

An Optimal Power Flow Approach to Improve Power System Voltage Stability using Demand Response

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Michigan Power & Energy Laboratory Power System Stability

- Frequency Instability
 - Associated with an imbalance between load and generation
 - Demand response based on *temporal* load shifting [Short et al. 2007; Callaway 2009; Zhang et al. 2013; Mathieu et al. 2013]
- Static Voltage Instability
 - Associated with operation that nears the limits of the network's power transfer capability
 - Demand response based on load *shedding* [Berizzi et al. 1996; Feng et al. 1998; Yu et al. 2016]

Our work: Demand response based on spatially shifting load, without load shedding, in order to improve voltage stability after a disturbance.



Static Voltage Stability

- Distance to the "nose point" of the PV curve
 - Often computed using continuation methods, which are difficult to embed within an optimization problem
 - The smallest singular value (SSV) of the power flow Jacobian is often used as a voltage stability metric [Tiranuchit and Thomas 1988; Tiranuchit et al. 1988; Lof et al. 1992; Berizzi et al. 1998, Berizzi et al. 2000; Mallada and Tang 2013]





Using Demand Response to Improve Voltage Stability

- Objective: maximize the smallest singular value of the power flow Jacobian via spatial shifting of flexible load
- Constraint: total demand held constant over time to maintain frequency stability





Demand Response Assumptions

- Loads are faster than generators; DR used for noncritical disturbances
- For occasional use; DR capabilities not purpose-built
- Demand response actions are contractual
 - consumers sign a contract with an aggregator, who dispatches loads within the limits of the contract; loads respond as contracted, or pay a penalty
- Demand responsive loads modeled as virtual batteries at transmission buses
- Loads modeled as "constant real/reactive power and constant power factor" (first half of talk)



Problem Description



Power flow feasibility boundary (singular Jacobian, SSV = 0)



Base case is to choose only DR load real power consumption in Period 1 Period 1: Generator real power production/voltage magnitudes fixed, except slack bus

Period 2: Generators adjust to payback loads



Solution Approaches

- Interior point methods [Kodsi and Canizares 2007]
 Require the Hessian
- Semidefinite programming [Lavaei and Low 2007; Molzahn and Hiskens 2016]

$$J(t)^T J(t) - \lambda_0(t) I \succeq 0$$

$$\sigma_0(t) = \sqrt{\lambda_0(t)}$$

AC power flow equations need to be relaxed;
 solution of relaxed problem may not be feasible



Solution Approaches

- Iterative nonlinear programming [Avalos, Canizares, and Anjos 2008]
 - Singular value decomposition

 $J(t) = U(t)\Sigma(t)W(t)^{T},$

- Around a given operating point, the approximate SSV is $\widetilde{z}(t) = \operatorname{st}(t)^T I(t) \operatorname{st}(t)$

$$\widetilde{\sigma}_0(t) = u_0(t)^T J(t) w_0(t),$$

 Symbolic matrix multiplication complex for large systems; nonlinear programming problem solved in each iteration



Singular Value Sensitivities

[Tiranuchit and Thomas 1988]

• For a general problem

$$\Delta \sigma_i \approx \sum_k u_i^T \frac{\partial A}{\partial \chi_k} \bigg|_{\chi^*} w_i \Delta \chi_k,$$

• For our problem

$$\Delta \sigma_0 \approx \sum_{n \in \{S_{\rm PV}, S_{\rm PQ}\}} \left[u_0^T \frac{\partial J}{\partial \theta_n} w_0 \right] \Delta \theta_n + \sum_{n \in S_{\rm PQ}} \left[u_0^T \frac{\partial J}{\partial V_n} w_0 \right] \Delta V_n,$$



Iterative Linear Programming Algorithm

- 1. Linearize the objective function and constraints at the operating point; the decision variable is now the *change* in system states.
- 2. Solve the linear program to obtain the best change in system states; compute the new system states.
- 3. Solve the AC power flow equation to compute the new operating point.
- 4. Evaluate the objective function; if it isn't improving go back to step 1; otherwise end.





