eta_B p_g^{NB}(t) \leq p^B, \quad \forall t. \quad (18)$$

Electrical storage is one of the components considered in the proposed model of which the energy balancing constraint is defined by Eq. (19) [35]. Eq. (20) also represents the power loss of the system.

$$p_e^{ESS}(t) = p_e^{ESS}(t-1) + \eta_e^{ch} p_e^{ch}(t) - \left(\frac{p_e^{dis}(t)}{\eta_e^{dis}}\right) - p_e^{loss}(t), \quad \forall t, \quad (19)$$

$$p_e^{loss}(t) = A_e^{loss}(t) p_e^{ESS}(t), \quad \forall t. \quad (20)$$

The minimum and maximum capacity of the battery are specified in Eq. (21). The charge/discharge capacity of the battery per hour is limited by Constraints (22) and (23).

$$A_e^{min} p_e^{SC} \leq p_e^{ESS}(t) \leq A_e^{max} p_e^{SC}, \quad \forall t, \quad (21)$$

$$A_e^{min} p_e^{SC} B_e^{ch}(t) \leq p_e^{ch}(t) \leq A_e^{max} p_e^{SC} B_e^{ch}(t), \quad \forall t, \quad (22)$$

$$A_e^{min} p_e^{SC} B_e^{dis}(t) \leq p_e^{dis}(t) \leq A_e^{max} p_e^{SC} B_e^{dis}(t), \quad \forall t. \quad (23)$$

Two binary variables are used in Eq. (24) to prevent concurrent charging/discharging of the storage system.

$$0 \leq B_e^{ch}(t) + B_e^{dis}(t) \leq 1, \quad \forall t. \quad (24)$$

Thermal storage along with electrical storage can increase the efficiency of the EH. Eq. (25) is the equilibrium of thermal power. The power loss of the system is represented by Eq. (26). The maximum and minimum heating storage capacity is limited by Constraint (27) [36].

$$p_h^{HSS}(t) = p_h^{HSS}(t) + \eta_h^{ch} p_h^{ch}(t) - \left(\frac{p_h^{dis}(t)}{\eta_h^{dis}}\right) - p_h^{loss}(t), \quad \forall t, \quad (25)$$

$$p_h^{loss}(t) = A_h^{loss}(t) p_h^{HSS}(t), \quad \forall t, \quad (26)$$

$$A_h^{min} p_h^{SC} \leq p_h^{HSS}(t) \leq A_h^{max} p_h^{SC}, \quad \forall t. \quad (27)$$

The charging/discharging power of the thermal storage is defined by Constraints (28) and (29). Thermal storage, like electrical storage, can only operate in either the charging/discharging modes at each time frame, and to achieve this goal, two binary variables are used in Constraint (30).

$$A_h^{min} p_h^{SC} \frac{1}{\eta_h^{ch}} B_h^{ch}(t) \leq p_h^{ch}(t) \leq A_h^{max} p_h^{SC} \frac{1}{\eta_h^{ch}} B_h^{ch}(t), \quad \forall t, \quad (28)$$

$$A_h^{min} p_h^{SC} \eta_h^{dis} B_h^{dis}(t) \leq p_h^{dis}(t) \leq A_h^{max} p_h^{SC} \eta_h^{dis} B_h^{dis}(t), \quad \forall t, \quad (29)$$

$$0 \leq B_h^{ch}(t) + B_h^{dis}(t) \leq 1, \quad \forall t. \quad (30)$$

3.4. Mathematical approach of MOF-EH^{soco}_{MC}: Two-level optimization

The steps of this method to solve the proposed optimization problem are as follows [24]:

Step 1: The first objective function is solved to obtain the optimal value of $\{f_1^{MOF-EH^{soco}_{MC}} = \alpha_1^*\}$.

Step 2: $\{f_1^{MOF-EH^{soco}_{MC}} = \alpha_1^*\}$ is then applied as a constraint to the second objective function to obtain the optimal value of $\{f_2^{MOF-EH^{soco}_{MC}} = \alpha_2^*\}$.

A two-level optimization problem is formulated as follows:

$$\begin{aligned} &\text{Min} \left\{ f_1^{MOF-EH^{soco}_{MC}} + eps \times s_2 / r_2 \right\}, \\ &\forall s \in R^+, \forall eps \in \{10^{-6}, 10^{-3}\}, \\ &\text{s.t.:} \\ &f_2^{MOF-EH^{soco}_{MC}} + s_2 = e_2. \end{aligned} \quad (31)$$

3.5. Uncertainty modeling of the proposed MOF-EH^{soco}_{MC} framework

3.5.1. EH demand and wind power uncertainties

In the following, the distribution functions used are described, and the Monte Carlo method is used to generate wind power scenarios and thermal/electrical demand. In this paper, the Weibull distribution function for modeling wind power is considered [37]:

$$f(v, c, k) = \left(\frac{k}{c} \right) \left(\frac{v}{c} \right)^{k-1} \exp \left(-\left(\frac{v}{c} \right)^k \right), \quad \forall v \geq 0. \quad (32)$$

To simulate the behavior of the thermal/electrical demand, the Gaussian distribution function is used as:

$$PDF(d) = \frac{1}{\sqrt{2\pi\sigma_d^2}} \exp \left[-\frac{(d - u_d)^2}{2\sigma_d^2} \right] \quad (33)$$

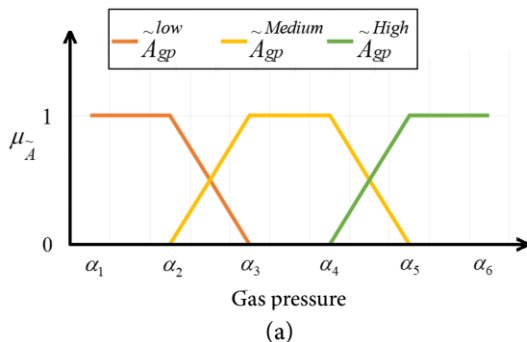
The generated wind power is calculated by Eq. (34) after selecting the appropriate scenario for wind speed.

