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A Hierarchical Modeling for Reactive Power Optimization With Joint Transmission and Distribution Networks by Curve Fitting

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Abstract—In order to solve the reactive power optimization with joint transmission and distribution networks, a hierarchical modeling method is proposed in this paper. It allows the reactive power optimization of transmission and distribution networks to be performed separately, leading to a master-slave structure and improves traditional centralized modeling methods by alleviating the big data problem in a control center. Specifically, the transmission-distribution-network coordination issue of the hierarchical modeling method is investigated. First, a curve-fitting approach is developed to provide a cost function of the slave model for the master model, which reflects the impacts of each slave model. Second, the transmission and distribution networks are decoupled at feeder buses, and all the distribution networks are coordinated by the master reactive power optimization model to achieve the global optimality. Numerical results on two test systems verify the effectiveness of the proposed hierarchical modeling and curve-fitting methods.

Index Terms—Curve fitting, decomposition, hierarchical modeling, joint networks, reactive power optimization.

I. INTRODUCTION

REACTIVE power optimization, employed in power system operation, normally aims to minimize the total transmission losses under a given load level by determining all controllable variables (e.g., reactive power compensators, reactive power outputs of generators, tap ratios of transformers, and

outputs of shunt capacitors or reactors) while satisfying various system design and operational requirements [1]. It is normally conducted by the automatic voltage control in every time interval of several minutes (as in 15–60 min) to provide the voltage set points for pivot buses and the remote control signals for the reactors, shunt capacitors, and tap ratios of transformers, respectively [2], [3].

Conventionally, the reactive power optimization problem can be formulated as a mixed-integer nonlinear programming (MINLP) model and be further solved by two categories of approaches [4]. One is the intelligent approach, including simulated annealing [5], two-layer simulated annealing [6], evolutionary algorithms [7], [8], fuzzy clustering [9]–[11], genetic algorithms [12], tabu search [13], particle swarm optimization methods [14], [15], seeker optimization algorithms [16], etc. The other one is the conventional approach, such as gradient-based optimization algorithms [17], quadratic programming [18], successive linear programming [19], successive quadratic programming [20], the Newton method [21], interior-point (IP) methods [22], mixed-integer programming [23], and some decomposition methods [24].

Today, many countries, such as China, use the centralized power network modeling. The energy management system (EMS) of a control center collects a large amount of information from every distribution network and sends exact operation and control signals to the subordinated distribution management systems (DMS). In this way, the models of transmission and distribution networks can be merged into one complete model. The advantage of centralized modeling is that it can provide the exact global optimal solution. However, using this centralized modeling method in large-scale power grids will result in several problems.

- 1) Highly reliable and heavy communications are required to set up a complete model.
- 2) Huge numbers of data will come into the control center to form a complete mode—big data issues, delays in model updating, and sufficient disaster recovery backup should, thus, be taken into consideration.
- 3) In some special cases, the detailed models of subordinated distribution networks are private, and only limited information can be provided to the control center.

In order to tackle the above issues, an organizational structure of a power system operation in China has deployed a multi-

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In addition, this hierarchical modeling method has been used in most centralized integrated wind farms in China, as shown in Fig. 2. In China, the wind energy resources are mainly dis-

- 1) A hierarchical modeling for reactive power optimization with joint transmission and distribution networks is proposed to alleviate a huge amount of data for the control center, in contrast to the centralized modeling.

- 2) A decomposition method is utilized for the joint reactive power optimization model by the curve-fitting approach, which decouples the transmission and distribution networks.

The rest of this paper is organized as follows. In Section II, a sequential IP method is presented to solve the general reactive power optimization model. In Section III, a curve-fitting function (CFF) is proposed to decompose the reactive power optimization model with joint transmission and distribution networks. Following, in Section IV, numerical results on two test systems and comparison with the centralized approach demonstrate the effectiveness of the proposed method. Finally, conclusions are drawn in Section V.

II. FORMULATION OF REACTIVE POWER OPTIMIZATION

In general, the reactive power optimization problem to minimize transmission losses can be written as

$$\min \sum_{(i,j) \in \text{Edge}} (r_{ij} I_{ij}^2) \quad (1-a)$$

$$\text{s.t. } P_i = U_i \sum_{(i,j) \in \text{Edge}} U_j (G_{ij} \cos \theta_{ij} + B_{ij} \sin \theta_{ij}) \quad \forall i \in \text{Node} \quad (1-b)$$

$$Q_i + Q_{c,i} = U_i \sum_{(i,j) \in \text{Edge}} U_j (G_{ij} \sin \theta_{ij} - B_{ij} \cos \theta_{ij}) \quad \forall i \in \text{Node} \quad (1-c)$$

$$U_i^{\min} \leq U_i \leq U_i^{\max} \quad \forall i \in \text{Node} \quad (1-d)$$

$$I_{ij} \leq I_{ij}^{\max} \quad \forall (i,j) \in \text{Edge} \quad (1-e)$$

$$Q_{c,j}^{\min} \leq Q_{c,j} \leq Q_{c,j}^{\max} \quad \forall j \in \Omega \quad (1-f)$$

$$Q_{c,j} \in \text{integers} \quad \forall j \in \Omega \cap \Omega_D \quad (1-g)$$

$$I_{ij} = \frac{U_i^2 + U_j^2 - 2U_i U_j \cos \theta_{ij}}{r_{ij}^2 + x_{ij}^2} \quad \forall (i,j) \in \text{Edge} \quad (1-h)$$

where Node is the set of buses and Edge is the set of branches; (i,j) is a branch whose “from” bus is i and “to” bus is j ; r_{ij} and x_{ij} are the resistance and reactance of branch (i,j) ; G_{ij} and B_{ij} are the real and imaginary parts of the element in the bus admittance matrix; U_i , P_i , and Q_i denote the voltage magnitude, injected active power, and injected reactive power at bus i ; θ_{ij} is the voltage angle difference between bus i and bus j ; $Q_{c,j}$ is the reactive power compensation at bus j ; $Q_{c,j}^{\max}$ and $Q_{c,j}^{\min}$ are the upper and lower bound of the reactive power compensation at bus j ; Ω is the set of buses at which the reactive power compensators are installed; $\Omega_D \subseteq \Omega$ denotes the set of buses that possess discrete shunt capacitors/reactors; U_i^{\max} and U_i^{\min} are the upper and lower bound of voltage magnitude at bus i ; and I_{ij}^{\max} is the current capacity limit of the branch (i,j) .

