ISSN: 2502-4752, DOI: 10.11591/ijeecs.v21.i2.pp642-646

Dynamic state estimation of multi-machine power system with UPFC using EKF algorithm

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Article Info

Article history:

Received Jan 14, 2020 Revised Mar 17, 2020 Accepted Apr 13, 2020

Keywords:

Dynamic state estimation Extended kalman filter FACTS State prediction UPFC

ABSTRACT

Estimation of dynamic state variables in a multi-machine power system connected with UPFC is presented in this paper, using extended kalman filter (EKF) algorithm. A two-generator test case is used to estimate the generator rotor angle and rotor speed. The DC link voltage of the UPFC is the additional state variable to be estimated. Dynamic mathematical modeling of the multi-machine system with UPFC is explained in this work. DSE is done under transient condition of three-phase fault.

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1. INTRODUCTION

Power system operators depend on the results of state estimator for real time analysis. State estimation helps operators to take necessary decisions when an emergency occurs. Most power system operations such as load flow, contingency analysis, security assessment use the state estimation results. State estimator is a computer program which processes the available power system measurements to obtain the best values of state variables [1, 2]. Supervisory control and data acquisition (SCADA) collects information such as bus voltages, frequency, real and reactive power flow through line and/or at the buses and breaker status. The state estimator uses these data to compute the best value of the state variables. Well-known algorithms [3-6] such as weighted least squares (WLS), weighted least average value (WLAV) are commonly used in power system state estimation.

The power system is assumed to have no changes while the measurement is available from the field till it is processed by the estimation algorithm. This method of state estimation is thus called Static State estimation (SSE) [7]. Variations in the state variables is possible due to changes in the system like sudden load is connected or removed, or due to transients and faults. The SSE is not able to incorporate the dynamical system variations because of slow data capturing rates of SCADA. Presently, the measurements are also available from phasor measurement units (PMUs), which have much fast data sampling rate [8]. With the advancements in the type and the rate of availability of measurements, upgrading the estimation process is necessary. This is made possible due to new set of algorithms called as dynamic state estimator (DSE).

Journal homepage: http://ijeecs.iaescore.com

DSE considers the state variables of system which show the dynamic behavior of system. Thus generator rotor angle, speed or generator internal voltages are the power system dynamic state variable considered. Classification of DSE techniques is done into Kalman filter-based, robust techniques and artificial intelligence techniques as seen in [9]. Kalman filter techniques are better in mathematical and computer implementation when a white Gaussian noise model is assumed [10, 11]. It is a well-known algorithm having application in state estimation of various processes not only power system. [12] In this paper the non-linear version of kalman filter; extended kalman filter (EKF) is used and is discussed in the next section. flexible ac transmission system (FACTS) devices are a part of modern transmission network. They offer greater controllability and flexibility of operation [13-15]. SSE with UPFC can be seen in literature [16-20]. In this paper the DSE is done for a multi-machine power system connected with unified power flow controller (UPFC). Therefore, state estimation algorithms must also include the dynamics of these devices for a proper corrective action in case of disturbances [21-22]. In this paper dynamic modeling of a two-generator multimachine power system connected with UPFC is presented. EKF is used to estimate the system state variables. Section 2 discusses the system modeling. Section 3 discusses the EKF algorithm for DSE and results are presented in Section 3.

2. ESTIMATION ALGORTIHM: EXTENDED KALMAN FILTER

In the present work, extended kalman filter is used as an estimator. EKF utilizes the non-linear model of the system and process and measurement equations as shown by (1-2) [21].

$$x_k = f(x_{k-1}, u_{k-1}, \omega_{k-1}) \tag{1}$$

$$z_k = h(x_k, \theta_k) \tag{2}$$

f denotes the non-linear relation of the state variables at current time stamp with the previous time instant. The non-linear measurement function, h, relates the measurements with state variables. EKF predicts the state variable and the covariance matrix using information of the previous time instant as shown by (3-4). When the measurement is available, then state variable and covariance matrix are updated using (5-7).

$$\hat{\chi}_{k}^{-} = f(\hat{x}_{k-1}, u_{k-1}) \tag{3}$$

$$P_{k}^{-} = A_{k} P_{k-1} A_{k}^{T} + W_{k} Q_{k-1} W_{k}^{T}$$

$$\tag{4}$$

$$K_{k} = P_{k}^{-} H_{k}^{T} (H_{k} P_{k}^{-} H_{k}^{T} + V_{k} R_{k} V_{k}^{T})^{-1}$$

$$(5)$$

$$\hat{x}_k = \hat{x}_k^- + K_k \left(z_k - h(\hat{x}_k^-) \right) \tag{6}$$

$$P_k = (I - K_k H_k) P_k^{-1} \tag{7}$$

In the above equations, matrices A and W are the process Jacobians calculated by (8-9). The measurement Jacobians; H and V are calculated by (10-11).

$$A_{[i,j]} = \frac{\partial f_{[i]}}{\partial x_{[j]}} (\hat{x}_{k-1}, u_{k-1}) \tag{8}$$

$$W_{[i,j]} = \frac{\partial f_{[i]}}{\partial w_{[j]}} (\hat{x}_{k-1}, u_{k-1}) \tag{9}$$

$$H_{[i,j]} = \frac{\partial h_{[i]}}{\partial x_{[j]}} (\hat{x}_k) \tag{10}$$

$$V_{[i,j]} = \frac{\partial h_{[i]}}{\partial w_{[j]}} (\hat{x}_k) \tag{11}$$

3. DYNAMIC MODEL OF MULTI-MACHINE SYSTEM WITH UPFC

As show in Figure 1, a two-generator test system [23-24] connected with UPFC is used in this work. The system parameters and initial conditions are as shown in Table 1.

