

Deep learning architectures for inference of AC-OPF solutions

Tackling Climate Change with Machine Learning
NeurIPS 2020

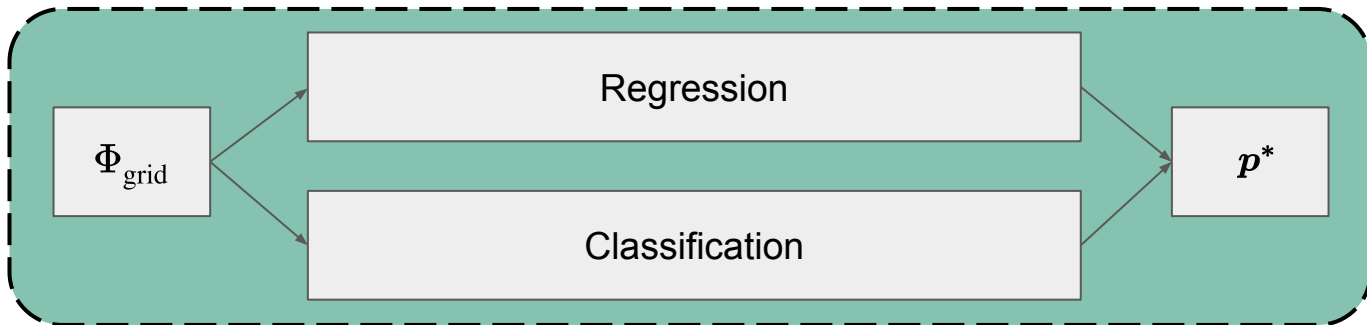
Thomas Falconer, UCL Energy Institute (Energy & AI Lab)
Letif Mones, Invenia Labs

Optimal Power Flow (OPF) Challenges

- Proliferation of intermittent renewable energy resources in power systems.
 - Difficult to sustain accurate representation of system state.
 - Requires OPF solutions in **near real-time**.
- Computational complexity.
 - Fundamental form (AC-OPF) is a **non-convex and non-linear** optimization problem.
 - Exacerbated with inclusion of:
 - Unit commitment.
 - Security constraints and post-contingency corrective actions.
 - Generator-wise emissions costing [1].
- Sub-optimality of cheap approximations.
 - e.g. DC-OPF.
 - Economic losses.
 - Wasted generation => unnecessary emissions.

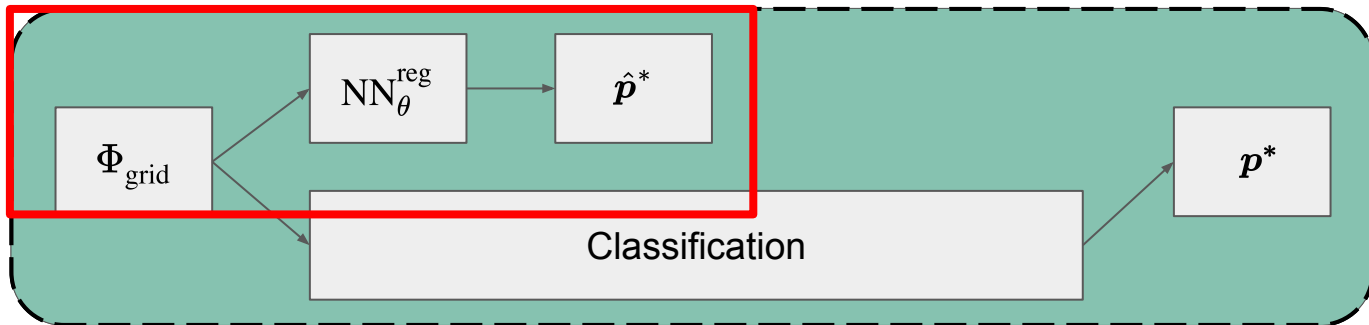
ML Aided OPF

- Use ML to assist solving OPF at scale.
 - Leverage underlying structure.
 - Train offline with real-time inference => **negligible online computation.**
- Main strategies:
 - Regression [2-5].
 - Classification [6-8].



