



Monitoring of Robust Power System Security
-
*Computation of Feasibility Margin of Power System
Operation against Uncertainties*

May 2015

Naoto Yorino Yutaka Sasaki (Hiroshima University)



Security Issues for Future Power Systems

Background

- Increase in renewable energy (RE) generations.
- Degradation of power system security due to uncertainties.

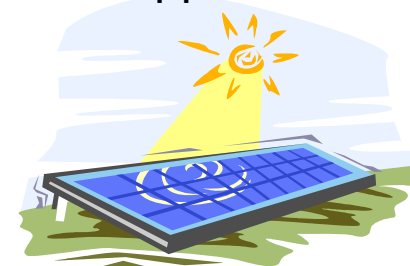
Objectives

- Proposal of an effective method to deal with uncertainties.
- Effective index to measure degree of system security w.r.t. uncertainties.

(key Issue)

- Concept of Robust Power System Security (RS)
- A new problem formulation for monitoring RS
- Combination of deterministic RS approach and probabilistic approach.

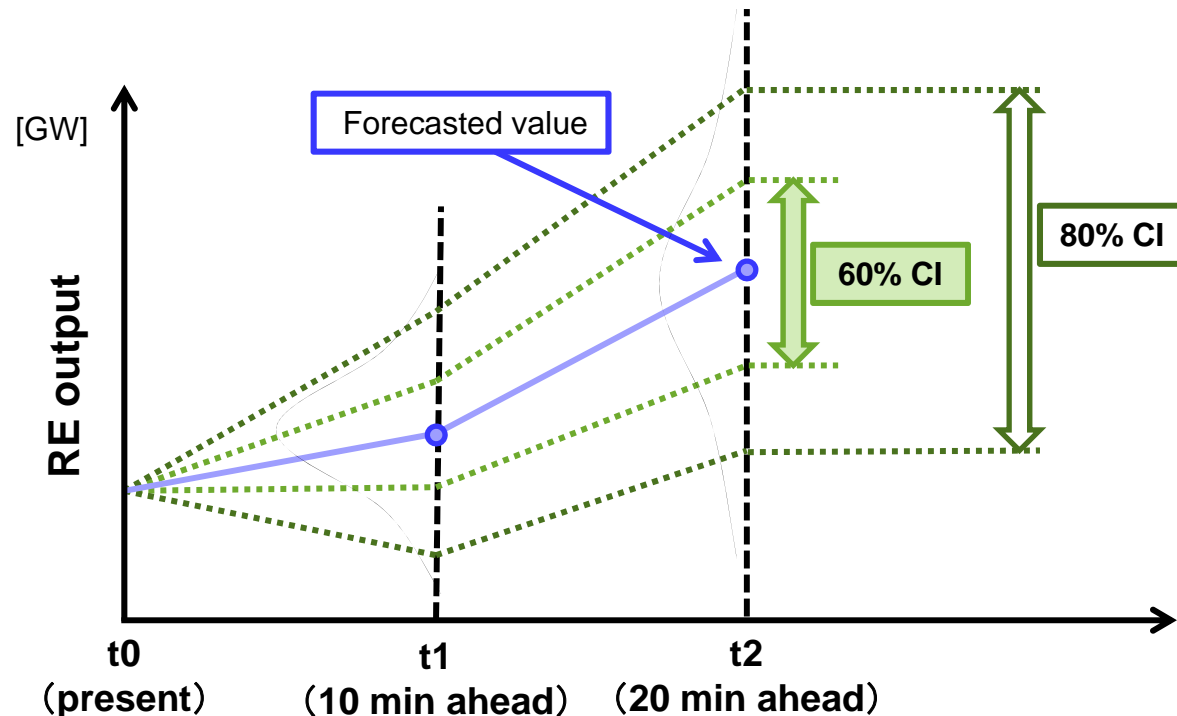
PV in 2030 in Japan: 53GW (Peak load: 170GW)





Uncertainty Modeling for Robust Security Analysis

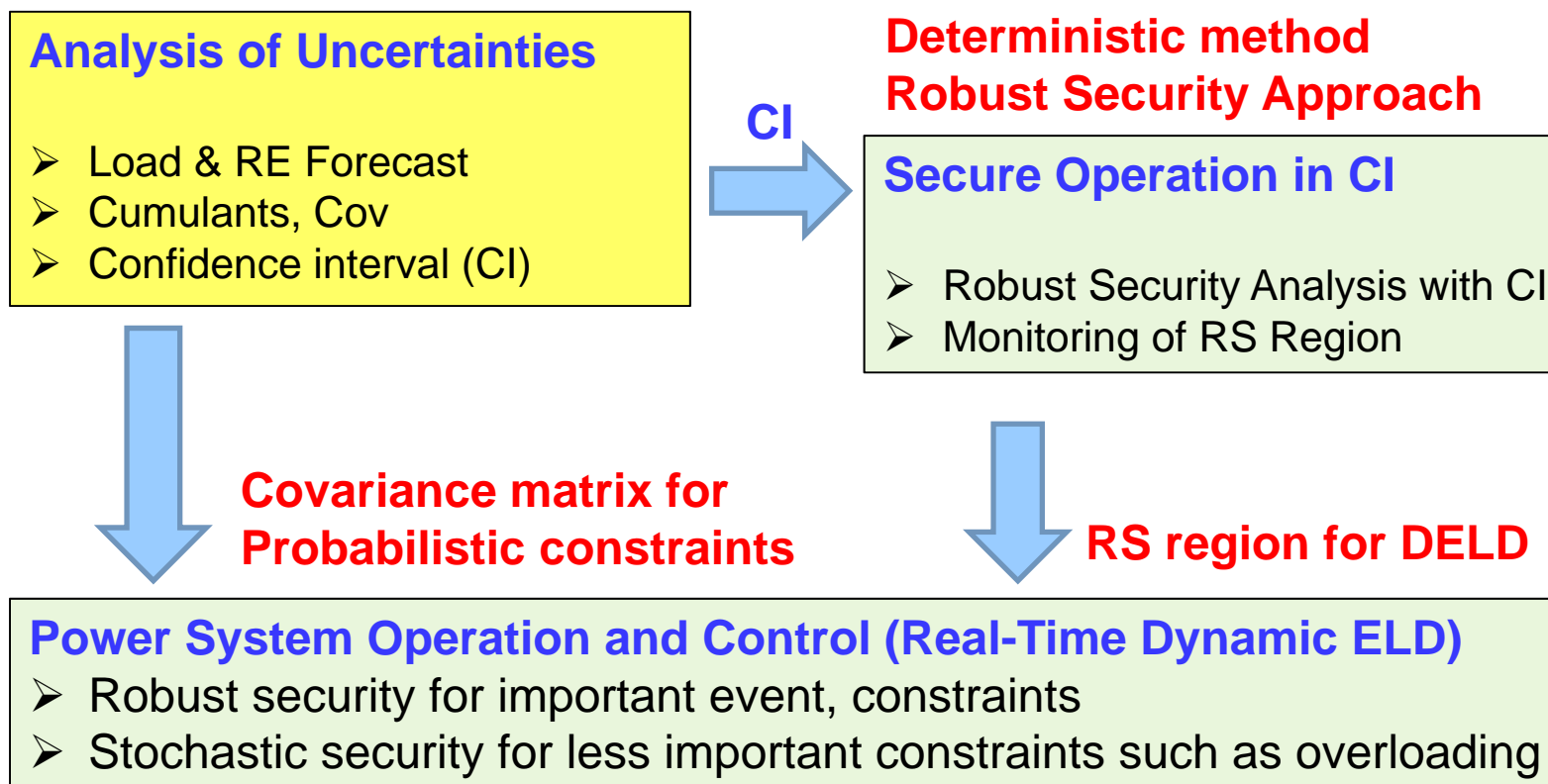
Confidence Interval (CI) of important uncertain parameter is defined based on confidence level .



