

Modeling and Estimation of Microgrid Parameters Using Message Passing Algorithms

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Outline

- **Hawaii Energy Landscape (HCEI)**
- **Micro-grid Project**
 - **State Estimation**
 - **Model micro-grid as a factor graph**
 - **Probabilistic modeling**
 - **Measurement devices**
 - **State vector (for grid nodes)**
 - **Message Passing (Belief propagation) for micro-grids**
- **Summary and Further Directions**



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Slide 2

DN1

Suggest not limiting talk to AMI and PMU as we're deploying a number of other devices. AMI is not a silver bullet

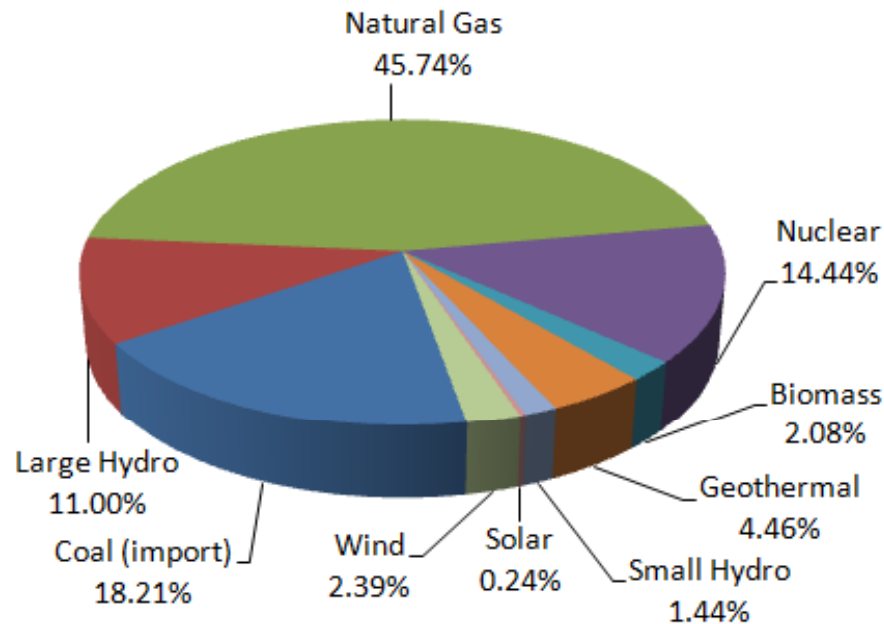
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CA & HI Energy

Source: CEC 2008 & HECO 2008

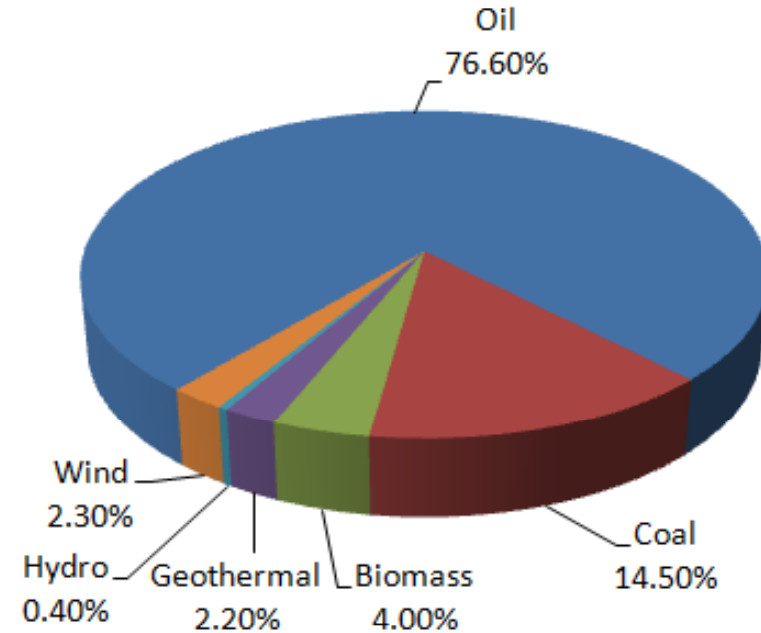
California

- Primary resource is natural gas, 80% imported from other states & Canada
- Top 10 generation plants are gas, nuclear and hydro resources
- Nearly 25% of electricity consumed is imported from neighboring states



