

MPNG

MATPOWER-Natural Gas

User's Manual

Version 0.99a

Sergio García-Marín Wilson González-Vanegas Carlos E. Murillo-Sánchez

October 18, 2019

Contents

1	Introduction	1
1.1	Background	1
1.2	License and Terms of Use	1
1.3	Citing MPNG	2
2	Getting started	3
2.1	System Requirements	3
2.2	Getting MPNG	3
2.3	Installation	3
2.4	Running a Simulation	4
2.4.1	Preparing the Natural Gas Case	4
2.4.2	Connecting the Gas Case to the MATPOWER Case	4
2.4.3	Solving the Optimal Power&Gas Flow	5
2.4.4	Accessing the Results	5
3	Natural Gas Flow	7
3.1	Modeling	7
3.1.1	Nodes	7
3.1.2	Wells	8
3.1.3	Pipelines	8
3.1.4	Compressors	10
3.1.5	Storage Units	11
3.2	Deriving the Natural Gas Flow Problem	11
4	Optimal Power and Natural Gas Flow	13
4.1	Objective function	16
4.2	Constraints	17
4.2.1	Gas network	17
4.2.2	Power network	20
5	Examples	22
5.1	9-bus 8-node Power&Gas System	22

5.2 48-node Looped Natural Gas Network	27
6 Acknowledgements	32
A Appendix A: Gas Case Data File Format	34
B Appendix B: Interconnection Case Data File Format	37
Bibliography	39

List of Figures

3.1	A natural gas node and some traditional markets.	8
3.2	A natural gas well.	8
3.3	A natural gas pipeline.	9
3.4	A natural gas compressor.	10
3.5	A natural gas storage unit.	11
3.6	Nodal balance in a transmission natural gas network.	12
4.1	Periods considered in MPNG.	13
5.1	Power and gas integrated network considered in Example 1.	23
5.2	Natural gas network for Example 2. Source: [11].	27
5.3	Results Example 2 - Nodal Pressure.	30
5.4	Results Example 2 - Gas Flow Through Pipelines.	30
5.5	Results Example 2 - Gas Flow Through Compressors.	31
5.6	Results Example 2 - Gas Injection in Wells.	31

List of Tables

2.1	Power and Gas Flow Results	6
5.1	Example 1 - Power System Summary	23
5.2	Example 1 - Gas System Summary	24
A.1	Node Information Data (<code>mgc.node.info</code>)	34
A.2	Well Information Data (<code>mgc.well</code>)	35
A.3	Pipeline Information Data (<code>mgc.pipe</code>)	35
A.4	Compressor Information Data (<code>mgc.comp</code>)	35
A.5	Storage Information Data (<code>mgc.sto</code>)	36
B.1	Connection Data (<code>mpgc.connect</code>)	38

Introduction

1.1 Background

MPNG is a MATPOWER-based [1,2] package for solving optimal power and natural gas flow problems. MPNG uses the general user nonlinear constraints capability of MATPOWER to model the gas network taking into account gas-fired power generators, storage units, wells, power-and-gas-driven compressors, and nodes with stratified demand (different market segments get different priorities). The MPNG source code can be found at:

<https://github.com/MATPOWER/mpng.git>

MPNG was developed by Sergio García-Marín ¹ and Wilson González-Vanegas ² under the direction of Professor Carlos E. Murillo-Sánchez ¹. The initial need for a MATPOWER-based power and natural gas optimal flow package was born out of a project aimed at analyzing the integrated operation of the Colombian power and natural gas systems.³

1.2 License and Terms of Use

As a MATPOWER-based package, MPNG is distributed under the 3-clause BSD license [3]. The full text of the license can be found in the LICENSE file at the top level of the distribution or at <https://github.com/MATPOWER/mpng/blob/master/LICENSE> and reads as follows.

¹ Universidad Nacional de Colombia - sede Manizales.

² Universidad Tecnológica de Pereira.

³ Project number 1110-745-58696 funded by Colciencias, Colombia.

Copyright (c) 2019, individual contributors (see AUTHORS file for details). All rights reserved.

Redistribution and use in source and binary forms, with or without modification, are permitted provided that the following conditions are met:

1. Redistributions of source code must retain the above copyright notice, this list of conditions and the following disclaimer.
2. Redistributions in binary form must reproduce the above copyright notice, this list of conditions and the following disclaimer in the documentation and/or other materials provided with the distribution.
3. Neither the name of the copyright holder nor the names of its contributors may be used to endorse or promote products derived from this software without specific prior written permission.

THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS "AS IS" AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE COPYRIGHT HOLDER OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT, INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING, BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES; LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.

1.3 Citing MPNG

While not required by the terms of the license, we do request that publications derived from the use of MPNG explicitly acknowledge that fact by citing this manual [4]. In the near future, a journal publication to appear should be cited instead.

S. García-Marín, W. González-Vanegas, and C. E. Murillo-Sánchez, "MPNG: MATPOWER-Natural Gas," 2019. [Online]. Available: <https://github.com/MATPOWER/mpng.git>

Getting started

2.1 System Requirements

MPNG has the following software requirements:

- ✓ MATLAB® version 7.3 (R2016b) or later.¹
- ✓ MATPOWER version 7.0 or later.²

2.2 Getting MPNG

You can obtain the *current development version* from the MATPOWER Github repository: <https://github.com/MATPOWER/mpng.git>.

2.3 Installation

Installation and use of MPNG requires familiarity with basic operations of MATLAB and MATPOWER. In short, installing MPNG is as simple as adding all the distribution files to the MATLAB path. The user could either proceed manually with such an addition, or run the quick installer released with the package by opening MATLAB at the <MPNG> directory and typing:

```
install_mpng
```

A successful installation of a distribution located at the directory <E:\GITHUB\MPNG> looks like:

¹MATLAB is available from The MathWorks, Inc. (<https://www.mathworks.com/>). An R2016b or later MATLAB version is required as the MPNG code uses MATLAB-files with multiple function declarations.

²MATPOWER is available thanks to the Power Systems Engineering Research Center (PSERC) (<https://matpower.org>). MPNG requires MATPOWER version 7.0 or later to be properly installed.


```
>> install_mpng

----- MPNG installation routine -----

Adding to the path: E:\GITHUB\MPNG\Functions
Adding to the path: E:\GITHUB\MPNG\Cases
Adding to the path: E:\GITHUB\MPNG\Examples

MPNG has been successfully installed!
```

2.4 Running a Simulation

The primary functionality of MPNG is to solve optimal power and natural gas flow problems. Running a simulation using MPNG requires (1) preparing the natural gas input data, (2) specifying the interconnection input data to couple the gas network to the power system, (3) invoking the function to run the integrated simulation and (4) accessing and viewing the results.

The classical MATPOWER input data is a “MATPOWER-case” struct denoted by the variable `mpc` [5]. To integrate the power and natural gas systems we use the extended Optimal Power Flow (OPF) capability of MATPOWER. Namely, we model the natural gas system and its connection to the power system via general user nonlinear constraints. Then, MPNG uses an extended “MATPOWER-gas case” struct denoted by the variable `mpgc`. In particular, `mpgc` is a traditional MATPOWER-case struct with two additional fields, `mpgc.mgc` and `mpgc.connect` standing for the natural gas case and interconnection case, respectively.

2.4.1 Preparing the Natural Gas Case

The input data of the natural gas system are specified in a set of matrices arranged in a MATLAB struct that we refer to as the “gas case” (`mpgc.mgc`). The structure of such a case is formatted in a similar way to the MATPOWER-case but holding the natural gas information that comprises nodes (including gas demand), wells, pipelines, compressors, and storage units. See Appendix A for more details about the gas case structure.

2.4.2 Connecting the Gas Case to the MATPOWER Case

The input data regarding the connection between the power and natural gas systems are declared in a set of matrices packaged as a MATLAB struct which we

call “interconnection case” (`mpgc.connect`). The structure of this case contains specific information about coupling elements like gas-fired power generators and power-and-gas-driven compressors, according to the optimization model described in section 4. See Appendix B for more details about the interconnection case structure.

2.4.3 Solving the Optimal Power&Gas Flow

Once the MATPOWER-gas case is properly formatted, the solver can be invoked using the (mandatory) `mpgc` struct and the traditional (optional) MATPOWER options struct `mpopt`. The calling syntax at the MATLAB prompt could be one of the following:

```
>> mpng(mpgc);
>> mpng(mpgc,mpopt);
>> results = mpng(mpgc);
>> results = mpng(mpgc,mpopt);
```

We have included a description for all of MPNG’s functions to work properly with the built-in `help` command. For instance, to get the help for `mpng`, type:

```
>> help mpng
```

2.4.4 Accessing the Results

By default, the results of the optimization run are pretty-printed on the screen, displaying the traditional MATPOWER results for the power system³ along with a gas system summary, node data, pipeline data, compressor data, storage data, and the interconnection results concerning gas-fired generators data.

The optimal results are also stored in a `results` struct packaged as the default MATPOWER superset of the input case struct `mpgc`. Table 2.1 shows the solution values included in the `results`.

³Including the non-supplied power demand as described in the formulation introduced in section 4.