$$p_e^w = \begin{cases} 0 & \forall 0 \leq v \leq v_{ci} \\ P_{rated} (v - v_{ci}) / (v_{rated} - v_{ci}) & \forall v_{ci} \leq v \leq v_{rated} \\ P_{rated} & \forall v_{rated} \leq v \leq v_{co} \\ 0 & \forall v_{co} \leq v \end{cases} \quad (34)$$

3.5.2. Probabilistic-possibilistic uncertainty modeling of GPU

The GP entering the EH can be at its best (the highest pressure), or in some cases it may get out of this condition, and the gas network may face a pressure drop. The uncertainty modeling of these states based on the Z-number [38] method is considered a fuzzy set, along with its probability of occurrence. To determine discrete levels of GP entering the EH, the k -means algorithm and the Dunn index are used, which are clustering tools in data mining and a clustering quality evaluation index, respectively. Based on the aforementioned, the amount of network GP is classified into three different levels. In addition, based on Eq. (35) and Figure 2, probabilistic fuzzy sets at three different levels have been proposed for Z-number modeling. After this step, the obtained Z set can be displayed as the model presented in (37)-(45) [17].

$$\tilde{A}_G^p = \left\{ \begin{array}{l} \tilde{A}_1 = (\alpha_1, \alpha_2, \alpha_3), \\ \forall \left\{ \gamma = \text{Low Gas Pressure}, \right. \\ \left. gp_{min} < \alpha_1 < \alpha_2 < \alpha_3 < \alpha_4 \right\} \\ \tilde{A}_2 = (\alpha_2, \alpha_3, \alpha_4, \alpha_5), \\ \forall \left\{ \gamma = \text{Medium Gas Pressure}, \right. \\ \left. \alpha_1 < \alpha_2 < \alpha_3 < \alpha_4 < \alpha_5 < \alpha_6 \right\} \\ \tilde{A}_3 = (\alpha_4, \alpha_5, \alpha_6), \\ \forall \left\{ \gamma = \text{High Gas Pressure}, \right. \\ \left. \alpha_1 < \alpha_2 < \alpha_3 < \alpha_4 < \alpha_5 < \alpha_6 < gp_{max} \right\} \end{array} \right\} \quad (35)$$



$$\tilde{R}_G^p = \left\{ \begin{array}{l} \tilde{R}_1 = (\beta_1, \beta_2, \beta_3), \\ \forall \left\{ \partial = \text{Not sure}, \right. \\ \left. 0 < \beta_1 < \beta_2 < \beta_3 < \beta_4 \right\} \\ \tilde{R}_2 = (\beta_2, \beta_3, \beta_4, \beta_5), \\ \forall \left\{ \partial = \text{Almost certainly}, \right. \\ \left. \beta_1 < \beta_2 < \beta_3 < \beta_4 < \beta_5 < \beta_6 \right\} \\ \tilde{R}_3 = (\beta_4, \beta_5, \beta_6), \\ \forall \left\{ \partial = \text{Quite sure}, \right. \\ \left. \beta_1 < \beta_2 < \beta_3 < \beta_4 < \beta_5 < \beta_6 < 1 \right\} \end{array} \right\}, \quad (36)$$

$$gp_1^z(t) = (\text{Low Gas Pressure, Not sure}) = (\tilde{A}_1, \tilde{R}_1), \quad (37)$$

$$gp_2^z(t) = (\text{Low Pressure, Almost certainly}) = (\tilde{A}_1, \tilde{R}_2), \quad (38)$$

$$gp_3^z(t) = (\text{Low Gas Pressure, Quite sure}) = (\tilde{A}_1, \tilde{R}_3), \quad (39)$$

$$gp_4^z(t) = (\text{Medium Gas Pressure, Not sure}) = (\tilde{A}_2, \tilde{R}_1), \quad (40)$$

$$gp_5^z(t) = (\text{Medium Gas Pressure, Almost certainly}) = (\tilde{A}_2, \tilde{R}_2), \quad (41)$$

$$gp_6^z(t) = (\text{Medium Gas Pressure, Quite sure}) = (\tilde{A}_2, \tilde{R}_3), \quad (42)$$

$$gp_7^z(t) = (\text{High Gas Pressure, Not sure}) = (\tilde{A}_3, \tilde{R}_1), \quad (43)$$

$$gp_8^z(t) = (\text{High Gas Pressure, Almost certainly}) = (\tilde{A}_3, \tilde{R}_2), \quad (44)$$

$$gp_9^z(t) = (\text{High Gas Pressure, Quite sure}) = (\tilde{A}_3, \tilde{R}_3). \quad (45)$$

By Eq. (46), the probabilistic part of the Z-number is converted to a deterministic number, and then this value is combined with the fuzzy part. The final result is converted from non-standard to standard mode using Eq. (47), as shown in Figure 3. Finally, the centroid method is considered to fuzzify and obtain the final GP.

$$\gamma = \frac{\int_{-\infty}^{+\infty} gp \mu_{\tilde{R}}(gp) dgp}{\int_{-\infty}^{+\infty} \mu_{\tilde{R}}(gp) dgp}, \quad (46)$$

$$\mu(gp) = \gamma \mu_{\tilde{R}}(gp). \quad (47)$$

Figure 4 shows the steps of using Z-number to model GPU and the relationship between GP and uncertainty can be modeled as follows:

$$p_g^{NETZ-number}(t) = gp^z(t)g(t). \quad (48)$$

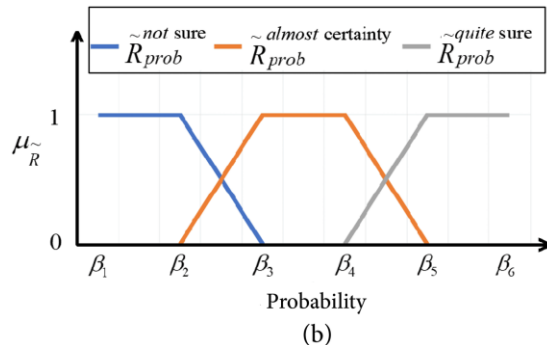


Figure 2. Gas pressure level (a) and probability modeling of gas pressure level (b) in the Z-number method.

