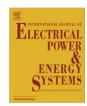
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Newton–Raphson power flow with constant matrices: A comparison with decoupled power flow methods

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ARTICLE INFO

Article history:
Received 12 June 2012
Received in revised form 30 August 2012
Accepted 18 October 2012
Available online 22 November 2012

Keywords: Power flow Power systems Power systems planning

ABSTRACT

This paper presents an investigation of five methods, which use constant matrices for solving the power flow problem. There are two new methods and they are based on the Newton–Raphson method with constant matrices of conductance and susceptance. The two aforesaid proposed methods are based on a decoupling principle, and the voltage angles and voltage magnitudes are calculated in decoupled forms. The other methods used, are XB, BX and primal. The results are compared on the basis of the convergence characteristics, number of iterations, memory requirements and the CPU times. This paper gives details of the present method's performance in a series of practical problems on normal r/x ratio systems and also on high r/x ratio systems. The number of iterations and convergence characteristics of the two proposed methods, present a better performance than the decoupled versions XB, BX and primal.

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1. Introduction

Many methods have been proposed to solve the problem of power flow in power systems, since the first formulation made in the 1950s. Among these methods, the decoupled methods with constant matrices are widely used. These methods are derived from the Newton–Raphson power flow method, which has become a reference point for calculating power flow due to a fast present and efficient convergence [1].

The fast decoupled power flow developed by Sttot and Alsaç (1974), has become very popular [2]. And, despite advantages such as the use of constant matrices, the method has difficulties in convergence on systems with ratios r/x high.

In 1989, Amerongen published a paper with the BX method. This paper shows that it is preferable that the resistances are ignored in the B'' matrix instead of the B' matrix. For normal test systems, there is hardly any difference in the number of iterations, however, the new algorithm iterates faster if one or more problematic r/x ratios are present [3].

In 1990, Monticelli et al. presented a theory that explained the performance of the decoupled versions BX and XB for the calculation of power flow. They showed that the uncoupling of the Jacobian matrix cannot be carried out by simplifications of the expressions that represent the circuit elements. The equations must be solved with decouplings and without approximations. Therefore, this allowed to unify the study of all approaches that fo-

* Corresponding author. Tel.: +55 85 32413528. E-mail address: ailson@ufc.br (A.P. de Moura). cus on the convergence characteristics of decoupled methods. The primal version of the decoupled method is presented in this paper [4].

Currently, several other methods are still being proposed: In 2003, two useful load flow algorithms are proposed. They are obtained from of the full Newton–Raphson load flow method by successively diminishing effects of the off-diagonal submatrices in the Jacobian [5]. In 2010, Moura and De Moura present a new load flow based on Newton–Raphson method. The matrices used in the method are the constants matrices of conductance and susceptance [6]. In 2011, Mallick et al. presents a new iterative solution technique for power flow analysis to reduce the computation complexity, hence time of the conventional solution techniques [7]. Several other studies in the area have recently been presented as Refs. [8–17].

As it is shown, many methods used for calculating power flow, were developed and among these methods, the decoupled methods with constant matrices are widely used. The main contribution of this paper is to make a comparative study of methods with constant matrices, including two new power flow methods. The proposed methods are based on the Newton–Raphson power flow with decoupling, between the voltage magnitudes and the voltage angles with two constant matrices of conductance [G] and susceptance [B]. In the iterative schemes used, the update voltage angles are used for the calculations of voltage magnitudes and the update voltage magnitudes are used to calculate voltage angles. These schemes differ from the traditional Newton–Raphson power flow. The results show that the two new methods have an overall performance on the number of iterations to convergence better than the

decoupled versions XB, BX and primal. This comparative study also shows that the two proposed methods presented herewith, can be applied on normal r/x ratio systems and also on high r/x ratio systems.

This paper is organized in the following manner: Firstly, the following methods of decoupled power flow is the summarized: standard (XB), modified (BX) and primal. Secondly, these proposed methods are presented in a comparative study of the decoupled methods, made with numerical results on normal *r/x* ratio systems and also on high *r/x* ratio systems. Final conclusions and references are contained in this paper as well.

