

Algorithmic Challenges in Power Grids

Algorithms for Big Data · Indo-German Spring School · February 19th, 2019 Dorothea Wagner

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Poland

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KIT – The Research University in the Helmholtz Association



































































Recent Development in Power Grids and Offshore



https://upload.wikimedia.org/wikipedia/commons/a/a1/Map_of_the_offshore_wind_power_farms_in_the_German_Bight.png



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Karlsruhe Institute of Technolog

Recent Development in Power Grids and Offshore





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Challenges

- Increasingly distributed energy production
- Independent power producers
- Volatile power flows and flow directions
- \Rightarrow Operating the power grid gets more demanding

Strategies to cope with the challenges

- Network expansion
- Investment in advanced control units (e.g. FACTS, Switches) for better utilization of existing grid



[University of Washington, 1999]



Graph G = (V, E)





[University of Washington, 1999]



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[University of Washington, 1999]



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Karlsruhe Institute

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[University of Washington, 1999]

Graph G = (V, E)





Conservation of Flow











- Same polarity
- Linear
- Convex
- Most digital devices use DC
- Allows the connection of different AC systems



- Periodically changing polarity
- Complex
- Non-convex
- Most homes are wired for AC
- AC voltage levels conversion easier \Rightarrow easier to distribute





Constraints	Polar PQV	Rectangular PQV	Rectangular IV
Network	non-linear equations with quadratic terms, sin and cos functions	quadratic equations	linear constraints
Voltage angle dif- ferences	linear	non-convex (arctan)	linear (with additional constraints)
Vertices	linear	non-convex quadratic inequalities	local quadratic, some are non-convex, some convex













- No fast and robust solving techniques
- AC model has to be solved weekly; every 8 h, and 2 h; every 15 min, 5 min, 1 min, and 30 sec
- \Rightarrow Different model simplifications







- Normalization of the system
- Neglection of resistance, reactive power and other elements
- Linear equation system

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Flow $f: E \to \mathbb{R}$ with $f_{net}: V \to \mathbb{R}$ defined as $f_{net}(u) := \sum_{\{u,v\} \in E} f(u, v)$ and flow value $F(\mathcal{N}, f) := \sum_{u \in V_G} f_{net}(u)$







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$$\mathsf{MF}(\mathcal{N}) = \max F(\mathcal{N}, f)$$

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The MAXIMUM FLOW (MF) Problem



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The MAXIMUM FLOW (MF) Problem



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The MAXIMUM FLOW (MF) Problem









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 - $\begin{array}{ll} \theta(v) \theta(u) = f(u, v) & \forall (u, v) \in E \\ \theta_{\min}(u) \leq \theta(u) \leq \theta_{\max}(u) & \forall u \in V \end{array}$







 $(\theta(x) - \theta(s)) = f(s, x)$ $(\theta(t) - \theta(x)) = f(x, t)$

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MAXIMUM POWER FLOW vs. MAXIMUM FLOW







physical model

(AC linearization)

lower bound

flow model

upper bound

capacity constraints Kirchhoff's Current Law (KCL)



MAXIMUM POWER FLOW VS. MAXIMUM FLOW







physical model

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Kirchhoff's Current Law (KCL)

Kirchhoff's Voltage Law: f(u, v) =

 $\theta(v) - \theta(u)$ for all $(u, v) \in E$



Switching

















Kirchhoff's Voltage Law: $f(u, v) = z(u, v)(\theta(v) - \theta(u))$ for all $(u, v) \in E$





The value of the MAXIMUM TRANSMISSION SWITCHING FLOW is defined as

 $\mathsf{MTSF}(\mathcal{N}) := \max_{S \subseteq E} \mathsf{MPF}(\mathcal{N} - S)$

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z(*u*, *v*) ∈ {0, 1}







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Optimization Problem MTSF

Instance: A power grid \mathcal{N} .

Objective: Find a set $S \subseteq E$ of switched edges such that MPF($\mathcal{N} - S$) is maximum among all choices of switched edges *S*.