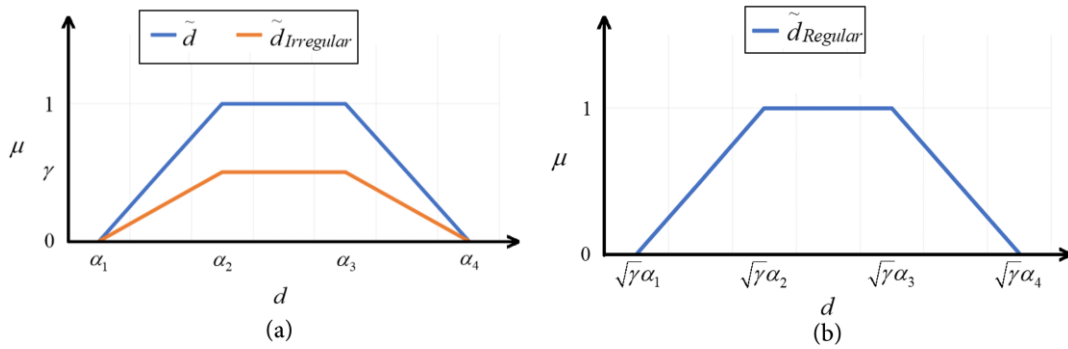


Figure 3. Regulation of the fuzzy number process.

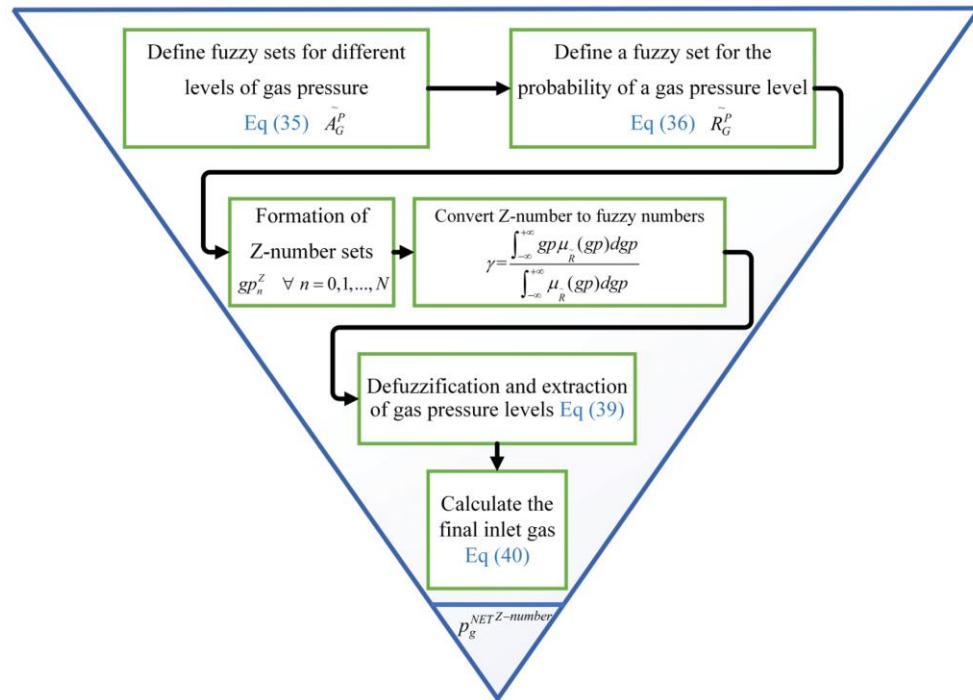


Figure 4. GPU modeling process using Z-number.

Table 2. Structure and results of the studied cases.

Case studies	Flexibility resources				DRP		Optimization		Uncertainty		Flexibility
	CHP	Boiler	ESS	TSS	EDRP	TDRP	Operation	Construction	GPU	WT	QFEH
Plenary case study	✓	✓	—	—	—	—	✓	—	—	—	✓
Case Study 1	✓	✓	—	—	—	—	✓	—	—	✓	✓
Case Study 2	✓	✓	—	—	✓	✓	✓	—	—	✓	✓
Case Study 3	✓	✓	✓	✓	✓	✓	✓	—	—	✓	✓
Case Study 4	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓	✓

4. Simulation results

In this section, the proposed flexibility index has been implemented in a plenary case study to prove the proficiency and effectiveness of the presented model. The proposed EH includes a CHP, a boiler, converters, and transformers to convert different types of energy. The EH is powered by gas and electricity from the upstream network to supply the electricity, gas, and heating demand. To investigate the fluctuations in the EH flexibility due to uncertain resources, the presence of DRPs, and energy storage and construction,

four case studies are defined. The results of these case studies are compared and analyzed based on operation costs, construction, and flexibility. The differences between all studied cases and their purposes are listed in Table 2. According to this table, in the last case, the EH optimization has been implemented with two objectives. Furthermore, reducing EH operation/construction costs and enhancement of EH flexibility have been considered distinct goals.

Thermal, electric, and gas demand, electricity price, and other EH information are given in Figures 5 and 6. Wind

speed, WT, and the information of the EH parameter specifications are taken from [33].

4.1. Plenary case study

As mentioned in Table 2, the plenary case study includes a CHP and a boiler. The operation cost and the flexibility value are calculated to 181238.1 Cents and 0.717, respectively. The operation cost in [33] is 190734.8 Cents, which is close to the operation cost of the plenary case study of this paper. Table 3 shows the results of the plenary case study. It is inferred from the results that, at certain time steps, the CHP is generating at its maximum capacity and is being used as the main source of electricity and heat generation because imported gas from the upstream network has a lower price than the price of electricity. Electrical exchange via the upstream network has negative values from $t=1$ to $t=7$, which is due to the sale of the electricity generated by the CHP to the upstream network. From $t=19$ to $t=21$, the electrical demand and from $t=10$ to $t=19$, the heat demand are not supplied by the EH, which indicates the low reliability of this case. During these time steps, the operation costs increase due to the imposed penalties.

4.2. Case Study 1

In this section, the WT is added to the plenary case. As a result, electrical demand is supplied by the CHP, upstream network, and wind power. Results compared to the base model demonstrate that the system reliability has increased and electrical Energy Not Supplied (ENS) has improved slightly. The amount of thermal ENS has improved by a small amount, as much as 10 kW. In this case, the operation costs are 151353.7 Cents, which is less than the previous case. It is noteworthy that adding wind power to the EH with uncertainties has a great impact on reducing operation costs. Furthermore, it has a significant effect on reducing operation costs. In this case, the flexibility value has been reduced to 0.602. The Optimal results of Case Study 1 are presented in Table 4.

