

Solving Large Integrated Electricity Networks

The Power of Numerical Analysis

C. Vuik

Numerical Analysis, Delft Institute of Applied Mathematics,



6th International Conference on Mathematics: An Istanbul Meeting for
World Mathematicians

1. Introduction

- Background
- Power Flow Computations

2. Electricity Networks

- Transmission Networks
- Distribution Networks
- Integrated networks

3. Results

- Transmission Networks
- Distribution Networks
- Integrated Networks

4. Current Developments



Numerical Analysis for Electricity Networks

C. Vuik

Introduction

Background

Power Flow
Computations

Electricity
Networks

Transmission
Networks

Distribution
Networks

Integrated networks

Results

Transmission
Networks

Distribution
Networks

Integrated Networks

Current
Developments

- Computational simulations of the power system network
- Secure and efficient transmission and distribution of electrical power
- Focus on the steady-state power flow problem
 - Safe operation and planning of the system
 - Contingency analysis to simulate equipment outages
 - Analysis of stochastic behaviour due to solar and wind power generation
- Large and interconnected character of the power systems require fast and robust solution techniques

Our electricity system

Traditionally:

- Transmission: power is transported from large, centralized generators to several **substations**
- Distribution: power is transported from the **substations** to end-consumers

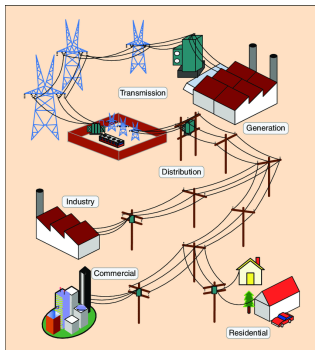


Figure 1: Traditional grid¹

¹Yu, Xinghuo and Cecati, Carlo and Dillon, Tharam and Simoes, Marcelo. (2011). The New Frontier of Smart Grids. Industrial Electronics Magazine, IEEE. 5. 49 - 63. 10.1109/MIE.2011.942176.

Our electricity system

Currently:

- More and more decentralized power generation (solar and wind power)
 - Directly connected to distribution networks
 - Interconnected power systems
- ⇒ **Larger power system simulations**

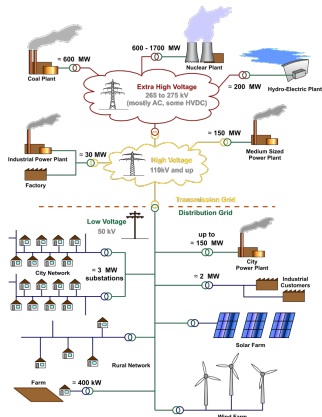


Figure 2: Modern grid²

²MBizon, CC BY 3.0 <https://creativecommons.org/licenses/by/3.0>, via Wikimedia Commons

The power flow problem:

Given the generation and consumption, calculate the associated voltages to determine the flow of electrical power.

- Based on physical laws:
 - Kirchoff's Current and Voltage Laws:

$$\sum_k I_k = 0 \quad \text{and} \quad \sum_i V_i = 0$$

- Ohm's Law: $I = YV$
- Non-linear problem

We need **voltage** V , **power** S and **impedance** Y .

V , S , and Y are complex:

$$V = |V|e^{i\delta_V}, \quad S = P + iQ, \quad \text{and} \quad Y = \frac{1}{R + iX}$$

The power flow equation:

$$S = V\bar{I} = V(\overline{YV})$$

The large scale of power flow problems make traditional solvers obsolete. We need research into new solution techniques.