Overview of the MTSF Results



		Graph Structure	Complexity	Algorithm
	lenerator, e load	penrose-minor-free graphs	polynomial- time solvable	DTP [Grastien et al., 2018]
	one g	graphs	(Grastien et al., 2018)	X
lexity	arbitrary generators, arbitrary loads	cacti with max degree of 3	NP-hard [Lehmann et al., 2014]	2-approx. [Grastien et al., 2018]
comp		2-level trees	NP-hard [Lehmann et al., 2014]	X
		planar graphs with max degree of 3	strongly NP-hard [Lehmann et al., 2014]	X
	V _C = 2,	arbitrary graphs) non-APX [Lehmann et al., 2014]	X



Dominating Theta Path (DTP)

[Section 5; Grastien et al., 2018]



Fix $u, v \in V$ and a u-v-path π .

Susceptance Norm:

 $\|\pi\| := \text{length of } \pi$

Minimum Capacity:

$$\mathsf{cap}_{\min}(\pi) := \min\{\mathsf{cap}(e) \mid e \in \pi\}$$



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Angle Difference of π :

 $\Delta \theta(\pi) := \|\pi\| \cdot \operatorname{cap}_{\min}(\pi)$



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Dominating Theta Path (DTP):

 $\Delta \theta_{\min}(u, v) := \min\{\Delta \theta(\pi) \mid \pi \text{ is a } u - v - path\}$







- Bicriterial Dijkstra with labels $(||\pi||, cap_{min}(\pi))$
- at most |*E*| labels per vertex







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 $MPF = \frac{8}{3}X$

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MPF = 3x= MTSF



Penrose Graphs

[Section 5; Grastien et al., 2018]





girdle verticestip vertices

dart extension
kite extension

All cases show penrose graphs, where *u* and *v* are either generators or consumers, but not both the same. They are a combination of a kite graph (i.e., diamond graph with an additional edge on one of the tip vertices) and a dart graph (i.e., diamond graph with an additional edge on one of the girdle vertices).





Flexible AC Transmission Systems (FACTS)







Influence of Conductivity



































The MAXIMUM FACTS FLOW (MFF) Problem x/xX/X2x/4Physical Model \leq Maximum FACTS Flow < Flow Model (MPF) (MFF) (MF) $\forall (i,j) \in E$ X/X<u>13</u> 3 $\frac{13}{3}x/5x$ $\frac{10}{3}x/4x$ b(s, v) = 1.25 $\frac{13}{2}x/5x$ $\forall (u, v) \in E : f(u, v) = b(u, v) (\theta(v) - \theta(u))$





The value of the Maximum Flexible AC Transmission Switching Flow (MFF) is defined as $MFF(\mathcal{N}, k) := \max_{E' \subseteq E, b} MPF(\mathcal{N}) \quad |E'| \leq k$ with *f* being a feasible power flow meaning

$$f_{\mathsf{net}}(u) = 0$$
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k = 1





The MAXIMUM FACTS FLOW (MFF) Problem [Lehmann et al., 2015]



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k = 1

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k = 1



The value of the Maximum Flexible AC Transmission Switching Flow (MFF) is defined as $\mathsf{MFF}(\mathcal{N}, k) := \max_{E' \subset E, \mathbf{b}} \mathsf{MPF}(\mathcal{N}) \qquad |E'| \le k$ with f being a feasible power flow meaning $\forall u \in V \setminus (V_G \cup V_C)$ $f_{\rm net}(u) = 0$ $|f(u, v)| \leq \operatorname{cap}(u, v)$ $\forall (u, v) \in E$ $b(u, v) \cdot (\theta(v) - \theta(u)) = f(u, v)$ $\forall (u, v) \in E$ $b(u, v) \in \left[\frac{3}{4}, \frac{5}{4}\right]$ $\forall (u, v) \in E'$



k = 1



Optimization Problem MFF

Instance: A power grid \mathcal{N} .

Objective: Find a set $E' \subseteq E$ of edges with FACTS and a susceptance configuration b(e) with $e \in E'$ such that MPF(\mathcal{N}) is maximum among all choices of FACTS placements and susceptance configurations while complying with $|E'| \leq k$.



The OPTIMAL FACTS FLOW (OFF) Problem



The value of the OPTIMAL POWER FLOW (OPF) is defined as $OPF(\mathcal{N}) = \min \gamma(\mathcal{N}, f)$

with *f* being a feasible power flow and the generator cost function γ .

Optimization Problem OFF

- **Instance:** A power grid \mathcal{N} .
- **Objective:** Find a set $E' \subseteq E$ of edges with FACTS and a susceptance configuration b(e) with $e \in E'$ such that $OPF(\mathcal{N})$ is minimum among all choices of FACTS placements and susceptance configurations while complying with $|E'| \leq k$.













optimize with regards to:

Power Flow Constraint







optimize with regards to: **Conservation of Flow**

Power Flow Constraint

minimize Costs







minimize Costs

Physical Model







Flow Model

minimize Costs

Physical Model





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Matching the Flow Model [Leibfried et al.& Mchedlidze et al., 2015]

FACTS are expensive – how many do we need?