Hawaii

- Primary resource is petroleum, 90% imported (30% for electricity, 60% transportation)
- Top 10 generation plants are petroleum, coal, and waste resources
- Islanded systems



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HCEI (Hawaii Clean Energy Initiative)

70% clean energy (30% efficiency, 40% RE) by 2030

- **Conserve: Use what we need efficiently**
 - Commit to more energy efficient lifestyle at home and on road
 - Establish energy efficient building codes and lower energy usage at work and schools
- **Convert: Harness what we have wisely**
 - Stop building fossil fuel plants
 - Generate 40% of energy locally
 - Harness energy from solar, wind, ocean, geothermal, and biomass resources
 - Establish a sustainable alternative fuel strategy
 - Embrace hybrid and electric vehicles
 - Modernize our power grid system



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Hawaii projects

- **Interisland cable and wind farms on Lanai and Molokai**
- **Electrical vehicles, PHEV adoption**
- **Energy efficiency**
- **Distributed PV on rooftops**
- **Biofuels**
- **Other renewable sources: geothermal, wave, OTEC, hydro**
- **Military projects**
- **DOE workforce training grants, solar decathlon**

Smart Grid Research Topics

- **Data acquisition, assessment, and visualization**
- **Modeling and estimation**
- **Optimization, control, pricing, and security**
- **Informed consumers and social impacts**



Slide 6

DN2

replaced management with assessment as it seems more appropriate for UH to assess and analyze. Data mining techniques is another need but not discussed... management seems too trivial.

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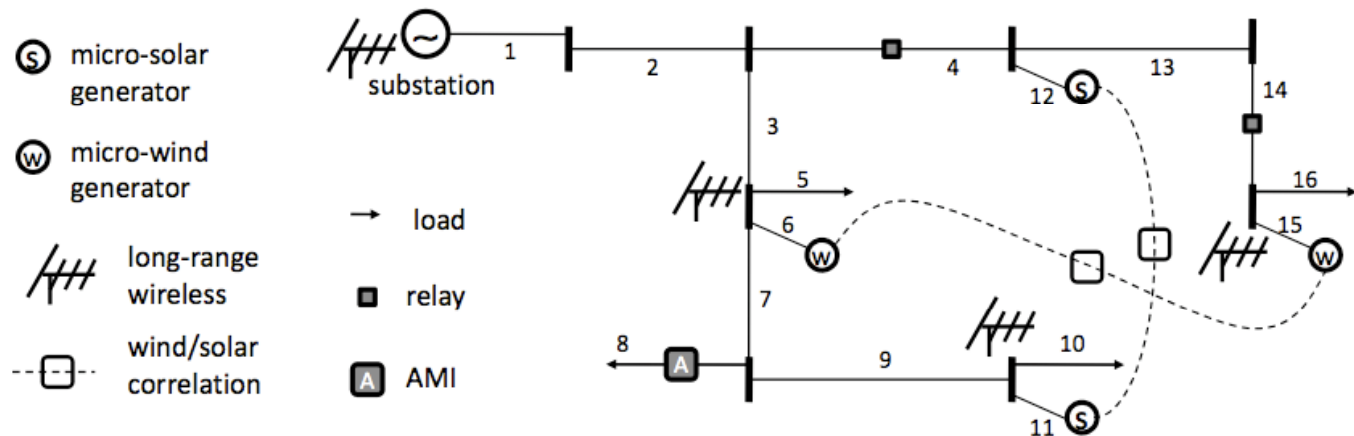
Modeling and Estimation

- **Traditional Modeling and Estimation**
 - State estimation usually studied at transmission level
 - Base on Maximum Likelihood Estimation (MLE) using Weighted Least Squares (WLS) algorithm
 - Pseudo-measurements introduced
- **Micro-grid Modeling and Estimation**
 - Requires resolution of distribution level with system impacts at the transmission level
 - Currently not well monitored (need additional sensing devices, i.e. AMI)
 - Accommodates distributed control (utilities, end users, smart device aggregators)
 - Sparse measurements, use Bayesian network models



