

# Distributed Algorithms for Wide-Area Monitoring of Power Systems

Theory, Experiments, and Open Problems

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North Carolina State University

**2015 JST-NSF-DFG-RCN Workshop**

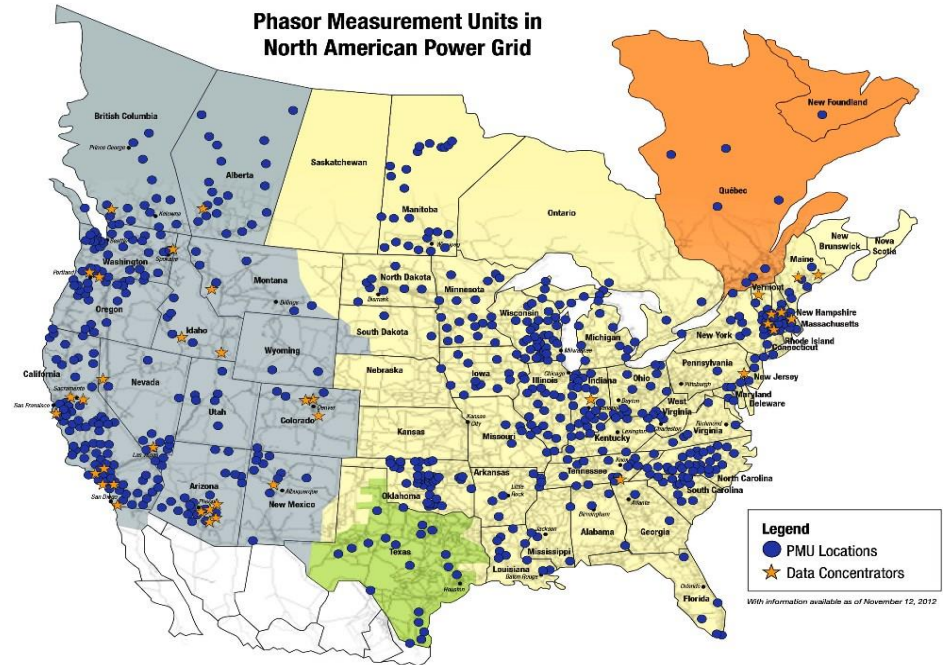
April 21, 2015, Arlington, VA



# Increasing Volumes of PMU Data



2008: Only 40 PMUs in the entire east coast

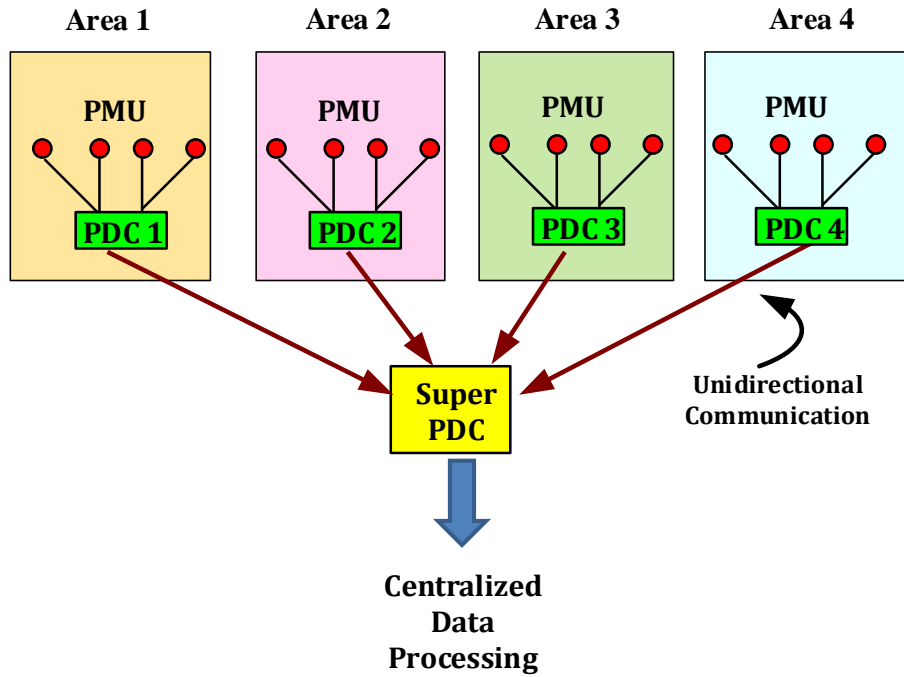


2015: More than 1200 PMUs across USA  
(Nearly 52 PMUs only in North Carolina)

- Massive volumes of PMU data need to be transported from one part of the grid to another for monitoring and control
- Needs a highly reliable and resilient communication infrastructure
- **Centralized processing** will not be tenable
- Need combination of **distributed monitoring** spread over the entire system

# Centralized vs Distributed Architectures

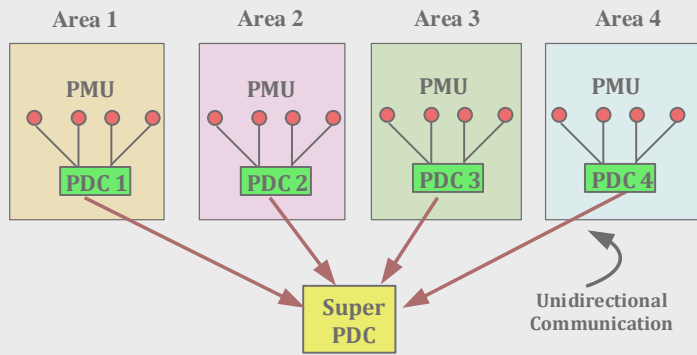
## Centralized WAMS



**Control Room**

# Centralized vs Distributed Algorithms

## Centralized WAMS

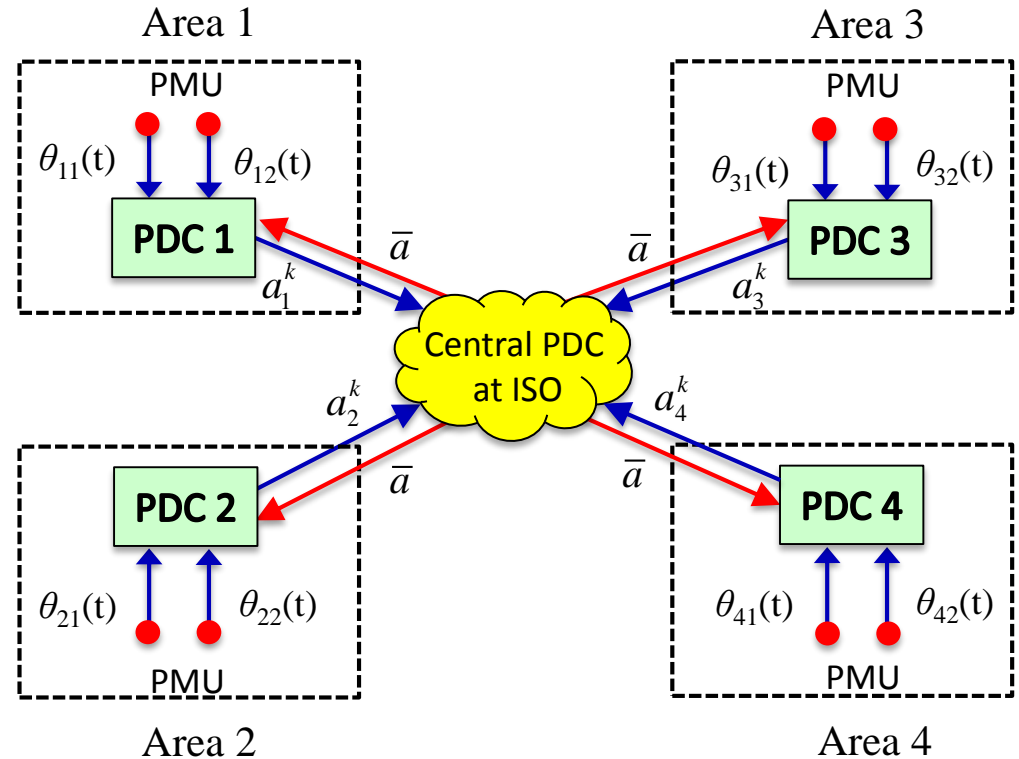


Centralized  
Data  
Processing



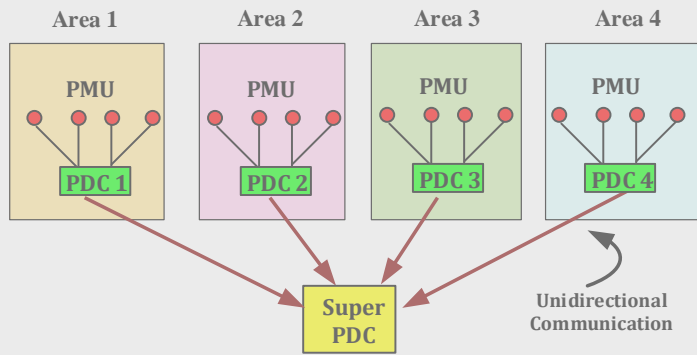
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## Semi-Distributed WAMS



