



22PESGM3013

Data-driven frequency control of stochastic power systems

Dr Yan Xu
Associate Professor | School of EEE
Nanyang Technological University
Singapore

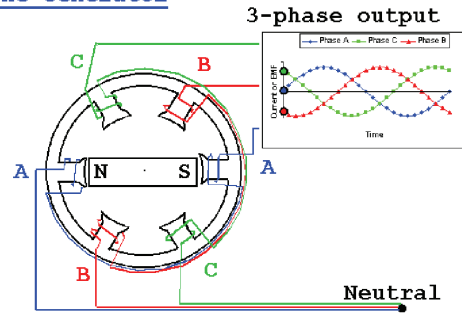
Panel Session Title: Enhancing power system operation through online analytics

- 1. Background**
- 2. Methodology**
- 3. Single-area system control**
- 4. Multi-area system control**

- 5. Optimal BESS control**

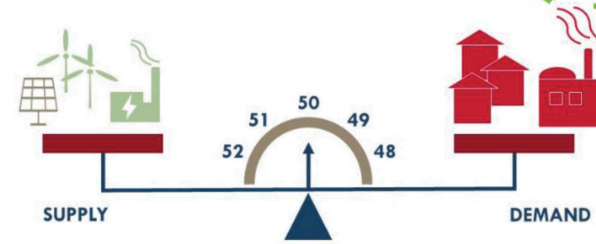
Power System Frequency

The Generator

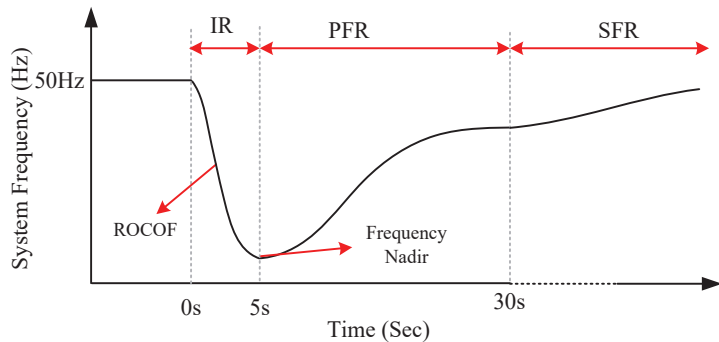


- **Frequency**
 - AC power system
 - Reflection of rotation speed of synchronous generators
- **Importance**
 - Grid: system stability
 - Consumers: power quality

T. Davies 2002



Source of pictures: website (searched in Google)

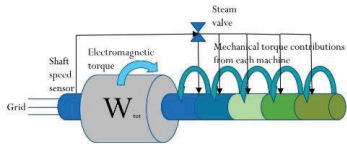


- **Inertia Response (IR):** the inherent releasing of energy at the rotor of synchronous machines.
- **Primary control:** mitigate frequency variation (seconds)
- **Secondary control:** eliminate frequency deviation (seconds to minutes)

Country/Region	Australia	Europe	North America	Singapore
Nominal frequencies (Hz)	50	50	60	50
Normal operating frequency bands (Hz)	Interconnected system: ± 0.15 Islanded system: ± 0.5	± 0.2	Targeted frequency band: Eastern Interconnection: ± 0.018 Western Interconnection: ± 0.0228 Texas Interconnection: ± 0.030 Quebec Interconnection: ± 0.021	± 0.2
Emergency frequency tolerance bands (Hz)	± 1 Extreme frequency tolerance band: 47-52	± 0.8	Under-frequency load shedding: Eastern Interconnection: 59.5 Western Interconnection: 59.5 Texas Interconnection: 59.3 Quebec Interconnection: 58.5	Under-frequency load shedding: 49.7

Load frequency control (LFC)

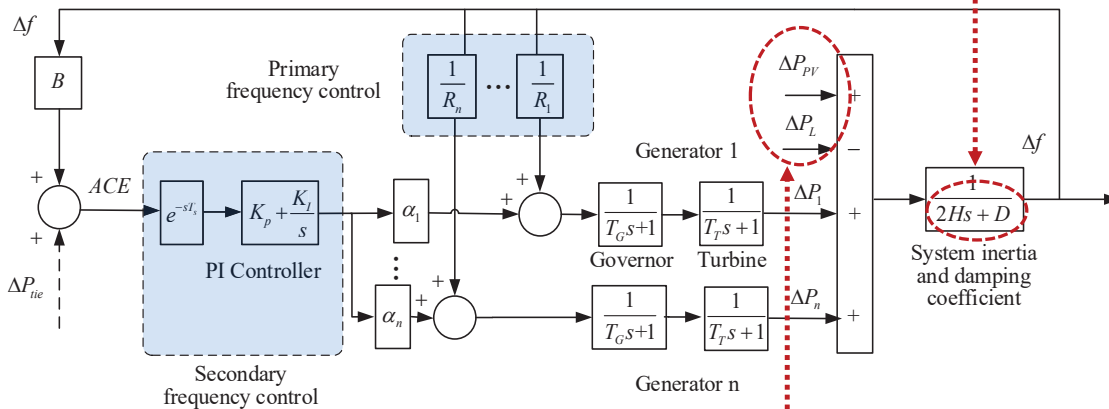
Lower inertia and load damping:



Generation side: power-converter interfaced generators (wind, solar).

Transmission side: asynchronous interconnection through HVDC links.

Load side: inverter-based loads.

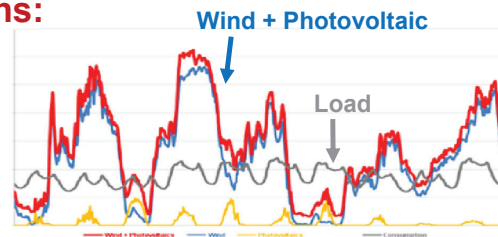


Larger and faster power fluctuations:



Generation side: intermittent renewable power generation

Load side: demand response program, EV charging load, etc.



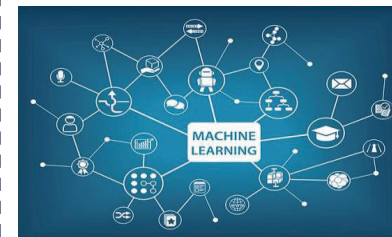
Conventional methods

Model-based:

1. Robust control
Parametric uncertainties.
2. Fuzzy control
Adaptive for unknown system.
3. Variable structure control
Robustness and response speed.
4. Disturbance rejection control
Augmented model to reject effects.
5. Model-predictive control
Predict system's behavior and control.
6. etc.



