

APPENDIX

A. Intermediate matrices for the state-space model

$$\mathbf{A}_{11} = \begin{bmatrix} -\Gamma^{-1} & -\Gamma^{-1}\mathbf{K}_I & -\Gamma^{-1}\mathbf{K}_P\hat{\mathbf{T}}_{\text{FL},\text{B}}\underline{\mathbf{E}}_G\underline{\mathbf{E}}_G^T & \mathbf{O} \\ \mathbf{O} & \mathbf{O} & \hat{\mathbf{T}}_{\text{FL},\text{B}}\underline{\mathbf{E}}_G\underline{\mathbf{E}}_G^T & \mathbf{O} \\ \hat{\mathbf{T}}_{\text{B},\text{FL}} & \mathbf{O} & -\mathbf{T}_{\text{B},\text{L}}\mathbf{D}_{\text{L}}^{-1}\mathbf{T}_{\text{L},\text{A}}\underline{\mathbf{L}}(\mathcal{G}, \mathbf{W}_p)\mathbf{T}_{\text{A},\text{B}} & \mathbf{T}_{\text{B},\text{SF}} \\ \mathbf{O} & \mathbf{O} & -\underline{\mathbf{M}}_{\text{SF}}^{-1}\mathbf{T}_{\text{SF},\text{A}}\underline{\mathbf{L}}(\mathcal{G}, \mathbf{W}_p)\mathbf{T}_{\text{A},\text{B}} & -\underline{\mathbf{M}}_{\text{SF}}^{-1}\mathbf{D}_{\text{SF}} \end{bmatrix} \quad (42)$$

$$\mathbf{A}_{12} = \text{col}(\mathbf{O}, \mathbf{O}, -\mathbf{T}_{\text{B},\text{L}}\mathbf{D}_{\text{L}}^{-1}\mathbf{T}_{\text{L},\text{A}}\underline{\mathbf{L}}(\mathcal{G}, \mathbf{W}_p)\mathbf{T}_{\text{A},\text{FL}}, \mathbf{O}) \quad (43)$$

$$\mathbf{A}_{21} = \text{row}(\mathbf{D}_{\text{FL}} - \Gamma^{-1}\mathbf{M}_{\text{FL}}, -\Gamma^{-1}\mathbf{M}_{\text{FL}}\mathbf{K}_I, -\Gamma^{-1}\mathbf{M}_{\text{FL}}\mathbf{K}_P\hat{\mathbf{T}}_{\text{FL},\text{B}}\underline{\mathbf{E}}_G\underline{\mathbf{E}}_G^T + \mathbf{T}_{\text{FL},\text{A}}\underline{\mathbf{L}}(\mathcal{G}, \mathbf{W}_p)\mathbf{T}_{\text{A},\text{B}}, \mathbf{O}) \quad (44)$$

$$\mathbf{A}_{22} = \mathbf{T}_{\text{FL},\text{A}}\underline{\mathbf{L}}(\mathcal{G}, \mathbf{W}_p)\mathbf{T}_{\text{A},\text{FL}} \quad (45)$$

$$\text{with } \mathbf{W}_p = \mathbf{B}_V \frac{\partial \sin(\underline{\mathbf{E}}_G^T \mathbf{T}_A^T \boldsymbol{\alpha}^0)}{\partial (\underline{\mathbf{E}}_G^T \mathbf{T}_A^T \boldsymbol{\alpha}^0)}.$$

B. Notation of some matrices

TABLE I
NOTATION OF SOME MATRICES.

