

1 Jabr Model

For the OPF model construction we the network as directed graph (\mathbf{B}, \mathbf{L}) where \mathbf{B} is the set of Buses and $\mathbf{L} \subset \mathbf{B} \times \mathbf{B}$ is the set of branches of the network and for each adjacent buses k, m both (k, m) and (m, k) are in \mathbf{L} . So the line l adjacent to k, m is modeled by two edges in the arc $\{(k, m), (m, k)\}$. L can be partitioned in L_0 and L_1 with $|L_0| = |L_1|$ where every line l , adjacent to the buses k, m and with a transformer at k , is oriented so that $(k, m) \in L_0$ and $(m, k) \in L_1$. We also consider a set \mathcal{G} of generators, partitioned into (possibly empty) subsets \mathcal{G}_k for every bus $k \in \mathbf{B}$. We consider the following convex Jabr relaxation of the OPF problem:

$$\inf_{\substack{P_g^G, Q_g^G, c_{km}, \\ s_{km}, S_{km}, P_{km}, Q_{km}}} F(x) := \sum_{g \in \mathcal{G}} F_g(P_g^G) \quad (1)$$

Subject to: $\forall km \in \mathbf{L}$

$$c_{km}^2 + s_{mk}^2 \leq c_{kk}c_{mm} \quad \text{Jabr constraint} \quad (2)$$

$$P_{km} = G_{kk}c_{kk} + G_{km}c_{km} + B_{km}s_{km} \quad (3)$$

$$Q_{km} = -B_{kk}c_{kk} - B_{km}c_{km} + G_{km}s_{km} \quad (4)$$

$$S_{km} = P_{km} + jQ_{km} \quad (5)$$

Power balance constraints: $\forall k \in \mathbf{B}$

$$\sum_{km \in L} S_{km} + P_k^L + iQ_k^L = \sum_{g \in \mathcal{G}(k)} P_g^G + i \sum_{g \in \mathcal{G}(k)} Q_g^G \quad (6)$$

Power flow, Voltage, and Power generation limits:

$$P_{km}^2 + Q_{km}^2 \leq U_{km} \quad (7)$$

$$V_k^{\min^2} \leq c_{kk} \leq V_k^{\max^2} \quad (8)$$

$$P_g^{\min} \leq P_g^G \leq P_g^{\max} \quad (9)$$

$$c_{kk} \geq 0 \quad (10)$$

$$V_k^{\max} V_m^{\max} \geq c_{km} \geq 0 \quad (11)$$

$$-V_k^{\max} V_m^{\max} \leq s_{km} \leq V_k^{\max} V_m^{\max} \quad (12)$$

$$c_{km} = c_{mk}, \quad s_{km} = -s_{mk}. \quad (13)$$

This relaxation is in general not exact. We can recover exactness thanks to the following result:

Proposition 1. *Model (1) with the additional loop constraint (14) for every loop in a cycle basis of (\mathbf{B}, \mathbf{L}) is exact, we refer to this new model as the Exact Jabr formulation*

$$\sum_{k=0}^{\lfloor n/2 \rfloor} \sum_{\substack{A \subset [n] \\ |A|=2k}} (-1)^k \prod_{h \in A} s_{k_h k_{h+1}} \prod_{h \in A^c} c_{k_h k_{h+1}} = \prod_{k=1}^n c_{k_i, k_i}. \quad (14)$$

In [cite](#), auxiliary branches were added to the network, dividing each loop in smaller loops, to decrease the degree of the polynomials defining the loop constraint. Then Mc Cormick linearization was applied. The problem with this approach is that one exiliary branch is added for every branch in the loop. This result suggests the following approaches to either find a feasible solution or move along the space of feasible solutions.