Data-driven methods

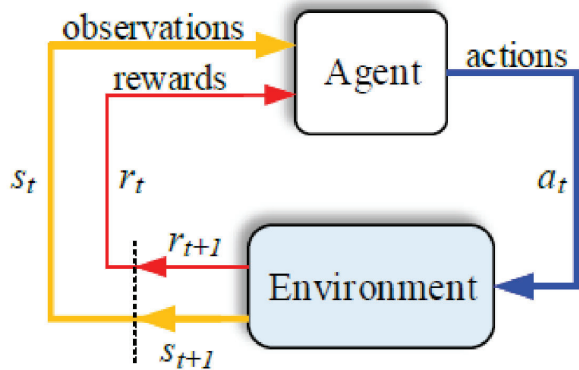


- Stronger modelling capability
- Better control performance
- Higher flexibility and scalability
- etc.

Reinforcement Learning (RL)

Principle & Framework

- Principle:** training an **agent** via iterative interactions with the **environment**.



- Agent:** decision-maker → frequency controller
- Environment:** physical world → power system
- State (s):** current situation of the agent → f, ACE, P
- Action (a):** agent's decision → generation control signal
- Reward (r):** feedback from the environment → power system's frequency performance (at time t)
- Action value (Q-value):** total expected reward over a certain time period T

➤ How to **model** the frequency control problem into a RL process?

➤ How to **solve** the RL training process considering power system's own characteristics/model?

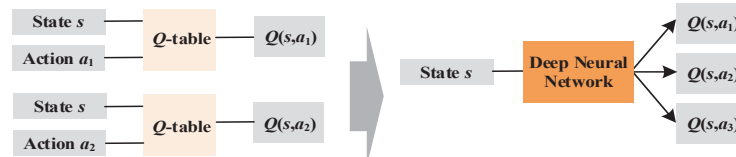


RL methods

1. Value-based methods – train a Q-value predictor (Q-table)

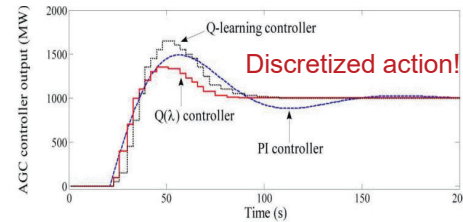
Given an action, it evaluates the how good the action is.

$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha (R_{t+1} + \gamma \max_{a'} Q(s_{t+1}, a') - Q(s_t, a_t))$$



Disadvantages:

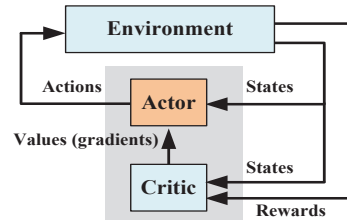
- Discretized action.
- Non-satisfactory performance due to discretized action space.



2. Policy-based methods – train an action predictor (actor)

Explicitly learn a mapping policy $\pi: s \rightarrow a$

$$\nabla_{\theta^\mu} J \approx \frac{1}{N} \sum_i \nabla_a Q(s, a) |_{s=s_i, a=\mu(s_i)} \nabla_{\theta^\mu} \mu(s | \theta^\mu) |_{s=s_i}$$

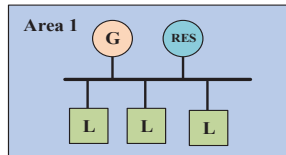


Advantages:

- Continuous action space.
- Better performance in convergence and stability.

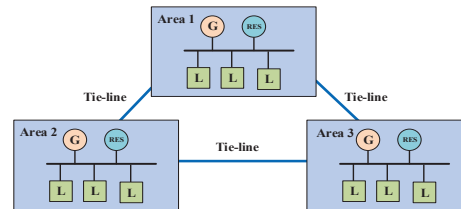
Our research works

Single-area controller [1]

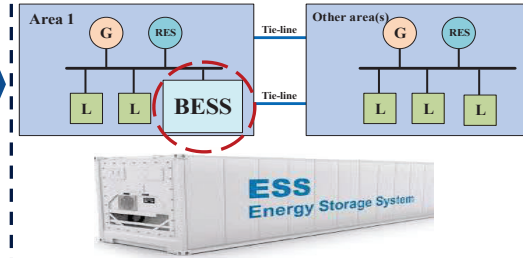


G: generation; L: load;
RES: renewable energy resources;
BESS: battery energy storage system

Multi-area controllers [2]



BESS controller for frequency support [3]



- Developed a **policy-based DRL model** for single-area power system frequency control
- Minimize **expected frequency deviations**
- **Model-assisted gradients** derivation
- **Stacked denoising auto-encoder (SDAE)** for feature learning

[1] Z. Yan, Y. Xu, "Data-Driven Load Frequency Control for Stochastic Power Systems: A Deep Reinforcement Learning Method With Continuous Action Search," *IEEE Trans. Power Systems*, 2019.

- Developed a **set of cooperative DRL models** for multi-area power system
- **Centralized learning, decentralized implementation**
- Optimize **global action-value function**
- **Constraints-aware gradients** derivation
- **Network initialization** to quick start

[2] Z. Yan, Y. Xu, "A Multi-Agent Deep Reinforcement Learning Method for Cooperative Load Frequency Control of Multi-Area Power Systems," *IEEE Trans. Power Systems*, 2020.