2. Decoupled methods

2.1. XB version

The equations utilized in the fast decoupled power flow, are as follows:

$$\left[\frac{\Delta P}{V}\right] = [B'][\Delta \theta] \tag{1}$$

$$\left[\frac{\Delta Q}{V}\right] = [B''][\Delta V] \tag{2}$$

The matrices [B'] and [B''] are formed using elements of the imaginary part of a bus admittance matrix. The resistances are ignored in the formation of the matrix [B']. Thus, this is the standard XB version. In the iterative scheme of the XB version, which is tested after the resolution of the voltage angles $[\Delta P]$ and then the solution of the voltage magnitudes $[\Delta Q]$ is also tested [2].

2.2. BX version

In the decoupled BX version equations, it is the same as the fast decoupled method. In the XB version, the shunts, the taps and the resistance of the branches are neglected in [B']. In the BX version, shunts and taps are neglected in [B']. The resistances are neglected in [B'']. In the iterative scheme of this version after each subsolution, both $[\Delta P]$ and $[\Delta Q]$ are tested for convergence. If both mismatches reach the convergence tolerance, the procedure ends. According to the author of this iteration scheme, it avoids cyclical behavior in the calculation of voltage angles and voltage magnitudes. This is BX version for the fast decoupled power flow [3].

2.3. Primal version

The following equations are used in decoupled primal power flow: $[\Delta P] = [H][\Delta \theta]$ (3)

$$[\Delta Q] = [L_{EQ}][\Delta V] \tag{4}$$

where $[L_{EO}] = [L] - [M][H]^{-1}[N]$

The matrices [H], [L], [M] and [N], are the matrices used in the Newton–Raphson power flow for flat start in order to keep the same sparsity structure of the susceptance matrix, the fill-in elements are made equal to zero in the matrix $[L_{EQ}]$. These said elements appear in the matrix $[L_{EQ}]$ due to release on $[M][H]^{-1}[N]$. Phase-shifts are not considered in the formation of this matrix. The iteration scheme used, is the same BX version [4].

3. Decoupled Newton-Raphson power flow with constant matrices

The development of the decoupled Newton-Raphson power flow with constant matrices is very simple and produces good results on normal r/x ratio systems and also on high r/x ratio.

Initially, premultiplying the $[\Delta P]$ equations in (11) by $[M][H]^{-1}$ and adding the resulting equations to the $[\Delta Q]$ equations, leads to the following equation:

$$[\Delta Q] - [M][H]^{-1}[\Delta P] = \{ [L] - [M][H]^{-1}[N] \} \{ \Delta V \}$$
 (5)

This procedure results in the equation for calculating the voltage magnitudes.

Through a similar procedure, the calculation of voltage angles is obtained by the following equation:

$$|\Delta P| - |N||L|^{-1}|\Delta Q| = \{|H| - |N||L|^{-1}|M|\{\Delta\theta\}\}$$
(6)

In the appendix Eqs. (13)–(20) the following is made: $\cos\theta_{km}\cong 1$ and $\sin\theta_{km}\cong 0$ and, also, V_k and V_m equals to 1.0 p.u in the PQ buses type. The voltages magnitudes in the PV buses are kept in the duly specified values. With these stated approaches, the sub matrices [H], [M], [N] and [L] are formed exclusively with elements for the matrix of conductance [G] and matrix of susceptance [B], multiplied by voltage magnitudes of PV buses and reference bus, when the items making up these buses are being formed.

Of course, the shunts of the matrix [B] corresponding to the dimensions of the matrix [H], are not included in the calculations for the formation of this matrix. The taps are being kept in the calculations for the formation of all matrices. The matrices [B1], [B2], [G1] and [G2] have the following dimensions: matrix [B1] has dimensions of matrix [H], matrix [B2] has dimensions of matrix [G1] has dimensions of matrix [M]. Therefore, the equations of decoupled Newton–Raphson method with constant matrices (DNRCMs), are shown in the following equations:

$$[\Delta \theta] = \{ [\Delta P] - [G1][B2]^{-1}[\Delta Q] \}^{-1} \{ [B1] - [G1][B2]^{-1}[G2] \}$$
(7)

$$|\Delta V| = \{ |\Delta Q| - |G2||B1|^{-1}|\Delta P| \}^{-1} \{ |B2| - |G2||B1|^{-1}|G1| \}$$
(8)

$$[\theta^{k+1}] = [\theta^k] + [\Delta \theta] \tag{9}$$

$$[V^{k+1}] = [V^k] + [\Delta V] \tag{10}$$

The matrix [B2] can be formed with the exclusion of PV buses from the matrix [B1], and the matrix [G2] can be constructed as the transposed matrix [G1] with a opposite sign.