Table 1. Data for test system			
$P_1 = 0.5 \text{ p.u}$	$Q_1 = 0.3 \text{ p.u}$	$X_{L1}=0.33 \text{ p.u}=X_{L2}$	$X_{SR} = 0.1 \text{ p.u} = X_{SH}$
G_3 -j B_3 = 0.3 – j0.2 p.u	G_4 - jB_4 = 1.0– $j0.4$ p.u	$\delta_1 = 0.341 \text{ rad}$	$\delta_2 = 0.086 \text{ rad}$
$V_3 = 1.018 \angle 0.037$ rad	$V_4 = 1.0 \angle 0.0$ rad	$X_{t1} = 0.1 \text{ p.u} = X_{t2}$	
$X_d=1.2 \text{ p.u}$, $X_d=0.11 \text{ p.u}$, $X_q=0.8 \text{ p.u}$	$M_1=M_2=10MJ/MVA, D=1.2$	f= 60 Hz	

Classical model of synchronous generators [25] is assumed in this work, hence only generator state variables are considered; the rotor angle, δ and the rotor speed, ω . The classical generator model can be represented as:

$$\dot{\delta}_i = \omega_i - \omega_0 \tag{12}$$

$$\dot{\omega}_{l} = \frac{1}{2H_{l}} \left[Pmi - Pei - D_{l} \left(\frac{\omega_{l} - \omega_{0}}{\omega_{0}} \right) \right]$$
(13)

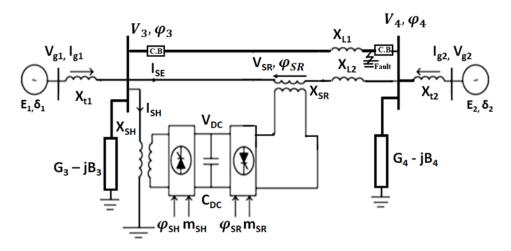


Figure 1. Two-generator test system with UPFC

The additional state variable due to UPFC is the DC link voltage. The variation of DC link voltage during transient conditions can be modeled as [19]:

$$\dot{V}_{DC} = \frac{1}{V_{DC}C_{DC}}[V_{SHd} \quad V_{SHq}] \begin{bmatrix} i_{SH_d} \\ i_{SH_q} \end{bmatrix} - \frac{1}{V_{DC}C_{DC}}[V_{SRd} \quad V_{SRq}] \begin{bmatrix} i_{SR_d} \\ i_{SR_q} \end{bmatrix}$$
(14)

here, $V_{SHd} = \frac{m_{SH}}{2\sqrt{2}}\sin\varphi_{SH}$, $V_{SHq} = \frac{m_{SH}}{2\sqrt{2}}\cos\varphi_{SH}$, $V_{SRd} = \frac{m_{SR}}{2\sqrt{2}}\sin\varphi_{SR}$, $V_{SRq} = \frac{m_{SR}}{2\sqrt{2}}\cos\varphi_{SR}$.

 i_{SH_d} , i_{SH_q} are the d-q component of the shunt current injected by UPFC and i_{SR_d} , i_{SR_q} are the d-q components of the series current injected by UPFC.

4. RESULTS AND DISCUSSION

This section presents the result of EKF implementation on the dynamic system model described in the previous section. DSE is done under transient condition. A three-phase fault is simulated on the transmission line connecting bus-3 and bus-4 at t=3 sec. Total 4 generator state variables are estimated. The state vector $[x = =\delta_{21}, \omega_1, \omega_2, V_{DC}]$.]. Generator #1 is the reference angle. The real power injected by generators and the speed are considered as the measurement variables. The estimation results can be seen in Figure 2, Figure 3, and Figure 4. A three-phase fault causes the transmission line to fail and hence electrical power supplied to the system reduces. The mechanical input power to the generators remain constant and thus the rotor angle and speed increases. As seen by Figure 4, the DC link voltage of UPFC increases when a three phase fault occurs. The control signals to UPFC are also assumed to be constant as modeling of the control part is out of the scope of this work. Therefore, DC link voltage also seen to be increasing as there is less utilization.

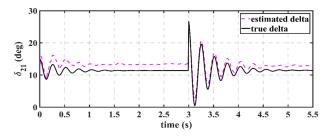


Figure 2. Rotor angle estimation

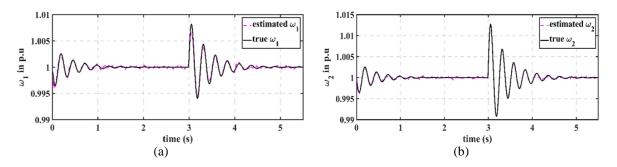


Figure 3. Speed of generator, a) speed of generator 1 b) speed of generator 2

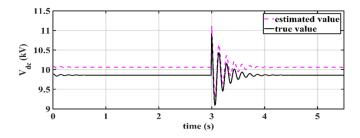


Figure 4. DC link Voltage of UPFC

5. CONCLUSION

In this paper, the dynamic mathematical model of UPFC device connected to multi-machine power system is shown. A two-generator test system is used to implement EKF algorithm as a dynamic state estimator. DSE is done under transient condition of three-phase fault on the system. The variation in the DC link voltage of UPFC is seen as an additional state variable.

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