

Operation Planning for Electrical Power Networks

Javad Lavaei

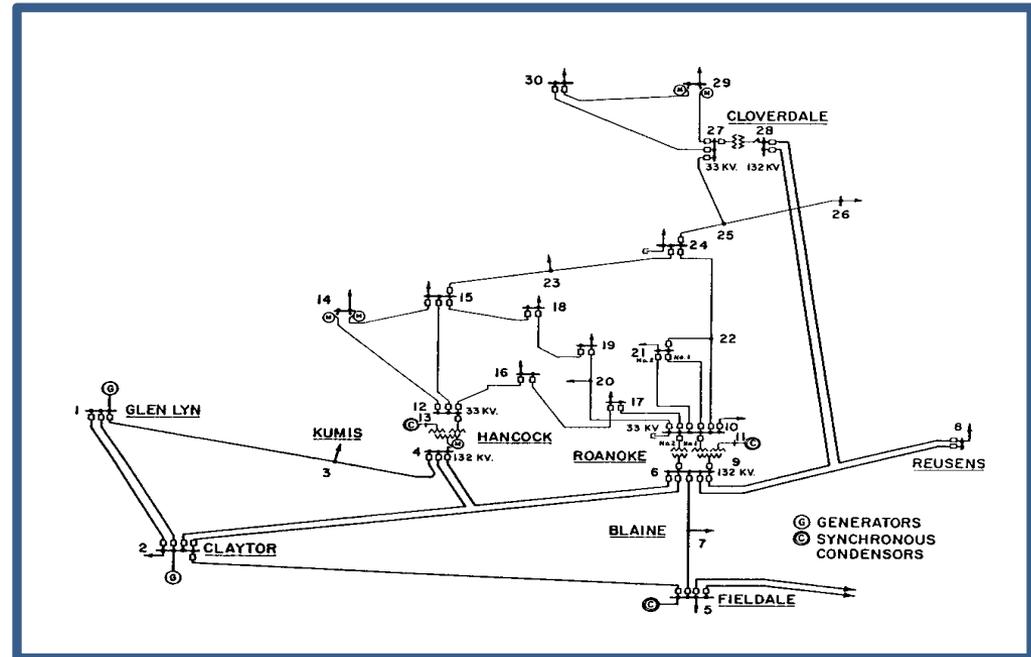
Electrical Engineering
&
Precourt Institute for Energy
Stanford University

Power Networks (*CDC 10, Allerton 10, ACC 11, TPS 11, ACC 12, PGM 12*)

□ Optimizations:

- Resource allocation
- State estimation
- Scheduling

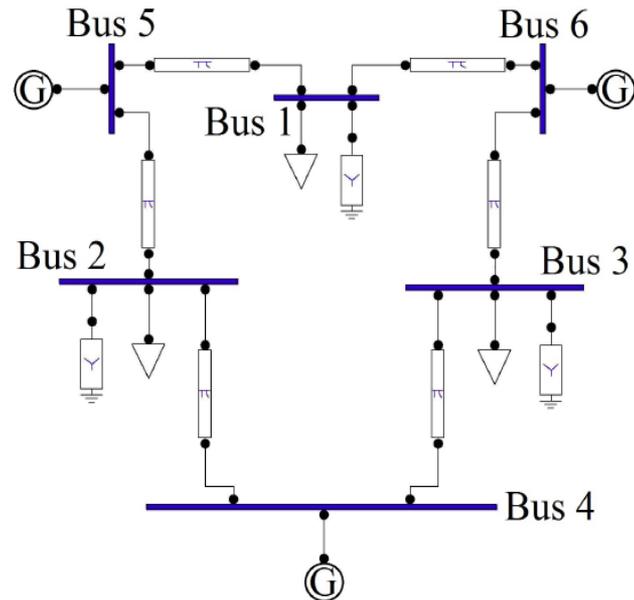
□ Issue: Nonlinearities
(power being quadratic
in voltage)



□ Transition from traditional grid to smart grid:

- More variables (10X)
- Time constraints (100X)

Resource Allocation: Optimal Power Flow (OPF)



OPF: Given constant-power loads, find optimal P 's subject to:

- Demand constraints
- Constraints on V 's, P 's, and Q 's.

