

Numerical Methods

PSLTDSim utilizes a variety of numerical methods to perform integration. Some of the employed methods are coded ‘by hand’, while others utilize Python packages. This appendix is meant to introduce some numerical integration techniques, provide information about two Python functions used to perform numerical integration, compare results of numerical methods via examples, and briefly explain how some dynamic agents utilize the explained techniques.

1.1 Integration Methods

The options included in PSLTDSim to solve the combined swing equation for a new system frequency are Euler, Adams-Bashforth, and Runge-Kutta. Each of these methods are numerical approximations that provide an *approximation* to the solution of an initial value problem. Method equations presented below were adapted from [?].

1.1.1 Euler Method

Of the integration methods available, the Euler method is the simplest. In general terms, to find the next y value given some differential function $f(t, y)$ is

$$y_{n+1} = y_n + f(t_n, y_n)t_s, \quad (1.1)$$

Euler Method

where t_s is desired time step. The next value of y is simply a projection along a line tangent to f at time t . It should be noted that the accuracy of approximation methods is often related to the time step size.

1.1.2 Runge-Kutta Method

Improving on the Euler method, the Runge-Kutta method combines numerous projections as a weighted average to find the next y value. The fourth order four-stage Runge-Kutta method is described in Equation 1.2.

$$\begin{aligned} k_1 &= f(t_n, y_n) \\ k_2 &= f(t_n + t_s/2, y_n + t_s k_1/2) \\ k_3 &= f(t_n + t_s/2, y_n + t_s k_2/2) \\ k_4 &= f(t_n + t_s, y_n + t_s k_3) \\ y_{n+1} &= y_n + t_s(k_1 + 2k_2 + 2k_3 + k_4)/6 \end{aligned} \quad (1.2)$$

Fourth Order Four-Stage Runge-Kutta

It can be seen that k_1 and k_4 are on either side of the interval of approximation defined by the time step t_s , and k_2 and k_3 represent midpoint estimations.

1.1.3 Adams-Bashforth Method

Unlike previously introduced methods, the Adams-Bashforth method requires data from previous time steps. Methods of this nature are sometimes referred to as multistep or predictor-corrector

methods. A two-step Adams-Bashforth method is described in Equation 1.3, however, larger step methods do exist.

$$y_{n+1} = y_n + t_s (1.5f(t_n, y_n) - 0.5f(t_{n-1}, y_{n-1})) \quad (1.3)$$

Two-Step Adams-Bashforth

Regardless of the number of steps, the Adams-Bashforth methods utilize a weighted combination of values similar to the Runge-Kutta method, but using only previously known data.

1.1.4 Trapezoidal Integration

To integrate known values generated each time step, PSLTDSim uses a trapezoidal integration method. Given some value $x(t)$, the trapezoidal method states that

$$\int_{t-t_s}^{t_s} x(t)dt \approx t_s (x(t) + x(t - t_s)) / 2, \quad (1.4)$$

Trapezoidal Integration

where t_s is the time step used between calculated values of x . Visually, this method can be thought of connecting the two y values with a straight line, then calculating the area of the trapezoid formed between.

1.2 Python Functions

To allow for more robust solution methods, two Python functions were incorporated into PSLTDSim. The two used functions are from the Scipy package for scientific computing.

1.2.1 `scipy.integrate.solve_ivp`

The Scipy `solve_ivp` function is capable of numerically integrating ordinary differential equations using a variety of techniques.

- inputs
- operations
- outputs

1.2.2 `scipy.signal.lsim`

The Scipy function that simulates the output from a continuous-time linear system is called `lsim`. Input systems include Laplace transfer functions, zero pole gain form, and state space forms. Regardless of system input, the computation performed utilizes the state space solution that is centered around a matrix exponential.

- inputs
- operations
- outputs

1.3 Method Comparisons via Python Code Examples

To compare the resulting approximates from each method or function described above, a Python script was created. Full code is presented with explanations throughout.

1.3.1 General Approximation Comparisons

The code used to compare the Euler, Adams-Bashforth, and Runge-Kutta method to an exact solution is presented below. Numpy is imported for its math capabilities, such as the exponential function, and Matplotlib is imported to create the resulting plots. Due to the lack of an accepted code listing format for this document, code is presented in figures that may span page breaks.

```

1  """
2  File meant to show numerical integration methods applied via python
3  Structured in a way that is related to the simulation method in PSLTDSim
4
5  lambda is the python equivalent of matlab anonymous functions
6  """
7  # Package Imports
8  import numpy as np
9  import matplotlib.pyplot as plt

```

Figure 1.1: Code package imports.

