

Network Systems Theory and Applications to Synchronous Power Flows

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2nd Colloquium Roberto Tempo on Automatica

CNR and Politecnico di Torino, Turin, Italy, Apr 12, 2019



In Roberto's honor

- Colloquia Roberto Tempo on Automatica, CNR, Turin, Italy, 2018
- PReGio Roberto Tempo Award, IEIT-CNR, Italy, 2017
- IEEE CDC Roberto Tempo Best Paper Award, IEEE Control Systems Society, 2019
- Plenary session "A Tribute in Memory of Roberto Tempo", IFAC World Congress, Toulouse, France, Jul 2017 (Youtube link)
- "Scaling Heights: Our Times Shared with Roberto Tempo," Plenary special session and technical tutorial session, IEEE Conference in Decision and Control, Melbourne Australia, Dec 2017
- Book: "Uncertainty in Complex Networked Systems: In Honor of Roberto Tempo" editor T. Başar, Springer, 2018
- and many others



During his service to CSS



CSS ExCom trip, May 2011, Maynooth and Dublin, Ireland

Roberto's visits to UCSB

- 08nov10 "Design of Uncertain Complex Systems: A Randomization Viewpoint"
- 15nov11 "Information-based Complexity for Systems and Control: The Probabilistic Setting"
- 21oct14 "The PageRank Problem in Google: A Systems and Control Viewpoint"
- 22oct14 "Distributed Randomized Algorithms in Social and Sensor Networks"
- 09dec16 "Belief System Dynamics in Social Networks"

Center for Control, Dynamical systems and Computation at University of California, Santa Barbara presents

Belief System Dynamics in Social Networks
Roberto Tempo

Friday, December 9, 2016 | 1:30 PM | HFH 4164

The recent years have observed substantial research in study of dynamic social networks analysis, which were opened up by rapid progress in complex systems and networks. A closer examination of these systems has revealed some common principles regarding coordination and self-organization, including consensus protocols for distributed decision making. This discovery attracted the attention of many research communities to models of social group evolution, which often exhibit rich and non-trivial dynamics, and sometimes show persistent disagreement or other emergent behaviors.

The number of dynamic models which describe social group dynamics is currently growing. Their properties are not yet deeply investigated from the systems and control theoretic viewpoint. In particular, some basic problems concerning identification, stability, convergence and resilience still remain unsolved. Furthermore, how useful are these models to describe the behavior of large groups in real social networks is still a widely open question. This seminar will address these issues, and also discuss an application of belief system dynamics under logic constraints. This is joint work with N. Proskurnikov, A. Proskurnikov and S. Pasquon.

Contents lists available at ScienceDirect

Annual Reviews in Control

Journal homepage: www.elsevier.com/locate/arucon

Review

A tutorial on modeling and analysis of dynamic social networks. Part I*

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ABSTRACT

In recent years, we have observed a significant trend towards filling the gap between social network analysis and control. This trend was enabled by the introduction of new mathematical models describing dynamics of social groups, the advancement to consider networks, linear and multi-agent systems, and the development of robust control-oriented tools for their analysis. The aim of this tutorial is to highlight a recent chapter of control theory dealing with applications to social systems, in the spirit of the latest research community. The paper is the first part of the tutorial, which is followed by the next five local models of social dynamics and on their relations to the recent achievements in multi-agent systems.

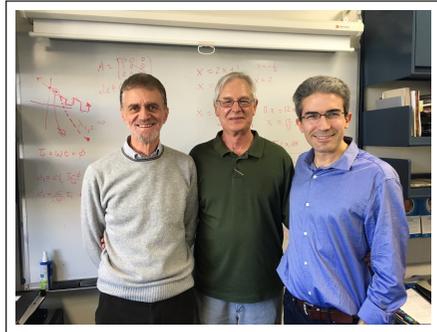
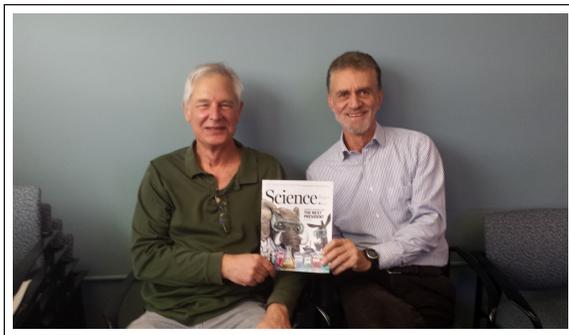
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SCIENTIFIC SYNOPSIS
Network science on belief system dynamics under logic constraints
 Frank R. Frimble, Anton V. Proskurnikov, Roberto Tempo, Sergey S. Penev*

Breakthroughs have been made in algorithmic approaches to understanding how individuals in a group influence each other to reach a consensus. However, until recently, the group consensus of individuals was assumed to be a simple function of the group members' beliefs. We show here how the addition of logic constraints on beliefs affects the consensus dynamics in a group of belief systems, and we show that the consensus dynamics of such a group is not necessarily linear and may be highly sensitive to the initial conditions.

In 2012, in the 2012 Italian National Research Council (CNR) project "Network Science on Belief System Dynamics under Logic Constraints", we investigated the consensus dynamics of a group of belief systems under logic constraints. We showed that the consensus dynamics of such a group is not necessarily linear and may be highly sensitive to the initial conditions. We also showed that the consensus dynamics of such a group is not necessarily linear and may be highly sensitive to the initial conditions.