# Centralized vs Distributed Algorithms

## Centralized Processing

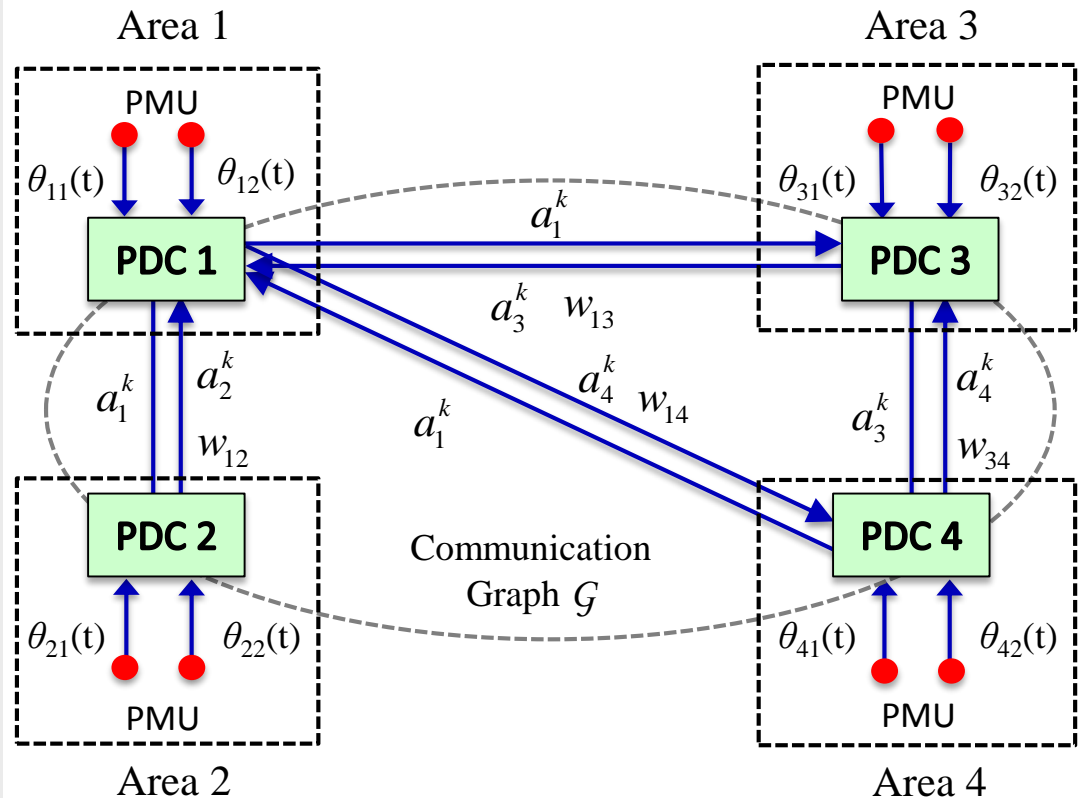


Centralized Data Processing

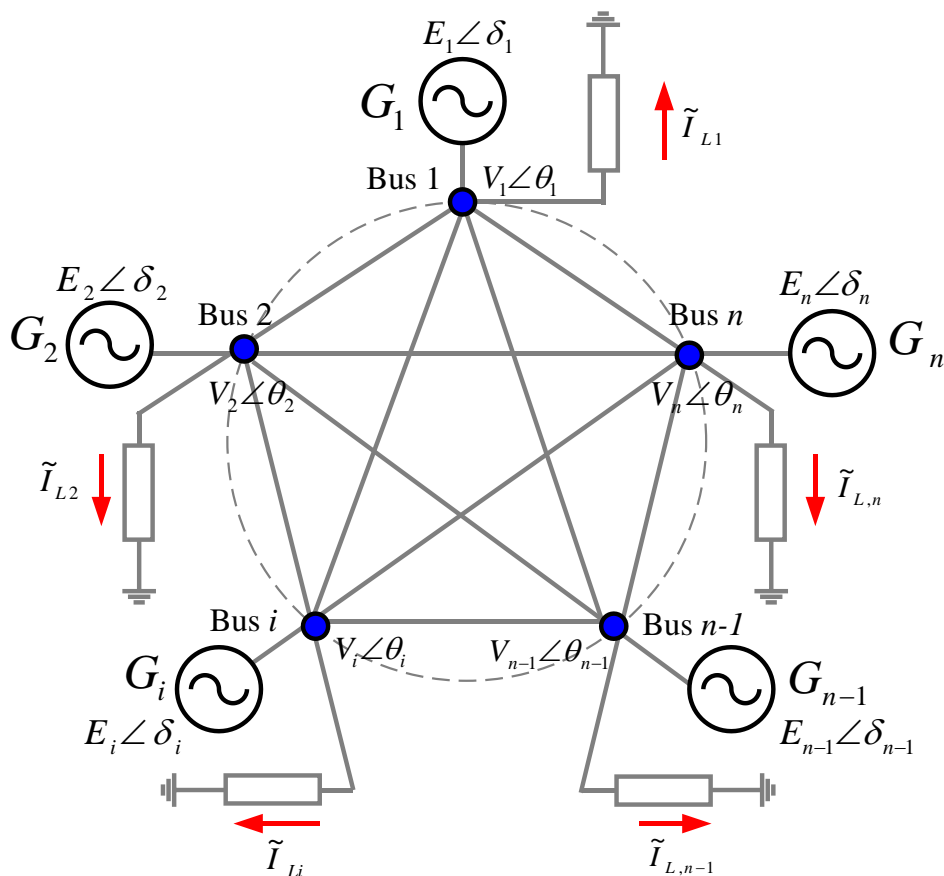


Control Room

## Distributed WAMS



# Wide-Area Oscillation Estimation



## Output Equation

$$y = \text{col}_{i \in \mathcal{S}}(\Delta V_i, \Delta \theta_i).$$

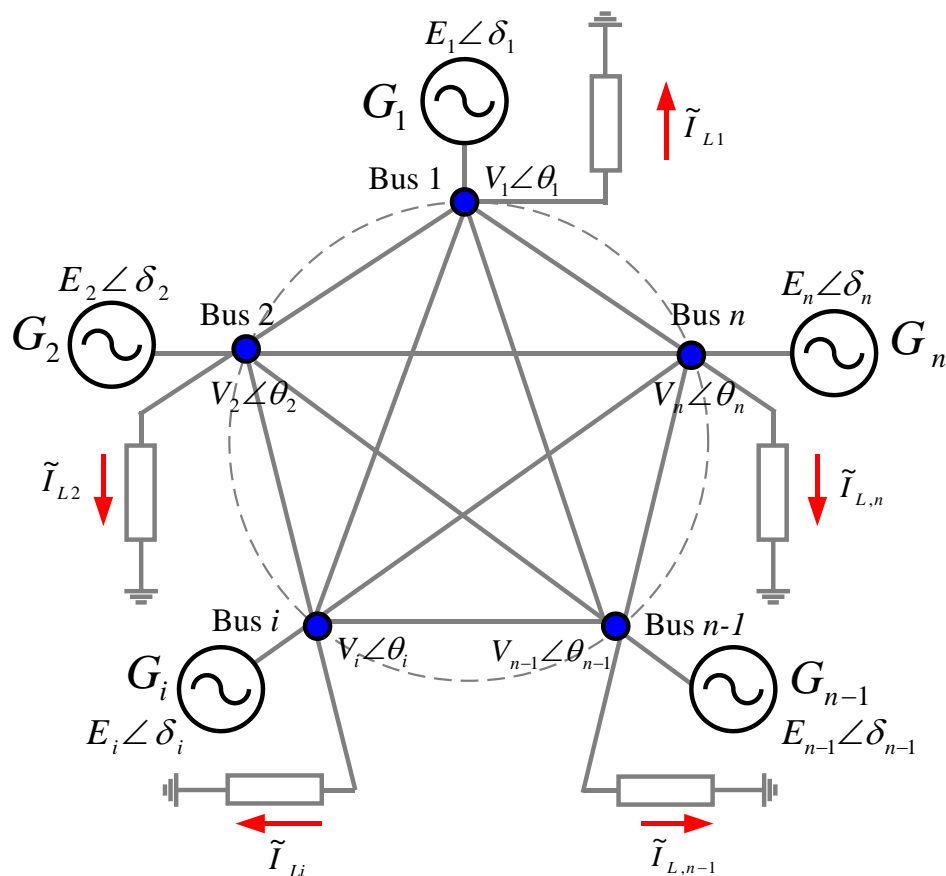
## Swing equation model:

$$\begin{bmatrix} \Delta \dot{\delta} \\ M \Delta \dot{\omega} \\ \Delta \dot{E} \end{bmatrix} = \begin{bmatrix} 0 & I & 0 \\ -L(G) & -D & -P \\ K & 0 & J \end{bmatrix} \begin{bmatrix} \Delta \delta \\ \Delta \omega \\ \Delta E \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ \text{col}_{i=1(1)n}(\gamma_i) \\ \text{col}_{i=1(1)n}(\rho_i) \end{bmatrix}}_{\text{due to load}} + \begin{bmatrix} 0 & 0 \\ 0 & I \\ I & 0 \end{bmatrix} \begin{bmatrix} \Delta P_m \\ \Delta E_F \end{bmatrix}$$

$L(G)$  = fully connected network graph

Controllable inputs

# Wide-Area Oscillation Estimation



## Output Equation

$$y = \text{col}_{i \in \mathcal{S}}(\Delta V_i, \Delta \theta_i).$$

Wide-Area Oscillation Monitoring:

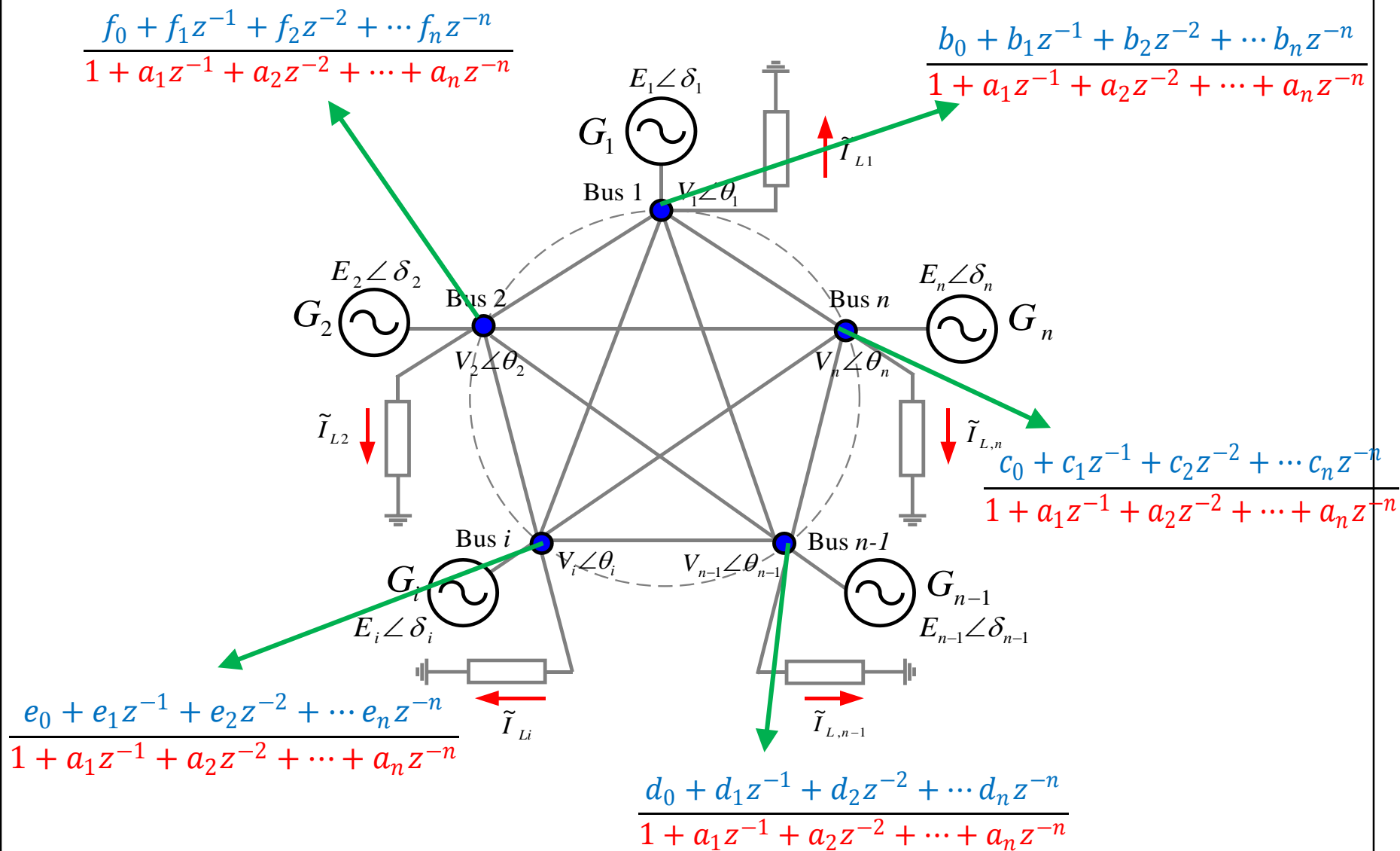
→ Estimate the eigenvalues and eigenvectors of  $M^{-1}L$  using  $y(t)$

Swing equation model:

$$\begin{bmatrix} \Delta \dot{\delta} \\ M \Delta \dot{\omega} \\ \Delta \dot{E} \end{bmatrix} = \begin{bmatrix} 0 & I & 0 \\ -L(G) & -D & -P \\ K & 0 & J \end{bmatrix} \begin{bmatrix} \Delta \delta \\ \Delta \omega \\ \Delta E \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ \text{col}_{i=1(1)n}(\gamma_i) \\ \text{col}_{i=1(1)n}(\rho_i) \end{bmatrix}}_{\text{due to load}} + \begin{bmatrix} 0 & 0 \\ 0 & I \\ I & 0 \end{bmatrix} \begin{bmatrix} \Delta P_m \\ \Delta E_F \end{bmatrix}$$

↓  $L(G)$  = fully connected network graph ↓ Controllable inputs

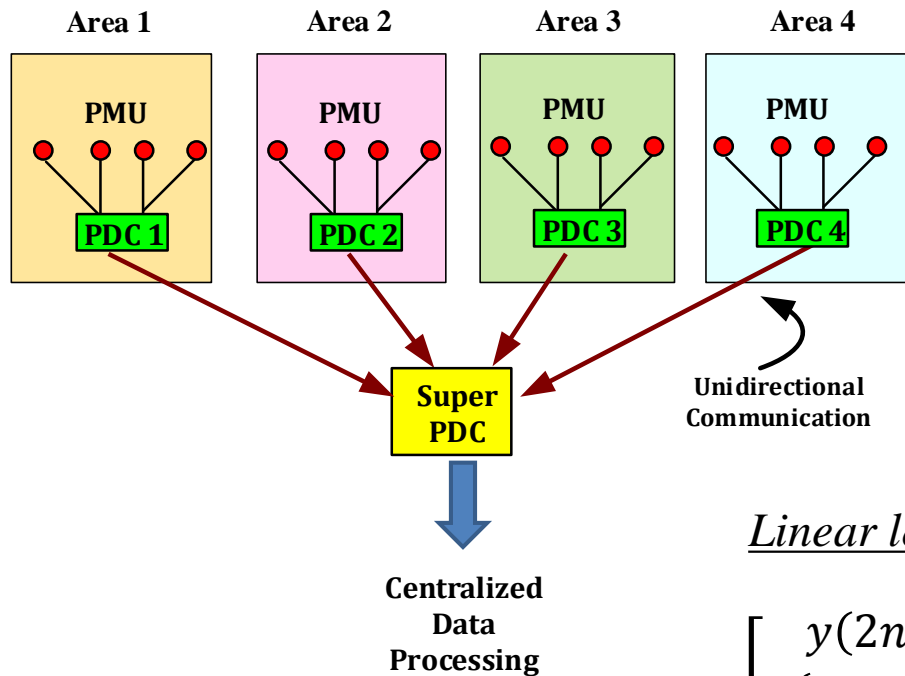
# Wide-Area Oscillation Estimation





# Wide-Area Oscillation Estimation

## Centralized:



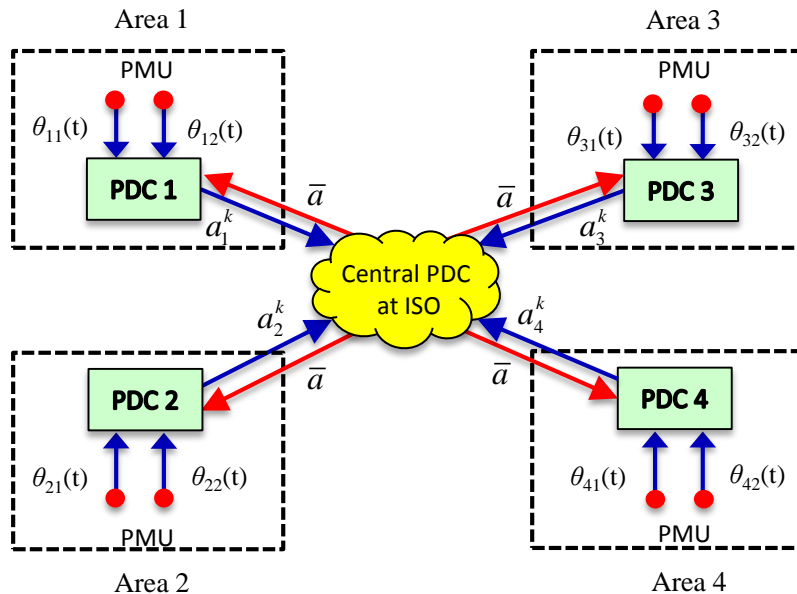
Linear least squares problem:

$$\begin{bmatrix} y(2n) \\ y(2n+1) \\ \vdots \\ y(2n+l) \end{bmatrix}_c = \underbrace{\begin{bmatrix} y(2n-1) & \cdots & y(0) \\ \vdots & \ddots & \vdots \\ y(2n-1+l) & \cdots & y(l) \end{bmatrix}}_H \underbrace{\begin{bmatrix} -a_1 \\ -a_2 \\ \vdots \\ -a_n \end{bmatrix}}_a$$

→  $\hat{a} = \arg \min_a \|Ha - c\|^2$

# Wide-Area Oscillation Estimation

**Distributed:**



**Multiple Computational Areas**

$$\text{Area 1: } \hat{\theta}_1 = \{\theta_{30}, \theta_{66}\} \rightarrow (\hat{H}_1 = \begin{bmatrix} H_{30} \\ H_{66} \end{bmatrix}, \hat{\mathbf{c}}_1 = \begin{bmatrix} \mathbf{c}_{30} \\ \mathbf{c}_{66} \end{bmatrix})$$

$$\text{Area 2: } \hat{\theta}_2 = \{\theta_{16}, \theta_{53}\} \rightarrow (\hat{H}_2 = \begin{bmatrix} H_{16} \\ H_{53} \end{bmatrix}, \hat{\mathbf{c}}_2 = \begin{bmatrix} \mathbf{c}_{16} \\ \mathbf{c}_{53} \end{bmatrix})$$

$$\text{Area 3: } \hat{\theta}_3 = \{\theta_{68}\} \rightarrow (\hat{H}_3 = H_{68}, \hat{\mathbf{c}}_3 = \mathbf{c}_{68})$$

$$\text{Area 4: } \hat{\theta}_4 = \{\theta_{56}\} \rightarrow (\hat{H}_4 = H_{56}, \hat{\mathbf{c}}_4 = \mathbf{c}_{56})$$

