MULTI-PERIOD OPTIMAL POWER FLOW

Ву

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То	the	Faculty	of	Washington	State	University	:

The members of the Committee appointed to examine the dissertation of ARYAN RIT-WAJEET JHA find it satisfactory and recommend that it be accepted.

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TBA

MULTI-PERIOD OPTIMAL POWER FLOW

Abstract

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TBA

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SOME FORMATTING EXAMPLES

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Appendix A

Branch Flow Model: Relaxations and

Convexification

In [2] the authors came up the Relaxed Branch Flow Model, and showed that in the case of Tree/Radial networks, the Relaxed Model can solve for the unique optimal solution, including the bus angles, and in the case of weakly meshed networks, there is a mechanism for extracting the bus angles from the relaxed solution, to find out its unique solution, if it exists.

Legend for Table A.2:

Table A.1 Table describing the variables involved in the Branch Flow Model equations.

Symbol	Meaning		
p_j, q_j	Real, Reactive Power flowing from bus j into the network.		
P_{ij}, Q_{ij}	Real, Reactive Power flowing in branch $i \to j$ (sending-end).		
I_{ij}, l_{ij}	Complex Current flowing in branch		

Table A.2 Table describing the Branch Flow Model equations.

Equation $\#$	Equation	Unknowns	Knowns	No. of Equations	
		$1 \times p_0$	$n \times p_j$		
13	$p_j = \sum P_{jk} + \sum (P_{ij} - r_{ij}l_{ij}) + g_i v_j$	$m \times P_{ij}$	$m \times r_{ij}$	(n+1)	
10	$p_j = \Delta r_{jk} + \Delta (r_{ij} - r_{ij}v_{ij}) + g_jv_j$	$m \times l_{ij}$	$(n+1) \times g_j$	(n+1)	
		$n \times v_j$	$1 \times v_0$		
		$1 \times q_0$	$n \times q_j$		
14	$a_i = \sum_i O_{i,i} + \sum_i O_{i,i} a_{i,i} I_{i,i} + b_{i,i} I_{i,i}$	$m \times Q_{ij}$	$m \times x_{ij}$	(n+1)	
14	$q_j = \Sigma Q_{jk} + \Sigma (Q_{ij} - x_{ij}l_{ij}) + b_j v_j$	$m \times l_{ij}$	$(n+1) \times b_j$	(n+1)	
		$n \times v_j$	$1 \times v_0$		
		$m \times P_{ij}$,		
1.5	$v_j = v_i + (r_{ij}^2 + x_{ij}^2)l_{ij} - 2(r_{ij}P_{ij} + x_{ij}Q_{ij})$	$m \times Q_{ij}$	$b \times r_{ij}$ $m \times x_{ij}$ $m \times v_0$		
15		$m \times l_{ij}$		m	
		$n \times v_j$			
		$m \times P_{ij}$			
16	$l_{ij} = \frac{P_{ij}^2 + Q_{ij}^2}{v_j}$	$m \times Q_{ij}$	$1 \times v_0$	m	
10		$m \times l_{ij}$			
		$n \times v_j$			
		1	$n imes p_j$		
		$1 \times p_0$	$n \times q_j$		
		$1 \times q_0$	$m \times r_{ij}$		
13 to 16		$m \times P_{ij}$	$m \times x_{ij}$	2(n+1+m)	
		$m imes Q_{ij}$	$(n+1) \times g_j$		
		$m \times l_{ij}$	$(n+1) \times b_j$		
		$n \times v_j$	$1 \times v_0$		
		2(n+1+m)	4n + 2m + 3	2(n+1+m)	

Appendix B

Abstracts: Optimization-based Methods

for solving MP-OPF

In [4], the authors use a two-step paradigm for solving the MP-OPF problem, by first solving for a more relaxed SOCP problem for the all of the time-steps in a horizon, and using the SOC values from its solution, solve for the NLP OPF problem for every time-step in parallel.