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Roberto and network systems

Dangling Nodes

- ❖ Example: pdf file with no hyperlink
- ❖ Benchmark: Web Lincoln University, New Zealand
- ❖ 3756 nodes
- ❖ 31718 total #outgoing links

H. Ishii, R. Tempo (2014)

UC Santa Barbara © IET 2014

Torino is now a worldwide leading center on network systems, with contributions by Anton Proskurnikov, Chiara Ravazzi, Fabio Fagnani, Fabrizio Dabbene, Francesca Ceragioli, Giacomo Como, Giuseppe Calafiore, Paolo Frasca, ...

I imagine Roberto would be glad to hear us talk about these topics today

Network Systems

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Todd Cerven	Kurt Piarre*	Shaunak Bopardikar	A. Mirtabatabaei
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Sonia Martínez*	Nikolaj Nordkvist	Sandra Dandach	Pushkarini Agharkar
G. Notarstefano	Sara Susca	Joey Durham	Jeff Peters
Anurag Ganguli	Stephen Smith	Vaibhav Srivastava	Wenjun Mei



Saber Jafarpour
UCSB



Elizabeth Y. Huang
UCSB



Kevin D. Smith
UCSB



Introduction to Network Systems

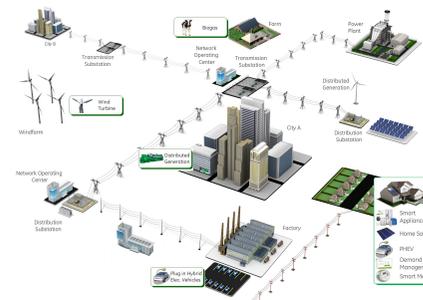
- 1 F. Bullo. *Lectures on Network Systems*. CreateSpace, 1 edition, 2018. With contributions by J. Cortés, F. Dörfler, and S. Martínez. URL: <http://motion.me.ucsb.edu/book-1ns>

Synchronization (existence)

- 2 S. Jafarpour and F. Bullo. *Synchronization of Kuramoto oscillators via cutset projections*. *IEEE Transactions on Automatic Control*, 2018. doi:10.1109/TAC.2018.2876786

Multi-Stability (lack of uniqueness)

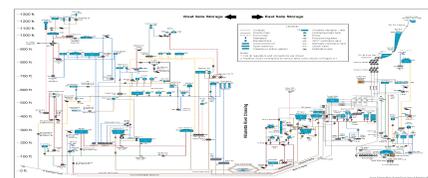
- 3 S. Jafarpour, E. Y. Huang, K. D. Smith, and F. Bullo. *Multistable synchronous power flows: From geometry to analysis and computation*. January 2019. URL: <https://arxiv.org/pdf/1901.11189.pdf>



Smart grid



Amazon robotic warehouse

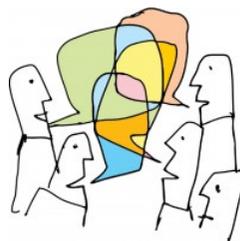


Portland water network



Industrial chemical plant

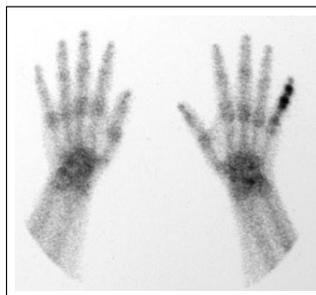
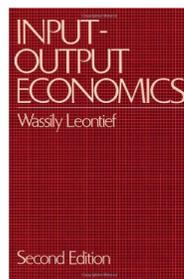
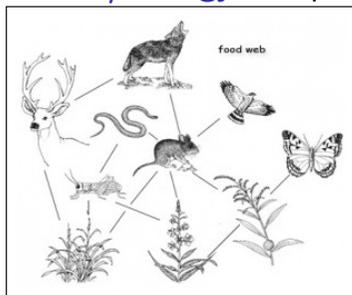
Sociology: opinion dynamics, propagation of information, performance of teams



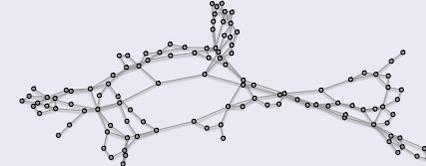
Ecology: ecosystems and foodwebs

Economics: input-output models

Medicine/Biology: compartmental systems



$$x(k + 1) = Ax(k) + b \quad \text{or} \quad \dot{x}(t) = Ax(t) + b$$



network structure \iff function = asymptotic behavior

Perron-Frobenius theory

non-negative
(≥ 0)

irreducible
($\sum_{k=0}^{n-1} A^k > 0$)

primitive
(there exists such that $A^k > 0$)

if A non-negative

- 1 eigenvalue $\lambda \geq |\mu|$ for all other eigenvalues μ
- 2 right and left eigenvectors $v_{\text{right}} \geq 0$ and $v_{\text{left}} \geq 0$

if A irreducible

- 3 $\lambda > 0$ and λ is simple
- 4 $v_{\text{right}} > 0$ and $v_{\text{left}} > 0$ are unique

if A primitive

- 5 $\lambda > |\mu|$ for all other eigenvalues μ
- 6 $\lim_{k \rightarrow \infty} A^k / \lambda^k = v_{\text{right}} v_{\text{left}}^T$, with normalization $v_{\text{right}}^T v_{\text{left}} = 1$