Results: IEEE 9-Bus System

Assumptions

- All loads are 100% demand responsive
- T₁ = 5 min, T₂ is set to the minimum multiple of 5 min to achieve a feasible solution (40 min for active disturbance, 5 min for inactive disturbance)





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Results: IEEE 118-Bus System

Assumptions

Michigan Power & Energy Laboratory

• Loads at PQ buses are 100% demand responsive





Loading changes in IEEE 118-Bus System





Case	1	2	3	4	5	6	7	8
$P_{\rm g,ref}$ (slack bus)	\checkmark		\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
$P_{\mathrm{g},n} \forall n \in \mathcal{S}_{\mathrm{PV}}$			\checkmark	\checkmark	\checkmark		\checkmark	\checkmark
$V_n orall n \in \mathcal{S}_{\mathrm{G}}$					\checkmark	\checkmark	\checkmark	\checkmark
$P_{\mathrm{d},n}, Q_{\mathrm{d},n} \forall n \in \mathcal{S}_{\mathrm{DR}}$	\checkmark	\checkmark					\checkmark	\checkmark
1% Ramp Rate				\checkmark				\checkmark
ε	0	1	N/A	N/A	N/A	N/A	0	0
Optimal SSV	0.4715	0.4703	0.4732	0.4569	0.4783	0.4469	0.4885	0.4802
Percent improvement	6.1	5.8	6.5	2.3	7.6	0.5	9.9	8.0
Generation cost (\$/hr)	5304.6	5424.5	8270.4	5501.6	8502.6	5424.5	7107.8	5428.1
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		-		of Doriod	1			
			• LOST (JI Period	T OUIX			



Case	1	2	3	4	5	6	7	8
$\begin{array}{c} P_{\mathrm{g,ref}} \text{ (slack bus)} \\ P_{\mathrm{g,n}} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d,n}}, Q_{\mathrm{d,n}} \forall n \in \mathcal{S}_{\mathrm{DR}} \end{array}$	√ √	\checkmark						
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	✓ 0
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	0.4469 0.5 5424.5	0.4885 9.9 7107.8	0.4802 8.0 5428.1

$$\sum_{n \in S_{\mathrm{DR}}} P_{\mathrm{d},n}(1) = \sum_{n \in S_{\mathrm{DR}}} P_{\mathrm{d},n}(0) \quad \text{Slack bus manages change in losses}$$
$$\sum_{n \in S_{\mathrm{DR}}} P_{\mathrm{d},n}(1) = \sum_{n \in S_{\mathrm{DR}}} P_{\mathrm{d},n}(0) + \varepsilon \left(P_{\mathrm{loss}}(0) - P_{\mathrm{loss}}(1) \right) \quad \begin{array}{c} \text{Loads manage} \\ \text{change in losses} \end{array}$$



Case	1	2	3	4	5	6	7	8
$\begin{array}{l} P_{\mathrm{g,ref}} \text{ (slack bus)} \\ P_{\mathrm{g,n}} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d,n}}, Q_{\mathrm{d,n}} \forall n \in \mathcal{S}_{\mathrm{DR}} \end{array}$	√ √	\checkmark						
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	✓ 0
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	0.4469 0.5 5424.5	0.4885 9.9 7107.8	0.4802 8.0 5428.1

Loads vs. Generators



Case	1	2	3	4	5	6	7	8
$\begin{array}{l} P_{\mathrm{g,ref}} \text{ (slack bus)} \\ P_{\mathrm{g,n}} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d,n}}, Q_{\mathrm{d,n}} \forall n \in \mathcal{S}_{\mathrm{DR}} \end{array}$	√ √	V	\checkmark	< <	\checkmark	\checkmark	\checkmark	\checkmark
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	√ 0
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	0.4469 0.5 5424.5	0.4885 9.9 7107.8	0.4802 8.0 5428.1

Loads vs. Generators with Ramp Rates



Case	1	2	3	4	5	6	7	8
$\begin{array}{c} P_{\mathrm{g,ref}} \text{ (slack bus)} \\ P_{\mathrm{g},n} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d},n}, \ Q_{\mathrm{d},n} \forall n \in \mathcal{S}_{\mathrm{DR}} \end{array}$	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	V	\checkmark	\checkmark
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	✓ 0
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	0.4469 0.5 5424.5	0.4885 9.9 7107.8	0.4802 8.0 5428.1

