Complex Renewable Energy Networks Summer Semester 2017, Lecture 2

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- 1. Single location versus country versus continent
- 2. Networks
- 3. Graph Theory
- 4. Computing the Linear Power Flow

Single location versus country versus continent

Looking at the wind output of a single wind plant over two weeks, it is highly variable, frequently dropping close to zero and fluctuating strongly.



Variability: Single country: Germany

For a whole country like Germany this results in valleys and peaks that are somewhat smoother, but the profile still frequently drops close to zero.



Variability: A continent: Europe

If we can integrate the feed-in of wind turbines across the European continent, the feed-in is considerably smoother: we've eliminated most valleys and peaks.



Duration curve: Berlin

A duration curve shows the feed-in for the whole year, re-ordered by from highest to lowest value. For a single location there are many hours with no feed-in.



For a whole country there are fewer peaks and fewer hours with no feed-in.



For the whole of Europe there are no times with zero feed-in.



| Area | Mean | Standard deviation | |
|-----------------------------|------|--------------------|--|
| Berlin | 0.21 | 0.26 | |
| Germany | 0.26 | 0.24 | |
| Europe (including offshore) | 0.36 | 0.19 | |

Mismatch between load and renewables

How does the mismatch change as we integrate over larger areas?

If we have for each time t a demand of ℓ_t and a 'per unit' availability w_t for wind and s_t for solar, then if we have W MW of wind and S MW of solar, the effective residual load or mismatch is

$$m_t = \ell_t - Ww_t - Ss_t$$

We choose W and S such that on average we cover all the load

$$\langle m_t \rangle = 0$$

and so that the 70% of the energy comes from wind and 30% from solar (W = 147 GW and S = 135 GW for Germany).

This means

$$W\langle w_t \rangle = 0.7 \langle \ell_t \rangle$$
 $S\langle s_t \rangle = 0.3 \langle \ell_t \rangle$

Mismatch between load and renewables

Let p_t be the balance of power at each time. Because we cannot create or destroy energy, we need $p_t = 0$ at all times.

If the mismatch is positive $m_t > 0$, then we need backup power $b_t = m_t$ to cover the load in the absence of renewables, so that

$$p_t = m_t - b_t = \ell_t - Ww_t - Ss_t - b_t = 0$$

If the mismatch is negative $m_t < 0$ then we need curtailment $c_t = -m_t$ to reduce the excess feed-in from renewables, so that

$$p_t = m_t + c_t = \ell_t - Ww_t - Ss_t + c_t = 0$$

At any one time we have either backup or curtailment

$$p_t = m_t - b_t + c_t = \ell_t - Ww_t - Ss_t - b_t + c_t = 0$$

Backup generation needed for 31% of the total load.

Peak mismatch is 91% of peak load (around 80 GW).



Mismatch for Europe

Requires 750 GW each of onshore wind and solar.

Backup generation needed for only 24% of the total load.

Peak mismatch is 79% of peak load (around 500 GW).



- Integration over a larger area smooths out the fluctuations of renewables, particularly wind
- Wind backs up wind
- This means we need less backup energy.
- and less backup capacity.

Greiner papers

Cost-optimal design of a simplified, highly renewable pan-European electricity system by Rolando A. Rodriguez, Sarah Becker, Martin Greiner, Energy 83 (2015) 658-668



Flexibility Requirements

Integration of wind and solar power in Europe: Assessment of flexibility requirements by Huber, Dimkova, Hamacher, Energy 69 (2014) 236e246

1-hour net load ramp duration curves at the regional, country and European spatial scales at 50% share of renewables and 20% PV in the wind/PV mix for the meteorological year 2009.



There is a big caveat to this analysis.

We've assumed that we can move power around Europe without penalty.

However, in reality, we can only transport within restrictions of the power network.

In general we will have different power imbalances $p_{i,t}$ at each location/node *i* and instead of $p_t = 0$ we will have

$$\sum_i p_{i,t} = 0$$

(neglecting power losses in the network).

Moving excess power to locations of consumption is the role of the network.

Networks

Electricity is also easy to transport over long distances using the high voltage transmission grid:



Usually in houses the voltage is 230 V, but in the transmission grid it is hundreds of thousands of Volts.