Algebraic graph theory

Powers of $A \sim$ paths in G :

$$(A^k)_{ij} > 0$$



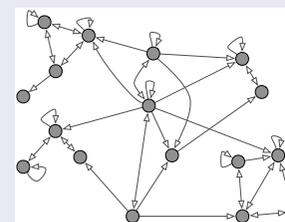
there exists directed path of length k from i to j in G

Primitivity of $A \sim$ paths in G :

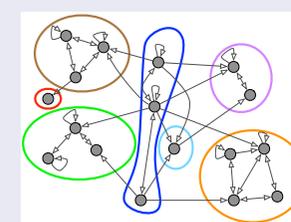
A is primitive
($A \geq 0$ and $A^k > 0$)



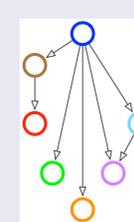
G strongly connected and aperiodic
(exists path between any two nodes) and
(exists no k dividing each cycle length)



digraph

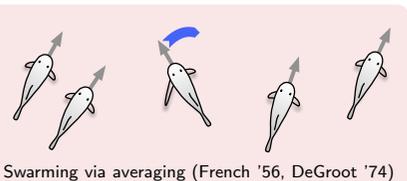


strongly connected components



condensation

Averaging systems



Swarming via averaging (French '56, DeGroot '74)

$$x_i^+ := \text{average}(x_i, \{x_j, j \text{ is neighbor of } i\})$$



$$x(k+1) = Ax(k)$$

A influence matrix:

row-stochastic: non-negative and row-sums equal to 1

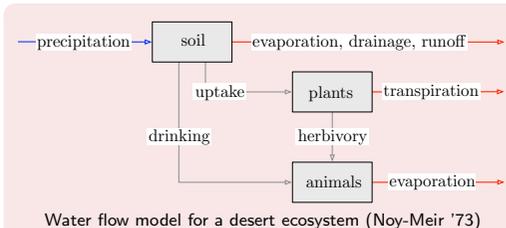
For general G with multiple condensed sinks
(assuming each condensed sink is aperiodic)



consensus at sinks
convex combinations elsewhere

consensus: $\lim_{k \rightarrow \infty} x(k) = (v_{\text{left}} \cdot x(0)) \mathbb{1}_n$
where v_{left} = left dominant eigenvector is social power

Network flow systems



Water flow model for a desert ecosystem (Noy-Meir '73)

$$\dot{q}_i = \sum_j (F_{j \rightarrow i} - F_{i \rightarrow j}) - F_{i \rightarrow 0} + u_i$$



$$F_{i \rightarrow j} = f_{ij} q_i, \quad F = [f_{ij}]$$

$$\dot{q} = \underbrace{(F^T - \text{diag}(F \mathbb{1}_n + f_0))}_{=: C} q + u$$

C compartmental matrix:

quasi-positive (off-diag ≥ 0) and non-positive column sums ($f_0 \geq 0$)
analysis tools: PF for quasi-positive, inverse positivity, algebraic graph

system (= each condensed sink)
is outflow-connected



C is Hurwitz



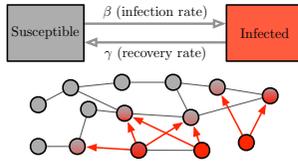
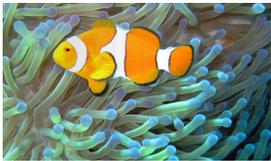
$\lim_{t \rightarrow \infty} q(t) = -C^{-1}u \geq 0$
 $(-C^{-1}u)_i > 0 \iff$ i th compartment is inflow-connected

Rich variety of emerging behaviors

- 1 equilibria / limit cycles / extinction in populations dynamics
- 2 epidemic outbreaks in spreading processes
- 3 **synchrony and multi-stability in coupled oscillators**

Rich variety of analysis tools

- 1 nonlinear stability theory
- 2 passivity and dissipativity
- 3 contractivity and monotonicity



Mutualism clownfish / anemones (Takeuchi et al '78)

Lotka-Volterra: $x_i = \text{quantity/density}$

$$\frac{\dot{x}_i}{x_i} = b_i + \sum_j a_{ij} x_j$$



$$\dot{x} = \text{diag}(x)(Ax + b)$$

interaction matrix A :

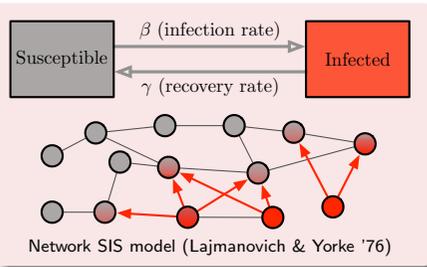
(+, +) mutualism, (+, -) predation, (-, -) competition
rich behavior: persistence, extinction, equilibria, periodic orbits, ...

- 1 **bounded resources:** A Hurwitz (e.g., irreducible and neg diag dom)
- 2 **logistic growth:** $b_i > 0$ and $a_{ii} < 0$
- 3 **mutualism:** $a_{ij} \geq 0$



exists unique steady state $-A^{-1}b > 0$
 $\lim_{t \rightarrow \infty} x(t) = -A^{-1}b$ from all $x(0) > 0$