- Since the loop constraint is multilinear in it's variables, we can consider linear relaxations called *Flower inequalities*, which generalize che classical Mc Cormick relaxations of products of variables.
- Such relaxation is exact on tree Networks (also known as radial networks). Our objective is, given a network $\mathcal{N} = (\mathbf{B}, \mathbf{L})$ which can also not be a tree, consider a radial subnetwork $\mathcal{N}' = (\mathbf{B}, \mathbf{L}')$, with $\mathbf{L}' \subset \mathbf{L}$ and consider the Jabr model on \mathcal{N}' . This solution is not necessarily feasible for the original problem \mathcal{N} , our objective is to iteratively recover a feasible solution for \mathcal{N} . Since the Jabr relaxation is exact on \mathcal{N}' it follows that the constraints

2 are respected, the constraints which are violated are the flow constraints on the leaves. We can try to recover feasibility my moving along the solution to the Jabr and Loop constraints.

- Given a feasible solution, find feasible directions.

2 Linearization of loop constraints

To find feasible relaxations of the loop constraint we follow [cite](#). It must be noted that a major difference in our approach is that the OPF is not a multilinear optimization problem. So first we show that the same results in [cite](#) can be applied to the OPF.

Consider a set of multilinear constraints:

$$\sum_{I \in \mathcal{I}_j} c_I^j \prod_{v \in I_j} x_v \quad \forall I \leq b_j \quad \forall j \in \{1, 2, \dots, m\} \quad (15)$$

$$x_v \in [l_v, u_v] \quad \forall v \in V \quad (16)$$

Where V denotes the variables and $\mathcal{I}_j \in \mathcal{P}(V)$, for $j = 1, \dots, m$ are the variables of the monomials appearing in the j-th homogenous constraint. A straight forward linearization is to introduce a variable z_I for every subset I of variables appearing in the constraints. Thus we obtain the following equivalent problem.

$$\sum_{I \in \mathcal{I}_j} c_I^j z_I \leq b_j \quad \forall j \in \{1, 2, \dots, m\} \quad (17)$$

$$z_I = \prod_{i \in I} x_i \quad \forall I \in \mathcal{E} := \cup_{j=1}^m \mathcal{I}_j \quad (18)$$

$$x_v \in [l_v, u_v] \quad \forall v \in V \quad (19)$$

By affine afformation we can assume the variables x_v to be in the form $c_v \in [0, 1]$. Note that such affine transformations need to be handled with care, we will cover this in subsection 2.1. Since constraint (17) is now linear, we are now interested in the linearization of the following set $Pr := \{(x, z) \in [0, 1]^V \times [0, 1]^\mathcal{E} \mid z_I = \prod_{i \in I} x_i \forall I \in \mathcal{E}\}$. If such constraints were the only ones, and if the cost was also multilinear, we would know that the solution would be on one of the vertices of the hypercube and the observation that follows would be trivially true. Since in the OPF the cost is not multilinear and there are other types of constraints we show that this is also a relaxation for Pr .

Definition 1 (Standard form relaxation). *Let the polyhedral PrR be defined by the linear constraints (20)-(23).*

$$z_I \leq x_v \quad \forall v \in I \in \mathcal{E} \quad (20)$$

$$z_I + \sum_{v \in I} (1 - x_v) \geq 1 \quad \forall I \in \mathcal{E} \quad (21)$$

$$z_I \geq 0 \quad \forall I \in \mathcal{E} \quad (22)$$

$$x_v \in [0, 1] \quad \forall v \in V \quad (23)$$

G: fixalign-
ment

The corresponding Standard Form Relaxation for problem with homogeonus cost and constraints if often very weak. As done in [cite](#) we augment 1 with *Flower Inequalities*, which are additional inequalities valid for Pr . Again the main difference with [cite: McCormick stikes back](#), is that we cannot restict the hypercuber C to its vertices becace other point could also be optimal for the OPF problem. Se we check the additional flower inequalities are still valid for Pr .

Definition 2 (extendend flower inequalities.). *Let $I \in \mathcal{E}$ and let $J_1, \dots, J_k \in \mathcal{E} \cup \mathcal{S}$ be such that $I \subset \bigcup_{i=1}^k J_i$ and $I \cap J_i \neq \emptyset$ holds for $i = 1, 2, \dots, k$. The extended flower inequality with center I and petals J_1, \dots, J_k is defined as*

$$z_I + \sum_{i=1}^k (1 - z_{J_i}) \geq 1 \quad (24)$$

The extended flower relaxation $FR \subset [0, 1]^{\mathcal{E} \cup \mathcal{S}}$ are the elements $x \in [0, 1]^{\mathcal{E} \cup \mathcal{S}}$ for which all the extended flower inequalities hold.