Uncertainties increase for more future forecast



Approach to treat uncertainties





Measure of Static Security Region (SS)

SS Region: Region of operating points satisfying all security constraints for all contingencies $n=1\dots N$

Index α to Measure SS Region

$$\alpha = c^T u, \quad c: \text{Specified vector}$$

Objective function

Upper bound $\bar{\alpha}_{SS} = \max_u c^T u$
Lower bound $\underline{\alpha}_{SS} = \min_u c^T u$

Constraints of SS (Case for OPF)

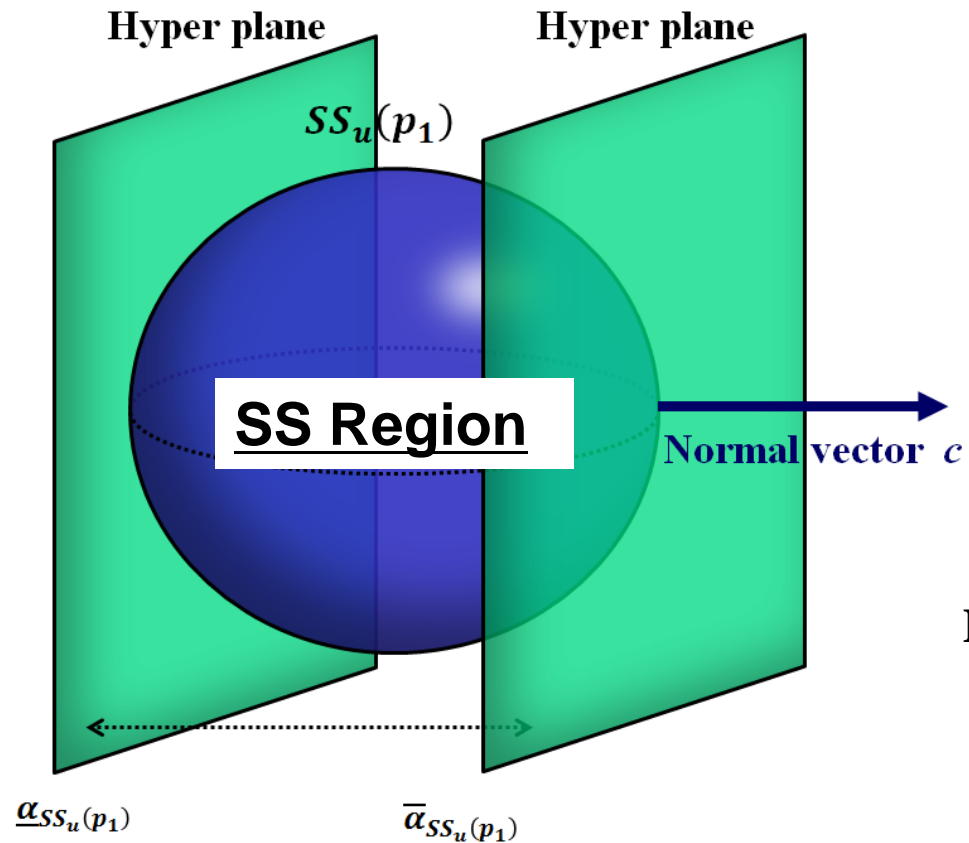
No Uncertainty Case

- ✓ Power Flow Equations $F^{(n)}(u)=0$
- ✓ Constraints $G^{(n)}(u) \leq 0, \quad n = 0, 1, \dots, N$
- ✓ Control Variables $\underline{u} \leq u \leq \bar{u}$





Meaning of Proposed Measure



Hyper-plane

$$c^T u = \alpha$$

c: normal vector

Hyper-plane and SS intersect if

$$\underline{\alpha}_{SS} \leq \alpha \leq \bar{\alpha}_{SS}$$





Robust Static Security Region (RSS)

RSS Region: The Worst Case SS Region with Uncertainties

Measure of RSS Region

Objective function

Upper bound $\bar{\alpha}_{RSS} = \min_{u,p} \{ \max_u c^T u \}$

Lower bound $\underline{\alpha}_{RSS} = \max_{u,p} \{ \min_u c^T u \}$

Constraints

- ✓ Power Flow Equations $F^{(n)}(u, p) = 0$
- ✓ Constraints $G^{(n)}(u, p) \leq 0, \quad n = 0, 1, \dots, N$
- ✓ Control Variables $\underline{u} \leq u \leq \bar{u}$
- ✓ Uncertainties in CI $\underline{p} \leq p \leq \bar{p}$





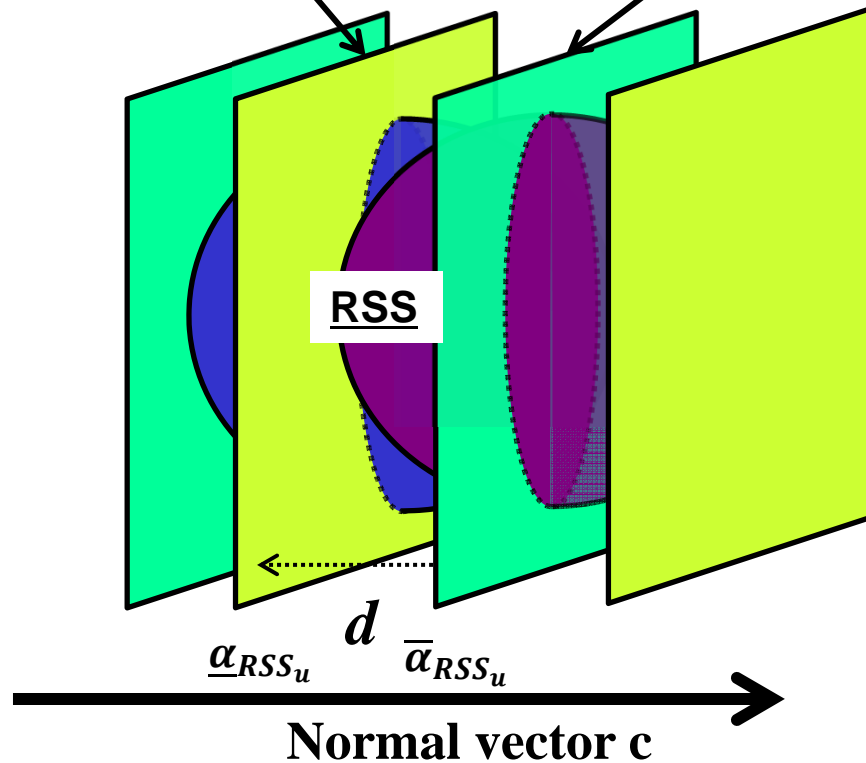
Robust Static Security Region (RSS)