**Global Consensus Problem:**

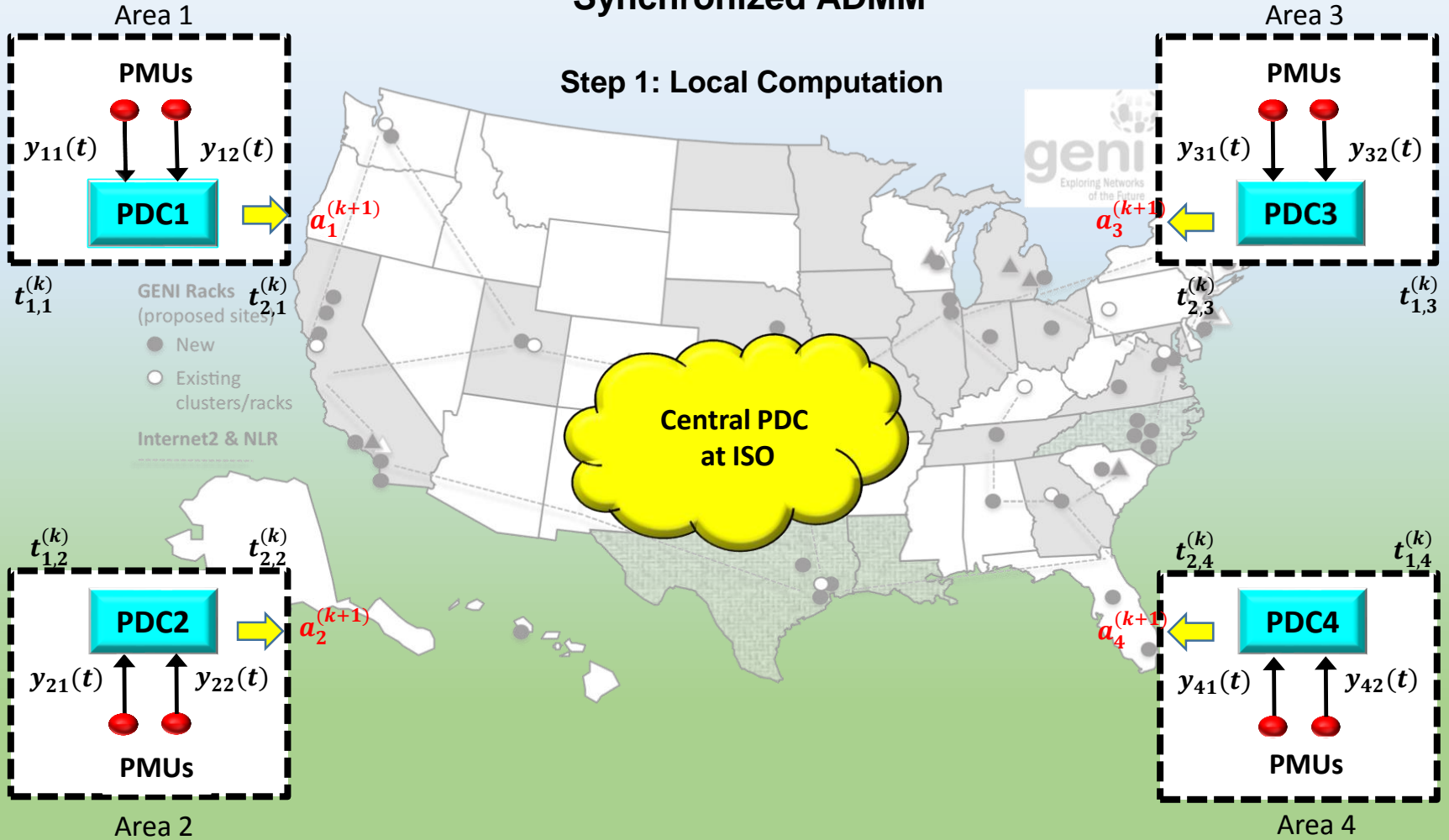
$$\begin{aligned} & \text{minimize}_{\mathbf{a}_1, \dots, \mathbf{a}_N, \mathbf{z}} \sum_{i=1}^N \frac{1}{2} \left\| \hat{H}_i \mathbf{a}_i - \hat{\mathbf{c}}_i \right\|_2^2 \\ & \text{subject to } \mathbf{a}_i - \mathbf{z} = 0, \text{ for } i = 1, \dots, N \end{aligned}$$

Solve in a distributed way using:

**Alternating Direction Method of Multipliers (ADMM)**

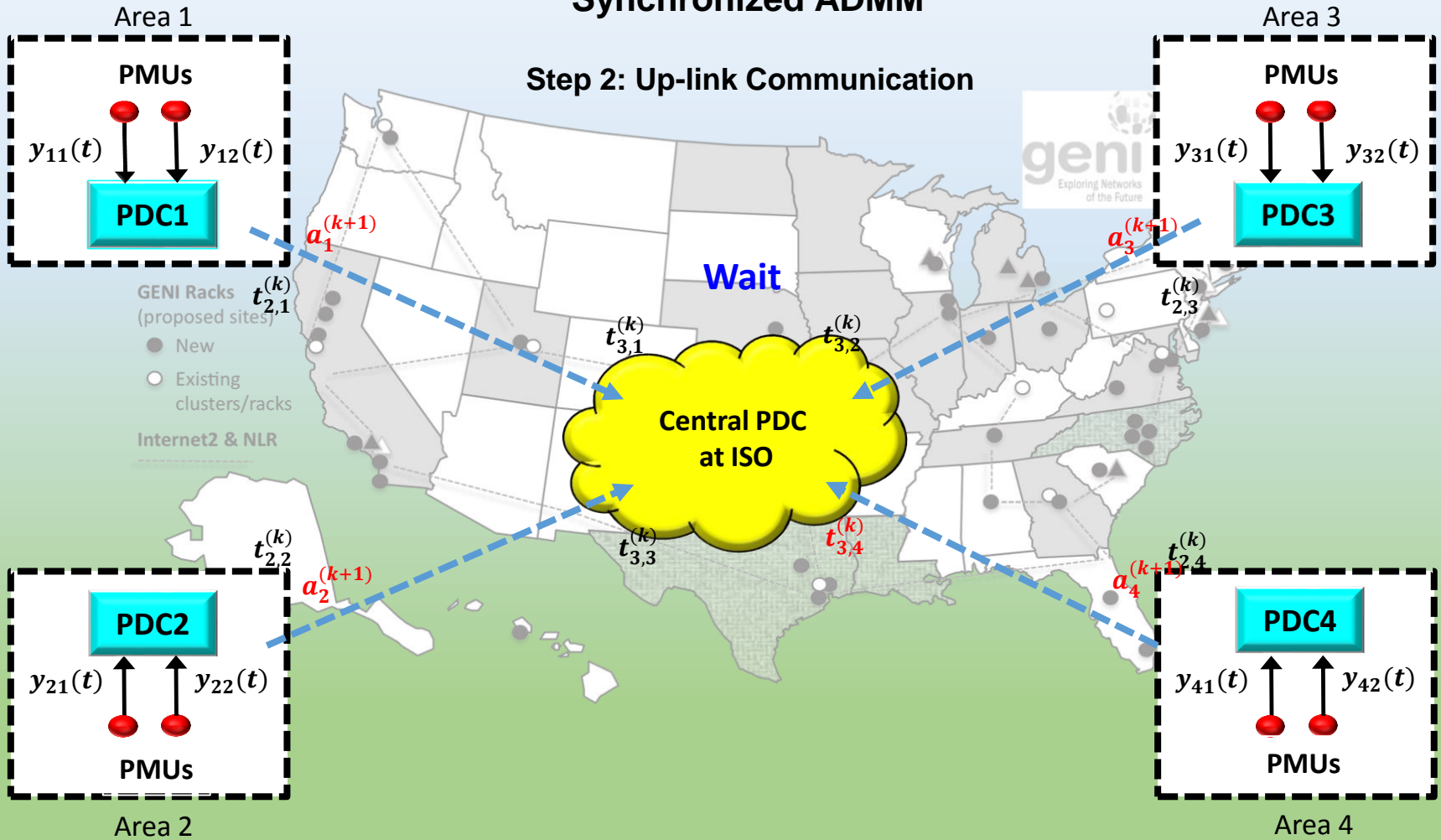
# Synchronized ADMM

## Step 1: Local Computation



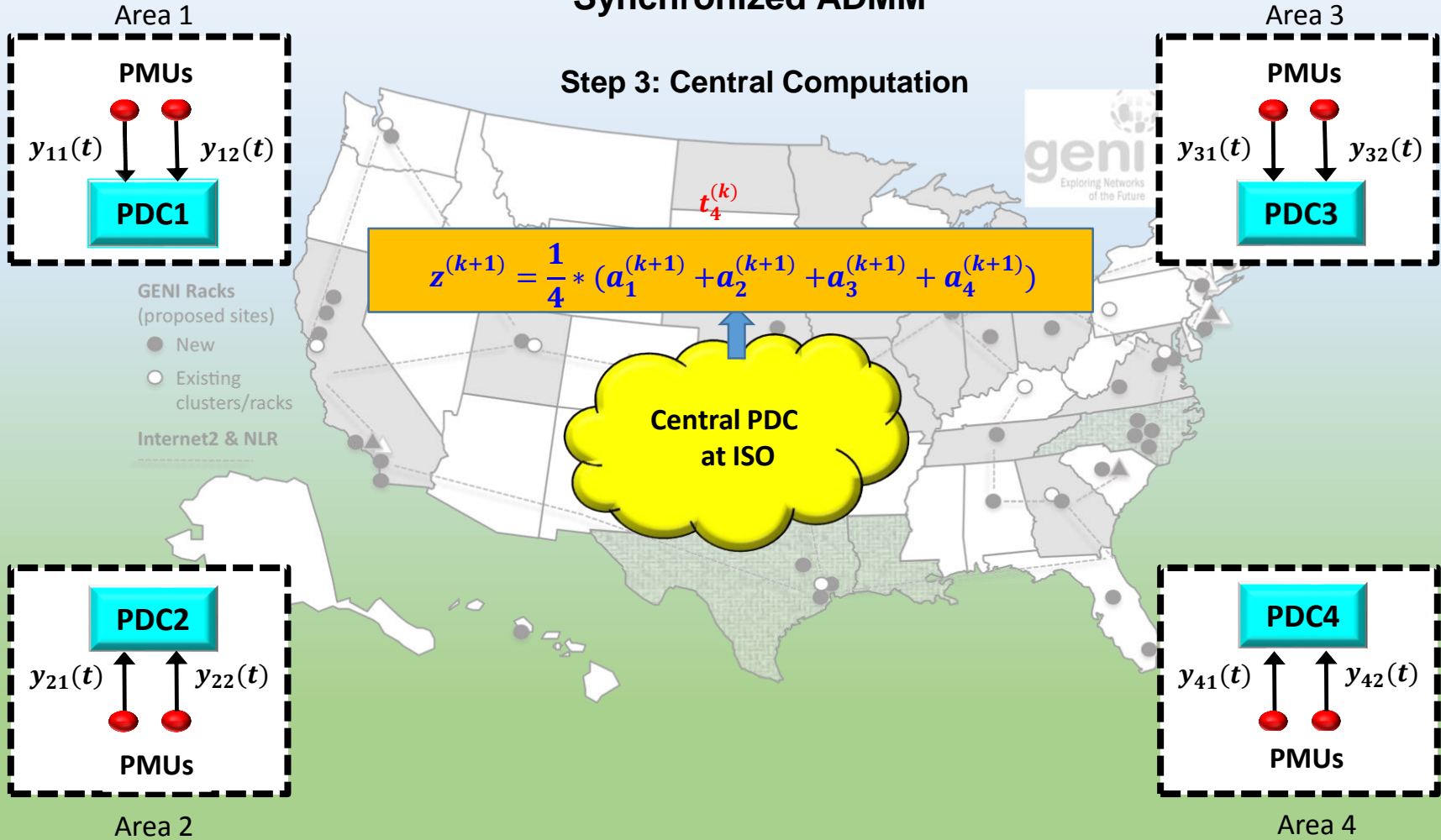
# Synchronized ADMM

## Step 2: Up-link Communication



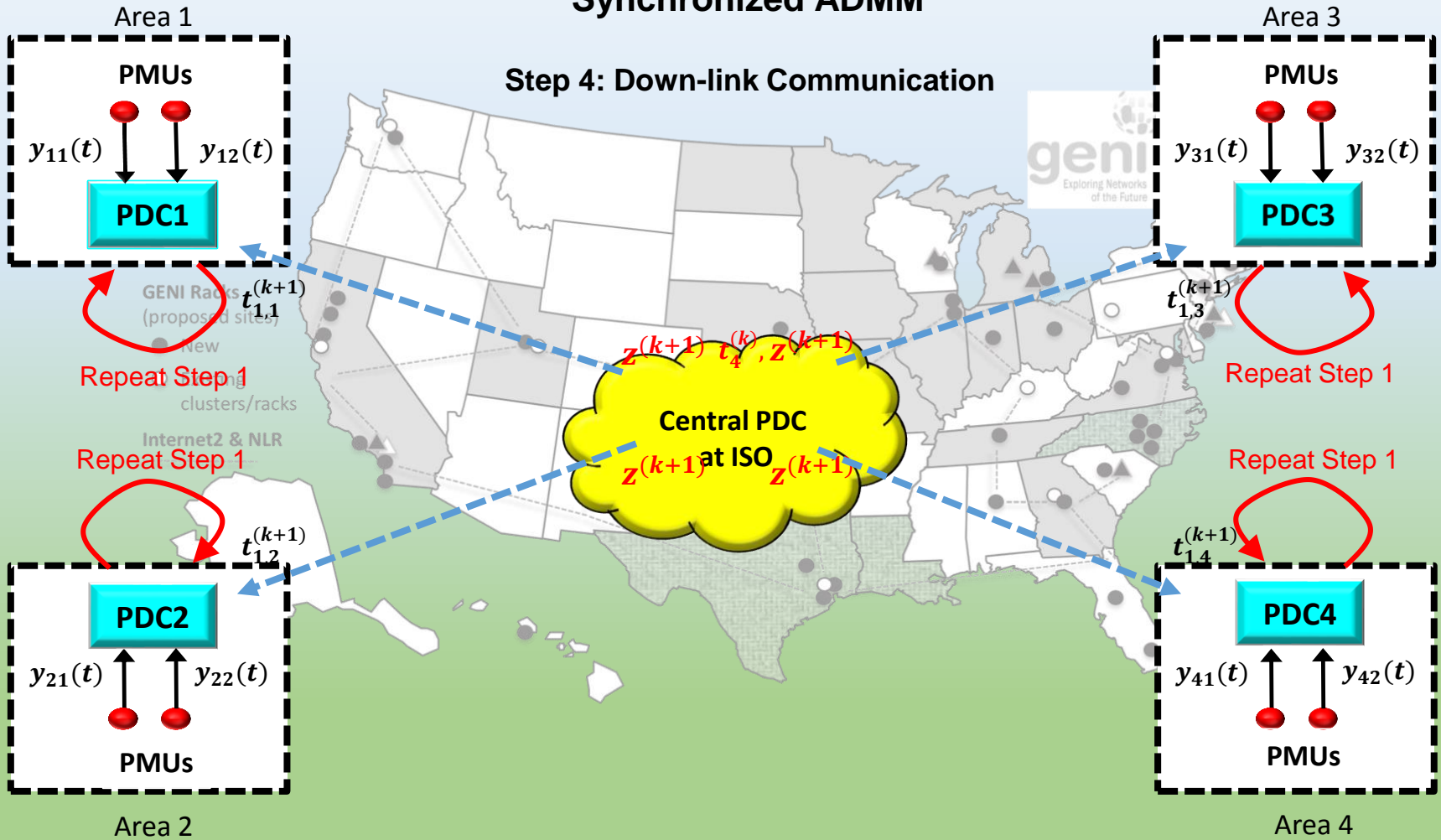
# Synchronized ADMM

## Step 3: Central Computation



# Synchronized ADMM

## Step 4: Down-link Communication



# Distributed Consensus Using ADMM

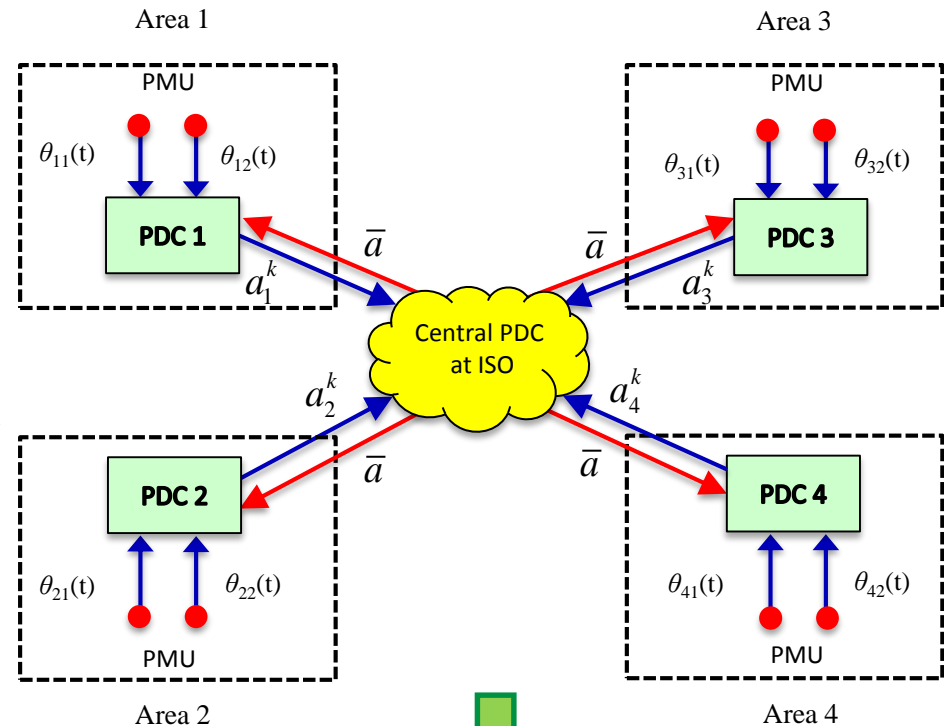
## Iteration $k+1$

- Step 1 Update  $\mathbf{a}_i$  and  $\mathbf{w}_i$  locally at PDC  $i$

$$\mathbf{a}_i^{k+1} = ((H_i^k)^T H_i^k + \rho I)^{-1} ((H_i^k)^T \mathbf{c}_i^k - \mathbf{w}_i^k + \rho \bar{\mathbf{a}}^k)$$

$$\mathbf{w}_i^{k+1} = \mathbf{w}_i^k + \rho(\mathbf{a}_i^{k+1} - \bar{\mathbf{a}}^{k+1})$$

- Step 2 Gather the values of  $\mathbf{a}_i^{k+1}$  at the central PDC
- Step 3 Take the average of  $\mathbf{a}_i^{k+1}$
- Step 4 Broadcast the average value ( $\bar{\mathbf{a}}^{k+1}$ ) to local PDCs
- Step 5 Check the convergence
- Final Step Find the frequency  $\Omega_i$ , and damping  $\sigma_i$  at each local PDC using  $\bar{\mathbf{a}}_i^{k+1}$



Privacy of PMU data between companies guaranteed

# Distributed Consensus Using ADMM

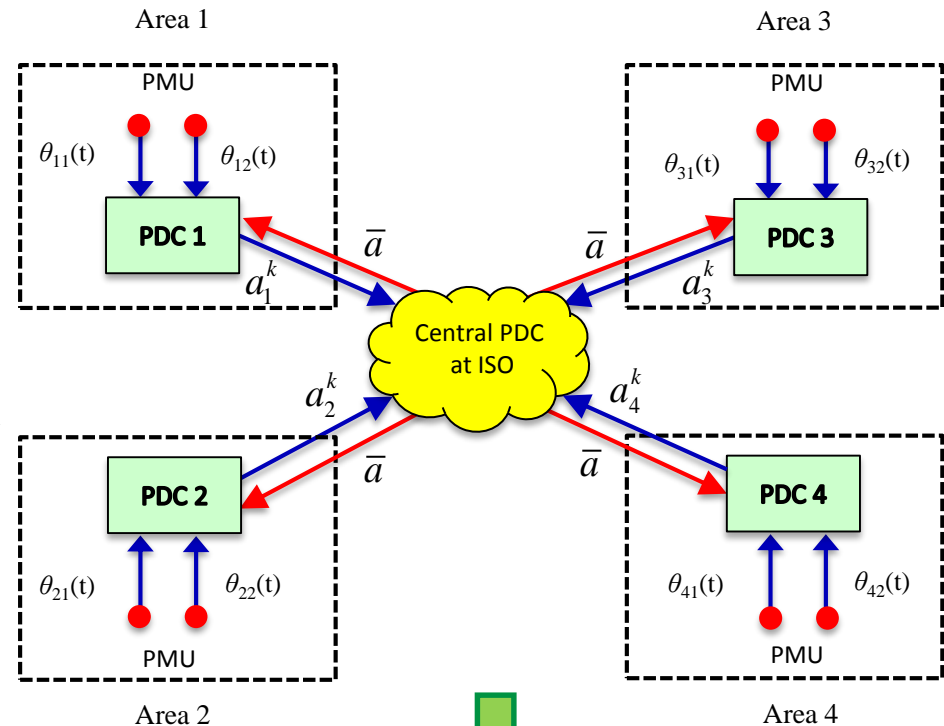
## Iteration $k+1$

- Step 1 Update  $\mathbf{a}_i$  and  $\mathbf{w}_i$  locally at PDC  $i$

$$\mathbf{a}_i^{k+1} = ((H_i^k)^T H_i^k + \rho I)^{-1} ((H_i^k)^T \mathbf{c}_i^k - \mathbf{w}_i^k + \rho \bar{\mathbf{a}}^k)$$

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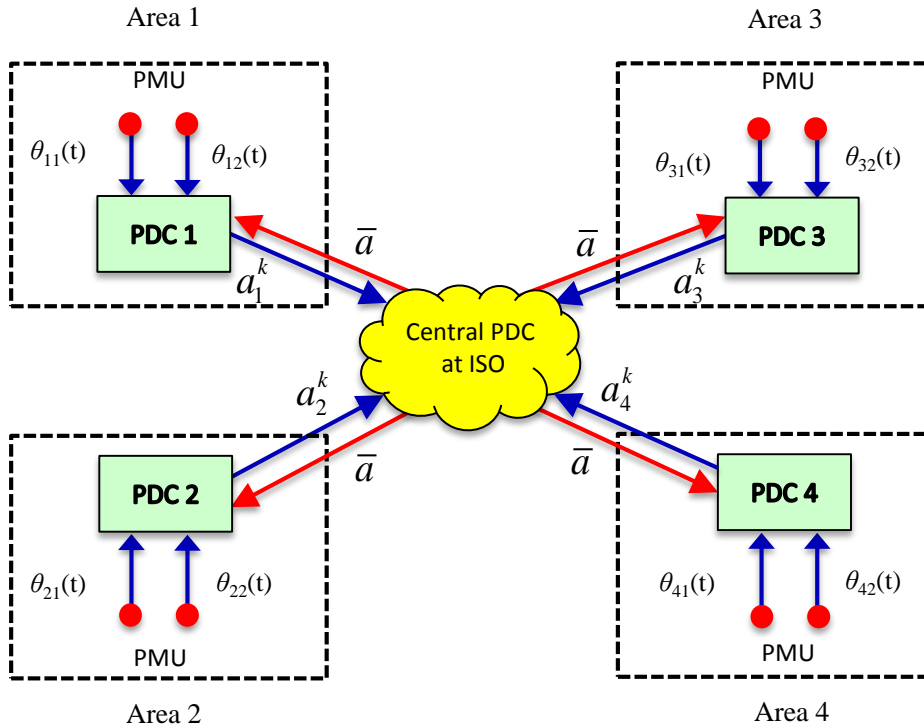


Privacy of PMU data between companies guaranteed  
 - perfect fit for differential privacy  
 (Katewa, Chakraborty, Gupta, ACC 2015)



# Cyber-Physical Coupling:

## *Incorporating Asynchronous Wide-Area Communication*

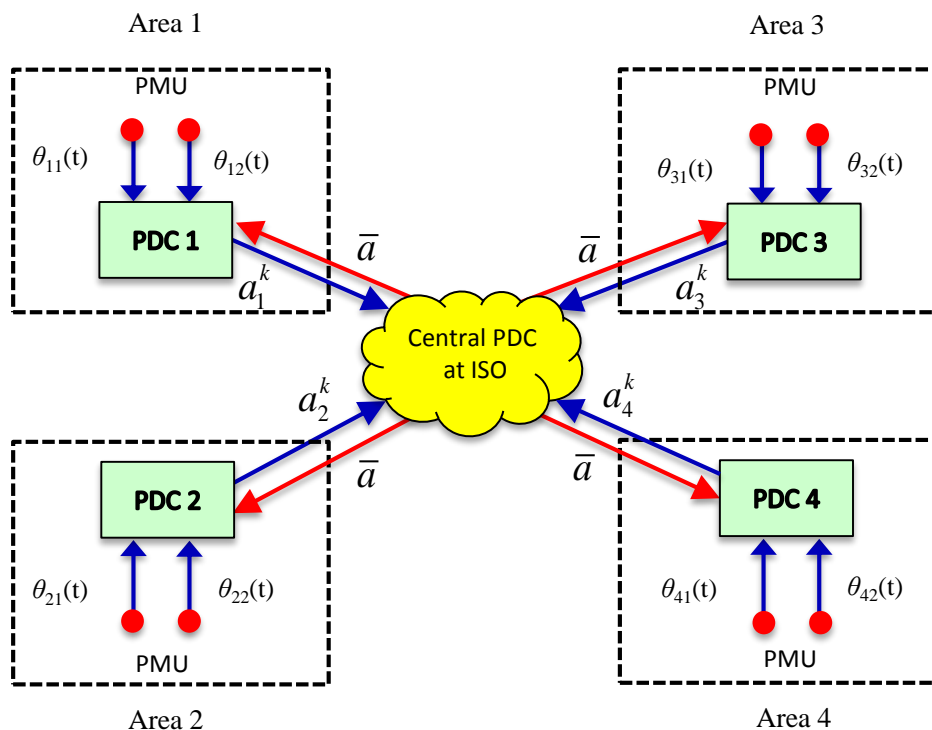


### Traffic Models for Internet Delays:

$$P(t) = \frac{1}{2} \left[ \operatorname{erf}\left(\frac{\mu}{\sqrt{2}\sigma}\right) + \operatorname{erf}\left(\frac{t-\mu}{\sqrt{2}\sigma}\right) \right] + \frac{(1-p)}{N} e^{\left(\frac{1}{2}\lambda^2\sigma^2 + \mu\lambda\right)} \left[ \operatorname{erf}\left(\frac{\lambda\sigma^2 + \mu}{\sqrt{2}\sigma}\right) + \operatorname{erf}\left(\frac{t - \lambda\sigma^2 - \mu}{\sqrt{2}\sigma}\right) \right]$$

# Cyber-Physical Coupling:

## Incorporating Asynchronous Wide-Area Communication



If a message doesn't arrive at ISO by a delay threshold  $d_1^*$

- Strategy 1:**

$$z^{(k+1)} = \frac{1}{|S_1^{(k)}|} \sum_{i \in S_1^{(k)}} (a_i^{(k+1)} + \frac{1}{\rho} w_i^{(k)})$$