Source: Wikipedia

European transmission network

Flows in the European transmission network must respect both Kirchoff's laws for physical flow and the thermal limits of the power lines.

Taking account of network flows and constraints in the electricity market is a major and exciting topic at the moment.



Source: ENTSO-E

Network Bottlenecks and Loop Flows

Electricity is traded in large market zones. Power trades between zones ("scheduled flows") do not always correspond to what flows according to the network physics ("physical flows"). This leads to political tension as wind from Northern Germany flows to Southern Germany via Poland and the Czech Republic.



Beyond two nodes: radial networks

In a radial network there is only one path between any two nodes on the network.

The power flow is a simple function of the nodal power imbalances.



In a meshed network there are at least two nodes with multiple paths between them.

The power flow is now a function of the impedances in the network.



Graph Theory

Our definition (Newman): A network (graph) is a collection of vertices (nodes) joined by edges (links).

More precise definition (Bollobàs): A graph G is an ordered pair of disjoint sets (V, E) such that E (the edges) is a subset of the set $V^{(2)}$ of unordered pairs of V (the vertices).

Edge list representation

- Vertices: 1,2,3,4,5,6
- Edges: (1,2), (1,3), (1,6), (2,3), (3,4), (4,5), (4,6)

Definition from graph theory:

- *n* = 6 vertices: *order* of the graph
- *m* = 7 edges: *size* of the graph



Adjacency matrix A

 $A_{ij} = \begin{cases} 1 & \text{if there is an edge between vertices i and j} \\ 0 & \text{otherwise.} \end{cases}$

$$\mathbf{A} = \begin{pmatrix} 0 & 1 & 1 & 0 & 0 & 1 \\ 1 & 0 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 & 0 \end{pmatrix}$$

- Diagonal elements are zero.
- Symmetric matrix.
- If there are N vertices, it's an $N \times N$ matrix.



Multigraph

There can be more than one edge between a pair of vertices.

$$\mathbf{A} = \begin{pmatrix} 0 & 1 & 1 & 0 & 0 & 3 \\ 1 & 0 & 2 & 0 & 0 & 0 \\ 1 & 2 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 3 & 0 & 0 & 1 & 0 & 0 \end{pmatrix}$$



Self-edges

There can be self-edges (also called self-loops).





 Diagonal elements can be non-zero: Definition: A_{ii} = 2 for one self-edge.

Weighted networks

Weight or strength assigned to each edge.

$$\mathbf{A} = \begin{pmatrix} 0 & 1.4 & 0.4 & 0 & 0 & 0.8 \\ 1.4 & 0 & 1.2 & 0 & 0 & 0 \\ 0.4 & 1.2 & 0 & 0.2 & 0 & 0 \\ 0 & 0 & 0.2 & 0 & 0.2 & 0 \\ 0 & 0 & 0 & 0.2 & 0 & 0 \\ 0.8 & 0 & 0 & 0.4 & 0 & 0 \end{pmatrix}$$



Weights can be both positive or negative.

Directed Networks (Digraphs)

Edge is pointing from one vertex to another (*directed edge*).

$$A_{ij} = \begin{cases} 1 & \text{if there is an edge from } j \text{ to } i \\ 0 & \text{otherwise.} \end{cases}$$



In general the adjacency matrix of a directed network is asymetric.

Degree

- Degree k_i of vertex *i*: Number of edges connected to *i*.
- Average degree of the network: $\langle k \rangle$.

In terms of the adjacency matrix A:

$$k_i = \sum_{j=1}^n A_{ij}$$
 , $\langle k \rangle = rac{1}{n} \sum_i k_i = rac{1}{n} \sum_{i=1}^n \sum_{j=1}^n A_{ij}$.