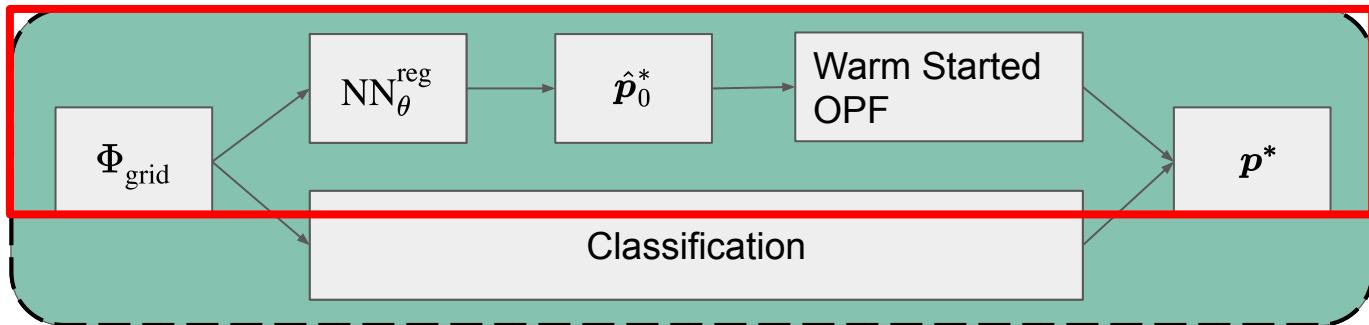
ML Aided OPF: Regression

- End-to-end [2]
 - Advantages:
 - Doesn't require conventional (online) optimization.
 - Challenges:
 - Not a smooth function of the grid parameters => requires a lot of training data.
 - **No guarantee of feasibility** (or optimality) => poses security risks to the grid.



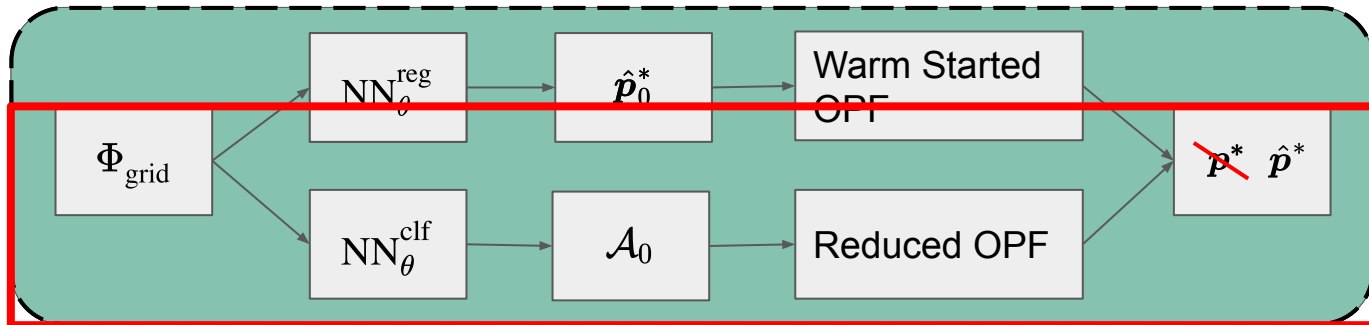
ML Aided OPF: Regression

- Warm start [2]
 - Advantages:
 - Can theoretically expedite convergence to the optimal solution.
 - Feasibility enforced by the iterative solver (optimality guaranteed).
 - Challenges:
 - Marginally sub-optimal initialization could increase computational burden.
 - Only primal variables are initialised => duals still need to converge.