Each function definition is created as presented in Equations 1.1-1.4. It should be noted that trapezoidal integration is performed after the simulation is run and full data is collected. This choice was made because of the various time steps involved with solution results.

```

10 # Method Definitions
11 def euler(fp, x0, y0, ts):
12     """
13     fp = Some derivative function of x and y
14     x0 = Current x value
15     y0 = Current y value
16     ts = time step
17     Returns y1 using Euler or tangent line method
18     """
19     return y0 + fp(x0,y0)*ts
20
21 def adams2(fp, x0, y0, xN, yN, ts):
22     """
23     fp = Some derivative function of x and y
24     x0 = Current x value
25     y0 = Current y value
26     xN = Previous x value
27     yN = Previous y value
28     ts = time step
29     Returns y1 using Adams-Bashforth two step method

```

```

30     """
31     return y0 + (1.5*fp(x0,y0) - 0.5*fp(xN,yN))*ts
32
33 def rk45(fp, x0, y0, ts):
34     """
35     fp = Some derivative function of x and y
36     x0 = Current x value
37     y0 = Current y value
38     ts = time step
39     Returns y1 using Runge-Kutta method
40     """
41     k1 = fp(x0, y0)
42     k2 = fp(x0 +ts/2, y0+ts/2*k1)
43     k3 = fp(x0 +ts/2, y0+ts/2*k2)
44     k4 = fp(x0 +ts, y0+ts*k3)
45     return y0 + ts/6*(k1+2*k2+2*k3+k4)
46
47 def trapezoidalPost(x,y):
48     """
49     x = list of x values
50     y = list of y values
51     Returns integral of y over x.
52     Assumes full lists / ran post simulation
53     """
54     integral = 0
55     for ndx in range(1,len(x)):
56         integral+= (y[ndx]+y[ndx-1])/2 * (x[ndx]-x[ndx-1])
57     return integral

```

Figure 1.2: Code function definitions.

To only require one file to run all tests, a for loop that cycles through a case number variable was created. Each case defines the case name, simulation start and stop times, number of points to plot, the initial value problem, the exact solution, and the exact integral solution. These equations from each case are further described preceding case results.

```

58 # Case Selection
59 for caseN in range(0,3):
60
61     if caseN == 0:
62         # Trig example
63         caseName = 'Sinusodial Example'
64         tStart = 0
65         tEnd = 1.5
66         numPoints = 6
67         blkFlag = False # for holding plots open
68
69         ic = [0,0] # initial condition x,y

```

```

70     fp = lambda x, y: -2*np.pi*np.cos(2*np.pi*x)
71     f = lambda x,c: -np.sin(2*np.pi*x)+c
72     findC = lambda x,y: y+2*np.pi*np.sin(2*np.pi*x)
73
74     calcInt = 1/(2*np.pi)*np.cos(2*np.pi*1.5)-1/(2*np.pi)
75
76     elif caseN == 1:
77         # Exp example
78         caseName = 'Exponential Example'
79         tStart =0
80         tEnd = 2
81         numPoints = 4
82         blkFlag = False # for holding plots open
83
84         ic = [0,0] # initial condition x,y
85         fp = lambda x, y: np.exp(x)
86         f = lambda x,c: np.exp(x)+c
87         findC = lambda x, y: y-np.exp(x)
88
89         calcInt = np.exp(2)-3 # Calculated integral
90
91     elif caseN == 2:
92         # Log example
93         caseName = 'Logarithmic Example'
94         tStart =1
95         tEnd = 3
96         numPoints = 4
97         blkFlag = True # for holding plots open
98
99         ic = [1,1] # initial condition x,y
100        fp = lambda x, y: 1/x
101        f = lambda x,c: np.log(x)+c
102        findC = lambda x, y: y-np.log(x)
103
104        calcInt = 3*np.log(3) # Calculated integral

```

Figure 1.3: Case definitions.

A current value dictionary `cv` was created to mimic how `PSLTDSim` stores current values. Unlike `PSLTDSim`, the lists used to store values are not initialized to the full length they are expected to be. This requires logged values to be appended to the list after each solution. The reasoning behind this choice was again due to the various time steps involved with solution results.

```

105    # Initialize current value dictionary
106    # Shown to mimic PSLTDSim record keeping
107    cv={
108        't':ic[0],
109        'yE': ic[1],

```

```

110     'yRK': ic[1],
111     'yAB': ic[1],
112 }
113
114 # Calculate time step
115 ts = (tEnd-tStart)/numPoints
116
117 # Initialize running value lists
118 t=[]
119 yE=[]
120 yRK =[]
121 yAB = []
122
123 t.append(cv['t'])
124 yE.append(cv['yE'])
125 yRK.append(cv['yRK'])
126 yAB.append(cv['yAB'])

```

Figure 1.4: Creation of current value dictionary and logging lists.

The entire exact solution is then computed using the calculated ‘f’ function. The code enters a while loop that solves the differential equation for the next y value using the Euler, Runge-Kutta, and Adams-Bashforth methods. Resulting values are logged and time increased.

```

127 # Find C from integrated equation for exact soln
128 c = findC(ic[0], ic[1])
129
130 # Calculate exact solution
131 tExact = np.linspace(tStart,tEnd, 10000)
132 yExact = f(tExact, c)
133
134 # Start Simulation
135 while cv['t']< tEnd:
136
137     # Calculate Euler result
138     cv['yE'] = euler( fp, cv['t'], cv['yE'], ts )
139     # Calculate Runge-Kutta result
140     cv['yRK'] = rk45( fp, cv['t'], cv['yRK'], ts )
141
142     # Calculate Adams-Bashforth result
143     if len(t)>=2:
144         cv['yAB'] = adams2( fp, cv['t'], cv['yAB'], t[-2], yAB[-2], ts )
145     else:
146         # Required to handle first step when a -2 index doesn't exist
147         cv['yAB'] = adams2( fp, cv['t'], cv['yAB'], t[-1], yAB[-1], ts )
148
149     # Log calculated results
150     yE.append(cv['yE'])

```

```
151     yRK.append(cv['yRK'])
152     yAB.append(cv['yAB'])
153
154     # Increment and log time
155     cv['t'] += ts
156     t.append(cv['t'])
```

Figure 1.5: Solution calculations.