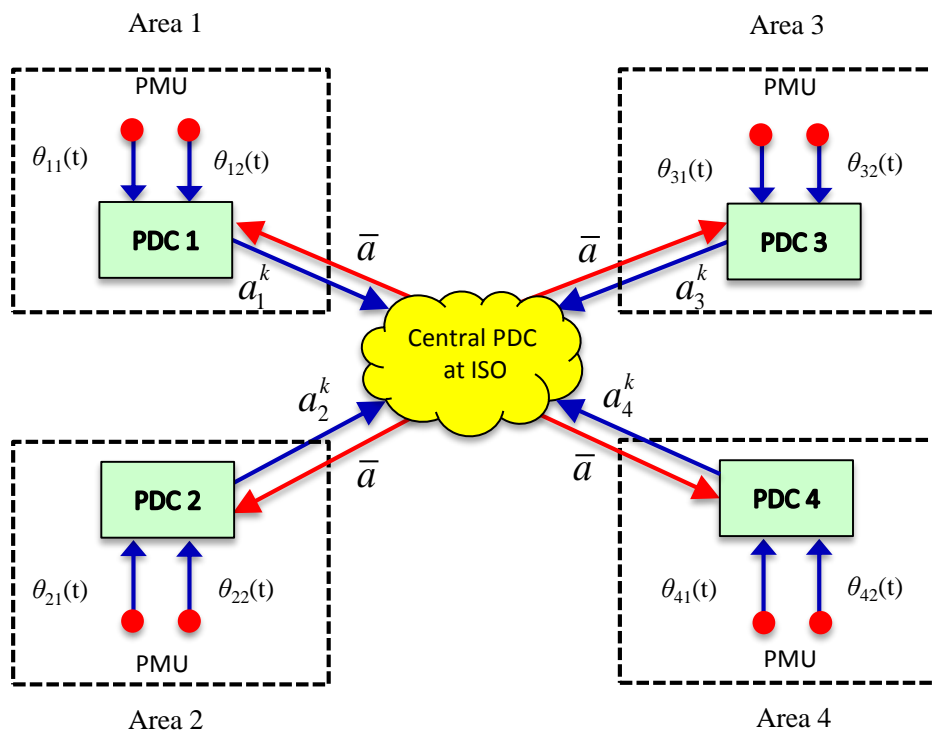
→ **Can easily lead to divergence**

### Traffic Models for Internet Delays:

$$P(t) = \frac{1}{2} \left[ \operatorname{erf}\left(\frac{\mu}{\sqrt{2}\sigma}\right) + \operatorname{erf}\left(\frac{t-\mu}{\sqrt{2}\sigma}\right) \right] + \frac{(1-p)}{N} e^{\left(\frac{1}{2}\lambda^2\sigma^2 + \mu\lambda\right)} \left[ \operatorname{erf}\left(\frac{\lambda\sigma^2 + \mu}{\sqrt{2}\sigma}\right) + \operatorname{erf}\left(\frac{t - \lambda\sigma^2 - \mu}{\sqrt{2}\sigma}\right) \right]$$

# Cyber-Physical Coupling:

## Incorporating Asynchronous Wide-Area Communication



If a message doesn't arrive at ISO by a delay threshold  $d_1^*$

- **Strategy 2:**

$$z^{(k+1)} = \frac{1}{N} \left( \sum_{i \in S_1^{(k)}} (a_i^{(k+1)} + \frac{1}{\rho} w_i^{(k)}) + \sum_{i \notin S_1^{(k)}} (a_i^{(k)} + \frac{1}{\rho} w_i^{(k-1)}) \right)$$



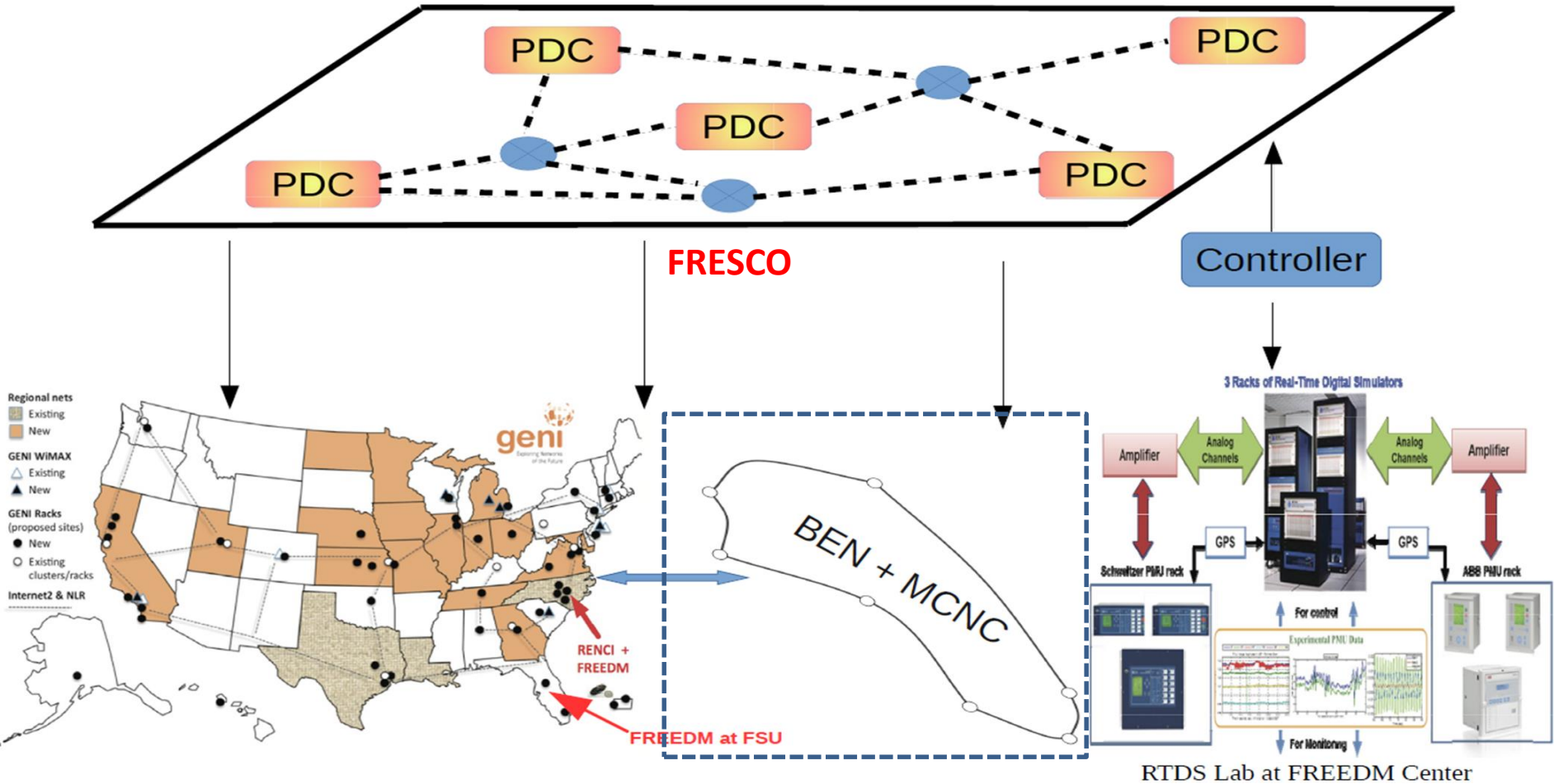
Substitute values from previous iteration

**Convergent, but slow**

### Traffic Models for Internet Delays:

$$P(t) = \frac{1}{2} \left[ \operatorname{erf}\left(\frac{\mu}{\sqrt{2}\sigma}\right) + \operatorname{erf}\left(\frac{t-\mu}{\sqrt{2}\sigma}\right) \right] + \frac{(1-p)}{N} e^{\left(\frac{1}{2}\lambda^2\sigma^2 + \mu\lambda\right)} \left[ \operatorname{erf}\left(\frac{\lambda\sigma^2 + \mu}{\sqrt{2}\sigma}\right) + \operatorname{erf}\left(\frac{t - \lambda\sigma^2 - \mu}{\sqrt{2}\sigma}\right) \right]$$

# ExoGENI-WAMS Testbed at NC State & RENCI/UNC Chapel Hill



**Middleware provided by Green Energy Corporation and RTI**

# Announcement # 1



## **American Control Conference 2016**

**July 6-8, 2016 in Boston, MA**

- Chair for Industry and Applications & Tutorials
- please email me if you want to organize a tutorial or special session!

# Announcement # 2

Power Electronics and Power Systems

Aranya Chakraborty · Marija D. Ilić, Editors

## Control and Optimization Methods for Electric Smart Grids

*Control and Optimization Methods for Electric Smart Grids* brings together leading experts in power, control and communication systems, and consolidates some of the most promising recent research in smart grid modeling, control and optimization in hopes of laying the foundation for future advances in this critical field of study. The contents comprise eighteen essays addressing wide varieties of control-theoretic problems for tomorrow's power grid. Topics covered include:

- Control architectures for power system networks with large-scale penetration of renewable energy and plug-in vehicles
- Optimal demand response
- New modeling methods for electricity markets
- Control strategies for data centers
- Cyber-security
- Wide-area monitoring and control using synchronized phasor measurements.

The authors present theoretical results supported by illustrative examples and practical case studies, making the material comprehensible to a wide audience. The results reflect the exponential transformation that today's grid is going through in terms of design and operation, and provide a vision of how control theorists can contribute to this enterprise of making tomorrow's cyber-integrated energy infrastructure a reality.

*Control and Optimization Methods for Electric Smart Grids* has a broad scope, making it an ideal resource for graduate students in power and control systems. The work will also be of practical interest to researchers, engineers and power system operators seeking to understand how relevant methods of control and optimization can be used for operating the grid smartly.

Engineering

ISBN 978-1-4614-1604-3



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Power Electronics and Power Systems

Chakraborty · Ilić, Eds.

Aranya Chakraborty  
Marija D. Ilić, Editors



Control and Optimization Methods for Electric  
Smart Grids

# Control and Optimization Methods for Electric Smart Grids

 Springer

# Thank You

Email: [achakra2@ncsu.edu](mailto:achakra2@ncsu.edu)

Homepage: <http://engr.ncsu.edu/achakra2>





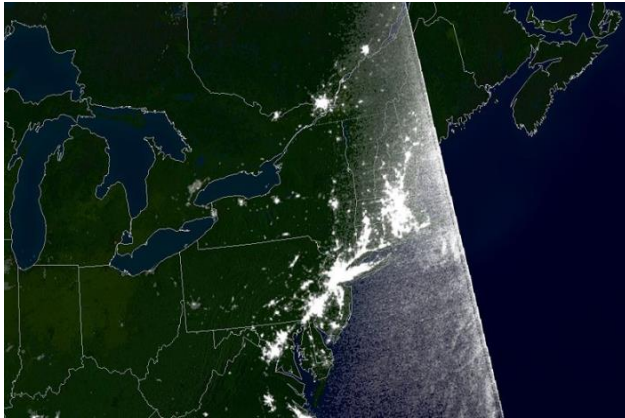
# Conclusions

1. WAMS is a tremendously promising technology for control researchers
2. Control + Communications + Computing (CPS) must merge
3. Plenty of new research problems – EE, Applied Math, Computer Science
4. Plenty of new distributed optimization and control problems
5. Both theory and testbed experiments must progress
6. Right time to think mathematically – Network theory is imperative electric grid
7. Needs participation of young researchers!
8. Promises to create jobs and provide impetus to power engineering



# Main trigger: 2003 Northeast Blackout

NYC before blackout



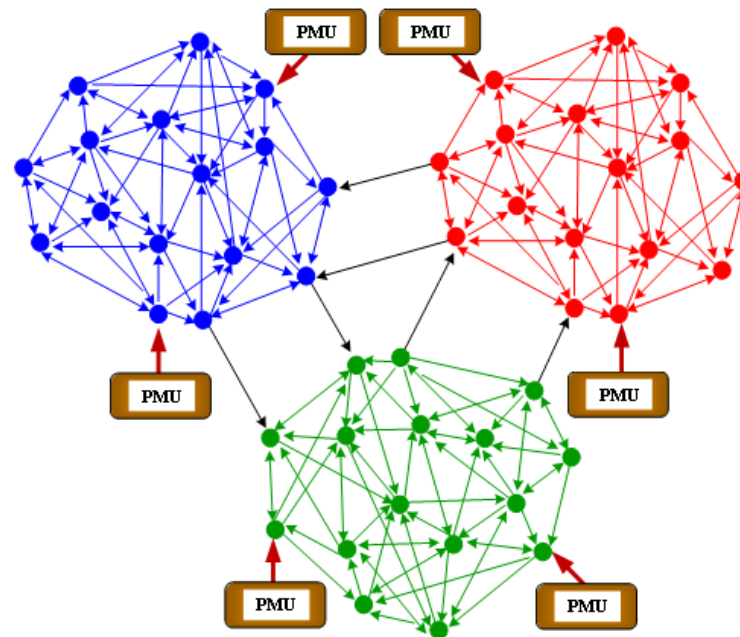
NYC after blackout



## 2 Main Lessons Learnt from the 2003 Blackout:

1. Need significantly higher resolution measurements

⇒ From traditional SCADA (System Control and Data Acquisition) to PMUs (Phasor Measurement Units)

