



SFB 910



A Port-Hamiltonian Model of Power Networks including the Transmission Lines

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Motivation

- We want to simulate power networks to foresee unexpected occurrences
- We consider three components: generators, loads and transmission lines
- Each component of a power network can be presented with different models
- For the transmission line we want to use the telegraph equations

Port-Hamiltonian descriptor system

Let $m, n, p \in \mathbb{N}$ and $\mathcal{I} \subseteq \mathbb{R}$ be a time interval, $\mathcal{X} \subseteq \mathbb{R}^n$ a state space and $\mathcal{Z} = \mathcal{I} \times \mathcal{X}$. A system of DAEs of the form,

pHDAE [MehM19]

$$\begin{aligned} E(t, x)\dot{x} &= [J(t, x) - R(t, x)]z(t, x) + B(t, x)u, \\ y &= B(t, x)^T z(t, x), \end{aligned}$$

with a Hamiltonian function $\mathcal{H} \in C^1(\mathcal{X}, \mathbb{R})$ and properties $\nabla \mathcal{H} = E^T z$, $J = -J^T$ and $R = R^T \geq 0$ pointwise as well as

$$E \in C(\mathcal{Z}, \mathbb{R}^{p,n}),$$

$$J \in C(\mathcal{Z}, \mathbb{R}^{p,p}),$$

$$R \in C(\mathcal{Z}, \mathbb{R}^{p,p}),$$

$$B \in C(\mathcal{Z}, \mathbb{R}^{p,m}),$$

$$x \in C^1(\mathcal{I}, \mathcal{X}),$$

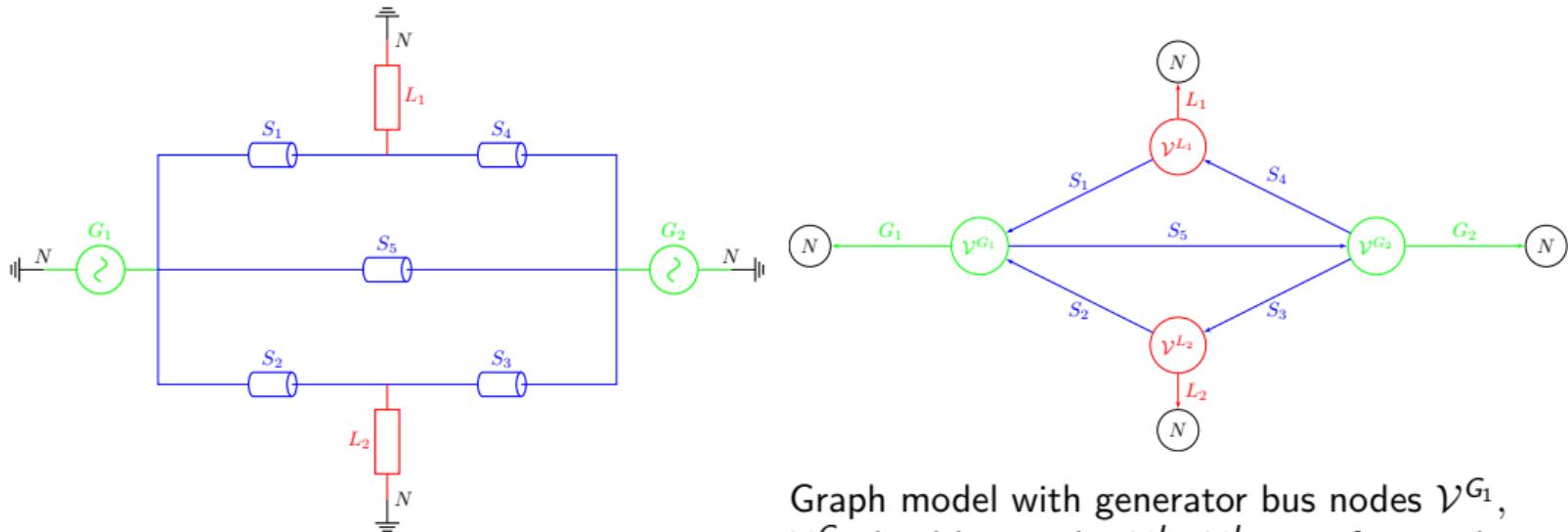
$$u : \mathcal{I} \rightarrow \mathbb{R}^m,$$

$$y : \mathcal{I} \rightarrow \mathbb{R}^m$$

$$\text{and } z \in C(\mathcal{Z}, \mathbb{R}^p)$$

is called a **port-Hamiltonian system of DAEs**.