The worst minimum

$$\underline{\alpha}_{RSS} = \max\{\underline{\alpha}_{SS}\}$$

The worst maximum

$$\bar{\alpha}_{RSS} = \min\{\bar{\alpha}_{SS}\}$$



RSS Region exists if

$$\underline{\alpha}_{RSS} \leq \alpha \leq \bar{\alpha}_{RSS}$$



Measure of RSS

$$d = \frac{1}{\|c\|} (\bar{\alpha}_{RSS} - \underline{\alpha}_{RSS})$$



Bilevel Optimization Problem

General NL Problem

$$\bar{\alpha}_{RSS} = \min_{u,p} \{c^T u\}$$

s.t.

$$H(p, u) \leq 0$$

$$u \in \arg \max_u \{c^T u\}$$

s.t.

$$H(p, u) \leq 0$$

Linear Problem

$$\bar{\alpha}_{RSS} = \min_{u,p} \{c^T u\}$$

s.t.

$$Ap + Bu \leq b$$

$$u \in \arg \max_u \{c^T u\}$$

s.t.

$$Ap + Bu \leq b$$



**Transformation into
MILP problem**



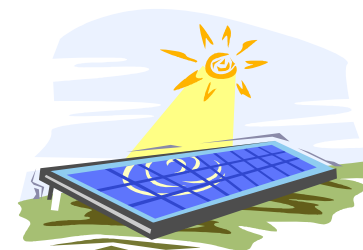
Robust Static Analysis Example

◆ Controllable parameter

- Conventional generator outputs $u=[G1, G2, G3]'$

◆ Uncertainties for RSS

- PV generations at 3 nodes $p=[PV1, PV2, PV3]'$

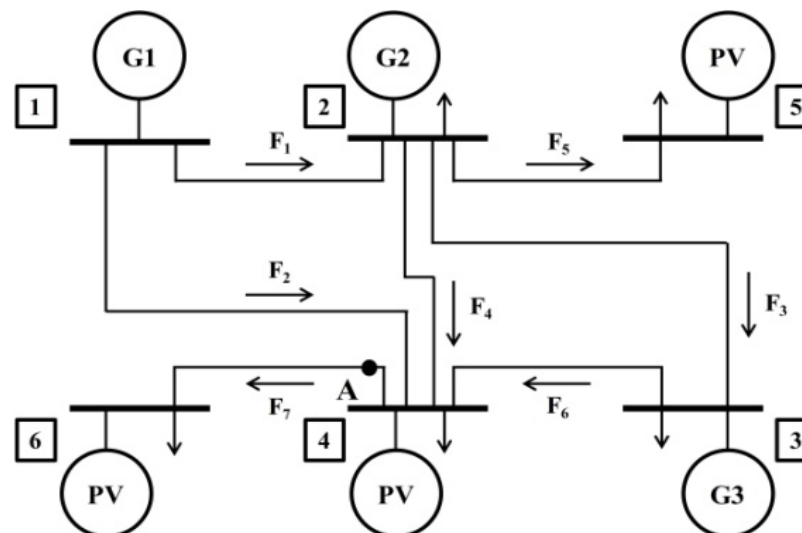


◆ Constraints for RSS : Linear

- Demand and supply balance
- Generator output limits
- Power flow equation (DC power flow)
- Security limits of line flows