Benefit of Voltage Control



Case	1	2	3	4	5	6	7	8
$P_{\mathrm{g,ref}} \\ P_{\mathrm{g,n}} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d,n}}, Q_{\mathrm{d,n}} \forall n \in \mathcal{S}_{\mathrm{DR}}$	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	✓	\checkmark	\checkmark
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	$\begin{array}{c} \checkmark \\ 0 \end{array}$
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	$\begin{array}{c} 0.4469 \\ 0.5 \\ 5424.5 \end{array}$	0.4885 9.9 7107.8	0.4802 8.0 5428.1

Voltage Control Alone



		1						
Case	1	2	3	4	5	6	7	8
$\begin{array}{c} P_{\mathrm{g,ref}} \\ P_{\mathrm{g,n}} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d,n}}, Q_{\mathrm{d,n}} \forall n \in \mathcal{S}_{\mathrm{DR}} \end{array}$	\checkmark	V	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	√ 0
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	$\begin{array}{c} 0.4469 \\ 0.5 \\ 5424.5 \end{array}$	0.4885 9.9 7107.8	0.4802 8.0 5428.1

Just Loads vs. Everything (Optimistic)



Case	1	2	3	4	5	6	7	8
$\begin{array}{l} P_{\mathrm{g,ref}} \text{ (slack bus)} \\ P_{\mathrm{g},n} \forall n \in \mathcal{S}_{\mathrm{PV}} \\ V_n \forall n \in \mathcal{S}_{\mathrm{G}} \\ P_{\mathrm{d},n}, Q_{\mathrm{d},n} \forall n \in \mathcal{S}_{\mathrm{DR}} \end{array}$	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark	\checkmark
1% Ramp Rate ε	0	1	N/A	√ N/A	N/A	N/A	0	✓ 0
Optimal SSV Percent improvement Generation cost (\$/hr)	0.4715 6.1 5304.6	0.4703 5.8 5424.5	0.4732 6.5 8270.4	0.4569 2.3 5501.6	0.4783 7.6 8502.6	$\begin{array}{c} 0.4469 \\ 0.5 \\ 5424.5 \end{array}$	0.4885 9.9 7107.8	0.4802 8.0 5428.1

Just Loads vs. Everything (Bounded)



Cost of Different Strategies

Hourly cost of all Periods (DR, Energy Payback, OPF with SSV constraint) to achieve the same SSV

T_{restored}	Resource	9-bus	118-bus
5 min	DR	5303	129545
	Generation	5360	129905
1 hour	DR	6441	132777
	Generation	6043	132961



Computational Time





Comparison to Load Shedding

- Formulated/solved optimization problem to minimize load shedding to achieve an SSV at least as good as the one obtained with spatial load shifting [similar to Berizzi et al. 1996]
- For the IEEE 9-bus system the load would need to drop 17% to achieve the same SSV we obtain by spatial load shifting without any net load shedding



Voltage-Dependent Load Models

- If we explicitly model the flexible load's voltage dependence, what will be the effect on the optimal operating point and the smallest singular value improvement?
- Why is this important?
 - Maybe we can get away with simple load models...
 - Insights into which types of systems would stand to benefit more...





• ZIP model

$$\mathcal{F}_{k}^{ZP}(V_{k},\varepsilon_{k}) = \varepsilon_{k}P_{d,k}^{0} \left[a_{1,k} \left(\frac{V_{k}}{V_{k}^{0}} \right)^{2} + a_{2,k} \left(\frac{V_{k}}{V_{k}^{0}} \right) + a_{3,k} \right]$$
$$\mathcal{F}_{k}^{ZQ}(V_{k},\varepsilon_{k}) = \varepsilon_{k}Q_{d,k}^{0} \left[b_{1,k} \left(\frac{V_{k}}{V_{k}^{0}} \right)^{2} + b_{2,k} \left(\frac{V_{k}}{V_{k}^{0}} \right) + b_{3,k} \right]$$

where ε_k is the ratio between the controlled and nominal demand

Induction machine model

$$\begin{array}{c|c} k \\ V_k \angle \theta_k \\ P_{d,k} \\ +\mathbf{j}Q_{d,k} \end{array} \xrightarrow{R_{s,k}} I_{s,k} \\ V_{\mu_k} \angle \theta_{\mu_k} \\ X_{m,k} \end{array} \xrightarrow{\mu_k} X_{lr,k} I_{r,k} \\ V_{\rho_k} \angle \theta_{\rho_k} \\ X_{m,k} \\ \underline{R_{r,k}} \\ \underline{R$$