Micro-grids

- Expand grid responsiveness beyond last substation with communication and control (distribution system)
- Characteristics
 - Increased distributed renewable energy generation (solar, wind)
 - More sensing and monitoring (grid level and home level using building management systems and AMI)
 - Offer cost effective, near-term strategy to strategically locate and deploy control and response features at key vantage points on the system



Slide 8

DN3

Not sure if I'm missing the point but the rational and primary value for having this done is missing. Revised this bullet to capture the premise which I believe was use the models to develop correlations and inform deploy of monitoring at key vantage points...seems missing from this talk as a key advantage and value of this method.

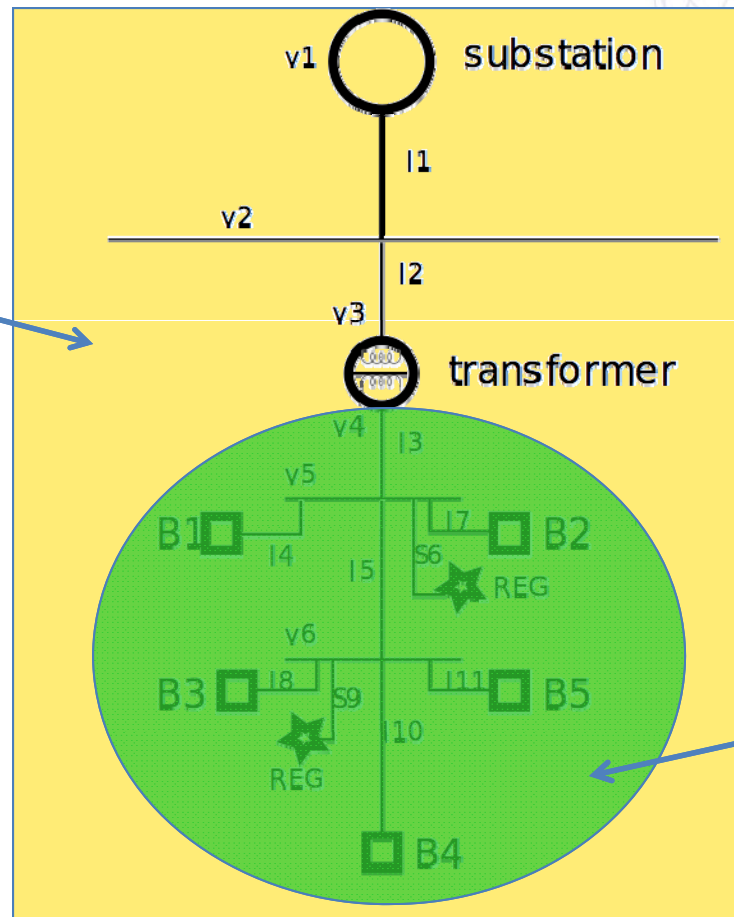
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Probabilistic Modeling

- Equations governing grid parameters
- Demand is random but has a time of use pattern
- Distributed RE generation is intermittent and random
- Correlations between distributed RE generation (temporal and spatial)
- Sensing devices sample parameters at some key nodes (substation-level, DG resource, building)
- Use statistical inference methods to estimate parameters at other nodes and verify using field measurements
- Develop realistic clusters or micro-grid representations (load, generation & resource profiles) for modeling of the grid vs simplified nodal representations

