

Distribution grid monitoring: *Addressing IT* Challenges in developing PMU-rich feeders

Time series Compression & Distributed Optimization

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Introductions

- What keeps me up at night?

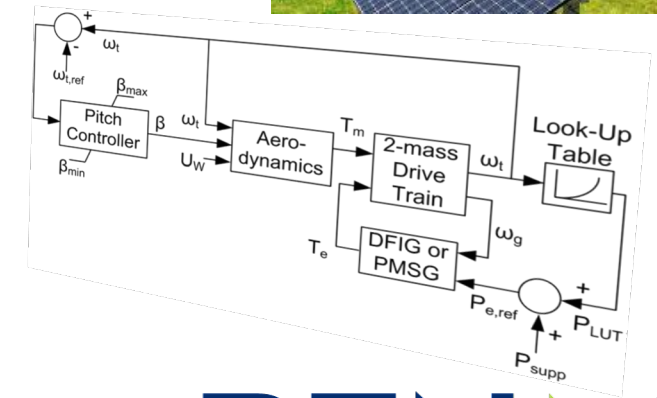
Wide integration & seamless operation of (volatile) renewables in electrical grids

- How do I make what I care about possible?

Control, system modeling, optimization, heuristic methods (AI & ML), standards

- Who am I working with?

X, REN, Dept. of Energy, NYISO, Duquesne, Depsys, VT-IoT, Xeal, IEEE, IET, NASPI



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Outline

- *Introduction: Why are we concerned about Information & Tel/com (IT) bottlenecks at the distribution level?*
- *Part 1:*
Time series compression techniques (Wavelet Synopses)
- *Part 2:*
Distributed Optimization with Consensus+Innovation
- *Conclusion & Path Forward*

The value of synchronized, real-time measurement of electrical grid operation

- Devices capturing the time-varying signals of voltage & current
- Named “**Phasor** MU” because they determine the phase angle of signals
- Simplified description of a PMU: ‘repurposed oscilloscope’
- Standardized equipment (e.g. IEEE Std C37.118.1 - new update coming)



IT challenges in Distribution Grids

- ¹Advanced Meter Infrastructure (AMI) data more than **100TB** in 2012
 - 65M AMI devices in 2015 (<50% of end customers with AMI in 2016)
- uPMU data of measurements of **1 feeder at the GB/day** scale²
- Not all data points **valuable** (e.g. most of daily load curve, steady state, etc)
- Smarter, IoT & electronics devices introduce **new functionalities/concerns**
- Networked systems over **large areas with several “control” points**
- **Privacy** concerns closer to the edge of the grid
- Alternative **control architectures** introducing non-uniform perspectives

1. Yu et al, "Big data analytics in power distribution systems," ISGT 2015, Washington DC

2. von Meier et al, "Precision micro-synchrophasors for distribution systems: A summary of applications," IEEE Trans. on Smart Grid, 8(6), 2017

Overall Value Proposition for IT Bottlenecks

- Deal with issues & events locally
- Reduce transmitted data sizes
- Consider hierarchical but robust control/sensing architectures
- In the following slides:
 - Reduce time-series sizes
 - Optimize locally

Wavelet Synopsis Techniques

Compressing Time Series Data based on
Error Effects to Critical Information



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What is a Wavelet

- Signal processing
- Fourier transform captures periodic behaviors (sinusoidal wavelet basis)
- For signals with *discontinuous* (non-recurring, non-repetitive, non-periodic) behaviors we need a different wavelet
- System faults, machine start-ups, inter-area trades, renewable generation, small-scale load behavior => *non-continuities*

Proposition: Determine wavelet transformation of time series of power system data to represent the series itself (lossless representation)

Haar Wavelet

- N-sized time series signal A ($N=2^{j+1}$) and j, k :

$$0 \leq j < \log(N)$$
$$0 \leq k < 2^j$$

- N basis functions φ_i are defined:

$$\phi(x)[0,0] = \sqrt{\frac{1}{N}}, \text{ for } x \in [0, N-1]$$

$$\phi(x)[j,k] = +\sqrt{\frac{2^j}{N}}, \text{ for } x \in [kN/2^j, kN/2^j + N/2^{j+1} - 1]$$

$$\phi(x)[j,k] = -\sqrt{\frac{2^j}{N}}, \text{ for } x \in [kN/2^j + N/2^{j+1}, (k+1)N/2^j - 1]$$