According to the scheme of iterations, the method DNRCM has two versions. In the first version, the angles of voltages are calculated before the voltage magnitudes and in the second version the voltage magnitudes are calculated before the voltage angles.

The basic flowchart is the method DNRCM version 1 (DNRCMV1), shown in Fig. 1. The basic flowchart for version 2 (DNRCMV2) is similar, however, the voltage magnitude calculation is made first.

As shown in Fig. 1, the scheme of iterations is different from the original method of Newton–Raphson. In the original classic scheme of the Newton–Raphson power flow, voltage magnitudes and voltage angles of the current iteration, are always calculated using the values of previous iteration.

In the proposed methods with the forms of iterations shown in Fig. 1, voltage magnitudes and voltage angles are calculated using the updated values of each considered measure, i.e. for the calculation of the voltage magnitudes, the updated values of voltage angles are used, and to calculate the voltage angles, the updated values of voltage magnitudes are used. Thus, the number of iterations P may be different from the number of iterations P as in decoupled methods XB, BX and primal.

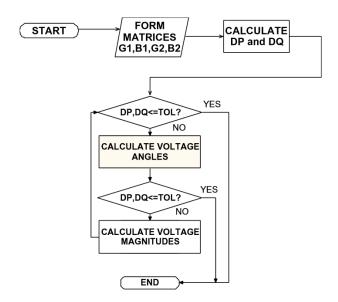


Fig. 1. Basic flowchart of method DNRCMV1.

4. Numerical results

In this section several results are presented, in order to show the performance of the Newton-Raphson decoupled power flow with constant matrices, compared with decoupled XB, BX and primal methods.

For the purpose of allowing researchers to have access to the information systems used in this study and research, the reproduction of all the results shown herewith, were used with classical IEEE test systems of 14 buses, 30 buses, 57 buses and 118 buses. The computer used in these simulations, is a Semp Toshiba computer with Intel Core 2 Duo CPU T5550 1.83 GHz, Memory (RAM) 2 GB and 32-bit OS.

Initially, an attempt to reproduce the results presented in [4] was made. This was not entirely due to the possible usage of different computers, however, the conclusions obtained in [4] were properly confirmed. This is the primal method, which performs better than the XB version in case of systems of 30 buses and 118 buses of the IEEE.

4.1. Iteration requirements

The power flow programs based on the above specified methods written in matlab code, were duly tested on systems described above.

Table 1Iteration requirements for solutions converged from decoupled methods in transmission systems, are with the scale factor *R*.

| Test | Scale factor R | DNRCMV1 | DNRCMV2 | XB | BX | Primal |
|----------|----------------|---------|---------|-------|-------|--------|
| system | | P–Q | P–Q | P-Q | P-Q | P–Q |
| IEEE 14 | 1.0 | 6-5 | 5-6 | 8-7 | 9–8 | 8-7 |
| | 2.0 | 6-5 | 5-6 | 11-10 | 10–9 | 9-8 |
| | 3.0 | 9-8 | 8-8 | 21-20 | 11–10 | 9-8 |
| IEEE 30 | 1.0 | 5-5 | 5-6 | 6-6 | 7–6 | 8–7 |
| | 2.0 | 6-6 | 6-6 | 11-9 | 8–7 | 9–8 |
| | 3.0 | 10-9 | 10-10 | 24-19 | 8–7 | 15–15 |
| IEEE 57 | 1.0 | 8-8 | 7–8 | 9-9 | 7–7 | 14–14 |
| | 2.0 | 8-8 | 8–8 | 12-11 | 12–12 | nc |
| | 3.0 | 12-11 | 12–12 | 19-18 | 19–18 | nc |
| IEEE 118 | 1.0 | 6–5 | 7–7 | 7-6 | 6-6 | 6–6 |
| | 2.0 | 6–6 | 7–7 | 14-11 | 8-7 | 7–7 |
| | 3.0 | 8–8 | 8–9 | 26-23 | 9-8 | 8–8 |

nc - The method does not converge in 60 iterations or diverge.