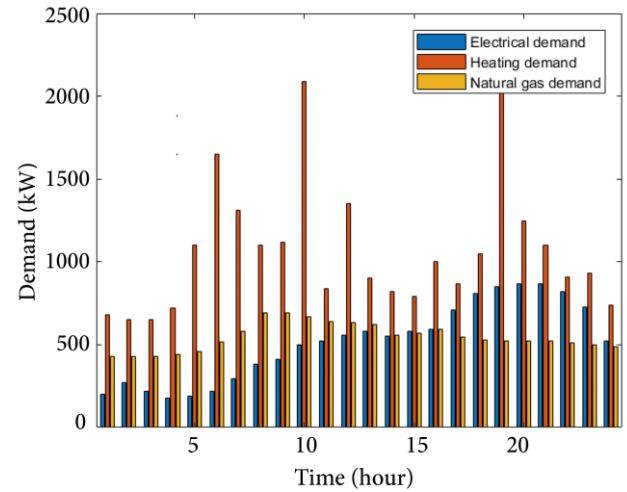


Figure 5. Thermal, electrical, and gas demand [33].

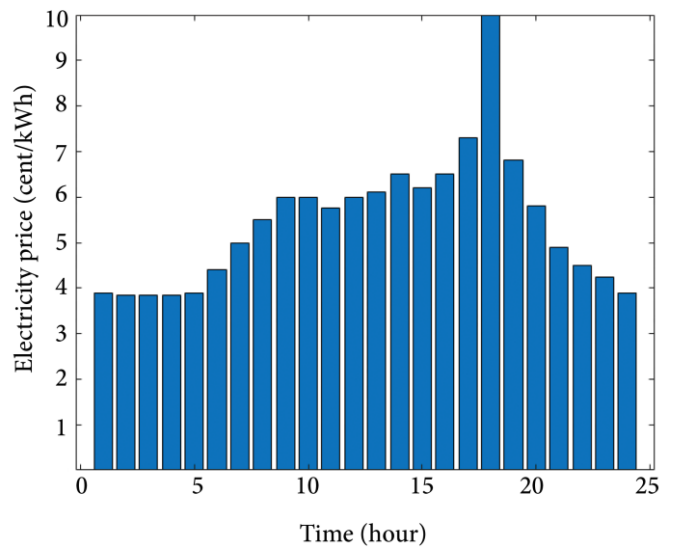


Figure 6. Electricity price [33].

Table 3. Optimal results of the plenary case study.

t	P_e^N (kWh)	P_e^{CHP} (kWh)	P_e^{ENS} (kWh)	P_g^N (kWh)	P_g^{NB} (kWh)	P_g^{NCHP} (kWh)	P_h^B (kWh)	P_h^{CHP} (kWh)	P_h^{ENS} (kWh)
1	-111.111	300	0	1671.177	491.1765	750	417.5	262.5	0
2	-33.3333	300	0	1635.882	455.8824	750	387.5	262.5	0
3	-88.8889	300	0	1635.882	455.8824	750	387.5	262.5	0
4	-133.333	300	0	1730.235	538.2353	750	457.5	262.5	0
5	-122.222	300	0	2195.294	985.2941	750	837.5	262.5	0
6	-88.8889	300	0	2897.353	1632.353	750	1387.5	262.5	0
7	-5.55556	300	0	2562.353	1232.353	750	1047.5	262.5	0
8	88.88889	300	0	2425.294	985.2941	750	837.5	262.5	0
9	122.2222	300	0	2448.824	1008.824	750	857.5	262.5	0
10	222.2222	300	0	3537.647	2117.647	750	1800	262.5	27.5
11	244.4444	300	0	2069.412	679.4118	750	577.5	262.5	0
12	288.8889	300	0	2664.412	1279.412	750	1087.5	262.5	0
13	311.1111	300	0	2130.882	755.8824	750	642.5	262.5	0
14	277.7778	300	0	1965.882	655.8824	750	557.5	262.5	0
15	311.1111	300	0	1940.588	620.5882	750	527.5	262.5	0
16	327.7778	300	0	2207.647	867.6471	750	737.5	262.5	0
17	455.5556	300	0	2009.706	714.7059	750	607.5	262.5	0
18	566.6667	300	0	2206.471	926.4706	750	787.5	262.5	0
19	600	300	10	3392.647	2117.647	750	1800	262.5	137.5
20	600	300	30	2431.765	1161.765	750	987.5	262.5	0
21	600	300	25	2255.294	985.2941	750	837.5	262.5	0
22	577.7778	300	0	2021.765	761.7647	750	647.5	262.5	0
23	477.7778	300	0	2035.294	785.2941	750	667.5	262.5	0
24	244.4444	300	0	1801.765	561.7647	750	477.5	262.5	0

Table 4. Optimal results of Case Study 1.

t	P_e^N (kWh)	P_e^{CHP} (kWh)	P_e^{ENS} (kWh)	P_g^N (kWh)	P_g^{NB} (kWh)	P_g^{NCHP} (kWh)	P_h^B (kWh)	P_h^{CHP} (kWh)	P_h^{ENS} (kWh)
1	-100	289	0	1656.2	501.6	724	426.4	253	0
2	-33.3	300	0	1635.8	455.8	750	387.5	262.5	0
3	-89.8	300	0	1635.8	455.8	750	387.5	262.5	0
4	-100	270	0	1686.1	569.1	675	483.7	236.2	0
5	-100	280	0	2165.8	1005.8	700	855	245	0
6	-88.8	300	0	2897.3	1632.3	750	1387.5	262.5	0
7	-5.5	300	0	2562.3	1232.3	750	1047.5	262.5	0
8	88.8	300	0	2425.2	985.2	750	837.5	262.5	0
9	118.2	300	0	2448.8	1008.8	750	857.5	262.5	0
10	214.5	300	0	3537.6	2117.6	750	1800	262.5	27.5
11	238.6	300	0	2069.4	679.4	750	577.5	262.5	0
12	276.2	300	0	2664.4	1279.4	750	1087.5	262.5	0
13	291.9	300	0	2130.8	755.8	750	642.5	262.5	0
14	258.5	300	0	1965.8	655.8	750	557.5	262.5	0
15	291.9	300	0	1940.5	620.5	750	527.5	262.5	0
16	311.4	300	0	2207.6	867.6	750	737.5	262.5	0
17	446.1	300	0	2009.7	714.7	750	607.5	262.5	0
18	549	300	3	2206.4	926.4	750	787.5	262.5	127.5
19	600	300	22.7	3392.6	2117.6	750	1800	262.5	0
20	600	300	8	2431.7	1161.7	750	987.5	262.5	0
21	600	300	0	2255.2	985.2	750	837.5	262.5	0
22	566.8	300	0	2021.7	761.7	750	647.5	262.5	0
23	473.9	300	0	2035.2	785.2	750	667.5	262.5	0
24	244.4	300	0	1801.7	561.7	750	477.5	262.5	0