The reactive power optimization problem (1) can be compactly formulated as a mixed-integer programming problem

$$\min f(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) \quad (2-a)$$

$$\text{s.t. } \mathbf{g}(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) = \mathbf{0} \quad (2-b)$$

$$\mathbf{x}_1^{\min} \leq \mathbf{x}_1 \leq \mathbf{x}_1^{\max} \quad (2-c)$$

$$\mathbf{x}_2^{\min} \leq \mathbf{x}_2 \leq \mathbf{x}_2^{\max} \quad (2-d)$$

$$\mathbf{x}_3^{\min} \leq \mathbf{x}_3 \leq \mathbf{x}_3^{\max} \quad (2-e)$$

where $f(\cdot)$ is the total transmission losses; $\mathbf{g}(\cdot)$ is the power flow equations; $\mathbf{x}_1 = [\mathbf{Q}_C, \mathbf{T}]^T$ are discrete control variables including shunt capacitors/reactors and transformer tap ratios; $\mathbf{x}_2 = [\mathbf{Q}_G]^T$ are continuous control variables including reactive power outputs of generators or static voltage generators; $\mathbf{x}_3 = [\mathbf{P}_G, \boldsymbol{\theta}, \mathbf{U}]^T$ are continuous state variables including active power output of slack buses, voltage angles, and magnitudes of each bus; and $(\mathbf{x}_1^{\min}, \mathbf{x}_2^{\min}, \mathbf{x}_3^{\min})$ and $(\mathbf{x}_1^{\max}, \mathbf{x}_2^{\max}, \mathbf{x}_3^{\max})$ denote the lower and upper bound of each variable.

Each discrete integer variable can be expressed as

$$x_{1,i} = y_i \cdot \text{step}_i + x_{1,i}^{\min}, \quad i = 1, 2, \dots, l \quad (3)$$

where l is the number of discrete variables; step_i is the step size of discrete variables $x_{1,i}$, and y_i is an integer number which can be equivalent to a combination of the 0-1 binary auxiliary variables $y_{i,0}, y_{i,1}, \dots, y_{i,t_i}$, such that

$$x_{1,i} = x_{1,i}^{\min} + \text{step}_i (2^0 y_{i,0} + 2^1 y_{i,1} + \dots + 2^{t_i} y_{i,t_i}) \quad (4)$$

where t_i is an integer number that is determined by

$$\log_2 \left(\frac{x_{1,i}^{\max} - x_{1,i}^{\min}}{\text{step}_i} + 1 \right) - 1 \leq t_i \leq \log_2 \left(\frac{x_{1,i}^{\max} - x_{1,i}^{\min}}{\text{step}_i} + 1 \right). \quad (5)$$

When using (3)–(5), problem (2) can be transformed into the following general MINLP problem:

$$\min f(\mathbf{x}, \mathbf{y}) \quad (6-a)$$

$$\text{s.t. } \mathbf{g}(\mathbf{x}, \mathbf{y}) = \mathbf{0} \quad (6-b)$$

$$\mathbf{x}^{\min} \leq \mathbf{x} \leq \mathbf{x}^{\max} \quad (6-c)$$

where $\mathbf{y} \in \{0, 1\}^m$ denotes the vector of discrete variables and $\mathbf{x} = [\mathbf{x}_2, \mathbf{x}_3]^T \in R^n$ denotes the vector of continuous variables subject to lower bound \mathbf{x}^{\min} and upper bound \mathbf{x}^{\max} .

In general, the mixed-integer programming problem can be solved by various methods like the branch and bound [32] and the cutting plane [33]. The key to these methods is to relax the integer variables into continuous ones and solve the relaxed model to generate a lower bound. Hence, the relaxed model is expected to be at least a convex problem such that its global optimal solution can be guaranteed by the Karush–Kuhn–Tucker conditions. This kind of problem is called a mixed-integer convex programming problem.

Unfortunately, the MINLP in (6) is not a mixed-integer convex programming problem due to nonconvex power flow equations. This condition means that even after relaxing the integer

TABLE I
PROCEDURE OF THE SEQUENTIAL IP METHOD

Algorithm: Sequential Interior-Point Method for MINLP

Step 1: Select large enough values for the constants C and C^d ;

Step 2: Solve the relaxed problem:

$$\min f(\mathbf{x}, \mathbf{y}) \quad (7-a)$$

$$\text{s.t. } \mathbf{g}(\mathbf{x}, \mathbf{y}) = \mathbf{0} \quad (7-b)$$

$$0 \leq y_i \leq 1, \quad i=1,2,\dots,m \quad (7-c)$$

$$\mathbf{x}^{\min} \leq \mathbf{x} \leq \mathbf{x}^{\max} \quad (7-d)$$

$$f(\mathbf{x}, \mathbf{y}) \leq C - \varepsilon \quad (7-e)$$

Step 3: Let $(\mathbf{x}^*, \mathbf{y}^*)$ denote one local optimal solution of (7);

Step 4: Use $(\mathbf{x}^*, \mathbf{y}^*)$ to initialize the IP algorithm and solve the sub-problem:

$$\min f(\mathbf{x}, \mathbf{y}) \quad (8-a)$$

$$\text{s.t. } \mathbf{g}(\mathbf{x}, \mathbf{y}) = \mathbf{0} \quad (8-b)$$

$$y_i(1 - y_i) = 0, \quad i=1,2,\dots,m \quad (8-c)$$

$$\mathbf{x}^{\min} \leq \mathbf{x} \leq \mathbf{x}^{\max} \quad (8-d)$$

$$f(\mathbf{x}, \mathbf{y}) \leq C^d - \varepsilon \quad (8-e)$$

Step 5: Let $(\mathbf{x}^d, \mathbf{y}^d)$ denote one local optimal solution of (8).