Proposition 2. *For all $x \in Pr$ and $I \in \mathcal{E}$, $J_1, \dots, J_k \in \mathcal{E} \cup \mathcal{S}$ such that $I \subset \bigcup_{i=1}^k J_i$ and $I \cap J_i \neq \emptyset$ for $i = 1, 2, \dots, k$. Then extended flower inequality (24) with center I and petals J_1, \dots, J_k holds for x . In particular $Pr \subset FR$.*

Proof. For $|I| = 1$ this is trivially true. For $|I| = n > 1$, wlog $I = \{1, \dots, n\}$. We want to see that for any $x \in C_{\cup_k J_k} := [0, 1]^{\cup_{k=1}^K J_K}$ we have $a(x) = \prod_{i \in I} x_i + \sum_{k=1}^K (1 - \prod_{j \in J_k} x_j) - 1 \geq 0$. Consider the face $F = \{x \in [0, 1]^{\cup_{k=1}^K J_K} \mid x_1 = 0\}$. Then $C_{\cup_k J_k} = C_{\cup_k J_k} \cap (F + \langle e_1 \rangle)$. Thus we only need to show that for every $x \in F$ the function $f_x(x_1) := a(x + x_1 e_1)$ is positive. This is an affine function, thus it is sufficient to show that it is positive at $x_1 = 0$ and $x_1 = 1$. For $x_1 = 0$ this is trivially true. For $x_1 = 1$, we have $f_x(1) = \prod_{i \in I \setminus \{1\}} x_i + \sum_{k=1}^K (1 - \prod_{j \in J_k \setminus \{1\}} x_j) - 1 \geq 0$ by induction on $|I|$. \square

By taking $J_i = \{x_i\}$ for all $x_i \in I$, since $z_{J_i} = x_i$, we have:

Corollary 2.1. *The standard form relaxation as in definition 1 is a relaxation of Pr . That is $Pr \subset PrR$.*

G: ok, to write better

G: Il resto del paper McCormick strikes back dovrebbe valere anche qui, perchè parla della struttura dei rilassamenti, che non dipende da Pr .

2.1 Handling affine transformations

In the beginning of the sections, we assumed that the variables $x_i \in [0, 1]$ because affine transformation of homogenous constraints remain homogenous. But it must be noted that for each non linear affine transformation, that is when the lower bound of the corresponding variable is not zero, the number of monomials increases. More precisely, given a monomial defined by $I \in \mathcal{E}$, let $I' \subset I$ be the subset of variables in I for which a nonlinear transformation is applied. Then the monomial I is split into $2^{|I'|+1}$ new monomials. When the size of such I' is large this greatly increases the number of auxiliary variables z_J which must be introduced. Thus applying many non linear affine transformation can be very costly and complicates the handling of the constraints. For this reason, instead of applying non linear affine transformation, for each variables $v \in V$ such that $x_v \in [l_v, u_v]$ and $l_v * u_v \neq 0$, we split the problem in two new subproblems having $v_x \in [l_v, 0]$ and $v_x \in [0, u_v]$ respectively. This way linear transformations can be applied in the subproblems. This creates many subproblems, many of which are unfeasible for the OPF, we diminish the number of subproblems we need to solve thanks to some unfeasibility conditions. Then, instead of solving each subproblem in a random order, we rewrite the subproblems as a unique mixed integer programming problem.

Observation 3.

G: add observation that they cannot be all positive or all negative. Can we also say something more? maybe not

Let $C = \{k_1, \dots, k_n\} \subset \mathbf{B}$ be a cycle. The variables s_h are in the form $s_h \in [-u_{s_h}, u_{s_h}]$ where $h = (k_i, k_{i+1})$ for all $i = 1, \dots, n$. We can then substitute s_h with $u_h s'_h = s_h$ where $s'_h \in [-1, 1]$. We then define the sign variables