Power Network



A power network example with two generators G_1, G_2 , two loads L_1, L_2 , five transmission lines S_1, S_2, S_3, S_4, S_5 and one reference bus N

Graph model with generator bus nodes \mathcal{V}^{G_1} , \mathcal{V}^{G_2} , load bus nodes $\mathcal{V}^{L_1}, \mathcal{V}^{L_2}$, a reference bus node N , generator edges G_1, G_2 , load edge L_1, L_2 and transmission line edges S_1, S_2, S_3, S_4, S_5

Generator Edge

Let $J_r \in \mathbb{R}$, $d \in \mathbb{R}$ the

Swing Equation

$$J_r \frac{\partial}{\partial t} (\omega(t) - \tilde{\omega}) = -d(\omega(t) - \tilde{\omega}) + \tau_e(t) + \tau(t),$$

$$\frac{\partial}{\partial t} \theta(t) = \omega(t),$$

with $\tilde{\omega}, \omega(t), \tau(t) \in \mathbb{R}$ and $\tau_e = \frac{V^T I}{\omega}$, where $I(t) \in \mathbb{R}^3$ and

$$V(t) := V(\theta(t)) = v \begin{bmatrix} \cos(\theta(t) + \alpha) \\ \cos(\theta(t) + \alpha - \frac{2\pi}{3}) \\ \cos(\theta(t) + \alpha + \frac{2\pi}{3}) \end{bmatrix} \in \mathbb{R}^3,$$

$v, \alpha, \theta \in \mathbb{R}$.

Port-Hamiltonian Formulation of a Generator Edge

Suppose $d \in \mathbb{R}_+$.

Current-Controlled pHDAE

$$\begin{bmatrix} J_r & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \dot{\omega} \\ \dot{\theta} \end{bmatrix} = \left(\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} - \begin{bmatrix} d & 0 \\ 0 & 0 \end{bmatrix} \right) \begin{bmatrix} \omega \\ 0 \end{bmatrix} + \underbrace{\begin{bmatrix} \frac{V(\theta)^T}{\omega} & 1 \\ 0 & 0 \end{bmatrix}}_{B(x)} \begin{bmatrix} I \\ \tilde{\tau} \end{bmatrix},$$

$$\begin{bmatrix} V \\ \omega \end{bmatrix} = \begin{bmatrix} \frac{V(\theta)^T}{\omega} & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} \omega \\ 0 \end{bmatrix}$$

with Hamiltonian $\mathcal{H}(\omega) = \frac{1}{2} J_r(\omega)^2$ and $\tilde{\tau} = d\tilde{\omega} + \tau$.

Note that B depends on $x = \begin{bmatrix} \omega \\ \theta \end{bmatrix}$.

Port-Hamiltonian Formulation of a Load Edge

Load Equation

$$0_{3,1} = -\hat{R}I(t) + \mathbb{I}_3 V(t)$$

with $\hat{R} := \text{diag}(r_1, r_2, r_3) \in \mathbb{R}^{3,3}$, $I(t), V(t) \in \mathbb{R}^3$. Suppose $r_1, r_2, r_3 \in \mathbb{R}_+$

Current-Controlled pHDAE

$$0_{3,1} = \left(\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} - \begin{bmatrix} \frac{1}{r_1} & 0 & 0 \\ 0 & \frac{1}{r_2} & 0 \\ 0 & 0 & \frac{1}{r_3} \end{bmatrix} \right) V + \mathbb{I}_3 I$$

$$V = \mathbb{I}_3 V$$

with Hamiltonian $\mathcal{H}(I) = 0$

Transmission Line

Let $C := \text{diag}(c_1, c_2, c_3)$, $L := \text{diag}(\ell_1, \ell_2, \ell_3) \in \mathbb{R}^{3,3}$, $G := \text{diag}(g_1, g_2, g_3)$,
 $\tilde{R} := \text{diag}(\tilde{r}_1, \tilde{r}_2, \tilde{r}_3) \in \mathbb{R}^{3,3}$, $i : \mathcal{I} \times [0, 1] \rightarrow \mathbb{R}^3$ and $v : \mathcal{I} \times [0, 1] \rightarrow \mathbb{R}^3$

Telegraph Equations

$$\begin{aligned}\frac{\partial}{\partial x} i(t, x) + C \frac{\partial}{\partial t} v(t, x) + G v(t, x) &= 0, \\ \frac{\partial}{\partial x} v(t, x) + L \frac{\partial}{\partial t} i(t, x) + \tilde{R} i(t, x) &= 0,\end{aligned}$$