Timeline of numerical analysis projects on this topic

- 2008 - 2012 ● PhD Transmission Networks
- 2016 - 2020 ● PhD Distribution Networks
- 2016 - 2021 ● PhD Multi-Carrier Energy Networks
- 2018 - ongoing ● PhD Integrated Networks
- 2020 - 2021 ● Master project the Dutch Grid
- 2021 - ongoing ● PhD HPC for Multi-Carrier Networks

Introduction

Background

Power Flow
Computations

Electricity
Networks

Transmission
Networks

Distribution
Networks

Integrated networks

Results

Transmission
Networks

Distribution
Networks

Integrated Networks

Current
Developments

- R. Idema: Newton-Krylov Methods in Power Flow and Contingency Analysis, 2012
- B. Sereeter: Mathematical formulations and algorithms for fast and robust power system simulations, 2020
- S.A. Markensteijn: Mathematical models for simulation and optimization of multi-carrier energy systems, 2021

Power flow computations on
transmission networks

R. Idema, 2012

Introduction

Background
Power Flow
ComputationsElectricity
NetworksTransmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated NetworksCurrent
Developments

Transmission network properties:

- High-Voltage Alternating Current (AC)
- Meshed network
- Balanced network \Rightarrow single-phase computations

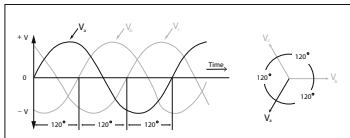


Figure 3: Single-phase voltage representation of AC power flow

Power flow computations on transmission networks

R. Idema, 2012

Introduction

Background
Power Flow
Computations

Electricity
Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current
Developments

Traditional solvers for the steady-state power flow problem

- Newton-Raphson (NR)
 - + Quadratic convergence properties
 - Calculation of Jacobian matrix every iteration
- Fast-Decoupled Load-Flow (FDLF)
 - + Calculation of coefficient matrices only at start
 - + Reduced memory and computational cost
 - Sometimes fails to converge

In general, NR is preferred over FDLF because of improved robustness.

General agreement to use NR for large, complex power flow problems of the future.

Power flow computations on transmission networks

R. Idema, 2012

Introduction

Background
Power Flow
Computations

Electricity Networks

**Transmission
Networks**
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current Developments

- Traditional Newton power flow solvers use a direct solver for the linear systems
- Iterative linear (Newton-Krylov) solvers are generally more efficient than direct solvers
 - They scale much better in problem size
 - They are well suitable for contingency analysis

Power flow computations on transmission networks

R. Idema, 2012

Our contributions:

- Development of robust Newton-Krylov methods
- Comparison of different preconditioners icw Krylov methods
- Large-scale simulations, networks with millions of buses
- Contingency analysis
- Uncertainty analysis

Power flow computations on distribution networks

B. Sereeter, 2021

Introduction

Background
Power Flow
Computations

Electricity Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current Developments

Distribution network properties:

- Medium/Low-Voltage Alternating Current
- Radial network
- High R/X ratio on cables
- Unbalanced network \Rightarrow three-phase computations

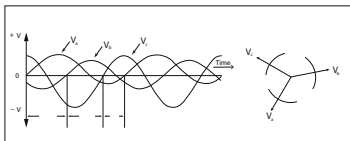


Figure 4: Three-phase voltage representation of unbalanced AC power flow

Power flow computations on distribution networks

B. Sereeter, 2021

Adapted Newton-Raphson solvers for the steady-state power flow problem on distribution networks

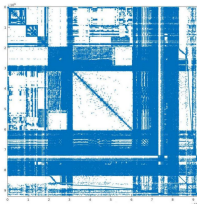
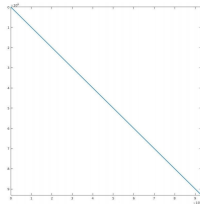
- Newton-Raphson using current instead of power mismatches
- More attention to the modeling of three-phase elements such as transformers, loads, and shunts

Power flow computations on
distribution networks

B. Sereeter, 2021

Our contributions:

- Comparison of six formulations to solve the power flow problem on distribution networks
- Optimal power flow computations
- Case-study on the large Dutch power grid icw DNO Alliander
 - Analysis of admittance matrix: SPD properties
 - Application of several NA techniques, such as reordering

(a) Original G_{22} (b) Reordered G_{22} Figure 6.2: Sparsity of matrix G_{22} and reordered G_{22} using RCM.