[Molzahn 2017]

Impact on the Formulation

- Conventional Jacobian
- Jacobian with ZIP models

$$J_{\rm IM} = \begin{bmatrix} J_{\rm cnv} & \mathbf{0}_{m \times 5n_{\rm dr}} \end{bmatrix} + \begin{bmatrix} \frac{\partial \mathcal{F}_i^{IP}}{\partial \theta_i} & \frac{\partial \mathcal{F}_i^{IP}}{\partial V_j} & \frac{\partial \mathcal{F}_i^{IP}}{\partial \theta_{\mu,k}} & \frac{\partial \mathcal{F}_i^{IP}}{\partial V_{\mu,k}} & \frac{\partial \mathcal{F}_i^{IP}}{\partial \theta_{\rho,k}} & \frac{\partial \mathcal{F}_i^{IP}}{\partial V_{\rho,k}} & \frac{\partial \mathcal{F}_i^{IP}}{\partial s_k} \\ \frac{\partial \mathcal{F}_j^{IQ}}{\partial \theta_i} & \frac{\partial \mathcal{F}_j^{IQ}}{\partial V_j} & \frac{\partial \mathcal{F}_j^{IQ}}{\partial \theta_{\mu,k}} & \frac{\partial \mathcal{F}_j^{IQ}}{\partial V_{\mu,k}} & \frac{\partial \mathcal{F}_j^{IQ}}{\partial \theta_{\rho,k}} & \frac{\partial \mathcal{F}_j^{IQ}}{\partial V_{\rho,k}} & \frac{\partial \mathcal{F}_j^{IQ}}{\partial s_k} \end{bmatrix}$$

The smallest singular value sensitivity expression now contains partial derivatives with respect to the ZIP states and the induction machine states. $\chi_{\text{ZIP}} = [\theta_i, V_j, \varepsilon_k]^T \quad \chi_{\text{IM}} = [\theta_i, V_j, \theta_{\mu,k}, V_{\mu,k}, \theta_{\rho,k}, V_{\rho,k}, s_k]^T$

$$J_{\text{ZIP}} = J_{\text{cnv}} + \begin{bmatrix} \mathbf{0}_{n-1 \times n-1} & \frac{\partial \mathcal{F}_i^{ZP}}{\partial V_j} \\ \mathbf{0}_{n_{\text{pq}} \times n-1} & \frac{\partial \mathcal{F}_j^{ZQ}}{\partial V_j} \end{bmatrix}$$

$$J_{\rm cnv} = \begin{bmatrix} \overline{\partial \theta_i} & \overline{\partial V_j} \\ \frac{\partial \mathcal{F}_j^Q}{\partial \theta_i} & \frac{\partial \mathcal{F}_j^Q}{\partial V_j} \end{bmatrix}$$

 $\begin{bmatrix} \partial \mathcal{F}_i^P & \partial \mathcal{F}_i^P \end{bmatrix}$



Smallest Singular Values for Single-Component ZIP Loads





Smallest Singular Values for Flexible Loads

All flexible load modeled with ZIP parameters corresponding to the load type.





Optimal Loading Patterns

Load Model Jacobian	Non Constar J _c	ninal nt Power	Optimal Constant Power J_{cnv}		Optimal ZIP #3 $J_{\rm ZIP}$		Optimal IM $J_{\rm IM}$	
	P_d	Q_d	P_d	Q_d	P_d	Q_d	P_d	Q_d
Bus 4	47.80	32.62	92.20	62.90	92.20	63.99	90.99	48.90
Bus 9	29.50	20.73	0.00	0.00	0.00	0.00	0.62	15.55
Bus 14	14.90	16.39	0.00	0.00	0.00	0.00	0.59	15.79
SSV	0.5	341	0.5393		0.5444		2.4533	



Optimal Loading Patterns

		ZIP #9										
	Non	ninal	Opti	imal	Opti	mal	Optimal					
Load Model	Constar	nt Power	Constar	it Power	ZIP	#3	11	M				
Jacobian	J_{c}	env	J_{c}	env	J_{Z}	IP	J_{I}	Μ				
	P_d	Q_d	P_d Q_d		P_d	Q_d	P_d	Q_d				
Bus 4	47.80	32.62	92.20	62.90	92.20	63.99	90.99	48.90				
Bus 9	29.50	20.73	0.00	0.00	0.00	0.00	0.62	15.55				
Bus 14	14.90	16.39	0.00	0.00	0.00	0.00	0.59	15.79				
SSV	0.5	341	0.5	393	0.54	444	2.4533					

Though the SSVs aren't comparable across different load models P_d is the same in all optimal ZIP cases!