Boundary Condition

$$\begin{aligned}v(t, 0) &= v_0(t), \\ v(t, 1) &= v_1(t) \quad , \text{ for all } t \in \mathcal{I},\end{aligned}$$

with $v_0, v_1 : \mathcal{I} \rightarrow \mathbb{R}^3$

Initial Conditions

$$\begin{aligned}i(0, x) &= i_0(x), \\ v(0, x) &= v_0(x) \quad , \text{ for all } x \in [0, 1],\end{aligned}$$

with $i_0, v_0 : [0, 1] \rightarrow \mathbb{R}^3$

Port-Hamiltonian Formulation of Transmission Line Edges

Suppose $G = \text{diag}(g_1, g_2, g_3)$, $\tilde{R} = \text{diag}(\tilde{r}_1, \tilde{r}_2, \tilde{r}_3) \in \mathbb{R}_+^{3,3}$

Voltage-controlled port-Hamiltonian Form

$$\begin{bmatrix} C & 0 \\ 0 & L \\ 0 & 0 \\ 0 & 0 \end{bmatrix} \frac{\partial}{\partial t} \begin{bmatrix} v \\ i \end{bmatrix} = \begin{bmatrix} -G & -\frac{\partial}{\partial x} & 0 & 0 \\ -\frac{\partial}{\partial x} & -\tilde{R} & 0 & 0 \\ -\delta_0 & 0 & 0 & 0 \\ \delta_1 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} v \\ i \\ \delta_0^3 i \\ \delta_1^3 i \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ \mathbb{I}_3 & 0 \\ 0 & -\mathbb{I}_3 \end{bmatrix} \begin{bmatrix} v_0 \\ v_1 \end{bmatrix}$$

$$\begin{bmatrix} \delta_0^3 i \\ -\delta_1^3 i \end{bmatrix} = \begin{bmatrix} 0 & 0 & \mathbb{I}_3 & 0 \\ 0 & 0 & 0 & -\mathbb{I}_3 \end{bmatrix} \begin{bmatrix} v \\ i \\ \delta_0^3 i \\ \delta_1^3 i \end{bmatrix}$$

with $\delta_x^3 = \text{diag}(\delta_x, \delta_x, \delta_x)$, $\delta_x : H^1(0, 1) \rightarrow \mathbb{R}$ the Dirac- δ -function for $x \in [0, 1]$, such that $\delta_x^3 i = i(x)$ and Hamiltonian \mathcal{H}

$$\mathcal{H}(x) = \mathcal{H}(v, i) := \frac{1}{2} \int_0^1 \sum_{j=1}^3 (c_j v_j(t, x)^2 + \ell_j i_j(t, x)^2) dx.$$

Connection of the same kind of edges

Let $j \in 1, 2$

Port-Hamiltonian System

$$\begin{aligned} E_j \dot{x}_j &= (J_j - R_j) z_j(x) + B_j(x) u_j \\ y_j &= (B_j(x))^T z_j(x). \end{aligned}$$

Combined Port-Hamiltonian System

$$\begin{aligned} \begin{bmatrix} E_1 & 0 \\ 0 & E_2 \end{bmatrix} \begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} &= \left(\begin{bmatrix} J_1 & 0 \\ 0 & J_2 \end{bmatrix} - \begin{bmatrix} R_1 & 0 \\ 0 & R_2 \end{bmatrix} \right) \begin{bmatrix} z_1(x_1) \\ z_2(x_2) \end{bmatrix} + \begin{bmatrix} B_1(x) & 0 \\ 0 & B_2(x) \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \\ \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} &= \left(\begin{bmatrix} B_1(x) & 0 \\ 0 & B_2(x) \end{bmatrix} \right)^T \begin{bmatrix} z_1(x_1) \\ z_2(x_2) \end{bmatrix}. \end{aligned}$$

$$\mathcal{H} := \mathcal{H}_1 + \mathcal{H}_2$$

Interconnection Laws

Let

$$I^I := \left[(I^{G_1})^T, \dots, (I^{G_g})^T, (I^{L_1})^T, \dots, (I^{L_\ell})^T \right]^T,$$

$$V^I := \left[(V^{G_1})^T, \dots, (V^{G_g})^T, (V^{L_1})^T, \dots, (V^{L_\ell})^T \right]^T,$$

$$I^V := \left[i^{S_1}(\cdot, 0), -i^{S_1}(\cdot, 1), \dots, i^{S_s}(\cdot, 0), -i^{S_s}(\cdot, 1) \right]^T,$$

$$V^V := \left[v^{S_1}(\cdot, 0), v^{S_1}(\cdot, 1), \dots, v^{S_s}(\cdot, 0), v^{S_s}(\cdot, 1) \right]^T,$$