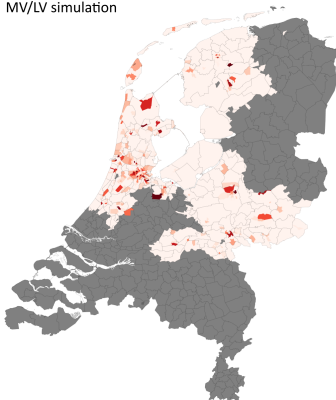
Power flow computations on integrated networks

M.E. Kootte, now

The changing electricity landscape not only require more efficient solvers, but also an integrated approach.

- Simulation of the power flow problem on integrated transmission-distribution networks
- Evaluation of effect of amount of distributed generation and unbalance on transmission network

MV/LV simulation



LV simulation

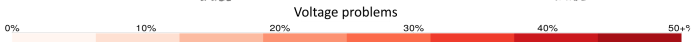
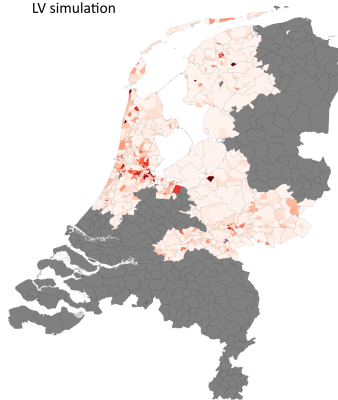
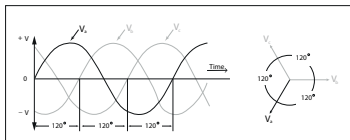


Figure 5: Different locations of Voltage problems on the MV/LV Distribution network. Left: Integrated network. Right: Separate network

Source: B. Sereeter et. al

Transmission Network

- Completely balanced



= Single-phase model

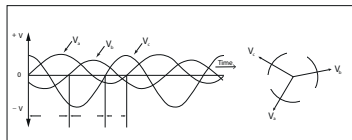
$$V_i = [V_a]_i,$$

$$S_i = [S_a]_i,$$

$$Y_{ij} = \begin{bmatrix} Y_{ii}^a & Y_{ij}^a \\ 1 \times 1 & 1 \times 1 \\ Y_{ji}^a & Y_{jj}^a \\ 1 \times 1 & 1 \times 1 \end{bmatrix}$$

Distribution Network

- Completely unbalanced



= Three-phase model

$$V_i = [V_a \ V_b \ V_c]_i^T,$$

$$S_i = [S_a \ S_b \ S_c]_i^T,$$

$$Y_{ij} = \begin{bmatrix} Y_{ii}^{abc} & Y_{ij}^{abc} \\ 3 \times 3 & 3 \times 3 \\ Y_{ji}^{abc} & Y_{jj}^{abc} \\ 3 \times 3 & 3 \times 3 \end{bmatrix}$$

Power flow computations on integrated networks

M.E. Kootte, now

Our contributions:

Comparison of four different methods to integrate networks

- **Unified methods**
 - **Homogeneous** three-phase network model
 - **Hybrid** single-phase/three-phase network model
- **Splitting methods**
 - **Homogeneous** three-phase network model
 - **Hybrid** single-phase/three-phase network model

Advantages and Disadvantages

Introduction

Background
Power Flow
Computations

Electricity
Networks

Transmission
Networks
Distribution
Networks

Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current
Developments

Homogeneous networks

- + Intuitive physical approach
- Large system

Hybrid networks

- + Respects the simplifications of the Transmission Network
- Complicated

Unified methods

- + One system
- Should solve the entire system with the same NR-method (NR-P or NR-TCIM).