Network propagation in epidemiology



Network SIS: ($x_i = \text{infected fraction}$)

$$\dot{x}_i = \beta \sum_j a_{ij} (1 - x_j) x_j - \gamma x_i$$



$$\dot{x} = (I_n - \text{diag}(x))Ax - x$$

contact matrix A : irreducible with dominant pair $(\lambda, v_{\text{right}})$

below the epidemic threshold: $\lambda < 1$



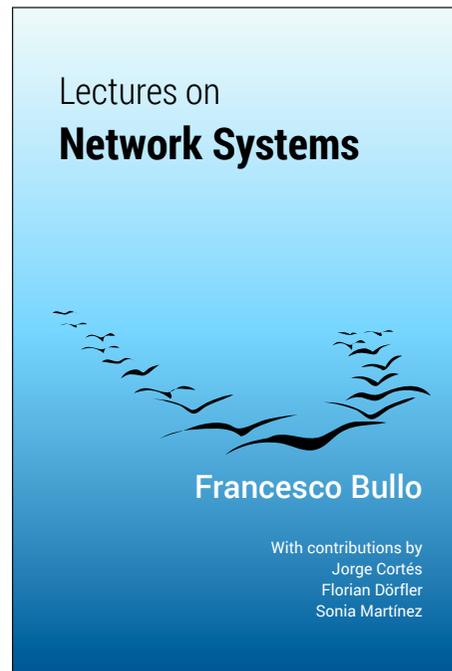
0 is unique stable equilibrium
 $v_{\text{right}}^T x(t) \rightarrow 0$ monotonically & exponentially

above the epidemic threshold: $\lambda > 1$



0 is unstable equilibrium
unique other equilibrium $x^* > 0$
 $\lim_{t \rightarrow \infty} x(t) = x^*$

New text "Lectures on Network Systems"



Lectures on Network Systems, Francesco Bullo, Createspace, 1 edition, 2018, ISBN 978-1-986425-64-3

1. Self-Published and Print-on-Demand at:
<https://www.amazon.com/dp/1986425649>
2. PDF Freely available at
<http://motion.me.ucsb.edu/book-1ns>:
For students: free PDF for download
For instructors: slides, classnotes, and answer keys
3. incorporates lessons from 2 decades of research:
robotic multi-agent, social networks, power grids
4. now v1.2
v2.0 will expand nonlinear coverage

300 pages
200 pages solution manual
4K downloads since Jun 2016
150 exercises with solutions
31 instructors in 14 countries

Introduction to Network Systems

- 1 F. Bullo. *Lectures on Network Systems*. CreateSpace, 1 edition, 2018. With contributions by J. Cortés, F. Dörfler, and S. Martínez. URL: <http://motion.me.ucsb.edu/book-1ns>

Synchronization (existence)

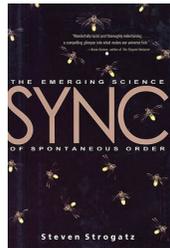
- 2 S. Jafarpour and F. Bullo. *Synchronization of Kuramoto oscillators via cutset projections*. *IEEE Transactions on Automatic Control*, 2018. doi:10.1109/TAC.2018.2876786

- 1 problem statement
- 2 solution

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- 3 S. Jafarpour, E. Y. Huang, K. D. Smith, and F. Bullo. *Multistable synchronous power flows: From geometry to analysis and computation*. January 2019. URL: <https://arxiv.org/pdf/1901.11189.pdf>

- 1 Pendulum clocks & “an odd kind of sympathy” [Christiaan Huygens, *Horologium Oscillatorium*, 1673]
- 2 Local canonical model for weakly-coupled limit-cycle oscillators [Hoppensteadt et al. '97, Brown et al. '04]
- 3 Simplest “network system on manifold” with rich phenomenology
- 1 Countless sync phenomena in sciences/engineering scholar.google: *Winfree '67* 1.5K, *Kuramoto '75* 6.8K, surveys by Strogatz, Acebron, Arenas: 2K citations each



Applications in sciences: **biology:** pacemaker cells in the heart, circadian cells in the brain, coupled cortical neurons, Hodgkin-Huxley neurons, brain networks, yeast cells, flashing fireflies, chirping crickets, central pattern generators for animal locomotion, particle models mimicking animal flocking behavior, and fish schools

physics and chemistry: spin glass models, flame propagation, fracturing, and

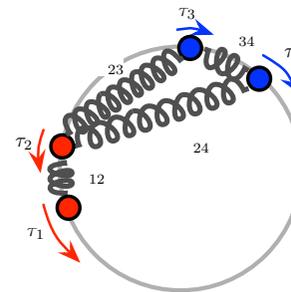
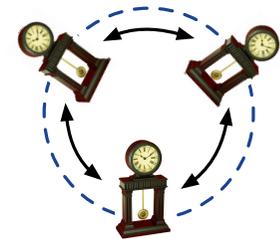
Applications in engineering: deep brain stimulation, locking in solid-state circuit oscillators, planar vehicle coordination, carrier synchronization without phase-locked loops, semiconductor laser arrays, and microwave oscillator arrays

electric applications: structure-preserving and network-reduced power system models, and droop-controlled inverters in microgrids

Kuramoto model

- n oscillators with angle $\theta_i \in \mathbb{S}^1$
- non-identical natural frequencies $\omega_i \in \mathbb{R}^1$
- coupling with strength $a_{ij} = a_{ji}$

$$\dot{\theta}_i = \omega_i - \sum_{j=1}^n a_{ij} \sin(\theta_i - \theta_j)$$



Coupled swing equations

Euler-Lagrange eq for spring network on ring:

$$m_i \ddot{\theta}_i + d_i \dot{\theta}_i = \tau_i - \sum_j k_{ij} \sin(\theta_i - \theta_j)$$