When time progresses to the point that the while loop exits, a plot is generated that allows for comparison of the solution approximations.

```
157     # Generate Plot
158     fig, ax = plt.subplots()
159     ax.set_title('Approximation Comparison\n' + caseName)
160
161     #Plot all lines
162     ax.plot(tExact,yExact,
163            c=[0,0,0],
164            linewidth=2,
165            label="Exact")
166     ax.plot(t,yE,
167            marker='o',
168            fillstyle='none',
169            linestyle=':',
170            c=[0.7,0.7,0.7],
171            label="Euler")
172     ax.plot(t,yRK,
173            marker='*',
174            markersize=10,
175            fillstyle='none',
176            linestyle=':',
177            c=[1,0,1],
178            label="RK45")
179     ax.plot(t,yAB,
180            marker='s',
181            fillstyle='none',
182            linestyle=':',
183            c=[0,1,0],
184            label="AB2")
185
186     # Format Plot
187     fig.set_dpi(150)
188     fig.set_size_inches(9, 2.5)
189     ax.set_xlim(min(t), max(t))
190     ax.grid(True, alpha=0.25)
191     ax.legend(loc='best', ncol=2)
192     fig.tight_layout()
```

```

193 plt.show(block = blkFlag)
194 plt.pause(0.00001)

```

Figure 1.6: Result Plotting

Finally, trapezoidal integration is performed on all results and compared to the calculated integral. It should be noted that the exact result ‘only’ uses 10,000 points.

```

195 # Trapezoidal Integration
196 exactI = trapezoidalPost(tExact,yExact)
197 Eint = trapezoidalPost(t,yE)
198 RKint = trapezoidalPost(t,yRK)
199 ABint = trapezoidalPost(t,yAB)
200
201 print("\nMethod: Trapezoidal Int\t Absolute Error from calculated")
202 print("Exact: \t%.9f\t%.9f" % (exactI ,abs(calcInt-exactI)))
203 print("RK4: \t%.9f\t%.9f" % (RKint,abs(calcInt-RKint)))
204 print("AB2: \t%.9f\t%.9f" % (ABint,abs(calcInt-ABint)))
205 print("Euler: \t%.9f\t%.9f" % (Eint,abs(calcInt-Eint)))

```

Figure 1.7: Trapezoidal integration and result printing.

Sinusoidal Results

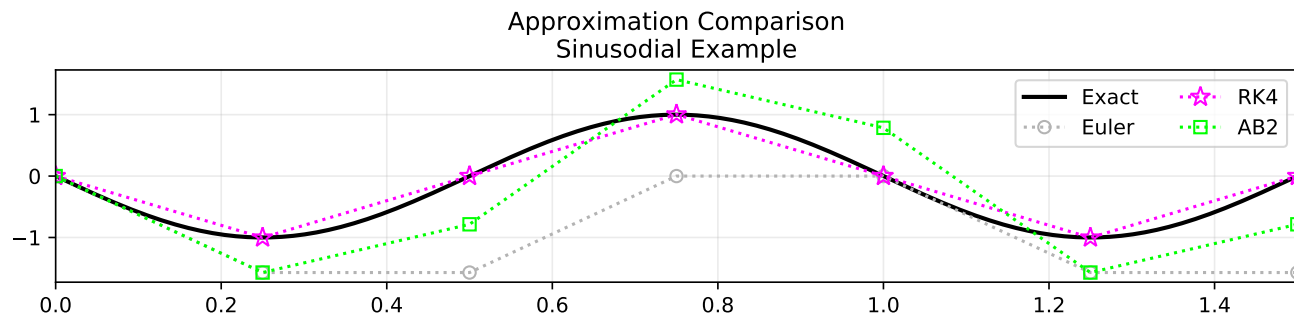


Figure 1.8: Approximation comparison of a sinusoidal function.

Exponential Results

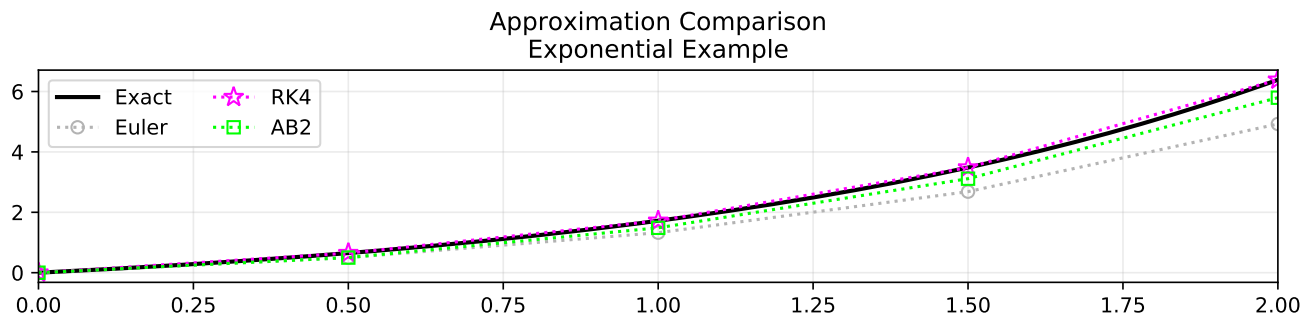


Figure 1.9: Approximation comparison of an exponential function.