Matrix	Expression
\mathbf{T}	$\text{row}(-\mathbf{1}_{ \mathcal{V}_{\text{FL}} + \mathcal{V} }, \mathbf{I}_{ \mathcal{V}_{\text{FL}} + \mathcal{V} }) \in \mathbb{R}^{(\mathcal{V}_{\text{FL}} + \mathcal{V}) \times (\mathcal{V}_{\text{FL}} + \mathcal{V})}$
\mathbf{T}_{SF}	Submatrix of \mathbf{T} consisting of columns corresponding to \mathcal{V}_{SF}
\mathbf{T}_{L}	Submatrix of \mathbf{T} consisting of columns corresponding to \mathcal{V}_{L}
$\hat{\mathbf{T}}_{\text{FL}}$	Submatrix of \mathbf{T} consisting of columns corresponding to \mathcal{V}_{FL} (multiplying $\hat{\boldsymbol{\theta}}_{\text{FL}}$)
\mathbf{T}_{FL}	Submatrix of \mathbf{T} consisting of columns corresponding to \mathcal{V}_{FL} (multiplying $\boldsymbol{\theta}_{\text{FL}}$)
\mathbf{T}_{A}	$\text{diag}(\text{col}(\mathbf{I}_{ \mathcal{V}_{\text{SF}} + \mathcal{V}_{\text{L}} }, \mathbf{O}_{ \mathcal{V}_{\text{FL}} \times (\mathcal{V}_{\text{SF}} + \mathcal{V}_{\text{L}})}), \mathbf{I}_{ \mathcal{V}_{\text{FL}} })$
\mathbf{T}_{B}	$\text{row}(\mathbf{T}_{\text{SF}}, \mathbf{T}_{\text{L}}, \hat{\mathbf{T}}_{\text{FL}})$
\mathbf{T}_{C}	$\text{row}(\mathbf{T}_{\text{SF}}, \mathbf{T}_{\text{L}})$
\mathbf{T}_{DS}	$\text{row}(\mathbf{I}_{ \mathcal{V}_{\text{SF}} }, \mathbf{O}_{ \mathcal{V}_{\text{SF}} \times \mathcal{V}_{\text{FL}} })$
\mathbf{T}_{DL}	$\text{row}(\mathbf{O}_{ \mathcal{V}_{\text{L}} \times \mathcal{V}_{\text{SF}} }, \mathbf{I}_{ \mathcal{V}_{\text{L}} }, \mathbf{O}_{ \mathcal{V}_{\text{L}} \times \mathcal{V}_{\text{FL}} })$
\mathbf{T}_{D}	$\text{col}(\text{row}(\mathbf{I}_{ \mathcal{V}_{\text{SF}} }, \mathbf{O}_{ \mathcal{V}_{\text{SF}} \times (\mathcal{V}_{\text{L}} + \mathcal{V}_{\text{FL}})}, \text{row}(\mathbf{O}_{ \mathcal{V}_{\text{FL}} \times \mathcal{V}_{\text{SF}} + \mathcal{V}_{\text{L}} }, \mathbf{I}_{ \mathcal{V}_{\text{FL}} }))$
$\hat{\mathbf{T}}_{\text{D}}$	$\text{diag}(\text{row}(\mathbf{I}_{ \mathcal{V}_{\text{SF}} }, \mathbf{I}_{ \mathcal{V}_{\text{SF}} }), \mathbf{I}_{ \mathcal{V}_{\text{L}} - \mathcal{V}_{\text{SL}} }, \text{row}(\mathbf{I}_{ \mathcal{V}_{\text{FL}} }, \mathbf{I}_{ \mathcal{V}_{\text{FL}} }))$
\mathbf{T}_{SL}	$\text{col}(\text{row}(\mathbf{I}_{ \mathcal{V}_{\text{SF}} }, \mathbf{O}_{ \mathcal{V}_{\text{SF}} \times \mathcal{V}_{\text{FL}} }), \mathbf{O}_{(\mathcal{V}_{\text{L}} - \mathcal{V}_{\text{SL}}) \times \mathcal{V}_{\text{SL}} }, \text{row}(\mathbf{O}_{ \mathcal{V}_{\text{FL}} \times \mathcal{V}_{\text{SF}} }, \mathbf{I}_{ \mathcal{V}_{\text{FL}} }))$
\mathbf{T}_1	$\text{col}(\mathbf{I}_{ \mathcal{E}_{\text{SF}} }, \mathbf{O}_{ \mathcal{E}_{\text{L}} \times \mathcal{E}_{\text{SF}} })$
\mathbf{T}_2	$\text{col}(\mathbf{O}_{ \mathcal{E}_{\text{SF}} \times \mathcal{E}_{\text{L}} }, \mathbf{I}_{ \mathcal{E}_{\text{L}} }) \in \mathbb{R}^{(\mathcal{E}_{\text{SF}} + \mathcal{E}_{\text{L}}) \times \mathcal{E}_{\text{L}} }$
\mathbf{T}_3	$\text{col}(\mathbf{O}_{2 \mathcal{V}_{\text{FL}} \times (\mathcal{V} -1)}, \mathbf{I}_{ \mathcal{V} -1}, \mathbf{O}_{(\mathcal{V}_{\text{SF}} -1) \times (\mathcal{V} -1)})$
\mathbf{T}_4	$\text{col}(\mathbf{O}_{2 \mathcal{V}_{\text{FL}} \times (\mathcal{V} + \mathcal{V}_{\text{SF}} -2)}, \mathbf{I}_{ \mathcal{V} + \mathcal{V}_{\text{SF}} -2})$

