

THE HOLOMORPHIC EMBEDDING LOAD FLOW METHOD (HELM)

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1

Contents



1. Summary
2. The problem with iterative methods
3. The HELM method:
 1. Holomorphic embedding
 2. The method procedure
4. Examples

2

- **WHAT:**

A novel, general-purpose method for solving the load flow equations of power systems of any size.

- **WHY:**

- NR shortcomings
- HELM is *deterministic and complete*: it ensures that if there is a solution the method will find it and, conversely, if there is no solution (voltage collapse) the method will unequivocally signal such condition as well.

- **HOW:**

The method is based on a holomorphic embedding procedure that extends the voltage variables into analytic functions in the complex plane. This provides a framework to obtain and study the solutions using the full power of complex analysis techniques:

- The holomorphic embedding method provides a *non-iterative* procedure for constructing the complex power series of voltages at a well-defined reference point, where it is trivial to identify the correct branch of the multivalued problem
- Then uses analytical continuation by means of algebraic approximants to reach the solution. It can be proven that the continuation propagates the chosen branch to the maximal (in logarithmic capacity) possible domain on the complex plane. This proves that the method is deterministic and non-equivocal.

- **Relevance:**

- 1. As an enabler of new real-time applications:**

- HELM allows to *reliably* implement real-time applications that perform non-supervised *exploratory* load flows under all possible conditions
- Examples: Contingency Analysis, Limit-Violations solvers, Restoration plan builders

- 2. As an enabler of new powerful analysis tools:**

- new insights into the load flow problem
- new magnitudes with practical application (e.g. new measures of distance to voltage collapse)
- comprehensive framework for computing the multiple solutions to the problem
- exact treatment of any general (algebraic) constraints under the same methodology

5

- **Relevance:**

- 3. Final comments**

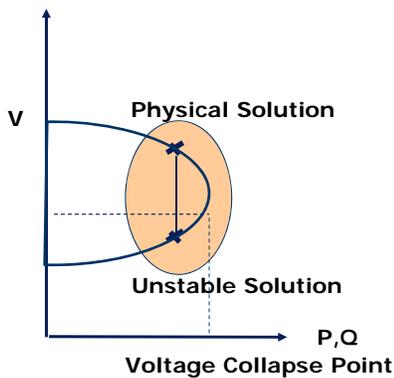
- The mathematical foundations (complex analysis, geometric function theory) are advanced, but the numerical implementation is straightforward
- Performance characteristics that make it competitive and even superior to fast-decoupled load flow algorithms, thus making it a good general-purpose load flow method.
- The method has been implemented in industrial-strength EMS products now operating at several large utilities in Europe, Mexico, and the US, and has been granted two US Patents (7519506 and 7979239).

6

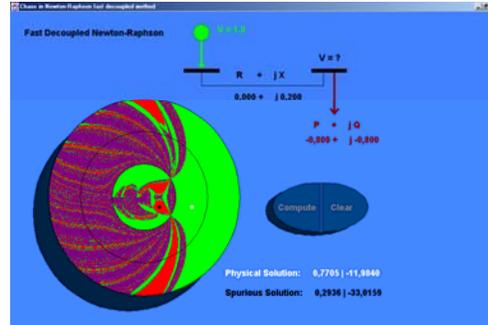


1. Summary
2. The problem with iterative methods
3. The HELM method:
 1. Holomorphic embedding
 2. The method procedure
4. Examples

HELM



Newton-Raphson



■ Physical ■ Unstable
■ Erroneous ■ Non-Convergence

Note: Every point within the circumference represents a possible starting point for Newton-Raphson calculation.

While HELM always finds the physical solution, N-R can converge to either the correct physical solution, an unstable solution, a wrong solution, or not converge at all.

For more information about the “fractality” problem:

-Bibliography:

- R. Klump and T. Overbye, “A new method for finding low-voltage power flow solutions,” in Power Engineering Society Summer Meeting, 2000. IEEE, vol. 1, 2000, pp. 593–597.
- J. Thorp and S. Naqavi, “Load-flow fractals draw clues to erratic behaviour,” *IEEE Comput. Appl. Power*, vol. 10, no. 1, pp. 59–62, Jan 1997.
- Gridquant, “Convergence Issues with Newton-Raphson Method”, 2012. <http://www.gridquant.com/technology/>