Kirchhoff's laws

$$I^I = M I^V, \tag{KCL}$$

$$V^V = -M^T V^I \tag{KVL}$$

where $M \in \mathbb{R}^{3g+3l, 6s}$ is the oriented incidence matrix

Global model

Current-controlled form

$$E^I \dot{x}^I = (J^I - R^I)z^I(x^I) + B_1^I(x^I)I^I + B_2^I u_2^I,$$

$$V^I = (B_1^I(x^I))^T z^I(x^I),$$

$$y_2^I = (B_2^I)^T z^I(x^I)$$

Voltage-controlled form

$$E^V \dot{x}^V = (J^V - R^V)z^V(x^V) + B_1^V V^V + B_2^V u_2^V$$

$$I^V = (B_1^V)^T z^V(x^V)$$

$$y_2^V = (B_2^V)^T z^V(x^V)$$

Kirchhoff's laws : $I^I = M I^V$ and $V^V = -M^T V^I$

Global Model

$$\begin{bmatrix} E^I & 0 \\ 0 & E^V \end{bmatrix} \begin{bmatrix} \dot{x}^I \\ \dot{x}^V \end{bmatrix} = \begin{bmatrix} J^I - R^I & B_1^I(x^I)M(B_1^V)^T \\ -B_1^V M^T (B_1^I(x^I))^T & J^V - R^V \end{bmatrix} \begin{bmatrix} z^I(x^I) \\ z^V(x^V) \end{bmatrix} + \begin{bmatrix} B_2^I & 0 \\ 0 & B_2^V \end{bmatrix} \begin{bmatrix} u_2^I \\ u_2^V \end{bmatrix}$$
$$\begin{bmatrix} y_2^I \\ y_2^V \end{bmatrix} = \begin{bmatrix} (B_2^I)^T & 0 \\ 0 & (B_2^V)^T \end{bmatrix} \begin{bmatrix} z^I(x^I) \\ z^V(x^V) \end{bmatrix}$$

$$\mathcal{H} := \mathcal{H}^I + \mathcal{H}^V$$

Space Discretization

$$\frac{\partial}{\partial x} f(t, x) \approx \frac{f(t, x + \frac{1}{2}h) - f(t, x - \frac{1}{2}h)}{h} =: \frac{d}{dx} f(t, x)$$

with $h := \frac{1}{k+1}$ and $k \in \mathbb{N}$. We can now use this type of discretization to represent i and v . Hence, we define

$$\begin{aligned} V_h(t) &:= [V_1^T(t), V_2^T(t), \dots, V_k^T(t)]^T \\ &\approx [v^T(t, h), v^T(t, 2h), \dots, v^T(t, 1-h)]^T, \\ I_h(t) &:= [I_1^T(t), I_2^T(t), \dots, I_{k+1}^T(t)]^T \\ &\approx [i^T(t, \frac{1}{2}h), i^T(t, \frac{1}{2}h + h), \dots, i^T(t, 1 - \frac{1}{2}h)]^T. \end{aligned}$$

Space Discretization

We can now represent our discretization in matrix form

$$\begin{aligned}\frac{d}{dx}v_h(t) &= D_h^T v_h(t), \\ \frac{d}{dx}i_h(t) &= -D_h i_h(t)\end{aligned} \quad D_h := \frac{1}{h} \begin{bmatrix} -\mathbb{I}_3 & \mathbb{I}_3 & & & \\ & -\mathbb{I}_3 & \mathbb{I}_3 & & \\ & & \ddots & \ddots & \\ & & & -\mathbb{I}_3 & \mathbb{I}_3 \\ & & & & -\mathbb{I}_3 & \mathbb{I}_3 \end{bmatrix} \in \mathbb{R}^{3k, 3(k+1)}$$

Space Discretization

The telegraph equation are now in the discretized form

$$0 = -D_h I_h(t) + C_k \frac{\partial}{\partial t} V_h(t) + G_k V_h(t),$$

$$0 = D_h^T V_h(t) + L_{k+1} \frac{\partial}{\partial t} I_h(t) + \tilde{R}_{k+1} I_h(t) - \frac{1}{h} \begin{bmatrix} \mathbb{I}_3 & 0 & \cdots & 0 \\ 0 & \cdots & 0 & -\mathbb{I}_3 \end{bmatrix}^T \begin{bmatrix} v(t, 0) \\ v(t, 1) \end{bmatrix},$$

with $C_k := \text{blockdiag}(\underbrace{C, \dots, C}_{k-times})$, $G_k := \text{blockdiag}(\underbrace{G, \dots, G}_{k-times}) \in \mathbb{R}^{3k, 3k}$,

$L_{k+1} := \text{blockdiag}(\underbrace{L, \dots, L}_{(k+1)-times})$ and $\tilde{R}_{k+1} := \text{blockdiag}(\underbrace{\tilde{R}, \dots, \tilde{R}}_{(k+1)-times}) \in \mathbb{R}^{3(k+1), 3(k+1)}$.

