Multi Period Optimal Power Flow using Matpower and Pyomo

Prof. Woong Ko

Changwon National University kwoong@changwon.ac.kr

June 26, 2025

Table of Contents I

 Multi Period Optimal Power Flow Multi-Period Overview Nomenclature MPOPF At glance...
 Objective function Constraints

2 References



Multi-Period Overview

- MPOPF Nomenclature: Slide 4
- MPOPF At glance...: Slide 7
- MPOPF Objective function: Slide 12
- MPOPF Constraints and expressions: Slide 14
 - MPOPF Load balance
 - MPOPF Power and voltage
 - MPOPF Current

Optimization problem is formulated as:

MPOPF Objective function:

minimize (or maximize) f(x)

MPOPF Constraints:

$$g(\mathbf{x}) \leq 0, \quad h(\mathbf{x}) = 0$$

MPOPF Functions in the objective and constraints:

$$f(\mathbf{x}), g(\mathbf{x}), h(\mathbf{x})$$



Nomenclature

Sets, indices, parameters

Indicesi,j Index of busIndex of lineIndex of time

• Sets Ω_I Set of lines Ω_b Set of buses Ω_{b_i} Set of connected buses Ω_{b_i} in the bus i Set of generation buses Ω_{b_g} ($\Omega_{b_g} \subset \Omega_b$)

The total time period (e.g 1,2...,24 for 24 hours)

Nomenclature

Sets, indices, parameters

 Parameters or constants Impedance and Z_{ii} , Y_{ii} admittance of line ii(from bus i to bus i) Conductance and susceptance of line ii G_{ii} , B_{ii} (from bus i to bus i) Maximum and minimum \overline{V} , \underline{V} voltage magnitude Maximum current flow limit of line ii

 P_{D_i} , Q_{D_i} Active and reactive power demand at bus i Maximum and minimum active power from generator at bus i Maximum and minimum \overline{Q}_{G_i} , \overline{Q}_{G_i} reactive power from generator at bus i baseMVA Value of base MVA

Nomenclature

Sets, indices, parameters

Functions

Active and reactive power $P_{ij,t}, Q_{ij,t}$ $I_{r_{ij,t}}, I_{lm_{ij,t}}$ flow of line ij at time t Real and Imaginary current

flow of line ij at time t

Active line loss of line I(ij)

 $P_{l,t}^{lineloss}$ at time t

Variables

Voltage magnitude in bus i $\dot{V}_{i,t}$

at time t

Voltage phase angle in bus i

 $\theta_{i,t}$ at time t

Active and reactive power

from generator at bus i $P_{G_i,t}, Q_{G_i,t}$

at time t

MPOPF At glance...

Objective function: Eq. (1)

$$\min \sum_{\forall t} \sum_{\forall i,j} \left[-G_{ij} \left(\left| \dot{V}_{i,t} \right|^2 + \left| \dot{V}_{j,t} \right|^2 \right) + 2G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t} \right) \right]$$

Constraints: Eqs. (5),(6),(9),(10),(11),(12),(13)

$$P_{G_i,t} - P_{D_i,t} = \sum_{j \in \Omega_{b_i}} (P_{ij,t}) \quad \forall i \in \Omega_b, \ \forall t \in T$$

$$Q_{G_i,t} - Q_{D_i,t} = \sum_{j \in \Omega_{b_i}} (Q_{ij,t}) \quad \forall i \in \Omega_b, \ \forall t \in T$$

$$\underline{P}_{G_i} \leq P_{G_i,t} \leq \overline{P}_{G_i} \quad \forall i \in \Omega_b, \ \forall t \in T$$

$$\underline{Q}_{G_i} \le Q_{G_i,t} \le \overline{Q}_{G_i} \quad \forall i \in \Omega_b, \ \forall t \in T$$

$$\underline{V} \le \left| \dot{V}_{i,t} \right| \le \overline{V} \quad \forall i \in \Omega_b, \ \forall t \in T$$

$$0 \quad : \text{Bus } i \text{ is slack.}$$

$$\theta_{i,t} = \left\{ egin{array}{ll} 0 & : \; \mathsf{Bus} \; i \; \mathsf{is} \; \mathsf{slack}, \\ \mathsf{free} & : \; \mathsf{Otherwise}. \end{array} \right.$$

$$I_{r_{ij,t}}^2 + I_{lm_{ij,t}}^2 \leq \overline{I}_{ij}^2 \quad \forall I(ij) \in \Omega_I, \ \forall t \in T$$

◆ロ → ◆母 → ◆ 差 → ◆ き め へ ②

MPOPF At glance...