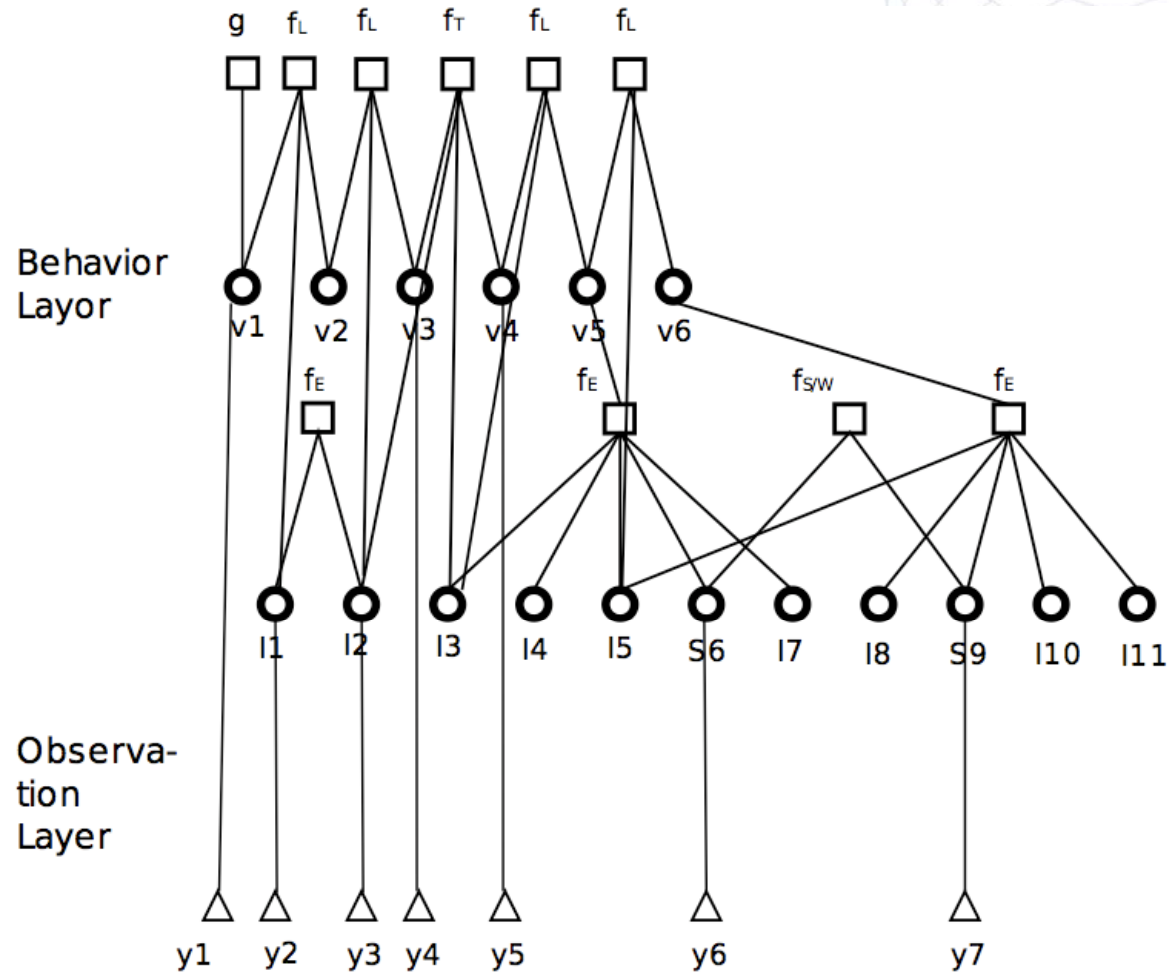
Distributed System: Bus Branch Model

Regional-level
Control



Local level
Control

Factor graph of micro-grid



Parameters of Factor Graph

□ represents functions of variables (factor function)

g – describing dependence of variable on voltage controlled bus

f_E – describing electrical relationship at the bus

f_L – describing distribution line

f_T – describing transformer

f_S – describing solar temporal and spatial correlations

f_W – describing wind temporal and spatial correlations

○ represents state variables of micro-grid

△ represents observed variables, y 's have metering devices (e.g. AMI, solar monitoring)

Probabilistic modeling continued

- **Variables are random vectors giving key parameters of grid (power, reactance, voltage, and current)**
- **Observation variables: y 's**
- **State variables: x 's**
- **If all functions are linear and observations are sampled, then we can model as a discrete time state space model**
 - **$x(k+1) = A x(k) + b u(k)$ state equation**
 - **$y(k) = c x(k) + dv(k)$ observation equation**