$$\phi(x)[j,k] = 0, \text{ for } x \notin [kN/2^j, (k+1)N/2^j - 1]$$

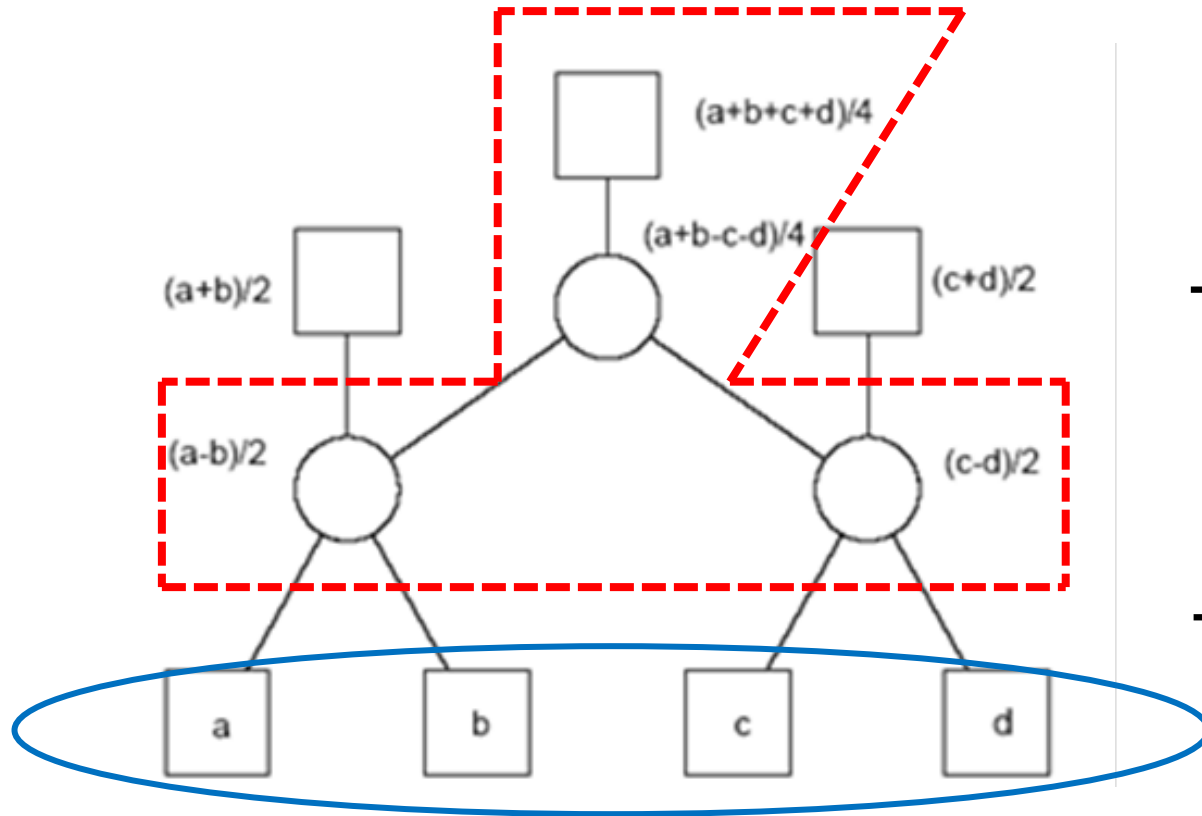
- Transformation:

$$C[i] = \langle A, \varphi_i \rangle$$

Reverse Transformation:

$$A = \sum_{i \in [0, N-1]} C[i] \cdot \varphi_i$$

Haar Transformation



time-series signal

Transformation:

$$\frac{a+b}{2} + \frac{a-b}{2} = a$$

$$\frac{a+b}{2} - \frac{a-b}{2} = b$$

Reverse Transformation:

$$\frac{c-d}{2} - \frac{a+b-c-d}{4} + \frac{a+b+c+d}{4} = c$$

Wavelet Synopsis (or time series compression via medium)

- Step 1: Transform the power system time-series data via Haar
- Step 2: Synopsize the Haar transformation
 - Step 2.a: Choose a wavelet synopsis method
{Garofalakis-Kumar, Greedy, Top-k Haar coefficients}
 - Step 2.b: Define the acceptable error of the synopsis