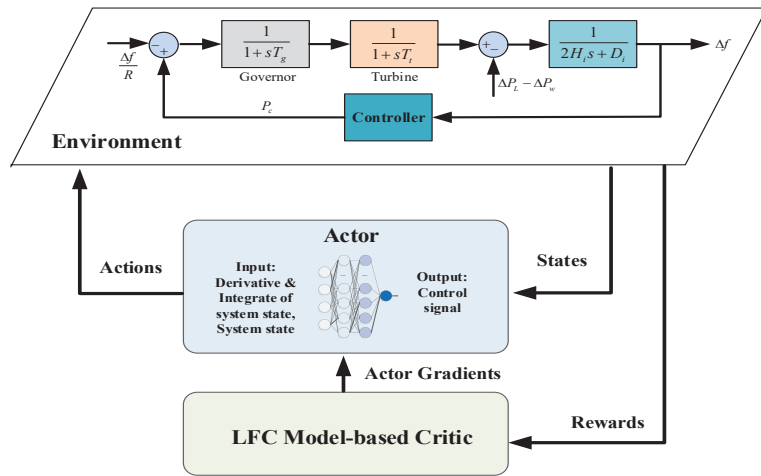
- **Optimal control** of BESS for f support
- Minimize **expected total** control cost considering the degradation of battery
- Modelling of BESS **lifetime degradation**
- **Actor-critic** framework
- Cost **approximation** with critic

[3] Z. Yan, Y. Xu, et al, "Data-driven Economic Control of Battery Energy Storage System Considering Battery Degradation," *IET Generation, Transmission & Distribution*, 2020.

Single-area LFC controller

Principle

Optimize the parameters $\theta = [W^T, b]$ of DRL agent based on data, such that the control policy is optimized and expected frequency deviations are minimized.



Deep reinforcement learning process

Agents-Environment Interaction

Action-value function:

$$\text{Maximize}_{\theta} E_D[Q^{\mu}(s_t, a_t)] = E_D[-(\sum_{i=1}^N \Delta t_i \Delta f_i^2)]$$

Training process

DNN's parameters $\rightarrow \theta^{\mu} \leftarrow \theta^{\mu} + \eta \cdot \nabla_{\theta^{\mu}} J$

$$\nabla_{\theta_i^{(k)}} J \approx E_D[\nabla_{\theta^{\mu}} \mu(s | \theta^{\mu}) \nabla_a Q(s, a)]$$

$$\nabla_{\theta^{\mu}} J \approx \frac{1}{N} \sum_i \nabla_a Q(s, a) \Big|_{s=s_i, a=\mu(s_i)} \nabla_{\theta^{\mu}} \mu(s | \theta^{\mu}) \Big|_{s=s_i}$$

Model-assisted gradient derivation

$$\nabla_a Q^{\mu}(s_t, a_t) \approx -2\Delta t \Delta f(s_t, a_t) (R - k(\frac{\Delta f(s_{t+\Delta t}, a_{t+\Delta t}) - \Delta f(s_t, a_t)}{\Delta t}))$$

DNN Updating rule

The gradient of action with respect to agent' parameters

$$\nabla_{\theta^{\mu}} \mu(s | \theta^{\mu}) = \nabla_{\theta^{\mu}} (f_{\theta}^{(n)}[\dots f_{\theta}^{(1)}(X)]) \Big|_{X \text{ is input vector with } s=s_t}$$

[1] Z. Yan, Y. Xu, "Data-Driven Load Frequency Control for Stochastic Power Systems: A Deep Reinforcement Learning Method With Continuous Action Search," *IEEE Trans. Power Systems*, 2019.

Single-area LFC controller

- Model-based gradient derivation process

Model-assisted gradient derivation

- $$\nabla_a Q^\mu(s_t, a_t) = -2\Delta t \Delta f(s_t, a_t) \frac{\partial \Delta f(s_t, a_t)}{\partial a}$$

$$a(t) = b_3 \frac{d^3 f(t)}{dt^3} + b_2 \frac{d^2 f(t)}{dt^2} + b_1 \frac{df(t)}{dt} + b_0 \Delta f(t)$$
- $$b_0 = 1/R, b_1 = 2HT_g T_i [2H + (T_g + T_i)D] / D,$$

$$b_2 = 2HT_g T_i [T_g T_i D + 2HT_g + 2HT_i] / D, b_3 = 2HT_g T_i$$

$$\nabla_a f(t) = \frac{1}{b_0} (-b_3 \nabla_a \frac{d^3 f(t)}{dt^3} - b_2 \nabla_a \frac{d^2 f(t)}{dt^2} - b_1 \nabla_a \frac{df(t)}{dt} + 1)$$

$$\nabla_a f(t) \approx R - k \frac{df(t)}{dt}$$

Modifying DDPG

- $$\nabla_a Q^\mu(s_t, a_t) \approx -2\Delta t \Delta f(s_t, a_t) (R - k(\frac{\Delta f(s_{t+\Delta t}, a_{t+\Delta t}) - \Delta f(s_t, a_t)}{\Delta t}))$$
- $$\nabla_{\theta^\mu} \mu(s | \theta^\mu) = \nabla_{\theta^\mu} (f_\theta^{(n)} [\dots f_\theta^{(1)}(\mathbf{X})]) |_{\mathbf{X} \text{ is input vector with } s=s_t}$$

Improved agent updating rule

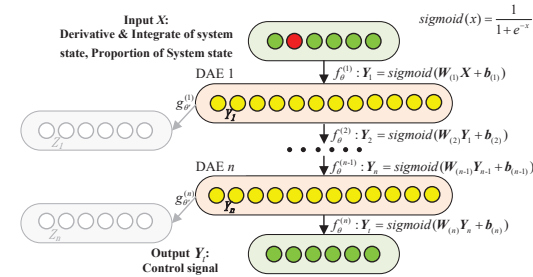
- $$W_{ij}^{(l,T+1)} = W_{ij}^{(l,T)} - \eta \frac{1}{m} \sum_{k=r}^{r+m} \nabla_a Q^\mu(s_t, a_t) \frac{\partial}{\partial W_{ij}^{(l,T)}} a(\mathbf{W}, \mathbf{b})$$

$$b_i^{(l,T)} = b_i^{(l,T)} - \eta \frac{1}{m} \sum_{k=r}^{r+m} \nabla_a Q^\mu(s_t, a_t) \frac{\partial}{\partial b_i^{(l,T)}} a(\mathbf{W}, \mathbf{b})$$

Tricks to improve performance

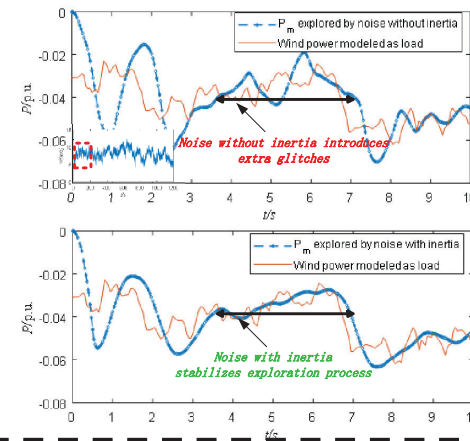
Stacked denoising auto-encoders:

Initialize the DRL agent by SDAE (supervised learning with data generated by PID controller), a deep learning tool widely used for feature extraction.



