

Branch Flow Model

relaxations, convexification

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Acks and refs

Collaborators

- S. Bose, M. Chandy, L. Gan, D. Gayme, J. Lavaei, L. Li

BFM reference

- Branch flow model: relaxations and convexification
M. Farivar and S. H. Low
arXiv:1204.4865v2, April 2012

Other references

- Zero duality gap in OPF problem
J. Lavaei and S. H. Low
IEEE Trans Power Systems, Feb 2012
- QCQP on acyclic graphs with application to power flow
S. Bose, D. Gayme, S. H. Low and M. Chandy
arXiv:1203.5599v1, March 2012



big picture



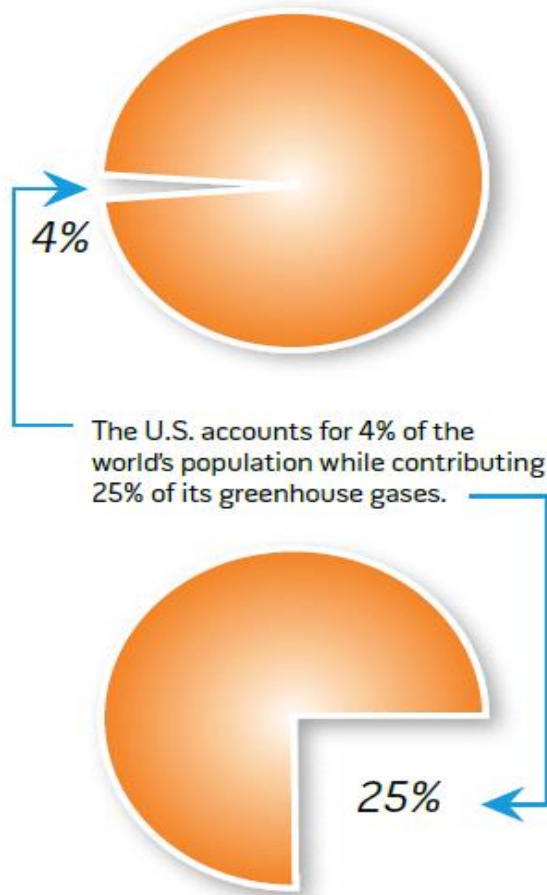
Global trends

1 Proliferation renewables

- Driven by sustainability
- Enabled by policy and investment



Sustainability challenge

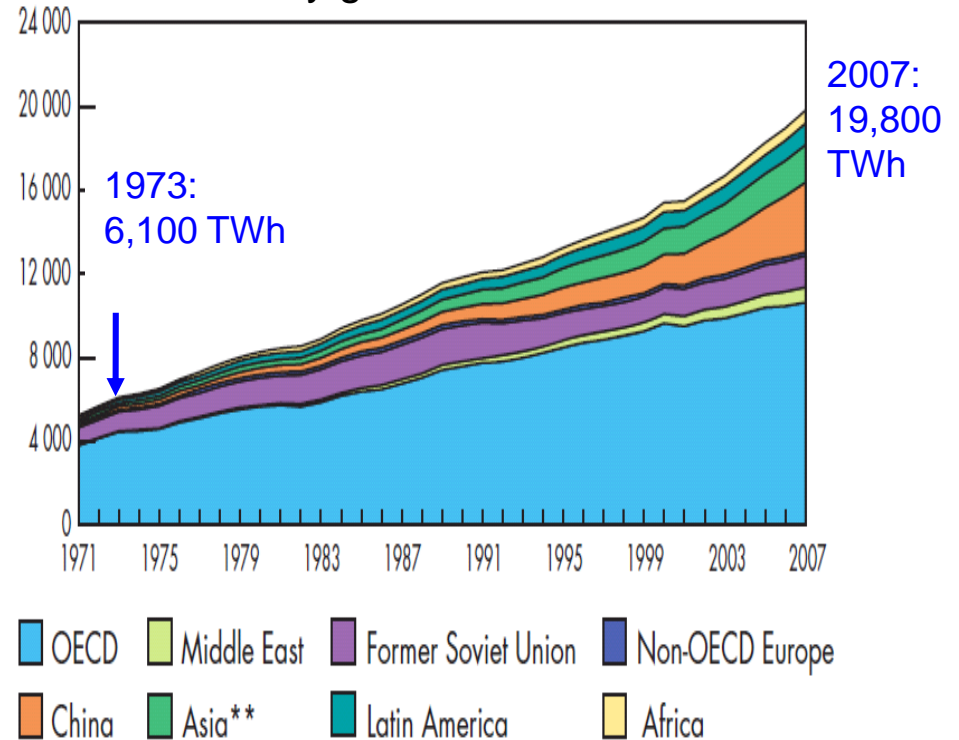


US CO₂ emission

Elect generation: 40%

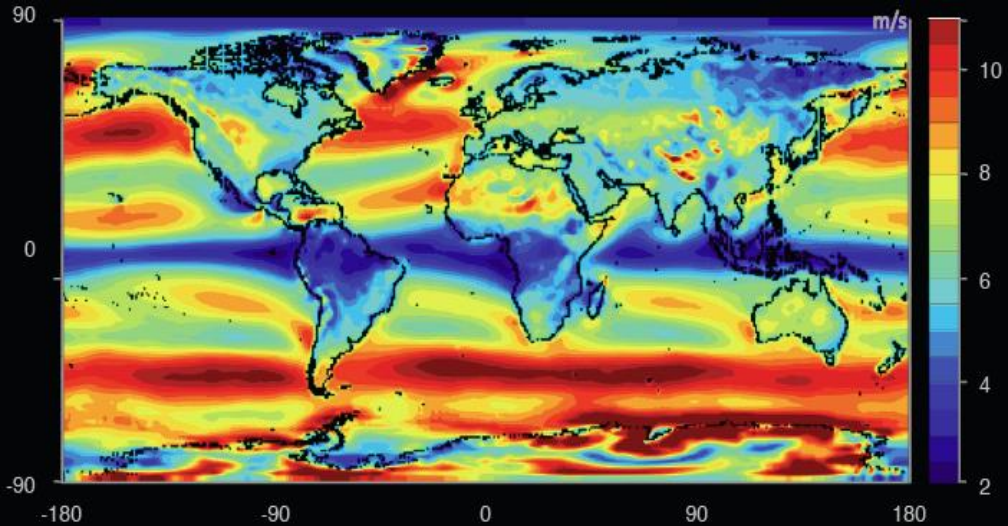
Transportation: 20%

Electricity generation 1971-2007

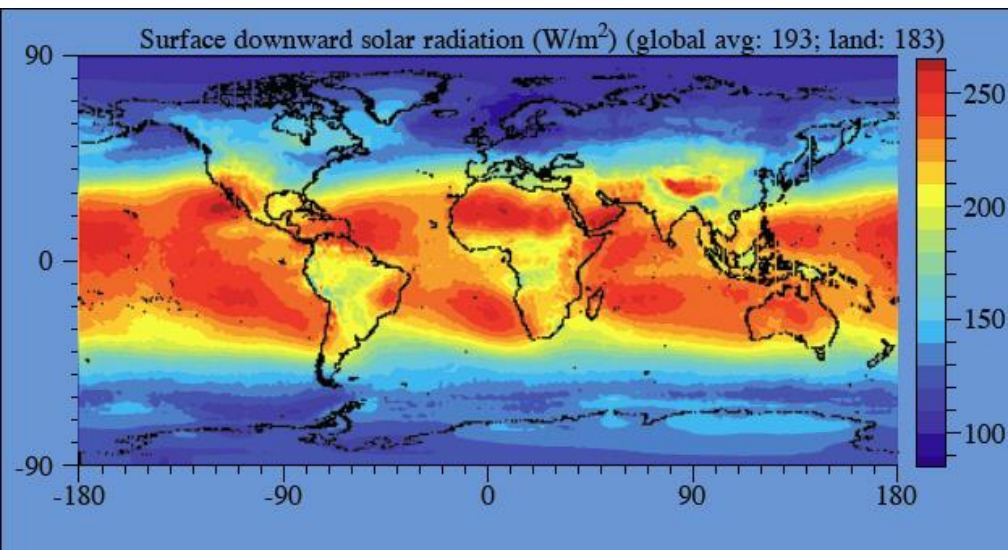


In 2009, 1.5B people have no electricity

Sources: International Energy Agency, 2009
DoE, Smart Grid Intro, 2008



**Wind power over land (exc. Antarctica)
70 – 170 TW**



**Solar power over land
340 TW**

Worldwide

**energy demand:
16 TW**

**electricity demand:
2.2 TW**

**wind capacity (2009):
159 GW**

**grid-tied PV capacity (2009):
21 GW**

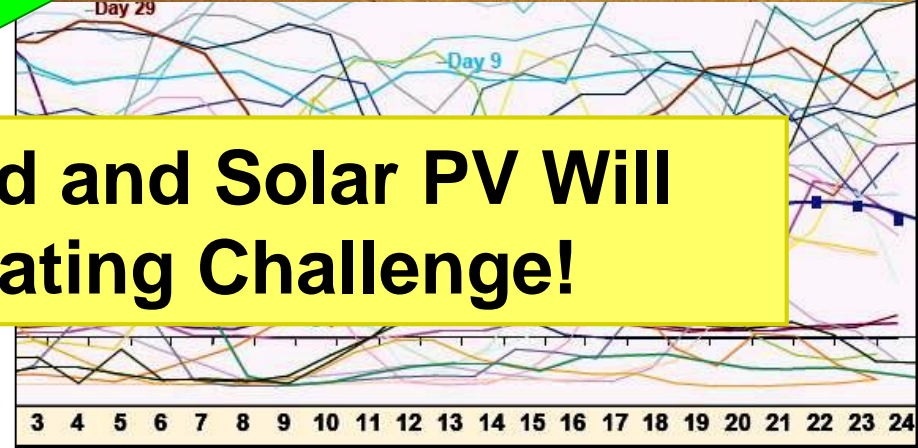
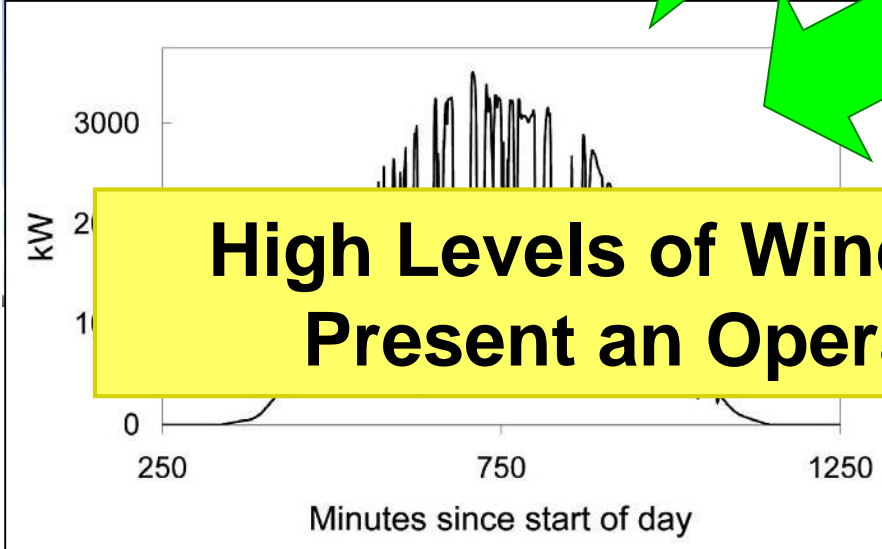
Source: Renewable Energy
Global Status Report, 2010
Source: M. Jacobson, 2011



Uncertainty



Tehach
700



High Levels of Wind and Solar PV Will Present an Operating Challenge!