◆ Contingency

- 1 of 2 Lines Trip at A

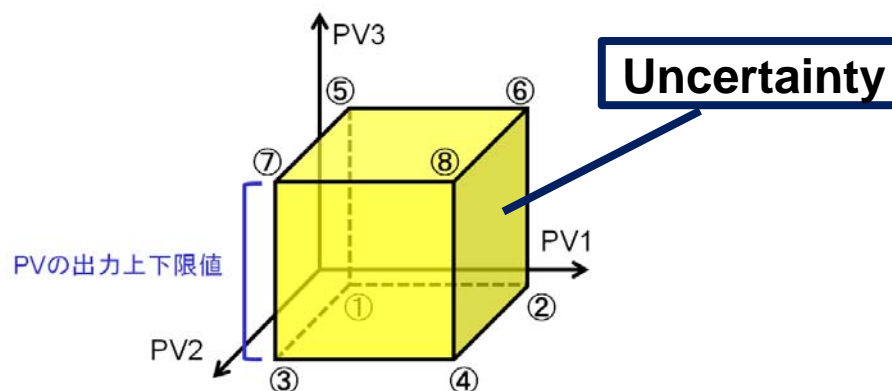




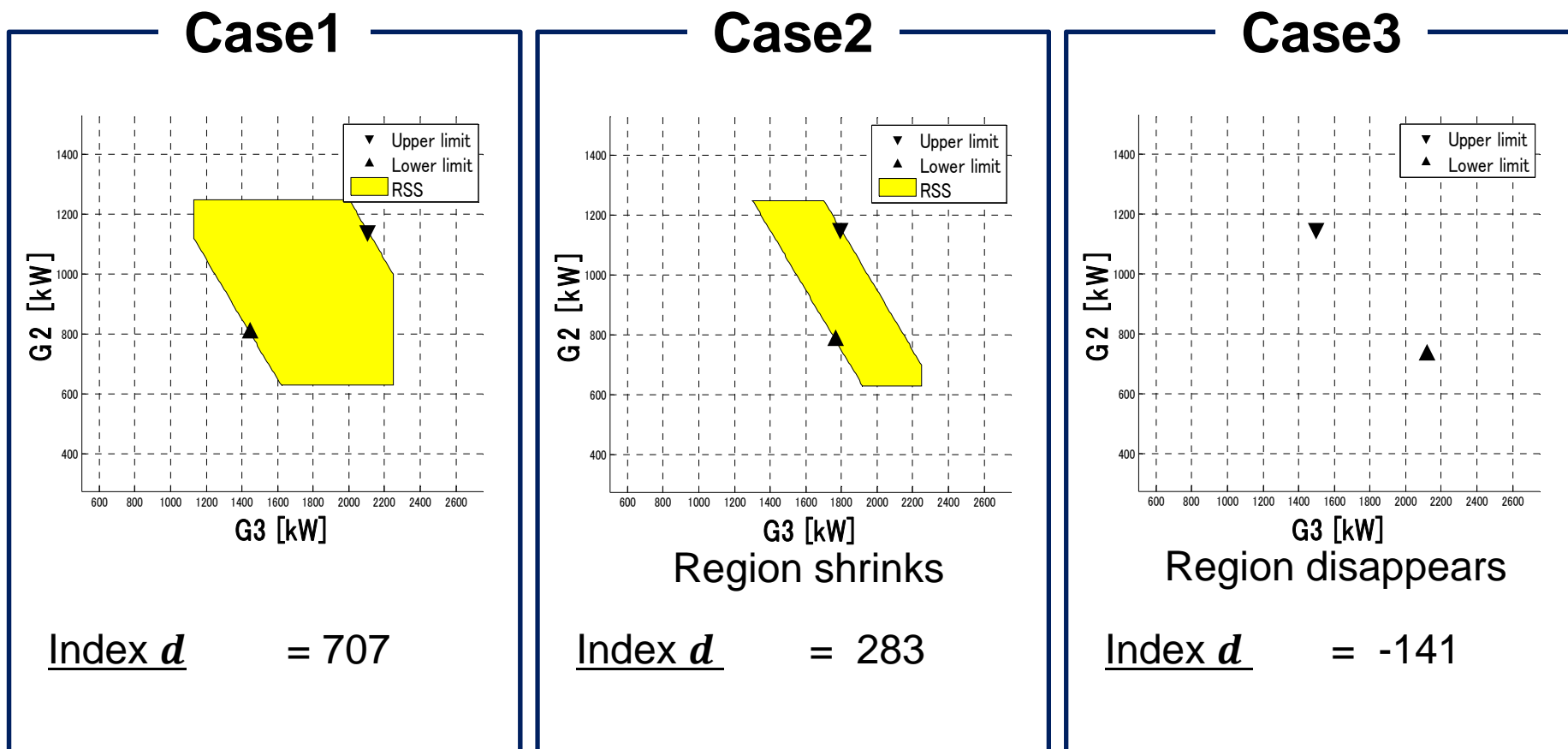
Uncertainties in PV generations

Max and Min of PV Output Predictions

	PV1		PV2		PV3		
	Max	Min	Max	Min	Max	Min	
Case1	250	250	250	250	250	250	- No Uncertainties
Case2	200	300	200	300	200	300	- Small
Case3	50	450	50	450	50	450	- Large