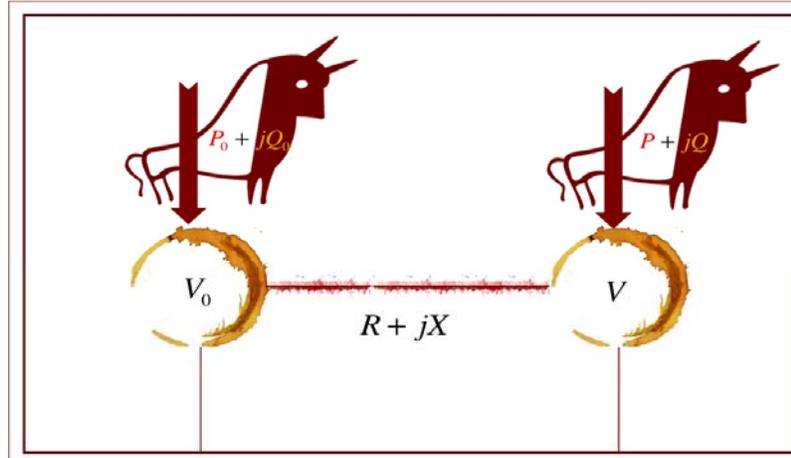
1. Summary

2. The problem with iterative methods

3. The HELM method: 1. Holomorphic embedding 2. The method procedure

4. Examples

Two Bus Loadflow



11

The load flow equation for the two-bus system:

$$V = V_0 + Z \frac{S^*}{V^*} \quad ; \quad Z = R + jX \quad ; \quad S = P + jQ$$

Introducing dimensionless variables:

$$U \equiv \frac{V}{V_0}$$

$$\sigma \equiv \frac{ZS^*}{|V_0|^2} \quad ; \quad \sigma_R = \frac{XQ + RP}{|V_0|^2} \quad ; \quad \sigma_I = \frac{XP - RQ}{|V_0|^2}$$

The load flow equation in its most essential form:

$$U = 1 + \frac{\sigma}{U^*}$$

12

Exact solution(s):

$$U_R = \frac{1}{2} \pm \sqrt{\frac{1}{4} + \sigma_R - \sigma_I^2} \quad ; \quad U_I = \sigma_I$$

subject to the condition:

$$D \equiv \frac{1}{4} + \sigma_R - \sigma_I^2 \geq 0$$

Remember that the load flow problem is multi-valued in general. However, only one solution actually makes sense in the real system. All the other so-called "low-voltage" solutions would be unstable in any well-designed power system.

13

Holomorphic embedding:

$$\sigma \rightarrow s\sigma$$

Embedded load flow equations:

$$U(s) = 1 + \frac{s\sigma}{\bar{U}(s)} \quad \text{with} \quad \bar{U}(s) \equiv U^*(s^*)$$

$$\bar{U}(s) = 1 + \frac{s\sigma^*}{U(s)}$$

This is now a pair of functional equations involving two holomorphic functions U, \bar{U} of the complex variable s .
At the limit $s=1$, we recover the original load flow equation
At the limit $s=0$, the system is trivially solvable

14

Once the equations are under the proposed embedding, this is how the method works:

- Since $U(s)$ is **holomorphic**, consider the **power series expansion** about $s=0$. The embedded equations allow us to find all the coefficients of the power series as the solution to **a succession of linear systems** (1x1 in the two-bus case), order after order. The solution of each system yields the information to find the right-hand side for the next one.
- Using **analytic continuation** techniques (Padé Approximants), the solution at $s=1$ can be constructed. Stahl's theorem guarantees that the result is maximal: if there is a solution, the Padé Approximants will find it; if there is no solution, the Padé Approximants will signal this condition as well.

Once the equations are under the proposed embedding, this is how the method works:

- Furthermore the solution is analytically continued from the well-defined reference solution at $s=0$:
it is guaranteed to be the correct operative solution.

For further reference:

-Bibliography

- "The Holomorphic Embedding Load Flow Method", A. Trias. Accepted for publication in IEEE Trans. Power Syst., PES General Meeting, July 2012.
- "Two-bus load flow: exact developments", A. Trias. Notes available at URL: <http://www.gridquant.com/technology/>



