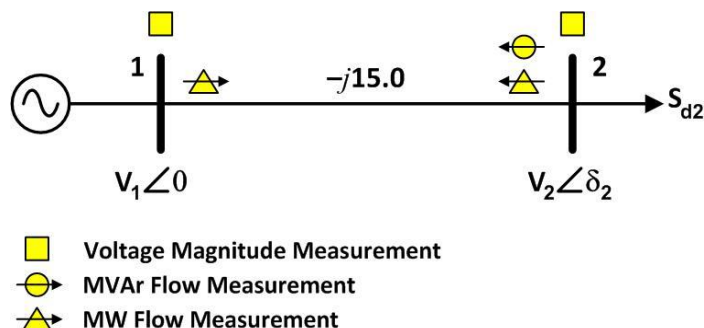


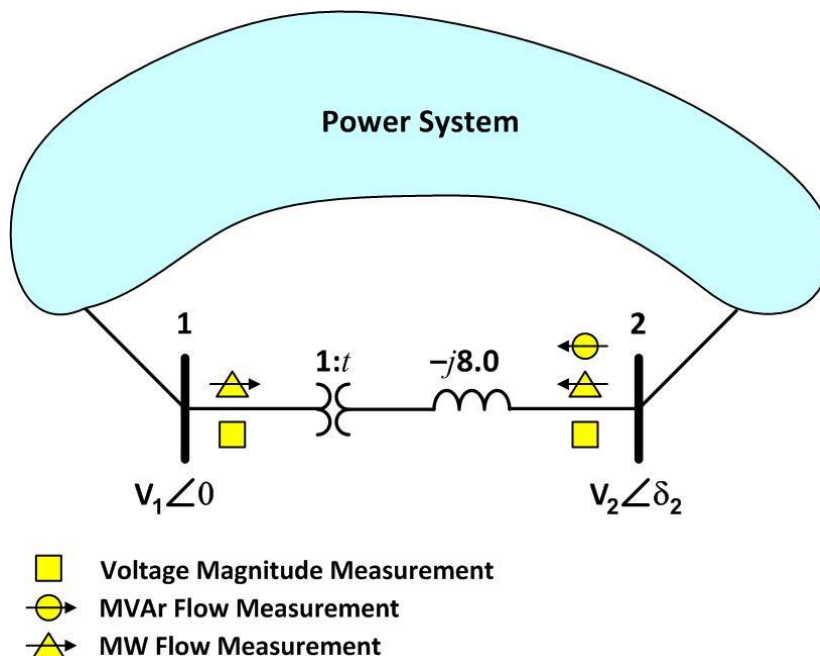
**Learning Objectives:**

- Formulate the state estimation problem for a power transmission system using the weighted least squares (WLS) method.
- Write a code to iteratively solve the state estimation problem.

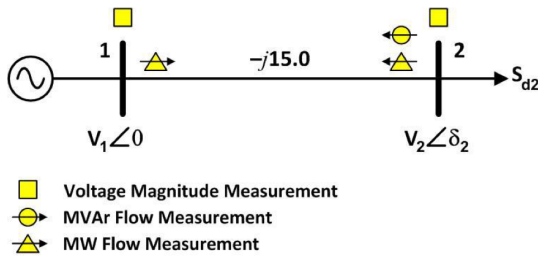
1. Consider the simplified 2-bus power system with the indicated measurements. At a specific instance of time, the following measurements are taken:  $V_1 = 1.0$ ,  $V_2 = 0.98$ ,  $P_{12} = 1.65$ ,  $P_{21} = -1.62$ , and  $Q_{21} = -0.23$  (all values are in per-unit). The standard deviation of the error in all measurements is 4.5%, except for that of  $V_2$  which is zero, i.e., it is measured with absolute accuracy. What does that mean for our state estimator? Form the vector of system states and compute two iterations of the WLS state estimation.



2. Consider an off-nominal tap transformer in a power system. In order to estimate the value of the tap ratio  $t$ , 5 measurements are taken as  $V_1 = 0.933$ ,  $V_2 = 0.917$ ,  $P_{12} = 0.245$ ,  $P_{21} = -0.240$ , and  $Q_{21} = 0.170$ . The standard deviation of error in the voltage measurements is zero but is 2.5% for the powers. What does this mean for our state estimator? Include the tap setting  $t$  in the set of system states and formulate the WLS state estimation algorithm. Perform two iterations of the algorithm.



1. Consider the simplified 2-bus power system with the indicated measurements. At a specific instance of time, the following measurements are taken:  $V_1 = 1.0$ ,  $V_2 = 0.98$ ,  $P_{12} = 1.65$ ,  $P_{21} = -1.62$ , and  $Q_{21} = -0.23$  (all values are in per-unit). The standard deviation of the error in all measurements is 4.5%, except for that of  $V_2$  which is zero, i.e., it is measured with absolute accuracy. What does that mean for our state estimator? Form the vector of system states and compute two iterations of the WLS state estimation.