Table 2.1: Power and Gas Flow Results

name	description
<code>results.success</code>	success flag, 1 = succeeded, 0 = failed
<code>results.et</code>	computation time required for solution
<code>results.iterations</code>	number of iterations required for solution
<code>results.order</code>	see <code>ext2int</code> help for details on this field
<code>results.bus(:, VM)</code> [§]	bus voltage magnitudes
<code>results.bus(:, VA)</code>	bus voltage angles
<code>results.gen(:, PG)</code>	generator real power injections
<code>results.gen(:, QG)</code> [§]	generator reactive power injections
<code>results.branch(:, PF)</code>	real power injected into “from” end of branch
<code>results.branch(:, PT)</code>	real power injected into “to” end of branch
<code>results.branch(:, QF)</code> [§]	reactive power injected into “from” end of branch
<code>results.branch(:, QT)</code> [§]	reactive power injected into “to” end of branch
<code>results.f</code>	final objective function value
<code>results.x</code>	final value of optimization variables (internal order)
<code>results.om</code>	OPF model object [†]
<code>results.bus(:, LAM_P)</code>	Lagrange multiplier on real power mismatch
<code>results.bus(:, LAM_Q)</code>	Lagrange multiplier on reactive power mismatch
<code>results.bus(:, MU_VMAX)</code>	Kuhn-Tucker multiplier on upper voltage limit
<code>results.bus(:, MU_VMIN)</code>	Kuhn-Tucker multiplier on lower voltage limit
<code>results.gen(:, MU_PMAX)</code>	Kuhn-Tucker multiplier on upper P_g limit
<code>results.gen(:, MU_PMIN)</code>	Kuhn-Tucker multiplier on lower P_g limit
<code>results.gen(:, MU_QMAX)</code>	Kuhn-Tucker multiplier on upper Q_g limit
<code>results.gen(:, MU_QMIN)</code>	Kuhn-Tucker multiplier on lower Q_g limit
<code>results.branch(:, MU_SF)</code>	Kuhn-Tucker multiplier on flow limit at “from” bus
<code>results.branch(:, MU_ST)</code>	Kuhn-Tucker multiplier on flow limit at “to” bus
<code>results.mu</code>	shadow prices of constraints [‡]
<code>results.g</code>	(optional) constraint values
<code>results.dg</code>	(optional) constraint 1st derivatives
<code>results.raw</code>	raw solver output in form returned by MINOS, and more [‡]
<code>results.var.val</code>	final value of optimization variables, by named subset [‡]
<code>results.var.mu</code>	shadow prices on variable bounds, by named subset [‡]
<code>results.nle</code>	shadow prices on nonlinear equality constraints, by named subset [‡]
<code>results.nli</code>	shadow prices on nonlinear inequality constraints, by named subset [‡]
<code>results.lin</code>	shadow prices on linear constraints, by named subset [‡]
<code>results.cost</code>	final value of user-defined costs, by named subset [‡]

[§] AC power flow only.

[†] See help for `opf_model` and `opt_model` for more details.

[‡] See help for `opf` for more details.

Natural Gas Flow

The steady-state Natural Gas Flow (NGF) problem for transmission networks is aimed at finding the value for a set of state-variables that satisfy the flow balance in all nodes. We show how the NGF can be derived in a similar way as the Power Flow (PF) problem is introduced for power systems. In particular, a set of nonlinear equations must be solved where the definition of the state-variables depends on the selected models for all of the elements of the system. In this section, we derive the NGF problem and introduce the modeling for the main elements considered in MPNG: nodes, wells, pipelines, compressors, and storage units.

3.1 Modeling

An exact description of the natural gas flow in transmission networks requires applying the laws of fluid mechanics and thermodynamics [7]. Complex analyses provide an accurate description for variables such as temperature, pressure, flow, adiabatic head, among others, for all time instants. However, as the primary concern of MATPOWER (and of MPNG) is the system operation in steady-state, we define some models to describe the main elements of the default natural gas network, as explained below.

3.1.1 Nodes

By definition, a node is the location of a natural gas system where one or more elements are connected. Users are commonly associated with a node where a stratified demand is modeled as different market segments that get different priorities. Figure 3.1 shows the i -th node of a gas network with some traditional markets connected to form the nodal demand $f_{dem} = \sum_j f_{demj}$. The primary variable related to a node is pressure p_i , although, as explained later, the actual state variable used in MPNG is the quadratic pressure.

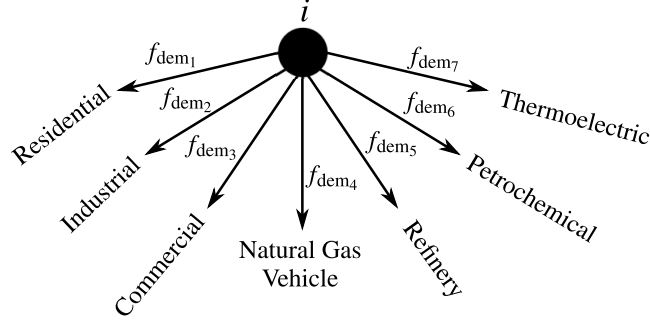


Figure 3.1: A natural gas node and some traditional markets.

3.1.2 Wells

Natural gas is extracted from deep underground and injected into the system from wells. Depending on the well capacity, the injection can be made either at constant pressure, where a control system regulates the amount of gas flow such that pressure behaves constant, or at constant flow, where pressure is adjusted such that injected flow remains constant. Figure 3.2 shows a well connected to the i -th node whose operation depends on two principal variables, the injected gas flow f_{inj}^w , and the nodal pressure p_i .

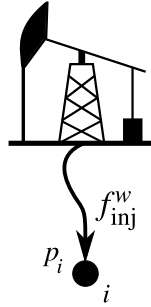


Figure 3.2: A natural gas well.

3.1.3 Pipelines

In general, the flow of gas through pipes is studied using the energy equation of fluid mechanics [8]. However, in practice, the relationship between the gas flow in the pipe and the upstream and downstream pressures can be described by various equations. The Weymouth's general flow equation is a frequent choice in gas industry applications to model the steady-state flow in pipes in gas transports networks [6]. Figure 3.3 shows a pipeline o whose gas flow from node i to node j

is represented by f_{ij}^o . The Weymouth equation states the relationship between f_{ij}^o , p_i , and p_j in the following form:

$$\text{sgn}(f_{ij}^o)(f_{ij}^o)^2 = K_{ij}(p_i^2 - p_j^2). \quad (3.1)$$

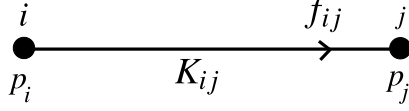


Figure 3.3: A natural gas pipeline.

In Equation 3.2, $\text{sgn}(\cdot)$ represents the sign function, and K_{ij} is the Weymouth constant¹ of the pipeline defined in terms of the pipe length and diameter as below [9]:

$$K_{ij} = \sqrt{5.695756510 \times 10^{-13} \frac{D^5}{\lambda Z T L \delta}} \left[\frac{\text{MSCFD}}{\text{psia}} \right], \quad (3.2)$$

where:

$$\frac{1}{\lambda} = \left[2 \log \left(\frac{3.7D}{\varepsilon} \right) \right]^2, \quad (3.3)$$

with:

D	Diameter [in].
L	Length [km].
T	Gas temperature [K].
ε	Absolute rugosity [mm].
δ	Gas density relative to air [-].
Z	Gas compressibility factor [-].

For mathematical convenience, we rewrite Equation 3.1 as follows:

$$f_{ij}^o = K_{ij} \text{sgn}(\pi_i - \pi_j) \sqrt{|\pi_i - \pi_j|}, \quad (3.4)$$

where $\pi = p^2$ is defined as the quadratic pressure.

As seen, the gas flow through a pipeline is a nonlinear function of the quadratic pressures of the initial and final nodes, that is, $f_{ij}^o = g(\pi_i, \pi_j)$.

¹Measured in Million Standard Cubic Feet per Day (MMSCFD) over psia. Different expressions for K_{ij} can be derived depending on the parameters used in the flow equations. See [6] and reference therein for details.

3.1.4 Compressors

As seen in Equation 3.4, there exists a downstream pressure drop when transporting large flows through pipes caused by energy losses. Analogous to the transformer in power systems, compressors are installed in the gas network to compensate pressure drops. Figure 3.4 shows a compressor c that increases the discharge pressure p_j with respect to the suction pressure p_i by compressing gas in a way that a flow f_{ij}^c passes through it. Assuming an adiabatic process, the power demanded by the compressor, ψ_c , states the relationship between the flow and the suction and discharge pressures in the following way [10]:

$$f_{ij}^c = \frac{\psi_c}{B_c \left[\left(\frac{\pi_j}{\pi_i} \right)^{\frac{Z_c}{2}} - 1 \right]}, \quad (3.5)$$

where B_c is the compressor constant that describes its construction features, Z_c is the compressibility factor, and $\pi = p^2$ is again the quadratic pressure.

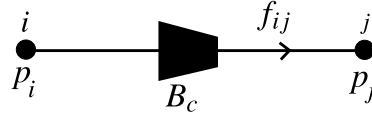


Figure 3.4: A natural gas compressor.

Moreover, the compressor ratio, β_c , is defined as below:

$$\beta_c = \frac{\pi_j}{\pi_i}, \quad \beta_c \geq 1. \quad (3.6)$$

In general, there exist two types of compressors: the power-driven compressors, whose demanded energy is supplied from the power system, and the gas-driven compressors, that require additional gas to operate. In the latter, the additional gas demanded at the suction node, ϕ_c , can be expressed as a quadratic function of the power as [11]:

$$\phi_c = x + y\psi_c + z\psi_c^2, \quad (3.7)$$

where $x, y, z \in \mathbb{R}$.

Notice that the gas flow through a compressor (as well as the consumed flow for a gas-driven compressor) is a function of the consumed power and the quadratic suction and discharge pressures, that is, $f_{ij}^c = h(\pi_i, \pi_j, \psi_c)$.

3.1.5 Storage Units

The possibility of storing natural gas provides flexibility with regards to production and transportation decisions [12]. A storage unit is a reservoir that allows both storing from and injecting gas to the gas network. Figure 3.5 shows a storage unit located at node i with an associated gas flow f_s that could be either an *outflow* in the case of injection to the system or an *inflow* in the case of a storing operation. Then, in a node with a specific demand and injection, the (known) value of f_s could be added to the nodal demand when it is a storage inflow or could be summed to the injection flow of a constant-flow well when it is a storage outflow.