Table 5. Optimal results of Case Study 3.

t	P_e^N (kWh)	P_e^{CHP} (kWh)	P_e^{shdo} (kWh)	P_g^N (kWh)	P_e^{shup} (kWh)	P_h^{shdo} (kWh)	P_h^B (kWh)	P_h^{CHP} (kWh)	P_h^{shup} (kWh)
1	-66.9	300.0	0.0	1700.9	40.0	0.0	442.8	262.5	0.0
2	26.7	300.0	0.0	1791.9	54.0	0.0	520.1	262.5	0.0
3	-11.0	300.0	0.0	1635.9	44.0	0.0	387.5	262.5	0.0
4	184.4	300.0	0.0	1730.2	36.0	0.0	457.5	262.5	0.0
5	-80.0	300.0	0.0	2195.3	38.0	0.0	837.5	262.5	0.0
6	-40.0	300.0	0.0	2897.4	44.0	0.0	1387.5	262.5	262.0
7	60.0	300.0	0.0	2870.6	59.0	0.0	1309.5	262.5	0.0
8	173.3	300.0	0.0	2425.3	76.0	0.0	837.5	262.5	0.0
9	131.2	300.0	0.0	2448.8	11.5	0.0	857.5	262.5	0.0
10	325.7	300.0	0.0	3537.6	100.0	27.5	1800.0	262.5	0.0
11	354.2	300.0	0.0	2069.4	104.0	0.0	577.5	262.5	150.0
12	400.7	300.0	0.0	2841.5	112.0	0.0	1238.0	262.5	0.0
13	163.0	300.0	116.0	1917.9	0.0	181.0	461.5	262.5	0.0
14	136.4	300.0	110.0	1772.9	0.0	164.0	393.5	262.5	0.0
15	163.0	300.0	116.0	1940.6	0.0	0.0	527.5	262.5	0.0
16	179.2	300.0	119.0	2207.6	0.0	0.0	737.5	262.5	0.0
17	288.4	300.0	142.0	2009.7	0.0	0.0	607.5	262.5	210.0
18	91.2	300.0	162.0	2453.5	0.0	0.0	997.5	262.5	0.0
19	414.5	300.0	170.0	3386.8	0.0	0.0	1795.0	262.5	0.0
20	600.0	300.0	22.7	2137.6	0.0	250.0	737.5	262.5	0.0
21	600.0	300.0	8.1	2255.3	0.0	0.0	837.5	262.5	0.0
22	600.0	300.0	0.0	2021.8	29.8	0.0	647.5	262.5	0.0
23	600.0	300.0	0.0	2035.3	113.5	0.0	667.5	262.5	0.0
24	360.0	300.0	0.0	1801.8	104.0	0.0	477.5	262.5	0.0

4.3. Case Study 2

Thermal/electrical DR programs [33] effects on EH flexibility have been investigated in this part. Also, the effects of these resources on operation costs and reliability are analyzed. According to the results from $t=13$ to $t=21$, when the electricity demand is higher than in other hours, the DRP has mostly shifted the electrical load to $t=1-12$ period. The results obtained from the EH show that at $t=4$, 9, and 19, there was a thermal load shift towards $t=21$, which reduced the operation costs. It should be noted that the electrical/thermal ENS has been reduced to zero, so in this case, the EH reliability is improved. The total operation

costs are 138392.7 Cents, which is lower than the previous cases. The EH flexibility has increased to 0.630 compared to the previous case, but the presence of DRPs has not been able to compensate for the flexibility decrement due to wind power uncertainty.

4.4. Case Study 3

In this case, electrical/thermal storage units have been added to the EH to study the operation costs and flexibility. Electrical/thermal ENS is equal to zero which indicates that the reliability of the system is maintained at a high level. According to Table 5 and Table 6 from $t=3$ to $t=4$, when the

Table 6. Optimal results of Case Study 3.

t	P_e^{ch} (kWh)	P_e^{dis} (kWh)	P_e^s (kWh)	P_h^{ch} (kWh)	P_h^{dis} (kWh)	P_h^s (kWh)	P_g^{NB} (kWh)	P_g^{NCHP} (kWh)
1	0.0	0.0	0.0	25.2	0.0	24.0	520.9	750
2	0.0	0.0	0.0	0.0	0.0	24.0	611.9	750
3	27.0	0.0	25.7	0.0	0.0	24.0	455.9	750
4	250.0	0.0	263.2	0.0	0.0	24.0	538.2	750
5	0.0	0.0	263.2	0.0	0.0	24.0	985.3	750
6	0.0	0.0	263.2	0.0	0.0	24.0	1632.4	750
7	0.0	0.0	263.2	0.0	0.0	24.0	1540.6	750
8	0.0	0.0	263.2	0.0	0.0	24.0	985.3	750
9	0.0	0.0	263.2	0.0	0.0	24.0	1008.8	750
10	0.0	0.0	263.2	0.0	0.0	24.0	2117.6	750
11	0.0	0.0	263.2	0.0	0.0	24.0	679.4	750
12	0.0	0.0	263.2	0.0	0.0	24.0	1456.5	750
13	0.0	0.0	263.2	0.0	0.0	24.0	542.9	750
14	0.0	0.0	263.2	0.0	0.0	24.0	462.9	750
15	0.0	0.0	263.2	0.0	0.0	24.0	620.6	750
16	0.0	0.0	263.2	0.0	0.0	24.0	867.6	750
17	0.0	0.0	263.2	0.0	0.0	24.0	714.7	750
18	0.0	250.0	0.0	132.6	0.0	150.0	1173.5	750
19	0.0	0.0	0.0	0.0	142.5	0.0	2111.8	750
20	0.0	0.0	0.0	0.0	0.0	0.0	867.6	750
21	0.0	0.0	0.0	0.0	0.0	0.0	985.3	750
22	0.0	0.0	0.0	0.0	0.0	0.0	761.8	750
23	0.0	0.0	0.0	0.0	0.0	0.0	785.3	750
24	0.0	0.0	0.0	0.0	0.0	0.0	561.8	750

