Swing Dynamics as Primal-Dual Algorithm for
Optimal Load Control

Changhong Zhao, Ufuk Topcu, Steven Low
California Institute of Technology
Pasadena, California 91125–0001

Abstract

Frequency regulation and generation-load balancing are key issues in power transmission networks. Complementary to generation control, loads provide flexible and fast responsive sources for frequency regulation, and local frequency measurement capability of loads offers the opportunity of decentralized control. In this paper, we propose an optimal load control problem, which balances the load reduction (or increase) with the generation shortfall (or surplus), resynchronizes the bus frequencies, and minimizes a measure of aggregate disutility of participation in such a load control. We find that, a frequency-based load control coupled with the dynamics of swing equations and branch power flows serve as a distributed primal-dual algorithm to solve the optimal load control problem and its dual. Simulation shows that the proposed mechanism can restore frequency, balance load with generation and achieve the optimum of the load control problem within several seconds after a disturbance in generation. Through simulation, we also compare the performance of optimal load control with automatic generation control (AGC), and discuss the effect of their incorporation.

I. INTRODUCTION

To ensure reliable power transmission, system operators must regulate the generation and load so that they match each other. Otherwise, the system frequency may deviate from the nominal value. Frequency deviations, if not tightly controlled around zero, may bring instability to the power system, or even permanently damage the facilities. Therefore, frequency regulation and generation-load balancing are important issues in power transmission networks.

Traditional regulation efforts rely on generation side. Automatic generation control (AGC), which adjusts the setpoints of generators based on area frequency deviation and unscheduled cross-area power flow, is a good example [1][2]. However, relying solely on generation side may not be enough. Due to limited ramping rate, generators are suitable for minute-to-minute generation and load balancing, but may incur expensive wear-and-tear, high emissions and low thermal efficiency when responding to regulation signals at intervals of seconds [3][4]. Complementary to generators, controllable loads provide low cost and fast responsive sources for power system regulation.

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Feasibility and efficiency of load control has been justified in several electricity markets. Long Island Power Authority (LIPA) developed LIPAedge, which provided 24.9 MW of demand reduction and 75 MW of spinning reserve by 23,400 loads [5]. ERCOT has 50% of its 2400 MW reserve provided by loads. PJM opened up the regulation market to participation by loads [3]. While most of the installed programs focused on direct manipulation of loads in a centralized scheme, an alternative strategy, decentralized load control via frequency measurement, has been studied broadly in literatures. Brooks et al. suggested that loads can sense and respond to frequency and provide regulation within 1 second [4]. Molina-Garcia et al. studied the aggregated response characteristics when individual loads are turned on/off as the frequency goes across certain regions [6]. Donnelly et al. developed proportional frequency feedback control of intelligent loads, and investigated the effect of distribution systems, the effect of discretized control, and the effect of time-delay of control actions, using a 16-generator transmission network simulation test bed [7]. Literature review shows that frequency-based load control does not rely much on the communication to the centralized grid operator, thus suitable for large-scale, decentralized deployment [6][7].

In this paper, we consider a electricity transmission network in steady state where the generator frequencies at different buses (or in different balancing authorities) are synchronized to the same nominal value and the mechanic power is balanced with the electric power at each bus. Suppose a small disturbance in generation occurs on an arbitrary subset of the buses. How should the frequency-insensitive, controllable loads in the network be reduced (or increased) in real time in a way that (i) balances the generation shortfall (or surplus), (ii) resynchronizes the bus frequencies, and (iii) minimizes a measure of aggregate disutility of participation in such a load control? We formalize these questions as an optimal load control (OLC) problem. The basic dynamic at each generation bus is described by swing equations that relate the imbalance between generation and load to the rate of frequency change. We assume the generation disturbance is small and the DC load flow model is reasonably accurate. Then, we develop a frequency-based load control mechanism where loads are controlled as the inversed marginal disutility function of locally measured frequency. As a result of reverse engineering, such a frequency-based load control coupled with the dynamics of swing equations and power flows serve as a distributed primal-dual algorithm to solve OLC. Simulation on a 16-generator test bed shows that the proposed mechanism can restore frequency, balance load with generation and achieve the optimum of OLC within several seconds after a disturbance in generation. Moreover, we compare the performance of the proposed mechanism with AGC, and show with simulation that adding the proposed mechanism can improve the transient performance of AGC.