Kuramoto coupled oscillators

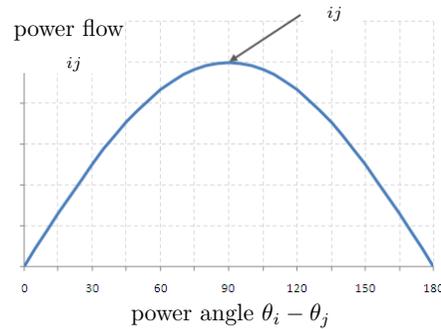
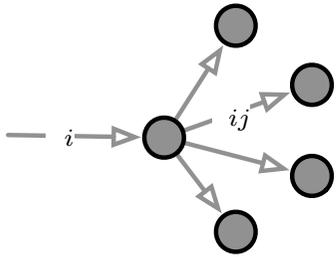
$$\dot{\theta}_i = \omega_i - \sum_j a_{ij} \sin(\theta_i - \theta_j)$$

Kuramoto equilibrium equation

$$0 = \omega_i - \sum_j a_{ij} \sin(\theta_i - \theta_j)$$

AC, Kirckhoff and Ohm, quasi-sync, lossless lines, constant voltages.
supply/demand p_i , max power coeff a_{ij} , voltage phase θ_i

$$p_i = \sum_{j=1}^n f_{ij}, \quad f_{ij} = a_{ij} \sin(\theta_i - \theta_j)$$



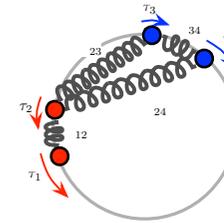
Given: network parameters & topology, load & generation profile,

Active power flow problem

$$p_i = \sum_{j=1}^n a_{ij} \sin(\theta_i - \theta_j)$$

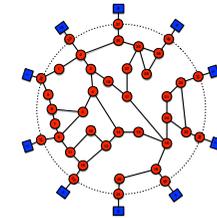
Spring network

- $p_i = \tau_i$: torque at i
- $a_{ij} = k_{ij}$: spring stiffness i, j
- $\sin(\theta_i - \theta_j)$: modulation



Power network

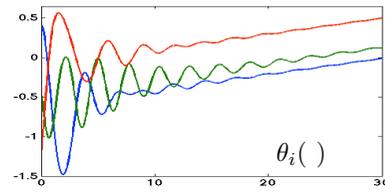
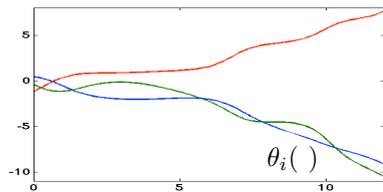
- p_i : injected power
- a_{ij} : max power flow i, j
- $\sin(\theta_i - \theta_j)$: modulation



Phenomenon #1: Transition from incoherence to sync

Function = synchronization

$$\dot{\theta}_i = \omega_i - \sum_{j=1}^n a_{ij} \sin(\theta_i - \theta_j)$$



large $|\omega_i - \omega_j|$ & small coupling
⇒ incoherence = no sync

small $|\omega_i - \omega_j|$ & large coupling
⇒ coherence = frequency sync

- threshold: “heterogeneity” vs. “coupling”
- quantify: “heterogeneity” < “coupling”
- as function of network parameters

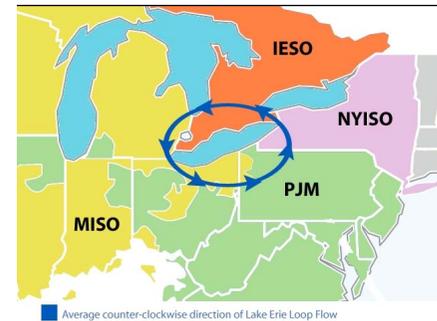
Phenomenon #2: Multiple power flows

Theoretical observation: multiple solutions exist

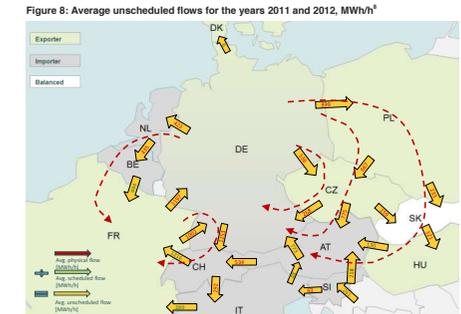
Practical observations:

sometimes undesirable power flows around loops

sometimes sizable difference between predicted and actual power flows



New York Independent System Operator, **Lake Erie Loop Flow Mitigation**, Technical Report, 2008



Source: THEMA Consulting Group, based on data from 16 TSOs

THEMA Consulting Group, **Loop-flows - Final advice**, Technical Report prepared for the European Commission, 2013

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Weighted undirected graph with n nodes and m edges:

- Incidence matrix:** $n \times m$ matrix B s.t. $(B^T p_{\text{active}})_{(ij)} = p_i - p_j$
- Weight matrix:** $m \times m$ diagonal matrix \mathcal{A}
- Laplacian stiffness:** $L = B\mathcal{A}B^T \geq 0$

Linearization of Kuramoto equilibrium equation:

$$p_{\text{active}} = B\mathcal{A}\sin(B^T\theta) \implies p_{\text{active}} \approx B\mathcal{A}(B^T\theta) = L\theta$$

