Dynamic Transmission Network Expansion Planning with Security using Performance Index Method

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Abstract

The Transmission Network Expansion Planning (TNEP) problem is a large-scale, complex and nonlinear combinatorial problem of mixed integer nature where the number of candidate solutions to be evaluated increases exponentially with system size. The accurate solution of the TNEP problem is essential in order to plan power systems in both an economic and efficient manner. Therefore, applied optimization methods should be sufficiently efficient when solving such problems. In recent years a number of computational techniques have been proposed to solve this efficiency issue. In this paper, reliability assessment is performed with security constraints to evaluate and reinforce the resultant expansion plan from.

Keywords: Dynamic planning, optimization, network expansion planning, genetic algorithms, Security analysis

I. INTRODUCTION

Due to the exponential load growth, the electrical power systems are continuously expanding in size all over the world. Owing to the high degree of interconnection, analysis of power systems have become increasingly more complex. Power system deregulation has increased the complexity and size to a larger extent. Taking into account the future load growth, to plan the use of existing transmission facilities and its further expansion emerges an issue with prime importance.

The transmission planning problem, though dynamic in nature, is often simplified as a static optimization model, minimizing the total investment of network expansion for a single future scenario, subject to a number of constraints [1]. In most of the literature, the static transmission network expansion planning (STNEP) model is typically formulated to minimize the sum of investment cost and the load curtailments caused by lack of transmission capacity, subject to DC or AC load flow equation [2-6]. STNEP performs all the expansion in single stage of planning horizon, where Dynamic Transmission Network Expansion Planning (DTNEP) decides when, where and how many new circuits should be installed to serve the growing electricity market in an optimal way [7-8]. DTNEP therefore requires periodic or stage wise addition of lines such that the cost of line addition is minimum and no overloads are produced over the planning horizon with varying stage wise loads. This approach will result in a lesser cost expansion plan. However it is much more complex and computationally demanding problem as compared to STNEP. Hence very less research has been done on DTNEP.

Four main types of model have been used in the literature for representing the transmission network in transmission expansion planning studies: the transportation model, the hybrid model, the disjunctive model, and the DC power flow model [9-11]. Out of which the best accepted is the so called DC model. In many articles, relaxed versions of the DC model (transportation and hybrid models) are used [10]. There are many optimization techniques have been proposed to solve the transmission expansion planning problem in power systems. These techniques can be generally classified into mathematical, heuristic and meta-heuristic optimization techniques. The applications of heuristic and meta-heuristic optimization methods to solve transmission expansion planning problem are tabu search [11], simulated annealing [12], genetic algorithms [8, 13, 14, 15, 16] and particle swarm [17] etc.

II. MATHEMATICAL FORMULATION OF THE STATIC AND DYNAMIC PLANNING PROBLEM

A. Static Planning Modeling:

The mathematical model for the static transmission network expansion planning problem, using the DC model, presents the following format [9, 16].

\[
\begin{align*}
\text{min } & \sum_{ij} c_{ij} n_{ij} \\
\text{s.t. } & Sf + g = d \\
f_{ij} - \gamma_{ij}(n_{ij}^0 + n_{ij})(\theta_i - \theta_j) = 0 \\
|f_{ij}| - (n_{ij}^0 + n_{ij}) \bar{f}_{ij} & \leq 0 \\
0 \leq g & \leq \bar{g}
\end{align*}
\]
The following steps [8]:

Codification is an essential process of GA and binary encoding of the parameters is traditionally employed. Simple GA involve candidate solution to the problem being optimized and each bit (or group of bits) represents a value for a decision variable strategies. They work in a particular way on a population of strings (chromosomes), in which each

Genetic algorithms are the most popular form of Evolutionary Algorithms and belong to the class of population planning problem are presented [8, 20].

I represent the lower limits.

θn is the maximum number of circuits that can be added to the i-th right-of-way, and Ω is the set of all right-of-ways.

Constraint (2) represents the conservation of power in each node. This constraint models Kirchhoff’s Current Law (KCL) in the equivalent DC network. Constraint (3) is an expression of Ohm’s Law for the equivalent DC network, so Kirchhoff’s Voltage Law (KVL) is implicitly taken into account and these constraints are nonlinear.