Error Metrics

- **Not one Error Metric fits all Synopses! What is the data use?**
- Synopsis of the initial signal $A[0..N-1]$ is $B[0..\Lambda-1]$, where $B \subseteq A$ and $\Lambda \ll N$
- Let $A'[0..N-1]$ be the reconstructed signal out of $B[0..\Lambda-1]$

- $error = f_{metric}(A - A') = \|A - A'\|_{fmetric}$

- Most commonly used error metrics

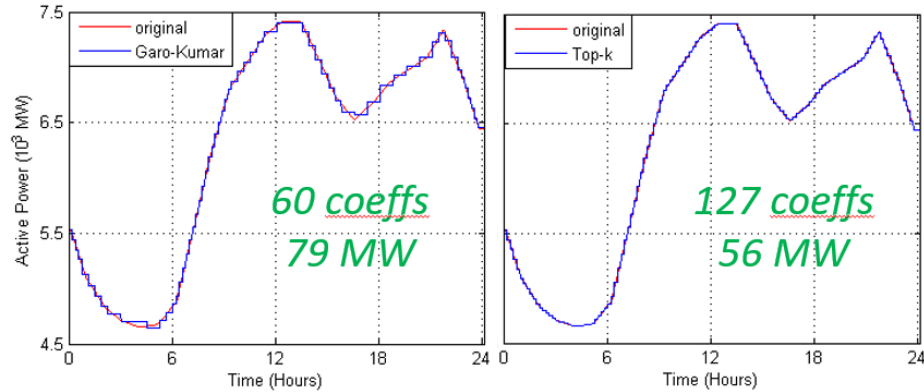
- $L_\infty = \max_{0 \leq i < N} |A[i] - A'[i]|$

- $weighted \quad L_p = \sum_i w_i (|A[i] - A'[i]|)^p \quad \Rightarrow \quad L_2 = \sum_i (|A[i] - A'[i]|)^2$

Some Examples of Wavelet Synopses

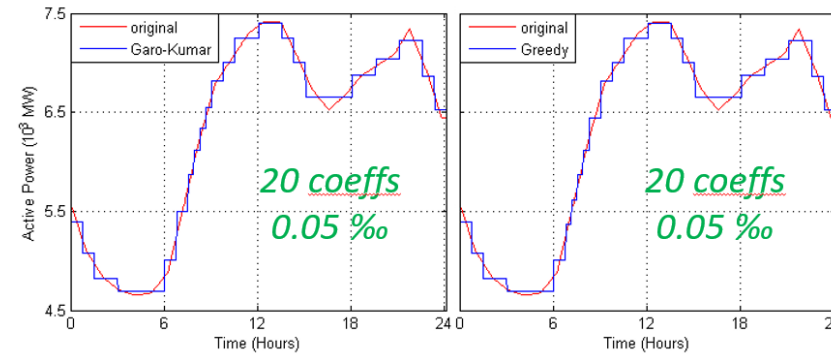
a) Peak of Load Power Demand

$L^\infty = \text{Primary Reserve} = 80 \text{ MW}$, **1024 coeffs**



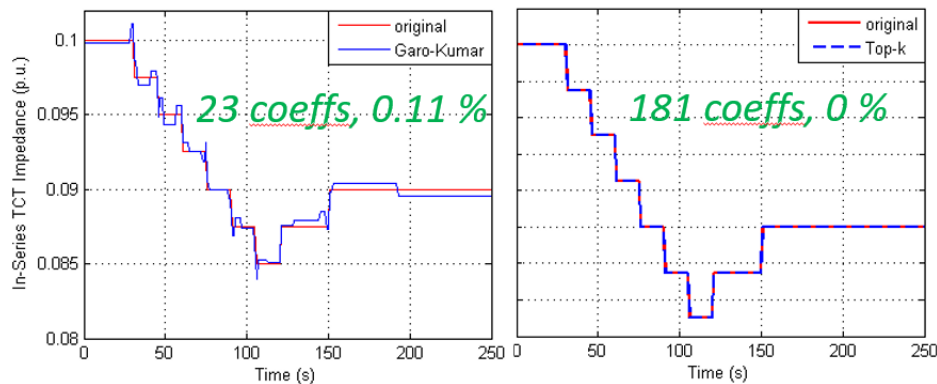
b) Daily Cost of Energy

$$\text{Weighted_L2} = \sum_i \frac{SMP_i}{SMP_{\max}} (|\delta P_i|)^2, \text{ 1024 coeffs}$$