Broad Interest in Optimal Power Flow

- ❑ Interested companies: ISOs, TSOs, RTOs, Utilities, FERC

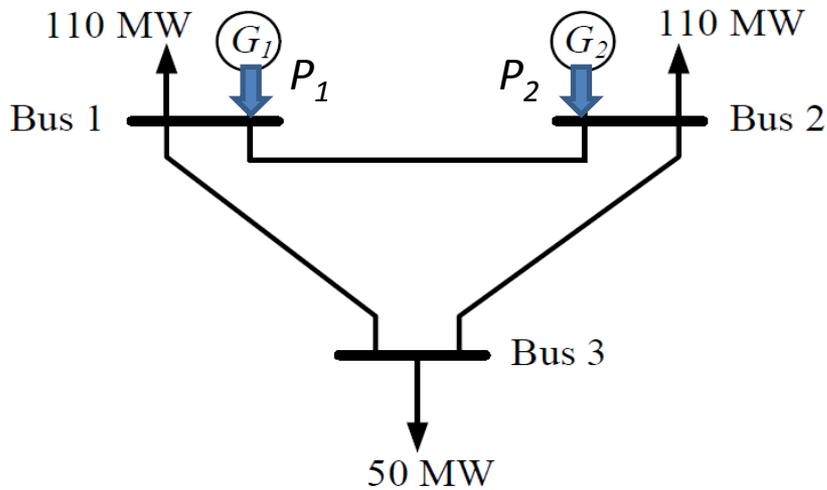
- ❑ OPF solved on different time scales:
 - Electricity market
 - Real-time operation
 - Security assessment
 - Transmission planning

- ❑ Existing methods based on local search algorithms

- ❑ Can save \$\$\$ if solved efficiently

- ❑ Huge literature since 1962 by power, OR and Econ people

Local Solutions



OPF



minimize $f_1(P_1) + f_2(P_2)$

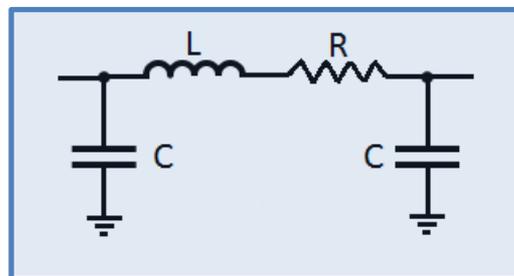
Local solution: \$1502

Summary of Results

Project 1: How to solve a given OPF in polynomial time?

- ❑ A sufficient condition to globally solve OPF:
 - Numerous randomly generated systems
 - IEEE systems with 14, 30, 57, 118, 300 buses
 - European grid
 - California grids with several thousand load profiles

- ❑ **Various theories:** It holds widely in practice



- ❑ Generalizable to many optimizations in smart grids

Summary of Results

Project 2: Find network topologies over which optimization is easy?

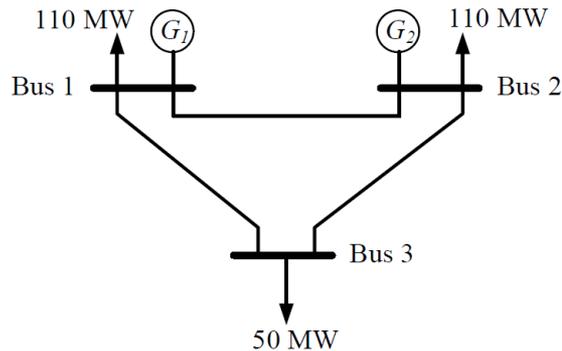
- Distribution networks are fine.
- Every transmission network can be turned into a good one.

Project 3: How to design a parallel algorithm for solving OPF?