Functions or expressions: Eq. (2), (3), (4)

$$\begin{aligned} \left[-G_{ij} \left(\left| \dot{V}_{i,t} \right|^{2} + \left| \dot{V}_{j,t} \right|^{2} \right) + 2G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t} \right) \right] \\ &= P_{I,t}^{lineloss} = P_{ij,t} + P_{ji,t} \\ \forall I(ij) \in \Omega_{I}, \ \forall t \in T \end{aligned}$$



MPOPF At glance...

$$P_{ij,t} = -G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{i,t} \right| + G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos(\theta_{i,t} - \theta_{j,t})$$
$$+ B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin(\theta_{i,t} - \theta_{j,t})$$

$$P_{ji,t} = -G_{ij} \left| \dot{V}_{j,t} \right| \left| \dot{V}_{j,t} \right| + G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos(\theta_{i,t} - \theta_{j,t})$$
$$-B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin(\theta_{i,t} - \theta_{j,t})$$

$$\forall I \in \Omega_I \quad \text{or} \quad \forall (ij) \in \Omega_I \quad \text{and} \quad \forall t \in T$$



MPOPF At Glance

Functions or expressions (Continued): Eq. (7),(8), (14), (15)

$$Q_{ij,t} = B_{ij} \left| \dot{V}_{i,t} \right|^2 + G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin(\theta_{i,t} - \theta_{j,t})$$
$$- B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos(\theta_{i,t} - \theta_{j,t})$$
$$\forall I \in \Omega_I \text{ or } \forall (ij) \in \Omega_I, \ \forall t \in T$$

$$Q_{ji,t} = B_{ij} \left| \dot{V}_{j,t} \right|^2 - G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin (\theta_{i,t} - \theta_{j,t})$$

$$- B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos (\theta_{i,t} - \theta_{j,t})$$

$$\forall I \in \Omega_I \text{ or } \forall (ij) \in \Omega_I, \ \forall t \in T$$

◆ロト ◆個 ト ◆ 差 ト ◆ 差 ・ 釣 へ ②

MPOPF At Glance

$$I_{r_{ij,t}} = -G_{ij} \left| \dot{V}_{i,t} \right| \cos \theta_{i,t} + B_{ij} \left| \dot{V}_{i,t} \right| \sin \theta_{i,t}$$

$$+G_{ij} \left| \dot{V}_{j,t} \right| \cos \theta_{j,t} - B_{ij} \left| \dot{V}_{j,t} \right| \sin \theta_{j,t}$$

$$\forall I \in \Omega_{I} \text{ or } \forall (ij) \in \Omega_{I}, \ \forall t \in T$$

$$\begin{split} I_{lm_{ij,t}} = & -B_{ij} \left| \dot{V}_{i,t} \right| \cos \theta_{i,t} - G_{ij} \left| \dot{V}_{i,t} \right| \sin \theta_{i,t} \\ & + B_{ij} \left| \dot{V}_{j,t} \right| \cos \theta_{j,t} + G_{ij} \left| \dot{V}_{j,t} \right| \sin \theta_{j,t} \\ & \forall I \in \Omega_{I} \text{ or } \forall (ij) \in \Omega_{I}, \ \forall t \in T \end{split}$$

Objective function

$$\min \sum_{\forall t} \sum_{\forall i,j} \left[-G_{ij} \left(\left| \dot{V}_{i,t} \right|^2 + \left| \dot{V}_{j,t} \right|^2 \right) + 2G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t} \right) \right]$$
(1)

$$\left[-G_{ij} \left(\left| \dot{V}_{i,t} \right|^{2} + \left| \dot{V}_{j,t} \right|^{2} \right) + 2G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t} \right) \right]
= P_{l,t}^{lineloss} = P_{ij,t} + P_{ji,t} \forall l(ij) \in \Omega_{l}, \forall t \in T$$
(2)



12/20

Woong Ko (CWNU)