The fact that  $\sigma$  of  $V_2^m$  is zero means that  $V_2$  will be exactly  $V_2^m$ , and we can treat  $V_2$  as a fixed value, so we can remove it from our state estimator as a variable.

$$B = \begin{bmatrix} -15 & 15 \\ 15 & -15 \end{bmatrix}$$

$$x = \begin{bmatrix} \delta_2 \\ V_1 \\ V_2 \end{bmatrix} \quad (\delta_1 = 0)$$

but since  $V_2$  is known exactly, we can just solve for

$$x = \begin{bmatrix} \delta_2 \\ V_1 \end{bmatrix} \quad n=2$$

$$z = h(x) \quad \text{unnecessary because } V_2 \text{ is fixed}$$

$$\begin{bmatrix} V_1^m \\ V_2^m \\ P_{12}^m \\ P_{21}^m \\ Q_{21} \end{bmatrix} = \begin{bmatrix} V_1 \\ V_2 \\ V_1 V_2 B_{12} \sin \delta_{12} \\ V_2 V_1 B_{21} \sin \delta_{21} \\ -V_2 V_1 B_{21} \cos \delta_{21} + V_2^2 B_{21} \end{bmatrix}$$

$$H = \frac{\partial h}{\partial x} = \begin{bmatrix} \frac{\partial h_1}{\partial x_1} & \frac{\partial h_1}{\partial x_2} \\ \frac{\partial h_2}{\partial x_1} & \vdots \\ \vdots & \vdots \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -V_1 V_2 B_{12} \cos \delta_{12} & V_2 B_{12} \sin \delta_{12} \\ V_2 V_1 B_{21} \cos \delta_{21} & V_2 B_{21} \sin \delta_{21} \\ V_2 V_1 B_{21} \sin \delta_{21} & -V_2 B_{21} \cos \delta_{21} \end{bmatrix} \quad m=4$$

iteration	$\delta_2$ radians	$V_1$ pu
flat start	0.0	1.0
1	-0.111224	0.995666
2	-0.11125	1.00183

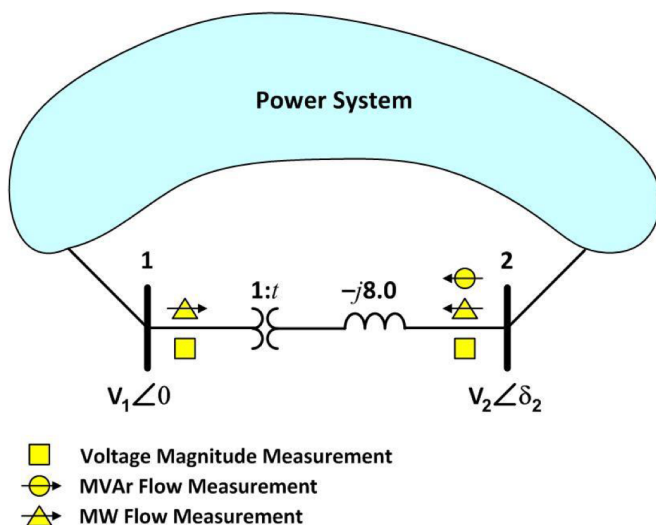
code on following page

```

1 using LinearAlgebra
2 using DataFrames
3 using PrettyTables
4
5 # make fun B subscripts, only works for single digit indices
6 function symbolFn(i, j)
7     subscript = String([Char(0x2080 + i), Char(0x2080 + j)])
8     return Symbol("B", subscript)
9 end
10
11 function make_fun_B_subscripts(B)
12     for row ∈ 1:length(eachrow(B))
13         for col ∈ 1:length(eachcol(B))
14             eval(:($(symbolFn(row, col)) = $(B[row, col])))
15         end
16     end
17 end
18
19 # constants
20 v2 = 0.98
21 δ1 = 0
22
23
24 function h(x)
25     δ2 = x[1]
26     v1 = x[2]
27
28     return [
29         v1,
30         v1 * v2 * B1,2 * sin(δ1 - δ2)
31         v2 * v1 * B2,1 * sin(δ2 - δ1)
32         -v2 * v1 * B2,2 * cos(δ2 - δ1) + v22 * B2,1,
33     ]
34
35     return z
36 end
37
38 # susceptance matrix
39 B = [-15 15
40      15 -15]
41
42 make_fun_B_subscripts(B)
43
44 σ = 0.045 # 4.5% standard deviation of error
45 W = Diagonal(ones(4) .* (σ2)) # I think it is sigma squared but not sure
46
47 # measurements
48 Vm1 = 1.0
49 Pm1,2 = 1.65
50 Pm2,1 = -1.62
51 Qm2,1 = -0.23
52 z = [Vm1, Pm1,2, Pm2,1, Qm2,1]
53
54 # x is [δ2, v1]
55 # array of x's
56 arr_x = [[0.0, 1.0]]
57
58 for i in 1:2
59     x = arr_x[i]
60     δ2 = x[1]
61     v1 = x[2]
62
63     H = [0 1;
64          -v1*v2*B1,2*cos(δ1 - δ2) v2*B1,2*sin(δ1 - δ2)
65          v2*v1*B2,1*cos(δ2 - δ1) v2*B2,1*sin(δ2 - δ1)
66          v2*v1*B2,2*sin(δ2 - δ1) -v2*B2,2*cos(δ2 - δ1)
67     ]
68
69
70     x_new = x + ((H' * W * H)-1) * (H' * W * (z - h(x)))
71     push!(arr_x, x_new)
72 end
73
74 # display results
75 df = DataFrame(Iteration=["flat start", 1, 2], δ2=[xx[1] for xx ∈ arr_x], v1=[xx[2] for xx ∈ arr_x])
76 header = (["iteration", "δ2", "v1"], [ "", "radians", "pu"])
77 pretty_table(df, header=header, header_crayon=crayon"yellow bold")
78