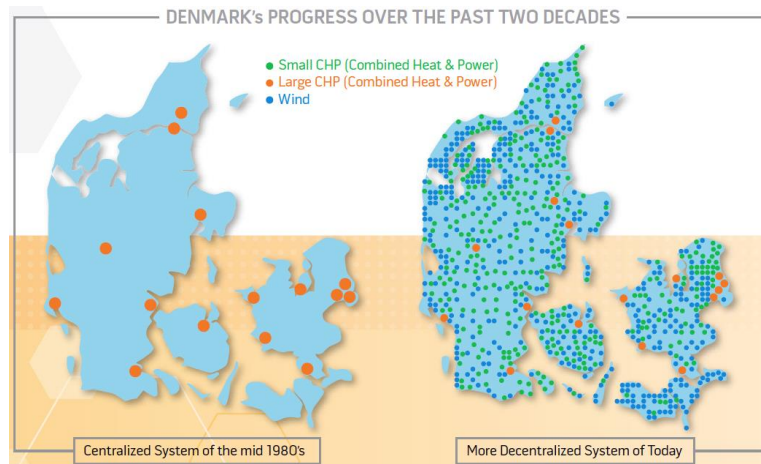
Global trends

1 Proliferation of renewables

- Driven by sustainability
- Enabled by policy and investment

2 Migration to distributed arch

- 2-3x generation efficiency
- Relief demand on grid capacity





Large active network of DER

	#nodes	capacity per node	total capacity	completion time	remarks
SCE	500	1 MW	500 MW	2015	SCE Commercial Rooftop Solar
CA	175,000	10 kW	1.75 GW	2016	CA Solar Initiative
SCE	400,000	2 kW	800 MW	--	10% penetration of SCE residential customers
CA	1,000,000	3 kW	3 GW	2017	CA Million Solar Roofs Initiative
CA	--	--	25 GW	2020	CA Renewable Portfolio Standard
US	--	--	3 TW	2035	Obama's goal for clean energy

DER: PVs, wind turbines, batteries, EVs, DR loads



Large active network of DER

	#nodes	cap	remarks
SCE			Rooftop
CA			Portfolio
US	--	1w	Obama's goal for clean energy 2035

Millions of active endpoints introducing rapid large random fluctuations in supply and demand

DER: PVs, wind turbines, EVs, batteries, DR loads



Implications

Current control paradigm works well today

- Low uncertainty, few active assets to control
- Centralized, open-loop, human-in-loop, worst-case preventive
- Schedule supplies to match loads

Future needs

- **Fast computation** to cope with rapid, random, large fluctuations in supply, demand, voltage, freq
- **Simple algorithms** to scale to large networks of active DER
- **Real-time data** for adaptive control, e.g. real-time DR



Key challenges

Nonconvexity

- Convex relaxations

Large scale

- Distributed algorithms

Uncertainty

- Risk-limiting approach



Why is convexity important

Foundation of LMP

- Convexity justifies the use of Lagrange multipliers as various prices
- Critical for efficient market theory

Efficient computation

- Convexity delineates computational efficiency and intractability

A lot rides on (assumed) convexity structure

- engineering, economics, regulatory



optimal power flow

motivations



Optimal power flow (OPF)

OPF is solved routinely to determine

- How much power to generate where
- Market operation & pricing
- Parameter setting, e.g. taps, VARs

Non-convex and hard to solve

- Huge literature since 1962
- Common practice: DC power flow (LP)



Optimal power flow (OPF)

Problem formulation

- Carpentier 1962

Computational techniques

- Dommel & Tinney 1968
- Surveys: Huneault et al 1991, Momoh et al 2001, Pandya et al 2008

Bus injection model: SDP relaxation

- Bai et al 2008, 2009, [Lavaei et al 2010, 2012](#)
- [Bose et al 2011](#), Zhang et al 2011, Sojoudi et al 2012
- Lesieutre et al 2011

Branch flow model: SOCP relaxation

- Baran & Wu 1989, Chiang & Baran 1990, Taylor 2011, [Farivar et al 2011](#)

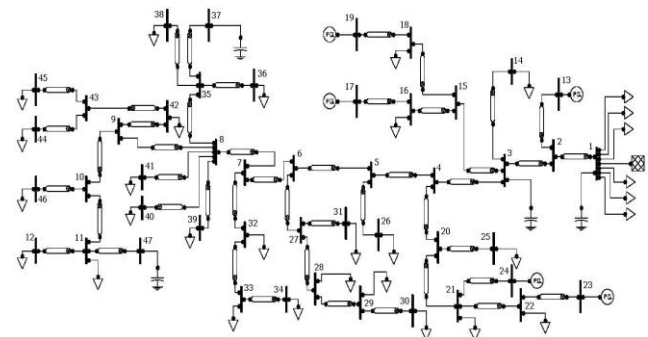
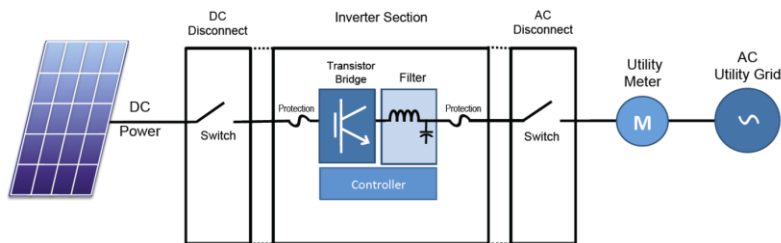
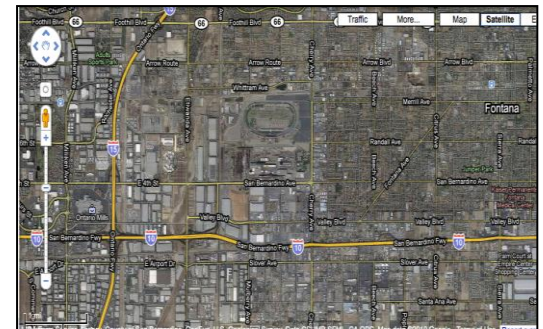
Application: Volt/VAR control

Motivation

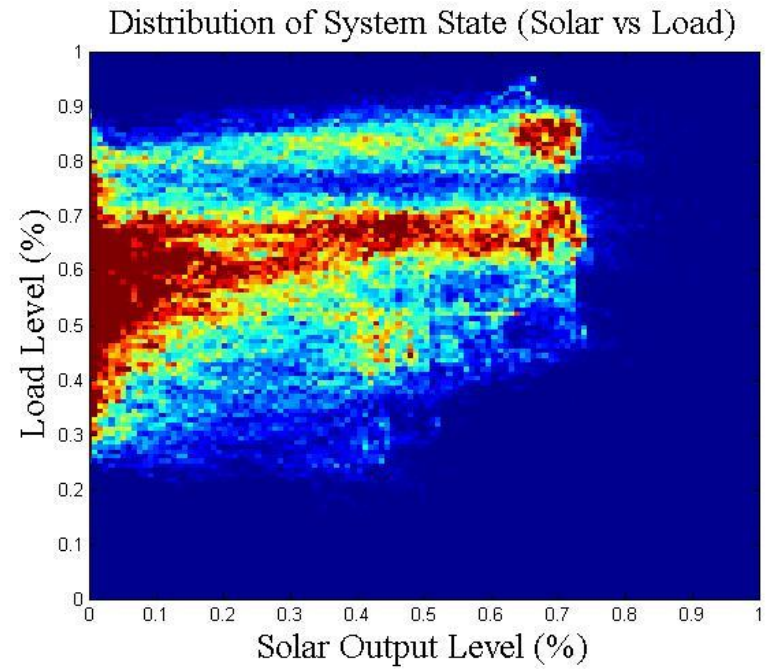
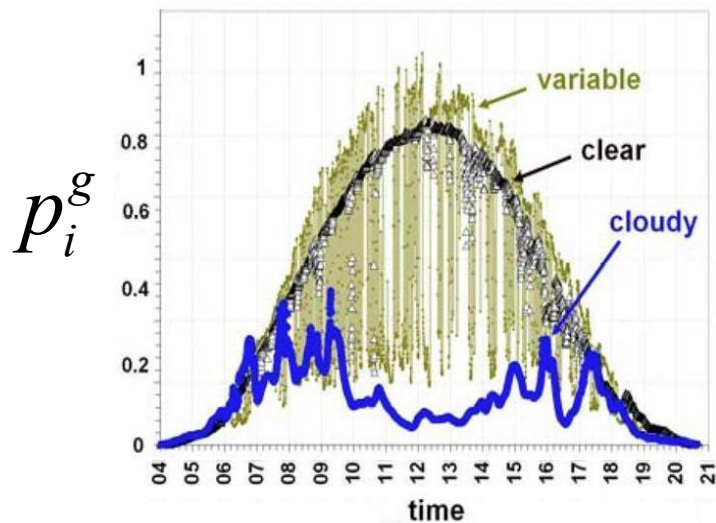
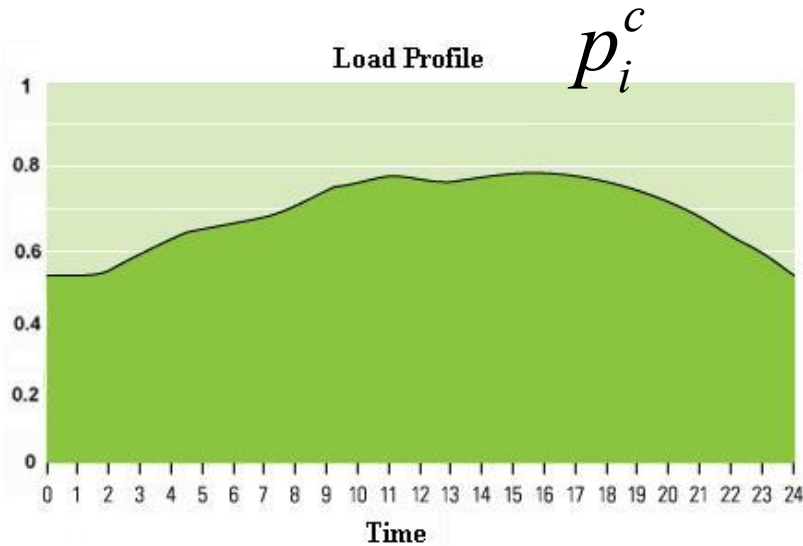
- Static capacitor control cannot cope with rapid random fluctuations of PVs on distr circuits

Inverter control

- Much faster & more frequent
- IEEE 1547 does not optimize VAR currently (unity PF)



Load and Solar Variation



Empirical distribution
of (load, solar) for Calabash

Summary

RESULTS FOR SOME VOLTAGE TOLERANCE THRESHOLDS

Voltage Drop Tolerance(pu)	Annual Hours Saved Spending Outside Feasibility Region	Average Power Saving (%)
0.03	842.9	3.93%
0.04	160.7	3.67%
0.05	14.5	3.62%