Logarithmic Results

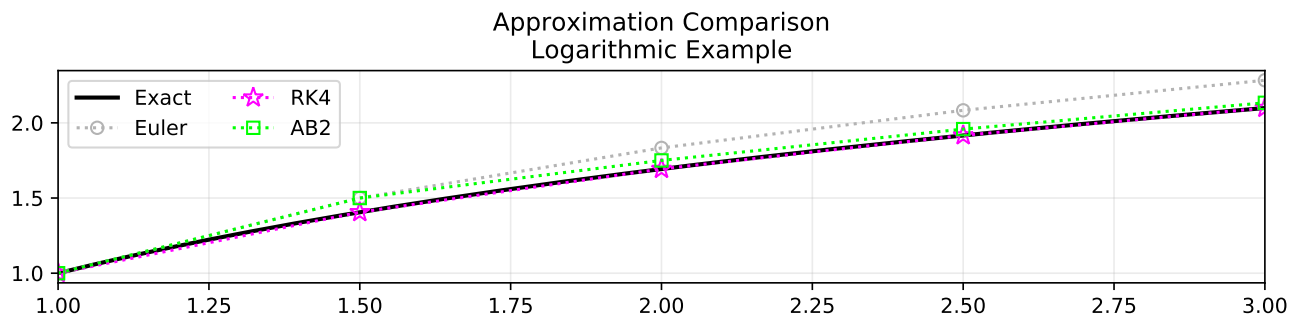


Figure 1.10: Approximation comparison of a logarithmic function.

1.3.2 Python Approximation Comparisons

The code used to compare the Python `lsim` and `solve_ivp` methods to the exact and fourth order Runge-Kutta method is presented below. The code is very similar to the previously discussed comparison code and begins with package imports and method definitions. The `solve_ivp` function is imported from the `integrate` methods of `Scipy`, while the `lsim` function is part of the `signal` collection of functions.

```

1  # Package Imports
2  import numpy as np
3  import matplotlib.pyplot as plt
4  from scipy.integrate import solve_ivp
5  from scipy import signal
6
7  # Method Definitions
8  def rk45(fp, x0, y0, ts):
9      """
10     fp = Some derivative function of x and y
11     x0 = Current x value
12     y0 = Current y value

```

```

13     ts = time step
14     Returns y1 using Runge-Kutta method
15     """
16     k1 = fp(x0, y0)
17     k2 = fp(x0 +ts/2, y0+ts/2*k1)
18     k3 = fp(x0 +ts/2, y0+ts/2*k2)
19     k4 = fp(x0 +ts, y0+ts*k3)
20     return y0 + ts/6*(k1+2*k2+2*k3+k4)
21
22 def trapezoidalPost(x,y):
23     """
24     x = list of x values
25     y = list of y values
26     Returns integral of y over x.
27     Assumes full lists / ran post simulation
28     """
29     integral = 0
30     for ndx in range(1,len(x)):
31         integral+= (y[ndx]+y[ndx-1])/2 * (x[ndx]-x[ndx-1])
32     return integral

```

Figure 1.11: Package imports and method definitions.

Case definitions were similar to the previous example with the addition of an lti system definition. The transfer function was used as input to create an lti system. Specifically, this input consisted of the numerator and denominator of descending \$ powers. Numerous transforms and calculus based mathematical methods were employed to calculate the exact function and exact integral. In the third order system case, partial fraction expansion was required for a ‘simpler’ equation. Specific steps are described in the following case result sections.

```

33
34 # Case Selection
35 for caseN in range(0,3):
36
37     if caseN == 0:
38         # step input Integrator example
39         caseName = 'Step Input Integrator Example'
40         tStart =0
41         tEnd = 4
42         numPoints = 4
43         blkFlag = False # for holding plots open
44
45         U = 1
46         initState = 0
47         ic = [0,initState] # initial condition x,y
48         fp = lambda x, y: 1
49         f = lambda x, c: x+c
50         findC = lambda x, y: y-x

```

```

51     system = signal.lti([1],[1,0])
52
53
54     calcInt = 0.5*(tEnd**2) # Calculated integral
55
56 elif caseN == 1:
57     # step input Low pass example
58     caseName = 'Step Input Low Pass Example'
59     tStart = 0
60     tEnd = 2
61     numPoints = 4
62     blkFlag = False # for holding plots open
63
64     A = 0.25
65     U = 1.0
66     initState = 0
67     ic = [0,initState] # initial condition x,y
68     fp = lambda x, y: 1/A*np.exp(-x/A)# via table
69     f = lambda x, c: -np.exp(-x/A) +c
70     findC = lambda x, y : y+np.exp(-x/A)
71
72     system = signal.lti([1],[A,1])
73
74     calcInt = tEnd + A*np.exp(-tEnd/A)-A # Calculated integral
75
76 else:
77     # step multi order system
78     caseName = 'Step Input Third Order System Example'
79     tStart = 0
80     tEnd = 5
81     numPoints = 10
82     blkFlag = True # for holding plots open
83
84     U = 1
85     T0 = 0.4
86     T2 = 4.5
87     T1 = 5
88     T3 = -1
89     T4 = 0.5
90
91     alphaNum = (T1*T3)
92     alphaDen = (T0*T2*T4)
93     alpha = alphaNum/alphaDen
94
95     num = alphaNum*np.array([1, 1/T1+1/T3, 1/(T1*T3)])
96     den = alphaDen*np.array([1, 1/T4+1/T0+1/T2, 1/(T0*T4)+1/(T2*T4)+1/(T0*T2),
97         ↪ 1/(T0*T2*T4)])