C. Linear matrices in the reformulation of BMI

$$\tilde{F}_1(\tilde{\mathbf{Y}}) = -\tilde{\mathbf{A}}_{\text{b}}^T \mathbf{E}_{\text{G}} \tilde{\mathbf{B}} \begin{matrix} (i,j) \in \mathcal{E}_{\text{L}} \\ \left\{ \begin{bmatrix} \frac{1}{d_i} \tilde{\mathbf{Y}}_{23}^{ij,k,0} - \frac{1}{d_j} \tilde{\mathbf{Y}}_{23}^{ij,k,1} \dots \\ \vdots \\ \ddots \end{bmatrix} \right\} \end{matrix} \quad (46)$$

$$F_1(\mathbf{Y}) = -\mathbf{A}_{\text{b}}^T \mathbf{E}_{\text{G},4} \mathbf{B}_{\text{SF}} \begin{matrix} (i,j) \in \mathcal{E}_{\text{SF}} \\ \left\{ \begin{bmatrix} -\frac{1}{d_j} \mathbf{Y}_{23}^{ij,k,1} + \frac{1}{m_i} \mathbf{Y}_{23}^{ij,k,0} \dots \\ \vdots \\ \ddots \end{bmatrix} \right\} \end{matrix} \quad (47)$$

Note that in \mathbf{E}_{G} , entries for branch $(i, j) \in \mathcal{E}_{\text{L}}$ are assigned 1 and -1 for buses i and j , respectively. $\frac{1}{m_i} = 0$ if $i = i_0$ and $m'_i = m_i$ otherwise.

D. The dual problem in DSOS

To write the dual problem of (38), we first reformulate it into a more canonical form. By rearranging optimization variables in \mathcal{X} as a block diagonal matrices:

$$\tilde{\mathbf{X}} = \text{diag} \left(\text{diag}(\mathbf{z}), \text{diag}(\mathbf{T}_{\text{E}} \mathbf{p}_{\text{in}}^0), \text{diag}(\Re(\hat{\mathbf{u}})), \text{diag}(\Im(\hat{\mathbf{u}})), \begin{pmatrix} \text{diag}(\hat{\mathbf{u}}), \mathbf{X}, \mathbf{Z}_{\text{PD}}, \mathbf{U}_{\text{PSD1},ij}, \mathbf{U}_{\text{PSD2},ij}, \\ \tilde{\mathbf{Y}}^{ij,k,0}, \tilde{\mathbf{Y}}^{ij,k,1}, \mathbf{Y}^{ij,k,0}, \mathbf{Y}^{ij,k,1}, \mathbf{Z}^{ij} \end{pmatrix} \right) \quad (48)$$

where $\text{diag}(\mathbf{V})$ is not needed for $\tilde{\mathbf{X}}$ since they are contained in $\mathbf{U}_{\text{PSD1},ij}$. Then (38) can be rewritten as

$$\min_{\tilde{\mathbf{X}}} \text{Tr}(\mathbf{B} \mathbf{B}^T \mathbf{X}) \quad (49a)$$

$$\text{s.t. } \text{Tr}(\tilde{\mathbf{A}}_i \tilde{\mathbf{X}}) \succeq_i \tilde{b}_i \quad \forall i \in \mathcal{I} = \mathcal{I}_1 \cup \mathcal{I}_2 \quad (49b)$$

$$\text{Tr}(\mathbf{N}_{\text{x}}^{(k)T} \mathbf{v}_{\text{x},i} \mathbf{v}_{\text{x},i}^T \mathbf{N}_{\text{x}}^{(k)} \mathbf{X}) > 0 \quad \forall i \in \{1, \dots, \dim^2(\mathbf{A})\} \quad (49c)$$

$$\text{Tr}(\mathbf{N}_{\text{z}}^{(k)T} \mathbf{v}_{\text{z},i} \mathbf{v}_{\text{z},i}^T \mathbf{N}_{\text{z}} \mathbf{Z}_{\text{PD}}) > 0 \quad \forall i \in \{1, \dots, |\mathcal{E}_{\text{L},2}|^2\} \quad (49d)$$