B. Dynamic Planning Modeling:

In dynamic planning, the planning horizon is divided into several stages, for example in five-year-long stages, and in that context the equipment that should be installed in every planning stage needs to be determined. Considering an annual discount rate I, the present values of the investment costs, for the reference year t0, with an initial year t1, with a horizon of T years and with T stages, are the following [8, 18, 19].

\[
c(x) = (1 - I)^{t - t_0}c_1(x) + (1 - I)^{t_2 - t_0}c_2(x) + \ldots + (1 - I)^{T - t_0}c_T(x)
\]

\[
c(x) = \delta^{i}_{\text{inv}}c_1(x) + \delta^{i}_{\text{inv}}c_2(x) + \ldots + \delta^{i}_{\text{inv}}c_T(x)
\]

\[
\delta_{\text{inv}}^{i} = (1 - I)^{t - t_0}, \quad t = 1, \ldots, T.
\]

Where x represents the investment variables (lines to be constructed) and ct(x) represents the investment in the t stage. The DC model for the multistage planning problem assumes the following form [8, 22, 23]:

\[
\min v = \sum_{t=1}^{T} \left[ \delta_{\text{inv}}^{t} \sum_{i,j} c_{ij} n_{ij} \right]
\]

s. t. c.

\[
S^i f^i + g^i = d^i
\]

\[
f_{ij}^t - \gamma_{ij} \left( n_{ij}^0 + \sum_{m=1}^{t} n_{ij}^m \right) \left( \theta_{ij}^t - \theta_{ij}^1 \right) = 0
\]

\[
| f_{ij}^t | \leq \left( n_{ij}^0 + \sum_{m=1}^{t} n_{ij}^m \right) \bar{f}_{ij}
\]

\[
g_{ij}^t \leq g_{ij}^t \leq \tilde{g}_{ij}
\]

\[
n_{ij}^t \leq n_{ij}^t \leq \bar{n}_{ij}
\]

\[
\sum_{i=1}^{T} n_{ij}^t \leq n_{ij}
\]

n_{ij}^t integer

\(\theta_{ij}^1\) unbounded

t = 1, 2, ..., T.

The variables are the same from the static planning except t that represents the stages & represents variables of upper limit and represent the lower limits.

III. GENETIC ALGORITHM IN EXPANSION PLANNING

In this section the basic concepts of the GA as well as the structure of a specialized GA algorithm for dynamic transmission systems planning problem are presented [8, 20].

A. Basic Foundations of Genetic Algorithms:

Genetic algorithms are the most popular form of Evolutionary Algorithms and belong to the class of population-based search strategies. They work in a particular way on a population of strings (chromosomes), in which each string represents a possible candidate solution to the problem being optimized and each bit (or group of bits) represents a value for a decision variable of the problem. The fitness value of each individual determines its probability of appearing or surviving in future generations. Codification is an essential process of GA and binary encoding of the parameters is traditionally employed. Simple GA involves the following steps [8]:

\[0 \leq n_{ij} \leq \bar{n}_{ij}\]

\[f_{ij}^t \text{ and } \theta_{ij} \text{ unbounded}\]

\[n_{ij} \text{ integer}\]
Dynamic Transmission Network Expansion Planning with Security using Performance Index Method

I) **Encoding:**
Code parameters of the problem as binary strings of fixed length.

II) **Initialization:**
Randomly generate initial population strings which evolve to the next generation by genetic optimization operators.

III) **Fitness Evaluation:**
Compute and evaluate each string’s fitness which measures the quality of solutions coded by strings.

IV) **Selection:**
Permit highly-fit strings as parents and produce offspring according to their fitness in the next generation.

V) **Crossover:**
Crossover is the main genetic operator and combines two selected parents by swapping chromosome parts between their strings, starting from a randomly selected crossover point. This leads to new strings inheriting desirable qualities from both chosen parents.

VI) **Mutation:**
Mutation works as a kind of ‘life insurance’ and flips single bits in a string, which prevents GA from premature convergence by exploiting new regions in the search space.

VII) **Termination:**
The new strings replace the existing ones and optimization process continues until the predetermined termination criterion is satisfied.