Set $C^d = f(\mathbf{x}^d, \mathbf{y}^d)$ and go back to **Step 3** until the maximum number of inner iterations is reached or the model is infeasible.

Step 6: Update C by $C = f(\mathbf{x}^*, \mathbf{y}^*)$;

Step 7: Go back to **Step 2** until the maximum number of outer iterations or infeasibility is detected.

variables, the model still takes on a nonconvex nature, and the global optimal solution is still difficult to achieve.

To address this issue, a sequential IP method in [34] is employed to solve the problem in (6), the procedure of which is shown in Table I, where ε is a small number and m denotes the number of binary variables. The procedure simply consists of two nested loops. In the outer loop, a sequence of monotonously decreasing minima of the relaxed model is obtained. In the inner loop, an attempt is made to find the best feasible minimum around every relaxed minimum obtained at the outer loop. Furthermore, the point $(\mathbf{x}^d, \mathbf{y}^d)$ leading to the best objective value is taken as the final optimal solution of the original model (2).

III. REACTIVE POWER OPTIMIZATION WITH JOINT TRANSMISSION AND DISTRIBUTION NETWORKS

A. Hierarchical Modeling for Joint Transmission and Distribution Networks

For the joint transmission and distribution networks, all the network buses can be divided into three types: transmission buses, distribution buses, and feeder buses, wherein the feeder buses are the boundary buses that connect distribution and transmission networks. Accordingly, the accurate reactive power

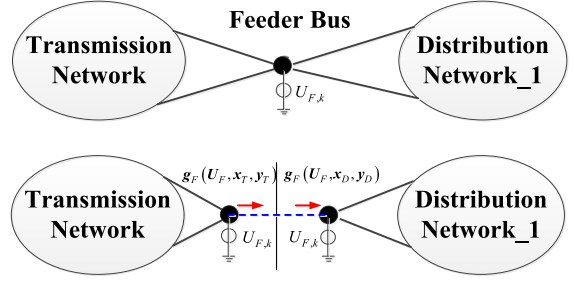


Fig. 3. Hierarchical modeling by feeder bus splitting.

optimization model for the joint transmission and distribution networks can be formulated as (9), which puts all three types of buses into one complete reactive power optimization model (2),

$$\min f(\mathbf{x}_D, \mathbf{x}_T, \mathbf{y}_T, \mathbf{y}_D, \mathbf{U}_F) \quad (9-a)$$

$$\text{s.t. } \mathbf{g}(\mathbf{x}_D, \mathbf{x}_T, \mathbf{y}_T, \mathbf{y}_D, \mathbf{U}_F) = \mathbf{0} \quad (9-b)$$

$$\mathbf{x}_D^{\min} \leq \mathbf{x}_D \leq \mathbf{x}_D^{\max} \quad (9-c)$$

$$\mathbf{x}_T^{\min} \leq \mathbf{x}_T \leq \mathbf{x}_T^{\max} \quad (9-d)$$

$$\mathbf{U}_F^{\min} \leq \mathbf{U}_F \leq \mathbf{U}_F^{\max}. \quad (9-e)$$

In order to solve the optimization model (9) by hierarchical modeling, we take one distribution network connected to the transmission network, for example, as shown in Fig. 3. Once the voltage magnitude of the feeder bus $U_{F,k}$ is available, the entire joint network can be split into two individual networks by adding one voltage source for each splitting bus with the voltage value being as the original feeder bus $U_{F,k}$. Equivalently, (9) can be reformulated as (10) with respect to the three types of network buses, where N is the number of distribution networks

$$\min f_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) + \sum_{k=1}^N f_{D,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}) \quad (10-a)$$

$$\text{s.t. } \mathbf{g}_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = \mathbf{0} \quad (10-b)$$

$$g_{F,k}(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = g_{F,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}), \quad k = 1, 2, \dots, N \quad (10-c)$$

$$\mathbf{g}_{D,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}) = \mathbf{0}, \quad k = 1, 2, \dots, N \quad (10-d)$$

$$\mathbf{x}_{D,k}^{\min} \leq \mathbf{x}_{D,k} \leq \mathbf{x}_{D,k}^{\max}, \quad k = 1, 2, \dots, N \quad (10-e)$$

$$\mathbf{x}_T^{\min} \leq \mathbf{x}_T \leq \mathbf{x}_T^{\max} \quad (10-f)$$

$$\mathbf{U}_F^{\min} \leq \mathbf{U}_F \leq \mathbf{U}_F^{\max} \quad (10-g)$$

where the subscript D and T denote the set of buses in the distribution and transmission networks, respectively, and the subscript F denotes the set of feeder buses.