- More reliable operation
- Energy savings



theory

relaxations and convexification



Outline

Branch flow model and OPF

Solution strategy: two relaxations

- Angle relaxation
- SOCP relaxation

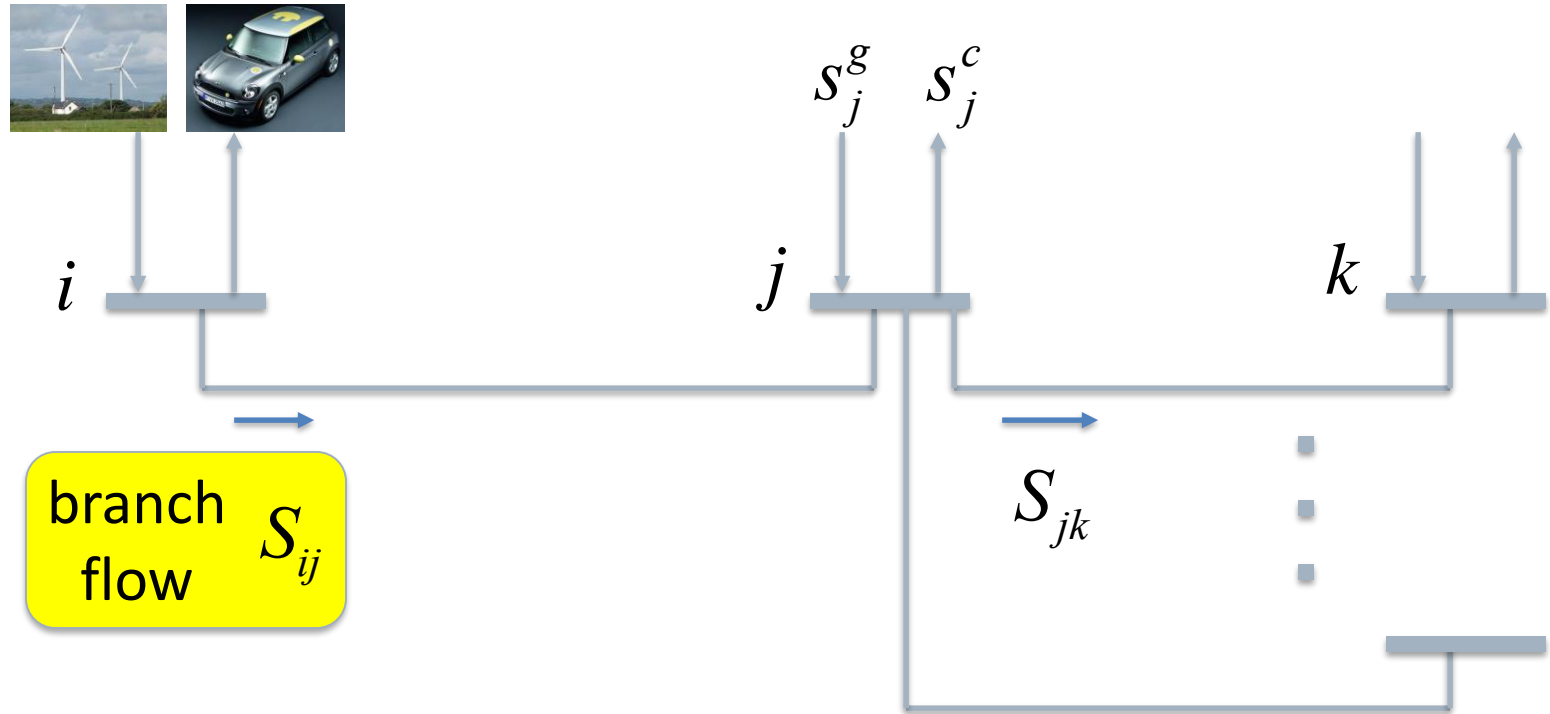
Convexification for mesh networks

Extensions





Two models

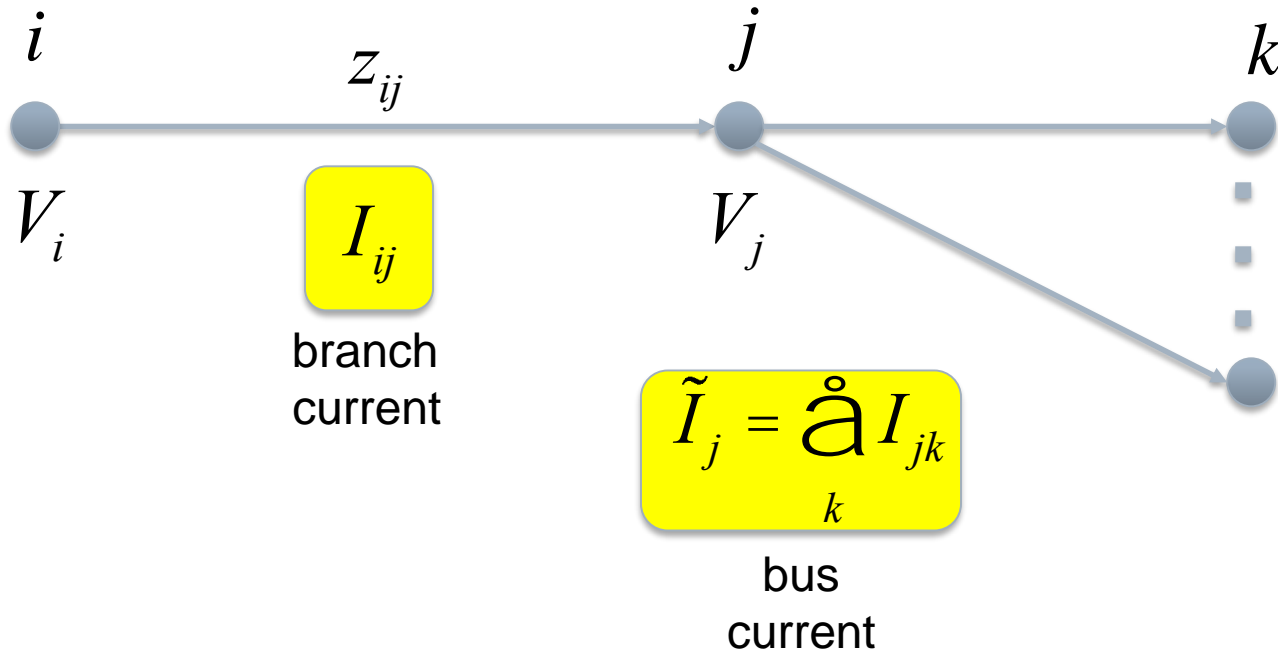


$$\tilde{s}_j = \mathring{a}_k s_{jk}$$

bus
injection

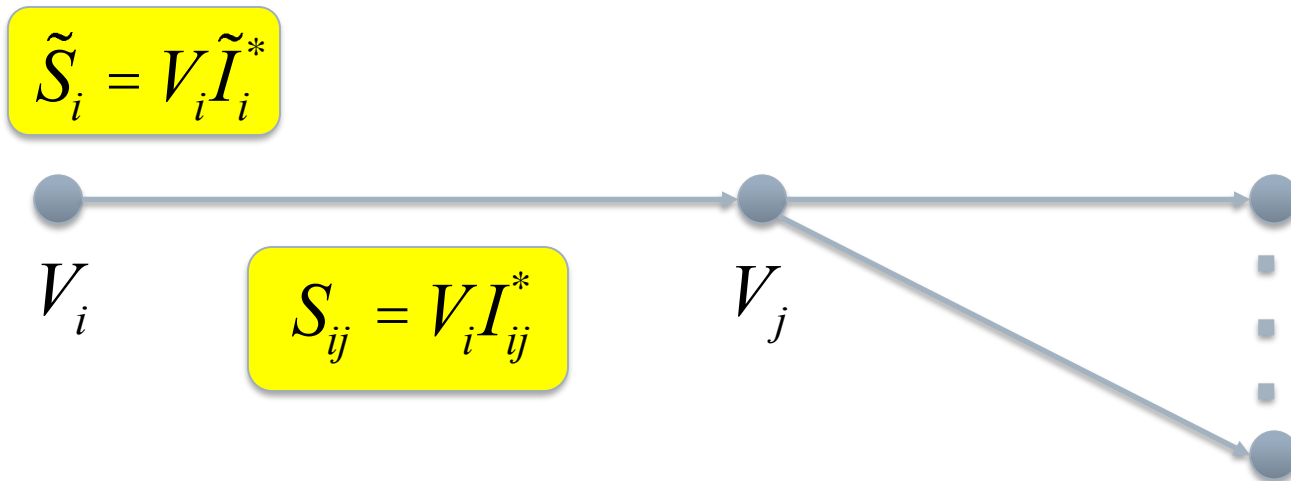


Two models





Two models

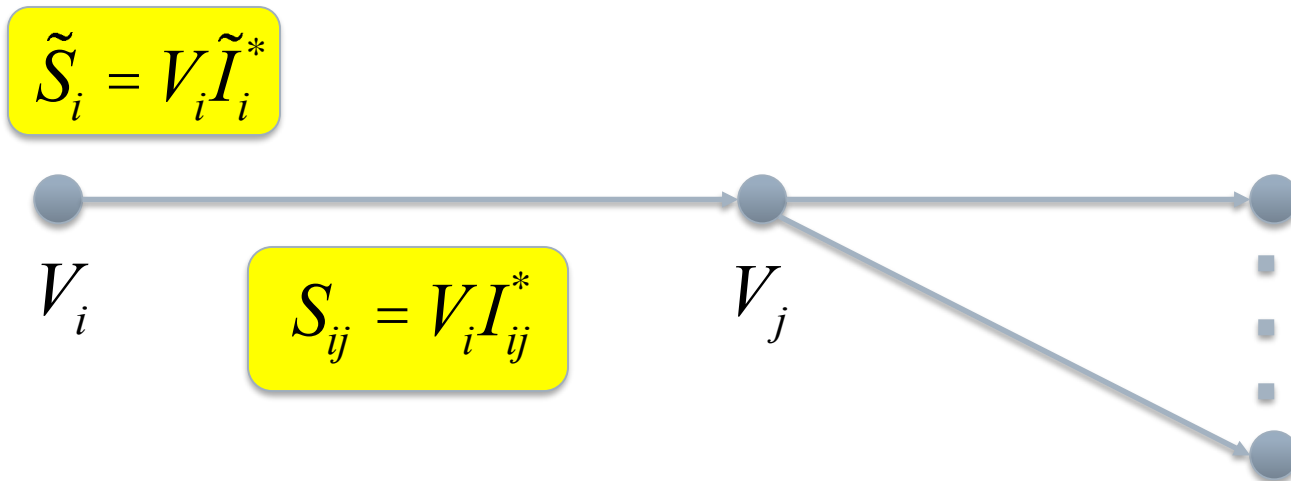


Equivalent models of Kirchhoff laws

- Bus injection model focuses on **nodal** vars
- Branch flow model focuses on **branch** vars



Two models



1. What is the model?
2. What is OPF in the model?
3. What is the solution strategy?



let's start with
something familiar



Bus injection model

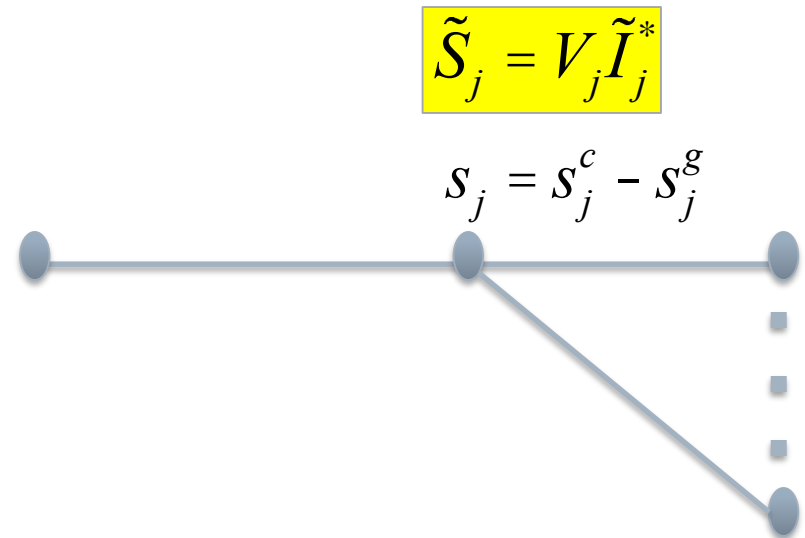
$$\tilde{S}_j = V_j \tilde{I}_j^* \quad \text{for all } j \quad \text{power definition}$$

$$\tilde{I} = YV \quad \text{Kirchhoff law}$$

$$\tilde{S}_j = -s_j \quad \text{for all } j \quad \text{power balance}$$

admittance matrix:

$$Y_{ij} := \begin{cases} \sum_{k \sim i} \hat{a} y_{ik} & \text{if } i = j \\ -y_{ij} & \text{if } i \sim j \\ 0 & \text{else} \end{cases}$$