```

```

98     # PFE
99     A = ((1/T1-1/T0)*(1/T3-1/T0))/((1/T2-1/T0)*(1/T4-1/T0))
100    B = ((1/T1-1/T2)*(1/T3-1/T2))/((1/T0-1/T2)*(1/T4-1/T2))
101    C = ((1/T1-1/T4)*(1/T3-1/T4))/((1/T0-1/T4)*(1/T2-1/T4))
102
103    initState = 0 # for steady state start
104    ic = [0,0] # initial condition x,y
105    fp = lambda x, y: alpha*(A*np.exp(-x/T0)+B*np.exp(-x/T2)+C*np.exp(-x/T4))
106    f = lambda x, c: alpha*(-T0*A*np.exp(-x/T0)-T2*B*np.exp(-x/T2)-T4*C*np.exp(-x/T4))+c
107    findC = lambda x, y : alpha*(A*T0+B*T2+C*T4)
108
109    system = signal.lti(num,den)
110
111    c = findC(ic[0], ic[1])
112    calcInt = (
113        alpha*A*T0**2*np.exp(-tEnd/T0) +
114        alpha*B*T2**2*np.exp(-tEnd/T2) +
115        alpha*C*T4**2*np.exp(-tEnd/T4) +
116        c*tEnd -
117        alpha*(A*T0**2+B*T2**2+C*T4**2)
118    )# Calculated integral

```

Figure 1.12: Comparison case definitions.

Initial conditions and log list initializations were performed in a similar manner as the previous example. An additional xLS variable was required to track the states associated with the lsim function.

```

119    # Initialize current value dictionary
120    # Shown to mimic PSLTDSim record keeping
121    cv={
122        't':ic[0],
123        'yRK': ic[1],
124        'ySI': ic[1],
125        'yLS': ic[1],
126    }
127
128    # Calculate time step
129    ts = (tEnd-tStart)/numPoints
130
131    # Initialize running value lists
132    t=[]
133    yRK = []
134    # solve ivp
135    ySI = []
136    tSI = []
137    # lsim
138    yLS = []

```

```

139     xLS = [] # required to track state history
140
141     t.append(cv['t'])
142     yRK.append(cv['yRK'])
143     yLS.append(cv['yLS'])
144     xLS.append(cv['yLS'])

```

Figure 1.13: Current and logging value initializations.

The exact solution and Runge-Kutta methods were handled as before, but the Python function inputs require slightly different function input. The lsim and solve_ivp outputs also require slightly different handling as their output is not just a single value.

```

145     # Find C from integrated equation for exact soln
146     c = findC(ic[0], ic[1])
147
148     # Calculate exact solution
149     tExact = np.linspace(tStart, tEnd, 10000)
150     yExact = f(tExact, c)
151
152     # Start Simulation
153     while cv['t'] < tEnd:
154
155         # Calculate Runge-Kutta result
156         cv['yRK'] = rk45( fp, cv['t'], cv['yRK'], ts )
157
158         # Runge-Kutta 4(5) via solve IVP.
159         soln = solve_ivp(fp, (cv['t'], cv['t']+ts), [cv['ySI']])
160
161         # lsim solution
162         if cv['t'] > 0:
163             tout, ylsim, xlsim = signal.lsim(system, [U,U], [0,ts], xLS[-1])
164         else:
165             tout, ylsim, xlsim = signal.lsim(system, [U,U], [0,ts], initState)
166
167         # Log calculated results
168         yRK.append(cv['yRK'])
169
170         # handle solve_ivp output data
171         ySI += list(soln.y[-1])
172         tSI += list(soln.t)
173         cv['ySI'] = ySI[-1] # ensure correct cv
174
175         # handle lsim output data
176         cv['yLS'] = ylsim[-1]
177         yLS.append(cv['yLS'])
178         xLS.append(xlsim[-1]) # this is the state
179

```

```
180     # Increment and log time
181     cv['t'] += ts
182     t.append(cv['t'])
```

Figure 1.14: Exact and approximate solution computations.

Once the simulation is complete, plotting and trapezoidal integration was carried out in the same manner as previously discussed.

```
183     # Generate Plot
184     fig, ax = plt.subplots()
185     ax.set_title('Approximation Comparison\n' + caseName)
186
187     #Plot all lines
188     ax.plot(tExact,yExact,
189             c=[0,0,0],
190             linewidth=2,
191             label="Exact")
192     ax.plot(t,yRK,
193             marker='*',
194             markersize=10,
195             fillstyle='none',
196             linestyle=':',
197             c=[1,0,1],
198             label="RK45")
199     ax.plot(tSI,ySI,
200             marker='x',
201             markersize=10,
202             fillstyle='none',
203             linestyle=':',
204             c=[1,.647,0],
205             label="solve_ivp")
206     ax.plot(t,yLS,
207             marker='+',
208             markersize=10,
209             fillstyle='none',
210             linestyle=':',
211             c="#17becf",
212             label="lsim")
213
214     # Format Plot
215     fig.set_dpi(150)
216     fig.set_size_inches(9, 2.5)
217     ax.set_xlim(min(t), max(t))
218     ax.grid(True, alpha=0.25)
219     ax.legend(loc='best', ncol=2)
220     fig.tight_layout()
```

```

221 plt.show(block = blkFlag)
222 plt.pause(0.00001)