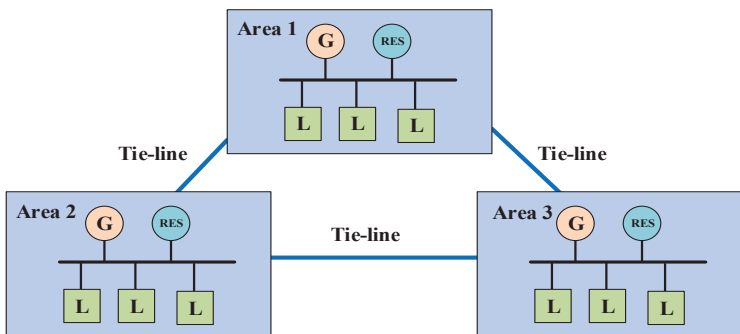
Auto-correlated exploration noise:

Stabilize the exploration process with moving average.



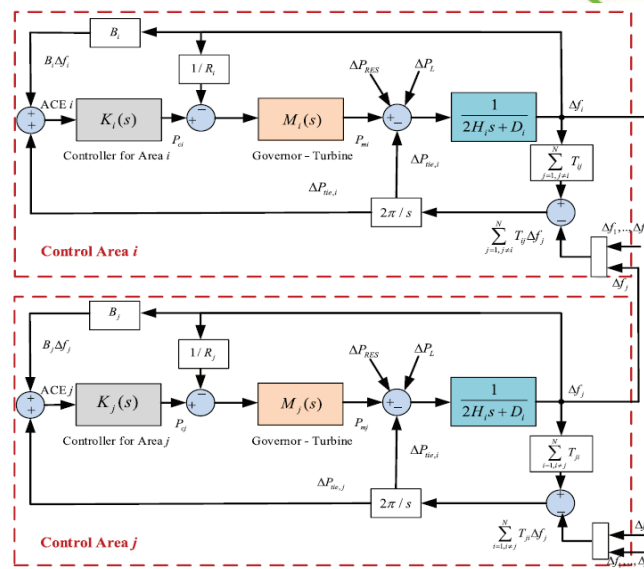
Multi-area LFC controller

Multi-area power system



G: generation L: load
 RES: renewable energy sources
 Each area has its own control agent.

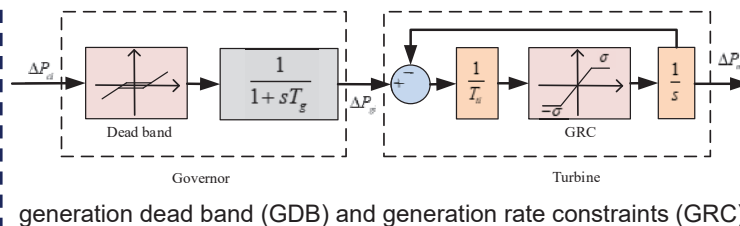
Multi-area LFC block diagram



Problem descriptions

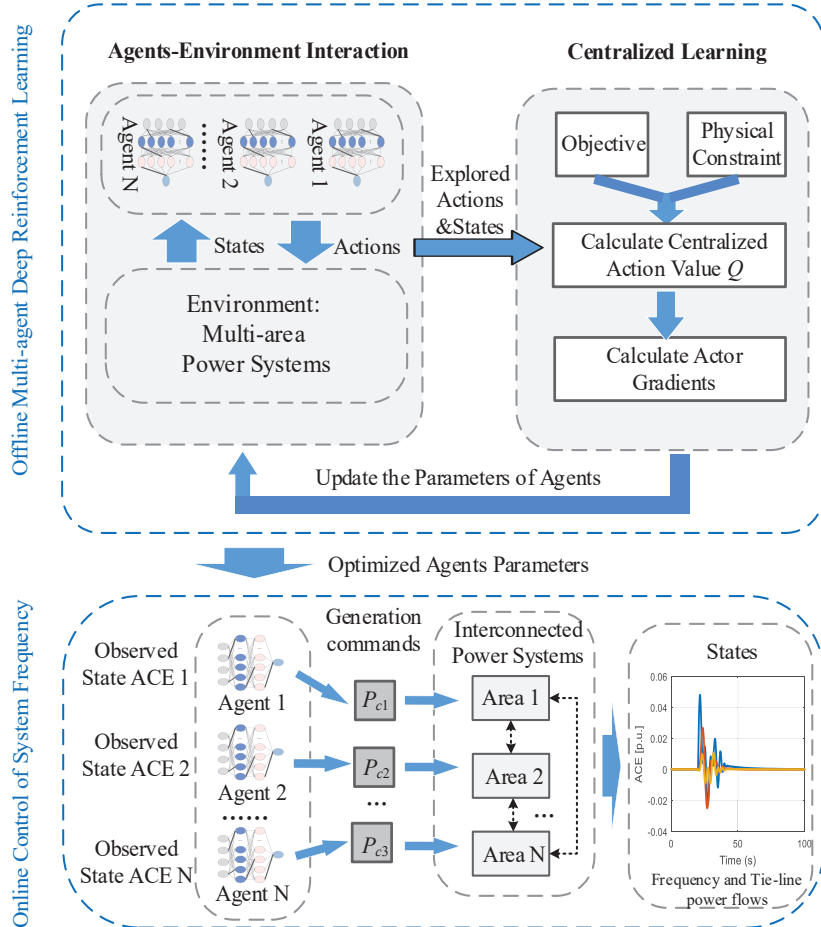
- Intermittent RES: complex **cross-area power balancing** between generation and demand.
- Cooperative control: how to **coordinate** the multiple controllers in all areas.
- Constraints: how to consider nonlinear **physical limits** while optimizing the controllers.