Bus injection model

$$\tilde{S}_j = V_j \tilde{I}_j^* \quad \text{for all } j \quad \text{power definition}$$

$$\tilde{I} = YV \quad \text{Kirchhoff law}$$

$$\tilde{S}_j = -s_j \quad \text{for all } j \quad \text{power balance}$$

variables $\tilde{x} := (\tilde{S}, \tilde{I}, V, s), \quad s := s^c - s^g$



Bus injection model: OPF

$$\min \quad \sum_j f_j \left(\operatorname{Re}(\tilde{S}_j) \right)$$

e.g. quadratic gen cost

$$\text{over} \quad \tilde{x} := (\tilde{S}, \tilde{I}, V, s)$$

subject to



Bus injection model: OPF

$$\min \quad \sum_j \hat{a} f_j \left(\text{Re}(\tilde{S}_j) \right) \quad \text{e.g. quadratic gen cost}$$

$$\text{over} \quad \tilde{x} := (\tilde{S}, \tilde{I}, V, s)$$

$$\text{subject to} \quad \underline{s}_j \leq s_j \leq \bar{s}_j \quad \underline{V}_k \leq |V_k| \leq \bar{V}_k$$



Bus injection model: OPF

min $\sum_j \mathring{a} f_j \left(\text{Re} \left(\tilde{S}_j \right) \right)$ e.g. quadratic gen cost

over $\tilde{x} := \left(\tilde{S}, \tilde{I}, V, s \right)$

subject to $\underline{s}_j \leq s_j \leq \bar{s}_j \quad \underline{V}_k \leq |V_k| \leq \bar{V}_k$

$$\tilde{I} = YV$$

Kirchhoff law

$$\tilde{S}_j = -s_j \quad \tilde{S}_j = V_j \tilde{I}_j^*$$

power balance

nonconvex, NP-hard



Bus injection model: relaxation

$$\begin{aligned} \min \quad & \text{tr } C_0 W \\ \text{over} \quad & W \text{ matrices} \\ \text{s.t.} \quad & \text{tr } C_k W \leq b_k \\ & W \succeq 0 \end{aligned}$$

~~$$\text{rank } W = 1$$~~

convex relaxation: SDP
polynomial



Bus injection model: SDR

Non-convex QCQP



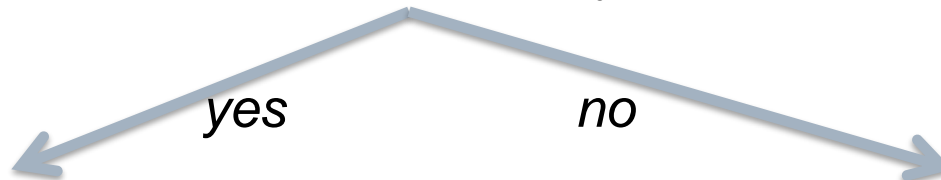
Rank-constrained SDP



Relax the rank constraint and solve the SDP Bai 2008



Does the optimal solution satisfy the rank-constraint?



We are done!

Lavaei 2010, 2012
Radial: Bose 2011, Zhang 2011
Sojoudi 2011

Solution may not
be meaningful

Lesiertre 2011



Bus injection model: summary

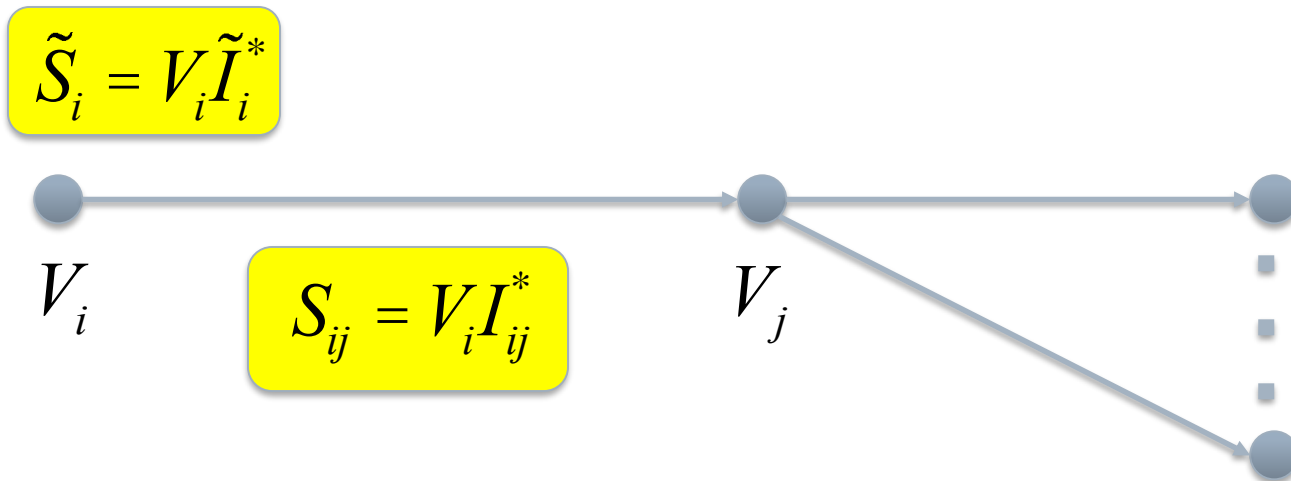
OPF = rank constrained SDP

Sufficient conditions for SDP to be exact

- Whether a solution is **globally optimal** is **always** easily checkable
- Mesh: must solve SDP to check
- Tree: depends only on constraint pattern or r/x ratios



Two models



1. What is the model?
2. What is OPF in the model?
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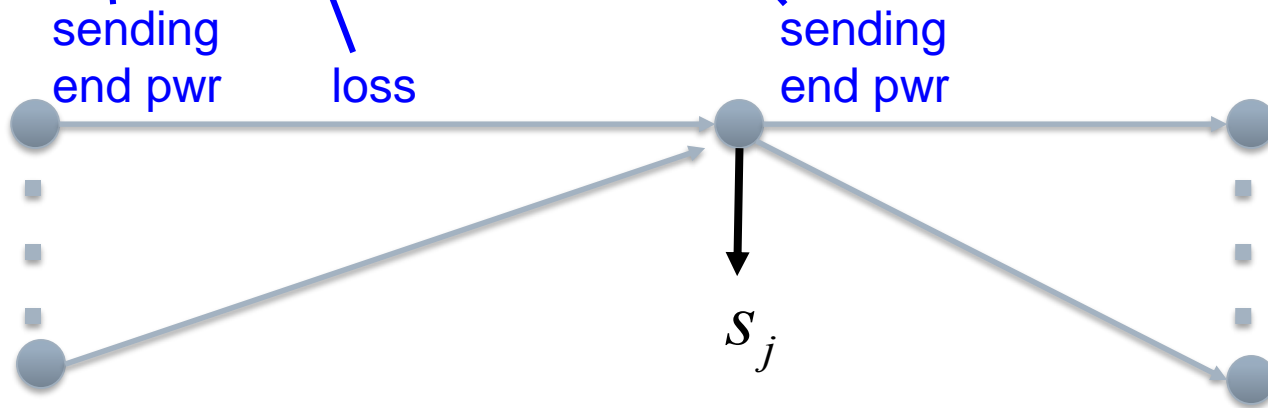


Branch flow model

$$S_{ij} = V_i I_{ij}^* \quad \text{for all } i \rightarrow j \quad \text{power def}$$

$$V_i - V_j = z_{ij} I_{ij} \quad \text{for all } i \rightarrow j \quad \text{Ohm's law}$$

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = s_j \quad \text{for all } j \quad \text{power balance}$$





Branch flow model

$$S_{ij} = V_i I_{ij}^* \quad \text{for all } i \rightarrow j \quad \text{power def}$$

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variables $x := (S, I, V, s)$, $s := s^c - s^g$

branch flows



Branch flow model

$$S_{ij} = V_i I_{ij}^* \quad \text{for all } i \rightarrow j$$

power def

$$V_i - V_j = z_{ij} I_{ij} \quad \text{for all } i \rightarrow j$$

Ohm's law

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = s_j \quad \text{for all } j$$

power balance

variables $x := (S, I, V, s)$, $s := s^c - s^g$

projection $\hat{y} := h(x) := (S, \ell, v, s)$



Branch flow model: OPF

$$\min \sum_{i \sim j} \hat{a} r_{ij} |I_{ij}|^2 + \sum_i \hat{a} a_i |V_i|^2$$

real power loss

CVR (conservation
voltage reduction)



Branch flow model: OPF

$$\min \quad f(h(x))$$

$$\text{over } x := (S, I, V, s^g, s^c)$$

s. t.



Branch flow model: OPF

$$\min f(h(x))$$

$$\text{over } x := (S, I, V, s^g, s^c)$$

$$\text{s. t. } \underline{s}_i^g \leq s_i^g \leq \bar{s}_i^g \quad \underline{s}_i \leq s_i^c \quad \underline{v}_i \leq v_i \leq \bar{v}_i$$