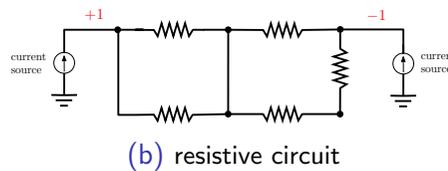
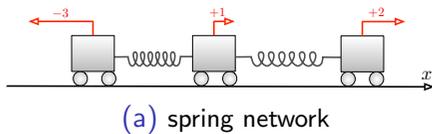
Algebraic connectivity:

$$\lambda_2(L) = \text{second smallest eig of } L$$

= notion of connectivity and coupling

Laplacian linear balance equation

Linear spring and resistive networks

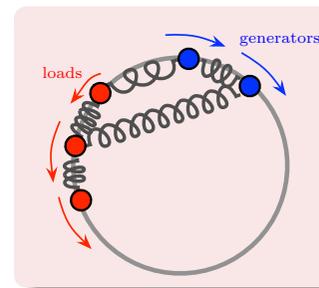


$$L_{\text{stiffness}} x = f_{\text{load}} \quad \text{and} \quad L_{\text{conductance}} v = c_{\text{injected}}$$

Laplacian linear balance equation: $p_{\text{active}} = L\theta$

if $\sum_i p_i = 0$ in $p_{\text{active}} = L\theta$, then equilibrium exists : $\theta = L^\dagger p_{\text{active}}$
 pairwise displacements : $B^T\theta = B^T L^\dagger p_{\text{active}}$

From Old to New Tests



Given balanced p_{active} , do angles exist?

$$p_{\text{active}} = B\mathcal{A}\sin(B^T\theta)$$

synchronization arises if
heterogeneity < **coupling**
power transmission < **connectivity strength**

Old Tests: Equilibrium angles (neighbors within $\pi/2$ arc) exist if

$$\|B^T p_{\text{active}}\|_2 < \lambda_2(L) \quad \text{for unweighted graphs} \quad (\text{Old 2-norm T})$$

$$\|B^T L^\dagger p_{\text{active}}\|_\infty < 1 \quad \text{for trees, complete} \quad (\text{Old } \infty\text{-norm T})$$

Old Tests: Equilibrium angles (neighbors within $\pi/2$ arc) exist if

$$\|B^\top p_{\text{active}}\|_2 < \lambda_2(L) \quad \text{for unweighted graphs} \quad (\text{Old 2-norm T})$$

$$\|B^\top L^\dagger p_{\text{active}}\|_\infty < 1 \quad \text{for trees, complete} \quad (\text{Old } \infty\text{-norm T})$$



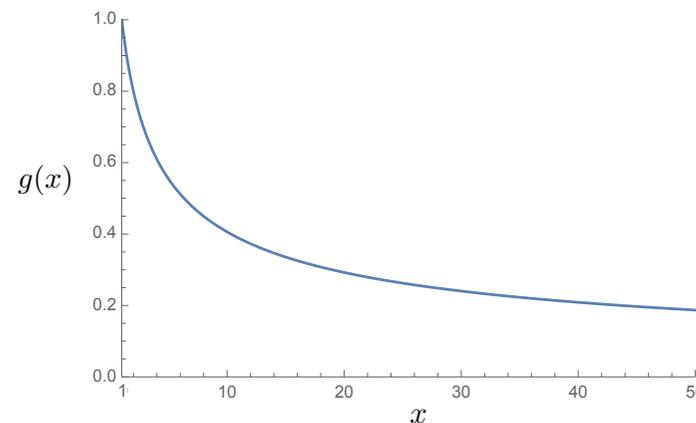
New Tests: Equilibrium angles (neighbors within $\pi/2$ arc) exist if

$$\|B^\top L^\dagger p_{\text{active}}\|_2 < 1 \quad \text{for unweighted graphs} \quad (\text{New 2-norm T})$$

$$\|B^\top L^\dagger p_{\text{active}}\|_\infty < g(\|\mathcal{P}\|_\infty) \quad \text{for all graphs} \quad (\text{New } \infty\text{-norm T})$$

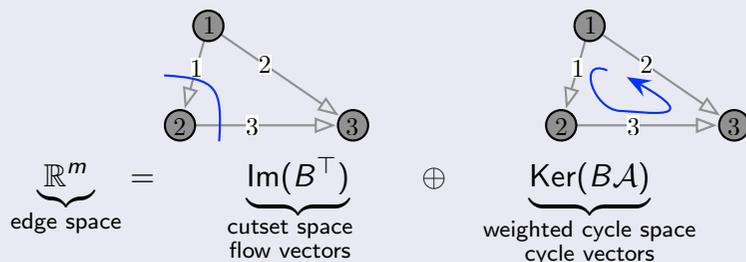
$$g : [1, \infty) \rightarrow [0, 1]$$

$$x \mapsto \frac{y(x) + \sin(y(x))}{2} - x \frac{y(x) - \sin(y(x))}{2} \Big|_{y(x) = \arccos\left(\frac{x-1}{x+1}\right)}$$



and where \mathcal{P} is a projection matrix

$$\mathcal{P} = B^\top L^\dagger B A \quad = \text{oblique projection onto } \text{Im}(B^\top) \text{ parallel to } \text{Ker}(B A)$$



- 1 if G unweighted, then \mathcal{P} is orthogonal and $\|\mathcal{P}\|_2 = 1$
- 2 if G acyclic, then $\mathcal{P} = I_m$ and $\|\mathcal{P}\|_p = 1$
- 3 if G uniform complete or ring, then $\|\mathcal{P}\|_\infty = 2(n-1)/n \leq 2$

New Tests: Equilibrium angles (neighbors within $\pi/2$ arc) exist if

$$\|B^\top L^\dagger p_{\text{active}}\|_2 < 1 \quad \text{for unweighted graphs} \quad (\text{New 2-norm T})$$

$$\|B^\top L^\dagger p_{\text{active}}\|_\infty < g(\|\mathcal{P}\|_\infty) \quad \text{for all graphs} \quad (\text{New } \infty\text{-norm T})$$



Unifying theorem with a family of tests

Equilibrium angles (neighbors within γ arc) exist if, in some p -norm,

$$\|B^\top L^\dagger p_{\text{active}}\|_p \leq \gamma \alpha_p(\gamma) \quad \text{for all graphs} \quad (\text{New } \alpha_p \text{ T})$$

where nonconvex optimization problem:

$$\alpha_p(\gamma) := \min \text{amplification factor of } \mathcal{P} \text{ diag}[\text{sinc}(x)]$$

Any test predicts max transmittable power (before bifurcation).
Compare with numerically computed.