```

Figure 1.15: Result plotting.

```

223 # Trapezoidal Integration
224 exactI = trapezoidalPost(tExact,yExact)
225 SIint = trapezoidalPost(tSI,ySI)
226 RKint = trapezoidalPost(t,yRK)
227 LSint = trapezoidalPost(t,yLS)
228
229 print("\nMethod: Trapezoidal Int\t Absolute Error from calculated")
230 print("Exact: \t%.9f\t%.9f" % (exactI ,abs(calcInt-exactI)))
231 print("RK4: \t%.9f\t%.9f" % (RKint,abs(calcInt-RKint)))
232 print("SI: \t%.9f\t%.9f" % (SIint,abs(calcInt-SIint)))
233 print("lsim: \t%.9f\t%.9f" % (LSint,abs(calcInt-LSint)))

```

Figure 1.16: Trapezoidal integration comparison calculations.

Integrator Results

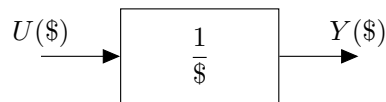


Figure 1.17: Integrator block.

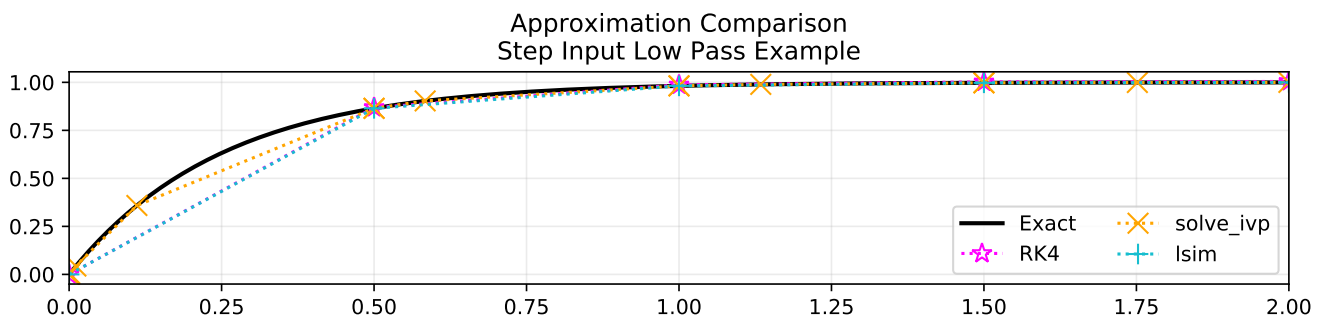


Figure 1.18: Approximation comparison of an integrator block.

Low Pass Results

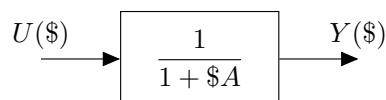


Figure 1.19: Low pass filter block.

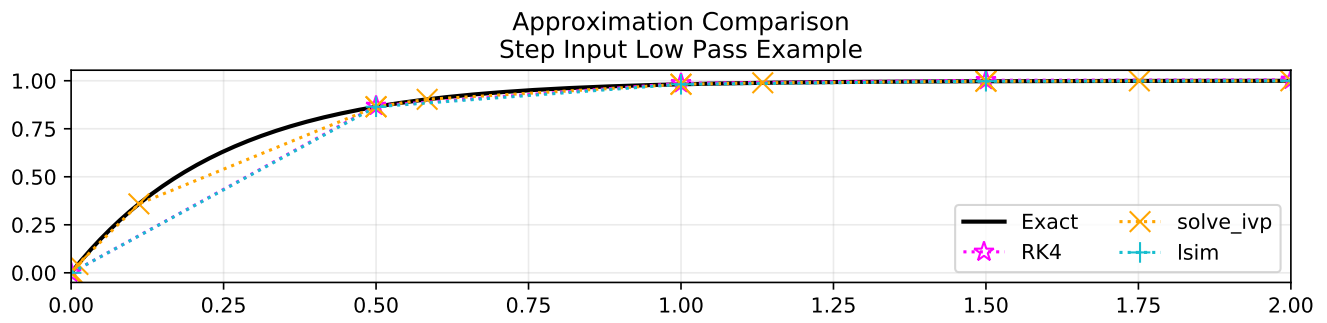


Figure 1.20: Approximation comparison of a low pass filter block.

Third Order System Results

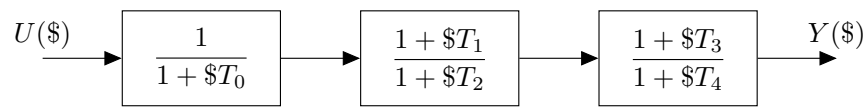


Figure 1.21: Third order system block diagram.

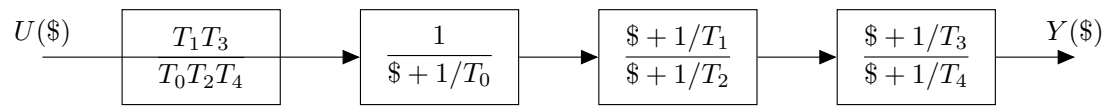


Figure 1.22: Modified third order system block diagram.