Branch flow model: OPF

$$\min f(h(x))$$

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generation,
VAR control

branch flow
model

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$

$$V_j = V_i - z_{ij} I_{ij} \quad S_{ij} = V_i I_{ij}^*$$



Branch flow model: OPF

$$\min f(h(x))$$

$$\text{over } x := (S, I, V, s^g, s^c)$$

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demand
response

branch flow
model

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$

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Outline

Branch flow model and OPF

Solution strategy: two relaxations

- Angle relaxation
- SOCP relaxation

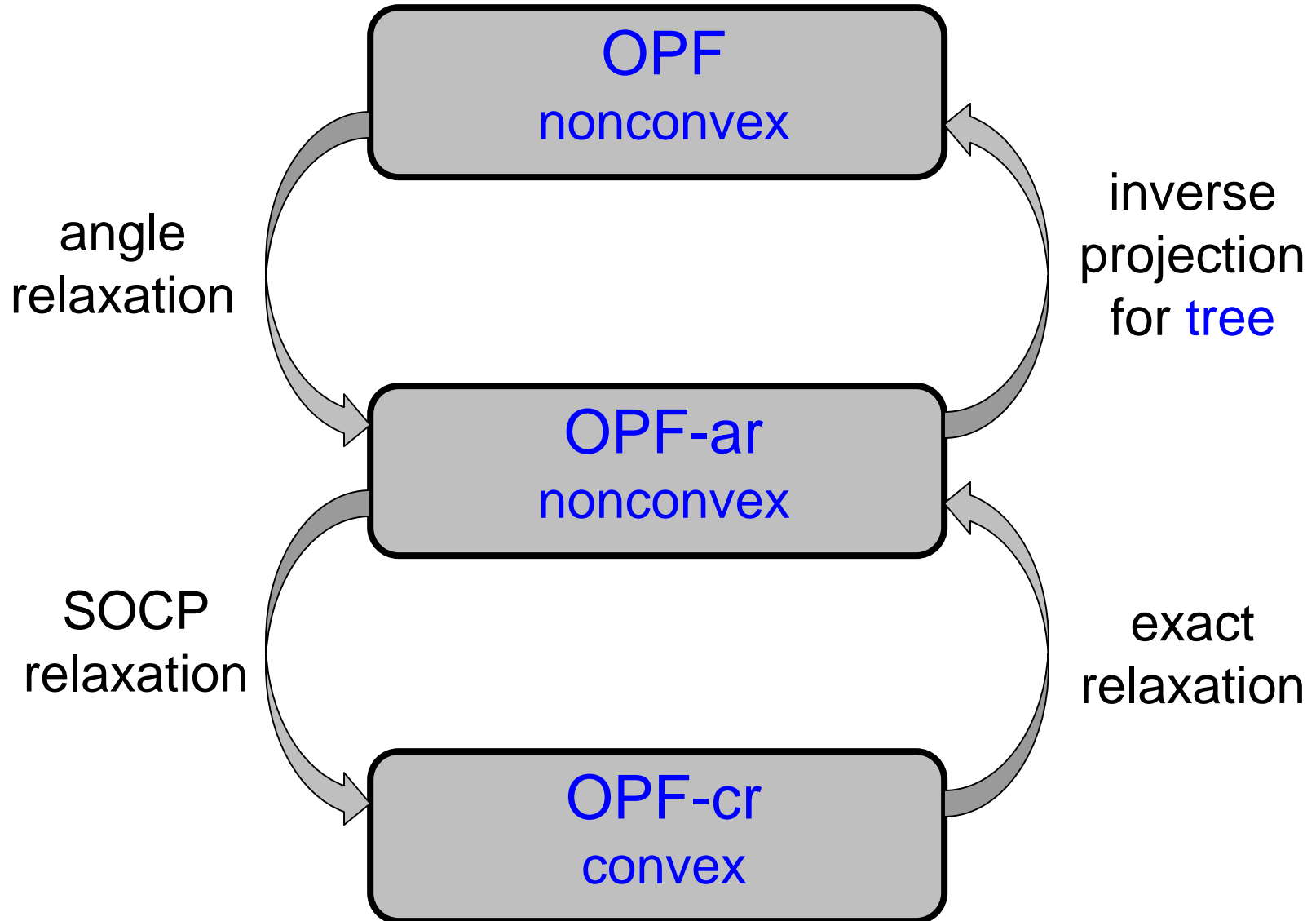
Convexification for mesh networks

Extensions





Solution strategy





Angle relaxation

branch flow
model

$$\left\{ \begin{array}{l} \sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = S_j^c - S_j^g \\ V_j = V_i - z_{ij} I_{ij} \quad S_{ij} = V_i I_{ij}^* \end{array} \right.$$

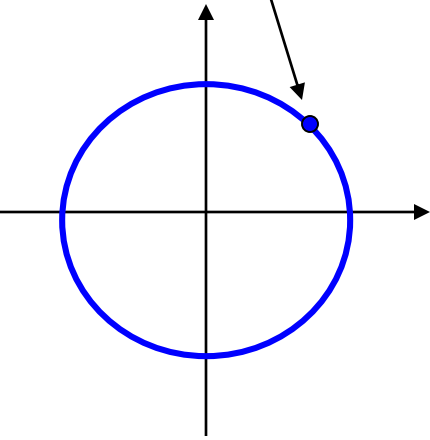


Angle relaxation

(S, I, V, s)

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = S_j^c - S_j^g$$

$$V_j = V_i - z_{ij} I_{ij} \quad S_{ij} = V_i I_{ij}^*$$





Angle relaxation

(S, I, V, s)

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$

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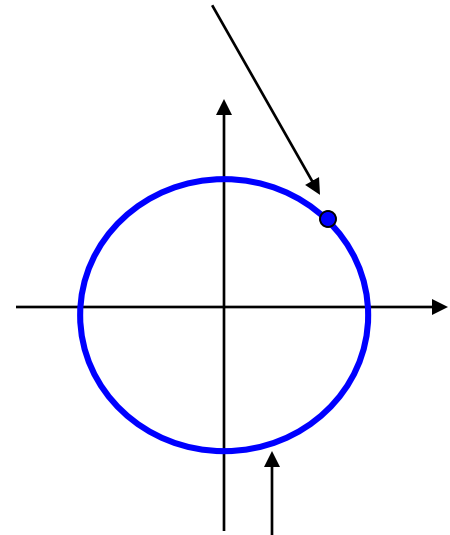
$$|V_i|^2 = |V_j|^2 + 2 \operatorname{Re} \left(z_{ij}^* S_{ij} \right) - |z_{ij}|^2 |I_{ij}|^2$$

(S, ℓ, v, s)

$$|I_{ij}|^2 = \frac{|S_{ij}|^2}{|V_i|^2}$$

$$\ell_{ij} := |I_{ij}|^2$$

$$v_i := |V_i|^2$$





Relaxed BF model

relaxed branch flow solutions: (S, ℓ, v, s) satisfy

$$\sum_{i \rightarrow j} (S_{ij} - z_{ij} \ell_{ij}) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$

$$v_i = v_j + 2 \operatorname{Re} \left(z_{ij}^* S_{ij} \right) - |z_{ij}|^2 \ell_{ij}$$

$$\ell_{ij} = \frac{|S_{ij}|^2}{v_i}$$

Baran and Wu 1989
for radial networks



OPF

$$\min f(h(x))$$

$$\text{over } x := (S, I, V, s^g, s^c)$$

$$\text{s. t. } \underline{s}_i^g \leq s_i^g \leq \bar{s}_i^g \quad \underline{s}_i \leq s_i^c \quad \underline{v}_i \leq v_i \leq \bar{v}_i$$

branch flow
model

$$\sum_{i \rightarrow j} \left(S_{ij} - z_{ij} |I_{ij}|^2 \right) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$
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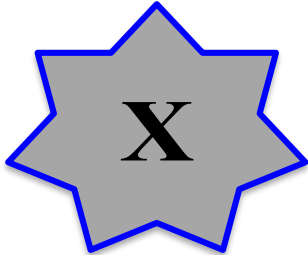
OPF

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$$x \hat{=} \mathbf{X}$$





OPF-ar

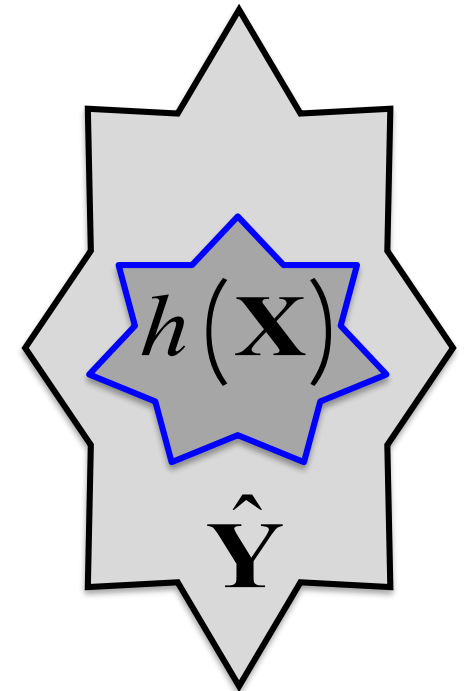
$$\min f(\hat{y})$$

$$\text{over } \hat{y} := (S, \ell, v, s^g, s^c)$$

$$\text{s. t. } \underline{s}_i^g \leq s_i^g \leq \bar{s}_i^g \quad \underline{s}_i \leq s_i^c \quad \underline{v}_i \leq v_i \leq \bar{v}_i$$

$$\hat{y} := h(x) \hat{\mathbf{Y}}$$

relax each voltage/current from a point in complex plane into a circle





OPF-ar

$$\min f(\hat{y})$$

$$\text{over } \hat{y} := (S, \ell, v, s^g, s^c)$$

$$\text{s. t. } \underline{s}_i^g \preceq s_i^g \preceq \bar{s}_i^g \quad \underline{s}_i \preceq s_i^c \quad \underline{v}_i \preceq v_i \preceq \bar{v}_i$$

$$\sum_{i \rightarrow j} (S_{ij} - z_{ij} \ell_{ij}) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$

$$v_i = v_j + 2 \operatorname{Re}(z_{ij}^* S_{ij}) - |z_{ij}|^2 \ell_{ij}$$

$$\ell_{ij} = \frac{|S_{ij}|^2}{v_i}$$

- convex objective
- linear constraints
- quadratic equality

source of
nonconvexity



OPF-cr

$$\min f(\hat{y})$$

$$\text{over } \hat{y} := (S, \ell, v, s^g, s^c)$$

$$\text{s. t. } \underline{s}_i^g \preceq s_i^g \preceq \bar{s}_i^g \quad \underline{s}_i \preceq s_i^c \quad \underline{v}_i \preceq v_i \preceq \bar{v}_i$$

$$\sum_{i \rightarrow j} (S_{ij} - z_{ij} \ell_{ij}) - \sum_{j \rightarrow k} S_{jk} = s_j^c - s_j^g$$

$$v_i = v_j + 2 \operatorname{Re}(z_{ij}^* S_{ij}) - |z_{ij}|^2 \ell_{ij}$$

$$\ell_{ij} \preceq \frac{|S_{ij}|^2}{v_i}$$

→ inequality



OPF-cr

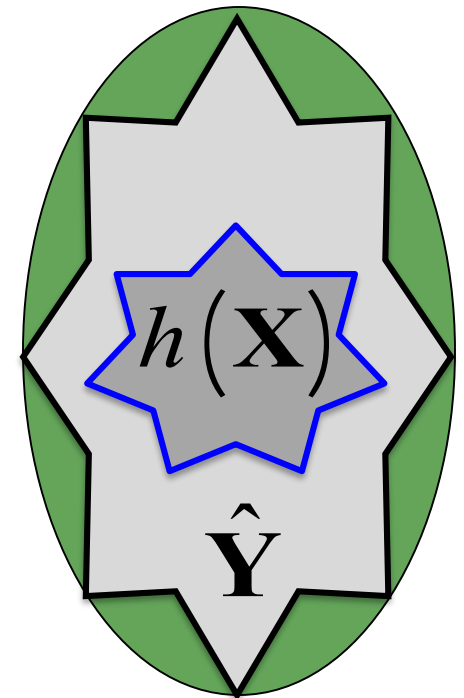
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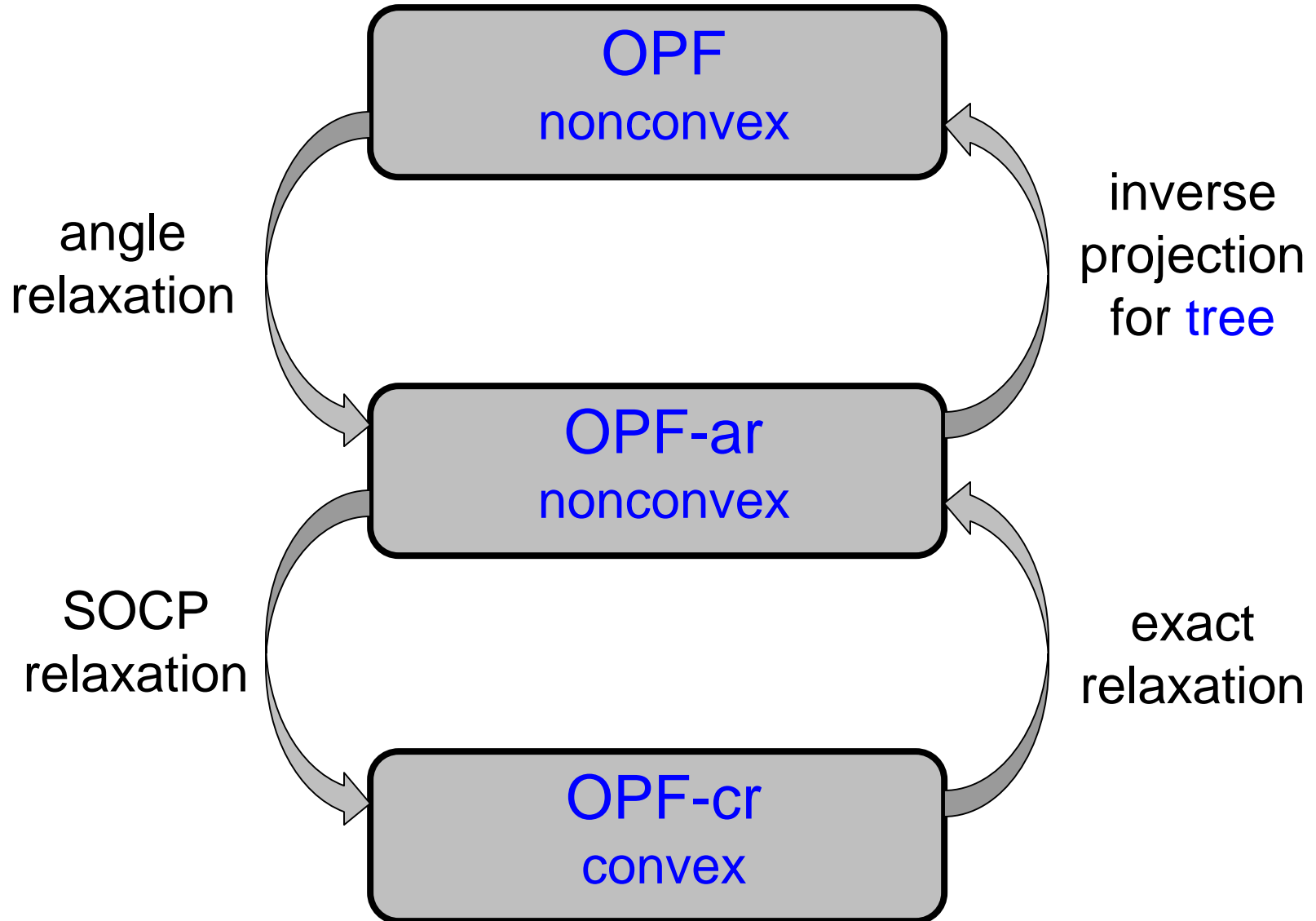
$$\hat{y} \hat{\mathbf{I}} \text{ conv } \hat{\mathbf{Y}}$$

relax to convex hull
(SOCP)





Recap so far ...





