Morenet documentation

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Abstract

This documents sketches the idea to solve the distributed power flow problem as a distributed nonlinear least-squares problem.

Problem formulation 1

The mathematical formulation for the decentralized power flow problem reads

$$g_i^{\text{pf}}(x_i, z_i) = 0, \tag{1a}$$

$$g_i^{\text{bus}}(x_i) = 0, \tag{1b}$$

$$g_i^{\text{bus}}(x_i, z_i) = 0, \tag{1a}$$

$$g_i^{\text{bus}}(x_i) = 0, \tag{1b}$$

$$\sum_{i=1}^{n^{\text{reg}}} A_i \begin{bmatrix} x_i \\ z_i \end{bmatrix} = 0, \tag{1c}$$

where the consensus matrices $A_i \in \mathbb{R}^{4n^{\mathrm{conn}} \times (4n_i^{\mathrm{core}} + 2n_i^{\mathrm{copy}})}$ enforce equality of the voltage angle and the voltage magnitude at the copy buses and their respective original buses. Mathematically speaking, Problem 1 is a system of nonlinear equations; there are as many equations as there are unknowns. In principle, Problem 1 can be solved by Newton's method. However, we would like to explore alternatives to Newton's method, such as distributed optimization.

2 **Problem solution**

Currently, we solve Problem 1 as a distributed *feasibility* probem, namely

$$\min_{x_i, z_i \,\forall i \in \{1, \dots, n^{\text{reg}}\}} 0 \quad \text{s. t.}$$
 (2a)

$$g_i^{\text{pf}}(x_i, z_i) = 0, \tag{2b}$$

$$g_i^{\text{bus}}(x_i) = 0, \tag{2c}$$

$$\min_{x_{i}, z_{i} \ \forall i \in \{1, ..., n^{\text{reg}}\}} 0 \quad \text{s. t.}$$

$$g_{i}^{\text{pf}}(x_{i}, z_{i}) = 0,$$

$$g_{i}^{\text{bus}}(x_{i}) = 0,$$

$$\sum_{i=1}^{n^{\text{reg}}} A_{i} \begin{bmatrix} x_{i} \\ z_{i} \end{bmatrix} = 0.$$
(2a)
(2b)

From our experience so far, we can say that Aladin is a viable method, but ADMM is not. Solving a distributed feasibility problem, however, is not the only way. We can also think of solving Problem 1 as a

Table 1: Our experience so far with solving Problem 1. A "—" indicates further investigations are required.

Method	Solver	Number of iterations	Wall clock time	Remark
ADMM	Casadi & Ipopt	many	not acceptable	
Aladin	Casadi & Ipopt	few	acceptable	does not scale well to larger problems ($N \approx 100$)
	fmincon & Jacobian	few	acceptable	tends to become slow for larger problems ($N \approx 300$)
	Ipopt & Jacobian	_	_	_
Least squares	_	_	_	_

distributed least-squares problem of the form

$$\min_{\substack{x_i, z_i \, \forall i \in \{1, \dots, n^{\text{reg}}\}}} \, \left\| \begin{bmatrix} g_i^{\text{pf}}(x_i, z_i) \\ g_i^{\text{bus}}(x_i) \end{bmatrix} \right\|^2 \quad \text{s. t. } \sum_{i=1}^{n^{\text{reg}}} A_i \begin{bmatrix} x_i \\ z_i \end{bmatrix} = 0. \tag{3a}$$

Clearly, the solution to Problem 2 is the solution to Problem 3 (why?). Hence, we can think of solving the least-squares Problem 3 as a necessary condition.

2.1 Next steps

The goal is to explore how to solve the distributed power flow problem via a distributed least-squares Problem 3. To do so, there are a couple of immediate next steps

- Familiarize with nonlinear least-squares (Gauss-Newton, Levenberg-Marquardt, etc)
- Solve a prototypical distributed power flow problem.
- Use the Jacobian matrix that is given analytically as a return value from generate_distributed_problem.

Table 1 lists the experience we have gained thus far. The goal is to fill out everything that is related to least squares.