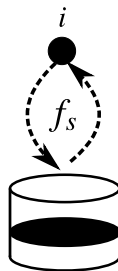


Figure 3.5: A natural gas storage unit.

3.2 Deriving the Natural Gas Flow Problem

Let us consider the transmission natural gas network shown in Figure 3.6. According to the principle of conservation of mass, the balance equation applied to the node i states:

$$f_{inj} - f_{dem} \pm f_s = \sum_{\substack{j=1 \\ j \neq i}}^m f_{ij}, \quad (3.8)$$

where f_{dem} is the known demand flow, f_s is either the inflow (negative) or outflow (positive) of the storage unit, and f_{inj} is the injected flow of the well.

Notice in equation 3.8 that the left hand side is a known value if injection is produced by a constant-flow well. However, for a constant-pressure well, the value of f_{inj} must be determined. In turn, the algebraic sum of the right hand side depends on the nature of the elements connected between nodes i and j such that f_{ij} takes the form of f_{ij}^o or f_{ij}^c , according to Equations 3.4 and 3.5, for a pipeline or a compressor, respectively. Moreover, for a gas-driven compressor, the additional gas consumption ϕ_c must be considered as an outflow in Equation 3.8 if node i matches the suction node for compressor c .

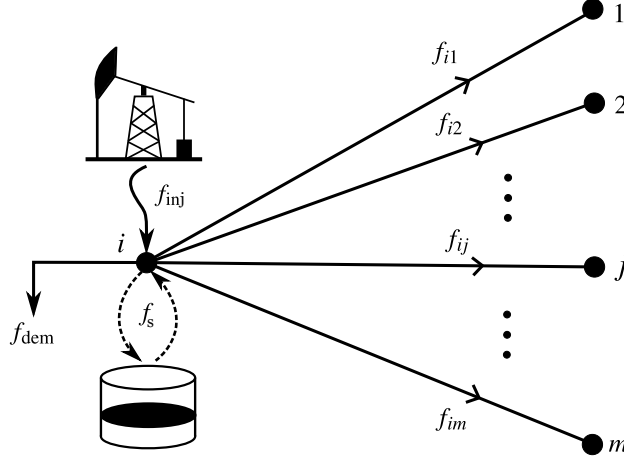


Figure 3.6: Nodal balance in a transmission natural gas network.

As a consequence, we can rewrite the balance equation applied at node i in a functional form as follows:

$$\mathbb{F}_i(\pi, \psi_c, f_{iny}^w) = 0. \quad (3.9)$$

In practice, for a given gas network with n_n nodes, n_c compressors, and n_{w_p} constant-pressure wells, the application of the balance equation for all nodes will produce a set of n_n nonlinear equations with a number of $(n_n - n_{w_p}) + n_c + n_{w_p} = n_n + n_c$ unknown variables. To get a square system with the same number of equations and variables, the n_c missing equations are obtained from the compressor ratios of all compressors. Then, the NGF problem can be formulated as follows:

$$\mathbb{F}_i(\pi, \psi_c, f_{iny}^w) = 0, \quad \forall i \in \mathcal{N}, c \in \mathcal{C}; w \in \mathcal{W}_p, \quad (3.10)$$

$$\beta_c = \frac{\pi_j}{\pi_i}, \quad \forall c \in \mathcal{C}, i, j \in \mathcal{N}, \quad (3.11)$$

where

- \mathcal{N} Set of gas nodes, $|\mathcal{N}| = n_n$.
- \mathcal{C} Set of compressors, $|\mathcal{C}| = n_c$.
- \mathcal{W}_p Set of constant-pressure wells, $|\mathcal{W}_p| = n_{w_p}$.

Optimal Power and Natural Gas Flow

In this chapter, we explain in detail the optimization model behind MPNG. We introduce the problem as an interdependent steady-state optimal power and natural flow, where a linear objective function models the overall operational cost, subject to several linear and non-linear constraints coming from both technical and operational conditions.

In practice, the state-variables of a natural gas network change quite slowly in comparison to a power system [13]. Then, we consider a window of analysis of one entire day for the gas network. On the other hand, as it is found in most of the simulation tools, the power system is modeled using standard windows of one hour. However, a 24-hour time resolution would introduce too much complexity in terms of computational and mathematical tractability. Therefore, we propose a multi-period window of analysis defined by the user. Figure 4.1 shows how the optimization model allows n periods for the power system, whose individual duration is such that $\{t_i \in \mathbb{N}, i = 1, 2, \dots, n : \sum_i t_i = 24\}$, and one entire day for the natural gas system. The interconnection between systems is always consistent. Namely, each individual period of the power system is precisely linked to the single period of the natural gas network.

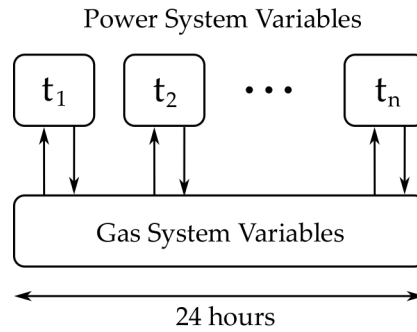


Figure 4.1: Periods considered in MPNG.

Nomenclature

Indexes

i, j	Gas nodes.
m, n	Electric nodes (buses).
o	Gas pipeline.
c	Compressor.
l	Transmission line.
w	Gas well.
e	Power generator.
ref	Reference bus.
r	Spinning reserve.
σ	Type of gas load.

Parameters

$\alpha_{\pi+}^i, \alpha_{\pi-}^i$	Penalties for over-pressure and under-pressure at node i .
α_γ	Penalties for non-supplied gas.
α_ϵ	Penalties for non-supplied electricity.
C_G^w	Gas cost at the well w .
C_O^{oj}	Transport cost of pipeline o , from node i to node j .
C_C^{cij}	Compression cost of compressor c , from node i to node j .
C_S^i	Storage cost at node i .
C_{S+}^i	Storage outflow price at node i .
C_{S-}^i	Storage inflow price at node i .
C_E^e	Power cost generation (excluding gas cost).
η_e^q	Thermal efficiency at generator e .
$D_g^{i\sigma}$	Gas demand of type σ at node i .
D_e^{tm}	Electricity demand in the bus m at time t .
$\bar{g}^w, \underline{g}^w$	Gas production limits.
$\bar{\pi}^i, \underline{\pi}^i$	Quadratic pressure limits at node i .
S_0^i	Initial stored gas at node i .
$\bar{S}^i, \underline{S}^i$	Storage limits at node i .
κ^{oj}	Weymouth constant of pipeline o .
δ^{oj}	Threshold for gas flow capacities.
β^{cij}	Compression ratio of compressor c .
Z^c	Ratio parameter of compressor c .
B^c	Compressor design parameter of compressor c .

x, y, z	Gas consumption parameters of gas-driven compressors.
\overline{f}_g^{oj}	Gas transport capacity of pipeline o , from node i to node j .
\overline{f}_g^{cj}	Gas flow capacity of compressor c , from node i to node j .
$\overline{f}_s^i, \underline{f}_s^i$	Storage outflow capacities at node i .
$\overline{p}_g^e, \underline{p}_g^e$	Active power generation limits of generator e .
$\overline{q}_g^e, \underline{q}_g^e$	Reactive power generation limits of generator e .
$\overline{V}^{tm}, \underline{V}^{tm}$	Voltage limits for bus m at time t .
\mathbb{S}^l	Transmission capacity of power line l .
R^{tr}	Spinning reserve in the r -th spinning reserve zone at time t .
u^{te}	Unit commitment state for generator e at time t .
τ^t	Energy weight related to period of time t .
E^e	Available energy for hydroelectric generator e , during the total analysis window.

Sets

\mathcal{N}	Gas nodes, $ \mathcal{N} = n_{\mathcal{N}}$.
\mathcal{N}_S	Gas nodes with storage, $\mathcal{N}_S \subset \mathcal{N}$, $ \mathcal{N}_S = n_S$.
\mathcal{O}	Gas pipelines, $ \mathcal{O} = n_{\mathcal{O}}$.
\mathcal{C}	Compressors, $\mathcal{C}_G \cup \mathcal{C}_E$, $ \mathcal{C} = n_{\mathcal{C}}$.
\mathcal{C}_G	Compressors controlled by natural gas, $\mathcal{C}_G \subseteq \mathcal{C}$, $ \mathcal{C}_G = n_{\mathcal{C}_G}$.
\mathcal{C}_E	Compressors controlled by electric power, $\mathcal{C}_E \subseteq \mathcal{C}$, $ \mathcal{C}_E = n_{\mathcal{C}_E}$.
\mathcal{W}	Gas wells, $ \mathcal{W} = n_{\mathcal{W}}$.
\mathcal{B}	Power buses, $ \mathcal{B} = n_{\mathcal{B}}$.
\mathcal{L}	Power lines, $ \mathcal{L} = n_{\mathcal{L}}$.
\mathcal{E}	Power unit generators, $\mathcal{E}_H \cup \mathcal{E}_G^i = \mathcal{E}$, $ \mathcal{E} = n_{\mathcal{E}}$.
\mathcal{E}_H	Hydroelectric power units, $\mathcal{E}_H \subseteq \mathcal{E}$, $ \mathcal{E}_H = n_{\mathcal{E}_H}$.
\mathcal{E}_G^i	Gas-fired power units connected to gas node i , $\mathcal{E}_G^i \subseteq \mathcal{E}$, $ \mathcal{E}_G^i = n_{\mathcal{E}_G^i}$.
\mathcal{Z}_r	Spinning reserve zones.
$\mathcal{F}_G^i, \mathcal{T}_G^i$	Connected pipelines to node i at side <i>From</i> or <i>To</i> .
$\mathcal{F}_C^i, \mathcal{T}_C^i$	Connected compressors to node i at side <i>From</i> or <i>To</i> .
$\mathcal{F}_E^m, \mathcal{T}_E^m$	Connected power lines to bus m at side <i>From</i> or <i>To</i> .
\mathcal{T}	Periods of analysis.
Σ	Different types of gas demands.