```

2. Consider an off-nominal tap transformer in a power system. In order to estimate the value of the tap ratio  $t$ , 5 measurements are taken as  $V_1 = 0.933$ ,  $V_2 = 0.917$ ,  $P_{12} = 0.245$ ,  $P_{21} = -0.240$ , and  $Q_{21} = 0.170$ . The standard deviation of error in the voltage measurements is zero but is 2.5% for the powers. What does this mean for our state estimator? Include the tap setting  $t$  in the set of system states and formulate the WLS state estimation algorithm. Perform two iterations of the algorithm.



Replace  $V_1$  with  $tV_1$

$$z = h(x)$$

$$\begin{bmatrix} P_{12} \\ P_{21} \\ Q_{21} \end{bmatrix} = \begin{bmatrix} tV_1 V_2 B_{12} \sin \delta_{12} \\ tV_2 V_1 B_{21} \sin \delta_{21} \\ -tV_2 V_1 B_{21} \cos \delta_{21} + V_2^2 B_{21} \end{bmatrix}$$

$$H = \frac{\partial h}{\partial x} = \begin{bmatrix} -tV_1 V_2 B_{12} \cos \delta_{12} & V_1 V_2 B_{12} \sin \delta_{12} \\ tV_2 V_1 B_{21} \cos \delta_{21} & V_2 V_1 B_{21} \sin \delta_{21} \\ tV_2 V_1 B_{21} \sin \delta_{21} & -V_2 V_1 B_{21} \cos \delta_{21} \end{bmatrix}$$

Voltages are exact, so

they are fixed,

$$V_1 = 0.933$$

$$V_2 = 0.917,$$

$$\text{assign } \delta_1 = 0$$

$$\text{so } x = \begin{bmatrix} \delta_2 \\ t \end{bmatrix}$$

We don't really know the full  $B$  matrix because we don't know anything about the rest of the system, but we do know  $B_{21} = B_{12} = 8$

iteration	$\delta_2$ radians	$t$ tap setting
flat start	0.0	1.0
1	-0.03543	0.958014
2	-0.0369669	0.958667

code to follow

```

1 using LinearAlgebra
2 using DataFrames
3 using PrettyTables
4
5 # constants
6 v_1 = 0.933
7 v_2 = 0.917
8 δ_1 = 0
9
10 function h(x)
11     δ_2 = x[1]
12     t = x[2]
13
14     return [
15         t * v_1 * v_2 * B_12 * sin(δ_1 - δ_2)
16         t * v_2 * v_1 * B_21 * sin(δ_2 - δ_1)
17         -t * v_2 * v_1 * B_21 * cos(δ_2 - δ_1) + v_2^2 * B_21
18     ]
19
20     return z
21 end
22
23 # susceptance matrix entries
24 B_12 = B_21 = 8
25
26
27 σ = 0.025# 2.5% standard deviation of error
28 W = Diagonal(ones(3) .* (σ^2))
29
30 # measurements
31 P1,2a = 0.245
32 P2,1a = -0.240
33 Q2,1a = 0.170
34 z = [P1,2a, P2,1a, Q2,1a]
35
36 # x is [δ_2, t] (where t is tap ratio)
37 # array of x's
38 arr_x = [[0.0, 1]]
39
40 num_iterations = 2
41 for i in 1:num_iterations
42     x = arr_x[i]
43     δ_2 = x[1]
44     t = x[2]
45
46     H = [-t*v_1*v_2*B_12*cos(δ_1 - δ_2) v_1*v_2*B_12*sin(δ_1 - δ_2)
47         t*v_2*v_1*B_21*cos(δ_2 - δ_1) v_2*v_1*B_21*sin(δ_2 - δ_1)
48         t*v_2*v_1*B_21*sin(δ_2 - δ_1) -v_2*v_1*B_21*cos(δ_2 - δ_1)
49     ]
50
51
52     x_new = x + ((H' * W * H)^-1) * (H' * W * (z - h(x)))
53     push!(arr_x, x_new)
54 end
55
56 # display results
57 df = DataFrame(Iteration=["flat start", (1:num_iterations)...], δ_2=[xx[1] for xx in arr_x], t=[xx[2] for xx in arr_x])
58 header = (["iteration", "δ2", "t"], ["", "radians", "tap setting"])
59 pretty_table(df, header=header, header_crayon=crayon"yellow bold")

```