Supplementary Material for "Decentralized Optimal Power Flow for Multi-Agent Active Distribution Networks: A Differentially Private Consensus ADMM Algorithm"

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I. DIFFERENTIAL PRIVACY PROOF

Theorem: Suppose random perturbations obey Laplace distribution $\boldsymbol{\xi}^{l_t} \sim \mathbb{P}_{\boldsymbol{\xi}}, \ \mathbb{P}_{\boldsymbol{\xi}} := Lap(\Delta_{\rho}/\varepsilon)$, for an arbitrary branch $l_t \in \mathcal{T}$ across agents. And $(\hat{\boldsymbol{x}}^l, \hat{\boldsymbol{x}}^g) \in \mathcal{X}$ is the optimal solution of nonprivate D-OPF model. Then, this differentially private D-OPF model can output a mixture of obfuscated-but-feasible load flow solution $\boldsymbol{x}^{l_t^*}$ for the branches across agents and realistic generator output solution \boldsymbol{x}^{g^*} , such that $\hat{\boldsymbol{x}}^{l_t} = \boldsymbol{x}^{l_t^*} + \boldsymbol{\alpha}^{l_t^*} \boldsymbol{\xi}^{l_t}$ for $\forall l_t \in \mathcal{T}$ and $\boldsymbol{x}^{g^*} = \hat{\boldsymbol{x}}^g$.

Proof: According to the definition of Laplace mechanism, let the query output answers be $\mathcal{O} = \boldsymbol{x}^{l_{t}^{x}}$, and we alternatively rewrite this theorem in the definition of ε -differential privacy.

$$\mathbb{P}_{\varepsilon}[\widetilde{\mathcal{M}}(\boldsymbol{d}) = \mathcal{O}] \leqslant \mathbb{P}_{\varepsilon}[\widetilde{\mathcal{M}}(\boldsymbol{d}') = \mathcal{O}]e^{\varepsilon}$$
(A-1)

for any two ρ -neighborhood load datasets \boldsymbol{d} and \boldsymbol{d}' and output solutions \mathcal{O} .

For convenience, we define $\boldsymbol{\xi}^l = [\xi^{l_1},...,\xi^{l_n}]$, $\{\boldsymbol{\alpha}^{l_t}\} = [\alpha^{l_1},...,\alpha^{l_n}]$, $\{\boldsymbol{x}^{l_t}\} = [x^{l_1},...,x^{l_n}]$, where n refers to the total number of tie-lines. Thus, the query output $\{\mathcal{O}^{l_t}\}$ for all tie-lines $\forall l_t \in \mathcal{T}, \forall t=1,...,n$, with the vectors of $\boldsymbol{\xi}^l$, can be written as

$$\mathcal{O}^{l_t} = \boldsymbol{x}^{l_t^*} = \hat{\boldsymbol{x}}^{l_t} - \boldsymbol{\alpha}^{l_t^*} \boldsymbol{\xi}^{l_t}, \ \ \forall t \in [1, n]$$
 (A-2)

Therefore, the ratio of probabilities on two ρ -indistinguishable load datasets d and d' can be bounded by

$$\frac{\mathbb{P}_{\xi}[\widetilde{\mathcal{M}}(\boldsymbol{d}) = \mathcal{O}^{l_{t}}]}{\mathbb{P}_{\xi}[\widetilde{\mathcal{M}}(\boldsymbol{d}') = \mathcal{O}^{l_{t}}]} = \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{n}}(\boldsymbol{d}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}}(\boldsymbol{d}) \end{bmatrix} - \begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}} \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}} \end{bmatrix} \begin{bmatrix} \boldsymbol{\xi}^{l_{1}} \\ \vdots \\ \boldsymbol{\xi}^{l_{n}} \end{bmatrix} = \begin{bmatrix} \mathcal{O}^{l_{1}} \\ \vdots \\ \mathcal{O}^{l_{n}} \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{d}') \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}}(\boldsymbol{d}') \end{bmatrix} - \begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}} \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}} \end{bmatrix} \begin{bmatrix} \boldsymbol{\xi}^{l_{1}} \\ \vdots \\ \hat{\boldsymbol{\xi}}^{l_{n}} \end{bmatrix} = \begin{bmatrix} \mathcal{O}^{l_{1}} \\ \vdots \\ \mathcal{O}^{l_{n}} - \hat{\boldsymbol{x}}^{l_{1}}(\boldsymbol{d}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}}) \end{bmatrix} = \begin{bmatrix} \mathcal{O}^{l_{1}} - \hat{\boldsymbol{x}}^{l_{1}}(\boldsymbol{d}) \\ \vdots \\ \mathcal{O}^{l_{n}} - \hat{\boldsymbol{x}}^{l_{n}}(\boldsymbol{d}') \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}}) \end{bmatrix} = \begin{bmatrix} \mathcal{O}^{l_{1}} - \hat{\boldsymbol{x}}^{l_{1}}(\boldsymbol{d}') \\ \vdots \\ \mathcal{O}^{l_{n}} - \hat{\boldsymbol{x}}^{l_{n}}(\boldsymbol{d}') \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}}) \end{bmatrix} = \begin{bmatrix} \mathcal{O}^{l_{1}} - \hat{\boldsymbol{x}}^{l_{1}}(\boldsymbol{d}') \\ \vdots \\ \mathcal{O}^{l_{n}} - \hat{\boldsymbol{x}}^{l_{n}}(\boldsymbol{d}') \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} = \begin{bmatrix} \mathcal{O}^{l_{1}} - \hat{\boldsymbol{x}}^{l_{1}}(\boldsymbol{d}') \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{d}') \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \\ \vdots \\ \hat{\boldsymbol{x}}^{l_{n}^{*}}(\boldsymbol{\xi}^{l_{1}^{*}}) \end{bmatrix} \right] \\
= \frac{\mathbb{P}_{\xi} \left[\begin{bmatrix} \hat{\boldsymbol{x}}^{l_{1}^{*}}(\boldsymbol{\xi}^{l_{1}^{$$

where (i) comes from the definition of the probability density function of the Laplace distribution. In (ii) step, it is followed by the inequality of norms, i.e., $|a| - |b| \le |a - b|$ for any real-valued numbers a and b. For the (iii) step, $\|\hat{x}^l(d) - \hat{x}^l(d')\|_1$ denotes the ℓ_1 -sensitivity

on ρ -indistinguishable input datasets $\hat{x}^l(d)$ and $\hat{x}^l(d')$ subject to $\|\hat{x}^l(d) - \hat{x}^l(d')\|_1 \leq \Delta_{\rho}$.

Accordingly, it is clear that (A-1) holds based on (A-3), which proves this Theorem.