IV. SECURITY ASSESSMENT

The expansion plan obtained from the GA based optimization may contain insecure configurations. To ensure the system reliability and contingency the expansion plan is assessed by a list of credible single line outages, i.e. the “N-1” criteria, using a base case power flow. If the overload happens in any transmission line after removal of any line, best individuals from the rest of the candidate pool are selected to reinforce the network. The security assessment is repeated until no overloading happens in the system and the optimal expansion plan is finalized [20].

The first stage of the procedure for without security analysis attempts to find out the best line to be added, one at a time, until all overloads are removed in the base case and Contemplated single line outage cases. The second stage is used for further refinement of the solution obtained with the first stage. A normalized performance index (16), defined as a ratio of decrease in overloads in all topological cases, after a line addition to the cost of the line, is used to select the best line among the list of candidate lines.

\[ N_{I_{sc}} = \frac{OLI_{sc}^{0} - OLI_{sc}^{l}}{Cost_{l}} \]  \( (16) \)

Where,
- \( N_{I_{sc}} \): Normalized security constrained performance index for the addition of \( l \)th line,
- \( OLI_{sc}^{0} \): Security constrained overload index before the \( l \)th line addition (base case or current topology),
- \( OLI_{sc}^{l} \): Security constrained overload index after the \( l \)th line addition.
- \( Cost_{l} \): Cost of \( l \)th candidate line.

V. RESULTS

The results for DTNEP are obtained with Genetic algorithm for standard test systems i.e. IEEE 24 bus system. The implementation of genetic algorithm is done with the use of MATLAB software. The power flow and security analysis is studied by Power World Simulator (14). The comparison of results is carried out with simple static incremental planning for each year.

A. IEEE 24-Bus System:
The data for IEEE 24-bus system is taken from [9]. The maximum number of lines in a corridor is 7. The load increase scenarios for the two years are also given as below.

1st year: base case load/gen (load given in the actual data for STNEP).
2nd year: 1.5*base case load/gen.

A discount rate of 10% is assumed for taking results. The results for DTNEP without security constraints are presented.
1) TNEP with security constraints:
In this case TNEPs for two years are obtained as a series of static TNEP for every year. In other words the optimum plan for every year is obtained independently at the beginning of the relevant year.

Table 1:

<table>
<thead>
<tr>
<th>Sr. No.</th>
<th>Stages</th>
<th>IEEE 24- bus system after application of PI</th>
<th>IEEE 24- bus system with security analysis after checking redundancy</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1st stage</td>
<td>Total lines</td>
<td>13</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Lines</td>
<td>n₁₂=1, n₂₃=1, n₂₅=1, n₆₂=5, n₃₅=2, n₄₆=3.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Cost</td>
<td>US$ 371 X 10³</td>
</tr>
<tr>
<td>2</td>
<td>2nd stage</td>
<td>Total lines</td>
<td>6</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Lines</td>
<td>n₁₅=1, n₃₅=2, n₆₃=2, n₄₆=1.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Cost</td>
<td>US$ 206 X 10³</td>
</tr>
</tbody>
</table>

The static TNEP is obtained for last year loading. The optimal expansion plan for this case results in a total investment of US$ 790X10⁶, with the addition of following twenty-two lines, n₁₂=2, n₁₅=1, n₂₅=1, n₆₂=5, n₃₅=4, n₆₃=2, n₄₆=5, n₅₆=3.

The expansion planning in a dynamic fashion results in a saving of US$ 48.29X10⁶ when compared to single stage STNEP. Obviously, these differences will be much higher in more complex and larger systems.

Figure 1 shows the base case of IEEE 24-bus system, Figure 2 and Figure 3 shows the IEEE 24-bus system after 2nd stage of dynamic planning and static planning respectively in which pink dotted lines shows the added lines for the planning.
VI. CONCLUSION

The importance of DTNEP over simple static TNEP is demonstrated. The dynamic planning of expansion transmission systems has as its main characteristic that of adapting to the continuous growth of the demand and generation, in contrast with static planning, that considers only the initial and final year’s demand and generation. Dynamic planning invests in the proper time and quantity. Besides, dynamic planning takes advantage of economies of scale, because it favors the addition of large-capacity
expensive elements necessary in the long term, which are ruled out by static planning, which favors the immediate reinforcements in the transmission system.

VII. FUTURE SCOPE

Transmission network expansion planning without security is the further work of the paper.

REFERENCES