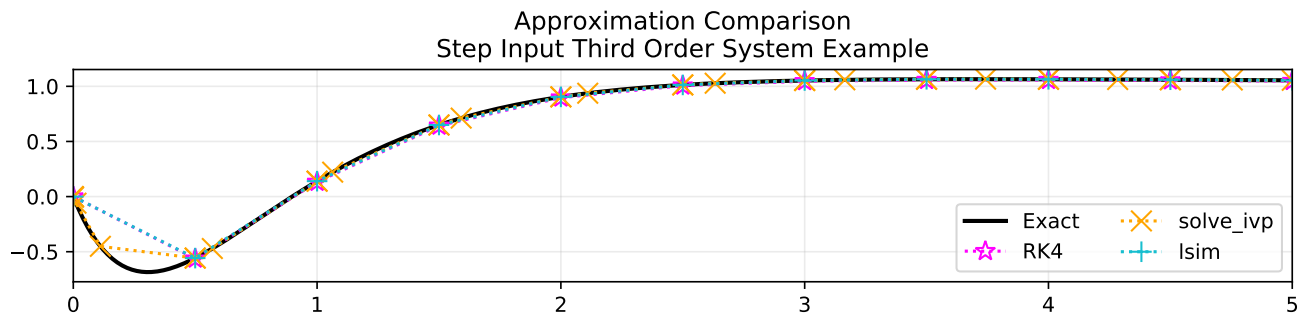


Figure 1.23: Approximation comparison of third order system.

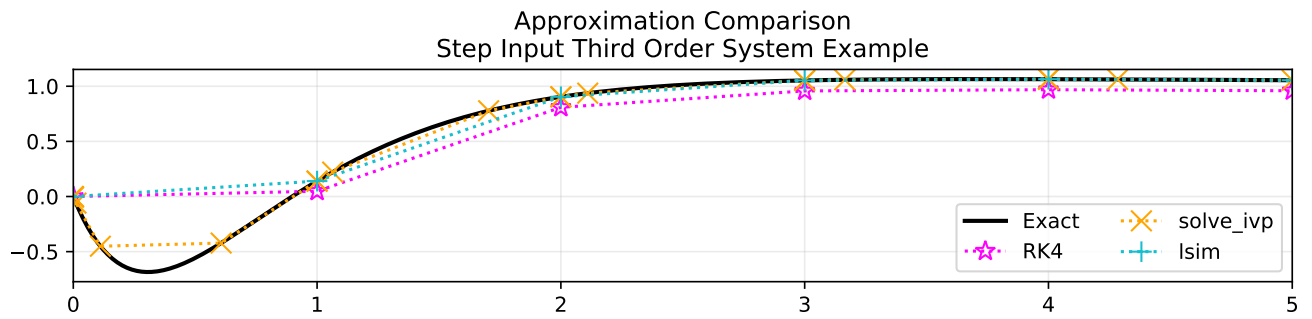


Figure 1.24: Third order system using 1 second time step.

1.4 Dynamic Agent Numerical Utilizations

This section is meant to better describe the handling of numerical methods by specific agents in PSLTDSim.

1.4.1 Window Integrator

The window integrator agent used by balancing authority agents that integrate ACE applies the trapezoidal integration technique. As this agent is relatively simple, a full python definition shown in Figure 1.25 and explained below.

```

1  class WindowIntegratorAgent(object):
2      """A window integrator that initializes a history of window
3      values, then updates the total window area each step."""
4
5      def __init__(self, mirror, length):
6          # Retain Inputs / mirror reference
7          self.mirror = mirror
8          self.length = length # length of window in seconds
9
10         self.windowSize = int(self.length / self.mirror.timeStep)
11
12         self.window = [0.0]*self.windowSize
13         self.windowNDX = -1 # so first step index points to 0
14
15         self.cv = {
16             'windowInt' : 0.0,
17             'totalInt' : 0.0,
18         }
19
20     def step(self, curVal, preVal):
21         # calculate current window Area, return value
22         self.windowNDX += 1
23         self.windowNDX %= self.windowSize
24
25         oldVal = self.window[self.windowNDX]
26         newVal = (curVal + preVal)/ 2.0 * self.mirror.timeStep
27
28         self.window[self.windowNDX] = newVal
29         self.cv['windowInt'] += newVal - oldVal
30         self.cv['totalInt'] += newVal
31
32         return self.cv['windowInt']

```

Figure 1.25: Window integrator definition.

The agent is initialized by any agent that is desired to perform window integration. Required input parameters are a reference to the system mirror and window length in seconds. The reference to

the system mirror is stored and a list of place holder values is created that is the length of the integration window in seconds, divided by the selected time step. This division result is cast into an integer as lists cannot have float value lengths. This list of history values is not required for integration, but it can be used to verify the correct operation of the integrator. A window index is created with an initial index of negative one so that during the first step, the index correctly points to list item zero. A current value dictionary `cv` is created to keep track of most recent window integration and total integration values.

The parent agent is responsible for calling the window integrator step function each time step with current and previous values of integration focus. The window index variable is incremented by one, and then the modulo operator is used to ensure the index always points to a location that exists inside the list of history values. The value located at the current index value is stored as `oldVal` and later subtracted from the current window integration value. The integral between the two passed in values is calculated using the trapezoidal method and stored as `newVal`. This `newVal` is then stored in the window integrator history value list at the current index, and added to both the current value for window and total integration. The agent step ends by returning the current value of the window integrator.