In [3], they prove that for 'realistic' systems, appending an additional 'complementarity' cost function to the original objective function, Simultaneous Charging and Discharging (SCD) in the optimal solution is avoided, and that the Mixed-Integer SOCP problem of AC-OPF with energy storage can be relaxed into a regular SOCP problem without violating the battery physics in the optimal solution.

Appendix C

Abstracts: Dynamic Programming

Methods for solving MP-OPF

In [1], the authors use a Differential Dynamic Programming approach, which involved usage of Forward and Backward passes made over a sequence of time-steps, doing a back-and-forth between computation for one time-step, say t, by making some assumptions on any variables required from the next time-step t+1, and then updating the assumed values at t, once new values for the t+1 time-step have been made.

Appendix D

Abstracts: Differential Dynamic

Programming

In [5], the authors lay out the framework on how Differential Dynamic Programming can be utilized to solve a Mutli-Stage Uncertain Optimal Control problem programmatically.

Appendix E

Models: Battery Model for Mutli-Period OPF

In [3, 4], the batteries are modelled using four state/control variables, which are:

Table E.1 Description of Grid Parameters

Variable	Description	
\mathcal{N}	Set of all nodes. $\mathcal{N} = \{1, 2, \dots n\}$	
$\mathcal L$	Set of all branches.	
	$\mathcal{L} = \{1, 2, \dots l\} = \{(i, k)\} \subset (\mathcal{N} \times \mathcal{N}).$	
\mathcal{D}	Set of all nodes containing DERs.	
	$\mathcal{D}\subset\mathcal{N}$	
\mathcal{B}	Set of all nodes containing storage.	
	$\mathcal{B}\subset\mathcal{N}$	
Δt	Duration of a single time period. Here	
	$\Delta t = 15 \text{ min.} = 0.25 \text{ h.}$	
T	Prediction Horizon Duration. Total time	
	duration solved for as part of one	
	instance of MP-OPF.	
K	Prediction Horizon Number. Total	
	number of discrete-time steps solved for	
	in one instance of MP-OPF. $T=K\Delta t$	

Table E.2 Description of Battery Variables

Variable	Description	Dimension	Dimension pu
$B_{n,k}$	State of Charge (SOC) of	[kWh]	[puh]
	Battery		
$P_{n,k}^c$	Average Charging Power of	[kW]	[pu]
	the Battery during the k -th		
	time interval.		
$P_{n,k}^d$	Average Discharging Power	[kW]	[pu]
	of the Battery during the		
	k-th time interval.		
$q_{B_{n,k}}$	Average Reactive Power	[kVAr]	[pu]
	Output from the Battery		
	Inverter during the k -th		
	time interval.		

where,

- $k \in \{0, 1, 2, ..., T/\Delta t\}$ The index of the discretized time intervals, where k represents the k-th time interval of duration Δt within the continuous time range [0, T]. The corresponding continuous time interval is $[(k-1)\Delta t, k\Delta t]$.
- $n \in \mathcal{N}$ The node n is an element of the set of all nodes in the power grid \mathcal{N} . Note that n can be used both as an iterator or as the total number of nodes in the grid (i.e. the cardinality of \mathcal{N}), and its meaning should be obvious from context.

Optimization Equations

Step 2: Full Optimization Model - Single Time Step Greedy Approach

$$\min_{P_{ij}^t, Q_{ij}^t, v_j^t, l_{ij}^t, q_{D_j}^t, B_j^{t+1}, P_{c_j}^t, P_{dj}^t, q_{B_j}^t} \quad \sum_{i \to j \in \mathcal{L}} \left(r_{ij}^t l_{ij}^t \right) + \alpha \sum_{j \in \mathcal{B}} \left((1 - \eta_c) P_{c_j}^t + (\frac{1}{\eta_d} - 1) P_{d_j}^t \right)$$
 (E.1)

s.t.