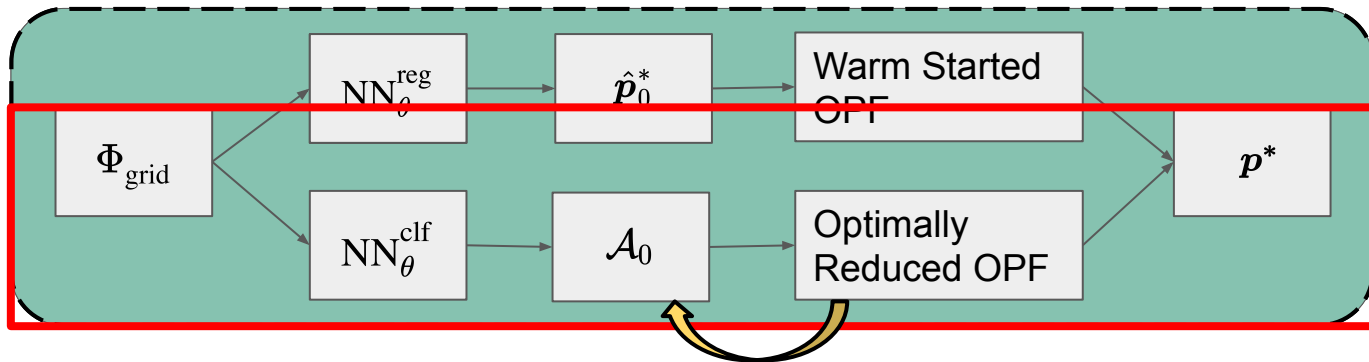
ML Aided OPF: Classification

- Reduced OPF [6]
 - Advantages:
 - Only a fraction of constraints are binding at the optimum.
 - Reduced optimization problem.
 - Challenges:
 - Potential omission of important constraints => **false negatives**.
 - Poses security risks to the grid.



ML Aided OPF: Classification

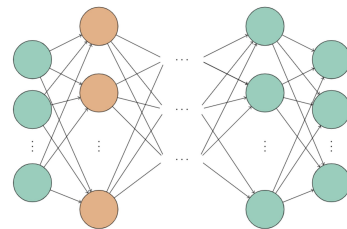
- Optimally Reduced OPF [10]
 - Advantages:
 - **Feasibility and optimality guaranteed.**
 - Converges to objective akin to that of the full problem.
 - Challenges:
 - Requires iterative feasibility test.



Examined NN Architectures

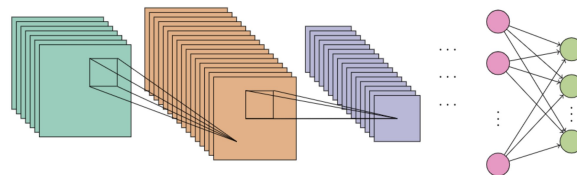
- Fully-connected NN (FCNN)

- Vectorised input domain.
- Lacks sufficient relational inductive bias to exploit underlying structure.



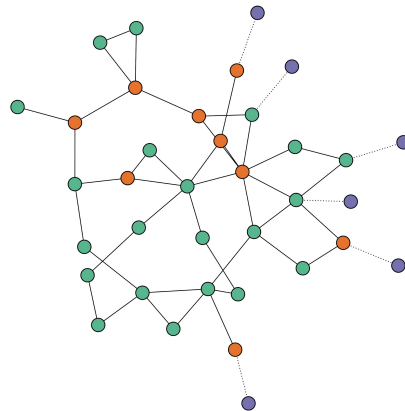
- Convolutional NN (CNN) [11]

- Represent the electrical grid as a *pseudo*-image.
 - Exploit spatial correlations within the electrical grid.
- Dependant upon geometric priors not observed in the graph domain.
 - e.g. shift invariance.

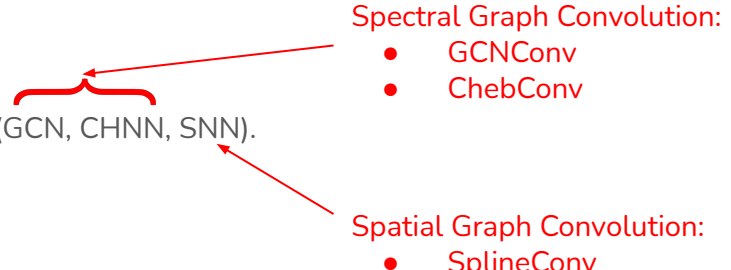


- Graph NN (GNN) [12]

- Represent the electrical grid as a graph.
 - Assumption of shift invariance drops
 - Filters no longer node agnostic.
 - Lack of natural order.
 - Operations are permutation invariant.
- Directly incorporate important topological information of power grids in the NN model.



