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A compendious illustration of power system state estimation process by WLS method

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Abstract

State estimation is a computer program that helps to process the raw measurements and determine the power system state. Paper provides the commonly used state estimation method. It outlines Weighted Least Square Technique and the steps involved in the estimation. The paper describes application of the method based on IEEE 14 bus system and IEEE 30 bus system. It is predetermined system model and carried out in order to provide best estimate of what is happening in the system based on real time measurements data. The simulation program is run on the MATLAB (2013) platform.

Keywords: State estimation, transmission system network, weighted least square.

Introduction

State estimation involved in power systems is a complex procedure having the process of assigning values to unknown states of a system based on a set of measurements, it can be developed from the power system network to calculate the value of voltage magnitude and phase angle at bus.

State estimation is the process where one uses the parameters to calculate the value of one or more unknown parameter in a system and formulate a best estimation of unknown samples using the available measurements¹. The common technique for state estimation is WLS method. Mathematical formulations of WLS for nonlinear approach are provided². A state estimator is a computer program that converts telemetered analog measurements data into useful state vector. The input is taken from measurements of real and reactive power flow through SCADA and line data through topology processor and estimate the bus voltage and angle, because measurements of angle and voltage at each bus considered economically unfeasible³. The WLS techniques depend on Number of measurements, measurement type, measurement weight and presence of noise. Final result may affect Due to noise or error in measurements⁴. The involvement of the measurements error serves to weigh the accuracy of each of the measurement. The physical system model information and measurements are part of the equality constraints optimize⁵.

To program a state vector of power system MATLAB software is used¹¹. The results for 14 Bus and 30 bus system¹²⁻¹⁴ are obtained and represented graphically, the variation of the estimates around nominal value is less in both the cases. It is also able to estimate true state of system when imperfect information is available across any Line or in case of missing data across any line. The rest of the paper is organized as follows: Section 2 is regarding procedure involved in state estimation process, section 3 delineates mathematical background along with the algorithm and in the 4^{th} section results are discussed for both the test systems, section 5 is the concluding part. This paper addresses a concise description of steps involved in state estimation process that may be helpful in quicker grasping of the topic for a beginner in this field.

Methodology

The security consideration in power system has important part in power sector. To obtain this one it is necessary to monitor System Operating state. To study the state estimation it is required to know whether the sufficient measurements and location are available to state estimation of system state vector. If this is possible then the network is said to be observable. Transmission system measurements data are collected from RTU which is not free from errors. The errors can be in the form of noise in measurements, bad measurements. Measurements data provides Power flow/injection, voltage, current and angle. The System configuration provides line data which is almost constant but whether change affect the result.

Mathematical expression: In WLS state estimation unknown parameter is always presented as that value of the samples that gives the minimum of the sum of the squares of the difference between measured value and true value and this deviation are weighted by the variance of the meters errors.

$$I(x) = \sum_{i=1}^{m} \frac{[z_i - h_i(x)]^2}{\sigma_i^2}$$
(1)

n=No. of unknown parameter, m=No. of measurements, x= Estimated state vector, z_i =Measured value of measurements, h_i (x)=Estimated measurements, σ_i^2 =Variance of the ith measurements. Equ 1 can be expressed in physical units (PU).



Figure-1: State estimation process.

For estimating (n) unknown parameter using (m) measurements equation (1) like this,

$$J(x_1, x_2 \dots x_n) = \sum_{i=1}^{m} \frac{[z_i - h_i(x_1, x_2, \dots, x_m)]^2}{\sigma_i^2}$$
(2)

The estimation calculation show is known as a weighted least square estimator. The measured error are modeled as Random numbers having Gaussian distribution.

Consider a measurement vector denoted by z containing m number of measurements and a state vector denoted by x containing n number of state variables.

Estimated measurements can be assembled in the vector form,

$$[Z] = \begin{bmatrix} z_1 \\ z_2 \\ \vdots \\ z_m \end{bmatrix} \quad [x] = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$
$$[h(x)] = \begin{bmatrix} h_1(x_1 \ x_2 \ \cdots \ x_n) \\ h_1(x_1 \ x_2 \ \cdots \ x_n) \\ \vdots \ \vdots \ \ddots \ \vdots \\ h_n(x_1 \ x_2 \ \cdots \ x_n) \end{bmatrix}$$

If all the measurements having some unknown [e] error in the form of column matrix then measurement matrix like,

$$[Z] = [h(x) + (e)]$$

The measurement residual J(x) can be written with error covariance.

 $J(x) = [z - h(x)]^{T} R^{-1} [z - h(x)]$

Co variance matrix $R = \sigma^2 = G^{-1}$ (it is always a covariance matrix). Weighting matrix $W = R^{-1}$ (inverse of covariance matrix). Gain matrix calculated by $G = H^T W H$

H(x) is measurement Jacobian, it is simply the derivative of the measurement function with respect to the state vector. Voltage and phase angle are state variable. The measurement function and measurement Jacobian can be constructed using the known system model including branch parameters, network topology, and measurement locations and type.