Assuming the power flow from the k th transmission network to distribution network is \dot{S}_k , where the dot on top of \dot{S}_k denotes the complex power, we have

$$g_{F,k}(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = g_{F,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}) = \dot{S}_k. \quad (11)$$

Then, the centralized modeling in (10) can be decomposed into one transmission-level optimization model and k

distribution-level optimization models such that

$$\min f_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) \quad (12-a)$$

$$\text{s.t. } \mathbf{g}_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = \mathbf{0} \quad (12-b)$$

$$g_{F,k}(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = S_k, \quad k = 1, 2, \dots, N \quad (12-c)$$

$$\mathbf{x}_T^{\min} \leq \mathbf{x}_T \leq \mathbf{x}_T^{\max} \quad (12-d)$$

$$\mathbf{U}_F^{\min} \leq \mathbf{U}_F \leq \mathbf{U}_F^{\max}. \quad (12-e)$$

For the k th distribution network, the reactive power optimization model can be expressed as

$$\min f_{D,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}) \quad (13-a)$$

$$\text{s.t. } \mathbf{g}_{D,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}) = \mathbf{0} \quad (13-b)$$

$$g_{F,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}) = \dot{S}_k \quad (13-c)$$

$$\mathbf{x}_{D,k}^{\min} \leq \mathbf{x}_{D,k} \leq \mathbf{x}_{D,k}^{\max} \quad (13-d)$$

$$U_{F,k}^{\min} \leq U_{F,k} \leq U_{F,k}^{\max}. \quad (13-e)$$

In the above hierarchical framework, the models in (12) and (13) can be performed separately. Specifically, the SCADA system of the transmission network only captures the information at the transmission network level by adding the use of coded signals over communication channels. Then, the EMS performs the reactive power optimization considering both transmission and feeder buses at the transmission network level. Also, the DMS only acquires the local-area information with each individual network, then performs reactive power optimization model considering both distribution and feeder buses.

B. Curve-Fitting Approach for a Decomposition Method

The feeder buses, however, are coupled in both transmission and distribution networks. Therefore, the big challenge is that the optimal solution S_k , $k = 1, \dots, N$, from (12) and (13), may not be consistent. This means that the minimization of transmission network losses may have conflicts with minimizing losses at each distribution network, attaining different S_k .

To force the consistent optimal solution S_k from (12) and (13), \dot{S}_k in (12-c) should contain the information of the distribution networks. Fortunately, from the distribution network model in (13), it can be observed that for a given voltage magnitude of the feeder bus, the optimal solution of each distribution network S_k can be evaluated by executing the model given in (13). In this sense, the optimal solution \dot{S}_k is actually a function of the feeder bus voltage magnitude such that $\dot{S}_k = h_{D,k}(U_{F,k})$. Moreover, let R_k denote the total load demand of k th distribution network and the total losses of k th distribution network are $\text{real}(\dot{S}_k) - R_k$, which is the objective function of reactive optimization model in (13).

Nevertheless, the accurate closed form of the nonlinear function $h_{D,k}(\cdot)$ is generally difficult to obtain. Therefore, a curve-fitting approach is proposed to approximate the function $h_{D,k}(\cdot)$. Since $h_{D,k}(U_{F,k})$ is only related to a single variable $U_{F,k}$ with the range of $U_{F,k}^{\min} \leq U_{F,k} \leq U_{F,k}^{\max}$, we can discretize $U_{F,k}$ by w_k points $U_{F,k}^{(1)}, \dots, U_{F,k}^{(i)}, \dots, U_{F,k}^{(w_k)}$. For each voltage magnitude $U_{F,k}^{(i)}$, solving the model in (14)

by a sequential IP method gives the corresponding power flow $\dot{S}_k = h_{D,k}^{(i)}(x_{F,k}^*, y_{F,k}^*)$, where $(x_{F,k}^*, y_{F,k}^*)$ is the optimal solution from

$$h_{D,k}^{(i)}(x_{D,k}^*, y_{D,k}^*) = \underset{\dot{S}_k}{\text{argmin}} f_{D,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}^{(i)}) \quad (14-a)$$

$$\text{s.t. } \mathbf{g}_{D,k}(\mathbf{x}_{D,k}, \mathbf{y}_{D,k}, U_{F,k}^{(i)}) = \mathbf{0} \quad (14-b)$$

$$\mathbf{x}_{D,k}^{\min} \leq \mathbf{x}_{D,k} \leq \mathbf{x}_{D,k}^{\max} \quad (14-c)$$

$$x_{F,k}^{\min} \leq x_{F,k} \leq x_{F,k}^{\max}. \quad (14-d)$$

Furthermore, the curve-fitting approach aims to find the function $h_{D,k}(\cdot)$ that satisfies the mapping

$$\begin{aligned} & \left(U_{F,k}^{(1)}, \dots, U_{F,k}^{(i)}, \dots, U_{F,k}^{(w_k)} \right) \xrightarrow{h_{D,k}(\cdot)} \\ & \left(h_{D,k}^{(1)}(x_{D,k}^*, y_{D,k}^*), \dots, h_{D,k}^{(i)}(x_{D,k}^*, y_{D,k}^*), \dots, h_{D,k}^{(w_k)}(x_{D,k}^*, y_{D,k}^*) \right). \end{aligned} \quad (15)$$

Thus, a curve-fitting technique [35] is employed to give an approximated “smooth” function that has the best fit to a series of data points. There are a number of methods to implement curve fitting. Here, we choose the polynomial functions and increase the degree of the polynomial equation to achieve an exact match, wherein fitting means trying to find the approximated polynomial function $\bar{h}_{D,k}(\cdot)$ that minimizes the orthogonal distance to the data points (e.g., least squares) so that

$$\min_{\bar{h}_{D,k}(\cdot)} \sum_{k=1}^{w_k} \left(\bar{h}_{D,k}(U_{F,k}^{(i)}) - h_{D,k}^{(i)}(U_{F,k}) \right)^2. \quad (16)$$

After obtaining the approximated polynomial function $\bar{h}_{D,k}(\cdot)$, we have $\dot{S}_k \approx \bar{h}_{D,k}(U_{F,k})$.