Splitting methods

- + No need to share network information between System Operators
- Extra iterative scheme

Multi-Carrier Energy Systems

A. Markensteijn, 2021

Introduction

Background
Power Flow
Computations

Electricity Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current Developments

- Multi-carrier energy systems (MES) consist of several energy carriers
- **Gas, power (electricity), heat,** cooling, biogas, transport, etc.
- Coupled through CHP's, gas-fired generators, boilers, etc.
- Steady-state load flow simulations required for design and operation.

Multi-Carrier Energy Systems

A. Markensteijn, 2021

Introduction

Background
Power Flow
ComputationsElectricity
NetworksTransmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated NetworksCurrent
Developments

	Node	Link	Terminal link
Gas	pressure p	flow q	flow q
Electricity	voltage V	current I	current I power S
Heat	pressure p supply temp. T_s return temp. T_r	flow m	flow m outflow temp. T_o heat power ϕ

Table 1: Network parameters

Introduction

Background
Power Flow
ComputationsElectricity
NetworksTransmission
Networks
Distribution
Networks

Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated NetworksCurrent
Developments

Network equations

	Kirchhoff's first law	Kirchhoff's second law	Resistance law	
Electricity	Kirchhoff's current law	Kirchhoff's voltage law	Ohm's law	Complex power equation
Gas	Conservation of mass	Loop pressure equation	Steady-state flow equation	
Heat (hydraulic)	Conservation of mass	Loop pressure equation	Pressure drop equation	
Heat (thermal)	Temperature mixing rule		Temperature drop equation	Heat power equation

Scalability of Multi-Carrier Networks

B. Nguyen, now

Introduction

Background
Power Flow
Computations

Electricity Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current Developments

- Modelling and simulating integrated energy networks
- Graph-based model for integrated energy networks based on Anne Markensteijn's PhD thesis (reference to thesis)
- Research on **solvability** and **scalability** of this graph-based model

Automating AC power flow computations on the Dutch grid

S. Chipli, 2021, Tennet

Introduction

- Background
- Power Flow Computations

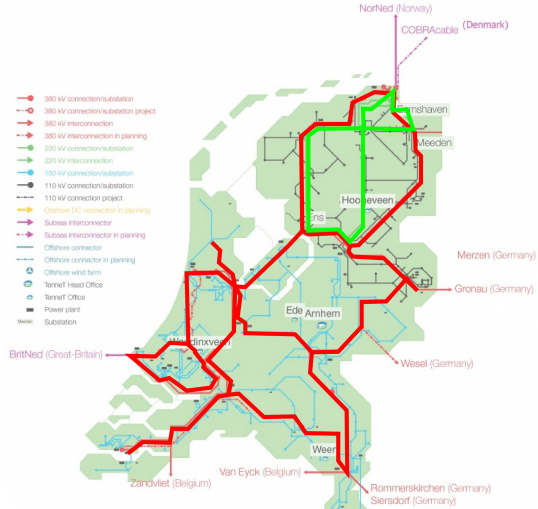
Electricity Networks

- Transmission Networks
- Distribution Networks
- Integrated networks

Results

- Transmission Networks
- Distribution Networks
- Integrated Networks

Current Developments



Introduction

Background
Power Flow
Computations

Electricity Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

**Transmission
Networks**
Distribution
Networks
Integrated Networks

Current Developments

Transmission networks

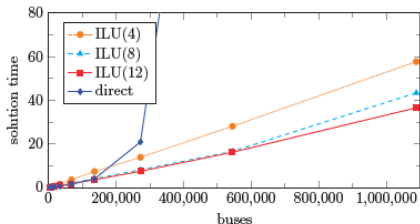


Figure 9.7: Power flow with J_i based preconditioning

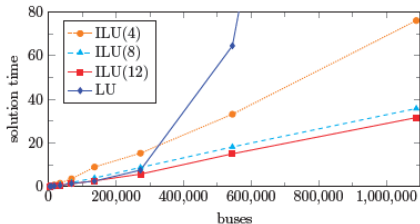


Figure 9.8: Power flow with J_0 based preconditioning

Numerical experiments with several iterative (inexact Newton-Krylov) power flow solver compared to direct method, solving the full nonlinear power flow problem.