$$p_{i}^{t} = \sum P_{ik}^{t} + \sum (P_{ij}^{t} - r_{ij}^{t} l_{ij}^{t}) + P_{d_{i}}^{t} - P_{c_{i}}^{t}$$
(E.2)

$$q_i^t = \sum Q_{jk}^t + \sum (Q_{ij}^t - x_{ij}^t l_{ij}^t) + q_{D_i}^t + q_{B_i}^t$$
(E.3)

$$v_i^t = v_i^t + ((r_{ij}^t)^2 + (x_{ij}^t)^2)l_{ij}^t - 2(r_{ij}^t P_{ij}^t + x_{ij}^t Q_{ij}^t)$$
(E.4)

$$l_{ij}^{t} = \frac{(P_{ij}^{t})^{2} + (Q_{ij}^{t})^{2}}{v_{i}^{t}}$$
 (E.5)

$$B_j^{t+1} = B_j^t - \Delta t \eta_c P_{c_j}^t + \Delta t \frac{1}{\eta_d} P_{d_j}^t$$
 (E.6)

Table E.3 Values, Lower Bounds and Upper Bounds on Battery Variables

Variable	Value or Limits	Description
P_{Max}	P_{Rated} of corresponding DER.	
$q_{B_{Max}}$	$q_{D_{Rated}}$ of corresponding DER.	
P_d, P_c	$[0, P_{Max}]$	
E_{Rated}	$P_{Max} \times 4 \text{ h}$	4 h of one-way
		Charging/Discharging at
		Maximum Power
B	$[0.30E_{Rated}, 0.95E_{Rated}]$	2.4 h of one-way
		Charging/Discharging at
		Maximum Power
B_0	$0.625E_{Rated}$	Batteries start with an SOC
		value in the middle of their
		SOC range.
η_d,η_c	0.8	
α	3e-5	Value depends on the
		magnitude of the loss term in
		the objective function (for
		IEEE 123 node system, it is
		\approx (1e-5, 10e-5)). Too big a
		value of α would reduce both
		P_c and P_d terms to zero,
		whereas too small a value
		would not penalize SCD,
		causing physically infeasible
		solutions.

Step 1b: Initialisation Lossless Optimization Model WITH Batteries - Single Time Step Greedy Approach

$$\min_{P_{ij}^{t}, Q_{ij}^{t}, v_{j}^{t}, q_{D_{j}}^{t}, B_{j}^{t+1}, P_{c_{j}}^{t}, P_{dj}^{t}, q_{B_{j}}^{t}} \quad \sum_{i \to j \in \mathcal{L}} \left(r_{ij}^{t} \frac{(P_{ij}^{t})^{2} + (Q_{ij}^{t})^{2}}{v_{0j}^{t}} \right) + \alpha \sum_{j \in \mathcal{B}} \left((1 - \eta_{c}) P_{c_{j}}^{t} + (\frac{1}{\eta_{d}} - 1) P_{d_{j}}^{t} \right) \right)$$
(E.7)

s.t.

$$p_j^t = \sum_{i=1}^{t} P_{jk}^t + \sum_{i=1}^{t} (P_{ij}^t) + P_{d_i}^t - P_{c_i}^t$$
 (E.8)

$$q_j^t = \sum Q_{jk}^t + \sum (Q_{ij}^t) + q_{D_j}^t + q_{B_j}^t$$
 (E.9)

$$v_j^t = v_i^t - 2(r_{ij}^t P_{ij}^t + x_{ij}^t Q_{ij}^t)$$
(E.10)

$$B_j^{t+1} = B_j^t - \Delta t \eta_c P_{c_j}^t + \Delta t \frac{1}{\eta_d} P_{d_j}^t$$
 (E.11)

Step 1a: Initialisation Lossless Optimization Model WITHOUT Batteries - Single Time Step Greedy Approach

$$\min_{P_{ij}^t, Q_{ij}^t, v_j^t, q_{D_i}^t} 0 \tag{E.12}$$

s.t.

$$p_j^t = \sum P_{jk}^t + \sum \left(P_{ij}^t\right) \tag{E.13}$$

$$q_j^t = \sum Q_{jk}^t + \sum (Q_{ij}^t) \tag{E.14}$$

$$v_j^t = v_i^t - 2(r_{ij}^t P_{ij}^t + x_{ij}^t Q_{ij}^t)$$
 (E.15)