As aforementioned, in order to guarantee the decomposition method to be equivalent to the accurate model in (13), the optimal solution S_k from the transmission network and distribution network models should be strictly consistent. To achieve that $\dot{S}_k \approx \bar{h}_{D,k}(U_{F,k})$ can be added into the transmission network model in (12), which yields

$$\min f_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) + \sum_{k=1}^N \left(\text{real}(\bar{h}_{D,k}(U_{F,k})) - R_k \right) \quad (17-a)$$

$$\text{s.t. } \mathbf{g}_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = \mathbf{0} \quad (17-b)$$

$$g_{F,k}(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = \bar{h}_{D,k}(U_{F,k}), \quad k = 1, 2, \dots, N \quad (17-c)$$

$$\mathbf{x}_T^{\min} \leq \mathbf{x}_T \leq \mathbf{x}_T^{\max} \quad (17-d)$$

$$\mathbf{U}_F^{\min} \leq \mathbf{U}_F \leq \mathbf{U}_F^{\max}. \quad (17-e)$$

As shown in Fig. 4, it should be noted that: 1) the optimal solution \dot{S}_k from the transmission network model (17) is forced to be equal to $\bar{h}_{D,k}(U_{F,k})$, which approximates to the exact value of each distribution network model (13), i.e., $h_{D,k}(U_{F,k})$, so the optimality of distribution networks can be approximately

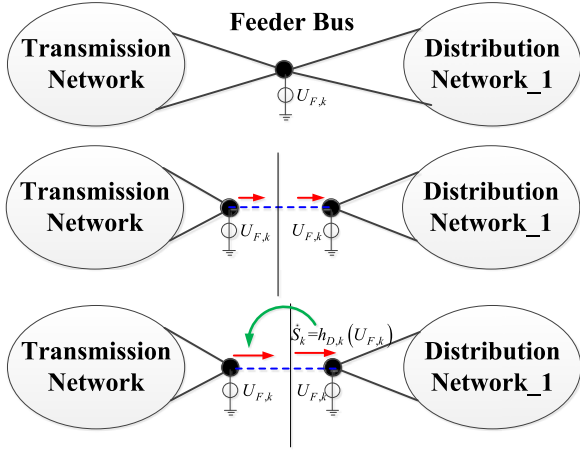


Fig. 4. Decomposition by feeder bus splitting.

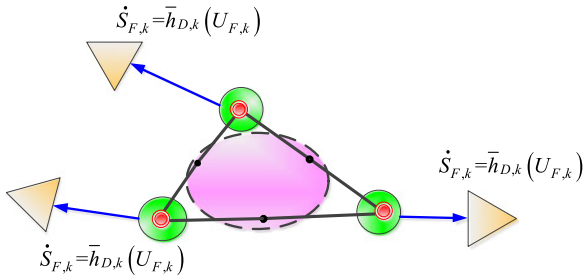


Fig. 5. Physical meaning of the CFF.

achieved; and 2) the constant number R_k in the objective function can be eliminated, which will not affect the optimal solution. Thus, the model in (17) can be reformulated as

$$\min f_T(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) + \sum_{k=1}^N \text{real}(\bar{h}_{D,k}(U_{F,k})) \quad (18\text{-a})$$

$$\text{s.t. } \mathbf{g}_T(\mathbf{U}_F, \mathbf{x}_T, \mathbf{y}_T) = \mathbf{0} \quad (18\text{-b})$$

$$g_{F,k}(\mathbf{x}_T, \mathbf{y}_T, \mathbf{U}_F) = \bar{h}_{D,k}(U_{F,k}), \quad k = 1, 2, \dots, N \quad (18\text{-c})$$

$$\mathbf{x}_T^{\min} \leq \mathbf{x}_T \leq \mathbf{x}_T^{\max} \quad (18\text{-d})$$

$$\mathbf{U}_F^{\min} \leq \mathbf{U}_F \leq \mathbf{U}_F^{\max}. \quad (18\text{-e})$$

It is obvious that the reactive power optimization for joint transmission and distribution networks can be decomposed by the CFF. First, (18) is performed on the transmission network level; then, the optimal solution $(\mathbf{x}_T^*, \mathbf{y}_T^*, \mathbf{U}_F^*)$ can be obtained by the sequential IP method. Second, after obtaining the optimal solution of the new transmission network, the optimal solution of each distribution network can be directly solved by the inverse of the CFF. Since the CFF is an approximated function, we can calculate the approximated optimal solution of each distribution network by (14) with respect to the optimal solution $U_{F,k}^*$ from (18).

Intuitively, the physical meaning of the model (18) can be illustrated in Fig. 5. For the transmission network model (10), each distribution network connected to the feeder bus can be

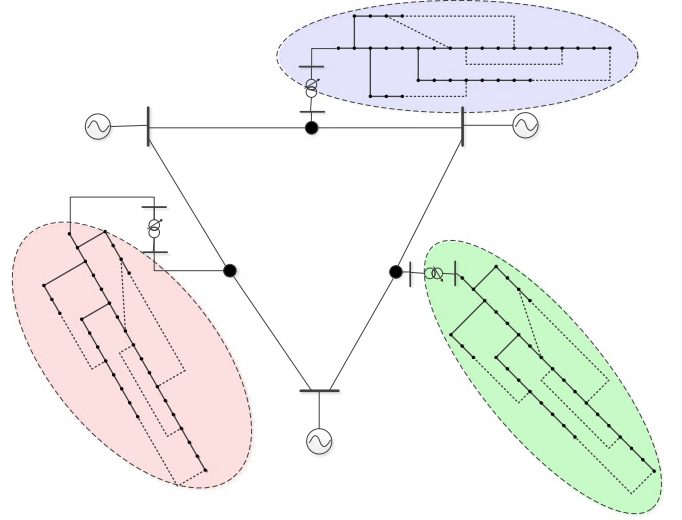


Fig. 6. Topology of the joint WSCC 9-bus transmission network and 33-bus distribution networks.

equivalent to a CFF. Meanwhile, the objective should take into account the CFF as a cost function, such that all the distribution networks can be cooperated. Hence, this new joint network model can reflect the information of distribution networks.