Experimental Setup

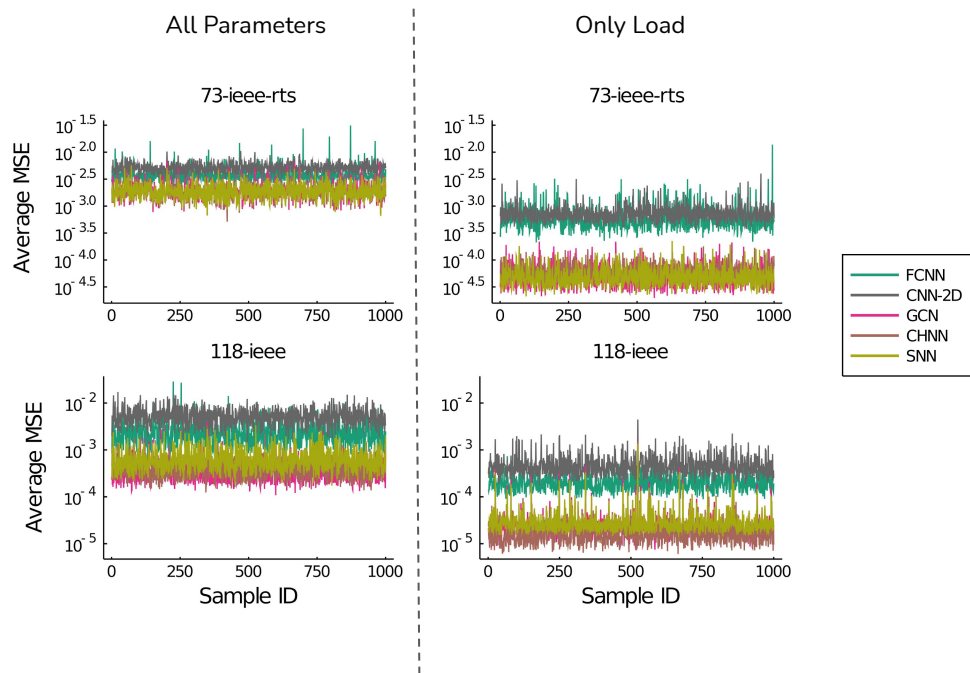
- Grids
 - Synthetic grids from Power Grid Library (benchmarks).
 - Sample Generation
 - 10k samples generated for two input domains.
 - Load active/reactive power.
 - Load active/reactive power, maximum active/reactive generator output, line resistance/reactance values and line thermal limits.
 - Computational Tools
 - Data generated in Julia using PowerModels.jl to solve OPF (IPOPT solver).
 - Models constructed in Python (3.0) using PyTorch and PyTorch Geometric.
 - Systematic Evaluation
 - Input domain
 - Model Architecture
 - FCNN, CNN and GNN (GCN, CHNN, SNN).
 - Learning Framework
 - Regression
 - Classification
- 
- Spectral Graph Convolution:
- GCNConv
 - ChebConv
- Spatial Graph Convolution:
- SplineConv

Results: Regression

Average test set MSE values of regression models.