electricity price is low, the electrical storage is charged at the rate of 277 kW. At $t=18$, when the price of electricity is high, the storage begins discharging. On the other hand, the thermal storage is charged at $t=1$, $t=18$, and discharged at $t=19$. The presence of thermal and electrical storage has reduced operation costs to 131887.2 Cents. Although flexibility has increased to 0.694, storage and DRPs are incapable of covering the flexibility decrement caused by wind power uncertainties.

4.5. Case Study 4

In this case, the simultaneous operation/construction of the EH to increase flexibility has been examined. Since improving the flexibility index is in conflict with reducing operation/construction costs, it is considered a separate goal. Finally, concerning Figure 7 and Figure 8 Pareto fronts, the proposed EH flexibility is analyzed.

The proposed hub structure in Case Study 4 can increase the CHP and the boiler capacity to 500 kWh and 2500 kWh, respectively. The purpose of this framework is to examine the effect of construction on EH flexibility. According to Figure 7 and Figure 8, it is observed that when the $MOF-EH_{MC}^{soco}$ framework increases the CHP or the boiler capacity, the system flexibility increases, but, on the other hand, the construction costs increase. It can be interpreted from the performed analysis that flexibility enhancement is directly related to construction cost increment.

According to the Figure 7 Pareto front, at a point where the total operation and construction cost is at the minimum and equal to 152000 Cents, the EH flexibility value is 0.7016. Moreover, at a point where the total operation and construction cost is at the maximum level, i.e., equal to 62615069 Cents, the flexibility value is 0.8009. The results clearly show an increase in the EH flexibility with respect to the construction cost. According to the Figure 8 Pareto front, when GPU is modelled, CHP and boiler cannot operate

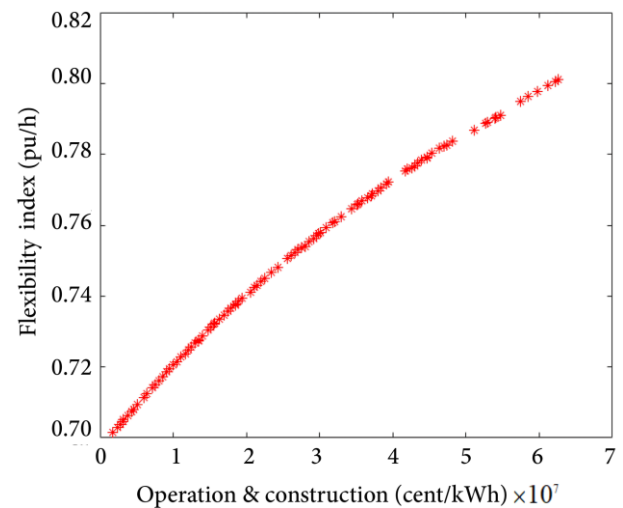
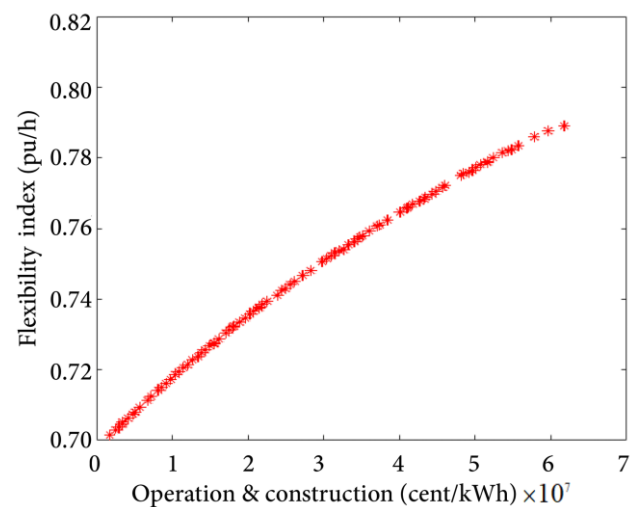
Figure 7. Pareto front of $MOF-EH_{MC}^{soco}$ problem without GPU.

Figure 8. Pareto front of the problem under GPU.

at their maximum capacity due to the reduced gas capacity of the EH. Furthermore, the flexibility of the EH has reached 0.785, which has decreased by 2% compared to Figure 7.

The impact of flexible resources on the system flexibility index is shown in Figure 9, which shows that the CHP has the lowest effect on flexibility. CHP is generating at its maximum capacity from the first to the third case; as a result, the share of the CHP in the system flexibility is zero, and the majority of the EH flexibility is provided by the boiler. Due to the employment of storage devices and DRPs, the dependence of EH flexibility on the boiler has gone down to 18% in the third case. Although the presence of these resources has improved the flexibility of the EH, the share of CHP is still zero. In the last case, it is shown that when the construction increases the capacity of the CHP, its participation in the EH flexibility goes up to 14%, and a greater balance is created in the flexibility contribution

of resources. Finally, it should be noted that the two parts of the set of Z-numbers for GP are presented in Figures 10 and 11. The results of all cases are summarized in Table 7. The result of the base case of [33] is also presented in Table 7 to emphasize the validity of the result.

5. Conclusion

In this paper, an integrated framework including the simultaneous construction and operation of the energy hub (EH) with the approach of improving flexibility is presented. The flexibility index considered in this manuscript evaluates the system flexibility quantitatively according to the EH available free capacity and the rate of deploying this capacity. To make the proposed model more realistic, a possibilistic/probabilistic Z-number method has been utilized to model the EH's Gas Pressure Uncertainty (GPU). In various scenarios, the shares of the factors.