The first test was designed to verify the number of iterations for convergence of the methods used in this paper, when the values of the resistances of the branches are increased (scale factors *R*) in transmission systems. This can be done by multiplying all the resistance branches of transmission systems by the factors of 1–3. The results are presented on Table 1. Comparisons between results of the methods DNRCMV1 and DNRCMV2 respectively, were made with the results of the methods XB, BX and primal. The tolerance for convergence was specified at 0.001 MW/Mvar to IEEE power systems. The base power being 100 MVA.

While the results presented on Table 1 shows that for the systems 14, 30 and 118 buses, performs with a decoupled XB method is worst, with the largest number of iterations for convergence. Performance of the primal method is worst for the system of 57 buses. Hence, only a comparison between the decoupled methods BX, DNRCMV1 and DNRCMV2 can be summarized as follows:

– For test systems with the following cases: system of 30 buses (scale factor R = 3), system of 57 buses (scale factor R = 1) and system of 118 buses (scale factor R = 1), there is a small difference in the number of iterations for convergence between the methods DNRCMV1, DNRCMV2 and BX.

For all the other nine cases the methods DNRCMV1 and DNRCMV2 converge in a number of iterations, less than the method BX.

The second test was designed to rigorously test the number of iterations for the convergence of power flows used in this paper, decreasing the reactance (scale factor *X*). The results are shown on Table 2.

According to Table 2, the methods DNRCMV1 and DNRCMV2 perform better than all other methods tested, including converging where other methods do not converge. The cases on Table 2, where the methods DNRCMV1 and DNRCMV2 are not converged, the aforesaid methods also do not converge using the classical Newton–Raphson power flow coupled, according to Eq. (11).

4.2. CPU time requirements

The CPU time and the input time requirements for the five methods recorded on the Semp Toshiba computer, are shown on Tables 3–5

The CPU time shown on Table 4, gives the CPU time taken for the iteration process only. The input time includes the time taken for the formation of the admittance matrix, Jacobian matrices and its inverse.

Table 2Iteration requirements for solutions converged from decoupled methods in transmission systems, are with the scale factor *X*.

| Test | Scale | DNRCMV1 | DNRCMV2 | XB | BX | Primal |
|----------|----------|---------|---------|-----|-------|--------|
| system | factor X | P–Q | P-Q | P-Q | P–Q | P–Q |
| IEEE 14 | 0.083 | 7–7 | 7–7 | nc | nc | 29–28 |
| | 0.056 | 16–15 | 16–16 | nc | nc | nc |
| | 0.050 | 47–46 | 47–47 | nc | nc | nc |
| IEEE 30 | 0.071 | 13–12 | 13–13 | nc | 22-21 | nc |
| | 0.063 | 20–19 | 20–20 | nc | nc | nc |
| | 0.056 | nc | nc | nc | nc | nc |
| IEEE 57 | 0.083 | 12–12 | 12–12 | nc | nc | nc |
| | 0.071 | 20–19 | 20–20 | nc | nc | nc |
| | 0.063 | nc | nc | nc | nc | nc |
| IEEE 118 | 0.100 | 12–11 | 12-12 | nc | 15–15 | 14–14 |
| | 0.083 | 32–31 | 32-32 | nc | 37–37 | 35–35 |
| | 0.071 | nc | nc | nc | nc | nc |

Table 3 Input time, s, requirements.

| Test system | Scale factor | Input time (s) | | | | |
|-----------------|--------------|----------------|---------|-------|-------|--------|
| System | | DNRCMV1 | DNRCMV2 | XB | BX | Primal |
| IEEE 14 | 1.0 | 0.002 | 0.002 | 0.002 | 0.002 | 0.002 |
| IEEE 30 | 1.0 | 0.006 | 0.006 | 0.003 | 0.004 | 0.005 |
| IEEE 57 | 1.0 | 0.016 | 0.016 | 0.007 | 0.011 | 0.013 |
| IEEE 118 | 1.0 | 0.055 | 0.055 | 0.023 | 0.041 | 0.042 |

Table 4 CPU time, s, requirements excluding input.

| Test system | Scale factor | CPU time (s) | | | | |
|----------------------------------|--------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|----------------------------------|
| | DNRCMV1 | DNRCMV2 | XB | BX | Primal | |
| IEEE 14 IEEE 30 IEEE 57 IEEE 118 | 1.0 1.0 1.0 1.0 | 0.004 0.011 0.050 0.156 | 0.004 0.012 0.040 0.166 | 0.004 0.007 0.026 0.075 | 0.006 0.012 0.033 0.121 | 0.008 0.017 0.088 0.148 |