OPF-cr is exact relaxation

Theorem

OPF-cr is convex

- SOCP when objective is linear

$$f(h(x)) := \sum_{i \sim j} \hat{a}_{ij} r_{ij} l_{ij} + \sum_i \hat{a}_i a_i v_i$$

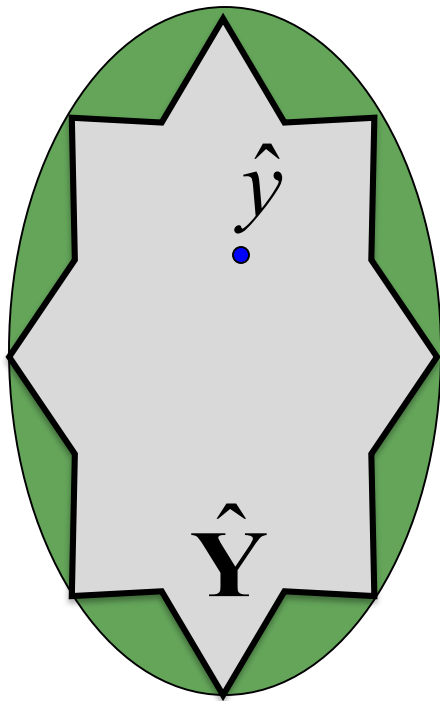
- SOCP much simpler than SDP

OPF-cr is exact

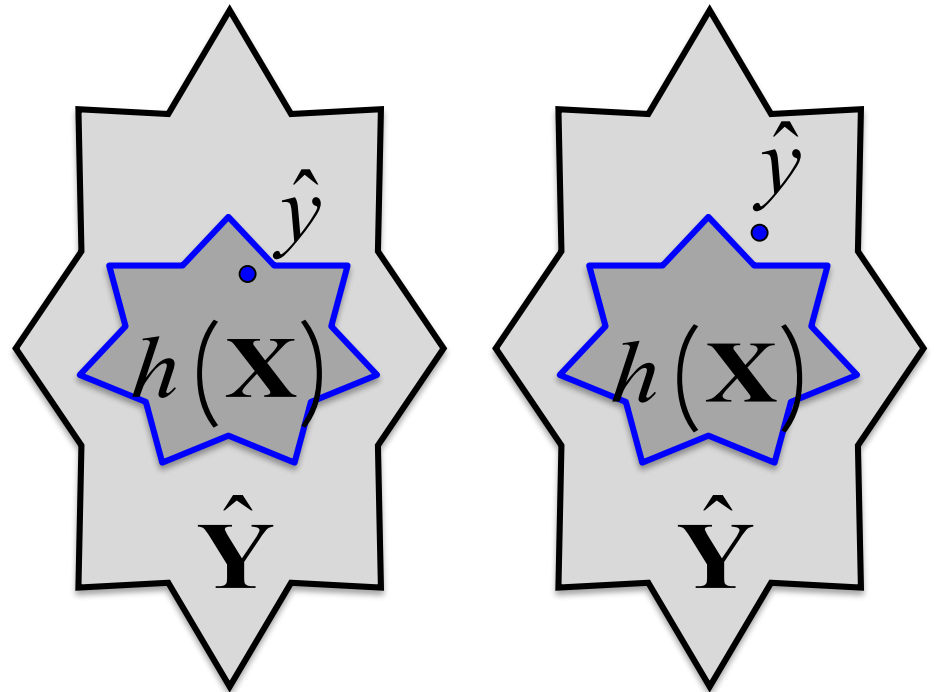
- optimal of OPF-cr is also optimal for OPF-ar
- for mesh as well as radial networks
- real & reactive powers, but volt/current mags



Angle recovery



OPF-ar



does there exist q s.t.

$$h_q^{-1}(\hat{y}) \hat{\cap} \mathbf{X} ?$$



Angle recovery

Theorem

solution x to OPF recoverable from \hat{y} iff
inverse projection exist iff $\exists q$ s.t.

$$Bq = b(\hat{y})$$

incidence matrix;
depends on topology

depends on
OPF-ar solution

Two simple angle recovery algorithms

- centralized: explicit formula
- decentralized: recursive alg

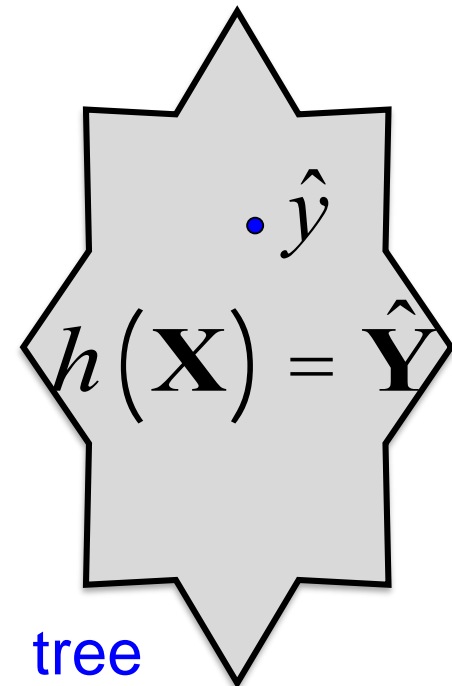
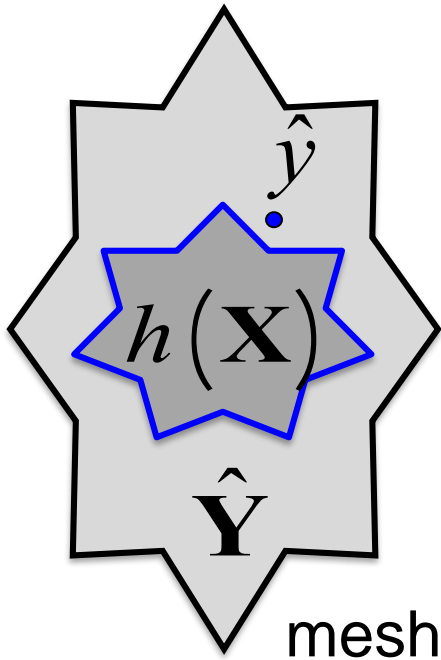


Angle recovery

Theorem

For radial network: Bq

$$Bq = b(\hat{y})$$





Angle recovery

#buses - 1

$$\begin{array}{c}
 \text{\#lines in T} \\
 \hat{e} B_T \hat{u} \\
 \text{\#lines outside T} \\
 \hat{e} B_{\wedge} \hat{u}
 \end{array}
 q =
 \begin{array}{c}
 \hat{e} b_T \hat{u} \\
 \hat{e} b_{\wedge} \hat{u}
 \end{array}$$