Result of RSS Region Analysis



Measure of RSS

$$d = \frac{1}{\|c\|} (\bar{\alpha}_{RSS} - \underline{\alpha}_{RSS})$$

Confirmation of Exact Detection of RSS

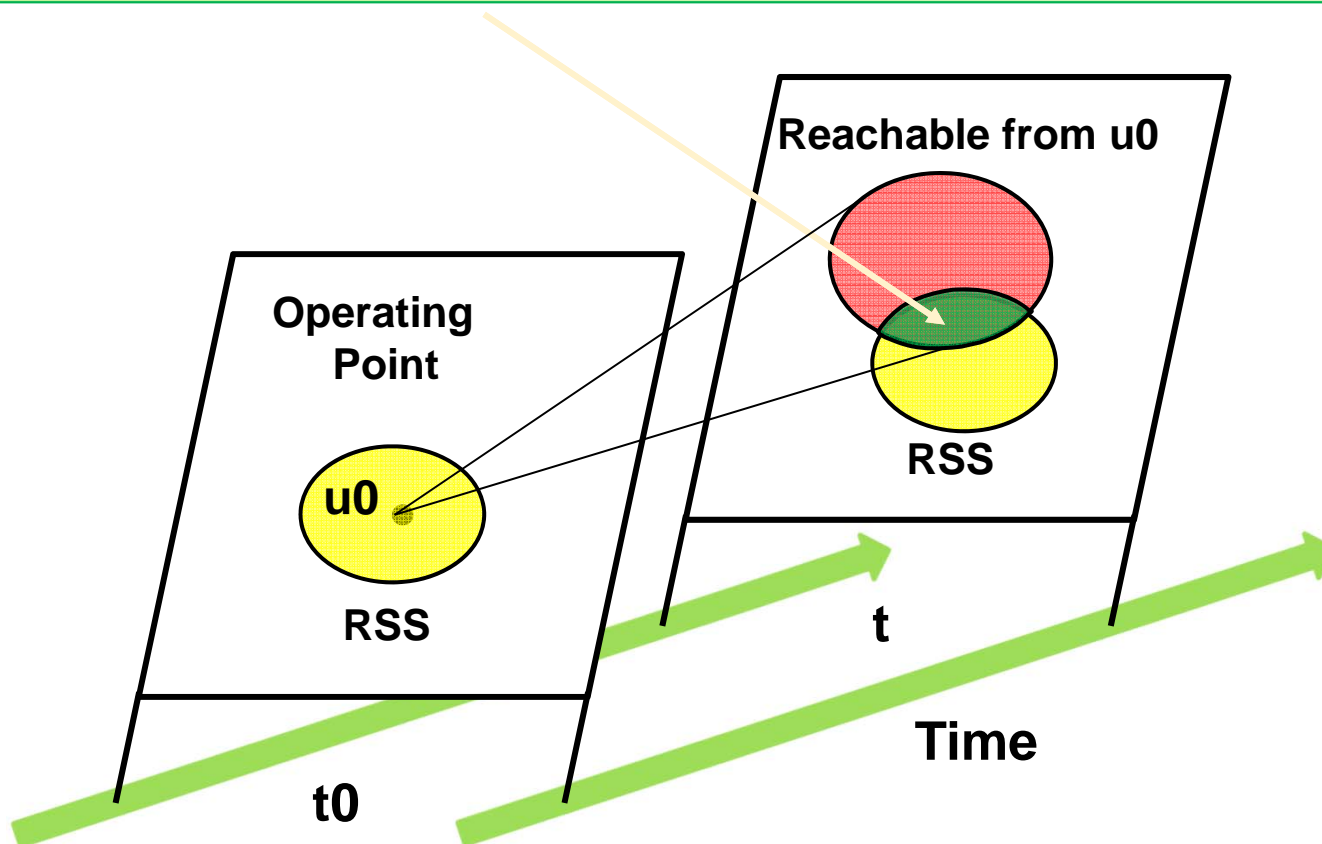
$$c^T = [0 \ 1 \ 1]$$

$$c^T u = u_2 + u_3$$

Definition of Robust Security Region

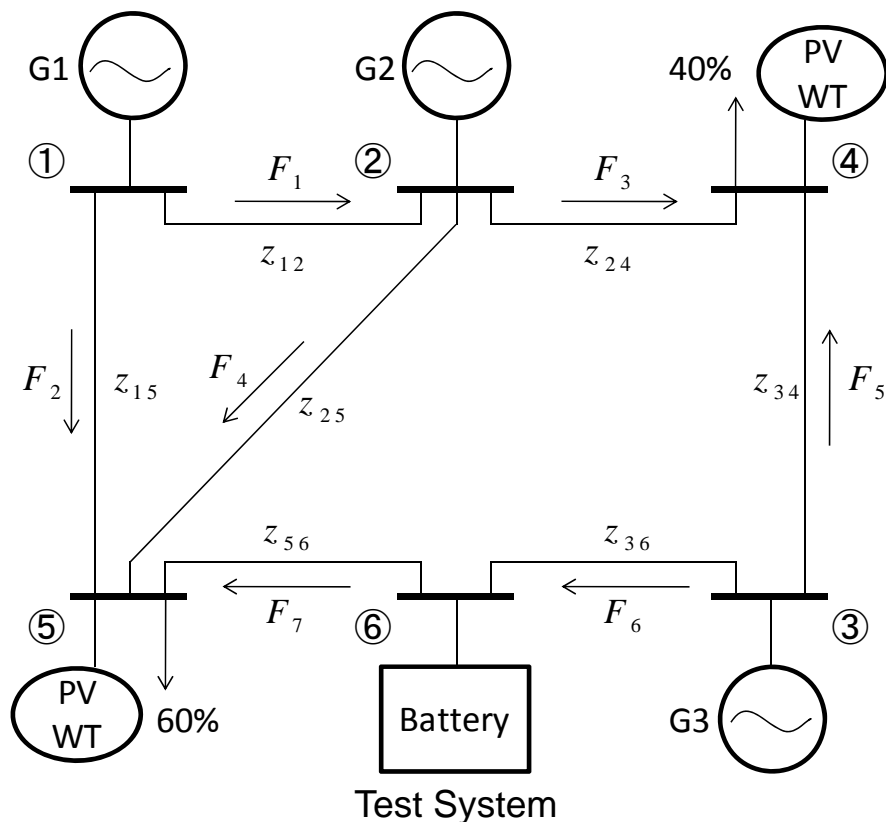
Robust **Static** Security region (RSS)

Robust Dynamically **Reachable** Security region (RRS)
RRS : (RSS) + (Ramp Rate Constraints of u)





Test System



- Generator Conditions:
 - Small Grid (island system)
 - Installed Capacity 5.5 GW
 - Peak loading 5.1 GW
 - PV 1 GW
 - WT 1 GW
 - BT (NaS) 400kW (2.4GWh)

Battery Data

	Upper Limit [kW]	Battery capacity [kWh]	Efficiency [%]
BT	400	2,400	90

Generator Specifications (Diesel Generators)

	Capacity [kW]	Upper/Lower Limit[kW]	Ramp Rate [kW/min]	Start-up Cost	Coefficients of the Generation Cost		
					a	b	c
G1	2,000	1,000~2,000	66.67	4,000	0.0011	16.416	4,320.00
G2	1,250	625~1,250	41.67	2,500	0.0021	17.41	3,677.50
G3	2,250	1,125~2,250	75	4,500	0.0002	20.178	3,933.70





Robust Dynamic Analysis Example

◆ Controllable parameter

- Generator outputs $u=[G1, G2, G3]'$

◆ Uncertainties

- RE generations $p=[RE1, RE2]'$

◆ Constraints for **RRS** : Linear

- Demand and supply balance
- Generator output limits
- Power flow equation (DC power flow)
- Security limits of line flows
- **Generator Ramp Rate Constraints**
- **Initial Operating Point at t=t0**

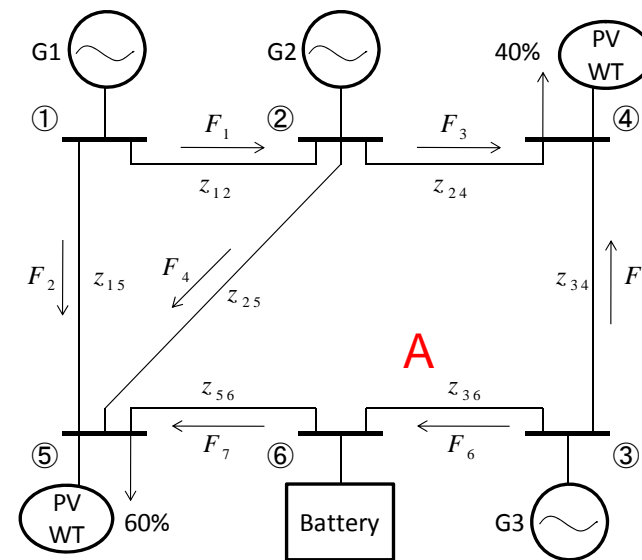
◆ Contingency

- 1 of 2 Lines Trip at A

◆ Objective function

$$\alpha = c^T u = \text{Total Generation}$$

$$c^T = [1 \ 1 \ 1]$$



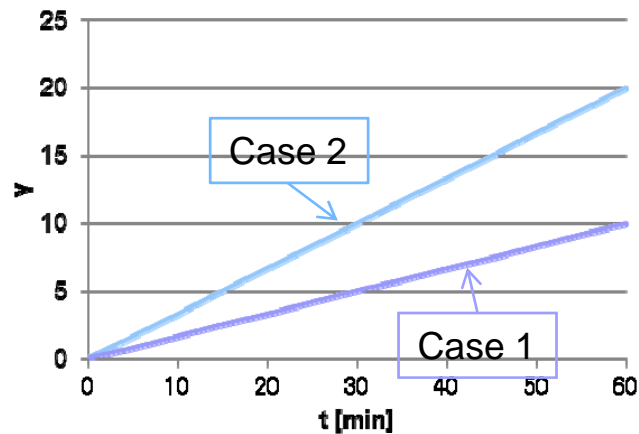
Test System



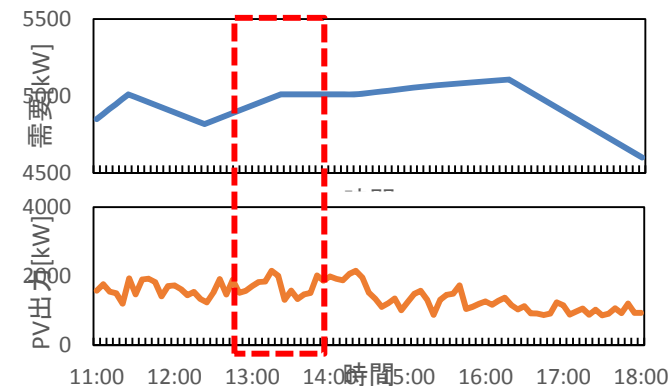


Setting of CI for Prediction Errors

CI for Future Predictions



Predictions of Load and PV Generation



Case 1 : small prediction error (20% Error at 1 hour ahead)