Nonlinear parts



Multi-area LFC controller

Centralized training and decentralized implementation



Agents-Environment Interaction

- Global expected action-value:

$$Q^\mu(s, a_1, a_2, \dots, a_n) = -\sum_{t=1}^T [\Delta t \sum_{i=1}^n [(B_i \Delta f_i)^2 + (\Delta P_{tie,i})^2]]$$

$$\text{Maximize } E_D[Q^\mu(s, a_1, a_2, \dots, a_n)]_{\theta_1, \theta_2, \dots, \theta_N}$$

- Training process for **each agent**:

$$\theta_i^{(k+1)} = \theta_i^{(k)} + \eta \nabla_{\theta_i^{(k)}} J$$

$$\nabla_{\theta_i^{(k)}} J \approx E_D[\nabla_{\theta_i^{(k)}} \mu_i^{(k)}(o_i) \nabla_{a_i} Q^{\mu_i}(s, a_1, a_2, \dots, a_n)]$$

$$\nabla_{\theta_i^{(k)}} J \approx \frac{1}{m} \sum_i \nabla_{a_i} Q^{\mu_i}(s, a_1, a_2, \dots, a_n) \nabla_{\theta_i^{(k)}} \mu_i^{(k)}(o_i)$$

Model-assisted gradient derivation

Gradient of global objective to each action

$$\begin{aligned} \nabla_{a_i} Q^{\mu_i}(s, a_1, a_2, \dots, a_n) \approx \\ -2B_i \Delta f_i (R_i - \kappa \frac{d\Delta f_i}{dt}) \\ -4\pi \Delta P_{tie,i} \sum_{j \neq i} T_{ij} (R_j - \kappa \frac{d\Delta f_j}{dt}) \end{aligned}$$

DNN Updating rule

Gradient of the action to each agent's parameters

$$\begin{aligned} \nabla_{\theta^\mu} \mu(s | \theta^\mu) = \\ \nabla_{\theta^\mu} (f_\theta^{(n)}[\dots f_\theta^{(1)}(X)]) \\ | X \text{ is input vector with } s=s_i \end{aligned}$$

[2] Z. Yan, Y. Xu, "A Multi-Agent Deep Reinforcement Learning Method for Cooperative Load Frequency Control of Multi-Area Power Systems," *IEEE Trans. Power Systems*, 2020.

Multi-area LFC controller

Gradients for all actors (MA-DDPG)

$$1. \quad \begin{cases} Q^\mu(s, a_1, a_2, \dots, a_n) = -\sum_{i=1}^T [\Delta t \sum_{i=1}^n [(B_i \Delta f_i)^2 + (\Delta P_{tie,i})^2]] \\ \theta_i^{(k+1)} = \theta_i^{(k)} + \eta \nabla_{\theta_i^{(k)}} J \\ \nabla_{\theta_i^{(k)}} J \approx \frac{1}{m} \sum_i \nabla_{\theta_i^{(k)}} \mu_i^{(k)}(o_i) \nabla_{a_i} Q^\mu(s, a_1, a_2, \dots, a_n) \end{cases}$$

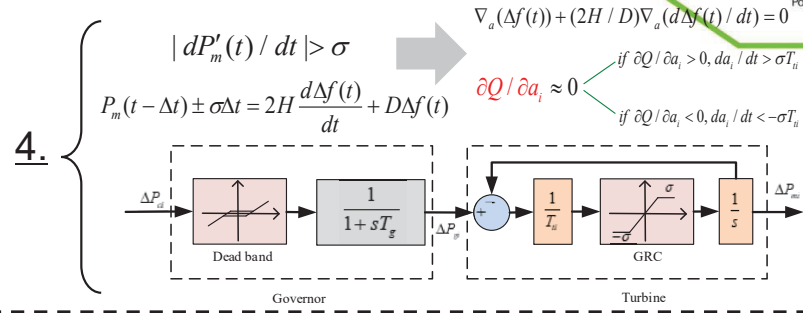
Expand

$$2. \quad \begin{cases} \frac{\partial Q^\mu}{\partial a_i} \approx -2B_i \Delta f_i \frac{\partial \Delta f_i}{\partial a_i} - 2\Delta P_{tie,i} \frac{\partial P_{tie,i}}{\partial a_i} - \sum_{j \neq i} [2\Delta P_{tie,j} \frac{\partial \Delta P_{tie,j}}{\partial a_i}] \\ \frac{\partial \Delta P_{tie,i}}{\partial a_i} \approx 2\pi [\sum_{j \neq i} T_{ij} \frac{\partial \Delta f_j}{\partial a_i} - \sum_{j \neq i} T_{ij} \frac{\partial \Delta f_i}{\partial a_i}] \\ \frac{\partial \Delta P_{tie,j}}{\partial a_i} \approx 2\pi [\sum_{k \neq j} T_{jk} \frac{\partial \Delta f_k}{\partial a_i} - \sum_{k \neq j} T_{jk} \frac{\partial \Delta f_j}{\partial a_i}] \end{cases}$$

Model-assisted gradient approximation

$$3. \quad \begin{cases} \nabla_a \Delta f(t) = \frac{1}{\beta_0} (1 - \beta_1 \frac{d\Delta f(t)}{dt}) - \frac{\beta_2}{\beta_0} \nabla_a \frac{d^2 \Delta f(t)}{dt^2} - \frac{\beta_3}{\beta_0} \nabla_a \frac{d^3 \Delta f(t)}{dt^3} \\ \beta_0 = 1/R, \beta_1 = 2HT_g T_i [2H + (T_g + T_i)D] / D, \\ \beta_2 = 2HT_g T_i [T_g T_i D + 2HT_g + 2HT_i] / D, \beta_3 = 2HT_g T_i \\ \frac{\partial Q^\mu}{\partial a_i} \approx -2B_i \Delta f_i (R_i - \kappa \frac{d\Delta f_i}{dt}) - 4\pi \Delta P_{tie,i} \sum_{j \neq i} T_{ij} (R_i - \kappa \frac{d\Delta f_i}{dt}) \end{cases}$$

Considering generation rate constraints (GRC)