Space Discretization and Index

Global Model

$$\begin{bmatrix} E^I & 0 \\ 0 & E_h^V \end{bmatrix} \begin{bmatrix} \dot{x}^I \\ \dot{x}_h^V \end{bmatrix} = \begin{bmatrix} J^I - R^I & B_1^I(x^I) M B_{1,h}^V {}^T \\ -B_{1,h}^V M {}^T B_1^I(x^I) {}^T & J_h^V - R_h^V \end{bmatrix} \begin{bmatrix} z^I(x^I) \\ z^V(x_h^V) \end{bmatrix} + \begin{bmatrix} B_2^I & 0 \\ 0 & B_{2,h}^V \end{bmatrix} \begin{bmatrix} u_2^I \\ u_2^V \end{bmatrix}$$
$$\begin{bmatrix} y_2^I \\ y_2^V \end{bmatrix} = \begin{bmatrix} B_2^I & 0 \\ 0 & B_{2,h}^V \end{bmatrix} {}^T \begin{bmatrix} z^I(x^I) \\ z^V(x_h^V) \end{bmatrix}$$

$$\mathcal{H} := \mathcal{H}^I + \mathcal{H}_h^V$$

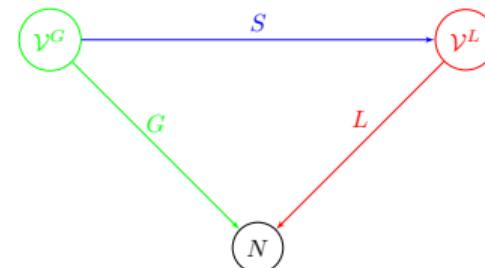
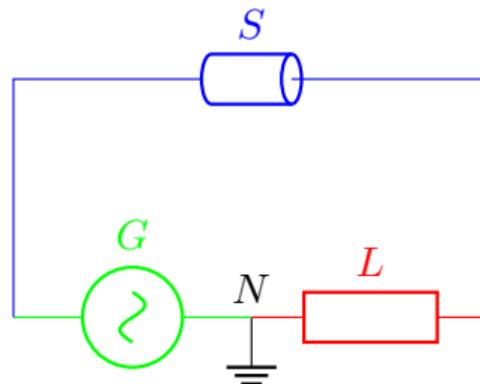
Theorem

Let $J_r^G, c_1^S, c_2^S, c_3^S, \ell_1^S, \ell_2^S, \ell_3^S, r_1^L, r_2^L, r_3^L \in \mathbb{R}$ not equal to zero for all edges $G \in \mathcal{G}, S \in \mathcal{S}$ and $L \in \mathcal{L}$. Then the discret global pHDAE is of differentiation index one and strangeness-free.



Numerical Results

- programming language Python with an object-orientated approach
- DAE solver "IDA" of the interface scikits.odes
- Sundials package , which provides a BDF linear multistep method for stiff problems and an Adams-Moulton linear multistep method for non-stiff problems
- strangeness-free problem to converge and starting variables to fulfill algebraic equations



Numerical Results

We choose the parameters

$$v = 24,000,$$

$$\alpha = 0,$$

$$J_r = 10,000,$$

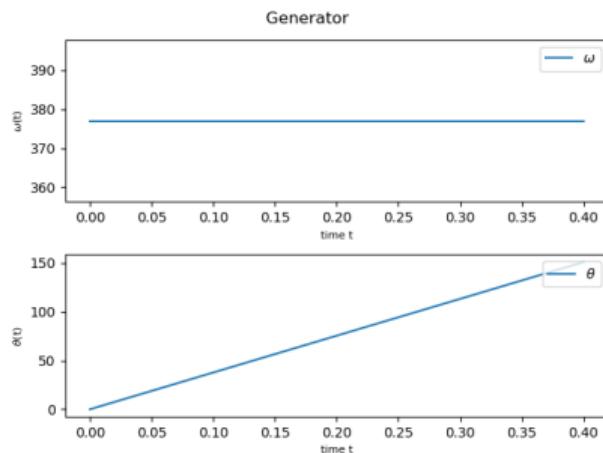
$$d = 10,$$

$$r_1^L = r_2^L = r_3^L = 1, \quad \ell_1 = \ell_2 = \ell_3 = \frac{1}{120\pi},$$