$$[\tilde{\mathbf{X}}]_j \succ_j 0 \quad \forall j \in \mathcal{J}_1 \cup \mathcal{J}_3 \setminus \{j_1, j_2\} \quad (49e)$$

$$[\tilde{\mathbf{X}}]_j \in \mathbb{R} \quad \forall j \in \mathcal{J}_2 \quad (49f)$$

$$\mathbf{X} \in \mathbb{S}^{\dim(\mathbf{A})}, \mathbf{Z}_{\text{PD}} \in \mathbb{S}^{|\mathcal{E}_{\text{L},2}|} \quad (49g)$$

where “ \succeq_i ” equals “ \geq ” for $i \in \mathcal{I}_1$ and “ \succeq_i ” equals “ $=$ ” for $i \in \mathcal{I}_2$; “ \succ_j ” equals “ \geq ” for $j \in \mathcal{J}_1$, “ \geq or “ \leq ” for $j \in \mathcal{J}_2$, “ \succeq ” for $j \in \mathcal{J}_3$, and “ \succ ” for $j \in \{j_1, j_2\}$; $[\tilde{\mathbf{X}}]_j$ denotes scalar entries of vector variables in $\tilde{\mathbf{X}}$, indexed by $j \in \mathcal{J}_1 \cup \mathcal{J}_2$, and $[\tilde{\mathbf{X}}]_j$ denotes matrix variables in $\tilde{\mathbf{X}}$, indexed by $j \in \mathcal{J}_3 \cup \{j_1, j_2\}$; and $[\tilde{\mathbf{X}}]_{j_1} = \mathbf{X}$ and $[\tilde{\mathbf{X}}]_{j_2} = \mathbf{Z}_{\text{PD}}$. Then the dual of (49) is

$$\max_{\tilde{\mathbf{y}}, \tilde{\boldsymbol{\alpha}}_{\text{x}}, \tilde{\boldsymbol{\alpha}}_{\text{z}}} \sum_{i \in \mathcal{I}} \tilde{y}_i \tilde{b}_i \quad (50a)$$

$$\text{s.t. } \tilde{y}_i \geq 0 \quad \forall i \in \mathcal{I}_1 \quad (50b)$$

$$\tilde{y}_i \in \mathbb{R} \quad \forall i \in \mathcal{I}_2 \quad (50c)$$

$$\tilde{\boldsymbol{\alpha}}_{\text{x},i} > 0 \quad \forall i \in \{1, \dots, \dim^2(\mathbf{A})\} \quad (50d)$$

$$\tilde{\boldsymbol{\alpha}}_{\text{z},i} > 0 \quad \forall i \in \{1, \dots, |\mathcal{E}_{\text{L},2}|^2\} \quad (50e)$$

$$\sum_{i \in \mathcal{I}} y_i [\tilde{\mathbf{A}}_i]_j \leq 0 \quad \forall j \in \mathcal{J}_1 \quad (50f)$$

$$\sum_{i \in \mathcal{I}} y_i [\tilde{\mathbf{A}}_i]_j = 0 \quad \forall j \in \mathcal{J}_2 \quad (50g)$$

$$\sum_{i \in \mathcal{I}} y_i [\tilde{\mathbf{A}}_i]_j \leq 0 \quad \forall j \in \mathcal{J}_3 \quad (50h)$$

$$\mathbf{B} \mathbf{B}^T - \sum_{i \in \mathcal{I}} y_i [\tilde{\mathbf{A}}_i]_{j_1} = \sum_{i=1}^{\dim^2(\mathbf{A})} \tilde{\boldsymbol{\alpha}}_{\text{x},i} (\mathbf{N}_{\text{x}}^{(k)T} \mathbf{v}_{\text{x},i}) \mathbf{v}_{\text{x},i}^T \mathbf{N}_{\text{x}}^{(k)} \quad (50i)$$

$$- \sum_{i \in \mathcal{I}} y_i [\tilde{\mathbf{A}}_i]_{j_2} = \sum_{i=1}^{|\mathcal{E}_{\text{L},2}|^2} \tilde{\boldsymbol{\alpha}}_{\text{z},i} (\mathbf{N}_{\text{z}}^{(k)T} \mathbf{v}_{\text{z},i}) (\mathbf{N}_{\text{z}}^{(k)T} \mathbf{v}_{\text{z},i})^T \quad (50j)$$