$$k_5 = 1$$

 $k_2 = k_6 = 2$
 $k_1 = k_3 = k_4 = 3$
 $\langle k \rangle = 2.33$



| NETWORK | NODES | LINKS | DIRECTED UNDIRECTED | N | L | <k></k> |
|-----------------------|----------------------------|----------------------|------------------------|---------|------------|---------|
| Internet | Routers | Internet connections | Undirected | 192,244 | 609,066 | 6.34 |
| WWW | Webpages | Links | Directed | 325,729 | 1,497,134 | 4.60 |
| Power Grid | Power plants, transformers | Cables | Undirected | 4.941 | 6,594 | 2.67 |
| Mobile Phone Calls | Subscribers | Calls | Directed | 36,595 | 91,826 | 2.51 |
| Email | Email addresses | Emails | Directed | 57,194 | 103,731 | 1.81 |
| Science Collaboration | Scientists | Co-authorship | Undirected | 23,133 | 93.439 | 8.08 |
| Actor Network | Actors | Co-acting | Undirected | 702,388 | 29,397,908 | 83.71 |
| Citation Network | Paper | Citations | Directed | 449,673 | 4,689,479 | 10.43 |
| E. Coli Metabolism | Metabolites | Chemical reactions | Directed | 1,039 | 5,802 | 5.58 |
| Protein Interactions | Proteins | Binding interactions | Undirected | 2,018 | 2,930 | 2.90 |

(from the free textbook "Network Science")

Degree matrix **D**

$$D_{ij} = egin{cases} k_i & ext{if } i=j \ 0 & ext{otherwise.} \end{cases}$$



$$\mathbf{D} = \begin{pmatrix} 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 \end{pmatrix}$$

Laplacian

 $\mathbf{L} = \mathbf{D} - \mathbf{A}$

$$\mathbf{L} = \begin{pmatrix} 3 & -1 & -1 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 & 0 & 0 \\ -1 & -1 & 3 & -1 & 0 & 0 \\ 0 & 0 & -1 & 3 & -1 & -1 \\ 0 & 0 & 0 & -1 & 1 & 0 \\ -1 & 0 & 0 & -1 & 0 & 2 \end{pmatrix}$$

- L inherits symmetry from D and A.
- The number of zero eigenvalues equals the number of connected components.



What does this matrix have to do with the second-order Laplacian Δ we know and love from continuous physics?

Think of 2d lattice theory.

You can see it's a Laplacian for a 2d square lattice because you get a term

$$4u_{i,j} - u_{i+1,j} - u_{i-1,j} - u_{i,j+1} - u_{i,j-1}$$
(1)

which is a second-order difference in both x and y directions.

In fact you can do interesting discrete physics with these matrices (more later...).

The incidence matrix

For a directed graph (every edge has an orientation) G = (V, E) with N nodes and L edges, the node-edge incidence matrix $K \in \mathbb{R}^{N \times L}$ has components

$$K_{i\ell} = \begin{cases} 1 & \text{if edge } \ell \text{ starts at node } i \\ -1 & \text{if edge } \ell \text{ ends at node } i \\ 0 & \text{otherwise} \end{cases}$$

$$\mathbf{K} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & -1 \end{pmatrix}$$



The incidence matrix has several important properties.

First, for a given edge ℓ , $\sum_{i} K_{i\ell} = 0$, i.e. every edge starts at some node (+1) and ends at some node (-1).

It is related to the Laplacian matrix by

 $L = KK^t$

Check the definitions agree:

$$L_{ij} = \sum_{\ell} K_{i\ell} K_{j\ell}$$

for i = j and $i \neq j$.

The kernel of $K_{i\ell}$, i.e. particular combinations of edges which are annihilated by K, has a very special meaning.

Consider the combination of edges $(0, 1, -1, 1)^t$

$$\mathbf{K} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ -1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

This corresponds to a closed cycle in the graph.

The matrix K can be interpreted as a boundary operator. A cycle has no boundary in 0-d. There is a general theory called homology theory, which can compute topological invariants of manifolds called homology groups.

We can organise the cycles in a matrix $\mathcal{C}_{\ell c}$, where c labels each cycle. We have

$$KC = 0$$

by definition of C being in the kernel.

The image of K has dimension N - 1 (i.e. the rank of K), so the number of cycles (i.e. the nullity of K) is L - N + 1.

In our case L = 4, N = 4 so there is only 1 cycle

$$C = (0, 1, -1, 1)^t$$

Trees

- A collection of trees is called a *forest*.
- Trees play an import role for random graph models.
- In a tree, there is exactly one path between any pair of vertices.
- A tree of N vertices always has exactly N 1 edges.
- Any connected network with N vertices and N - 1 edges is a tree.
- Trees have no cycles.