c) Tap-Changing Transformer Level

$L^\infty = \text{half of tap-changer step}$, **256 coeffs**



d) Power Switch Status

$L^\infty = 0$, **1024 coeffs**

Garofalakis-Kumar: **27 coeffs**

Top-k: **469 coeffs**

Closing Remarks on Wavelet Synopses

- Compression of time series data ranges from 50% to more than 100-fold
- Error Metrics defined separately for each value/use case
- Balance between maximum compression and speed needs to be defined

Publications & Funding

- **Moutis, P.** and Hatziargyriou, N.D., 2011, December. Using wavelet synopsis techniques on electric power system measurements. In 2011 2nd IEEE PES International Conference and Exhibition on Innovative Smart Grid Technologies (pp. 1-7). IEEE.
- **Moutis, P.**, 2010, November. An introduction to wavelet synopses of electric power system measurements. In 7th Mediterranean Conference and Exhibition on Power Generation, Transmission, Distribution and Energy Conversion (MedPower 2010) (pp. 1-6). IET.



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Distributed Optimization with Consensus+Innovation

Distributed Optimization Premise & Methods

Decomposition to subproblems distributed to agents/processors

- Analytical target cascading: hierarchical with a central entity
- Alternate Direction Multipliers Method (ADMM): decentralized but sequential (not *literally* parallel)
- Proximal Message Passing: properly parallelized ADMM
- Optimality Condition Decomposition: 1st order optimality conditions decomposed and updated with Newton-Raphson
- Auxiliary Problem Principle: duplicate coupling variables and penalize their deviations to convergence
- Consensus+Innovation (C+I): consensus over marginal price and optimality conditions as innovation terms

C+I on DC OPF

- Determine the Lagrangian

$$\begin{aligned}
 L = & \sum_{i \in g} C(P_{g,i}) + \sum_{i \in B} \lambda_i \cdot \left[-P_{g,i} + P_{l,i} + \sum_{j \in NB_i} (g_{ij} - b_{ij}) \cdot (\theta_i - \theta_j) \right] + \sum_{i \in g} u_{P,i} \cdot (P_{g,i} - P_{g,i,M} + T_{P,i}^2) + \sum_{i \in g} l_{P,i} \cdot (-P_{g,i} + P_{g,i,m} + K_{P,i}^2) \\
 & + \sum_{i \in B} \sum_{j \in NB_i} u_{ln,1,ij} \cdot (-b_{ij} \cdot (\theta_i - \theta_j) - S_{ij,M} + T_{ln,1,ij}^2) + \sum_{i \in B} \sum_{j \in NB_i} l_{ln,1,ij} \cdot (b_{ij} (\theta_i - \theta_j) - S_{ij,M} + K_{ln,1,ij}^2) + \\
 & + \sum_{i \in B} \sum_{j \in NB_i} u_{ln,2,ij} \cdot (-b_{ij} \cdot (\theta_i - \theta_j) - S_{ij,M} + T_{ln,2,ij}^2) + \sum_{i \in B} \sum_{j \in NB_i} l_{ln,2,ij} \cdot (b_{ij} \cdot (\theta_i - \theta_j) - S_{ij,M} + K_{ln,2,ij}^2)
 \end{aligned}$$

- Every summation term concerns one bus and angle info from its neighbor
- Optimal setting of variable x as $x^{(k+1)} = x^{(k)} + \text{term}(x) + \frac{dL}{dx}$