$\sigma_h \in \{0, 1\}$ for each $h \in C$, where $\sigma_h = 0$ if s_h is negative and 1 if it is positive. We can now rewrite the loop constraint as:

$$\sum_{k=0}^{\lfloor n/2 \rfloor} \sum_{\substack{A \subset [n] \\ |A|=2k}} (-1)^k \left(\prod_{h \in A} (2\sigma_h - 1) u_h \right) z_A = z'_C \quad (25)$$

Where we substitute the monomial $\prod_{h \in A} s_{k_h k_{h+1}} \prod_{h \in A^c} c_{k_h k_{h+1}}$ with z_A and the product $\prod_{k=1}^n c_{k_i, k_i}$ with z'_C . For each even subset $A \subset [n]$ we introduce the binary variable $\lambda_A \in \{0, 1\}$ which is 0 if $\prod_{h \in A} (2\sigma_h - 1)$ is -1 and $\lambda_A = 1$ otherwise. The loop constraint becomes:

$$\sum_{k=0}^{\lfloor n/2 \rfloor} \sum_{\substack{A \subset [n] \\ |A|=2k}} (-1)^k (2\lambda_A - 1) U_A z_A = z'_C \quad (26)$$

The product $\lambda_A z_A$ can easily be linearized. To enforce the relation $2\lambda_A - 1 = \prod_{h \in A} (2\delta_h - 1)$, simply note that $\lambda_A = 0$ if and only if there is an odd number of δ_h equal to 0, that is, there exists $m_A \in \mathbb{Z}$ such that:

$$\lambda_A + 2m_A = \sum_{h \in A} \delta_h \quad (27)$$

3 Other cuts

Let I a set of indices and $x_v, v \in I$, continuous variables such that $x_v \in [l_v, u_v] \subset [-1, 1]$. Let also the set I be partitioned in two set such that $I = J \oplus K$ and

$$l_v > 0, \quad u_v = 1, \quad \forall v \in J, \quad (28a)$$

$$l_v = -u_v, \quad u_v < 1, \quad \forall v \in K. \quad (28b)$$

If we define $z_I := \prod_{v \in I} x_v$ and $I' := I \setminus \{v\}$, then the following lower and upper bounds trivially hold:

$$z_I \leq x_v \prod_{v' \in I'} u_{v'}, \quad \forall v \in J, \quad (29a)$$

$$z_I \leq |x_v| \prod_{v' \in I'} u_{v'}, \quad \forall v \in K, \quad (29b)$$

$$z_I \geq -|x_v| \prod_{v' \in I'} u_{v'}, \quad \forall v \in K, \quad (29c)$$

$$z_I \geq x_v \prod_{v' \in I'} l_{v'}, \quad \forall v \in J, I' = J' \oplus K' : K' = \emptyset, \quad (29d)$$

$$z_I \geq -x_v \prod_{v' \in I'} u_{v'}, \quad \forall v \in J, I' = J' \oplus K' : K' \neq \emptyset. \quad (29e)$$

G: In realtà questo non è specifico all'OPF, va bene per tutti i vincoli omogenei e si può fare al posto di fare le trasformazioni affini!

Lemma 4. *The following inequality holds:*

$$z_I + \sum_{v \in I} (u_v - x_v) \geq \prod_{v \in I} u_v. \quad (30)$$

Proof. Because we are dealing with a multilinear inequality, it is sufficient to verify that it holds for every vertex of the multidimensional rectangular cuboid

$$\mathfrak{C} := \prod_{v \in I} [l_v, u_v] \subset [-1, 1]^{|I|}.$$

For such a vertex x , we have either $x_v = l_v$ or $x_v = u_v$ for every $v \in I$. Define $I_1 := \{v \in I \mid x_v = l_v\}$ and $I_2 := \{v \in I \mid x_v = u_v\}$, and J_1, J_2, K_1, K_2 analogously. We then have

$$\begin{aligned} z_I + \sum_{v \in I} (u_v - x_v) &= \prod_{v \in I_1} l_v \prod_{v \in I_2} u_v + \sum_{v \in I_1} (u_v - x_v) + \sum_{v \in I_2} (u_v - x_v) = \\ &= \prod_{v \in I_1} l_v \prod_{v \in I_2} u_v + \sum_{v \in I_1} (u_v - l_v) = \\ &= (-1)^{|K_1|} \prod_{v \in K_1 \cup I_2} u_v \prod_{v \in J_1} l_v + \sum_{v \in J_1} (1 - l_v) + 2 \sum_{v \in K_1} u_v. \end{aligned}$$

We divide the proof in three cases, namely: (i) $K_1 = \emptyset$, (ii) $|K_1| \geq 2$ even, (iii) $|K_1|$ odd.