Optimal Loading Patterns

Load Model Jacobian	Nominal Constant Power J_{cnv}		Optimal Constant Power J_{cnv}		Opti ZIF J_Z	imal 9 #3 IIP	Optimal IM J_{IM}	
	$ P_d$	Q_d	P_d	Q_d	P_d	Q_d	P_d	Q_d
Bus 4	47.80	32.62	92.20	62.90	92.20	63.99	90.99	48.90
Bus 9	29.50	20.73	0.00	0.00	0.00	0.00	0.62	15.55
Bus 14	14.90	16.39	0.00	0.00	0.00	0.00	0.59	15.79
SSV	0.5	341	0.5	393	0.5	444	2.4	533

IM constraints keep the load at Bus 9, 14 above zero.





Smallest Singular Value Comparison

Load Model	Nominal	Optimal	Δ	%
Constant Power (ZIP #9)	0.5341	0.5393	0.0052	0.98
Induction Machine	2.3360	2.4533	0.1173	5.02
70% IM + 30% ZIP #3 30% IM + 70% ZIP #3	2.2994 2.2402	2.4078 2.3383	0.1084 0.0981	4.71 4.37

It is difficult, if not impossible to compare SSVs across systems with different load models!



Maximizing the SSV of the Conventional Jacobian??





Impact on the Optimal Loading Pattern

Load Mo Jacobian	del ZIP #3 $J_{ m ZIP}$		ZIP #3 J _{cnv}		$\mathrm{IM}\ J_{\mathrm{IM}}$		$\mathrm{IM}_{J_{\mathrm{CNV}}}$	
	P_d	Q_d	P_d	Q_d	P_d	Q_d	P_d	Q_d
Bus 4	92.20	63.99	92.20	63.99	90.99	48.90	71.28	39.94
Bus 9	0.00	0.00	0.00	0.00	0.62	15.55	20.34	18.50
Bus 14	0.00	0.00	0.00	0.00	0.59	15.79	0.59	15.73
SSV	0.5444		0.5391		2.4533		0.5369	

ZIP: Same optimal load pattern



Impact on the Optimal Loading Pattern

Load ModelZIP #3Jacobian J_{ZIP}		ZIP #3 $J_{ m cnv}$		$\mathrm{IM}\ J_{\mathrm{IM}}$		$\mathrm{IM}_{J_{\mathrm{CNV}}}$		
	P_d	Q_d	P_d	Q_d	P_d	Q_d	P_d	Q_d
Bus 4	92.20	63.99	92.20	63.99	90.99	48.90	71.28	39.94
Bus 9	0.00	0.00	0.00	0.00	0.62	15.55	20.34	18.50
Bus 14	0.00	0.00	0.00	0.00	0.59	15.79	0.59	15.73
SSV	0.5444 0.5391		391	2.4533		0.5369		

IM: Different optimal load pattern



Main Findings

- Different load models impact the nominal and optimal smallest singular value
- Different ZIP models give us the same optimal loading pattern (in the cases explored)
- Induction machine models can produce different optimal loading patterns than ZIP models
- How can we measure/compare stability margins when a system undergoes structural changes?



A final note on using the SSV as a stability metric

Advantages

Captures any change in power directions

- It can (easily) be included in optimization formulations
- Disadvantages
 - Only provides implicit information on the distance to the solvability boundary
 - Does not capture the impact of engineering constraints, which may be encountered first
 - May not be well behaved
 - Its numeric value is system dependent
- Alternatives: loading margin [Greene et al. 1997; Yao et al. PowerTech 2017], distance to closest saddle node bifurcation [Dobson and Lu 1992; Dobson 2003]





- Spatiotemporal load shifting can be used to improve power system static voltage stability after a disturbance; complementing slower generator-based actions
- Ongoing research
 - Maximizing the distance to the closest saddle node bifurcation [Yao, Hiskens, Mathieu, CDC 2018]
 - Maximizing the smallest damping ratio of the generator modes [Koorehdavoudi, Yao, Mathieu, Roy IREP 2017]