Table 5 CPU time, s, per iteration (P + Q).

| Test | Scale factor R | CPU time per iteration (s) | | | | |
|----------|-------------------|----------------------------|---------|--------|--------|--------|
| - System | ractor it | DNRCMV1 | DNRCMV2 | XB | BX | Primal |
| IEEE 14 | 1.0 | 0.0004 | 0.0004 | 0.0003 | 0.0004 | 0.0005 |
| IEEE 30 | 1.0 | 0.0011 | 0.0011 | 0.0006 | 0.0009 | 0.0011 |
| IEEE 57 | 1.0 | 0.0031 | 0.0026 | 0.0014 | 0.0024 | 0.0031 |
| IEEE 118 | 1.0 | 0.014 | 0.012 | 0.0058 | 0.010 | 0.012 |

Table 6 Total execution time, s.

| Test system | Scale factor | CPU time (s) | | | | |
|-----------------|--------------|--------------|---------|-------|-------|--------|
| | | DNRCMV1 | DNRCMV2 | XB | BX | Primal |
| IEEE 14 | 1.0 | 0.006 | 0.006 | 0.006 | 0.008 | 0.010 |
| IEEE 30 | 1.0 | 0.017 | 0.018 | 0.010 | 0.016 | 0.022 |
| IEEE 57 | 1.0 | 0.066 | 0.056 | 0.033 | 0.044 | 0.101 |
| IEEE 118 | 1.0 | 0.211 | 0.221 | 0.098 | 0.162 | 0.190 |

Table 7 Memory requirements.

| DNRCMV1 and DNRCMV2 | XB | BX | PRIMAL |
|-----------------------------|------------------------------------|------------------------------------|---------------------------|
| $B1 - (NB-1) \times (NB-1)$ | B' - (NB- 1) × (NB-1) | B' - (NB- 1) × (NB-1) | $H-(NB-1)\times(NB-1)$ |
| $G1 - (NB-1) \times (NPQ)$ | $B^{\prime\prime}$ – (NPQ) × (NPQ) | $B^{\prime\prime}$ – (NPQ) × (NPQ) | $M - (NPQ) \times (NB-1)$ |
| $B2 - (NPQ) \times (NPQ)$ | | | $N - (NB-1) \times (NPQ)$ |
| $G2 - (NPQ) \times (NB-1)$ | | | $L - (NPQ) \times (NPQ)$ |
| $Heq - (NB-1) \times (NB-$ | | | Leq – |
| 1) | | | $(NPQ) \times (NPQ)$ |
| $Leq - (NPQ) \times (NPQ)$ | | | |
| | | | |

NB - total number of buses in the system.

This is recorded collectively and shown on Table 3. The input time is relatively small compared to the CPU time and its time increases with an increasing system size. The DNRCMV1 and DNRCMV2 methods, take the longest input/output time compared to the XB, BX and primal methods, since the equations for the formation of the Jacobian matrix is not as straightforward as the XB

and BX methods. Comparing the input time of the five said methods, the XB methods give the shortest time.

Using the CPU time on Table 4 and the number of iterations for each method from Table 1, the CPU time per iteration is computed as shown on Table 5. The DNRCMV1, DNRCMV2 and the primal methods result in an almost similar CPU time per iteration. This is much longer than the XB method. The BX method presents CPU time per iteration, being slightly longer than the XB method.

The total time taken for the execution of the five methods stated above, i.e. the CPU time plus the input time, is shown on Table 6.

From the results of the total execution time in Table 6, the DNRCMV1 and DNRCMV2 methods present execution times larger than the other methods.

4.3. Memory requirements

Memory requirements are compared in terms of the size of the Jacobian matrices of the five above mentioned methods, as shown on Table 7.

A numerical example to illustrate this particular item is shown as follows: We will take as example, the IEEE 14 system, The matrix dimensions are: DCNRCMV1 and DCNRCMV2 – B1 (13 × 13), G1 (13 × 9), B2 (9 × 9), G2 (9 × 13), Heq (13 × 13), Leq (9 × 9); BX and XB – B' (13 × 13), B'' (9 × 9); Primal – H (13 × 13), M (9 × 13), N (13 × 9), L (9 × 9), Leq (9 × 9).