The measurement Jacobian has the following small possible structure:

$$\mathbf{H} = \begin{vmatrix} \frac{\partial P_m}{\partial \delta} & \frac{\partial P_m}{\partial \mathbf{v}} \\ \frac{\partial Q_m}{\partial \delta} & \frac{\partial Q_m}{\partial \mathbf{v}} \\ \frac{\partial P_{mk}}{\partial \delta} & \frac{\partial P_{mk}}{\partial \mathbf{v}} \\ \frac{\partial Q_{mk}}{\partial \delta} & \frac{\partial Q_{mk}}{\partial \mathbf{v}} \\ \frac{\partial Q_{mk}}{\partial \delta} & \frac{\partial Q_{mk}}{\partial \mathbf{v}} \\ \frac{\partial \delta_m}{\partial \delta} & 0 \end{vmatrix}$$

 P_{mk} , Q_{mk} respectively real and reactive power flow, P_m , Q_m respectively real and reactive power injection, v_m , v_m , ∂_m , ∂_k respectively voltage and angle of corresponding bus.

Finally estimated state vector can be calculated as

$$\tilde{x} = \mathbf{G}^{-1}(\mathbf{H}^{\mathrm{T}}\mathbf{W}\mathbf{Z})$$

G(x) is called the gain matrix. It is sparse, positive definite and symmetric provided that the system is fully observable. The matrix G(x) is typically not inverted.

Algorithm: The final state estimation algorithm is under as following step: i. 1. Read the network topology, ii. Read the measurement data, iii. Read the bus data, line data etc. iv. Initialize the state vector x, typically as a flat start, v. Initialize all unknown variables, vi. Calculate the measurement function $h_i(x)$, vii. Construct the measurement Jacobean H(x), viii. Solve for z - $h_i(x)$, ix. Calculation of Gain matrix (G), x. Calculation

of covariance matrix (R), i.e. inverse of gain matrix, xi. Solve for estimated state vector $\tilde{x} = G^{-1}(H^TWZ)$, xii. Calculate maximum $|\tilde{x}|$, xiii. Check for maximum if YES then stop, if NO then update state vector and go to step 8, iv. Stop.

Results and discussion

IEEE 14 bus system¹²: The IEEE 14-bus test system approximates the American Electric Power system (February 1962). It has 5 generators and 11 loads.



Figure-2: IEEE 14 bus system¹⁴.

The line data, bus data are collected from and simulated using MATLAB platform. The estimated states are listed in Table-1.

G

8

10

28 29 G 25 30 G 24 19 18 15 ↓₂₀ 17

12

2

G

11

9

6

5

13

3

G

nde

/oltage

IEEE 30 bus system¹⁴: The IEEE 30-bus test system

Table 1: The result obtained for 14 bus System³.

Bus No	Voltage (pu)	Angle (Degree)	
1	1.0068	0.0000	
2	0.9899	-5.5265	
3	0.9518	-14.2039	
4	0.9579	-11.4146	
5	0.9615	-9.7583	
6	1.0185	-16.0798	
7	0.9919	-14.7510	
8	1.0287	-14.7500	
9	0.9763	-16.5125	
10	0.9758	-16.7476	
11	0.9932	-16.5397	
12	1.0009	-17.0203	
13	0.9940	-17.0583	

The code has provision for missing data and the System matrix rebuild to ignoring those one which is missing. There is are no more effect due to missing data for rest buses result as compare to all available data.





Figure-5: IEEE 30 bus system¹⁵.

Voltage estimates



Figure-7: Phase angle.

approximates the American Electric Power system (Dec 1961).

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Table-2: The	e result	obtained	for 30	bus	System ¹	1.
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Bus No	Voltage (pu)	Angle (Degree)	
1	0.9865	0.0	
2	0.9700	-6.2635	
3	0.9474	-8.8420	
4	0.9384	-10.9021	
5	0.9335	-16.4941	
6	0.9395	-12.9975	
7	0.9287	-15.0443	
8	0.9449	-13.9608	
9	0.9667	-16.4813	
10	0.9472	-18.3445	
11	1.0093	-16.4813	
12	0.9746	-17.6918	
13	0.9954	-17.6918	
14	0.9559	-18.7137	
15	0.9491	-18.7299	
16	0.9555	-18.2800	
17	0.9441	-18.5714	
18	0.9352	-19.4195	
19	0.9306	-19.6063	
20	0.9339	-19.3581	
21	0.9328	-18.9821	
22	0.9372	-18.7111	
23	0.9331	-18.9957	
24	0.9231	-19.0788	
25	0.9270	-18.7784	
26	0.9070	-19.2593	
27	0.9395	-18.2962	

Conclusion

In this paper a summarized description on the topic of power system state estimation is presented. It may serve as starting point for a novice to decipher the steps involved in complex procedure of state estimation. Two standard test systems namely, IEEE 14 bus and IEEE 30 bus systems have been considered to input bus data, line data etc, required for state estimation process. The simulation of the process has been verified using MATLAB. i. The program is working properly and state estimation problem is solved with good accuracy. ii. If the size of the system increases then the accuracy of estimation by WLS decreases. iii. In case of any missing data across any bus the program is provided to calculate the result for remaining bus. iv. Load forecasting is possible by estimated Network status (voltage, angle).

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