



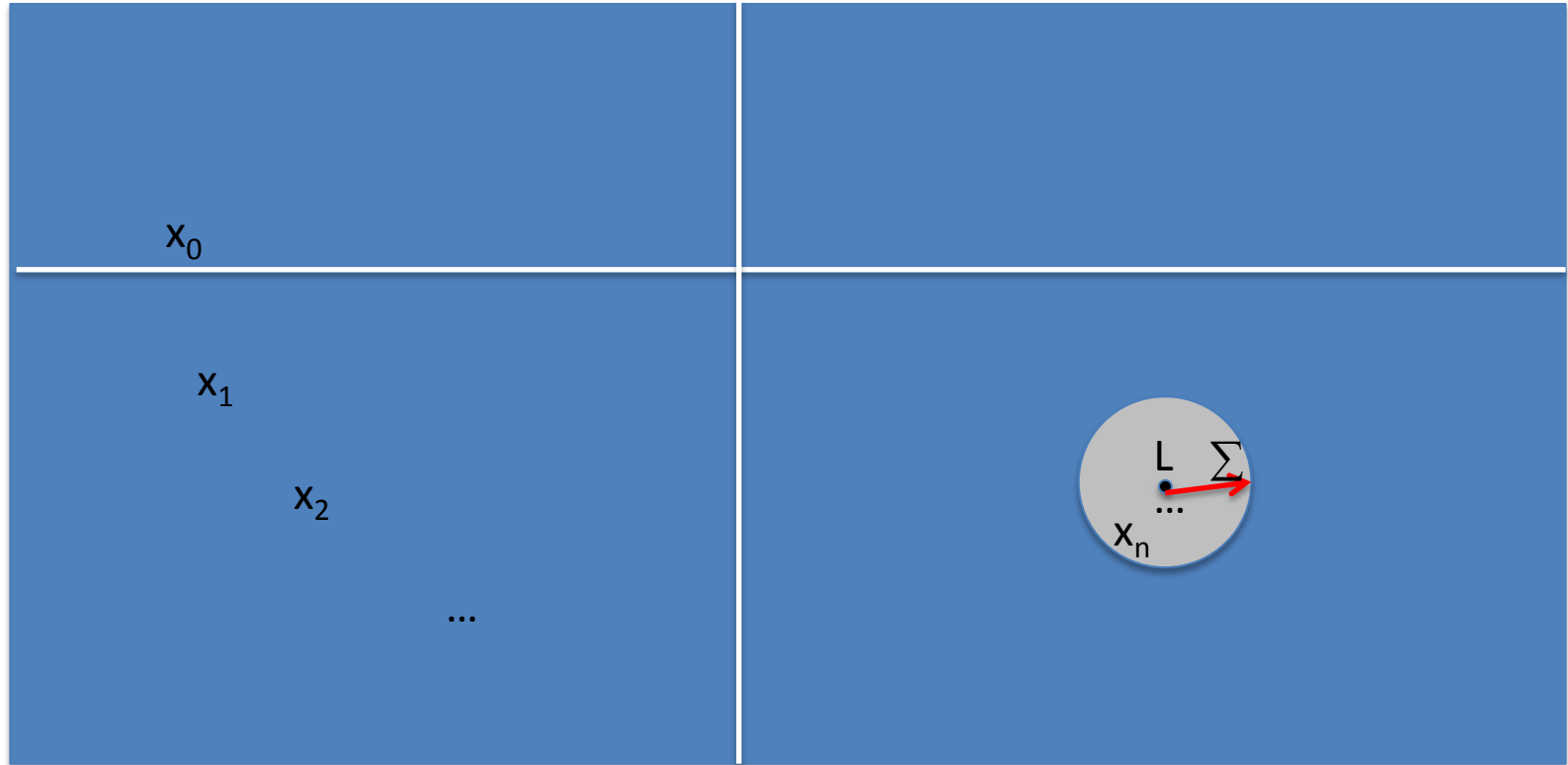
Solution and No Solution

Versus “Convergence and Non-Convergence”



A sequence $x_0, x_1, \dots, x_n, \dots$

converges to L , or has limit L , if:



For any $\epsilon > 0$ we can find is an n such that $|L - x_m| < \epsilon$ for all $m \geq n$



- The basis of iterative methods is to start with a seed as a trial solution. The method provides a second trial solution. The procedure is iterated, and if the succession so produced has a limit then the method is said to converge.
- Remark: It is well known that a different seed may produce a non-convergent sequence, so the method in this case will not converge in spite of the existence of a solution to the problem.
- Example: Using naïve Newton-Raphson to find the roots of $x^3 - 4x^2 + 5x - 2 = 0$, there is slow convergence to the root $x=1$, but the method fails to find the solution $x=2$.