It can be observed that the XB and BX methods require the least memory, followed by the primal, DNRCMV1 and DNRCMV2 methods.

4.4. Convergence characteristics

The convergence characteristics of the duly specified five methods, are described by plotting the p.u. mismatch tolerance against the iterations PQ of DNRCMV1, XB, BX and primal methods, as well as iterations QP of the DNRCMV2 method.

The graphs in Figs. 2–6, illustrate the active and reactive power mismatches from a particular bus of a power system of the IEEE. The graphics are designed to show the path convergence followed by the methods of the solution DNRCMV1, DNRCMV2, XB, BX and primal.

The graph in Fig. 2, show the active power mismatches from bus 5 of the IEEE 14 bus system with the scale factor R = 1.0.

According to the figure shown above, the methods DNRCMV1 and DNRCMV2, have iterations that follow a shorter path to convergence compared to decoupled methods XB, BX and primal.

The graph in Fig. 3 shows the reactive power mismatch on bus 7 of the IEEE 14 buses system with the scale factor R = 1.0.

The graph in Fig. 3 shows that the second iteration of DNRCMV1 and DNRCMV2 methods, is a little further from a solution than the other methods. However, the solution path followed by the DNRCMV1 and DNRCMV2, is shorter than the methods XB, BX and primal.

The graph in Fig. 4 shows the power active mismatch on bus 8 of the IEEE 57 buses system with the scale factor R = 2.0.

The large difference between the methods based on Newton–Raphson with constant matrices and primal method is shown in Figs. 4 and 5. In Fig. 4 the residues of active power at bus 8 oscillate and the primal method cannot achieve convergence.

The graph in Fig. 5 shows the reactive power mismatch on bus 14 of the IEEE 57 buses system with the scale factor R = 2.0.

According to Fig. 5, the oscillations of the reactive power mismatch in the primal method are quite high, while in the methods DNRCMV1 and DNRCMV2, there are no oscillations.

The graph in Fig. 6, shows active power mismatch of the bar 2 in IEEE 14 buses. The scaling factor is X = 0.083. Furthermore, this

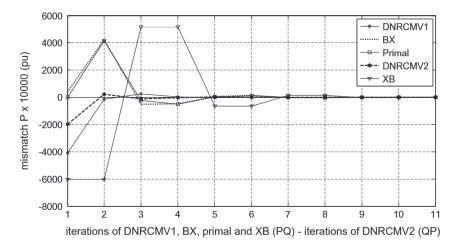


Fig. 2. Active power mismatch on bus 6 of the 14 buses IEEE – scale factor R = 1.0.

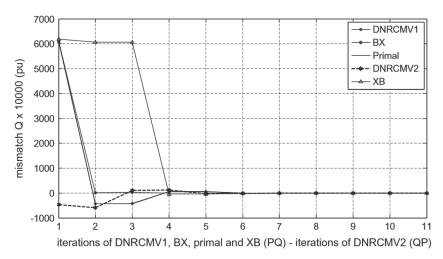


Fig. 3. Reactive power mismatch on bus 7 of the 14 buses IEEE – scale factor R = 1.0.

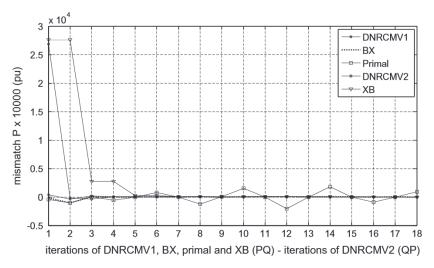


Fig. 4. Active power mismatch on bus 8 of the 57 buses IEEE – scale factor R = 2.0.

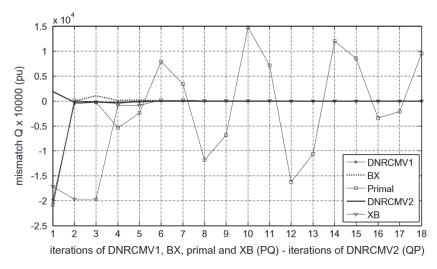


Fig. 5. Reactive power mismatch on bus 14 of the 57 buses IEEE – scale factor R = 2.0.