initial solution preconditioning	flat start					
	direct		own J_0		base J_0	
	count	iter	count	iter	count	iter
converged	6665	7/7	6665	6/15	6666	6/20
diverged	24	12/12	24	12/73	23	12/88
	count	time	count	time	count	time
PCSetUp	46948	191	6690	57.6	2	0.02
PCApply	46948	16.2	142263	48.9	176899	62.0
KSPSolve	46948	208	40287	135	40360	99.8
CalcJac	53638	98.9	46977	86.2	47050	86.2
CA	1	320	1	238	1	198

initial solution preconditioning	base case solution					
	direct		own J_0		base J^*	
	count	iter	count	iter	count	iter
converged	6666	2.2/2.2	6666	2.3/3.3	6665	2.4/6.3
diverged	23	12/12	23	12/73	24	12/88
	count	time	count	time	count	time
PCSetUp	14975	85.0	6686	57.8	2	0.02
PCApply	14975	5.18	38335	13.2	60661	21.3
KSPSolve	14975	90.3	15472	77.6	16418	33.5
CalcJac	21665	43.0	22162	42.1	23108	43.7
CA	1	140	1	132	1	84.4

Table 9.9: Contingency analysis using Eisenstat and Walker forcing terms

Results of numerical experiments with the Newton-Krylov power flow solver, applied to the contingency analysis problem. The UCTE winter 2008 study model is used as base case. The contingency cases consist of the base case with a single pair of buses (that were connected in the base case) disconnected, simulating branch outages.

Introduction

Background
Power Flow
Computations

Electricity
Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current
Developments

Case study of large Dutch power grid, supported by DNO Alliander

- Simulation of the MV/LV grid
- Focus on voltage problems
- Goal of the model: support large-scale investment policy decisions, such as:
 - How many transformers will be overloaded the next 30 years?
 - In which are of the country should more engineers be recruited for cable replacement?
- Test-case: network of Alliander
 - 1/3 of total Dutch power grid
 - 80,000 km cables and three million customers
 - 24 million buses

Table 6.4: Comparison between numerous NA techniques on the LLPF problem with complex components (5.16).

Algorithms	Time & Iter	$\frac{\ V_2^i - V_2^d\ _2}{\ V_2^d\ _2}$	NNZ
Eq. (6.4)	42.6 sec	0	111,470,118
Eq. (5.16): $Y_{22} \setminus b$	17.23 sec	3.03×10^{-11}	27,867,547
+ RCM	15.58 sec	1.90×10^{-11}	
LU + RCM	7.41 sec	5.84×10^{-11}	32,284,123
GMRES(ilu(0)) + RCM	177.86 sec & 20 it	0.3427	27,867,547
BiCGSTAB(ilu(0)) + RCM	56.21 sec & 20 it	0.2503	
GMRES(ilu(10^{-8})) + RCM	18.75 sec & 2 it	7.23×10^{-08}	31,629,906
GMRES(ilu(10^{-11})) + RCM	13.78 sec & 1 it	9.82×10^{-08}	32,031,268
GMRES(ilu(10^{-14})) + RCM	14.27 sec & 1 it	9.60×10^{-11}	32,244,575
BiCGSTAB(ilu(10^{-10})) + RCM	10.57 sec & 0.5 it	1.12×10^{-06}	31,920,611
BiCGSTAB(ilu(10^{-12})) + RCM	10.77 sec & 0.5 it	8.73×10^{-09}	32,119,629
BiCGSTAB(ilu(10^{-14})) + RCM	10.92 sec & 0.5 it	9.61×10^{-11}	32,244,575

Results of several NA techniques applied to the Dutch MV/LV grid.