IV. NUMERICAL EXAMPLE

In this section, the proposed modeling method is tested on two test systems and the reactive power optimization is carried out by the sequential IP method on a personal computer with an Intel Core i5 Duo Processor T420 (2.50 GHz) and 4-GB RAM (32-bit system).

A. Joint WSCC 9-Bus Transmission Network and 33-Bus Distribution Networks

In this case, a 345-kV WSCC 9-bus transmission system in Fig. 6 is used where each load bus is connected to a 63-kV 33-bus distribution network. The topology of the distribution network is the same as the original case [36], but the load demands with both reactive and active powers are modified by scaling the base load via a factor such that the total load demands are consistent with the values given by the transmission network [37].

For the 33-bus distribution system, we assume that two switchable capacitors/reactors (SCs/SRs) are connected to buses 3 and 6 whose capacities are $[-0.6, +0.6]$ MVar and the step sizes of the SCs/SRs are 0.3 and 0.2 MVar, respectively. As for the transmission network level, only the reactive power outputs of thermal generators are taken into account.

First, the general CFF for the three load buses is tested by using a quadratic polynomial expression such that $P_k(Q_k) = \alpha U_k^2 + \beta U_k + \gamma$. Discretizing the voltage magnitude of each feeder bus U_k within $[0.9, 1.1]$ p.u. with the step of 0.02 p.u. is then done, and the errors are compared in Table II, where the maximum error (ME) of all buses resulting from the quadratic polynomial functions is less than 0.23%, which can be acceptable by practical power systems. Meanwhile, the CFF

TABLE II
QUADRATIC CFF FOR CENTRALIZED AND HIERARCHICAL METHODS

	CFF for active power			CFF for reactive power		
	#5	#7	#9	#5	#7	#9
α	90.29	152.70	100.65	61.19	103.80	68.01
β	-214.68	-355.47	-242.15	-145.32	-241.38	-163.47
γ	135.46	217.46	155.45	91.53	147.41	104.78
ME.	0.13%	0.15%	0.23%	0.12%	0.14%	0.23%

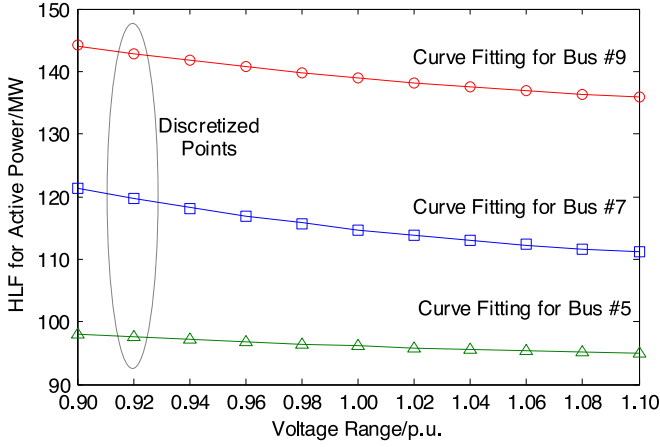


Fig. 7. CFF for the active power.

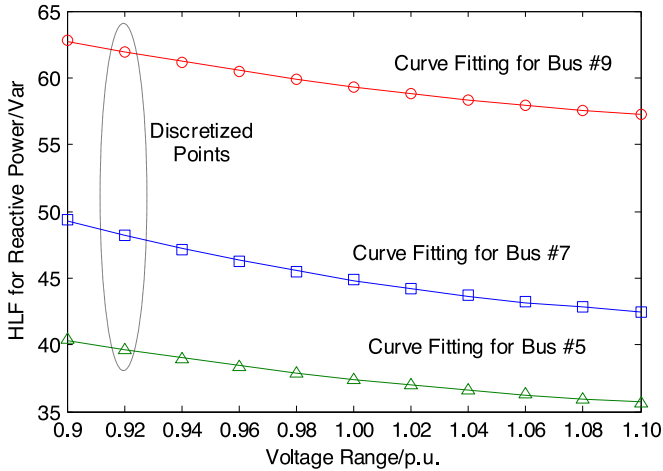


Fig. 8. CFF for the reactive power.

for active and reactive powers is plotted in Figs. 7 and 8, respectively, which implies that the CFF functions strictly decrease with the increase of the voltage magnitude. Intuitively, the CFF functions include two parts: power losses and the total load demand. Since the total load demand is constant, the decreasing CFF functions with respect to the voltage magnitude also suggest that a higher voltage magnitude leads to less active and reactive power losses. Figs. 9 and 10 depict the error between centralized and hierarchical methods under different load factors. It can be observed that the error becomes larger with the increase of the load factor, but the ME will not exceed 1%.

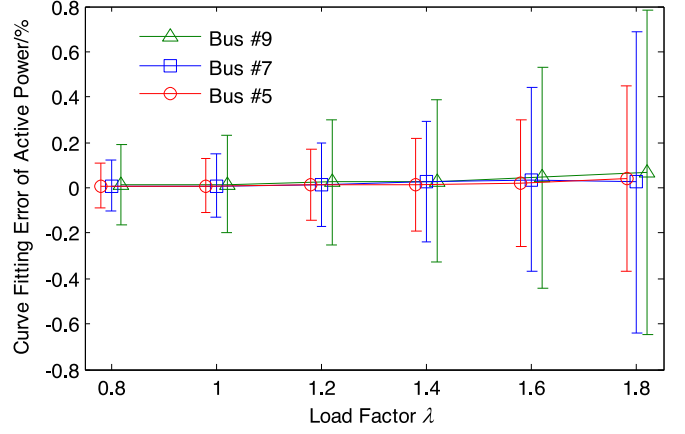


Fig. 9. Curve-fitting error for the active power.