Theorem

Inverse projection exist iff $B_{\wedge} (B_T^{-1} b_T) = b_{\wedge}$

Unique inverse given by $q^* = B_T^{-1} b_T$

For **radial** network: $B_{\wedge} = b_{\wedge} = 0$



OPF solution

Solve OPF-cr

SOCP

radial

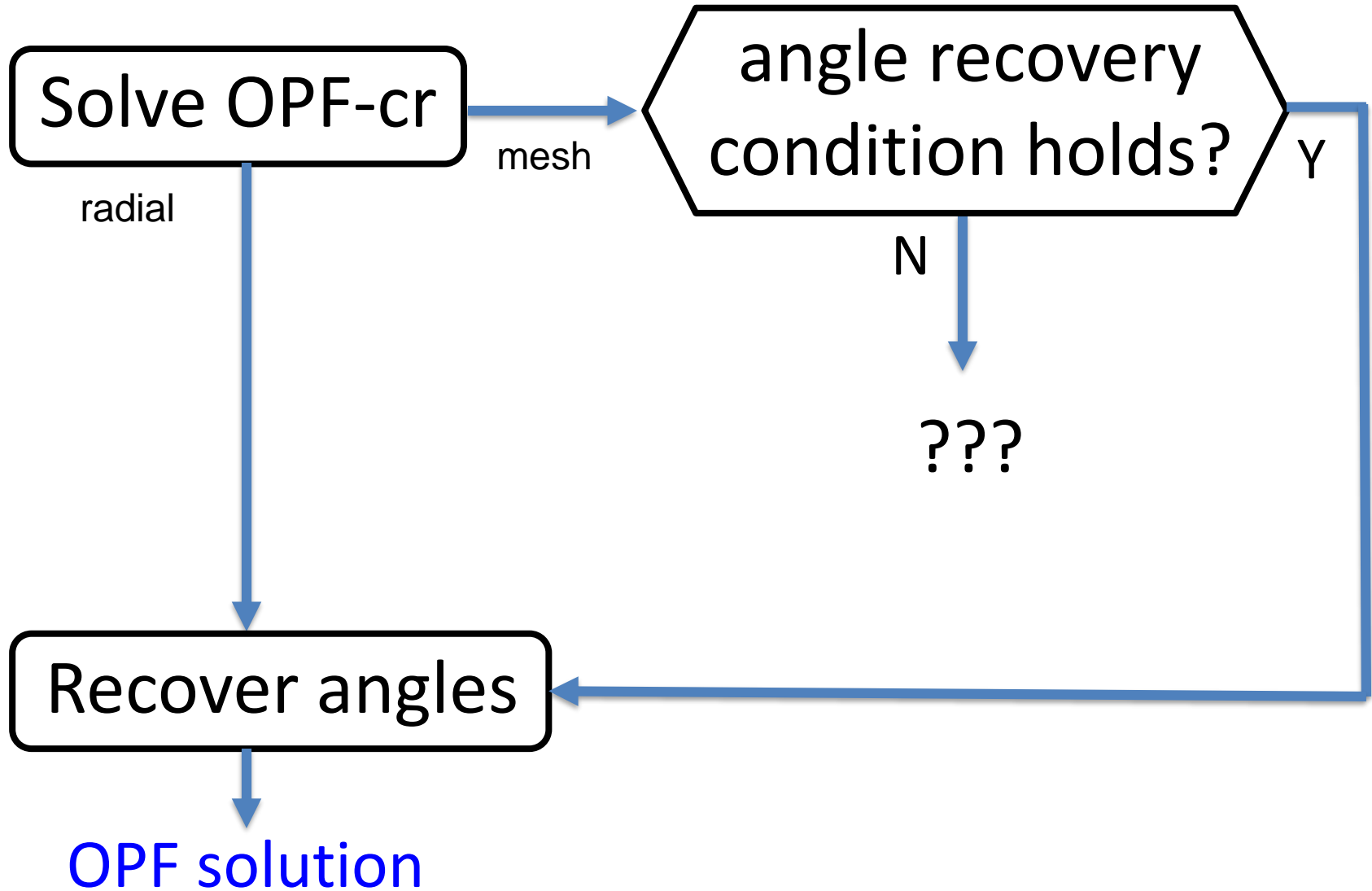
Recover angles

- explicit formula
- distributed alg

OPF solution



OPF solution





Outline

Branch flow model and OPF

Solution strategy: two relaxations

- Angle relaxation
- SOCP relaxation

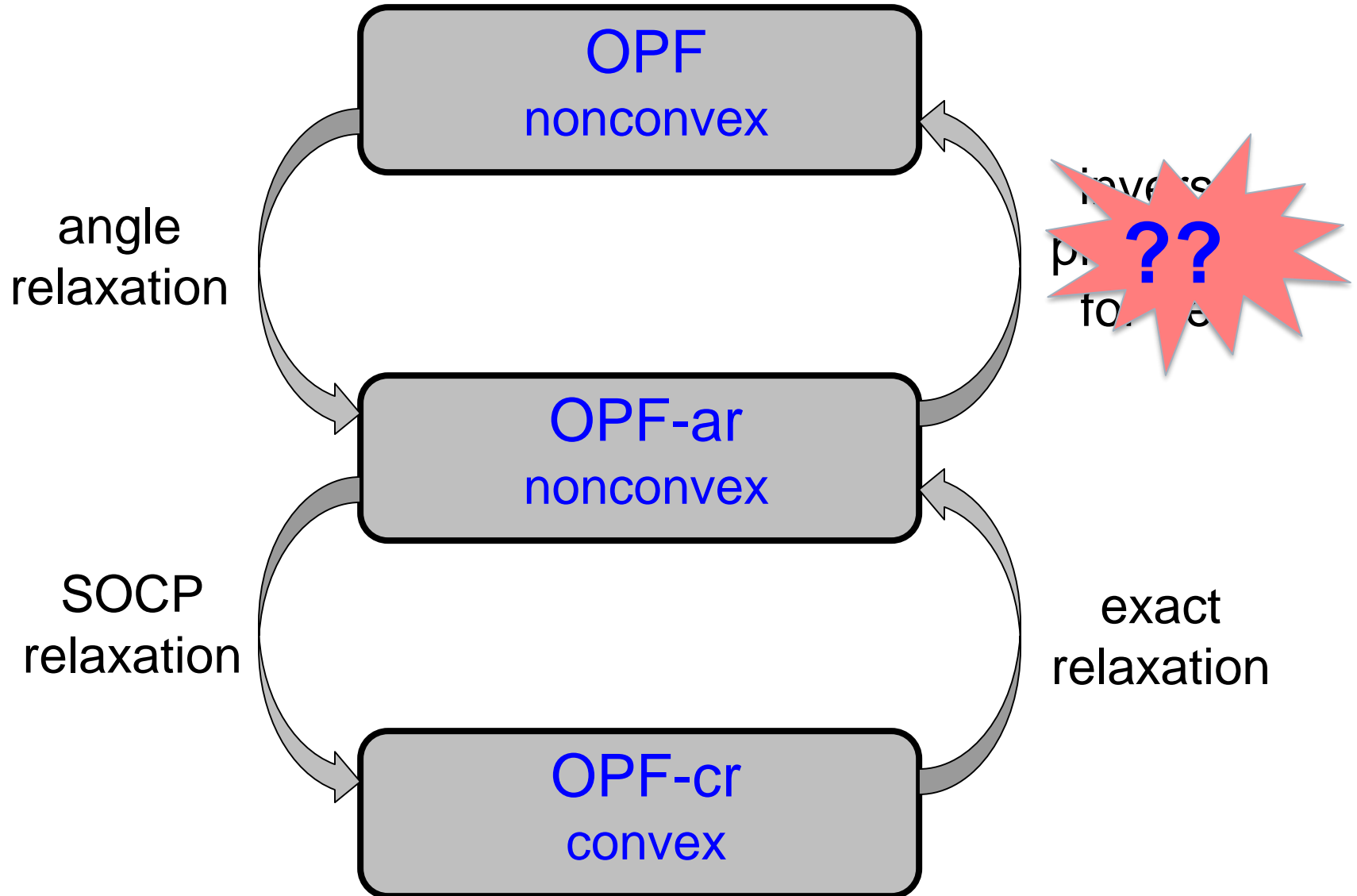
Convexification for mesh networks

Extensions



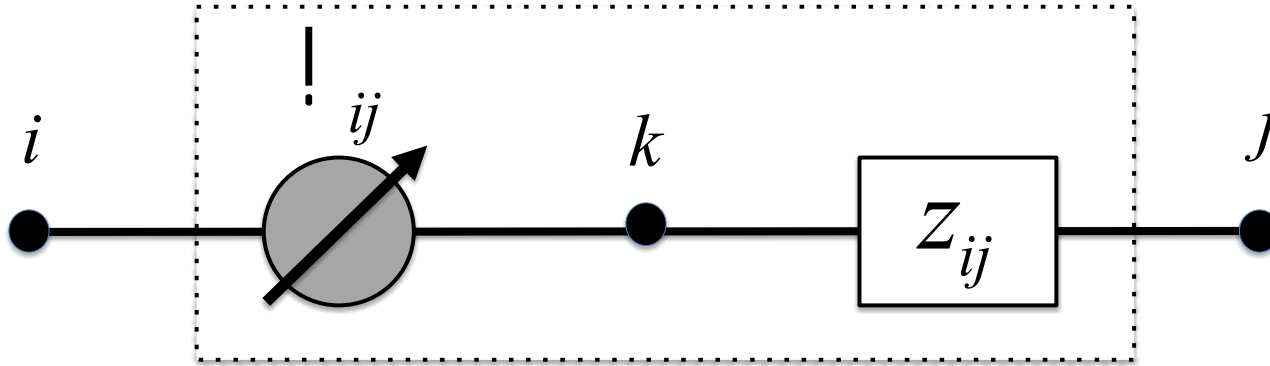


Recap: solution strategy





Phase shifter



ideal phase shifter



Convexification of mesh networks

OPF $\min_x f(h(x))$ s.t. $x \hat{=} \mathbf{X}$

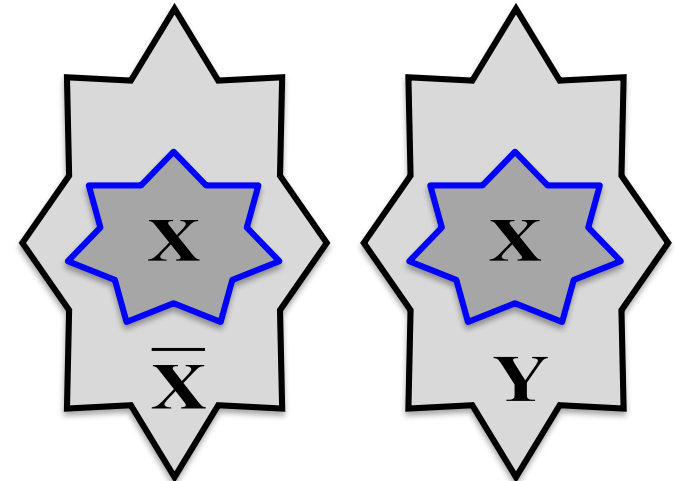
OPF-ar $\min_x f(h(x))$ s.t. $x \hat{=} \mathbf{Y}$

OPF-ps $\min_{x,f} f(h(x))$ s.t. $x \hat{=} \bar{\mathbf{X}}$

optimize over phase shifters as well

Theorem

- $\bar{\mathbf{X}} = \mathbf{Y}$
- Need phase shifters only outside spanning tree





Angle recovery with PS

$$\begin{pmatrix} \hat{e} \\ \hat{e} \end{pmatrix} B_T \begin{pmatrix} \hat{u} \\ \hat{u} \end{pmatrix} q = \begin{pmatrix} \hat{e} \\ \hat{e} \end{pmatrix} b_T \begin{pmatrix} \hat{u} \\ \hat{u} \end{pmatrix} - \begin{pmatrix} \hat{e} \\ \hat{e} \end{pmatrix} f_{\wedge} \begin{pmatrix} \hat{u} \\ \hat{u} \end{pmatrix}$$

Theorem

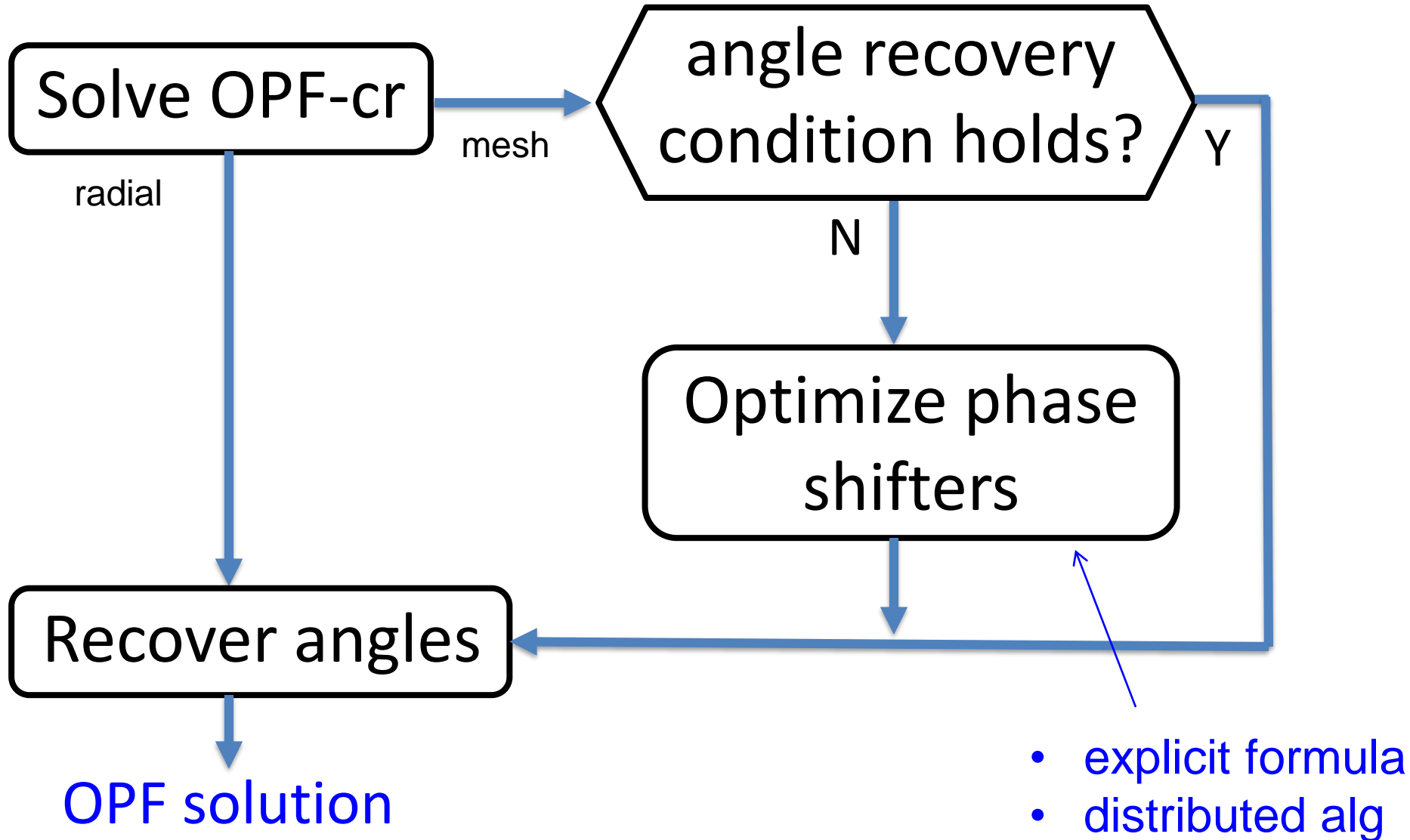
Inverse projection always exists

Unique inverse given by $q^* = B_T^{-1} b_T$

Don't need PS in spanning tree $f_{\wedge}^* = 0$



OPF solution





Examples

Test cases	# links (m)	No PS	With PS
		Min loss (OPF, MW)	Min loss (OPF-cr, MW)
IEEE 14-Bus	20	0.546	0.545
IEEE 30-Bus	41	1.372	1.239
IEEE 57-Bus	80	11.302	10.910
IEEE 118-Bus	186	9.232	8.728
IEEE 300-Bus	411	211.871	197.387
New England 39-Bus	46	29.915	28.901
Polish (case2383wp)	2,896	433.019	385.894
Polish (case2737sop)	3,506	130.145	109.905