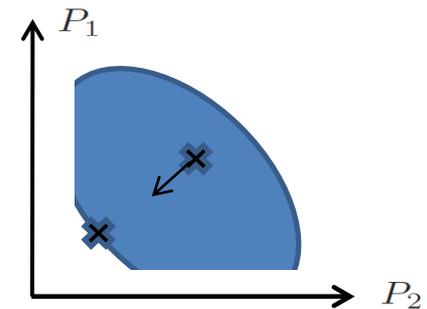
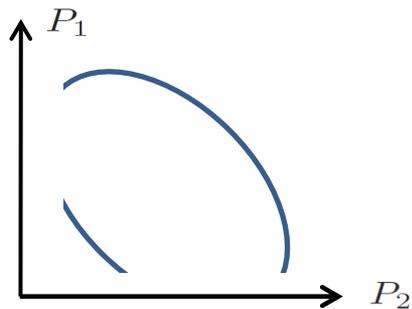
- A practical (infinitely) parallelizable algorithm
- It solves 10,000-bus OPF in 0.85 seconds on a single core machine.

Companies interested in our SDP approach: FERC, EU grid operator, ISOs, SCE,...

Geometric Intuition: Two-Generator Network



minimize $f_1(P_1) + f_2(P_2)$
subject to $(P_1, P_2) \in \mathcal{P}$



minimize $f_1(P_1) + f_2(P_2)$
subject to $(P_1, P_2) \in \mathcal{P}$



minimize $f_1(P_1) + f_2(P_2)$
subject to $(P_1, P_2) \in \text{conv}(\mathcal{P})$

Optimal Power Flow

$$\min_{\mathbf{V}, P_G, Q_G} \sum_{k \in \mathcal{G}} f_k(P_{G_k}) \quad (1a)$$

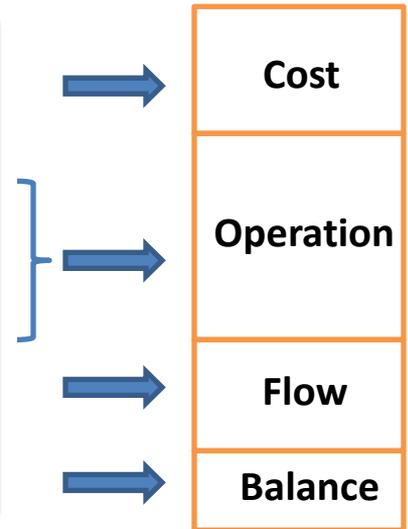
Subject to $P_k^{\min} \leq P_{G_k} \leq P_k^{\max} \quad (1b)$

$$Q_k^{\min} \leq Q_{G_k} \leq Q_k^{\max} \quad (1c)$$

$$V_k^{\min} \leq |V_k| \leq V_k^{\max} \quad (1d)$$

$$\text{Re} \{ V_l (V_l - V_m)^* y_{lm} \} \leq P_{lm}^{\max} \quad (1e)$$

$$\text{trace} \{ \mathbf{V} \mathbf{V}^* \mathbf{Y}^* \mathbf{e}_k \mathbf{e}_k^* \} = P_{G_k} - P_{D_k} + (Q_{G_k} - Q_{D_k})i \quad (1f)$$



Extensions:

- Other objective (voltage support, reactive power, deviation)
- More variables, e.g. capacitor banks, transformers
- Preventive or corrective contingency constraints
- Multi-period OPF

Conventional OPF captures common sources of non-convexity.

Zero Duality Gap

□ OPF:

- Real-valued (DC)
- Complex-valued (AC)

□ Networks:

- Distribution (acyclic)
- Transmission (cyclic)

Theorem

Convexification works in three cases:

- *DC/AC distribution networks*
- *DC transmission networks*

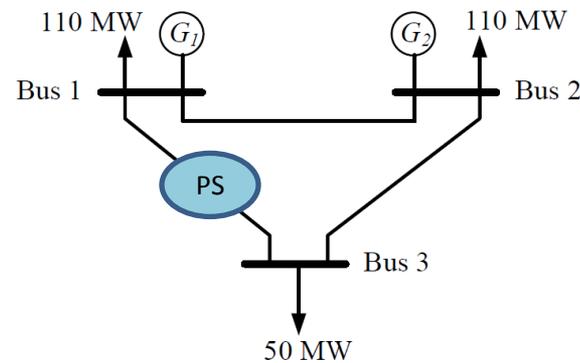
AC Transmission Networks

□ How about AC transmission networks?