Variables

f_g^{oj}	Gas flow in pipeline o , from node i to node j .
f_{g+}^{oj}, f_{g-}^{oj}	Positive and negative gas flow in pipeline o .
f_g^{cij}	Gas flow in compressor c , from node i to node j .
ψ^c	Power consumed by compressor c .
ϕ^c	Gas consumed by compressor c , connected to node i at side <i>from</i> .
$\gamma^{i\sigma}$	Non-served gas of type σ at node i .
π^i	Quadratic pressure at node i .
π_+^i, π_-^i	Quadratic over/under pressures at node i .
g^w	Gas production at well w .
f_s^i	Storage outflow difference.
f_{s+}^i, f_{s-}^i	Storage outflow and inflow.
p_g^{te}	Active power production of generator e at time t .
q_g^{te}	Reactive power production of generator e at time t .
V^{tm}	Voltage magnitude of bus m at time t .
θ^{tm}	Voltage angle of bus m at time t .
ϵ^{tm}	Non-served active power of bus m at time t .

4.1 Objective function

The cost function presented in Equation 4.1 consists of several linear components, both from the power and the gas networks. It comprises the sum of the operation cost of the interdependent system. In the case of the natural gas network, it includes the natural gas extraction cost, the transportation cost, the storage cost, the penalties associates with quadratic over/sub pressures, and non-supplied natural gas. In the case of the power network, it includes the generation cost and the penalties associates with non-supplied power demand.

$$\begin{aligned}
C(x) = & \sum_{w \in \mathcal{W}} C_G^w g^w + \sum_{t \in \mathcal{T}} \tau^t \sum_{e \in \mathcal{E}} C_E^e p_g^{te} \\
& + \sum_{i \in \mathcal{N}_S} (C_{S_+}^i f_{s_+}^i - C_{S_-}^i f_{s_-}^i) \\
& + \sum_{i \in \mathcal{N}_S} C_S^i (S_0^i - f_s^i) \\
& + \sum_{o \in \mathcal{O}} C_O^{oij} f_{g_+}^{oij} - \sum_{o \in \mathcal{O}} C_O^{oij} f_{g_-}^{oij} \\
& + \sum_{c \in \mathcal{C}} C_C^{cij} f_g^{cij} \\
& + \sum_{i \in \mathcal{N}} \alpha_{\pi_+}^i \pi_+^i + \sum_{i \in \mathcal{N}} \alpha_{\pi_-}^i \pi_-^i \\
& + \sum_{i \in \mathcal{N}} \sum_{\sigma \in \Sigma} \alpha_{\gamma}^{i\sigma} \gamma^{i\sigma} + \alpha_{\epsilon} \sum_{t \in \mathcal{T}} \tau^t \sum_{m \in \mathcal{B}} \epsilon^{tm}
\end{aligned} \tag{4.1}$$

The aim of the Optimal Power and Natural Gas Flow is to minimize the linear objective $C(x)$ subject to the constraints explained below.

4.2 Constraints

4.2.1 Gas network

Equation 4.2 shows the gas balance for a specific node k during a day. This gas balance is composed by the incoming and outgoing flows associated with pipelines and compressors at the node k , the outgoing stored flow in the available storage, the generation related to that node, and the total gas demand. In detail, the gas demand is composed by the required flow in the gas-fired power plants and compressors, and the total gas demand of the rest of the consumers, excluding the non-supplied natural gas.

$$\begin{aligned}
& \sum_{o \in \mathcal{T}_G^k} f_g^{oij} - \sum_{o \in \mathcal{F}_G^k} f_g^{oij} + \sum_{c \in \mathcal{T}_C^k} f_g^{cij} - \sum_{c \in \mathcal{F}_C^k} (f_g^{cij} + \phi^c) + f_s^k \\
& + \sum_{w \in \mathcal{W}^k} g^w - \sum_{t \in \mathcal{T}} \tau^t \sum_{e \in \mathcal{E}_G^k} (\eta_e^q \cdot p_g^{te}) = \sum_{\sigma \in \Sigma} (D_g^{\sigma k} - \gamma^{\sigma k})
\end{aligned}, \quad \forall k \in \mathcal{N}. \tag{4.2}$$

Nodes

Constraints related to node k are those that involve variables of non-supplied gas demands and quadratic pressures. The non-supplied gas at node k for a specific user σ can not exceed the total demand of that user. This constraint is presented in Equation 4.3.

$$0 \leq \gamma^{\sigma k} \leq D_g^{\sigma k}, \quad \forall \sigma \in \Sigma, \quad \forall k \in \mathcal{N}. \quad (4.3)$$

Moreover, Equations 4.4 and 4.5 are the constraints that characterize the quadratic over-pressure and under-pressure at each node of the system, respectively.

$$\begin{aligned} \pi^k &\leq \bar{\pi}^k + \pi_+^k, \\ 0 &\leq \pi_+^k \end{aligned}, \quad \forall k \in \mathcal{N} \quad (4.4)$$

$$\begin{aligned} \pi^k - \pi_-^k &\leq \pi_-^k, \\ 0 &\leq \pi_-^k \end{aligned}, \quad \forall k \in \mathcal{N}. \quad (4.5)$$

Wells

The constraints related to the gas wells injection depends on each well characteristics. The injection limits are represented as follows:

$$\underline{g}^w \leq g^w \leq \bar{g}^w, \quad \forall w \in \mathcal{W}. \quad (4.6)$$

Pipelines

The gas flow in pipeline o , connecting nodes i and j , depends on the quadratic pressures of such nodes. This behavior is given by the Weymouth Equation 4.7. In particular, the gas flow is allowed to be bidirectional within a physical limit for a maximum daily transportation according to Equation 4.8. On the other hand, as the transport cost is always a positive quantity no matter the direction, variables f_{g+}^{oij} and f_{g-}^{oij} support a positive contribution to the objective function. Equation 4.9 shows the sum of both directional flows to determine the actual flow in the direction *from* node i - *to* node j . These flow variables are constrained by Equations 4.10 and 4.11. As seen, the positive gas flow must be greater than or equal to zero but lower than or equal to the maximum transport capacity multiplied by a threshold factor, δ^{oij} , which states an extra flow margin. Analogously, the negative gas flow has similar bounds in the negative side.

$$f_g^{oij} = \kappa^{oij} \operatorname{sgn}(\pi^i - \pi^j) \sqrt{|\pi^i - \pi^j|}, \quad \forall o \in \mathcal{O} \quad (4.7)$$

$$-\bar{f}_g^{oj} \leq f_g^{oj} \leq \bar{f}_g^{oj}, \quad \forall o \in \mathcal{O} \quad (4.8)$$

$$f_g^{oj} = f_{g+}^{oj} + f_{g-}^{oj}, \quad \forall o \in \mathcal{O} \quad (4.9)$$

$$0 \leq f_{g+}^{oj} \leq \delta^{oj} \cdot \bar{f}_g^{oj}, \quad \forall o \in \mathcal{O} \quad (4.10)$$

$$-\delta^{oj} \cdot \bar{f}_g^{oj} \leq f_{g-}^{oj} \leq 0, \quad \forall o \in \mathcal{O}. \quad (4.11)$$

Compressors

Compressors allow recovering from pressure losses through the gas network. This process demands energy. The power consumption of compressor c between the suction node i and the discharge node j is given by Equation 4.12. It depends on the quadratic pressure ratio of nodes i and j , and the gas flow through the compressor. Moreover, the additional gas required by a gas-driven compressor relies on its consumed power as shown in Equation 4.13. As the gas flow through compressors is restricted to flow in one direction, the flow limits of compressor c are fixed according to Equation 4.14. Finally, the quadratic pressure at suction and discharge nodes must fall within acceptable margins, as presented in Equation 4.15, where β^{cij} is the maximum compressor ratio.

$$\psi^c = B^c f_g^{cij} \cdot \left[\left(\frac{\pi^j}{\pi^i} \right)^{\frac{Z^c}{2}} - 1 \right], \quad \forall c \in \mathcal{C} \quad (4.12)$$

$$\phi^c = x + y\psi^c + z\psi^{c2}, \quad \forall c \in \mathcal{C}_G \quad (4.13)$$

$$0 \leq f_g^{cij} \leq \bar{f}_g^{cij}, \quad \forall c \in \mathcal{C} \quad (4.14)$$

$$\begin{aligned} \pi^i \leq \pi^j \leq \beta^{cij} \pi^i \\ \beta^{cij} \geq 1 \end{aligned}, \quad \forall i, j \in \mathcal{N}, \quad \forall c \in \mathcal{C}. \quad (4.15)$$

Storage

The storage outflow difference is the subtraction between the storage outflow and the storage inflow at the storage nodes; this relationship is represented by Equation 4.16. Additionally, Equation 4.17 shows that the outflow storage difference is restricted by the maximum and minimum amount of gas that is allowed to be injected to or demanded from the network in every storage node. Furthermore, as the storage unit can operate either as an injection or a demand for the network, Equations 4.18 and 4.19 represent the possible storage unit behavior. In particular, the maximum gas amount that can be injected is the difference between the currently available stored gas and the minimum possible volume of the unit.