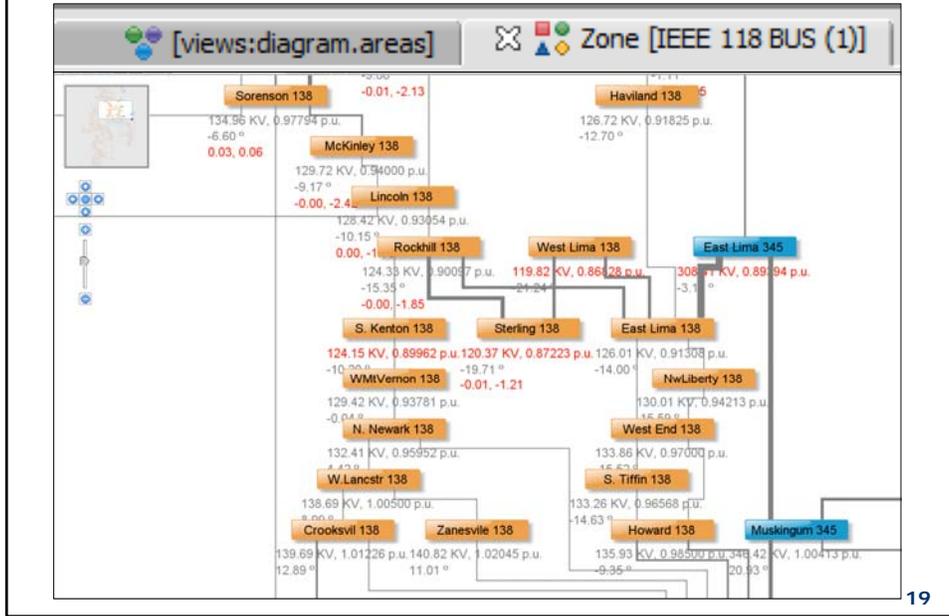
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2. The problem with iterative methods

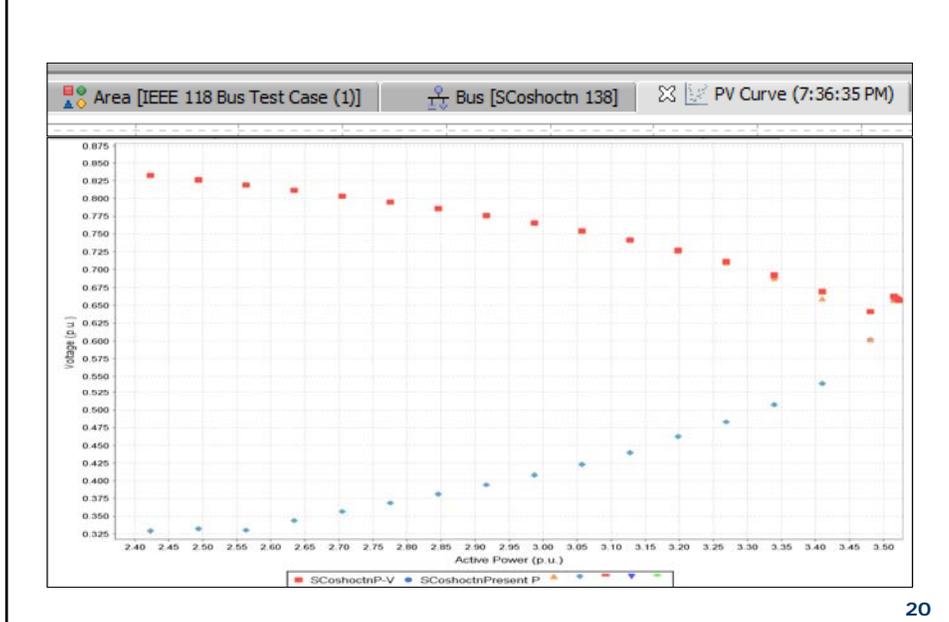
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1. Holomorphic embedding
2. The method procedure

4. Examples

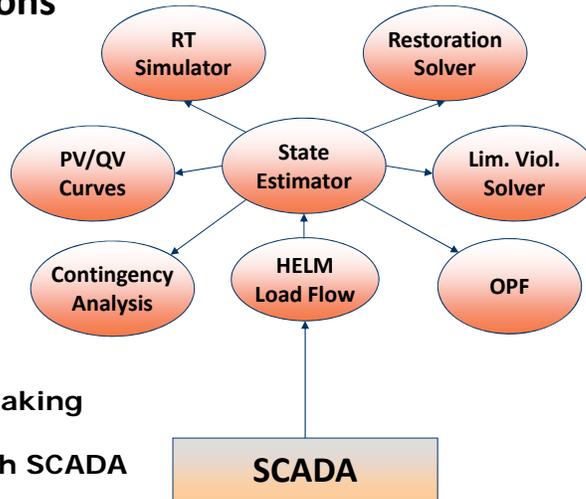
Gridquant a clear path Examples (ALPS off-line Simulation)



Gridquant a clear path Examples (ALPS off-line Simulation)



AGORA: A grid management system for Real-Time operations



- monitoring
- analysis
- optimal decision making
- full integration with SCADA

A grid management system for Real-Time operation
"in Real-Time operation, we can't afford to have a convergence rate of less than 100%"

- AGORA applications are based on new, ground-breaking algorithmic advances
- Based on HELM, a new, *direct* method (US Patent No. 7 519 506, April 2009) for solving the load-flow equations has been developed
- **Several industry-first applications:**
 - Advanced Topological State Estimation
 - PV-QV Curves on any node in Real time
 - Limits Violations Solver
 - Restoration Solver