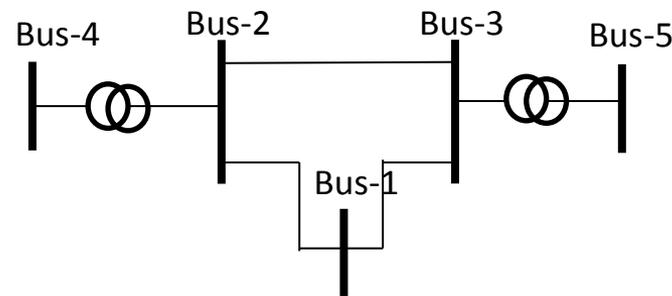
- May not work exactly for every network
- Various sufficient conditions

□ Result 1: AC transmission network manipulation:

- High performance (lower generation cost)
- Easy optimization
- Easy market



□ Result 2: Reduced computational complexity



Simulations

Convexification (zero duality gap):

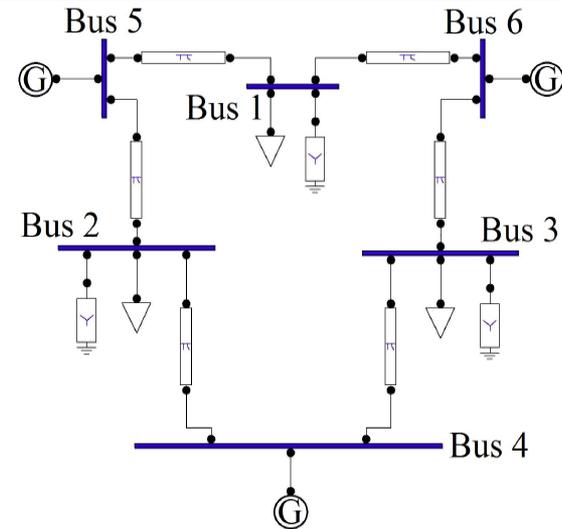
- Zero duality gap for IEEE 30-bus system
- Guarantee zero duality gap for all possible load profiles?
- **Theoretical side:** Add 12 phase shifters and get 11% improvement
- **Practical side:** 2 phase shifters are enough
- IEEE 118-bus system needs no phase shifters (power loss case)

Scalability:

- OPF-based problem with 10 million variables solved in 17 minutes

Conclusions

- ❑ **Focus:** OPF with a 50-year history
- ❑ **Goal:** Find a global solution efficiently



- ❑ Obtained provably global solutions for many practical OPFs
- ❑ Developed various theories for distribution and transmission networks
- ❑ Parallel implementation via ADMM

Companies interested in our approach: FERC, EU grid operator, ISOs, SCE,...

Acknowledgements

Caltech:

Steven Low
Somayeh Sojoudi

Stanford University:

Stephen Boyd
Eric Chu
Matt Kranning

UC Berkeley:

David Tse
Baosen Zhang

- J. Lavaei and S. Low, "Zero Duality Gap in Optimal Power Flow Problem," IEEE Transactions on Power Systems, 2012.
- J. Lavaei, "Zero Duality Gap for Classical OPF Problem Convexifies Fundamental Nonlinear Power Problems," in American Control Conference, 2011.
- J. Lavaei, D. Tse and B. Zhang, "Geometry of Power Flows in Tree Networks," in IEEE Power & Energy Society General Meeting, 2012.
- S. Sojoudi and J. Lavaei, "Physics of Power Networks Makes Hard Optimization Problems Easy To Solve," in IEEE Power & Energy Society General Meeting, 2012.
- J. Lavaei and S. Sojoudi, "Competitive Equilibria in Electricity Markets with Nonlinearities," in American Control Conference, 2012.
- M. Kranning, E. Chu, J. Lavaei and S. Boyd, "Message Passing for Dynamic Network Energy Management," Submitted for publication, 2012.