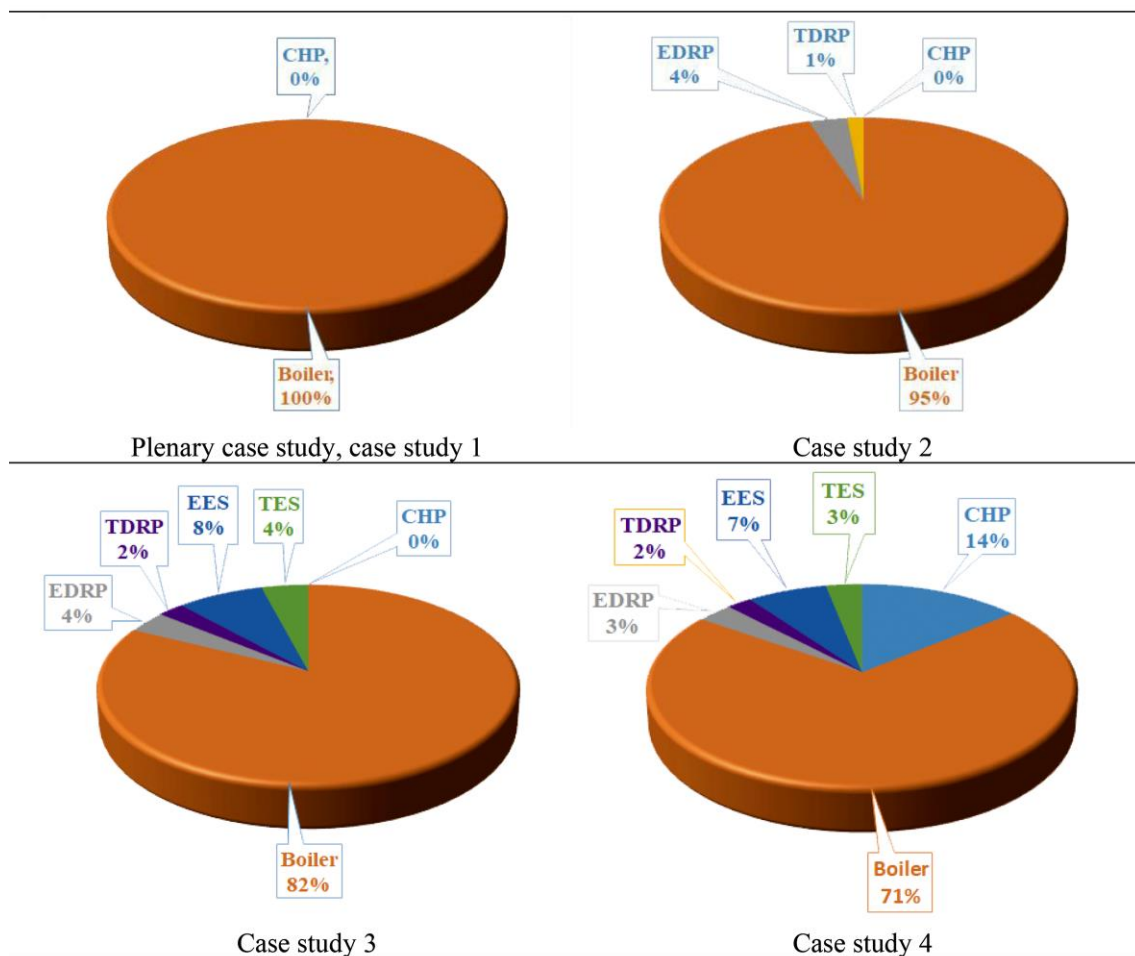


Figure 9. Share of flexible resources in EH flexibility provision.

Table 7. Different case study SFI, operation, and construction costs.

	SFI (p.u./h)	Operation (€)	Construction (€)
Base case [33]	–	190734.8	–
Plenary case study	0.717	181238.1	–
Case Study 1	0.602	151353.7	–
Case Study 2	0.630	138392.7	–
Case Study 3	0.694	131887	–
Case Study 4	0.8009	131854	62483215

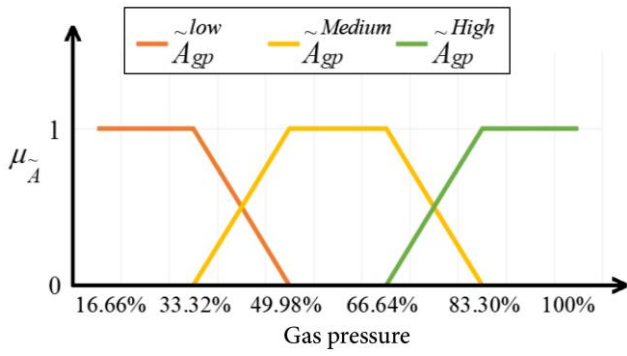


Figure 10. Defined Z-number fuzzy sets for gas pressure.

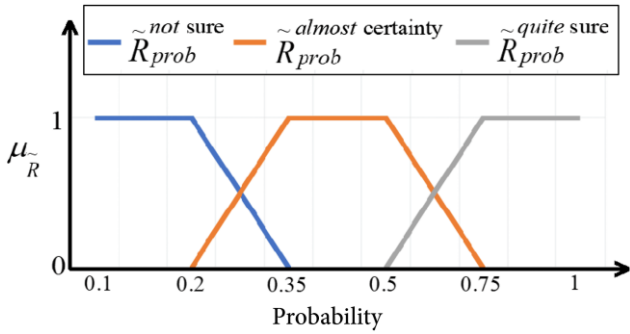


Figure 11. Defined Z-number probabilistic sets for gas pressure.

affecting the EH flexibility, such as Combined Heat and Power (CHP), boiler, Electrical Demand Response Programs (EDRP), Thermal Demand Response Programs (TDRP), ESS, and TSS, is demonstrated in percentage. Moreover, simultaneous construction and operation scheduling proved to be the most effective solution for flexibility improvement in this framework. The results show that simultaneous construction/operation can improve the EH flexibility and compensate for the flexibility deficiency caused by the presence of uncertain wind resources. In this paper, it is demonstrated that wind resources reduce the flexibility level in such a way that even utilization of the Demand Response Programs (DRPs) and energy storage cannot fill this gap. This method proved to enhance the decreased flexibility -due to the wind power uncertainty- by 32%. It's worth mentioning that DRPs and Electrical Storage Systems/Thermal Storage Systems (ESS/TSS) have increased system flexibility and reduced operation costs. The results of the carried-out analysis show that increasing flexibility leads to increased construction costs and reduced operation costs. Employing storage devices and DRPs has a total share of 14% in flexibility provision. Although the CHP generates at its maximum capacity at all time steps, and its participation in flexibility has been zero, the simultaneous construction and operation method with a flexibility approach has increased the role of the CHP in flexibility by 14%. Furthermore, the boiler has the biggest share in the EH flexibility value. Furthermore, future work can consider the impact of other resources with high ramp capabilities on the EH flexibility level.