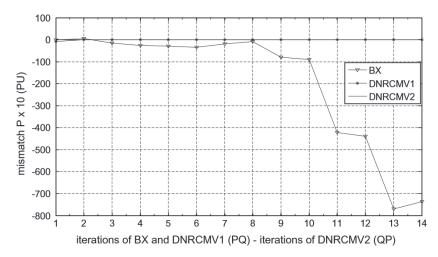


Fig. 6. Active power mismatch on bus 2 of the 14 buses IEEE – scale factor X = 0.083.

graphic is designed to emphasize the difference in convergence between the methods DNRCMV1 and DNRCMV2 with the BX method.

In the above stated graph, the BX method has a great oscillation, while the methods DNRCMV1 and DNRCMV2 converge smoothly.

5. Conclusions

This paper presented a comprehensive and comparative study between power flow methods with constant matrices. Among these methods, two new methods were presented, based on Newton–Raphson with constant matrices. Test results are analyzed regarding the number of iterations, memory requirements, CPU times and convergence characteristics. These tests have revealed the respective advantages and disadvantages of the five methods duly presented in the study.

It may be summarized that the XB and BX methods are both reliable and rapid in convergence, whereas the XB method is faster and may even fail to converge under severe ill-conditioning. The primal method was the method that obtained the worst results for convergence. DNRCMV1 and DNRCMV2 methods, present execution times larger than the other methods. Memory requirements of two new methods are larger than the other decoupled methods tested. In general, the DNRCMV2 and DNRMCV1 methods, have a

performance in number of iterations for convergence better than the decoupled XB, BX and primal versions, on normal r/x ratio systems, as well as on high r/x ratio systems.

Appendix A. Newton-Raphson power flow

Details of the algorithm of Newton–Raphson method for computing power flow are widely found in the literature, and readers interested in more details may consult [18].

The method is based on the solution of the Jacobian matrix:

$$[J] \cdot \left[\frac{\Delta \theta}{\Delta V} \right] = \left[\frac{\Delta P}{\Delta Q} \right] \tag{11}$$

where J is the jacobian matrix; $\Delta\theta$ is the vector of voltage angle corrections; ΔV is the vector of voltage magnitude corrections; V is the voltage magnitudes vector; ΔP is the vector of real power mismatches; ΔQ is the vector of reactive power mismatches.

The Jacobian matrix can be represented as:

$$[J] = \begin{bmatrix} H & N \\ M & L \end{bmatrix} \tag{12}$$

where H is the matrix of dimensions $(NPQ + NPV) \times (NPQ + NPV)$; N is the matrix of dimensions $(NPO + NPV) \times (NPO)$; N is the matrix of

dimensions (NPQ) × (NPQ + NPV); L is the matrix of dimensions (NPQ) × (NPQ); NPQ is the number of buses type PQ; NPV is the number of buses type PV.

The elements of sub matrices [H], [N], [M] and [L] are given by

$$H_{kk} = -V_k^2 B_{kk} - V_k \sum_{m=1}^n V_m (G_{km} \sin \theta_{km} - B_{km} \cos \theta_{km})$$
 (13)

$$H_{km} = V_k V_m (G_{km} \sin \theta_{km} - B_{km} \cos \theta_{km}) \tag{14}$$

$$N_{km} = V_k(G_{km} \cos \theta_{km} + B_{km} \sin \theta_{km}) \tag{15}$$

$$N_{kk} = V_k G_{kk} + \sum_{m=1}^{n} V_m (G_{km} \cos \theta_{km} + B_{km} \sin \theta_{km})$$
 (16)

$$M_{km} = -V_k V_m (G_{km} \cos \theta_{km} + B_{km} \sin \theta_{km})$$
 (17)

$$M_{kk} = -V_k^2 G_{kk} + V_k \sum_{m=1}^n V_m (G_{km} \cos \theta_{km} + B_{km} \sin \theta_{km})$$
 (18)

$$L_{km} = V_k(G_{km} \sin \theta_{km} - B_{km} \cos \theta_{km}) \tag{19}$$

$$L_{kk} = -V_k B_{kk} + \sum_{m=1}^{n} V_m (G_{km} \sin \theta_{km} - B_{km} \cos \theta_{km})$$
 (20)

The Jacobian matrix has few non-zero and Eq. (13) can be solved using bifatorization or LU factorization.

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