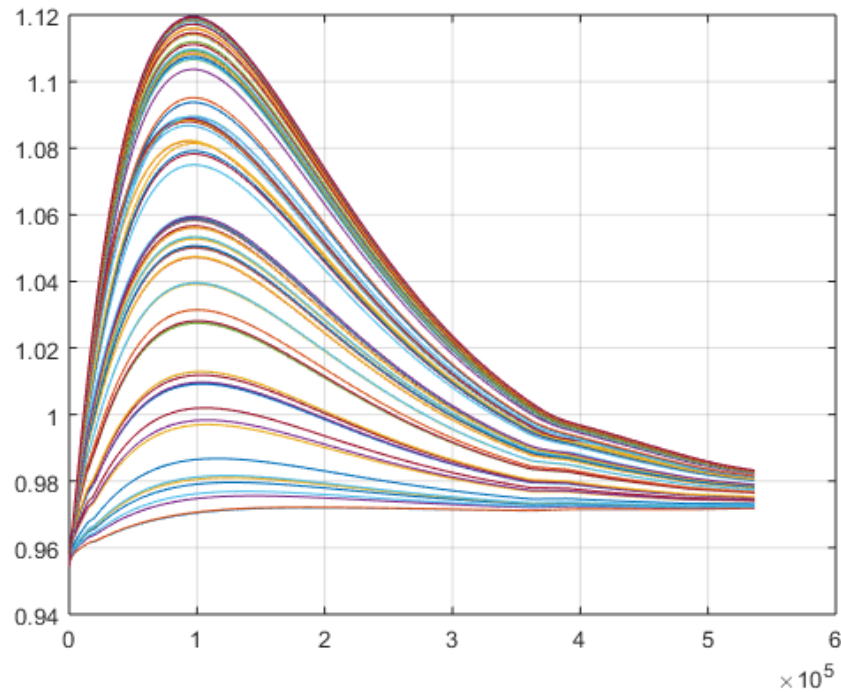
C+I on DC proven to converge to optimality

- Phase I: Proof that the C+I convergence (stationary) point is the optimal solution to the DC OPF centralized set-up¹
- Phase II: Proof that C+I reaches a stationary point – almost¹, (proved recently and submitting it soon)

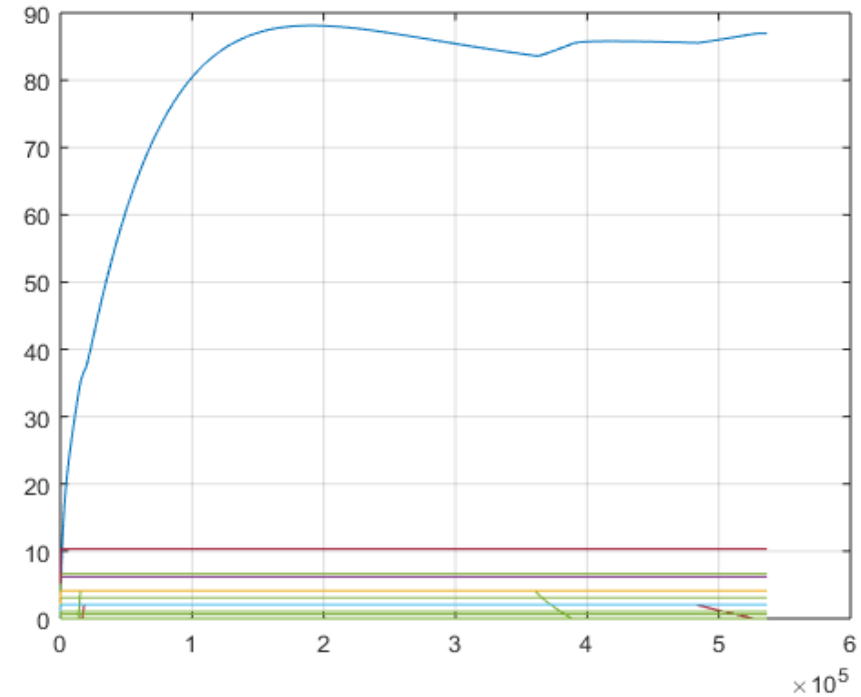
1. Mohammadi et al "Agent-based distributed security constrained optimal power flow." IEEE Trans. on Smart Grid, 9(2), 2016.

C+I on DC OPF example on IEEE-55 bus with typical DERs & others

λ updates



P updates



Closing Remarks on Distributed Optimization

- Proven and fast methods to optimize in decentralized manners
- Strong value propositions
- Assessment of practical IT effects an interdisciplinary problem

Conclusions & Path Forward

Conclusions & Path Forward

- IT bottlenecks affect power systems ops and especially distribution
- Data sizes, use cases and needs growing fast and wide
- Pragmatic IT concerns might be even more critical than what was presented today – Cross-disciplinary projects are necessary
- The cross-disciplinarity requires contributions from mostly 2 fields:
 - Databases
 - Hardware in the Loop with Communication

Thanks for your attention!

Questions, please?

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