(i) $K_1 = \emptyset$, for which we have

$$\begin{aligned} z_I + \sum_{v \in I} (u_v - x_v) &= \prod_{v \in I_2} u_v \prod_{v \in J_1} l_v + \sum_{v \in J_1} (1 - l_v) = \\ &= \prod_{v \in K_2} u_v \prod_{v \in J_1} l_v + \sum_{v \in J_1} (1 - l_v) = \\ &\geq \prod_{v \in K_2} u_v \prod_{v \in J_1} l_v + \prod_{v \in K_2} u_v \sum_{v \in J_1} (1 - l_v) = \\ &= \prod_{v \in K_2} u_v \left(\prod_{v \in J_1} l_v + \sum_{v \in J_1} (1 - l_v) \right) = \\ &\geq \prod_{v \in K_2} u_v = \prod_{v \in K} u_v = \prod_{v \in I} u_v, \end{aligned}$$

where the last inequality hold because of the standard relaxation of multilinear polytope. [cita](#)

(ii) $|K_1| \geq 2$ even, for which we have

$$\begin{aligned} z_I + \sum_{v \in I} (u_v - x_v) &= \prod_{v \in K_1 \cup I_2} u_v \prod_{v \in J_1} l_v + \sum_{v \in J_1} (1 - l_v) + 2 \sum_{v \in K_1} u_v = \\ &\geq 2 \sum_{v \in K_1} u_v \geq \prod_{v \in I} u_v, \end{aligned}$$

where the last inequality holds because $0 < u_v \leq 1$.

(iii) $|K_1|$ odd, let $w \in K_1$, then we have

$$\begin{aligned} z_I + \sum_{v \in I} (u_v - x_v) &= - \prod_{v \in K_1 \cup I_2} u_v \prod_{v \in J_1} l_v + \sum_{v \in J_1} (1 - l_v) + 2 \sum_{v \in K_1} u_v = \\ &\geq -u_w + 2u_w = u_w \geq \prod_{v \in I} u_v \end{aligned}$$

This concludes the proof. \square

Observation 5. *Note that, by performing slightly more complicated calculations, similar results can be obtained even when hypothesis (28a)–(28b) are omitted.*

4 Bounds on Loop constraints violation

We want to confront different possible relaxations in order to pick the one which minimizes the violation of the loop constraint. The violation of the loop constraint comes from the fact that a solution x can violate the following equality:

$$z_I = \prod_{v \in I} x_v$$

We are thus interested in the following quantity,

$$\epsilon_I := \sup_{(z_I, x) \in PrR} |z_I - \prod_{v \in I} x_v|$$

To give a bound on the violation of the loop constraint. For simplicity we study the case in which the variables are in the interval $[0, 1]$, we give a lower bound on ϵ_I by considering the error on the convexification of Pr .

Proposition 6. *Let I be a set of variables, then*

$$\epsilon_I \geq \sup_{(z_I, x) \in \mathcal{C}(Pr)} |z_I - \prod_{v \in I} x_v| = \left(\frac{1}{|I|U_I} \right)^{\frac{1}{|I|}} \left(1 - \frac{1}{|I|U_I} \right)$$

Where $U_I := \prod_{v \in I} \max(|u_v|, |l_v|)$

Proof. We start by the case where $l_v = 0$. It can be easily (?) shown, that the point which get the supremum values is of the type $(z_I, tu_{v_1}, \dots, tu_{v_k}, \dots)$ where $k = |I|$. Where $z_I = t$. Thus we calculate $\sup_{t \in [0, 1]} t - \prod_{v \in I} tu_v = \sup_{t \in [0, 1]} t - t^k \prod_{v \in I} u_v$. \square

G: mhhh
se l_v è più grande di zero l'errore è più piccolo di così.