Nomenclature

Indexes

i	Index of the generation unit
T	Time [hour]

t Index of time [hour]

Acronyms

B	Boiler
C	Converter
ch/dis	Charge/discharge
DRP	Demand Response Program
e	Electricity
ed	Electrical demand response program
EDRP	Electrical Demand Response Programs
ESS	Electrical Storage System
es	Electrical storage
g	Gas
gd	Gas demand
GPU	Gas Pressure Uncertainty
h	Heat
hd	Heating demand
hs	Heating storage
NG	Natural Gas
QFEH	Quantitative Flexibility of Energy Hub
RES	Renewable Energy System
SOCO	Simultaneous Operation and Construction Optimization
TDRP	Thermal Demand Response Program
Tr	Transformer
TSS	Thermal Storage System
ut	Unexpected event occurrence
WT	Wind Turbine
A_e^{loss}	Electrical storage loss efficiency
A_h^{loss}	Thermal storage loss efficiency
A_e^{min}/A_e^{max}	Electrical storage min/max factor
A_h^{min}/A_h^{max}	Thermal storage min/max factor
$\tilde{A}_G^P$	Fuzzy sets for different levels of gas pressure
Cap_n	The capacity of each unit
CC	The construction cost of the problem
$C_{(i,t,ut)}^a$	Accessible capacity for each unit
IC_n	Investment cost of unit n
p^{CHP}	CHP capacity [kW]
$p_{ed}(t)$	Electricity demand [kWh]
$p_{gd}(t)$	Gas demand [kWh]
$p_{hd}(t)$	Heat demand [kWh]
p_e^{Nmax}	Electricity network maximum capacity [kW]
p_g^{Nmax}	Gas network maximum capacity [kW]
p_e^{sc}	Electrical storage capacity [kW]
p_h^{sc}	Thermal storage capacity [kW]
p^{Tr}	Transformer capacity [kW]
p^B	Boiler capacity [kW]
q_e^{DR}	Demand response operation cost
q_h^{ENS}	Cost of heating energy not supplied [¢/kWh]
$q_e^N(t)$	Electricity price [hour]
q_e^S	Electrical storage operation cost [¢/kWh]

q_e^W	Produced wind power cost [¢/kWh]
q_g^N	Gas price [¢/KWh]
q_h^S	Thermal storage operation cost [¢/kWh]
$\tilde{R}_G^P$	Fuzzy set for the probability of a gas pressure level
u_e^N	Availability of electricity network
u^{CHP}	Availability of CHP
η_e^{ch}/η_e^{dis}	Electrical storage charge/discharge efficiency
η_h^{ch}/η_h^{dis}	Thermal storage charge/discharge efficiency
η_c	Converter electrical efficiency
η_{Tr}	Transformer electrical efficiency
η_{eCHP}	CHP gas-to-electricity efficiency
η_{hCHP}	CHP heat-to-electricity efficiency
η_B	Boiler gas-to-heat efficiency

Variables

$Gp^2(t)$	Uncertain gas pressure at each time
$OC^{MOF-EH_{MC}^{SOC}}$	The operation cost of a problem
$p_e^{ch}(t)/p_e^{dis}(t)$	Charged/discharged power of electrical storage [kWh]
$p_e^{ENS}(t)$	Electrical energy not supplied [kWh]
$p_e^{W_{Scenario/reduction}}$	Wind power after scenario reduction [kWh]
q_e^{ENS}	Cost of electricity energy not supplied [¢/kWh]
$q_e^N(t)$	Network power exchange [kWh]
$p_e^{loss}(t)$	The power loss of electrical storage [kWh]
$p_e^S(t)$	The electrical storage power level [kWh]
$p_e^{shup}(t)/p_e^{shdo}(t)$	Shifted up/down power by demand response [kWh]
$p_g^{NCHP}(t)$	CHP purchased gas from the network [kWh]
$p_g^{NB}(t)$	Boiler purchased gas from the network [kWh]
$p_g^{NET-Z-number}(t)$	Uncertain inlet gas pressure to the energy hub [kWh]
$p_h^{ch}(t)/p_h^{dis}(t)$	Thermal storage charged/discharged power [kWh]
$p_h^{loss}(t)$	The power loss of thermal storage [kWh]
$p_h^S(t)$	The thermal storage power level [kWh]
$p_e^{CHP}(t)$	CHP electricity generated [kWh]
$p_h^{CHP}(t)$	CHP heat generated [kWh]
$p_h^B(t)$	Boiler Heat generated [kWh]
$p_{(i,t)}^*$	Generators' initial set point [kWh]
p_i^{max}	Maximum generation level [kWh]
SFI	System Flexibility Index [p.u./h]

SMACI	System Maximum Accessible Capacity Index [kWh]
SRT	System Response Time [hour]

Binary variables

$B_e^{ch}(t)/B_e^{dis}(t)$	Electrical storage charge/discharge state binary variable
$B_h^{ch}(t)/B_h^{dis}(t)$	Thermal storage charge/discharge state binary variable
$B_e^{shup}(t)/B_e^{shdo}(t)$	Electricity demand shift up/down binary variable

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Conflicts of interest

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Authors' contribution statement

First author: Conceptualization; Methodology; Software; Data curation; Formal analysis; Investigation; Visualization; Writing – original draft.

Second author: Supervision; Methodology; Validation; Writing – review, editing, and project administration.

Third author: Supervision; Methodology; Validation; Formal analysis; Editing.

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