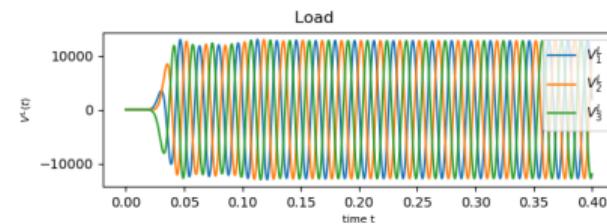
$$c_1 = c_2 = c_3 = \frac{1}{120\pi}, \quad g_1 = g_2 = g_3 = 0, \quad r_1^S = r_2^S = r_3^S = 1,$$

$$\text{and } \tilde{\tau}(t) = 0 \quad \text{for all } t \in \mathbb{R}.$$

Numerical Results



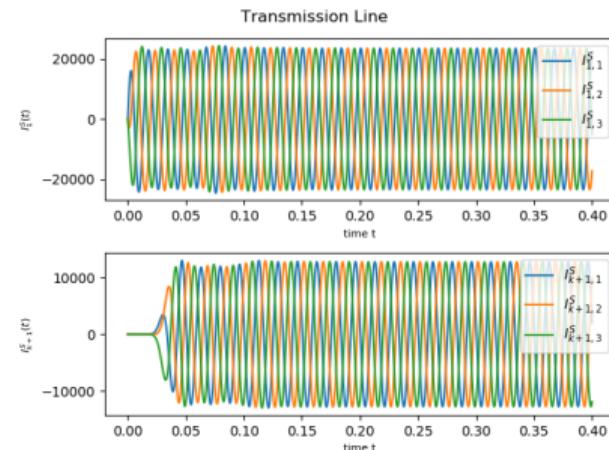
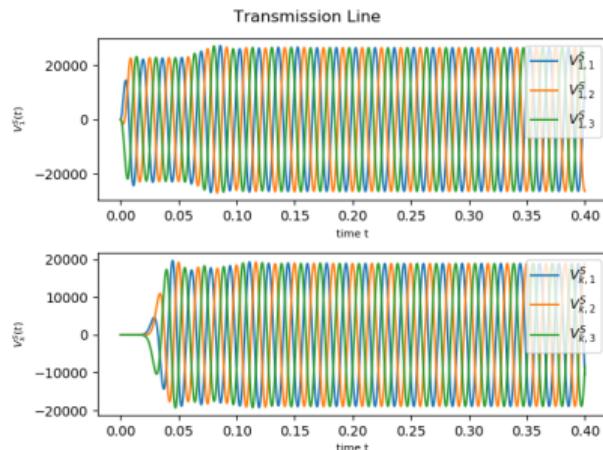
(a) The angular velocity ω and angular displacement θ of the generator edge G



(b) The voltage V^L of the load edge L

Results of the program if we choose $k = 10$. The time is displayed on the x-axis and the functional values are displayed on the y-axis.

Numerical Results

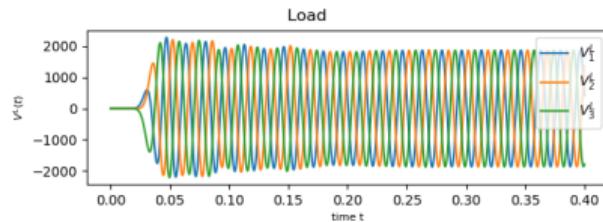


(a) The voltage V_1^S, V_k^S of the transmission line edge S

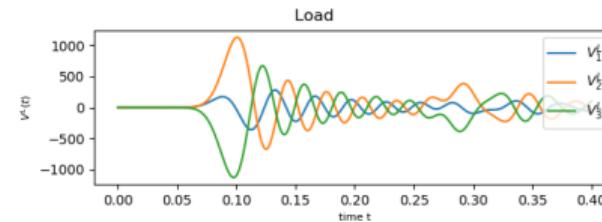
(b) The current I_1^S, I_{k+1}^S of the transmission line edge S

Results of the program if we choose $k = 10$. The time is displayed on the x-axis and the functional values are displayed on the y-axis.

Numerical Results



(a) The voltage V^L of the load edge L with the resistance $r_1^L = r_2^L = r_3^L = 0.1$

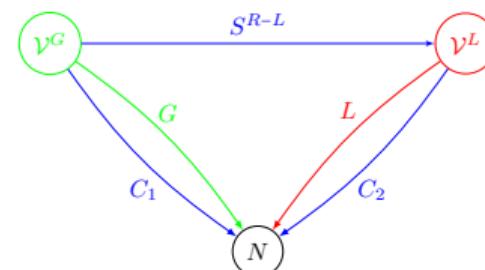
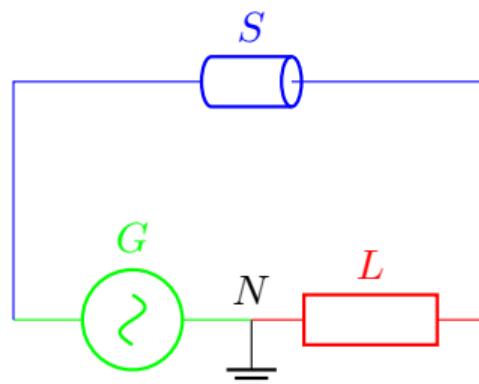