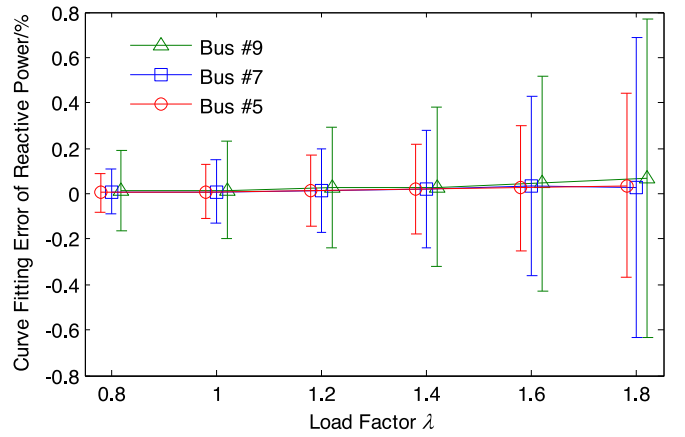


Fig. 10. Curve-fitting error using a quadratic function for the reactive power.

TABLE III
COMPARISONS OF TRANSMISSION/DISTRIBUTION NETWORK LOSSES BETWEEN CENTRALIZED AND HIERARCHICAL METHODS

Method	T.	D.-#5	D.-#7	D.-#9	Total
Normal	5.4130	16.1673	19.5517	19.5876	60.7196
Centralized	2.5301	9.7470	12.6314	12.7640	37.6725
Hierarchical	2.6232	9.7574	12.6259	12.7859	37.7924
Error	3.68%	0.11%	0.04%	0.17%	0.32%

Furthermore, the comparisons of transmission/distribution network losses between centralized and hierarchical methods are presented in Table III, where the centralized method is taken as the benchmark. At first, it can be observed that under normal conditions without reactive power optimization, the total power loss is about 60.7196 MW; the reactive power optimization can reduce 37.95% of the power loss. The ME of distribution network losses is no more than 0.17% (about 0.02 MW), the error of distribution network losses is 3.68% (about 0.09 MW), and the error of the total network losses is relatively small, i.e., 0.32% (about 0.12 MW).

The voltage magnitudes by centralized and hierarchical methods at each feeder bus are compared in Table IV. The reactive power optimization can clearly improve the voltage profile, and the comparison between the proposed and centralized methods

TABLE IV
COMPARISONS OF VOLTAGE MAGNITUDE BETWEEN CENTRALIZED
AND HIERARCHICAL METHODS

Bus	#1	#2	#3	#4	#5
Normal	1.0000	1.0000	1.0000	0.9870	0.9750
Centralized	1.0600	1.0600	1.0544	1.0545	1.0439
Hierarchical	1.0600	1.0600	1.0544	1.0541	1.0435
Bus	#6	#7	#8	#9	
Normal	1.0020	0.9830	0.9950	0.9560	
Centralized	1.0600	1.0482	1.0597	1.0317	
Hierarchical	1.0600	1.0484	1.0600	1.0310	

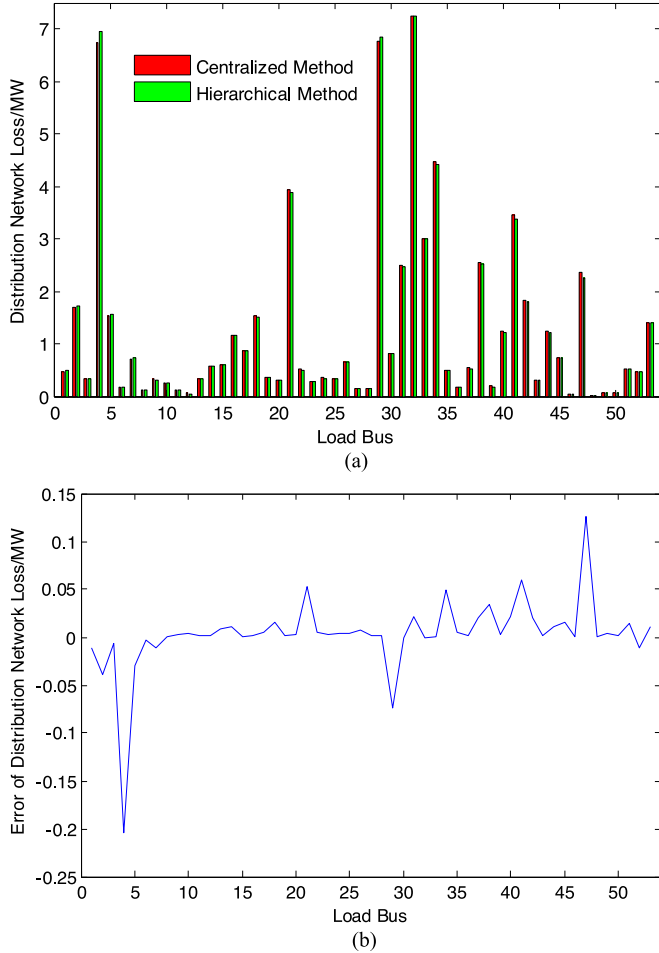


Fig. 11. Comparison of distribution network losses between centralized and hierarchical methods. (a) Distribution network loss. (b) Error of distribution network loss.

suggests that the hierarchical method attains nearly the same optimization results as the benchmarked method, verifying the effectiveness of the proposed method.