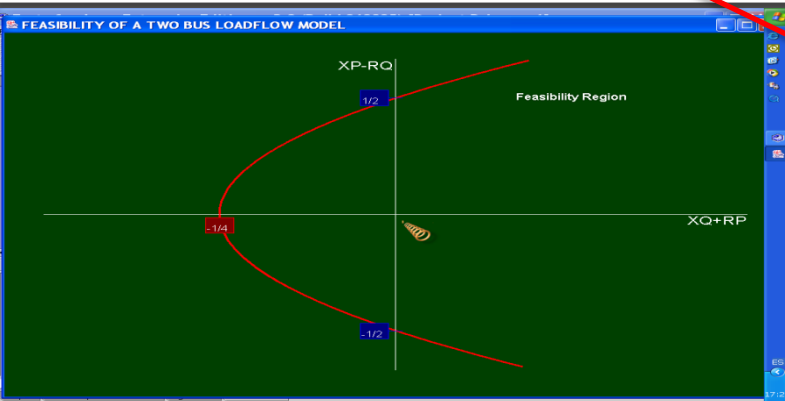


The Two Bus Case

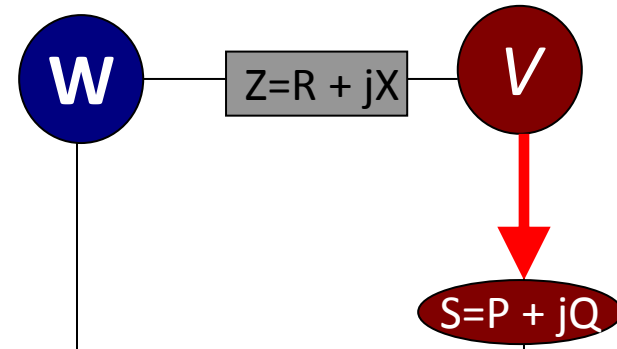
$$V - W = ZI = Z \frac{S^*}{V^*} \quad U \equiv \frac{V}{W}$$

$$U - 1 = \frac{ZS^*}{(WW^*)U^*} \quad \sigma = \frac{ZS^*}{WW^*} \quad U = 1 + \frac{\sigma}{U^*}$$

$$U = \frac{1}{2} \pm \sqrt{\frac{1}{4} + \sigma_R - \sigma_I^2} + j\sigma_I$$



$$\sigma_R \geq -\frac{1}{4} + \sigma_I^2$$



- The two bus problem can be solved in closed form using elementary algebra. Its two solutions are displayed on the left.
- Note that for $P=Q=0$ (i.e. $S=0$ and therefore $\sigma=0$), the two solutions are $U=1$ and $U=0$.
- The operational solution is clearly the one with the (+) sign.









Iterative Solution of the Power Flow Problem: Newton Raphson

Newton Raphson and the two bus problem

<http://www.elequant.com/technology/>

Please note:

- 1) Iterative methods, even in the simplest case, may converge to a value that is not a solution of the problem, or be unable to converge when the solution exists.
- 2) The iterative methodology is unable to tell which of the two solutions is the operational one.

	No convergence	The iterations have not converged after the cut-off limit.
	Anomalous convergence	The iterations have converged to a point that is neither one of the two known solutions.
	Unstable: wrong winding	The iterations have converged to the unstable solution, but the angle is shifted by possibly large multiples of 2π .
	Unstable: right winding	The iterations have converged to the unstable solution, and the angle is normalized within $-\pi, \pi$.
	Stable: wrong winding	The iterations have converged to the correct operational solution, but the angle is shifted by possibly large multiples of 2π .
	Stable: right winding	The iterations have converged to the correct operational solution, and the angle is normalized within $-\pi, \pi$.



It can be explicitly shown by direct computation in the two-bus case that HELM builds exactly the algebraic solution:

$$U = \frac{1}{2} + \sqrt{\frac{1}{4} + \sigma_R - \sigma_I^2} + j\sigma_I$$

to the desired order of accuracy, through Padé Approximants.

If the values of σ belong to the feasibility region, the method always finds the operational solution; if the values are outside this region, it finds none as there is no solution (the Padé Approximants oscillate).

- a) Notice the (+) sign in the square root, which corresponds to the operational branch.
- b) The same is true in the general N-node case, although the solution cannot be shown in closed form like in this simple example.



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