(b) The voltage V^L of the load edge L with the inductance $\ell_1 = \ell_2 = \ell_3 = \frac{10}{120\pi}$

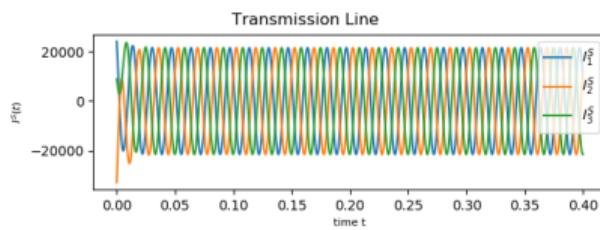
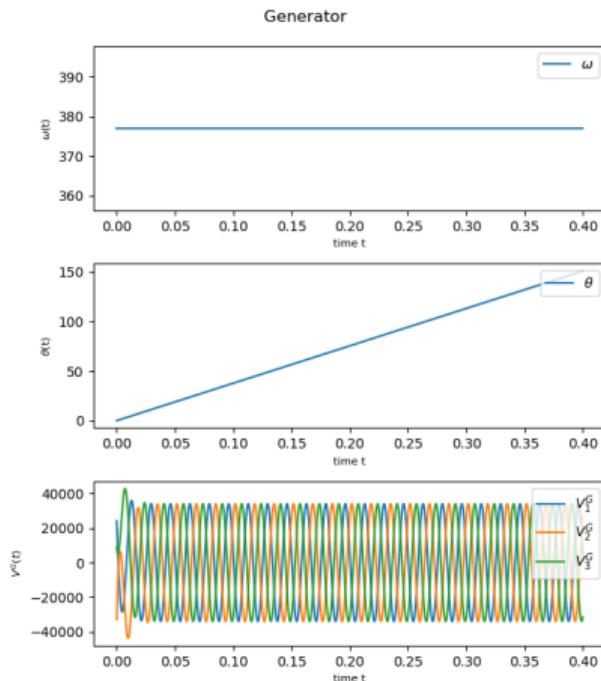
Results of the program if we choose $k = 10$. The time is displayed on the x-axis and the functional values are displayed on the y-axis.

Different Powernet Example

- model based on S.Fiaz, D. Zonetti, R. Ortega, J.M.A. Scherpen and A.J. van der Schaft 2013
- $R-L$ edge, describes the resistance and inductance of a transmission line
- capacitor edge, describes the capacitance of a transmission line



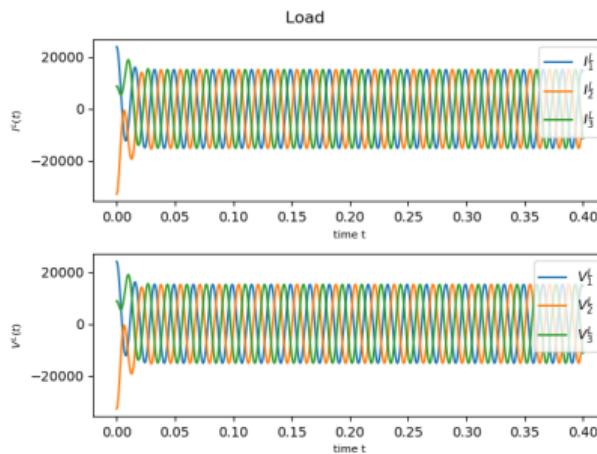
Numerical Results



(b) The current I^S of the R-L edge

(a) The angular velocity ω , angular displacement θ and the voltage $V^G = V_1^C$ of the generator capacitor edge G^C