B. Joint IEEE 118-Bus Transmission Network and 123-Bus Distribution Networks

In this case, a 138-kV WSCC 118-bus transmission system is utilized and each load bus is connected to a 35-kV 123-bus distribution network. The topology of the 123-bus distribution

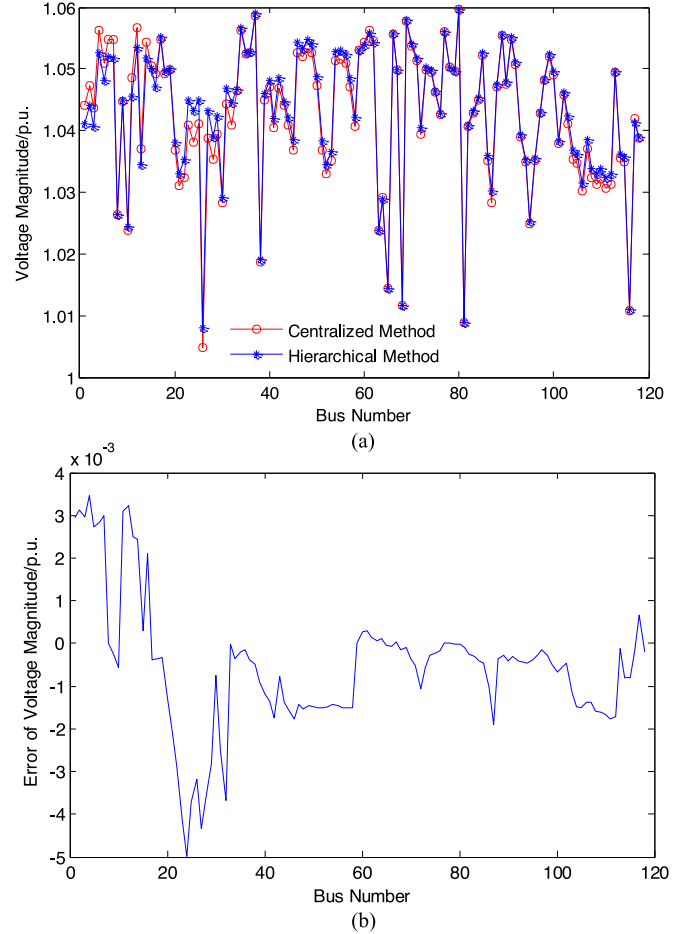


Fig. 12. Comparison of voltage magnitude between centralized and hierarchical methods. (a) Voltage magnitude. (b) Error of voltage magnitude.

network is the same as the original case in [31], and the total load demands (a.k.a., reactive and active powers) are consistent with the values given by the transmission network [32]. Five reactive power compensators are connected to bus 12, 35, 54, 76, and 108, which can be continuously adjusted. The capacity of each continuous compensator ranges in $[-0.1, +0.1]$ MVar.

In Fig. 11, the distribution network losses using centralized and hierarchical methods are compared, in which the error of each distribution network between centralized and hierarchical methods ranges from -3.02% to 5.29% . Also, the transmission network losses calculated with the centralized and hierarchical methods are 9.15 and 9.23 MW, respectively, and the error between the two methods is about 0.87% . For the total network losses combined with transmission and distribution networks, the centralized and hierarchical methods give 76.13 and 76.38 MW, respectively, where the error between the two methods is 0.25 MW, i.e., 0.33% of the total network losses. Similarly, voltage magnitudes between the centralized and hierarchical methods are compared in Fig. 12, where the voltage magnitudes between the two methods are roughly the same and the ME is less than 0.5% and the average error is lower than 0.1% . On the whole, the results from Figs. 11 and 12 verify the effectiveness of the proposed method.

TABLE V
COMPUTATIONAL TIME FOR THE TWO TEST SYSTEMS

Test Systems	9-33-bus			118-123-bus		
	Pro.	Cen.		Pro.	Cen.	
Methods	Pro.	Cen.		Pro.	Cen.	
# of variables	60	643		952	39753	
# of constraints	63	653		1074	39874	
Time (s)	Solver	CFF	Solver	Solver	CFF	Solver
	0.23	5.88	36.54	4.72	8.27	1000.72

C. Computational Performance

Finally, the computational time of the two test systems in Sections IV-A and IV-B is presented in Table V. It illustrates that the proposed method (Pro.) outperforms the centralized method (Cen.). Specifically, in the 9-33-bus system, Pro. needs a total of only 6.11 s to solve a nonlinear programming by the traditional IPM, whereas Cen. takes 36.54 s to solve a MINLP by the sequential IP method; and in the 118-123-bus system, all the reactive power compensators are assumed to be continuously adjusted, and the reactive power optimization is solved by IPM. Pro. needs 12.99 s in total, but Cen. takes about 1000 s, which is more than 100 times slower than what Pro. does. Moreover, it can be found that computing for HLF by the repetitive solutions of the optimization problem (13) under different values of the boundary voltage is absolutely independent. That means we can solve the problem (13) under different values of the boundary voltage in a parallel framework, which will further accelerate the speed of obtaining HLF.

Thanks to the proposed CFF for each distribution network, the number of variables and constraints in the proposed hierarchical model is significantly reduced compared to the centralized model, which greatly facilitates the modeling in the control center and improves the computational time of the reactive power optimization.

V. CONCLUSION

This paper has developed a hierarchical reactive power optimization model to minimize the total network losses of joint transmission and distribution networks. Unlike the traditional centralized modeling, the hierarchical modeling performs the reactive power optimization model of transmission and distribution networks separately, alleviating big data problems for the control center. Moreover, in order to achieve the global optimality of the centralized modeling, a curve-fitting approach has been proposed to provide a cost function of the distribution network model for the transmission network model, so that all the distribution networks can be coordinated. Numerical results on two test systems show that the proposed method can efficiently deal with joint transmission and distribution network models, with the error of the optimal solution compared to the centralized method very small.

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