A *planar network* is a network that can be drawn on a plane without having any edges cross.

Examples:

- Trees
- Road networks (approximately)
- Power grids (approximately)
- Shared borders between countries, etc.



Paths

- Route through the network, from vertex to vertex along the edges
- Defined for both directed and undirected networks
- Special case: self-avoiding paths
- Length of a path: number of edges along the path ("hops")
- Number of paths of length r between vertices i and j:

$$N_{ij}^{(r)} = \left[\mathbf{A}^r\right]_{ij}$$

• Total number L_r of loops of length r anywhere in the network:

$$L_r = \sum_{i=1}^n \left[\mathbf{A}^r\right]_{ii} = \mathrm{Tr}\mathbf{A}^r \; .$$

Geodesic / shortest paths

- A path between two vertices such that no shorter path exists
- Geodesic distance between vertices i and j is the smallest value of r such that [A^r]_{ii} > 0.
- Self-avoiding
- In general not unique
- *Diameter* of a network: Length of the longest geodesic path between any pair of vertices



Acyclic directed network

- Directed network without closed loops of edges (DAG)
- Examples: power flow in an electricity grid, citation network of papers
- Topological ordering: For every directed edge i → j, vertex i comes before j in the ordering: (1,2,3,4,6,9,10,11,12,8,7,5,13)
- With a topological ordering, the adjacency matrix of an acyclic directed network is *strictly triangular*



Components of networks

- Subgroups of vertices with no connections between the respective groups
- Disconnected network
- Subgroups: components
- Adjacency matrix: Block-diagonal form



Computing the Linear Power Flow

Suppose we have N nodes labelled by i, and L edges labelled by ℓ forming a directed graph G.

Suppose at each node we have a power imbalance p_i ($p_i > 0$ means its generating more than it consumes and $p_i < 0$ means it is consuming more than it).

Since we cannot create or destroy energy (and we're ignoring losses):

$$\sum_i p_i = 0$$

Question: How do the flows f_{ℓ} in the network relate to the nodal power imbalances?

Answer: According to the impedances (generalisation of resistance for oscillating voltage/current) and the corresponding voltages.

KCL says (in this linear setting) that the nodal power imbalance at node *i* is equal to the sum of direct flows arriving at the node. This can be expressed compactly with the incidence matrix

$$p_i = \sum_{\ell} K_{i\ell} f_{\ell} \qquad \forall i$$

KVL says that the sum of voltage differences across edges for any closed cycle must add up to zero.

If the voltage at any node is given by θ_i (this is infact the voltage angle - more next week) then the voltage difference across edge ℓ is

$$\sum_{i} K_{i\ell} \theta_i$$

And Kirchhoff's law can be expressed using the cycle matrix encoding of independent cycles

$$\sum_{\ell} C_{\ell c} \sum_{i} K_{i\ell} \theta_{i} = 0 \qquad \forall c$$

[Automatic, since we already said KC = 0.]

If we express the flow on each line in terms of the voltage angle (a relative of V = IR) then for a line ℓ with reactance x_{ℓ}

$$f_{\ell} = rac{ heta_i - heta_j}{x_{\ell}} = rac{1}{x_{\ell}} \sum_i K_{i\ell} heta_i$$

KVL now becomes

$$\sum_{\ell} C_{\ell c} x_{\ell} f_{\ell} = 0 \qquad \qquad \forall c$$

Solving the equations

If we combine

$$f_\ell = rac{1}{x_\ell} \sum_i K_{i\ell} heta_i$$

with Kirchhoff's Current Law we get

$$p_i = \sum_\ell extsf{K}_{i\ell} f_\ell = \sum_\ell extsf{K}_{i\ell} rac{1}{ extsf{x}_\ell} \sum_j extsf{K}_{j\ell} heta_j$$

This is a weighted Laplacian. If we write $B_{k\ell}$ for the diagonal matrix with $B_{\ell\ell} = \frac{1}{x_{\ell}}$ then

 $L = KBK^t$

and we get a discrete Poisson equation for the θ_i sourced by the p_i

$$p_i = \sum_j L_{ij} \theta_j$$

We can solve this for the θ_i and thus find the flows.