Gridquant AGORA: Advanced Grid Observation
 a clear path Reliable Algorithms

A grid management system for Real-Time operation
"in Real-Time operation, we can't afford to have a convergence rate of less than 100%"

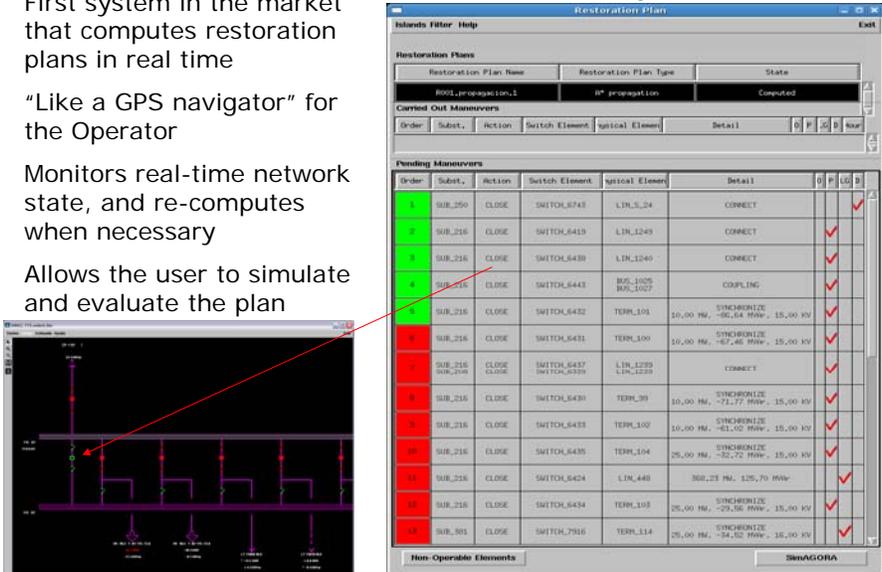
- The solvers give answers in terms of real SCADA actions
- And they are fully checked via load-flow computation on the current estimated state

Gridquant a clear path

AGORA Restoration Solver

Search for the Optimal Path

- First system in the market that computes restoration plans in real time
- "Like a GPS navigator" for the Operator
- Monitors real-time network state, and re-computes when necessary
- Allows the user to simulate and evaluate the plan



The screenshot displays the 'Restoration Plan' window. It includes a table for 'Pending Maneuvers' with columns for Order, Subject, Action, Switch Element, Optical Element, Detail, and checkboxes for P, F, G, R. A red arrow points from a maneuver in the table to a corresponding element in a network diagram on the left.

Order	Subject	Action	Switch Element	Optical Element	Detail	P	F	G	R
1	SUB_250	CLOSE	SWITCH_8743	LN_3_24	CORRECT				
2	SUB_216	CLOSE	SWITCH_8419	LN_1249	CORRECT				
3	SUB_216	CLOSE	SWITCH_8439	LN_1249	CORRECT				
4	SUB_216	CLOSE	SWITCH_8443	BUS_1105	COUPLING				
5	SUB_216	CLOSE	SWITCH_8432	TERM_101	SYNCHRONIZE 10,00 Hz, -90,64 MVar, 15,00 kV				
6	SUB_216	CLOSE	SWITCH_8431	TERM_100	SYNCHRONIZE 10,00 Hz, -87,46 MVar, 15,00 kV				
7	SUB_216	CLOSE	SWITCH_8437	LN_2293	CORRECT				
8	SUB_216	CLOSE	SWITCH_8335	LN_2293	CORRECT				
9	SUB_216	CLOSE	SWITCH_8430	TERM_99	SYNCHRONIZE 10,00 Hz, -72,77 MVar, 15,00 kV				
10	SUB_216	CLOSE	SWITCH_8435	TERM_102	SYNCHRONIZE 10,00 Hz, -81,02 MVar, 15,00 kV				
11	SUB_216	CLOSE	SWITCH_8435	TERM_104	SYNCHRONIZE 25,00 Hz, -32,72 MVar, 15,00 kV				
12	SUB_216	CLOSE	SWITCH_8424	LN_448	300,23 Hz, 125,70 MVar				
13	SUB_216	CLOSE	SWITCH_8434	TERM_103	SYNCHRONIZE 25,00 Hz, -29,56 MVar, 15,00 kV				
14	SUB_301	CLOSE	SWITCH_7916	TERM_114	SYNCHRONIZE 25,00 Hz, -34,52 MVar, 15,00 kV				

Non-Operable Elements: SKMAGORA