Similarly, the maximum inflow is the difference between the maximum volume of the unit and the currently available stored gas.

$$f_s^k = f_{s+}^k - f_{s-}^k, \quad \forall k \in \mathcal{N} \quad (4.16)$$

$$\underline{f}_s^k \leq f_s^k \leq \overline{f}_s^k, \quad \forall k \in \mathcal{N} \quad (4.17)$$

$$0 \leq f_{s+}^i \leq S_0^k - \underline{S}^k, \quad \forall k \in \mathcal{N} \quad (4.18)$$

$$0 \leq f_{s-}^i \leq \overline{S}^k - S_0^k, \quad \forall k \in \mathcal{N}. \quad (4.19)$$

4.2.2 Power network

The power network balance equations of active and reactive power are given by Equation 4.20. The model also takes into consideration the non-supplied power demand and the power consumed by compressors connected to the power system.

$$\begin{aligned} g_{p_m}(\theta^{tm}, V^{tm}, p_g^{te}, \epsilon^{te}, \psi^c) &= 0 \\ g_{q_m}(\theta^{tm}, V^{tm}, q_g^{te}) &= 0 \end{aligned} \quad (4.20)$$

$$\forall m \in \mathcal{B} \quad \forall t \in \mathcal{T} \quad \forall c \in \mathcal{C}_E.$$

The main variables of the power system are the voltage angles θ^{tm} and the voltage magnitudes V^{tm} at each bus m for every period of time t , as well as the active generation p_g^{te} and reactive generation q_g^{te} at each generator e for each time period. The voltage limits are represented by Equation 4.21, and the generation limits are shown in Equation 4.22.

$$\begin{aligned} \theta^{\text{ref}} &= 0 \\ \underline{V}^{tm} \leq V^{tm} \leq \overline{V}^{tm}, \quad \forall m \in \mathcal{B} \quad \forall t \in \mathcal{T} \end{aligned} \quad (4.21)$$

$$\begin{aligned} \underline{p}_g^e \leq p_g^{te} \leq \overline{p}_g^e \\ \underline{q}_g^e \leq q_g^{te} \leq \overline{q}_g^e, \quad \forall e \in \mathcal{E}, \quad \forall t \in \mathcal{T}. \end{aligned} \quad (4.22)$$

The power flow limits are bidirectional and are presented in Equation 4.23, where \mathbb{S}_{fl} and \mathbb{S}_{tl} are the complex power injections at side *from* and *to* of line l , respectively.

$$\begin{aligned} |\mathbb{S}_{fl}(\theta, V)| &\leq \overline{\mathbb{S}}_{fl} \\ |\mathbb{S}_{tl}(\theta, V)| &\leq \overline{\mathbb{S}}_{tl}, \quad \forall l \in \mathcal{L}. \end{aligned} \quad (4.23)$$

The non-supplied active power demand at bus m can not exceed the total bus demand, according to Equation 4.24.

$$0 \leq \epsilon^{tm} \leq D_e^{tm}, \quad \forall m \in \mathcal{B}, \quad \forall t \in \mathcal{T}. \quad (4.24)$$

The model also considers the required spinning reserve for each zone r at every time t . This constraint is given by Equation 4.25.

$$\sum_{e \in \mathcal{Z}_r} u^{te} (\bar{p}_g^e - p_g^{te}) \geq R^{tr}, \quad \forall r \in \mathcal{Z}_r, \quad \forall t \in \mathcal{T}. \quad (4.25)$$

Finally, the model takes into consideration the maximum available energy during a day for certain generators, especially the energy stored in the dams for hydro-power plants. Equation 4.26 represents such a constraint.

$$\sum_{t \in \mathcal{T}} \tau^t p_g^{te} \leq E^e, \quad \forall e \in \mathcal{E}_H. \quad (4.26)$$

Examples

In this section, we provide some examples to show the main capabilities of **MPNG** for simulating the operation of power and natural gas networks. We have included the folder `<MPNG/Cases>` in the distribution, which contains the gas and interconnection cases used for testing. Moreover, the folder `<MPNG/Examples>` contains the files used in the examples. In particular, we explore two examples: (1) the integrated operation of a nine-bus power system and an eight-node natural gas grid; and (2) the single operation of a 48-node looped natural gas network.

5.1 9-bus 8-node Power&Gas System

We analyze an interconnected system formed by a power system of nine buses and a natural gas network of eight nodes. As shown in Figure 5.1, they are coupled through a gas-fired power plant and a power-driven compressor working with energy coming from the power system. This example aims aimed at showing the primary functionalities of **MPNG** as well as how to properly run a simulation.

The power system consists of the classic MATPOWER nine-bus case, with some modifications in order to meet the requirements of the interconnected network. Some of these changes are related to bus areas, line capability constraints, maximum power generation, and generation costs. For the gas system, we created an eight-node looped case with two compressors connected in series and a loop formed by three pipelines. Tables 5.1 and 5.2 summarize the system information.

Initially, for the sake of convenience and code portability, we define the column pointers (constants) for the power system¹. Similarly, we define column pointers to easily access the natural gas and interconnection cases, as follows:

<code>>> define_constants</code>	<code>% power system constants</code>
<code>>> define_constants_gas</code>	<code>% natural gas system and connect struct constants</code>

¹The default MATPOWER function `define_constants` allows an straightforward indexing of all information via integer variables. See [5] for details.

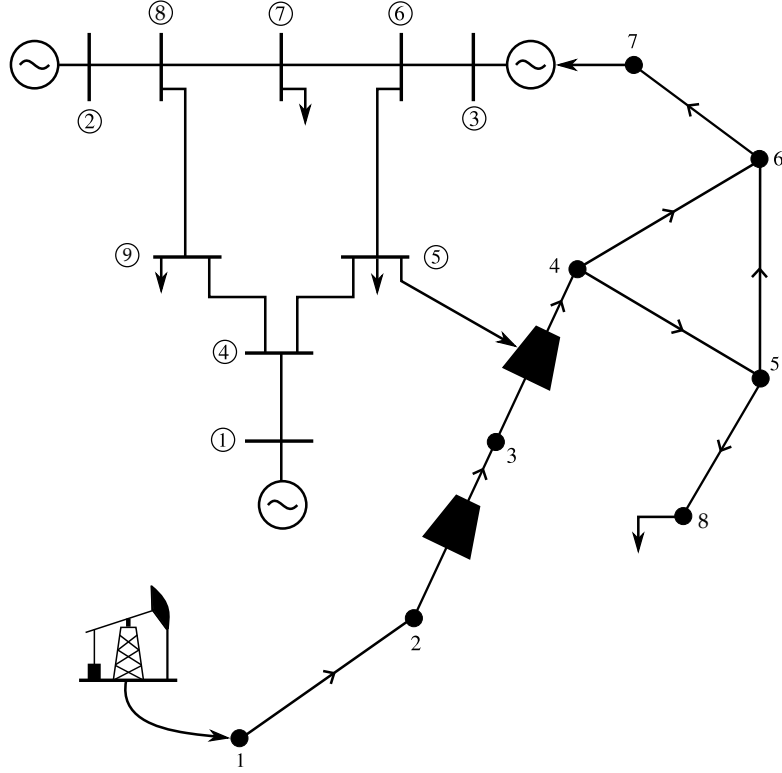


Figure 5.1: Power and gas integrated network considered in Example 1.

Table 5.1: Example 1 - Power System Summary

topology	9-bus network
generators	3 gens at buses 1, 2, and 3 200 MW Max P_g for all generators all 3 have identical quadratic generation costs *
load	90 MW at bus 5, 100 MW at bus 7, 125 MW at bus 9 curtailable at \$5000/MWh
branches	250 MW limit for all lines

* Linear costs of \$95/WMh are used for the example.

We can load the MATPOWER options struct to chose the desired solver and some additional features. The current stable solver for MPNG is 'IPOPT'. Besides, based on the experience, we set the maximum number of iterations to 100000, as shown below:

Table 5.2: Example 1 - Gas System Summary

topology	8-node looped network
well	1 well at node 1 80 MMSCF Max g^w for well linear cost extraction cost (\$5000 / MMSCFD)
load	gas demands at nodes 7 and 8 2 types of gas load high cost of non-supplied demand
pipelines	no active limits for all lines transport cost at (\$5 / MMSCFD) for all pipelines
compressors	no active limits for all compressors transport cost at (\$5 / MMSCFD) for all compressors
storage	no storage considered

```
>> mpopt = mpoption;           % initialize option struct
>> mpopt.opf.ac.solver = 'IPOPT'; % current stable solver
>> mpopt.ipopt.opts.max_iter = 1e5; % max iterations
```

Afterwards, we load the power and gas cases and the connection struct². For the sake of simplicity, we name the power case as `mpc`, the natural gas case as `mgc`, and the connection struct as `connect`, as follows:

```
>> mpc = loadcase('case9_new'); % 9 bus power system
>> mgc = ng_case8;             % 8 node natural gas system
>> connect = connect_pg_case9; % interconnection case
```

As the window of analysis consist in an entire day for the gas network, we just need to define the number of periods and their corresponding length for analyzing the power system. We consider four periods of time, each of them of the same length, that is:

```
>> connect.power.time = [6 6 6 6]; % four periods of time
```

The connection struct also requires the active and reactive demands in all buses for each period. Then, we take the original system's demand to produce such a temporal behavior via a factor vector as follows:

²All cases and connection struct are included in the folder `<MPNG/Cases>`. Since the data of the interconnection case mainly comprises additional information of the MATPOWER-case, we refer to the connect struct using a similar name as that used for the power system case.

```
>> factors = [1 1.1 1.2 0.9]; % factors (external aid of MPNG)
>> connect.power.demands.pd = factors.*mpc.bus(:,PD); % PD matrix
>> connect.power.demands.qd = factors.*mpc.bus(:,QD); % QD matrix
```

Moreover, we set the generator number two to have a maximum daily energy of 5000 MWh/d:

```
>> connect.power.energy = zeros(1,2); % initialize (one gen with max energy)
>> connect.power.energy(1,GEN_ID) = 2; % id for max energy in gen 2
>> connect.power.energy(1,MAX_ENER) = 5000; % max energy is 1000 MWh/d
```