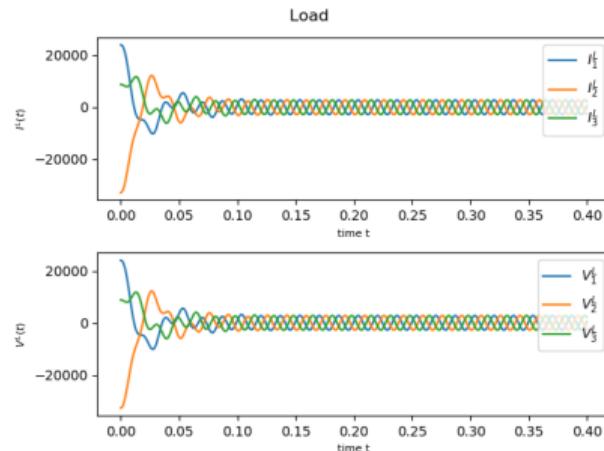
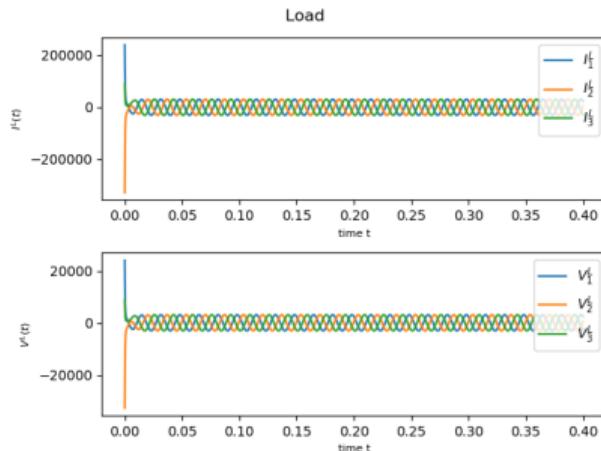
Numerical Results



(a) The current I^L and the voltage $V^L = V_2^C$ of the load capacitor edge L^C

Results of the program without telegraph equation. The time is displayed on the x-axis and the functional values are displayed on the y-axis.

Numerical Results

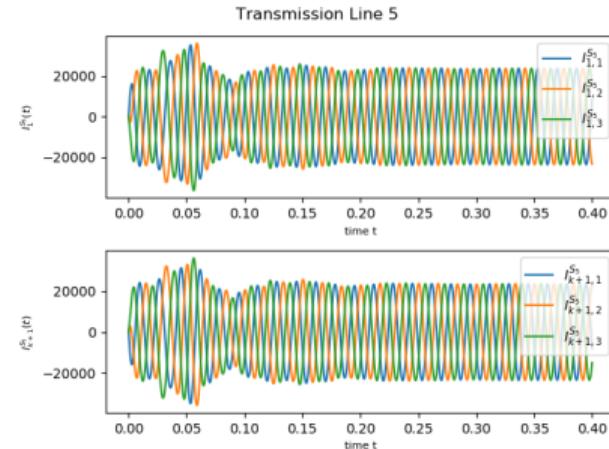
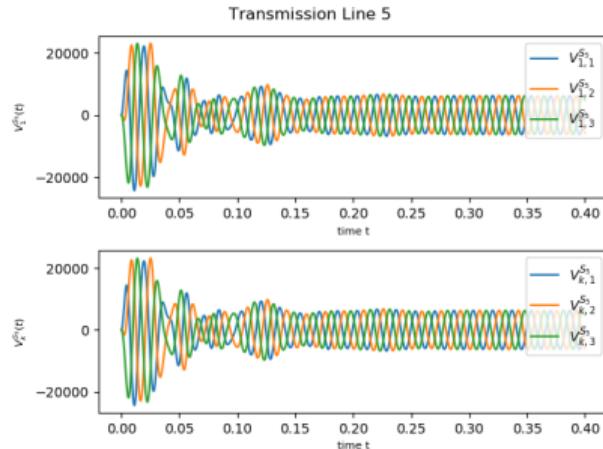


(a) The current I^L and the voltage V_2^C of the load capacitor edge L^C with the resistance
 $r_1^L = r_2^L = r_3^L = 0.1$

(b) The current I^L and the voltage V_2^C of the load capacitor edge L^C with the inductance
 $l_1 = l_2 = l_3 = \frac{10}{120\pi}$

Results of the program without telegraph equation. The time is displayed on the x-axis and the functional values are displayed on the y-axis.

Numerical Results



(a) The voltage $V_1^{S_5}, V_k^{S_5}$ of the transmission line edge S_5

(b) The current $I_1^{S_5}, I_{k+1}^{S_5}$ of the transmission line edge S_5

Results of the program if we choose $k = 10$. The time is displayed on the x-axis and the functional values are displayed on the y-axis.

Summary:

- We presented a port-Hamiltonian model of a power network
- We have three components: generators, loads and transmission lines, where the transmission lines are modeled by telegraph equations
- The components are connected through the Kirchhoff's laws
- The strangeness index of the space discretized global model is 0
- Numerical simulation

Main References

- Fiaz, S., Zonetti, D., Ortega, R., Scherpen, J.M., and van der Schaft, A. (2013). A port-Hamiltonian approach to power network modeling and analysis. European Journal of Control, 19(6), 477–485.
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- Mehrmann, V. and Morandin, R. (2019). Structure-preserving discretization for port-Hamiltonian descriptor systems. 2019 IEEE 58th Conference on Decision and Control (CDC), 6863–6868.