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POWER SYSTEM LAB

AC Power Flows, Generalized OPF of Reactive Power Cost

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1 Notation

 n_b, n_g, n_l number of buses, generators, branches .

 v_n, θ_n voltage magnitude and angle at bus n .

 Y_{bus} $n_b \times n_b$ system bus admittance matrix.

2 Introduction

We will be looking at complex functions of the real valued vector

$$X = \begin{bmatrix} \theta \\ V \\ P_g \\ Q_g \end{bmatrix} \tag{1}$$

For a complex scalar function $f: \mathbb{R}^n \to \mathbb{C}$ of a real vector $x = [x_1, x_2, \dots, x_n]^T$ we use the following notation for the first derivatives (transpose of the gradient)

$$f_x = \frac{\partial f}{\partial x} = \left[\frac{\partial f}{\partial x_1} \frac{\partial f}{\partial x_2}, \dots, \frac{\partial f}{\partial x_n} \right]$$
 (2)

The matrix of second partial derivatives, the Hessian of f, is

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = \frac{\partial f}{\partial x} (\frac{\partial f}{\partial x})^T = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \cdots & \frac{\partial f}{\partial x_1 \partial x_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_1 \partial x_n} & \cdots & \frac{\partial f}{\partial x_n^2} \end{bmatrix}$$
(3)

The "Power Triangle"

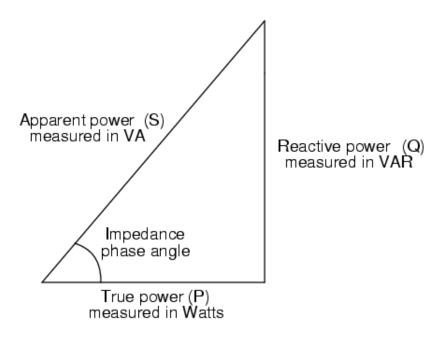


Figure 1: $S^2 = P^2 + Q^2$

Although data is usually given in terms of \$/MW, as nominal operation of a generator is always preferred, the capital in term of capacity \$/MVA can be derived from the following equation:

$$\$/MVA = \$/MW * pf \tag{4}$$

where, pf is nominal power factor of the generator. Therefore, the capital cost in terms of reactive power can also be specified:

$$\$/MVar = \$/MVA * sin\Theta = \$/MVA * sin(cos^{-1}pf)$$
 (5)

3 Gradient

$$f = a_Q \times Q_g^2 + b_Q \times Q_g + c_Q \tag{6}$$

$$a_Q = a_P \times \left(\frac{P_g \times Q_g}{P_g^2 + Q_g^2}\right)^2 \tag{7}$$

$$b_Q = b_P \times \frac{P_g \times Q_g}{P_g^2 + Q_g^2} \tag{8}$$

$$c_Q = c_P \tag{9}$$

$$\frac{\partial f}{\partial P_g} = 2a_P \times \left(\frac{P_g Q_g^4}{(P_g^2 + Q_g^2)^2} - \frac{2P_g^3 Q_g^4}{(P_g^2 + Q_g^2)^3} \right) + b_P \times \left(\frac{Q_g^2}{P_g^2 + Q_g^2} - \frac{2P_g^2 Q_g^2}{(P_g^2 + Q_g^2)^2} \right)$$
(10)

$$\frac{\partial f}{\partial Q_g} = 4a_P \times \left(\frac{P_g^2 Q_g^3}{(P_g^2 + Q_g^2)^2} - \frac{P_g^2 Q_g^5}{(P_g^2 + Q_g^2)^3} \right) + 2b_P \times \left(\frac{P_g Q_g}{P_g^2 + Q_g^2} - \frac{P_g Q_g^3}{(P_g^2 + Q_g^2)^2} \right)$$
(11)

4 Hessian

$$\begin{split} \frac{\partial^2 f}{\partial P_g^2} = & 2a_P \times \left(\frac{P_g^4}{(P_g^2 + Q_g^2)^2} - \frac{10P_g^2Q_g^4}{(P_g^2 + Q_g^2)^3} + \frac{12P_g^4Q_g^4}{(P_g^2 + Q_g^2)^4}\right) \\ & + 2b_P \times \left(\frac{4P_g^3Q_g^2}{(P_g^2 + Q_g^2)^3} - \frac{3P_gQ_g^2}{(P_g^2 + Q_g^2)^2}\right) \end{split} \tag{12}$$

$$\frac{\partial^2 f}{\partial P_g \partial Q_g} = & 8a_P \times \\ & \left(\frac{P_gQ_g^3}{(P_g^2 + Q_g^2)^2} - \frac{P_gQ_g^5}{(P_g^2 + Q_g^2)^3} - \frac{2P_g^3Q_g^3}{(P_g^2 + Q_g^2)^3} + \frac{3P_g^3Q_g^5}{(P_g^2 + Q_g^2)^4}\right) \\ & + 2b_P \times \\ & \left(\frac{Q_g}{P_g^2 + Q_g^2} - \frac{P_g^3}{(P_g^2 + Q_g^2)^2} - \frac{2P_g^2Q_g}{(P_g^2 + Q_g^2)^2} + \frac{4P_g^2Q_g^3}{(P_g^2 + Q_g^2)^3}\right) \end{split} \tag{13}$$

$$\frac{\partial^2 f}{\partial Q_g^2} = & 12a_P \times \left(\frac{P_g^2Q_g^2}{(P_g^2 + Q_g^2)^2} - \frac{3P_g^2Q_g^4}{(P_g^2 + Q_g^2)^3} + \frac{2P_g^2Q_g^6}{(P_g^2 + Q_g^2)^4}\right) \\ & + 2b_P \times \left(\frac{P_g^2Q_g^2}{(P_g^2 + Q_g^2)^2} - \frac{3P_g^2Q_g^4}{(P_g^2 + Q_g^2)^3} + \frac{4P_g^2Q_g^6}{(P_g^2 + Q_g^2)^4}\right) \\ & + 2b_P \times \left(\frac{P_g^2Q_g^2}{(P_g^2 + Q_g^2)^2} - \frac{5P_gQ_g^2}{(P_g^2 + Q_g^2)^2} + \frac{4P_gQ_g^4}{(P_g^2 + Q_g^2)^3}\right) \end{split}$$

(14)