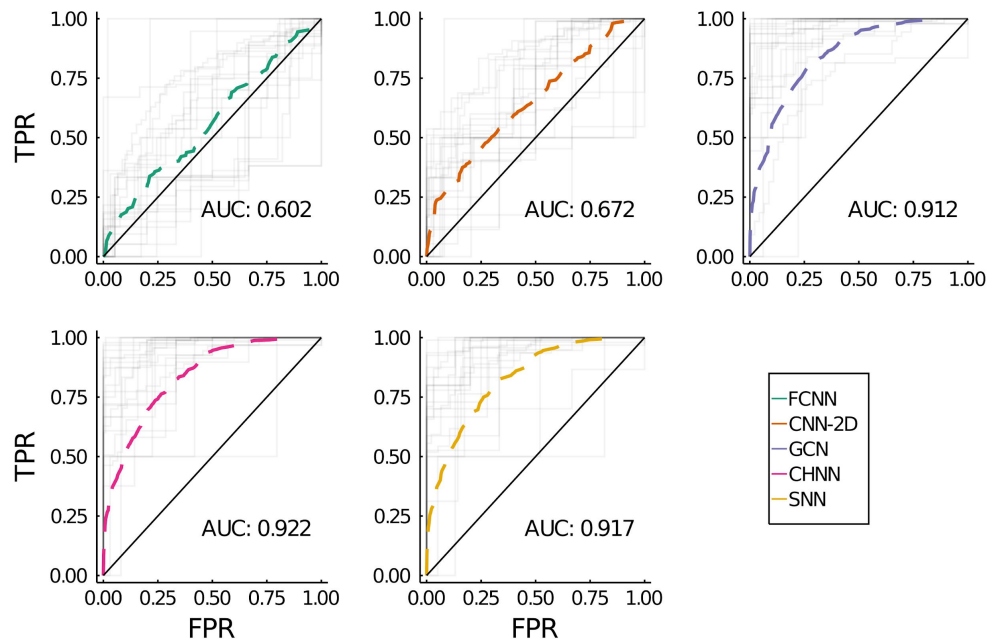
Case ($\Phi = \Phi_{\text{load}}$)		FCNN	CNN	GCN	CHNN	SNN
73-ieee-rts	10^{-4}	6.613	7.625	0.556	0.612	0.527
118-ieee	10^{-4}	2.171	3.042	0.306	0.334	0.329
162-ieeeet-dtc	10^{-3}	9.492	6.026	3.341	3.039	2.145
300-ieee	10^{-2}	3.654	5.973	2.283	2.156	1.948
Case ($\Phi = \Phi_{\text{all}}$)		FCNN	CNN	GCN	CHNN	SNN
73-ieee-rts	10^{-3}	4.916	5.241	2.011	1.953	1.247
118-ieee	10^{-3}	2.621	3.487	0.396	0.450	0.372
162-ieeeet-dtc	10^{-2}	2.783	4.585	1.411	1.682	1.229
300-ieee	10^{-1}	1.293	1.466	0.723	0.711	0.574

Average Test Set MSE



Results: Classification

Test Set Receiver Operating Characteristic Curves



Next Steps

- Regression
 - Incorporate methods to **maximise legality** of inferred optimal solution.
 - Parameter scaling.
 - Penalisation of constraint violation in objective.
- Classification
 - More sophisticated objective functions.
 - Explicit encoding of number of **false negatives**.
 - Weighted binary cross entropy.
 - Weighting individual constraints.
 - Applying predictive performance of GNNs to augment **meta-optimization** [10].

Thank You!

Thomas Falconer, UCL Energy Institute (Energy & AI Lab) thomas.falconer.19@ucl.ac.uk
Letif Mones, Invenia Labs

References

- [1] Gholami, A. et al. Environmental/economic dispatch incorporating renewable energy sources and plug-in vehicles, 2014.
- [2] Guha, Neel, Zhecheng Wang, and Arun Majumdar. Machine Learning for AC Optimal Power Flow, 2019.
- [3] Fioretto, Ferdinando, Terrence WK Mak, and Pascal Van Hentenryck. Predicting AC optimal power flows: Combining deep learning and lagrangian dual methods, 2020.
- [4] Pan, Xiang, Tianyu Zhao, and Minghua Chen. Deepopf: Deep neural network for dc optimal power flow, 2019.
- [5] Zamzam, Ahmed, and Kyri Baker. Learning optimal solutions for extremely fast ac optimal power flow, 2019.
- [6] Jamei, M. et al. Meta-Optimization of Optimal Power Flow, 2019.
- [7] Deka, Deepjyoti, and Sidhant Misra. Learning for DC-OPF: Classifying active sets using neural nets, 2019.
- [8] Misra, Sidhant, Line Roald, and Yeesian Ng. Learning for constrained optimization: Identifying optimal active constraint sets, 2018.
- [9] Ng, Yeesian, et al. Statistical learning for DC optimal power flow, 2018.
- [10] Robson, A. et al. Learning an Optimally Reduced Formulation of OPF through Meta-optimization, 2019.
- [11] Chen, L. & Tate, J. E. Hot-starting the ac power flow with convolutional neural networks, 2020.
- [12] Owerko, D., Gama, F., and Ribeiro, A. Optimal power flow using graph neural networks, 2019.