Test Case	ratio of test prediction to numerical computation			
	old 2-norm	new ∞ -norm	$g(\ \mathcal{P}\ _\infty) \approx 1$ approximate	α_∞ test <i>fmincon</i>
IEEE 9	16.54 %	73.74 %	92.13 %	85.06 % [†]
IEEE 14	8.33 %	59.42 %	83.09 %	81.32 % [†]
IEEE RTS 24	3.86 %	53.44 %	89.48 %	89.48 % [†]
IEEE 30	2.70 %	55.70 %	85.54 %	85.54 % [†]
IEEE 118	0.29 %	43.70 %	85.95 %	— [*]
IEEE 300	0.20 %	40.33 %	99.80 %	— [*]
Polish 2383	0.11 %	29.08 %	82.85 %	— [*]

[†] *fmincon* with 100 randomized initial conditions

^{*} *fmincon* does not converge

Given topology (incidence B), admittances (Laplacian L), injections p_{active} ,

$$p_i = \sum_{j=1}^n a_{ij} \sin(\theta_i - \theta_j)$$

Equilibrium angles exist if, in some p -norm,

$$\|B^\top L^\dagger p_{\text{active}}\|_p \leq \gamma \alpha_p(\gamma) \quad \text{for all graphs} \quad (\text{New } \alpha_p \text{ T})$$

For $p = \infty$, after bounding,

$$\|B^\top L^\dagger p_{\text{active}}\|_\infty \leq g(\|\mathcal{P}\|_\infty) \quad (\text{New } \infty\text{-norm T})$$

Q1: \exists a **stable operating point** (with pairwise angles $\leq \gamma$)?

Q2: what is the **network capacity** to transmit active power?

Q3: how to quantify **robustness** as distance from loss of feasibility?

Outline

Introduction to Network Systems

- 1 F. Bullo. *Lectures on Network Systems*. CreateSpace, 1 edition, 2018. With contributions by J. Cortés, F. Dörfler, and S. Martínez. URL: <http://motion.me.ucsb.edu/book-1ns>

Synchronization (existence)

- 2 S. Jafarpour and F. Bullo. *Synchronization of Kuramoto oscillators via cutset projections*. *IEEE Transactions on Automatic Control*, 2018. doi:10.1109/TAC.2018.2876786

Multi-Stability (lack of uniqueness)

- 3 S. Jafarpour, E. Y. Huang, K. D. Smith, and F. Bullo. *Multistable synchronous power flows: From geometry to analysis and computation*. January 2019. URL: <https://arxiv.org/pdf/1901.11189.pdf>

Phenomenon #2: Multiple power flows

Theoretical observation: multiple solutions exist

Practical observations:

sometimes undesirable power flows around loops

sometimes sizable difference between predicted and actual power flows



Average counter-clockwise direction of Lake Erie Loop Flow
New York Independent System Operator, **Lake Erie Loop Flow Mitigation**, Technical Report, 2008

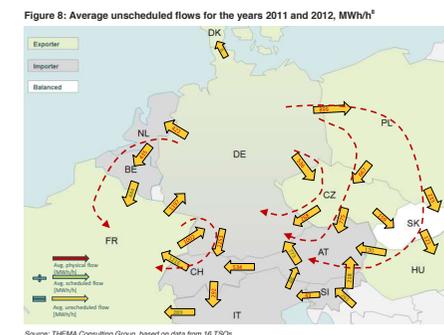


Figure 8: Average unscheduled flows for the years 2011 and 2012, MWh/h[†]
Source: THEMA Consulting Group, based on data from 16 TSOs
THEMA Consulting Group, **Loop-flows - Final advice**, Technical Report prepared for the European Commission, 2013

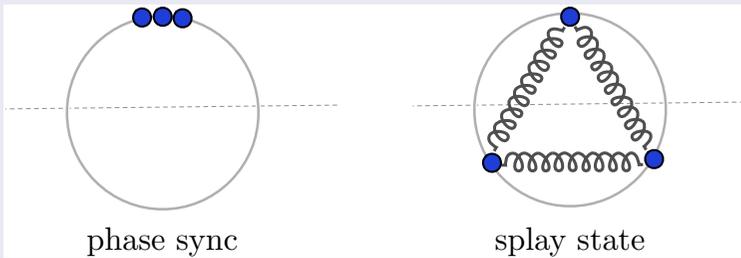
Lack of uniqueness and winding solutions

Given topology (incidence B), admittances (Laplacian L), injections p_{active} ,

$$p_i = \sum_{j=1}^n a_{ij} \sin(\theta_i - \theta_j)$$

- 1 is solution unique?
- 2 how to localize/classify solutions?