For this particular example, we do not consider spinning reserve because of the small number of generators. As a consequence, the spinning reserve matrix is set to be an empty array:

```
>> connect.power.sr = []; % no spinning reserves
```

As shown in Figure 5.1, both classes of compressors were included in this example. Their corresponding information, specified in the connection struct, must be consistent with the gas and power cases:

```
>> connect.interc.comp = zeros(1,2); % initialize (a power-driven compressor)
>> connect.interc.comp(1,COMP_ID) = 2; % second compressor
>> connect.interc.comp(1,BUS_ID) = 5; % connected to bus # 5
>> mgc.comp(2,TYPE_C) = COMP_P; % concordance with gas case
```

Additionally, a gas-fired power plant was considered, and its information must be included in the connection struct in a manner consistent with the gas and power cases:

```
>> connect.interc.term = zeros(1,3); % initialize (one gas-fired plant)
>> connect.interc.term(1,GEN_ID) = 3; % third power plant
>> connect.interc.term(1,NODE_ID) = 7; % connected to node # 7
>> connect.interc.term(1,EFF) = 10e-3; % power plant eff. (MMSCFD/MWh)
```

At this point, we have set all the inputs required to model the different aspects that we intended for the interconnected power and natural gas system. Now, we need to put all together in a single struct. We call this struct `mpgc`, which represents the combination between `mpc`, `mgc`, and `connect`, as shown below:

```
>> mpgc = mpc; % initialize MPNG case
>> mpgc.mgc = mgc; % adding gas case
>> mpgc.connect = connect; % adding connection struct
```

Finally, we can run the simulation by calling **MPNG** using the **mpgc** case and the **MATPOWER** options struct:

```
>> results = mpng(mpgc,mpopt); % running simulation
```

The optimal solution values are saved as the **results** struct. See Section 2.4.4 for more details about the simulation **results**. By default, the **results** are pretty-printed. The information related to the natural gas network after running the simulation looks like:

```
>> =====
|      Gas system summary      |
=====

How many?          How much?
-----
Nodes              8      Total Well Capacity    80.00
Wells              1      On-line Capacity     80.00
Pipelines          6      Gas Production      45.83
Compressors        2      Total Demand       38.63
Gas Comp.          1      Supplied Demand    38.63
Power Comp.        1      Non-Supplied Demand -0.00
Storage Units      1      Gas Stored         0.00

Gas total extraction cost = 229169.12
=====
|      Nodes Data      |
=====
Node   Pressure   Over   Under   Demand   Non-S   Gas   Nodal
#       (psi)     Pressure Pressure (MMSCFD) Demand Extraction Lambda
-----
1      650.000     0.00   ---    ---    ---    45.83  5000.00
2      563.146     ---    ---    ---    ---    ---    5911.35
3      577.053     ---    ---    ---    ---    ---    5916.39
4      612.558     ---    ---    ---    ---    ---    6083.14
5      586.604     ---    ---    ---    ---    ---    6389.94
6      592.410     ---    ---    ---    ---    ---    6212.97
7      530.413     ---    ---    12.22  -0.00    ---    6217.97
8      464.000     ---    ---    26.41   0.00    ---    8019.82
=====
|      Pipeline Data      |
=====
Pipeline   From   To   Weymouth   Max Gas   Gas   Transport
#          Node  Node Constant   Flow   Flow   Cost
-----
1          1     2     0.141     80.00   45.83   229.17
2          4     5     0.121     40.00   21.42   107.09
3          4     6     0.157     40.00   24.42   122.08
4          5     6     0.060     40.00   -5.00    24.99
5          6     7     0.074     40.00   19.42    97.09
6          5     8     0.074     40.00   26.41   132.07
```

Compressor Data								
Comp. #	Comp. Type	From Node	To Node	Comp. Flow	Power Consumed	Gas Consumed	Comp. Ratio	Comp. Cost
1	G	2	3	45.834	1.29	0.0003	1.025	229.17
2	P	3	4	45.834	3.17	---	1.062	229.17

Gas-fired Generators Data				
Unit. #	Node #	Plant Eff.	Daily Energy	Gas Consumed
3	7	1.00e-02	720.00	7.20
Total			720.00	7.20

5.2 48-node Looped Natural Gas Network

In this example, we show the capability of MPNG for solving looped natural gas systems. We highlight that MPNG is also a tool for analyzing independent natural gas networks. In particular, we can use a virtual two-bus power system as the power case just to allow MATPOWER to work properly. The information for the 48-node gas network considered in this example was provided by Cheng et al. [11], whose topology is shown in Figure 5.2.

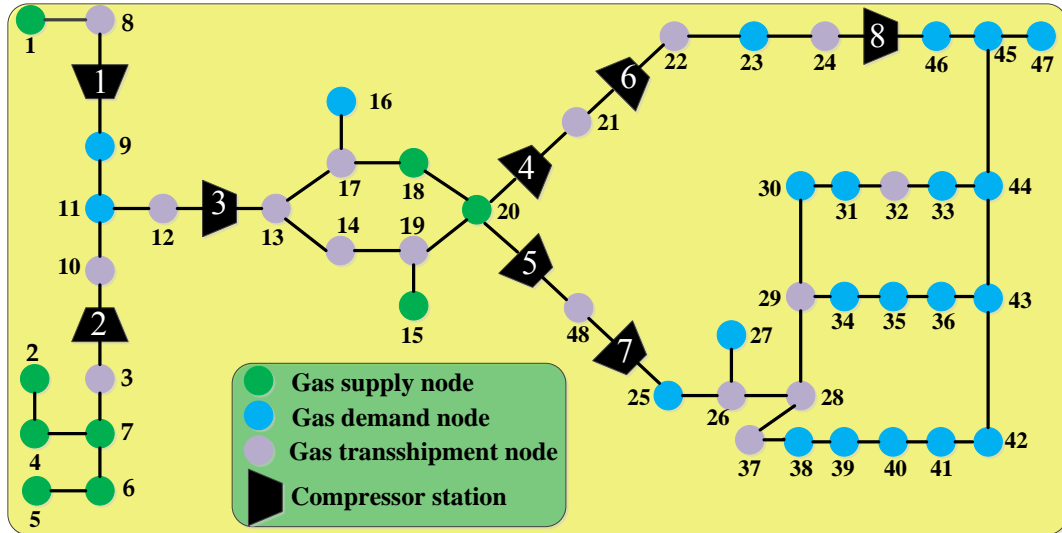


Figure 5.2: Natural gas network for Example 2. Source: [11].

In terms of computational and mathematical tractability, looped natural gas systems are the most complex to solve because they require nodal pressures that guarantee the gas flow in more than one pipeline [6]. This states an interesting scenario to assess the performance of MPNG. In this example, we consider two case studies over the 48-node gas network: a *base case* study, where elements interact properly in a normal operation with no perturbations; and a *contingency case* study, where failures lead to complex decisions for the simulator.

Following Example 5.1, we start by defining all the power, gas, and connect constants. Then, we load the corresponding cases for this example: the gas case (`ng_case48`), and the straightforward 2-bus power system (`case2`) that allows the virtual connection to the natural gas system (`connect_pg_case2`) with minimal implications in topological and computational terms. Lastly, we package the cases and the connect struct together and run MPNG:

```
mpc = loadcase('case2');           % 2 bus power system
mgc = ng_case48;                   % 48 node looped natural gas system
connect = connect_pg_case2;        % interconnection case

%% put cases together
mpgc = mpc;                        % initialize MPNG case
mpgc.mgc = mgc;                    % adding gas case
mpgc.connect = connect;            % adding connection struct

%% run mpng
res_base = mpng(mpgc,mpopt);       % running MPNG
```

Now, we modify the base case to obtain the *contingency case*. Specifically, we reduce the maximum injection capability of one of the wells located at the network center (node 20), forcing the system to extract natural gas from somewhere else to fulfill the gas demand. Moreover, we set pipeline number 38 (the one that connects nodes 43 and 44) to be out of service, eliminating one of the gas network loops located downstream. This contingency forces the system to supply the demands of nodes 30 to 33 through only two paths, which might cause over-pressures and pipeline congestion.

To simulate these contingencies, we start again by loading the 48-node gas case. Then, we set the reduced maximum injection for well 9. For eliminating the mentioned pipeline, we remove its whole corresponding row in the field `mgc.pipe`. Once the contingencies are properly modeled, we put the entire system together and finally rerun the program:

```

%% changes due to contingencies
mgc_cont = mgc;
mgc_cont.well(9,GMAX) = 200;      % set max injection of well 9
cont_pipe = 39;                  % id for out-of-service pipeline
mgc_cont.pipe(cont_pipe,:) = []; % take pipeline out of service

%% putting all together
mpgc_cont = mpc;                  % initialize MPNG case
mpgc_cont.mgc = mgc_cont;         % adding gas case
mpgc_cont.connect = connect;      % adding connection struct

%% running program
res_cont = mpng(mpgc_cont,mpopt); % running MPNG

```

Figures 5.3 to 5.6 show the results comparison between the base case and the contingency case. We mainly analyze pressures, gas flows, and well injections, since they are the most representative variables in the gas network. As seen, reducing the injection capacity in node 22 leads not only to the maximum injection in node one but also to the activation of the wells located at nodes 2 and 6 to balance the global production. As a consequence, new gas flows appear through pipelines 4-7 and 6-7 as a result of higher pressures in nodes 2 to 7; moreover, the gas flow through pipe 1-8 increases at the expense of lower pressure of node 8. Besides, compressors 1, 2, and 3 are forced to transport larger flows by increasing the difference between suction and discharge pressures, that is, their compressor ratios. On the other hand, the outage of pipeline 43-44 leads to higher pressures in the surrounding nodes because of the new radial connections of some pipes. Notice how pipelines 36-43 and 43-42 end up with gas flows in the opposite direction in the contingency case.