Examples

Test cases	# links (m)	# active PS $ \phi_i > 0.1^\circ$	Angle range ($^\circ$) $[\phi_{\min}, \phi_{\max}]$
IEEE 14-Bus	20	2 (10%)	$[-2.1, 0.1]$
IEEE 30-Bus	41	3 (7%)	$[-0.2, 4.5]$
IEEE 57-Bus	80	19 (24%)	$[-3.5, 3.2]$
IEEE 118-Bus	186	36 (19%)	$[-1.9, 2.0]$
IEEE 300-Bus	411	101 (25%)	$[-11.9, 9.4]$
New England 39-Bus	46	7 (15%)	$[-0.2, 2.2]$
Polish (case2383wp)	2,896	376 (13%)	$[-20.1, 16.8]$
Polish (case2737sop)	3,506	433 (12%)	$[-21.9, 21.7]$



Key message

Radial networks computationally simple

- Exploit tree graph & convex relaxation
- Real-time scalable control promising

Mesh networks can be **convexified**

- Design for simplicity
- Need few (?) phase shifters (sparse topology)



Outline

Branch flow model and OPF

Solution strategy: two relaxations

- Angle relaxation
- SOCP relaxation

Convexification for mesh networks

Extensions

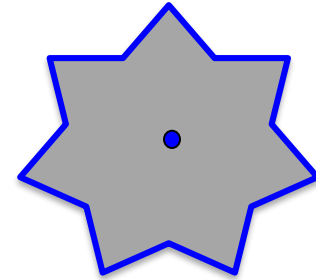
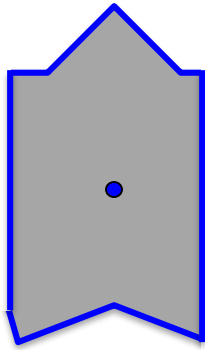




Extension: equivalence

$$\tilde{\mathbf{X}} := \{ \tilde{x} = (\tilde{S}, \tilde{I}, V) \mid \text{BI model} \}$$

$$\mathbf{X} := \{ x = (S, I, V) \mid \text{BF model} \}$$



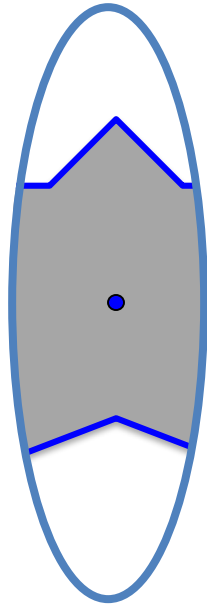
Theorem

BI and BF model are equivalent
(there is a bijection between $\tilde{\mathbf{X}}$ and \mathbf{X})

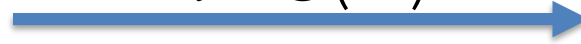


Extension: equivalence

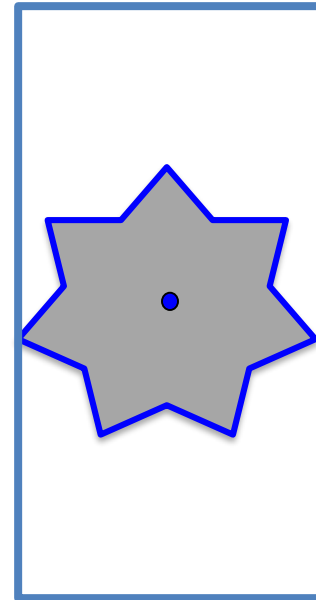
SDR $W \succ 0$



$$\hat{y} = g(W)$$



SOCP $\hat{y} := (S, \ell, \nu)$



$$W \hat{=} g^{-1}(\hat{y})$$

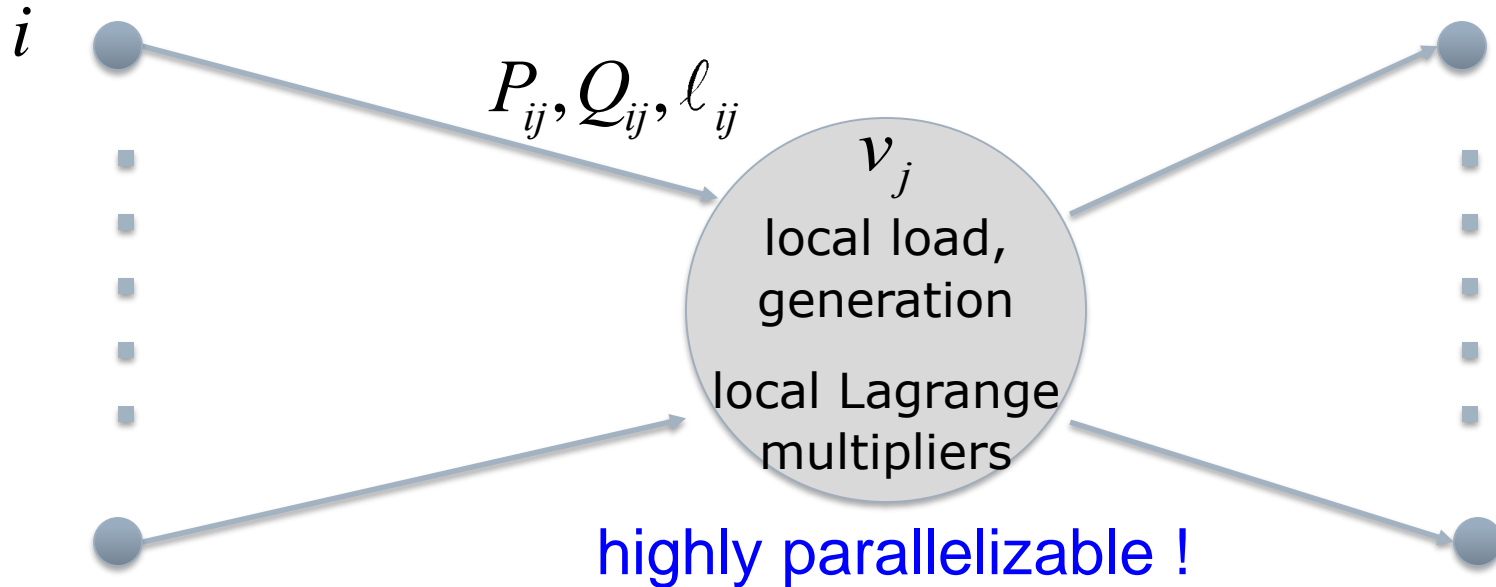


Theorem: radial networks

- \tilde{y} in SOCP $\iff W$ in SDR
- \tilde{y} satisfies angle cond $\iff W$ has rank 1



Extension: distributed solution



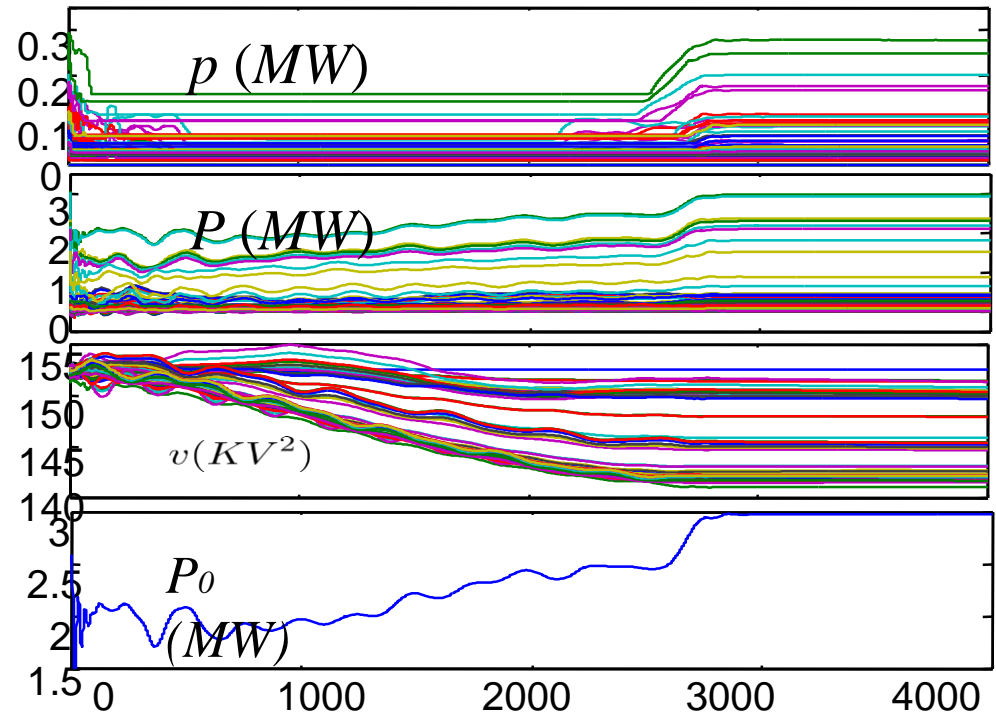
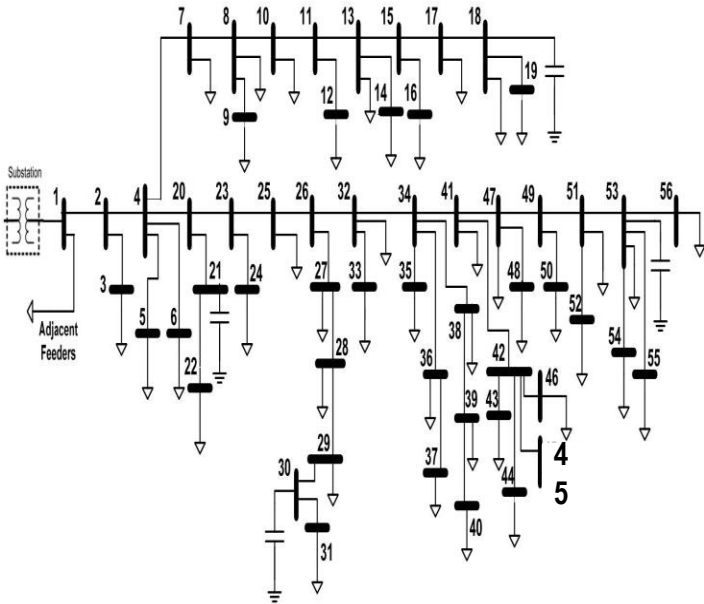
Local algorithm at bus j

- update local variables based on Lagrange multipliers from children
- send Lagrange multipliers to parents



Extension: distributed solution

SCE distribution circuit



Theorem

Distributed algorithm converges

- to global optimal for radial networks
- to global optimal for convexified mesh networks
- to approximate/optimal for general mesh networks