triangle graph, homogeneous weights ($a_{ij} = 1$), $p_{\text{active}} = 0$

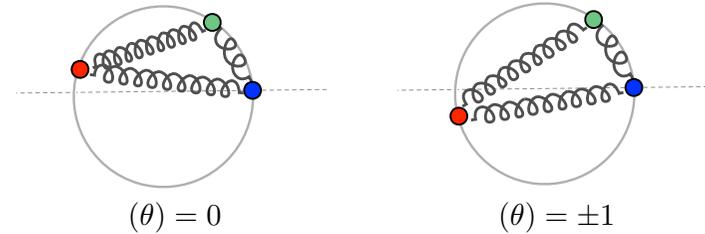


Winding number of n angles

Given undirected graph with a cycle $\sigma = (1, \dots, n_\sigma)$ and orientation

1 winding number of $\theta \in \mathbb{T}^n$ along σ is:

$$w_\sigma(\theta) = \frac{1}{2\pi} \sum_{i=1}^{n_\sigma} d_{cc}(\theta_i, \theta_{i+1})$$



2 given basis $\sigma_1, \dots, \sigma_r$ for cycles, winding vector of θ is

$$w(\theta) = (w_{\sigma_1}(\theta), \dots, w_{\sigma_r}(\theta))$$

"Kirckhoff Angle Law" and partition of the n -torus

Theorem: Kirchhoff angle law on \mathbb{T}^n

$$w_\sigma(\theta) = 0, \pm 1, \dots, \pm \lfloor n_\sigma/2 \rfloor$$

$\implies w(\theta)$ is piecewise constant

$\implies w(\theta)$ takes value in a finite set



Theorem: Winding partition

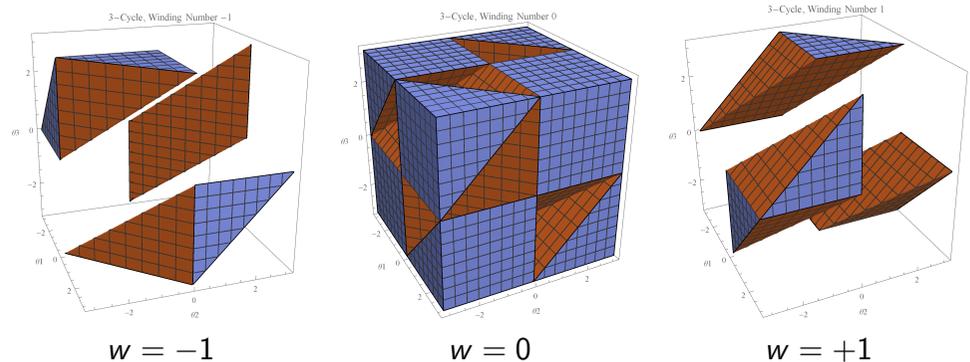
For each possible winding vector u , define

$$\text{WindingCell}(u) := \{\theta \in \mathbb{T}^n \mid w(\theta) = u\}$$

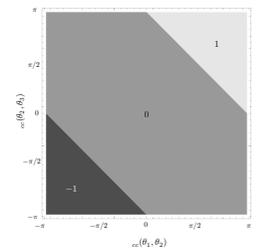
Then

$$\mathbb{T}^n = \cup_u \text{WindingCell}(u)$$

Winding partition of triangle graph

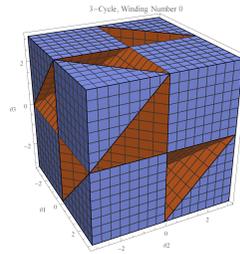


- each winding cell is connected
- each winding cell is invariant under rotation
- bijection:
reduced winding cell \longleftrightarrow open convex polytope



Given topology (incidence B), admittances (Laplacian L), injections p_{active} ,

$$\dot{\theta}_i = p_i - \sum_j a_{ij} \sin(\theta_i - \theta_j)$$

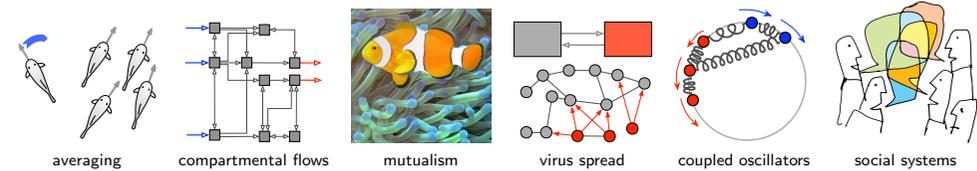


Theorem: At-most-uniqueness and extensions

- 1 each WindingCell has at-most-unique equilibrium with $\Delta\theta < \pi/2$
- 2 equilibrium loop flow increases monotonically wrt winding number
- 3 existence + uniqueness in $\text{WindingCell}(u)$ with $\Delta\theta < \pi/2$ if

$$\|B^T L^\dagger p_{\text{active}} + Cu\|_\infty \leq g(\|P\|_\infty), \text{ or} \quad (\text{Static T})$$

\exists a trajectory inside $\text{WindingCell}(u)$ with $\Delta\theta < \pi/2$ (Dynamic T)



Contributions

- 1 an emergent theory of network systems
- 2 trade-off between coupling strength and oscillator heterogeneity
- 3 algebraic graph theory of the torus

Future research

- 1 close the gap between sufficient and necessary conditions
- 2 more realistic power flow equations
- 3 applications to other dynamic flow networks
- 4 **outreach/collaboration opportunities for our community with sociologists, biologists, economists, physicists ...**