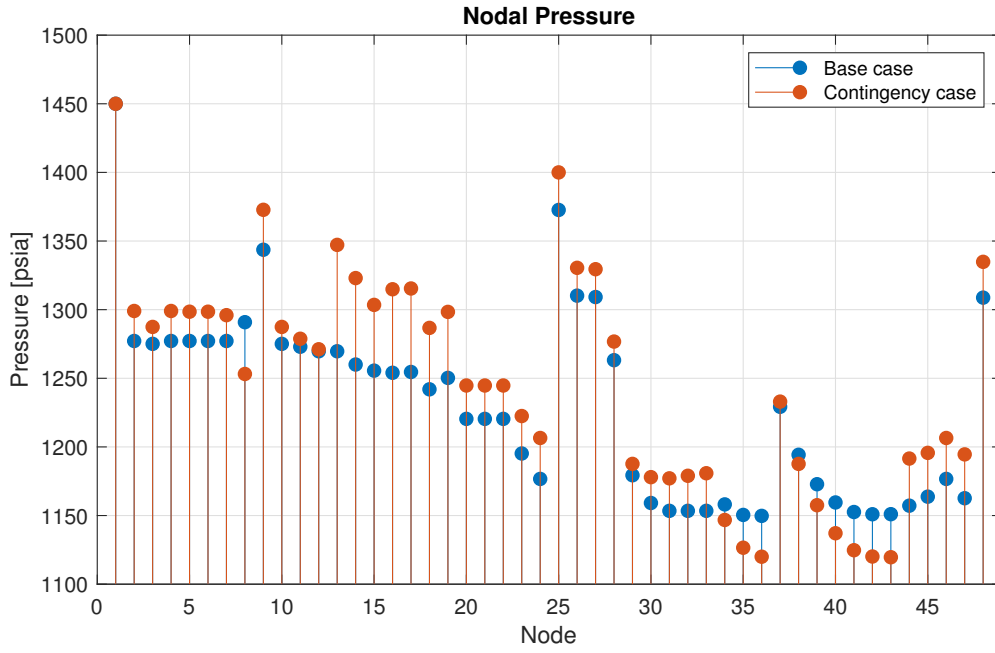


Figure 5.3: Results Example 2 - Nodal Pressure.

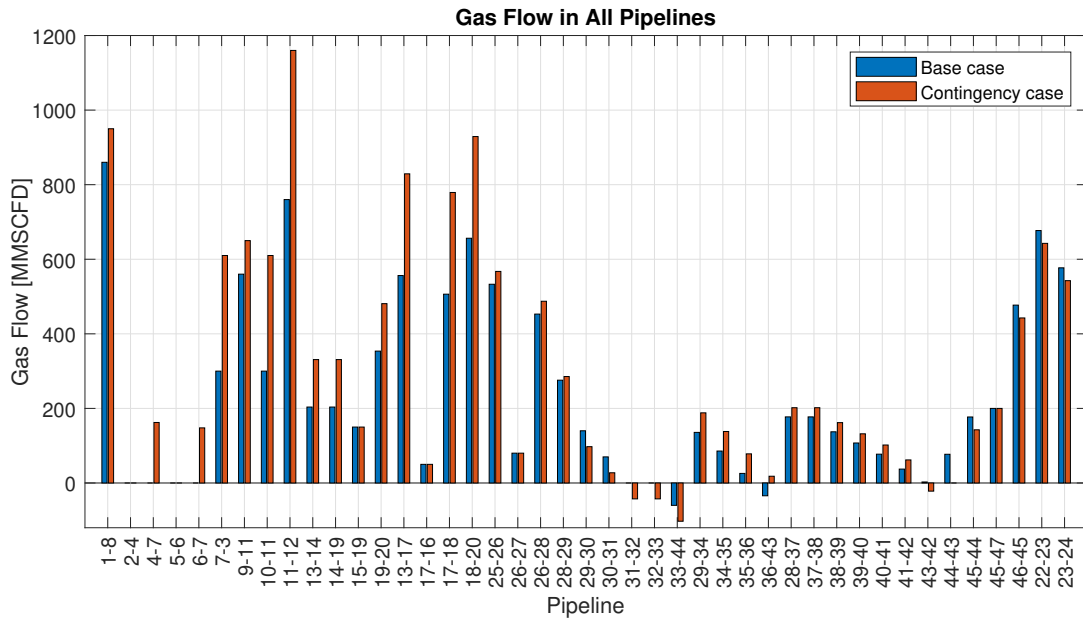


Figure 5.4: Results Example 2 - Gas Flow Through Pipelines.

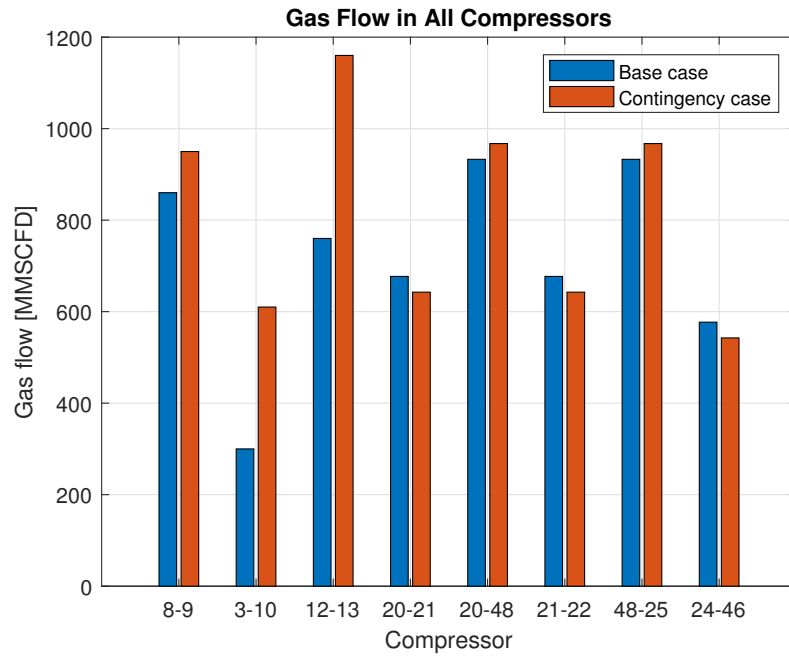


Figure 5.5: Results Example 2 - Gas Flow Through Compressors.

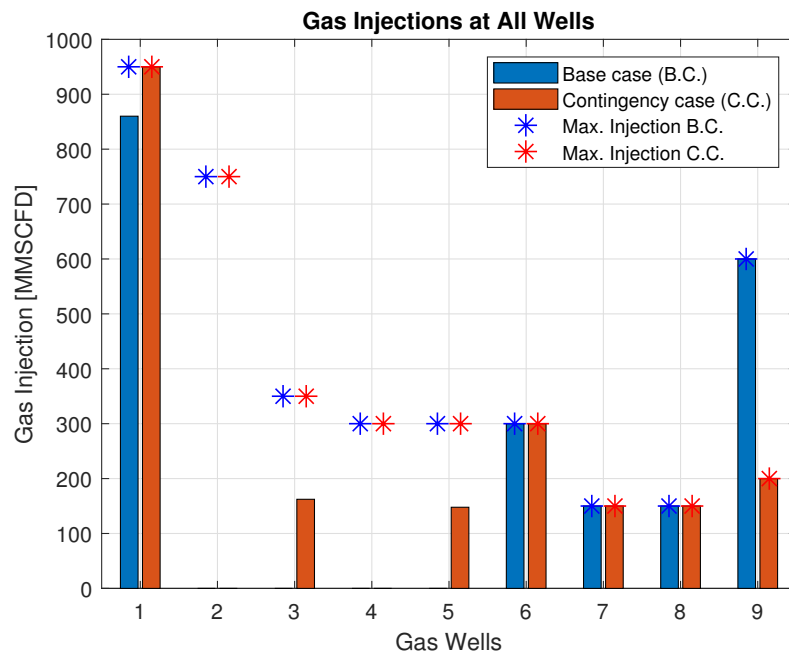


Figure 5.6: Results Example 2 - Gas Injection in Wells.

Acknowledgements

MPNG: MATPOWER-Natural Gas was created as one of the main research products of the Colombian project:

“Desarrollo de una plataforma para el cálculo de confiabilidad en la operación interdependiente de los sistemas de gas natural y sector eléctrico de Colombia que permita evaluar alternativas de inversión y regulación para optimizar los costos de operación”

developed by:

Universidad Nacional de Colombia - sede Manizales,
Universidad Tecnológica de Pereira.

This research was funded by the Department of Science, Technology and Innovation, Colciencias, Colombia, under the contract 1110-745-58696.

Appendix

Appendix A: Gas Case Data File Format

All details about the gas case (`mgc`) format are provided in the tables below. For the sake of convenience and code portability, `idx_node` defines a set of constants (positive integers) to be used as named indices into the columns of the `node.info` matrix. Similarly, `idx_well`, `idx_pipe`, `idx_comp`, and `idx_sto` defines names for the columns in `well`, `pipe`, `comp`, and `sto`, respectively. On the other hand, `mgc_PU` converts from real to per-unit (P.U) quantities, while `mgc_REAL` converts from P.U to real values. Moreover, the `pbase`, `fbase`, and `wbase` fields are simple scalar values to define the gas system pressure, flow and power bases, respectively.

Table A.1: Node Information Data (`mgc.node.info`)

name	column	description
<code>NODE_I</code>	1	node number (positive integer)
<code>NODE_TYPE</code>	2	node type (1 = demand node, 2 = extraction node)
<code>PR</code>	3	pressure [psia]
<code>PRMAX</code>	4	maximum pressure [psia]
<code>PRMIN</code>	5	minimum pressure [psia]
<code>OVP</code>	6	over-pressure [psia]
<code>UNP</code>	7	under-pressure [psia]
<code>COST_OVP</code>	8	over-pressure cost [\$/psia ²]
<code>COST_UNP</code>	9	under-pressure cost [\$/psia ²]
<code>GD</code>	10	full nodal demand [MMSCFD] [†]
<code>NGD</code>	11	number of different nodal users (positive integer)

[†] MMSCFD: Million Standard Cubic Feet Per Day.