1.4.2 Combined Swing Equation

The full code for the combined swing equation is presented in Figure 1.26. The function first checks if frequency effects should be accounted for, and then calculates the PU values required for computation of $\dot{\omega}_{sys}$ (`fdot` in the code). The calculated `fdot` is used by the Adams-Bashforth and Euler solution methods if specified by the user. If the chosen integration method is 'rk45', a Runge-Kutta 4(5) method included in `solve_ivp` is used instead. While the Euler and Adams-Bashforth methods return only the next y value, the `solve_ivp` method returns more output variables that must be properly handled.

```

1  def combinedSwing(mirror, Pacc):
2      """Calculates fdot, integrates to find next f, calculates deltaF.
3      Pacc in MW, f and fdot are PU
4      """
5
6      # Handle frequency effects option
7      if mirror.simParams['freqEffects'] == 1:
8          f = mirror.cv['f']
9      else:
10         f = 1.0
11
12     PaccPU = Pacc/mirror.Sbase # for PU value
13     HsysPU = mirror.cv['Hsys']/mirror.Sbase # to enable variable inertia
14     deltaF = 1.0-mirror.cv['f'] # used for damping
15
16     # Swing equation numerical solution
17     fdot = 1/(2*HsysPU)*(PaccPU/f - mirror.Dsys*deltaF)
18     mirror.cv['fdot'] = fdot
19
20     # Adams Bashforth
21     if mirror.simParams['integrationMethod'].lower() == 'ab':

```

```

22     mirror.cv['f'] = f + 1.5*mirror.timeStep*fdot -
        ↪ 0.5*mirror.timeStep*mirror.r_fdot[mirror.cv['dp']-1]
23
24     # scipy.integrate.solve_ivp
25     elif mirror.simParams['integrationMethod'].lower() == 'rk45':
26         tic = time.time() # begin dynamic agent timer
27
28         c = [HsysPU, PaccPU, mirror.Dsys, f] # known variables in swing eqn
29         cSwing = lambda t, y: 1/(2*c[0])*(c[1]/y - c[2]*(1-c[3]))
30         soln = solve_ivp(cSwing, [0, mirror.timeStep], [f])
31         mirror.cv['f'] = float(soln.y[-1][-1]) # set current freq to last value
32
33         mirror.IVPTIME += time.time()-tic # accumulate and end timer
34
35         # Euler method - chosen by default
36     else:
37         mirror.cv['f'] = mirror.cv['f'] + (mirror.timeStep*fdot)
38
39         # Log values
40         # NOTE: deltaF changed 6/5/19 to more useful 1-f
41         deltaF = 1.0 - mirror.cv['f']
42         mirror.cv['deltaF'] = deltaF

```

Figure 1.26: Combined swing function definition.

1.4.3 Governor and Filter Agents

The lsim function was chosen for governor and filter dynamic calculation. This was meant to enable a consistent solution method for these agent types.

Laplace to State Space Transforms

As state space systems are not unique, and the handling of states is of vital importance when using state space methods, the input system to the lsim function was chosen to be a known state space system. This avoided verifying the automatic transform from a transfer function to a state space system. Examples of how PSLTDSim converted various transfer functions to state space models are presented below. While only first order models are shown, automatic transformation may include gains that change how states are handled.

Integrator Example Basic integrator to SS

$$\frac{Y(\$)}{U(\$)} = \frac{1}{s} \quad (1.5)$$

Integrator Transfer Function to State Space

Low Pass Filter Example low pass to SS

$$\frac{Y(\$)}{U(\$)} = \frac{1}{1 + \$A} \quad (1.6)$$

Low Pass Transfer Function to State Space

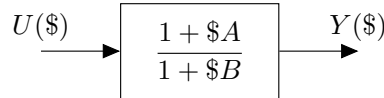
Lead-Lag Example lead-lag to SS

Figure 1.27: Lead-lag filter block.

$$\frac{Y(\$)}{U(\$)} = \frac{1 + \$A}{1 + \$B} \quad (1.7)$$

Lead-Lag Transfer Function to State Space

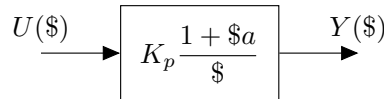
PI Controller Example PI to SS

Figure 1.28: PI filter block.

$$\frac{Y(\$)}{U(\$)} = K_p \frac{1 + \$a}{\$} \quad (1.8)$$

PI Transfer Function to State Space

Integrator Wind Up

Non-linear system behavior must be handled outside of, or in between, the lsim solution as lsim only handles linear simulation. A common non-linear action is output limiting. An issue may arise when limiting a pure integrator and not addressing integrator wind up. The method for handling wind up is to check specific state and output values, then adjust any required variables.

Pure Time Delay

To Achieve a pure time delay....

Combined System Comparisons

To allow for a variety of governor models without rewriting code, the technique of using a sequence of individual blocks for each part of a specific model was employed in the current governor models. Modeling differences due to interaction of states in multi-order systems represented by a series of single order systems was explored by creating two equivalent systems and simulating one using a combined multi-order transfer function, and the other a series of single blocks.