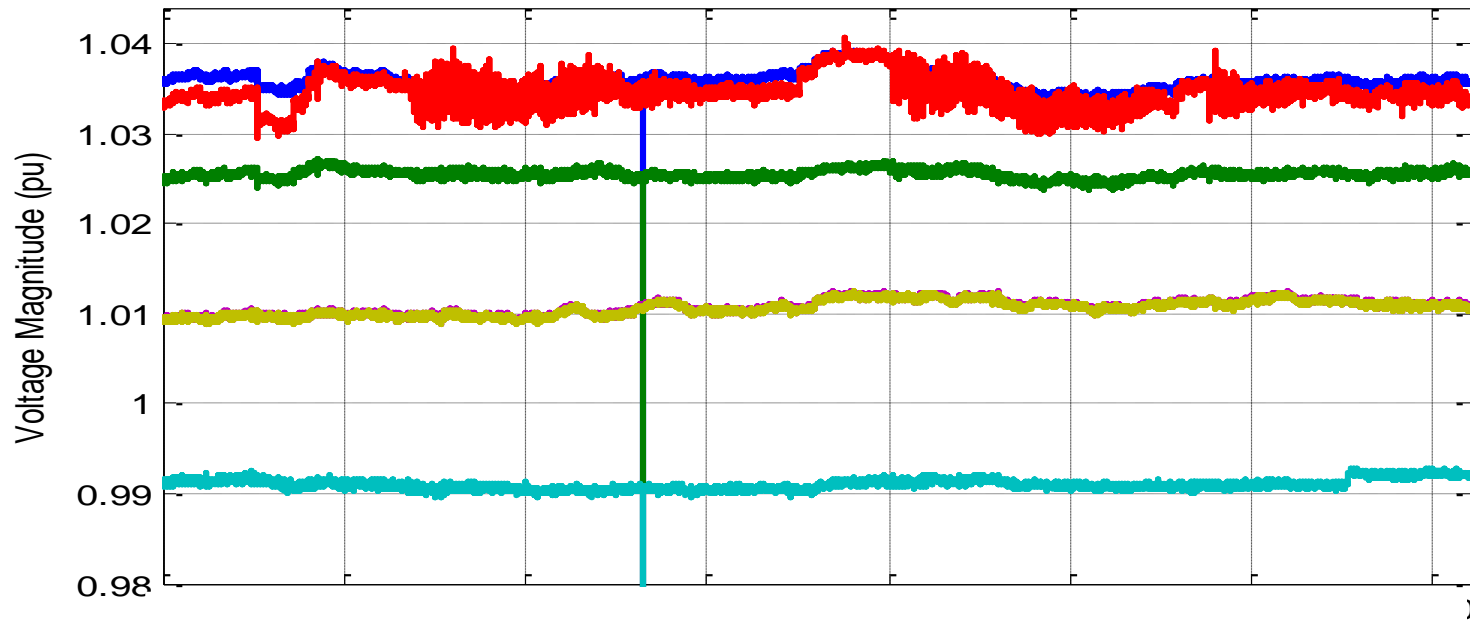


2. Local monitoring & control can lead to disastrous results

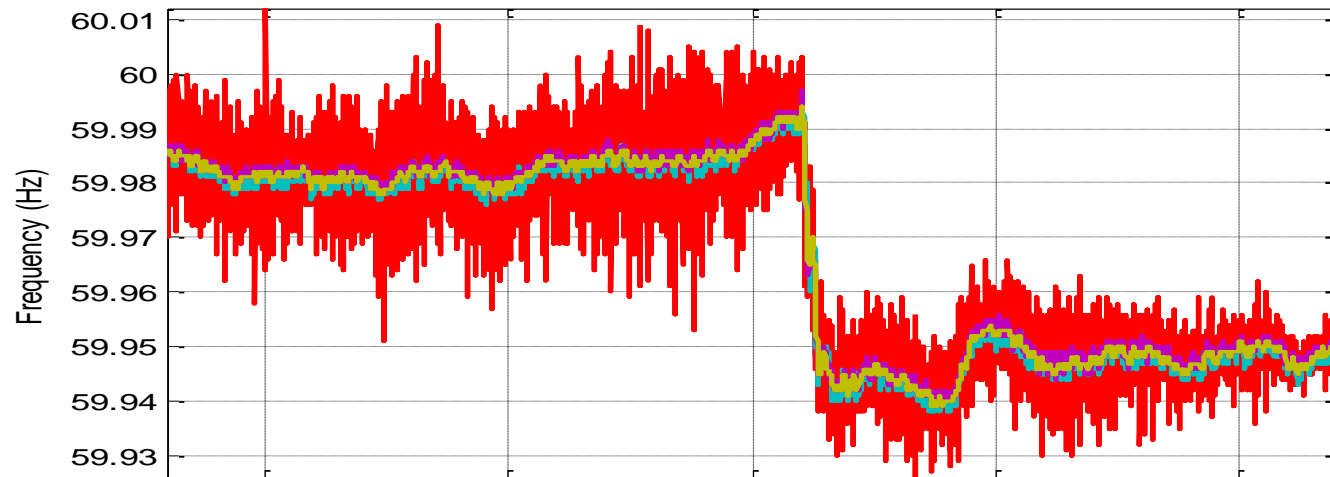
⇒ Coordinated control instead of selfish control

# High-resolution PMU measurements from the US west coast grid

## High-resolution voltage measurements

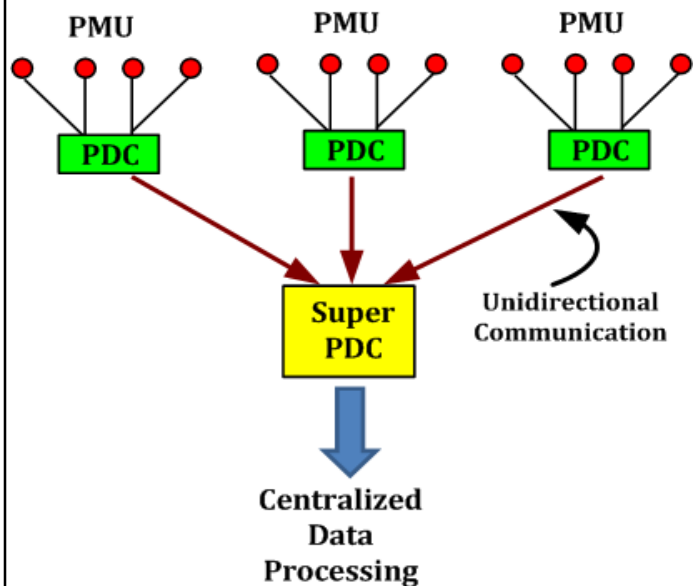


## High-resolution frequency measurements



# Centralized vs Distributed Algorithms

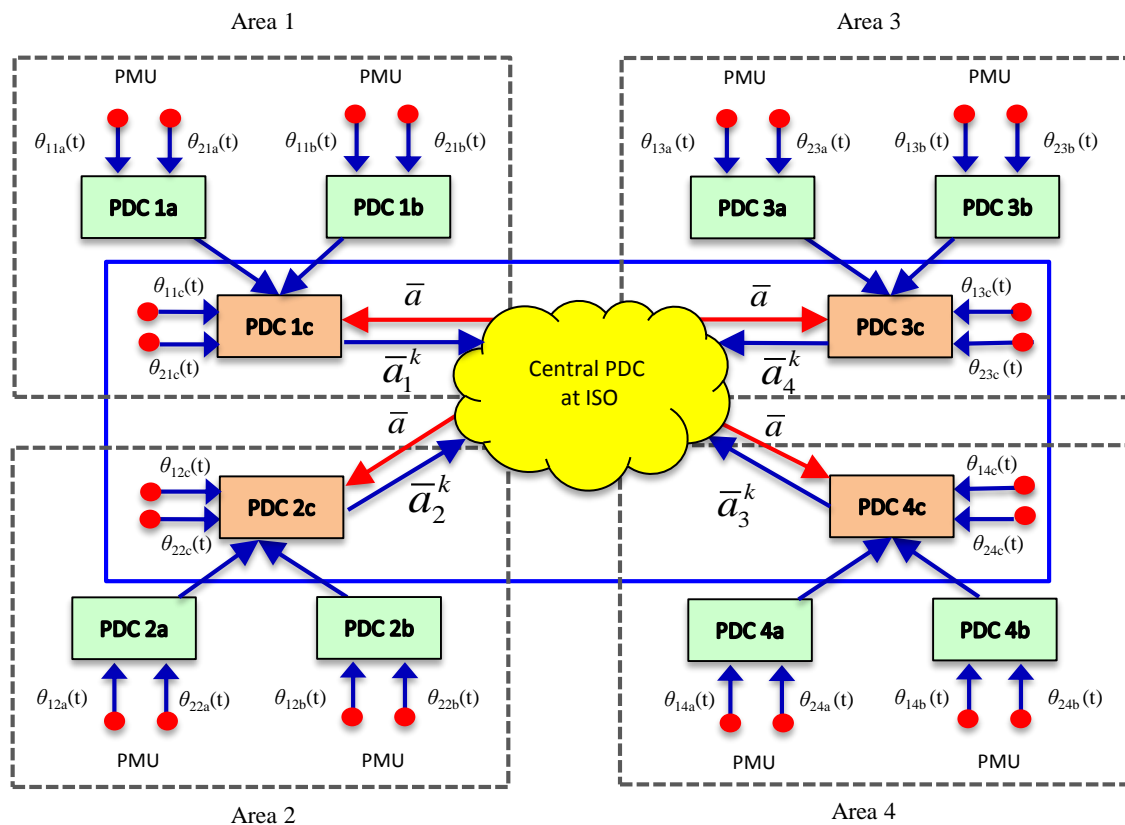
## Centralized RLS



## Control Room

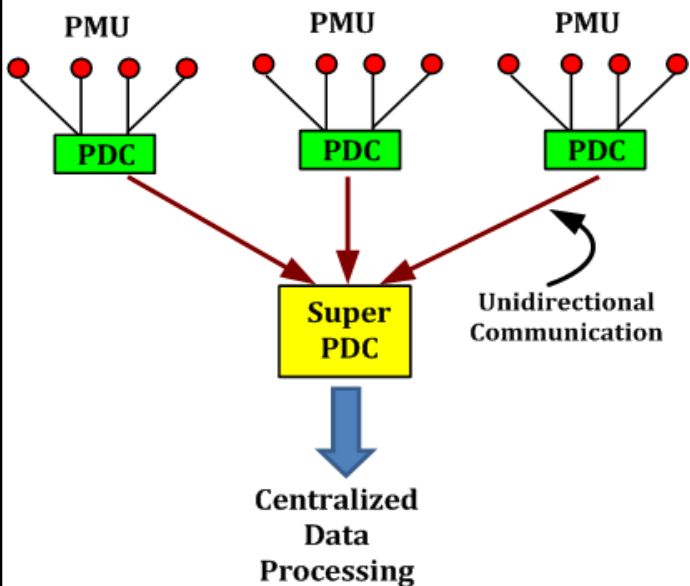


## Heirarchically Distributed Prony



# Centralized vs Distributed Algorithms

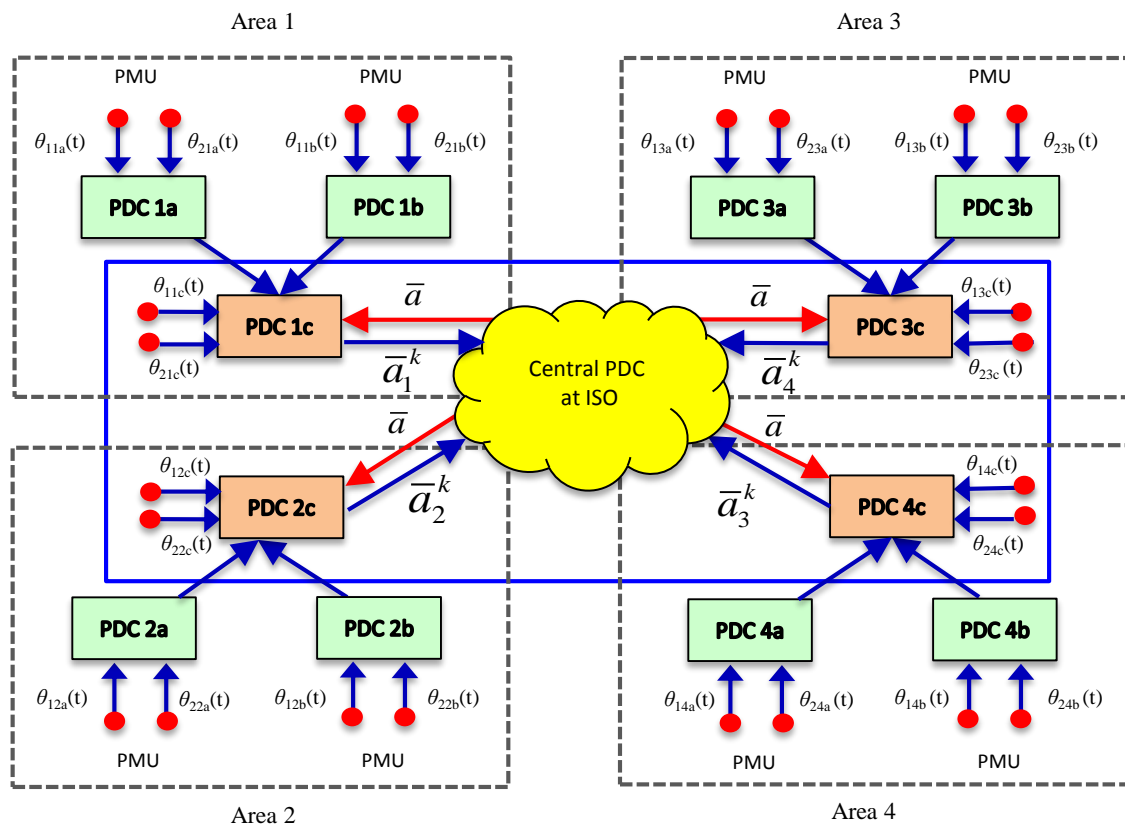
## Centralized RLS



## Control Room



## Heirarchically Distributed Prony



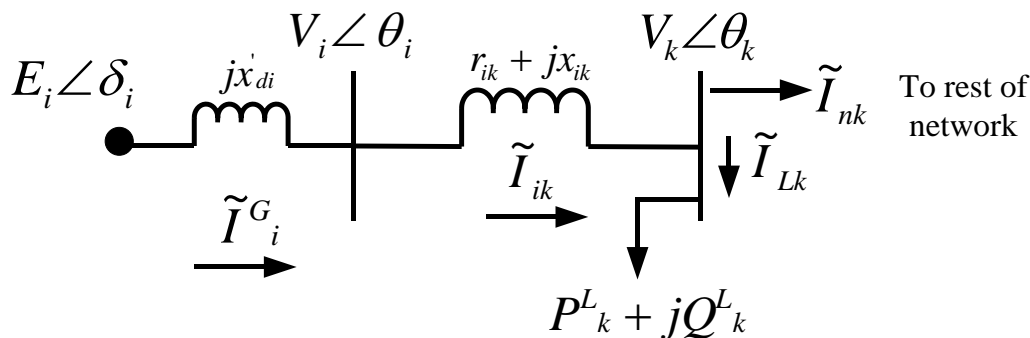
← Specific application of our interest:  
**Wide-area oscillation monitoring**

# Motivating the Wide-Area Oscillation Monitoring Problem:

## Synchronous Generator Models

$$\begin{aligned} \dot{\delta}_i &= \omega_i - \omega_s \\ M_i \dot{\omega}_i &= P_{mi} - D_i(\omega_i - \omega_s) - P_i^G \\ \tau_i \dot{E}_i &= -\frac{x_{di}}{x'_{di}} E_i + \frac{x_{di} - x'_{di}}{x'_{di}} V_i \cos(\delta_i - \theta_i) + E_{Fi} \end{aligned} \Rightarrow \begin{aligned} E_{Fi} &= \bar{E}_{Fi} + E_i \\ &\text{Control input} \\ &\text{Excitation voltage} \end{aligned}$$