Kalman Filter

- **Want to come up with an estimate of the posterior probability of x 's given y 's**
- **Use a linear mean squared error cost criterion and recursively update your estimate which results in a Kalman filter**
- **Computes conditional mean estimate and conditional covariance matrices**

Model Considerations

- **Electrical grid: use complex voltage and complex current as state vector, edges modeled by complex impedance, use KVL and KCL**
- **Model distributed renewable sources (power)**
- **Model loads as Gaussian random variables (from data gathered)**
- **Need efficient method to perform computations**

Distributed Renewable Energy Modeling

- Spatial and temporal correlations: model (solar, wind power) as vector AR (VAR) process

$$Z(k) = \sum A_i Z(k-i) + V(k)$$

Extensions Markov switched VAR, VARMA, VARIMA process (preliminary studies on solar insolation data show A_i are diagonally dominant)

- Integrate renewable energy power into model into model equations, power contribution not linear, need to linearize and iterate
- Distributed sources more variable and intermittent (determine sampling rate)

Belief Propagation

- An efficient way of computing marginal and conditional probabilities
- Also called message passing or the sum / product algorithm
- Computations are local and distributed
- Can be used to compute discrete valued random variables or Gaussian random variables (compute first and second order statistics)
- Has been applied in communications, signal and image processing, and computer science applications



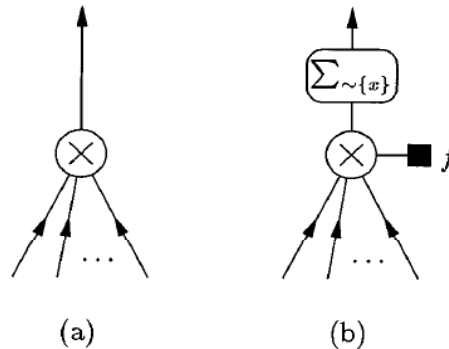
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Message Passing Rules (Sum-Product)

- Compute marginal and conditional probabilities using a system of message passing on factor graph:



- a) Message from variable node n to factor node m :
$$v_{n,m}(\mathbf{x}_n) = \prod \mu_{i,n}(\mathbf{x}_n)$$
- b) Message from factor node m to variable node n :
$$\mu_{m,n}(\mathbf{x}_n) = \sum [f_s(\mathbf{x}_{N(s)}) \prod v_{i,m}(\mathbf{x}_i)]$$
- Each node passes a message to neighbor when it has received a message from all *other* adjacent nodes.

Belief Propagation for the Micro-grid

- Define state variables for node locations (complex voltage, complex current) and sampling rate
- For electrical power grid most networks can be modeled as a tree (factor graph uses KVL and KCL and has loops) run loopy BP which still converges on simulations
- For renewable energy generation (correlations create loops in graph) run loopy BP which still converges on simulations
- Flooding algorithm used where observations are presented and then updates are made until convergence
- Method needed for implementation of algorithm (how do nodes communicate information)

Summary

- **Micro-grid including distributed renewable energy generation and sensing modeled using factor graph**
- **State variables of current and voltage used with RE power accounted for by linear approximation**
- **Models for RE correlations formulated to account for spatial and temporal correlations**
- **Statistical inference performed using belief propagation (parallel flooding algorithm)**
- **Preliminary simulations performed establishing correctness of model**

Further Directions

- **Validate temporal and spatial correlation models for wind and solar resource and grid data**
- **Get real load data at the node level (end use)**
- **Validate model on a real micro-grid**
- **Algorithm can then be used for**
 - **Development of distributed control algorithms**
 - **Address anomaly detection**
 - **Understand the effects of distributed renewable generation (i.e. at what levels do distributed PV affect the stability of the micro grid)**



Slide 21

DN4

Is this something UH is working on or someone else? I don't necessarily see this as fitting your talk.

Is certainly a need but not sure how connected to this research.

Dora Nakafuji, 12/14/2010

Contact information

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Mahalo!!



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