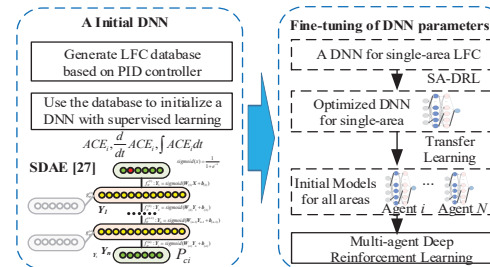
Agent updating rule considering physical limits

$$5. \quad \begin{cases} W_{ij}^{(l,T+1)} = W_{ij}^{(l,T)} - \eta \frac{1}{m} \sum_{k=r}^{r+m} \nabla_a Q^\mu(s, a_i) \frac{\partial}{\partial W_{ij}^{(l,T)}} a(\mathbf{W}, \mathbf{b}) \\ b_i^{(l,T)} = b_i^{(l,T)} - \eta \frac{1}{m} \sum_{k=r}^{r+m} \nabla_a Q^\mu(s, a_i) \frac{\partial}{\partial b_i^{(l,T)}} a(\mathbf{W}, \mathbf{b}) \end{cases}$$

Tricks to improve performance

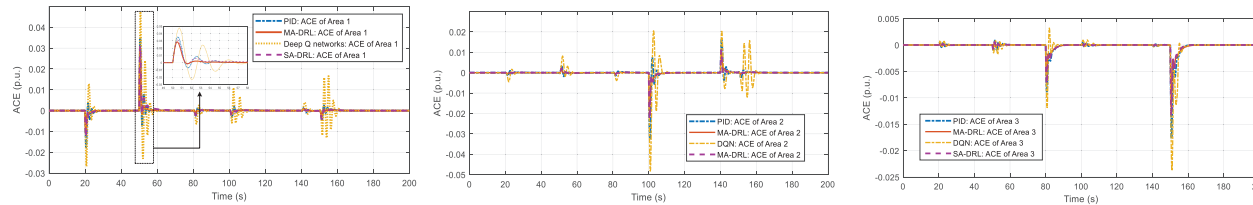
Initialization:

Initialize the DRL agent by supervised learning (data generated by PID controller), then further improved with reinforcement learning.



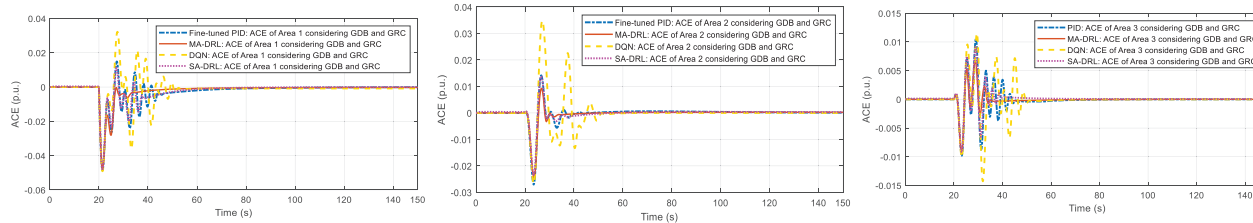
Testing results (LFC model)

Linearized LFC model (no physical limits):



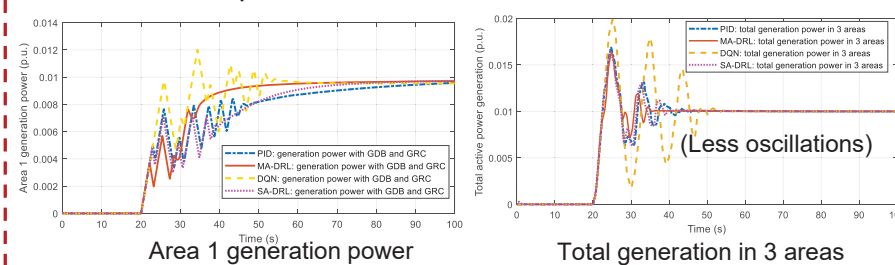
- **Less expected frequency deviations:** 87.7% better than DQN, 57.5% better than PID.
- **Smaller frequency nadir:** 39.6% better than DQN, 17.1% better than PID.

Nonlinearity (GRC&GDB):



- **Less deviations:** 62.5% better than DQN, 22.2% better than PID.
- Improves the LFC performance by better **coordination** among all the areas

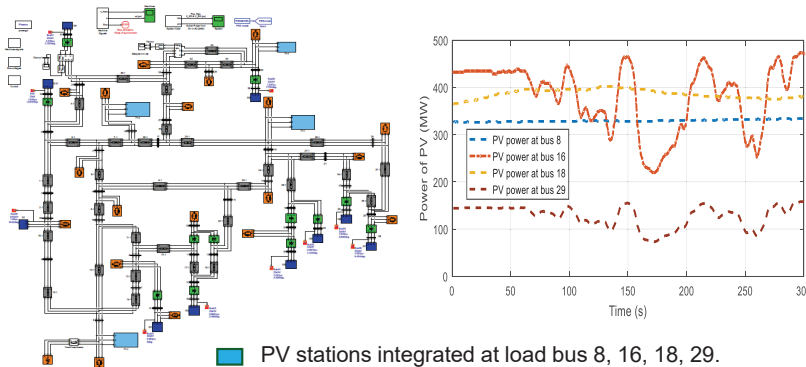
Generation power under GRC&GDB:



Method	Q	Mean [ACE] %	Max [ACE] [p.u.]
Fine-tuned PID	-0.0247	0.037	0.035
(Deep) Q-learning	-0.0851	0.093	0.048
Proposed method	-0.0105	0.023	0.029
Fine-tuned PID (GRC and GDB)	-1.8e-3	0.042	0.049
(Deep) Q-learning (GRC and GDB)	-3.2e-3	0.061	0.049
Proposed method (GRC and GDB)	-1.2e-3	0.029	0.048

Testing results (time-domain model)

- NE 39-bus system with full dynamic model:



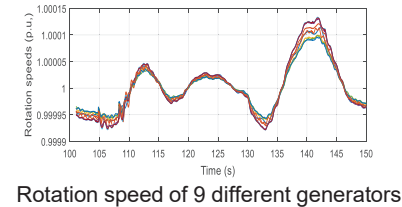
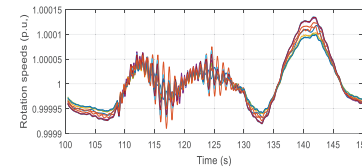
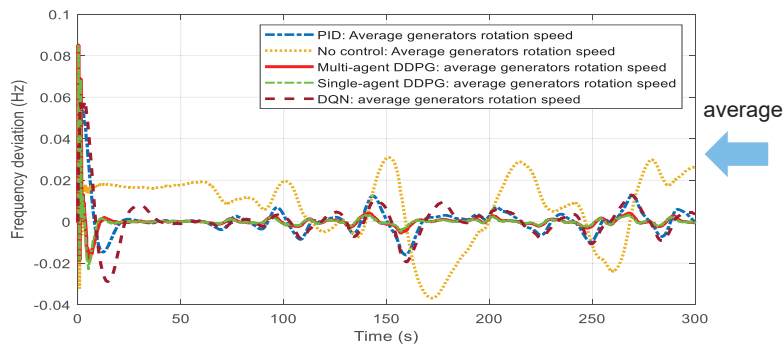
- Numeric comparison

Method	Q	Mean ACE %	Max ACE [p.u.]
Fine-tuned PID	-7.0e-05	0.0095	0.002
(Deep) Q-learning	-1.35e-4	0.0119	0.002
Single-agent DDPG	-3.4e-05	0.0044	0.002
Proposed MA-DRL	-3.2e-05	0.0047	0.002
No control	-0.013	0.21	0.002

Objective function: less frequency deviations in data-driven methods

More related with system's inertia

- System frequency for different methods

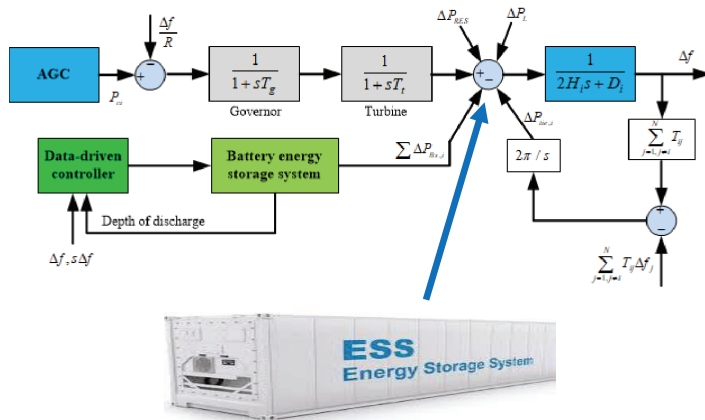


- Less frequency deviations: 76.3% better than DQN, 54.3% better than PID.
- Better coordination among all the agents

Battery energy storage system control for frequency support

Battery Energy Storage System

- High control flexibility and response speed.
- Intensive usage can cause **battery aging**.



System dynamics with BESS

$$\Delta \dot{f}_i = \frac{1}{2H_i} (\Delta P_{mi} + \Delta P_{BESSi} - \Delta P_{Li} - \Delta P_{tie,i}) - \frac{D}{2H_i} \Delta f_i \quad (1)$$

$$\Delta \dot{P}_{mi} = \frac{1}{T_{ti}} \Delta P_{gi} - \frac{1}{T_{ti}} \Delta P_{mi} \quad (2)$$

$$\Delta \dot{P}_{gi} = \frac{1}{T_{gi}} \Delta P_{ci} - \frac{1}{R_i T_{gi}} \Delta f_i - \frac{1}{T_{gi}} \Delta P_{gi} \quad (3)$$

$$\Delta \dot{P}_{tie,i} = 2\pi \sum_{j=1, j \neq i}^N T_{ij} (\Delta f_i - \Delta f_j) \quad (4)$$

$$SoC_i(t) = SoC_i(0) - \int_0^t \frac{\eta_i g_i(t)}{3600 E_{rate,i}} dt \quad (5) \quad \text{BESS SoC}$$

$$\Delta P_{ci}(t) = -K_p ACE_i(t) - K_I \int ACE_i(t) \quad (6) \quad \text{AGC}$$



Problem description

Optimize a DRL agent, such that the **expected total control cost** is minimized

$$\text{Minimize}_{\theta^\mu} E_D \left[\sum_{j=1}^T \sum_{i=1}^J (c_{u,i} + c_{b,i} + c_{g,i}) \Delta t_j \right]$$

- Modelling of **BESS control cost**

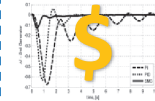
1) Battery Aging Cost



- Cost due to battery marginal degradation.

$$c_b(t) = \text{sgn}[g_t(t)] \frac{g_t(t) R \partial \Phi(\delta)}{\eta EL \partial \delta}$$

2) Unscheduled interchange



- Cost due to frequency deviations and unscheduled power interchanges.

$$p(f) = \begin{cases} 0 & \text{if } f \in [1.006f_0, 1.02f_0] \text{ Hz} \\ a_3 + \beta_3 \Delta f & \text{if } f \in [0.99f_0, 1.006f_0] \text{ Hz} \\ a_2 + \beta_2 \Delta f & \text{if } f \in [0.984f_0, 0.99f_0] \text{ Hz} \\ a_1 & \text{if } f \in [0.98f_0, 0.984f_0] \text{ Hz} \end{cases}$$