## Power Flow Equations



$$\begin{aligned} P_i^G &= \frac{E_i V_i}{x'_{di}} \sin(\delta_i - \theta_i) + \left( \frac{x'_{di} - x_{qi}}{2x_{qi}x'_{di}} \right) V_i^2 \sin(2(\delta_i - \theta_i)) \\ Q_i^G &= \frac{E_i V_i}{x'_{di}} \cos(\delta_i - \theta_i) - \left( \frac{x'_{di} - x_{qi}}{2x_{qi}x'_{di}} - \frac{x'_{di} - x_{qi}}{2x_{qi}x'_{di}} \cos(2(\delta_i - \theta_i)) \right) V_i^2 \end{aligned} \Rightarrow \begin{aligned} &\text{Bus voltage and phase angle} \\ &\text{Algebraic variables} \\ &\text{Measured by PMU} \end{aligned}$$

# Grid Dynamic Models

## • Load Models

$$P_j^L = a_j V_j^2 + b_j V_j + c_j$$

$$Q_j^L = e_j V_j^2 + f_j V_j + g_j$$

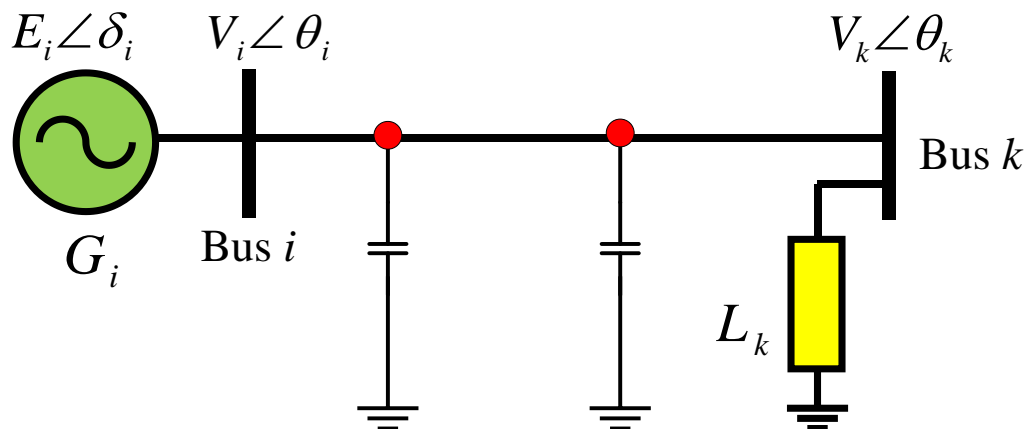
$a_j, e_j =$  constant impedance  
 $b_j, f_j =$  constant current  
 $c_j, g_j =$  constant power

## • Transmission Line Model

$$P_{ij} = G_{ij} V_i^2 + B_{ij} V_i V_j \sin(\theta_i - \theta_j) - G_{ij} V_i V_j \cos(\theta_i - \theta_j)$$

$$Q_{ij} = (B_{ij} - B_{ij}^c) V_i^2 - B_{ij} V_i V_j \cos(\theta_i - \theta_j) - G_{ij} V_i V_j \sin(\theta_i - \theta_j).$$

Pi-model

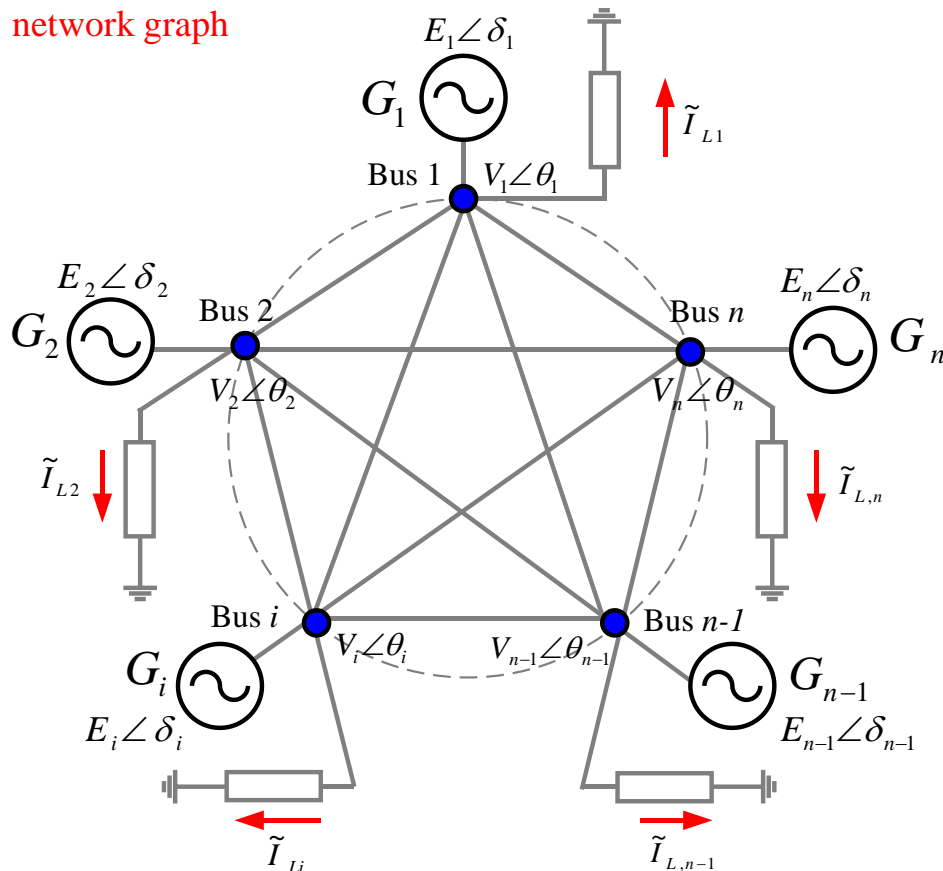


## • Total Network Model

$$\begin{bmatrix} \Delta \dot{\delta} \\ M \Delta \dot{\omega} \\ \Delta \dot{E} \end{bmatrix} = \begin{bmatrix} 0 & I & 0 \\ -L(G) & -D & -P \\ K & 0 & J \end{bmatrix} \begin{bmatrix} \Delta \delta \\ \Delta \omega \\ \Delta E \end{bmatrix} + \underbrace{\begin{bmatrix} 0 \\ \text{col}_{i=1(1)n}(\gamma_i) \\ \text{col}_{i=1(1)n}(\rho_i) \end{bmatrix}}_{\text{due to load}} + \begin{bmatrix} 0 & 0 \\ 0 & I \\ I & 0 \end{bmatrix} \begin{bmatrix} \Delta P_m \\ \Delta E_F \end{bmatrix} \quad \dots(1)$$

$L(G)$  = fully connected network graph

Controllable inputs



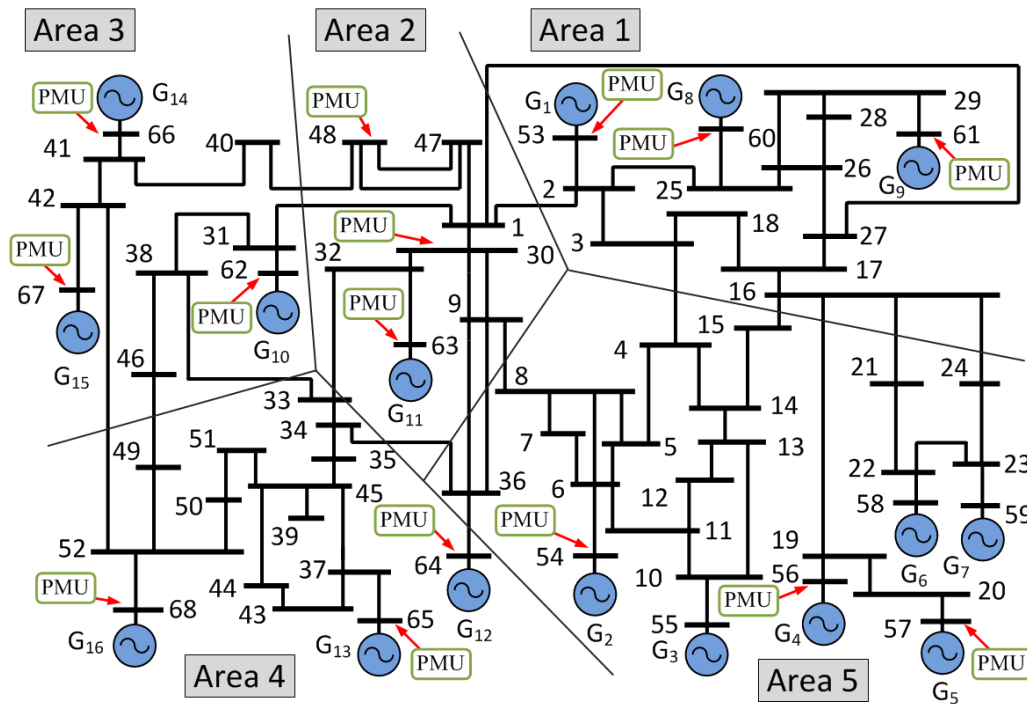
### Output Equation

$$y = \text{col}_{i \in \mathcal{S}}(\Delta V_i, \Delta \theta_i). \quad \dots(2)$$



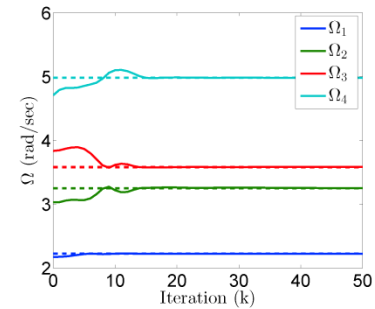
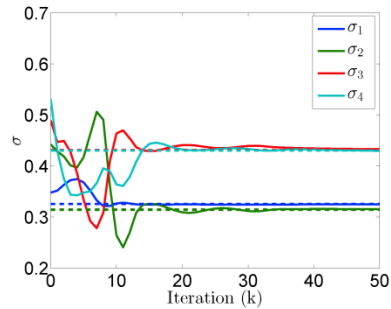
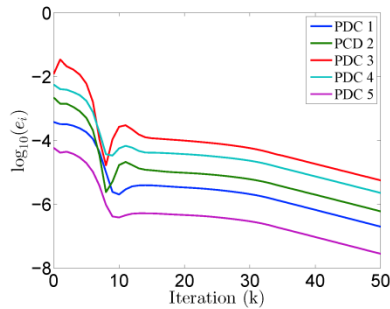
# Simulation Results

## IEEE-68 Bus Model (simplified model of the New-England power system)

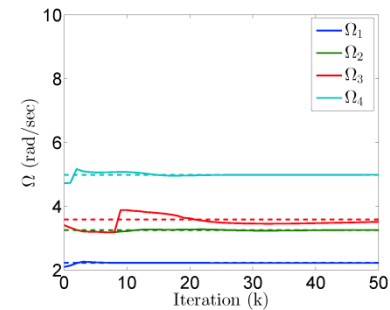
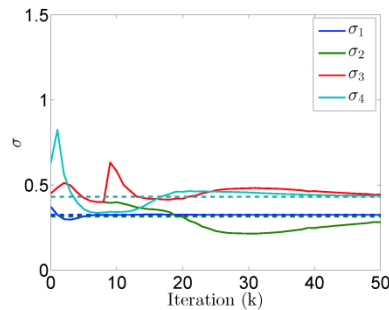
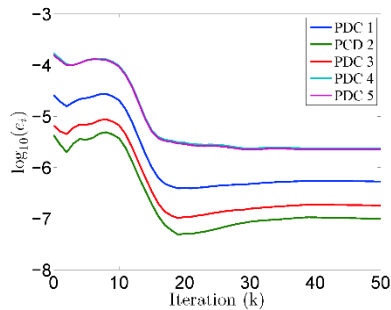


- 68 Bus, 16 Generators
- 5 Computational Areas
- Simulations are performed in **Power System Toolbox (PST)**
- A three-phase fault occurred at line connecting buses 1 and 2, started at  $t=0.1$  (sec), cleared at bus 1 at  $t=0.15$  (sec), and cleared at bus 2 at  $t=0.2$  (sec).

## Distributed Prony:

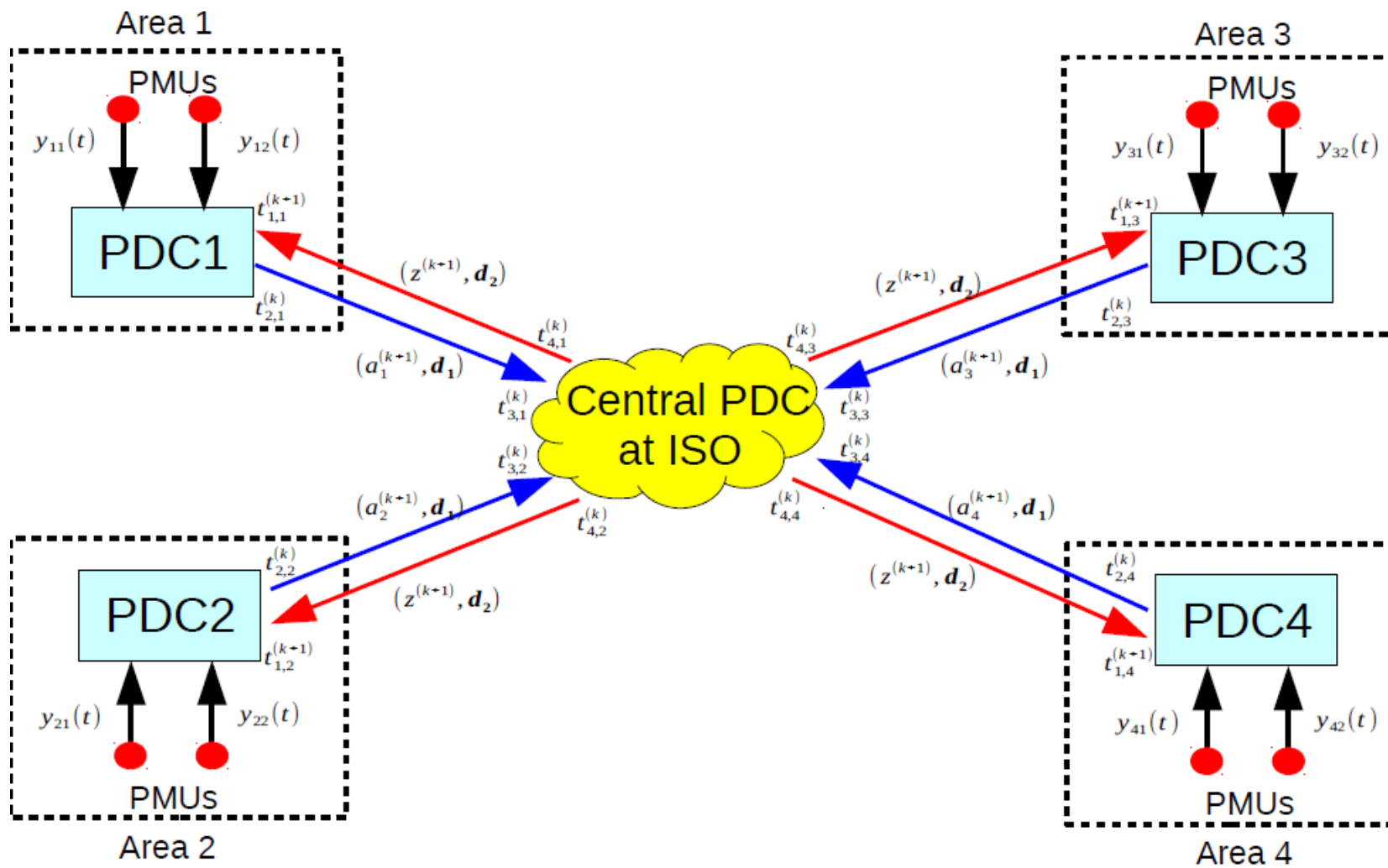


## In Case of Communication Failure (1 healthy communication link in 10 iterations)



Actual value	Centralized Prony	Diistributed Prony	Distributed Prony with Comm Failure
$-0.3256 \pm j2.2262$	$-0.3250 \pm j2.2230$	$-0.3247 \pm j2.2230$	$-0.3243 \pm j2.2225$
$-0.3143 \pm j3.2505$	$-0.3146 \pm j3.2531$	$-0.3153 \pm j3.2525$	$-0.2808 \pm j3.2560$
$-0.4312 \pm j3.5809$	$-0.4318 \pm j3.5849$	$-0.4328 \pm j3.5855$	$-0.4443 \pm j3.5106$
$-0.4301 \pm j4.9836$	$-0.4308 \pm j4.9865$	$-0.4294 \pm j4.9798$	$-0.4361 \pm j4.9853$