MPOPF Objective function

$$P_{ij,t} = -G_{ij} \left| \dot{V}_{i,t} \right|^2 + G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t}\right)$$

$$+ B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin \left(\theta_{i,t} - \theta_{j,t}\right)$$
(3)

$$\forall I \in \Omega_I \text{ or } \forall (ij) \in \Omega_I, \ \forall t \in T$$

$$P_{ji,t} = -G_{ij} \left| \dot{V}_{j,t} \right|^2 + G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t}\right)$$

$$-B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin \left(\theta_{i,t} - \theta_{j,t}\right)$$
(4)

$$\forall I \in \Omega_I \text{ or } \forall (ij) \in \Omega_I, \ \forall t \in T$$

Load balance

$$P_{G_{i},t} - P_{D_{i},t} = \sum_{j \in \Omega_{b_{i}}} P_{ij,t} \quad \forall i \in \Omega_{b}, \ \forall t \in T$$
 (5)

$$Q_{G_{i},t} - Q_{D_{i},t} = \sum_{j \in \Omega_{b_{i}}} Q_{ij,t} \quad \forall i \in \Omega_{b}, \ \forall t \in T$$
 (6)

Load balance

$$Q_{ij,t} = B_{ij} \left| \dot{V}_{i,t} \right|^2 + G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin \left(\theta_{i,t} - \theta_{j,t} \right)$$

$$- B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t} \right)$$
(7)

$$\forall I \in \Omega_I \text{ or } \forall (ij) \in \Omega_I, \ \forall t \in T$$

$$Q_{ji,t} = B_{ij} \left| \dot{V}_{j,t} \right|^2 - G_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \sin \left(\theta_{i,t} - \theta_{j,t} \right)$$

$$- B_{ij} \left| \dot{V}_{i,t} \right| \left| \dot{V}_{j,t} \right| \cos \left(\theta_{i,t} - \theta_{j,t} \right)$$
(8)

$$\forall I \in \Omega_I \text{ or } \forall (ij) \in \Omega_I, \ \forall t \in T$$

Power and voltage

$$\underline{P}_{G_i} \le P_{G_i,t} \le \overline{P}_{G_i} \quad \forall i \in \Omega_b, \ \forall t \in T$$
(9)

$$\underline{Q}_{G_i} \le Q_{G_i,t} \le \overline{Q}_{G_i} \quad \forall i \in \Omega_b, \ \forall t \in T$$
 (10)

$$\underline{V} \le \left| \dot{V}_{i,t} \right| \le \overline{V} \quad \forall i \in \Omega_b, \ \forall t \in T$$
 (11)

$$\theta_{i,t} = \begin{cases} 0 & : \text{ Bus } i \text{ is slack,} \\ \text{free} & : \text{ Otherwise.} \end{cases} \quad \forall t \in T$$
 (12)

◆□ ▶ ◆昼 ▶ ◆ 臺 ▶ · ■ · · 夕 Q (~)

Current

$$I_{r_{ii}}^2 + I_{lm_{ii}}^2 \le \overline{I}_{ii}^2 \quad \forall I(ij) \in \Omega_I, \ \forall t \in T$$

$$\tag{13}$$

$$I_{r_{ij,t}} = -G_{ij} \left| \dot{V}_{i,t} \right| \cos \theta_{i,t} + B_{ij} \left| \dot{V}_{i,t} \right| \sin \theta_{i,t}$$

$$+ G_{ij} \left| \dot{V}_{j,t} \right| \cos \theta_{j,t} - B_{ij} \left| \dot{V}_{j,t} \right| \sin \theta_{j,t}$$

$$\forall I(ij) \in \Omega_{I}, \ \forall t \in T$$

$$(14)$$

$$I_{lm_{ij,t}} = -B_{ij} \left| \dot{V}_{i,t} \right| \cos \theta_{i,t} - G_{ij} \left| \dot{V}_{i,t} \right| \sin \theta_{i,t}$$

$$+ B_{ij} \left| \dot{V}_{j,t} \right| \cos \theta_{j,t} + G_{ij} \left| \dot{V}_{j,t} \right| \sin \theta_{j,t}$$

$$(15)$$

 $\forall I(ij) \in \Omega_I, \forall t \in T$

References



Acknowledgements

CWNU Power System Economis Lab

- Woong Ko
- Taeho Nam



The End

Questions? Comments?