Introduction

Background
Power Flow
Computations

Electricity Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current Developments

Integrated networks

Test case	IC		MFS-hybrid			
	<i>its</i>	<i>CPU</i>	I_{MFS}	I_T	I_D	<i>CPU</i>
	#	sec	#	#	#	sec
<i>T9-3D13 (7-9)</i>	3	0.020	3	4	5	1.494
<i>D33-2D37 (30-31)</i>	10	0.048	13	5	6	4.974
<i>T118-5D123 (108-112)</i>	4	0.060	3	7	4	1.691
<i>T3120-10D8500 (2700-2709)</i>	5	3.015	3	6	4	12.51

Test case	F3P		MFS-homo			
	<i>its</i>	<i>CPU</i>	I_{MFS}	I_T	I_D	<i>CPU</i>
	#	sec	#	#	#	sec
<i>T9-3D13 (7-9)</i>	3	0.017	3	4	5	1.791
<i>D33-2D37 (30-31)</i>	12	0.065	13	5	6	6.833
<i>T118-5D123 (108-112)</i>	4	0.073	3	4	4	1.973
<i>T3120-10D8500 (2700-2709)</i>	4	3.675	3	6	4	14.53

Comparison on number of iterations and CPU-time of the integration methods, applied to four integrated test-cases.

C. Vuik

test case	Original					Distr. Generation				
	PV	IC		MFS-hybrid		PV	IC		MFS-hybrid	
	buses	I_U	I_{MFS}	I_T	I_D	buses	I_U	I_{MFS}	I_T	I_D
<i>T9-D13</i>	0	3	3	4	4	4	3	5	4	5
<i>D33-D37</i>	1	5	8	4	5	5	5	9	4	5
<i>T118-D123</i>	0	4	3	7	5	5	4	6	7	5
<i>T3120-D8500</i>	0	4	3	6	5	5	4	3	6	4

test case	Original					Distr. Generation				
	PV	F3P		MFS-homo		PV	F3P		MFS-homo	
	buses	I_U	I_{MFS}	I_T	I_D	buses	I_U	I_{MFS}	I_T	I_D
<i>T9-D13</i>	0	3	3	4	4	4	3	6	4	5
<i>D33-D37</i>	1	5	8	4	5	5	5	9	4	5
<i>T118-D123</i>	0	4	3	4	5	5	4	6	4	5
<i>T3120-D8500</i>	0	4	3	6	5	5	4	3	6	4

Comparison of the influence of the number of PV buses (Distributed Generation) on number of iterations. The left column contains the standard amount of PV buses and the right column contains additional number of PV buses.

Conclusions and Current Developments

Introduction

Background
Power Flow
Computations

Electricity Networks

Transmission
Networks
Distribution
Networks
Integrated networks

Results

Transmission
Networks
Distribution
Networks
Integrated Networks

Current Developments

- Expertise in running fast and robust simulations of the power flow problem
- Application of NA techniques to very large problems have proven to speed-up the calculations
- The computations on the large Dutch MV/LV grid, showed that these techniques work well on a real network
- We hope to prove the same on the very large HV grid, in corporation with TSO Tennet
- We continue the research into very large integrated networks and multi-carrier energy networks

Thank you

References:

- B. Sereeter, C. Vuik, and C. Witteveen (2017). "Newton power flow methods for unbalanced three-phase distribution networks". In: *Energies* 10.10, p. 1658. issn: 19961073.
- R. Idema and G. Papaefthymiou and D.J.P. Lahaye and C. Vuik and L. van der Sluis Towards Faster Solution of Large Power Flow Problems *IEEE Transactions on Power Systems*, 28, pp. 4918-4925, 2013
- M.E. Kootte and C. Vuik Steady-State Stand-Alone Power Flow Solvers for Integrated Transmission-Distribution Networks: A Comparison Study and Numerical Assessment *Energies*, 14(18), 5784, 2021
- A.S. Markensteijn and J.E. Romate and C. Vuik Optimal flow for general multi-carrier energy systems, including load flow equations *Results in Control and Optimization*, 5, 100050, 2021