$$CI = [\hat{p}(t) - \sigma(t), \hat{p}(t) + \sigma(t)]^T$$

Case 2 : large prediction error (40% Error at 1 hour ahead)

$$CI = [\hat{p}(t) - 2\sigma(t), \hat{p}(t) + 2\sigma(t)]^T$$



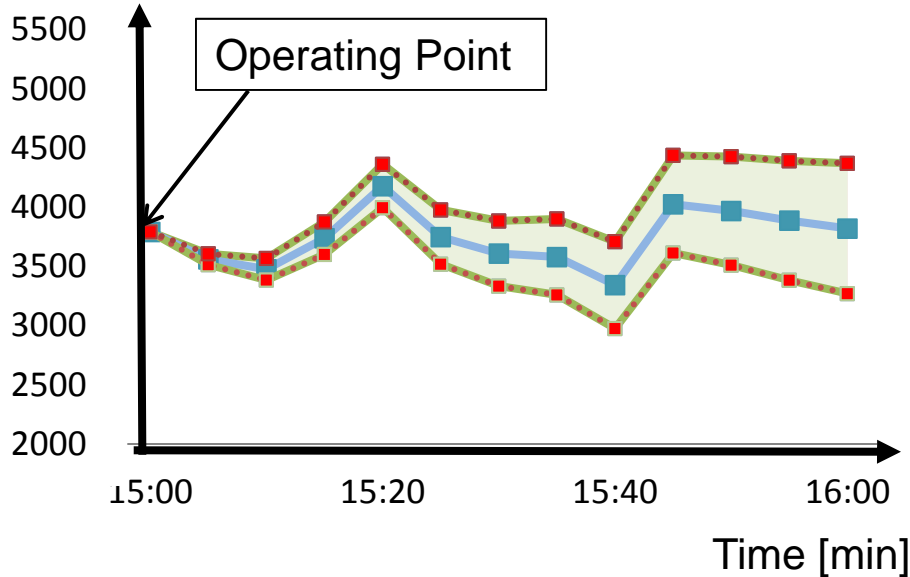
Results of RRS Evaluations

RRS analysis at 15:00 for 1 hour ahead

$$c^T = [1 \ 1 \ \dots 1]$$

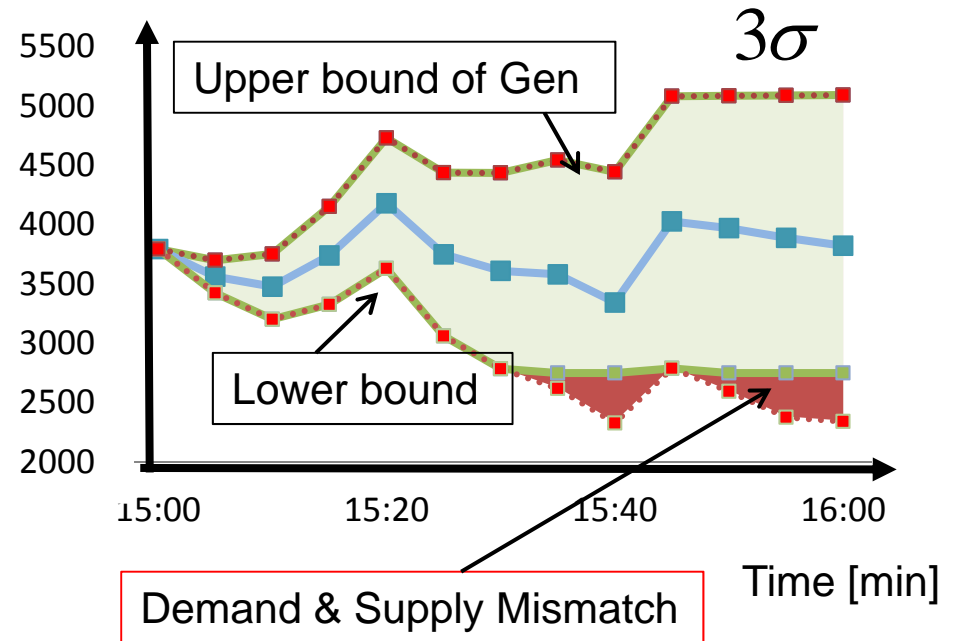
$$c^T u = \text{Total Generation}$$

Total Thermal Generation



Case 1

Total Thermal Generation



Case 2



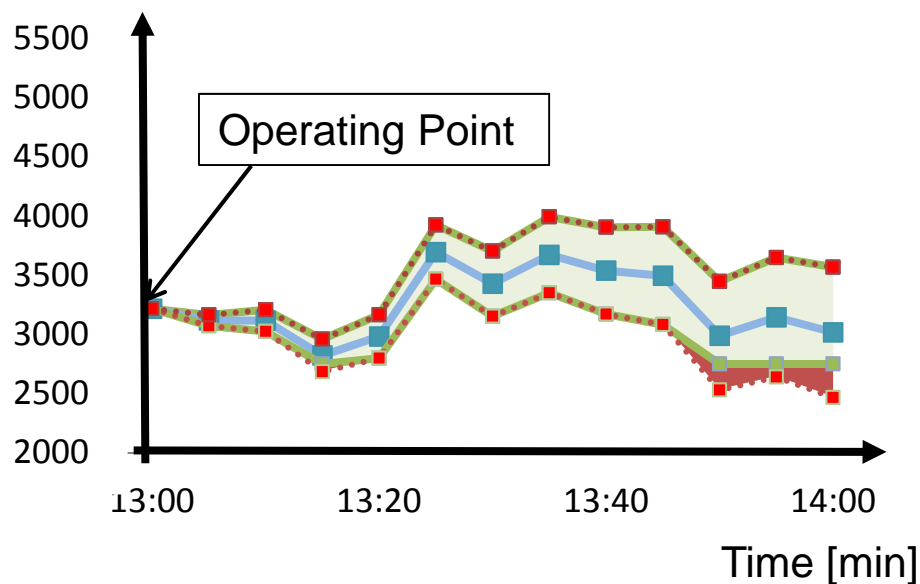
Results of RRS Evaluations

RRS analysis at 13:00 for 1 hour ahead