Table A.2: Well Information Data (`mgc.well`)

name	column	description
WELL_NODE	1	well number (positive integer)
G	2	well gas production [MMSCFD]
PW	3	known well pressure [psia]
GMAX	4	maximum gas injection [MMSCFD]
GMIN	5	minimum gas injection [MMSCFD]
WELL_STATUS	6	well status (0 = disable, 1 = enable)
COST_G	7	well production cost [\$/MMSCFD]

Table A.3: Pipeline Information Data (`mgc.pipe`)

name	column	description
F_NODE	1	from node number (positive integer)
T_NODE	2	to node number (positive integer)
FG_O	3	known gas pipeline flow [MMSCFD]
K_O	4	Weymouth constant [MMSCFD/psia]
DIAM	5	diameter [inches]
LNG	6	longitude [km]
FMAX_O	7	maximum flow [MMSCFD]
FMIN_O	8	minimum flow [MMSCFD]
COST_O	9	pipeline transportation cost [\$/MMSCFD]

Table A.4: Compressor Information Data (`mgc.comp`)

name	column	description
F_NODE	1	from node number (positive integer)
T_NODE	2	to node number (positive integer)
TYPE_C	3	compressor type (1 = power-driven, 2 = gas-driven)
FG_C	4	gas flow through compressor [MMSCFD]
PC_C	5	consumed compressor power [MVA]
GC_C	6	gas consumed by the compressor [MMSCFD] [†]
RATIO_C	7	maximum compressor ratio
B_C	8	compressor-dependent constant [MVA/MMSCFD]
Z_C	9	compressibility factor
X	10	independent approximation coefficient [MMSCFD]
Y	11	linear approximation coefficient [MMSCFD/MVA]
Z	12	quadratic approximation coefficient [MMSCFD/MVA ²]
FMAX_C	13	maximum flow through compressor [MMSCFD]
COST_C	14	compressor cost [\$/MMSCFD]

[†] Only relevant for a gas-driven compressor.

Table A.5: Storage Information Data (`mgc.sto`)

name	column	description
STO_NODE	1	node number (positive integer)
STO	2	end of day storage level [MSCF] [†]
STO_0	3	initial storage level [MSCF]
STOMAX	4	maximum storage [MSCF]
STOMIN	5	minimum storage [MSCF]
FSTO	6	storage outflow difference [MMSCFD] [‡]
FSTO_OUT	7	storage outflow [MMSCFD]
FSTO_IN	8	storage inflow [MMSCFD]
FSTOMAX	9	maximum storage outflow difference [MMSCFD]
FSTOMIN	10	minimum storage outflow difference [MMSCFD]
S_STATUS	11	storage status
COST_STO	12	storage cost [\$/MSCF]
COST_OUT	13	storage outflow cost [\$/MMSCFD]
COST_IN	14	storage inflow cost [\$/MMSCFD]

[†] Volume in Million Standard Cubic Feet (MSCF).

[‡] Storage outflow minus storage inflow. See Section 4 for more details.

Appendix B: Interconnection Case Data File Format

A detailed description about the interconnection case (`connect`) is provided in Table B.1. As seen, some additional information is required for the power system besides the input data given in the MATPOWER-case. For the sake of clarity and readability, we decided to include such an additional information in the interconnection case rather than the MATPOWER-case. In short, different periods that are modeled using an island-based approach are allowed for the power system, where each island defines the network conditions at each period. On the other hand, the power-driven compressors and the gas-fired generator units set the coupling features between the power and natural gas systems. The user could define any of these two coupling options as empty arrays when they are not to be considered for a specific analysis. See Section 5 for details.

Table B.1: Connection Data (`mpgc.connect`)

name	domain	description
<code>.power.time</code>	\mathbb{R}^{n_t}	vector to define the number of n_t periods to be considered in the power system. Each component in the vector represents the number of hours for each period such that $\text{sum}(\text{power.time})=24^\dagger$
<code>.power.demands</code>		
<code>.pd</code>	$\mathbb{R}^{n_b \times n_t}$	matrix to define the active power demand for n_b buses over n_t periods of time.
<code>.qd</code>	$\mathbb{R}^{n_b \times n_t}$	matrix to define the reactive power demand for n_b buses over n_t periods of time.
<code>.power.cost</code>	\mathbb{R}^+	non-supplied power demand cost.
<code>.power.sr</code>	$\mathbb{R}^{n_a \times n_t}$	matrix to define the spinning reserve of n_a areas over n_t periods.
<code>.power.energy</code>	$\mathbb{R}^{n_{g_h} \times 2}$	matrix to define the maximum energy available for the $n_{g_h} \subseteq n_g$ hydroelectric power generators, holding columns as follows: [‡] column 1 – generator number (positive integer) column 2 – maximum energy for hydroelectric unit [MW·h]
<code>.interc.comp</code>	$\mathbb{R}^{n_{c_p} \times 2}$	index matrix to locate the $n_{c_p} \subseteq n_c$ power-driven compressors at some specific buses, holding columns as below: [§] column 1 – compressor number (positive integer) column 2 – bus number to locate the power-driven compressor (positive integer)
<code>.interc.term</code>	$\mathbb{R}^{n_{g_g} \times 3}$	matrix to locate the $n_{g_g} \subseteq n_g$ gas-fired generators at some specific nodes and buses, holding the following columns: [‡] column 1 – bus number to locate the gas-fired unit as generator (positive integer) column 2 – node number to locate the gas-fired unit as demand (positive integer) column 3 – thermal efficiency of the gas-fired unit (positive real)

[†] The gas temporal resolution is one *day*, while the electrical resolution is in terms of *hours*. See Section 4 for more details.

[‡] n_g is the number of all power generator units installed in the power system.

[§] n_c is the number of all compressors installed in the gas system.

Bibliography

- [1] R. D. Zimmerman, C. E. Murillo-Sánchez, and R. J. Thomas, “MATPOWER: Steady-State Operations, Planning and Analysis Tools for Power Systems Research and Education,” *Power Systems, IEEE Transactions on*, vol. 26, no. 1, pp. 12–19, Feb. 2011. doi: [10.1109/TPWRS.2010.2051168](https://doi.org/10.1109/TPWRS.2010.2051168)
- [2] R. D. Zimmerman, C. E. Murillo-Sánchez (2019). MATPOWER [Software]. Available: <https://matpower.org>
doi: [10.5281/zenodo.3236535](https://doi.org/10.5281/zenodo.3236535)
- [3] The BSD 3-Clause License. [Online]. Available: <https://opensource.org/licenses/BSD-3-Clause>.
- [4] S. García-Marín, W. González-Vanegas, and C. E. Murillo-Sánchez, “MPNG:MATPOWER-Natural Gas,” 2019. [Online]. Available: <https://github.com/MATPOWER/mpng.git>
- [5] MATPOWER User’s Manual. [Online]. Available: <https://matpower.org/doc/manuals/>.
- [6] Abraham Debebe Woldeyohannes and Mohd Amin Abd Majid. Simulation model for natural gas transmission pipeline network system. *Simulation Modelling Practice and Theory*, 19(1):196–212, 2011.
doi: [10.1016/j.simpat.2010.06.006](https://doi.org/10.1016/j.simpat.2010.06.006)
- [7] Andrzej J. Osiadacz and Maciej Chaczykowski. Comparison of isothermal and non-isothermal pipeline gas flow models. *Chemical Engineering Journal*, 81(1):41 – 51, 2001.
doi: [10.1016/S1385-8947\(00\)00194-7](https://doi.org/10.1016/S1385-8947(00)00194-7)
- [8] Mapundi K. Banda, Michael Herty, Axel Klar. Gas flow in pipeline networks. *Networks & Heterogeneous Media*, 1(1): 41 – 56, 2006.
doi: [10.3934/nhm.2006.1.41](https://doi.org/10.3934/nhm.2006.1.41)

- [9] Daniel de Wolf and Yves Smeers. The Gas Transmission Problem Solved by an Extension of the Simplex Algorithm. *Management Science*, 59(1): 1454 – 1465, 2000.
doi: [10.1287/mnsc.46.11.1454.12087](https://doi.org/10.1287/mnsc.46.11.1454.12087)
- [10] Amin Shabanpour-Haghighi and Ali Reza Seifi. Effects of district heating networks on optimal energy flow of multi-carrier systems. *Renewable and Sustainable Energy Reviews*, 46(11): 379 – 387, 2016.
doi: [10.1016/j.rser.2015.12.349](https://doi.org/10.1016/j.rser.2015.12.349)
- [11] S. Cheng, Z. Wei, G. Sun, K.W. Cheung, Y. Sun. Multi-Linear Probabilistic Energy Flow Analysis of Integrated Electrical and Natural-Gas Systems. *IEEE Transactions on Power Systems*, 32(3): 1970 – 1979, 2017.
doi: [10.1109/TPWRS.2016.2597162](https://doi.org/10.1109/TPWRS.2016.2597162)
- [12] K. T. Midhunt. Optimization models for liberalized natural gas markets. *Norwegian University of Science and Technology, Faculty of Social Science and Technology Management, Department of Sociology and Political Science*, 2007.
- [13] H. Cui., F. Li., Q. Hu., L. Bai., and X. Fang. Day-ahead coordinated operation of utility-scale electricity and natural gas networks considering demand response based virtual power plants. *Applied Energy*, 176: 183 – 195, 2016.
doi: [10.1016/j.apenergy.2016.05.007](https://doi.org/10.1016/j.apenergy.2016.05.007)