- 1. How many FACTS are necessary for globally optimal power flows? Which edges need to have a FACTS?
- 2. For a given number of available FACTS, is there a positive effect on flow costs and operability when approaching grid capacity limits?

Left Figure: ² http://www.lichtenwald-mentaltraining.de/files/bild_licht_im_wald.jpg



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Globally Optimal Power Flows [Leibfried et al.& Mchedlidze et al., 2015]





FACTS

Can we become as good as the Flow Model with fewer FACTS?



Feedback Forest Set [Leibfried et al.& Mchedlidze et al., 2015]









Feedback Forest Set [Leibfried et al.& Mchedlidze et al., 2015]





feedback forest set

A set of trees (*forest*) remains!





Feedback Forest Set [Leibfried et al.& Mchedlidze et al., 2015]





If the graph without FACTS represents a forest all flows represent feasible power flows.







- Decompose the graph G at the cut-vertex v_c into subgraphs B_i
- The feasible power flows f does not change for the subgraphs B_i
- If we have a feasible power flows for each block B_i and combine the subgraphs at v_c this leads to a feasible power flows again







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Feedback Cactus Set [Leibfried et al.& Mchedlidze et al., 2015]







Feedback Cactus Set





Feedback Cactus Set [Leibfried et al.& Mchedlidze et al., 2015]







Feedback Cactus Set [Leibfried et al.& Mchedlidze et al., 2015]





If the remaining graph is a cactus and the capacities on the cycles are suitably bounded then there is for every flow a cost-equivalent feasible power flow.



The Wind Farm Cable Layout Problem







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The Wind Farm Cable Layout Problem





































































Given

V_S set of substations (each with capacity),
 V_T set of turbines (each with unit production),
 E set of edges (possible connections),
 for each edge: cable types (each with cost and capacity)







Given

- *V_S* set of substations (each with capacity),
- V_T set of turbines (each with unit production),
 E set of edges (possible connections),
 for each edge: cable types (each with cost and capacity)







Given

- V_S set of substations (each with capacity),
- \otimes V_T set of turbines (each with **unit production**),
- E set of edges (possible connections), for each edge: cable types (each with cost and capacity)







Given 📕

- V_S set of substations (each with capacity),
- \otimes V_T set of turbines (each with **unit production**),
- *E* set of edges (possible connections),
- for each edge: cable types (each with **cost** and **capacity**)







- Given \blacksquare V_S set of substations (each with capacity),
 - \otimes V_T set of turbines (each with **unit production**),
 - *E* set of edges (possible connections),
 - for each edge: cable types (each with **cost** and **capacity**)
 - *find* for each edge: the **cable type**







- Given \blacksquare V_S set of substations (each with capacity),
 - \otimes V_T set of turbines (each with **unit production**),
 - *E* set of edges (possible connections),
 - for each edge: cable types (each with **cost** and **capacity**)
 - *find* for each edge: the **cable type**
- minimizing total cable cost







- Given \blacksquare V_S set of substations (each with capacity),
 - \otimes V_T set of turbines (each with **unit production**),
 - *E* set of edges (possible connections),
 - for each edge: cable types (each with **cost** and **capacity**)
 - *find* for each edge: the **cable type**
- minimizing total cable cost
 - *subject to* cable capacity constraints substation capacity constraints flow conservation constraints





Problem Classification [Lehmann et al., 2017]





P (MST)	Circuit Problem	
NP-hard (CMST)	Substation Problem	
NP-hard (Heuristics)	Full Farm Problem	



Problem Classification [Lehmann et al., 2017]







P (MST)	Circuit Problem	NP-hard
NP-hard (CMST)	Substation Problem	NP-hard
NP-hard (Heuristics)	Full Farm Problem	NP-hard



Network Flows and Wind Farm Cabling



[Gritzbach et al., 2018]




















































- Substation capacity: 2
- Edge lengths: 2 (edge $u_1 v_2$: 3)





















































Algorithmic Overview [Gritzbach et al., 2018]







Algorithmic Overview [Gritzbach et al., 2018]







Algorithmic Overview [Gritzbach et al., 2018]



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