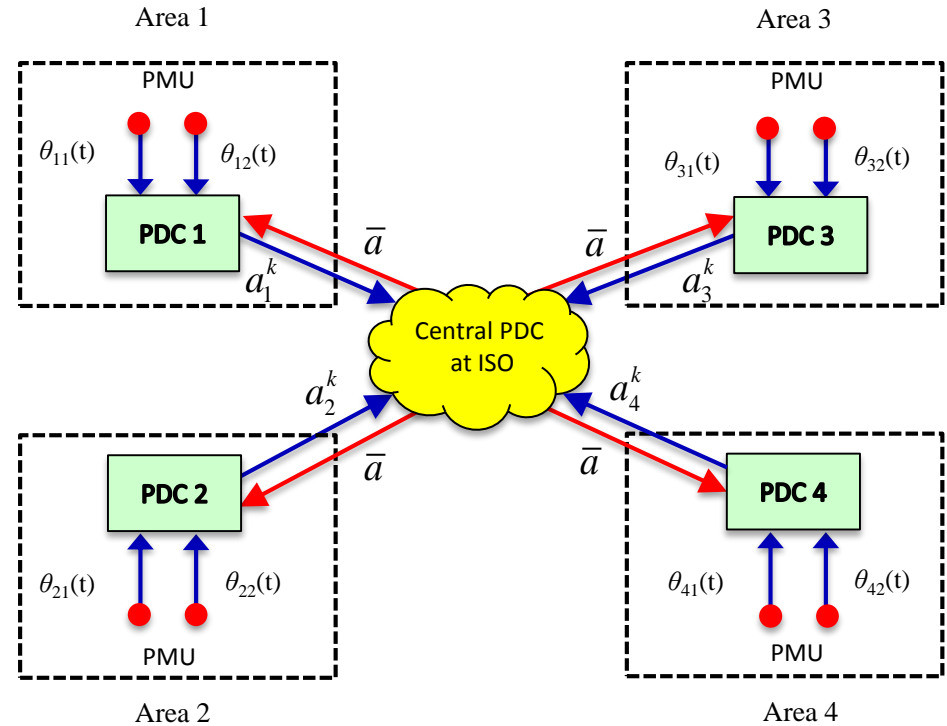
# Incorporating Asynchronous Communication



# Distributed Consensus Using ADMM

## Iteration 0

Initialize the primal variable  $\mathbf{a}_i^0$  and the dual variable  $\mathbf{w}_i^0$  at each local PDC  $i$



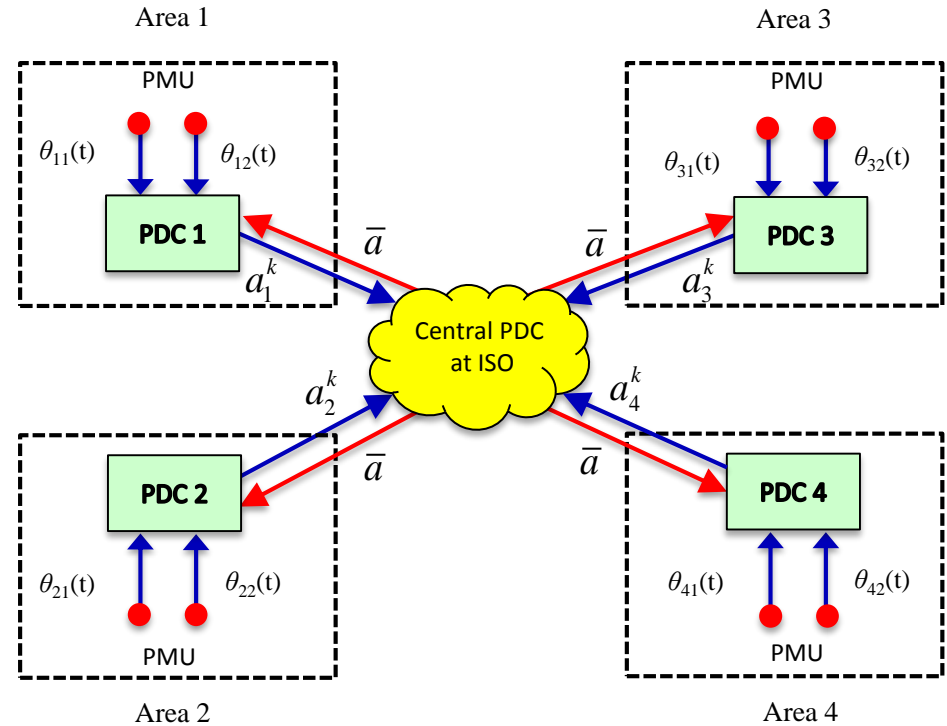
# Distributed Consensus Using ADMM

## Iteration $k+1$

- Step 1 Update  $\mathbf{a}_i$  and  $\mathbf{w}_i$  locally at PDC  $i$

$$\mathbf{a}_i^{k+1} = ((H_i^k)^T H_i^k + \rho I)^{-1} ((H_i^k)^T \mathbf{c}_i^k - \mathbf{w}_i^k + \rho \bar{\mathbf{a}}^k)$$

$$\mathbf{w}_i^{k+1} = \mathbf{w}_i^k + \rho(\mathbf{a}_i^{k+1} - \bar{\mathbf{a}}^{k+1})$$



# Distributed Consensus Using ADMM

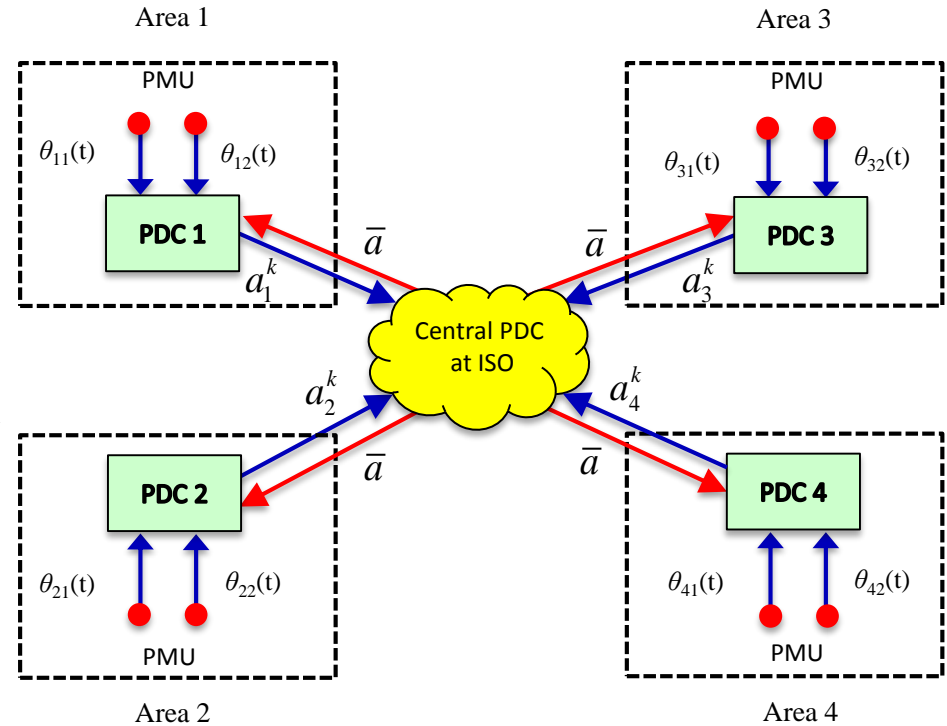
## Iteration $k+1$

- Step 1 Update  $\mathbf{a}_i$  and  $\mathbf{w}_i$  locally at PDC  $i$

$$\mathbf{a}_i^{k+1} = ((H_i^k)^T H_i^k + \rho I)^{-1} ((H_i^k)^T \mathbf{c}_i^k - \mathbf{w}_i^k + \rho \bar{\mathbf{a}}^k)$$

$$\mathbf{w}_i^{k+1} = \mathbf{w}_i^k + \rho(\mathbf{a}_i^{k+1} - \bar{\mathbf{a}}^{k+1})$$

- Step 2 Gather the values of  $\mathbf{a}_i^{k+1}$  at the central PDC
- Step 3 Take the average of  $\mathbf{a}_i^{k+1}$



# Distributed Consensus Using ADMM

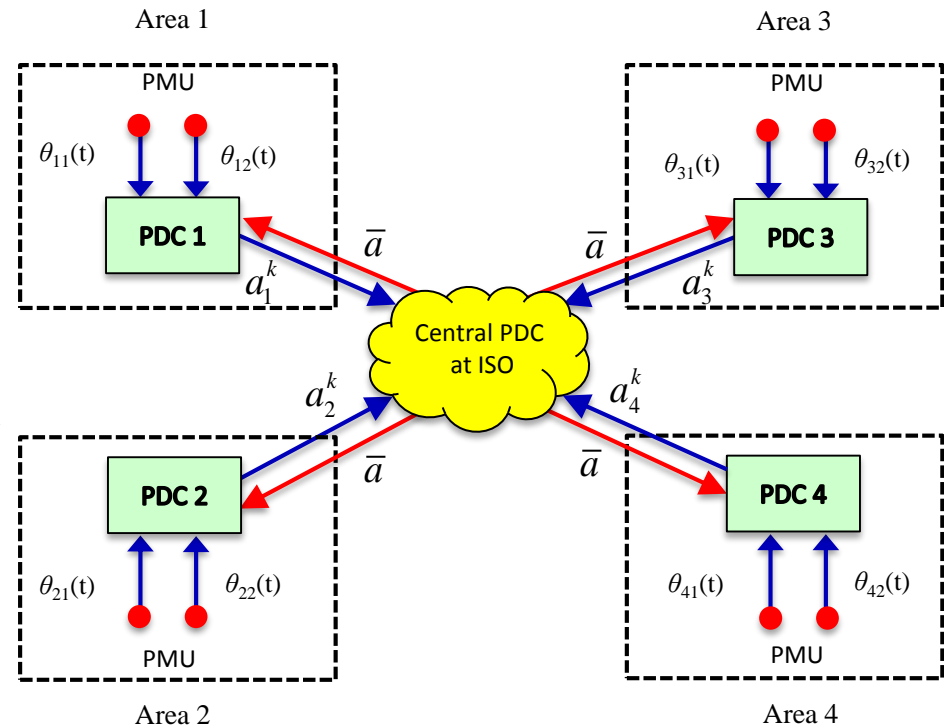
## Iteration $k+1$

- Step 1 Update  $\mathbf{a}_i$  and  $\mathbf{w}_i$  locally at PDC  $i$

$$\mathbf{a}_i^{k+1} = ((H_i^k)^T H_i^k + \rho I)^{-1} ((H_i^k)^T \mathbf{c}_i^k - \mathbf{w}_i^k + \rho \bar{\mathbf{a}}^k)$$

$$\mathbf{w}_i^{k+1} = \mathbf{w}_i^k + \rho(\mathbf{a}_i^{k+1} - \bar{\mathbf{a}}^{k+1})$$

- Step 2 Gather the values of  $\mathbf{a}_i^{k+1}$  at the central PDC
- Step 3 Take the average of  $\mathbf{a}_i^{k+1}$
- Step 4 Broadcast the average value ( $\bar{\mathbf{a}}^{k+1}$ ) to local PDCs
- Step 5 Check the convergence



# Distributed Consensus Using ADMM

## Iteration $k+1$

- Step 1 Update  $\mathbf{a}_i$  and  $\mathbf{w}_i$  locally at PDC  $i$

$$\mathbf{a}_i^{k+1} = ((H_i^k)^T H_i^k + \rho I)^{-1} ((H_i^k)^T \mathbf{c}_i^k - \mathbf{w}_i^k + \rho \bar{\mathbf{a}}^k)$$

$$\mathbf{w}_i^{k+1} = \mathbf{w}_i^k + \rho(\mathbf{a}_i^{k+1} - \bar{\mathbf{a}}^{k+1})$$

- Step 2 Gather the values of  $\mathbf{a}_i^{k+1}$  at the central PDC
- Step 3 Take the average of  $\mathbf{a}_i^{k+1}$
- Step 4 Broadcast the average value ( $\bar{\mathbf{a}}^{k+1}$ ) to local PDCs
- Step 5 Check the convergence
- Final Step Find the frequency  $\Omega_i$ , and damping  $\sigma_i$  at each local PDC using  $\bar{\mathbf{a}}_i^{k+1}$