$$c^T = [1 \ 1 \ \dots 1]$$

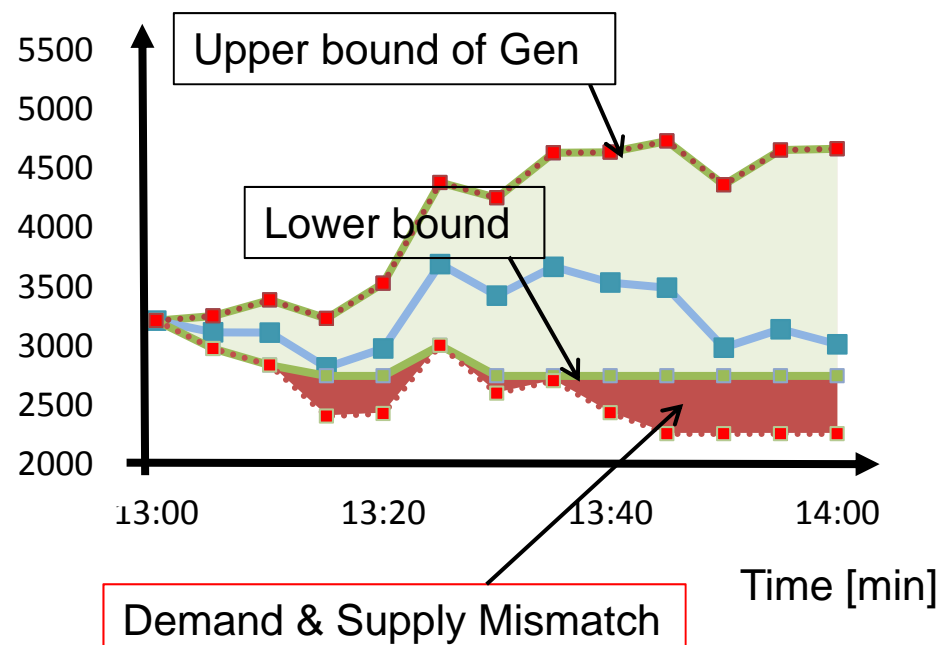
$c^T u = \text{Total Generation}$

Total Thermal Generation



Case 1

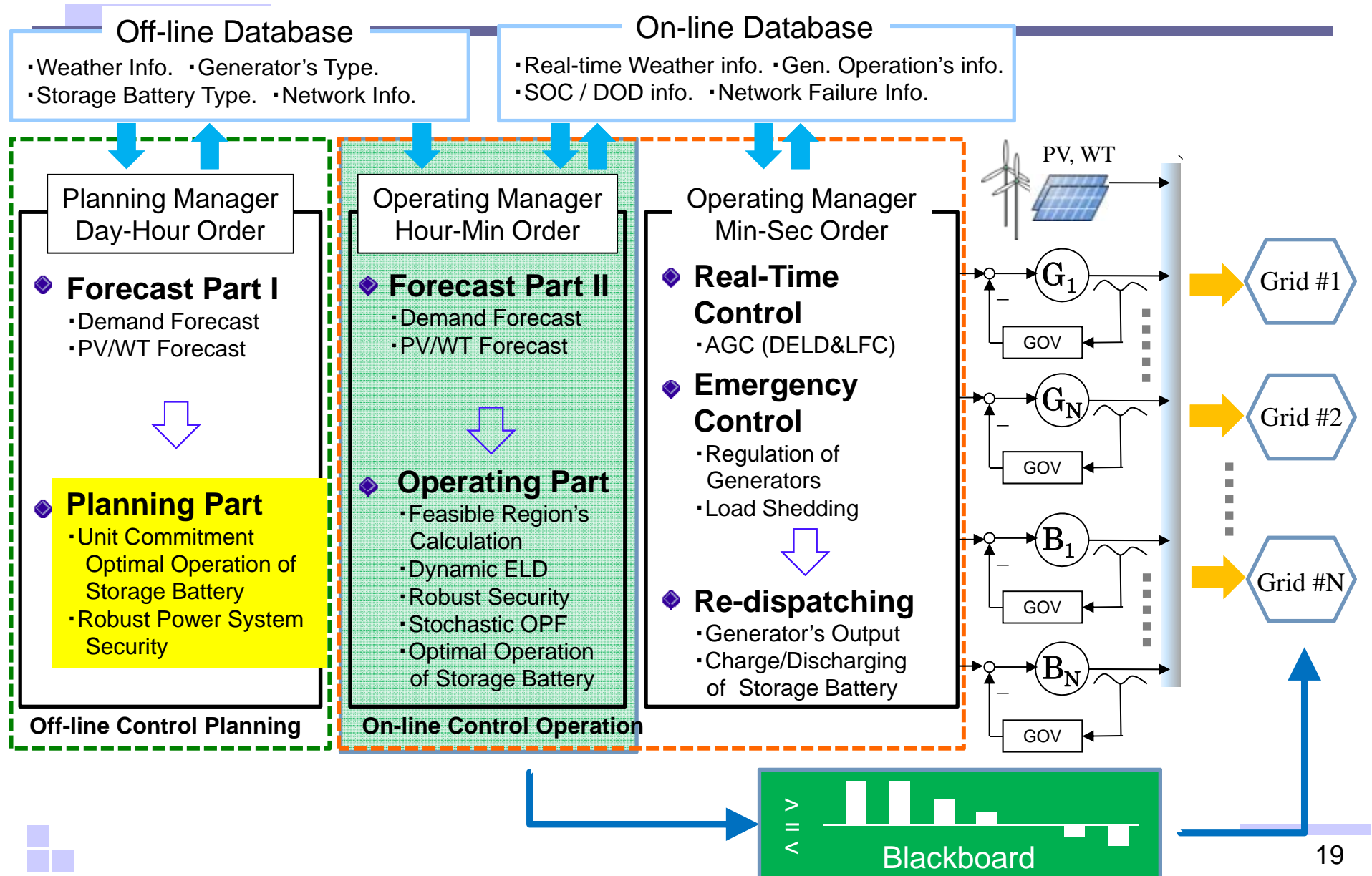
Total Thermal Generation



Case 2

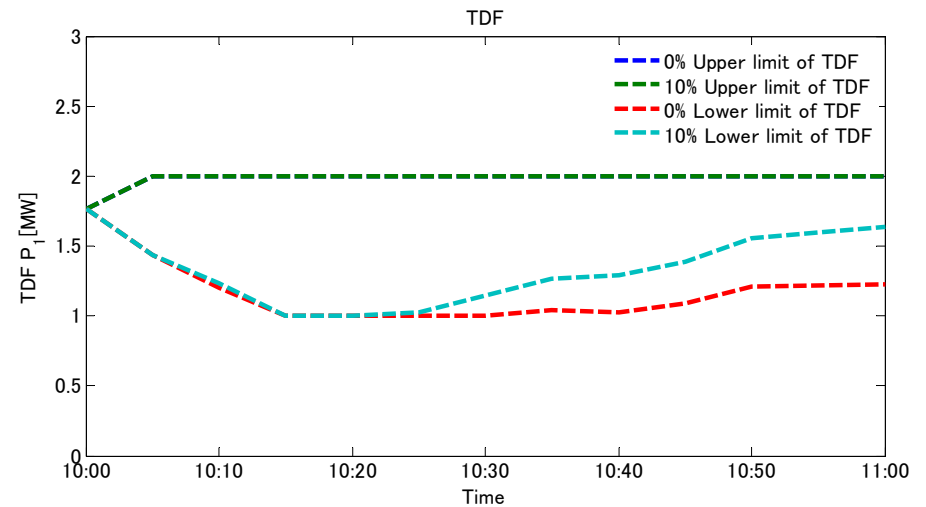
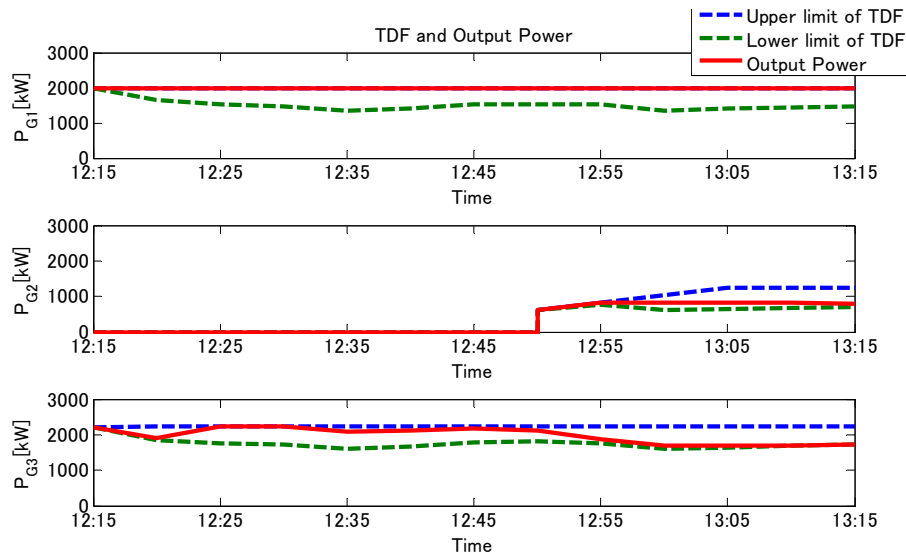
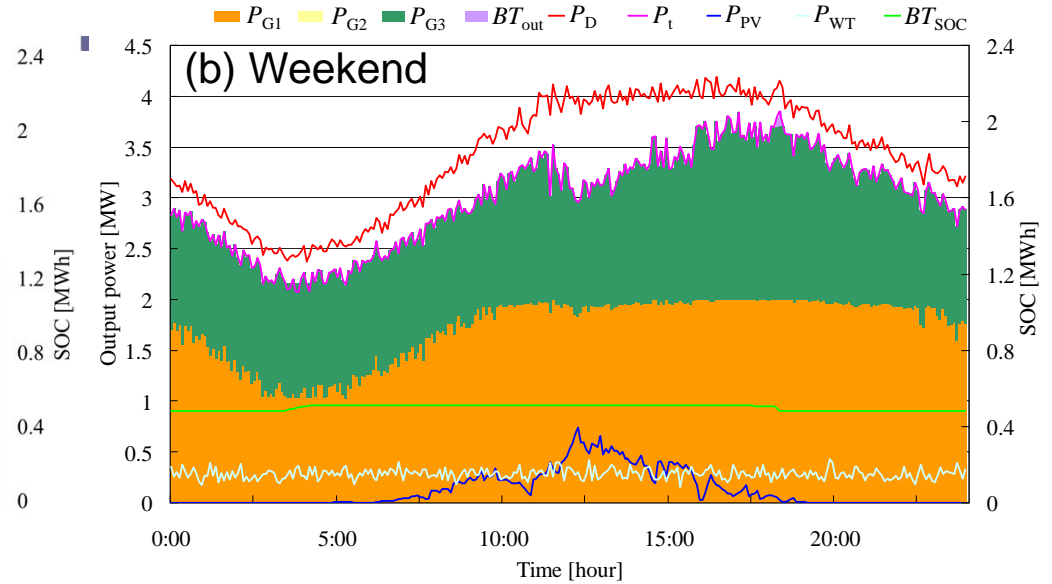
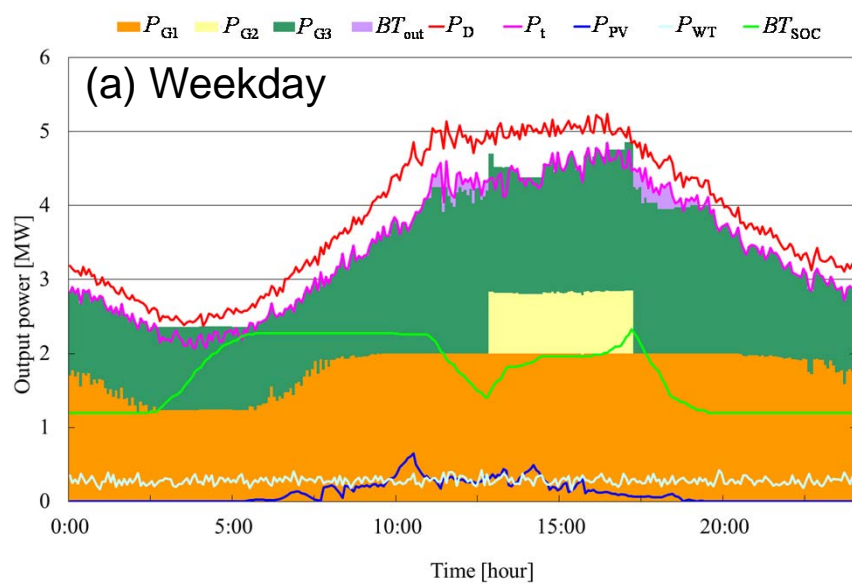


Micro EMS Simulator





Operation Planning for 24 hours



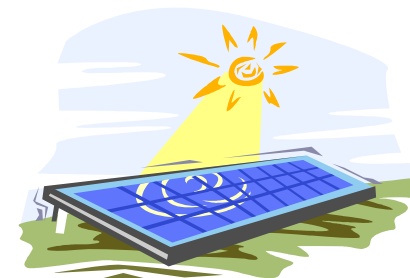
The feasible region and dispatch value on weekday

TDF at 10:00 on weekday.



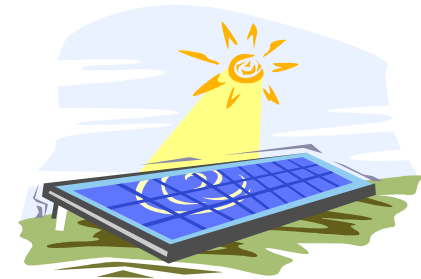
Conclusions

- A Method of Robust Security (RS) Monitoring and Control is proposed.
- Proposed Method is based on deterministic treatment of system security using Confidence Intervals (CI) of Predictions.
- The method is implemented on micro EMS simulator, where effective use is being investigated.





Thank you !



The 13th International Workshops on Electric Power Control Centers (EPCC 13)
Bled, Slovenia, May 17-20, 2015

“Monitoring of Robust Power System Security - Computation of Feasibility Margin
of Power System Operation against Uncertainties ”

By Naoto Yorino, Yutaka Sasaki