4) AGC generation cost

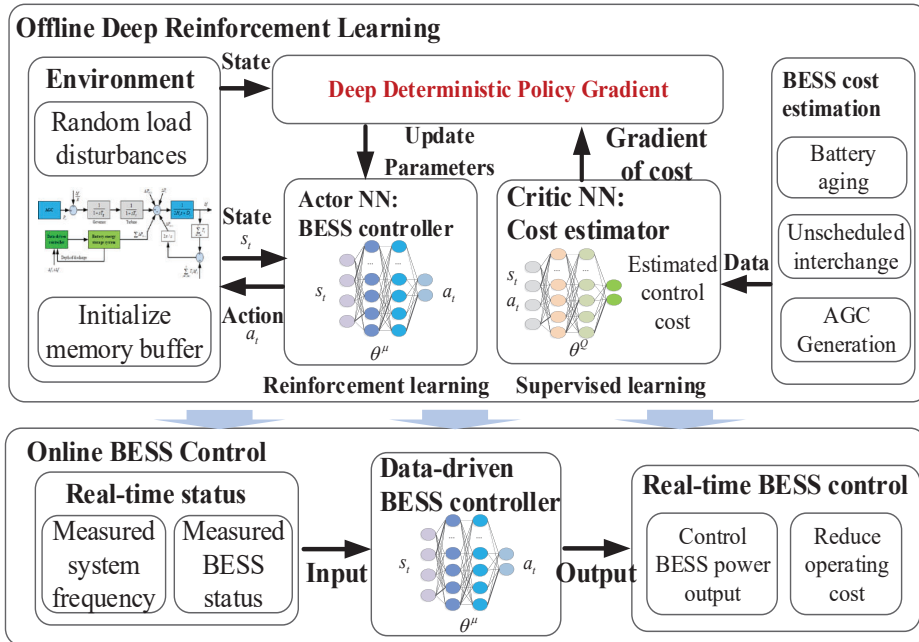


- Additional generations to maintain frequency

$$c_g(t) = \sum_{i=1}^K (b_i p_{g,i} + c_i p_{g,i}^2)$$

- Control cost approximated** by critic network

BESS control for frequency support



Agent-Environment Interaction

- Expected action-values:

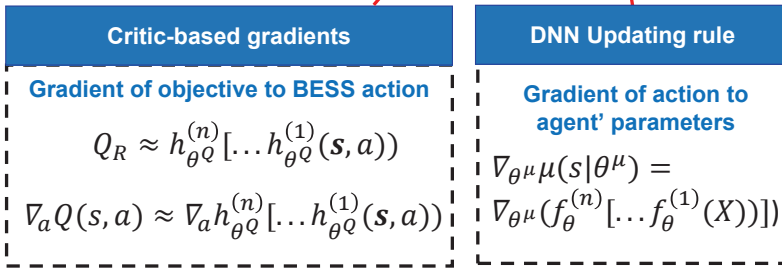
$$\text{Maximize}_{\theta^\mu} E_D [Q^\mu(s_t, a_t)]$$
- Cost: battery marginal aging, unscheduled interchange, AGC generation
- Cost approximation with critic:

$$Q^\mu(s_t, a_t) = - \sum_T [c_b(t) + c_u(t) + c_g(t)] \Delta t$$

$$\min_{\theta^Q} \|Q_R - h_{\theta^Q}^{(n)}[\dots h_{\theta^Q}^{(1)}(s, a)]\|^2$$
- Training process

$$\theta^{\mu'} = \theta^\mu + \eta \cdot \nabla_{\theta^\mu} J$$

$$\nabla_{\theta^\mu} J \approx \frac{1}{N} \sum_i \nabla_a Q(s, a | \theta^Q) \nabla_{\theta^\mu} \mu(s | \theta^\mu)$$

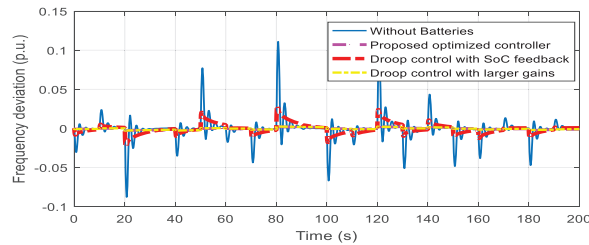


- Offline Deep Reinforcement learning**
The critic NN approximates total control cost and actor gradients. The actor NN (BESS control agent) is optimized with actor gradients.
- Online BESS control**
The real-time control action by the optimized DRL agent already considers the control cost.

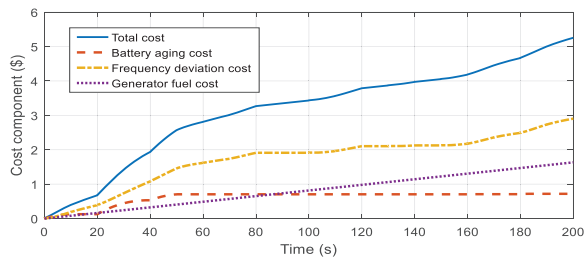
[3] Z. Yan, Y. Xu, et al, "Data-driven Economic Control of Battery Energy Storage System Considering Battery Degradation," *IET Generation, Transmission & Distribution*, 2020.

Battery energy storage system control for frequency support

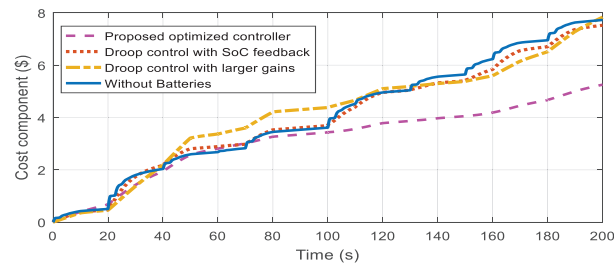
System frequency in 3 areas



Accumulative cost (each component)



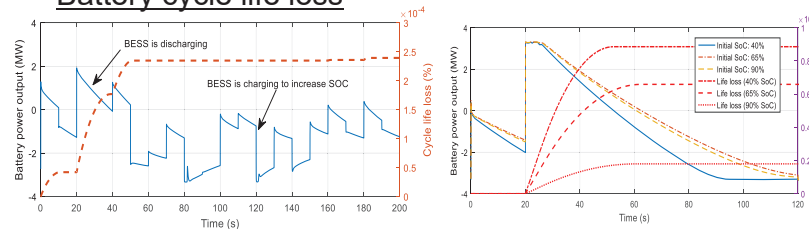
Accumulative cost (total)



Numerical results (random load changes)

Method	C (\$)	C _b (\$)	C _u (\$)	C _g (\$)	Saving (%)
No Batteries	7.73	0.00	6.10	1.63	0.0
Proposed	5.25	0.72	2.90	1.63	32.1
Droop with SoC	7.53	1.43	4.47	1.62	2.6
Droop with larger gains	7.83	4.92	1.29	1.62	-1.3

Battery cycle life loss



- **Reduced 32.1%** total control cost.
- The BESS control is improved by **avoiding discharging** when depth-of-discharge is relatively high



Thank you!

Dr Yan Xu

Associate Professor | School of EEE
Nanyang Technological University

xuyan@ntu.edu.sg



**NANYANG
TECHNOLOGICAL
UNIVERSITY**
SINGAPORE