The paper is organized as follows. Section II describes the dynamics of power networks and introduces the optimal load control (OLC) problem. Section III interprets how the frequency-based load control and swing dynamics serve as a primal-dual algorithm to solve OLC and its dual. Section IV provides the convergence analysis of the primal-dual algorithm. Section V shows simulation-based case studies. Finally, Section VI provides concluding remarks and casts interesting points of future work.
II. PROBLEM FORMULATION

Let $\mathbb{R}$ denote the set of real numbers and $\mathbb{C}$ denote the set of complex numbers. A variable without a subscript usually denotes a vector with appropriate components, e.g., $d := (d_l, l \in \mathcal{L}(j), j \in \mathcal{V})$, $\omega := (\omega_j, j \in \mathcal{V})$, $P := (P_{ij}, (i, j) \in \mathcal{E})$. For a vector $a = (a_1, \ldots, a_k)$, $a_{-i}$ denotes $(a_1, \ldots, a_{i-1}, a_{i+1}, a_k)$. For a matrix $A$, $A^T$ denotes its transpose. Let $t$ denote the time instance, and $\dot{\omega}$ denote $\frac{d\omega}{dt}(t)$.

A. Transmission network model

The transmission network is described by a graph $G = (\mathcal{V}, \mathcal{E})$ where $\mathcal{V} = \{1, \ldots, N\}$ is the set of buses and $\mathcal{E}$ is the set of transmission lines connecting the buses. We adopt the following assumptions

1. The lines $(i, j) \in \mathcal{E}$ are lossless and characterized by their reactance $i_x_{ij}$.
2. The voltage magnitudes $|V_j|$ of buses $j \in \mathcal{V}$ are constant.
3. Reactive power injections at the buses and reactive power flows on the lines are ignored.

We assume that $G$ is directed, with an arbitrary orientation, so that if $(i, j) \in \mathcal{E}$, then $(j, i) \notin \mathcal{E}$. We use $(i, j)$ and $i \rightarrow j$ interchangeably to denote a link in $\mathcal{E}$. We also assume without loss of generality that $G$ is connected. To simplify notation, we assume all variables represent deviations from their nominal (operating) values and are in per unit.

The dynamics at bus $j$ with a generator is modeled by the swing equation

$$M_j \dot{\omega}_j = P^m_j - P^e_j,$$

where $\omega_j$ is the frequency deviation from its nominal value, $M_j$ is the inertia constant of the generator, $P^m_j$ is the deviation in mechanic power injection to bus $j$ from its nominal value, and $P^e_j$ is the deviation in electric power from its nominal value. Each bus may have two types of loads, frequency-sensitive (e.g. motor-type) loads and frequency-insensitive (but controllable) loads. The total change $\hat{d}_j$ in frequency-sensitive loads at bus $j$ as a function of the frequency deviation $\omega_j$ is $\hat{d}_j := D_j \omega_j$, where $D_j$ is the damping constant. Let $\mathcal{L}(j)$ denote the set of frequency-insensitive loads on bus $j$, and $(d_l, l \in \mathcal{L}(j))$ denote the deviations of frequency-insensitive loads from their nominal values. Then the electric power $P^e_j$ is the sum of all frequency-sensitive loads, frequency-insensitive loads, and power flows from bus $j$ to other buses, written as

$$P^e_j = D_j \omega_j + \sum_{l \in \mathcal{L}(j)} d_l + \sum_{k:j \rightarrow k} P_{jk} - \sum_{i:i \rightarrow j} P_{ij}.$$

Here $P_{ij}$ is the deviation of branch flow from bus $i$ to bus $j$ from its nominal value. Our goal is to control the frequency-insensitive loads $d_l$ in response to disturbances $P^m_j$ in generation(mechanic) power. The swing equation can thus be rewritten as

$$\dot{\omega}_j = -\frac{1}{M_j} \left( \sum_{l \in \mathcal{L}(j)} d_l + D_j \omega_j - P^m_j + P^\text{out}_j - P^\text{in}_j \right),$$

1These assumptions are similar to the standard DC approximation except that we do not assume the phase angle difference is small across each link.
where $P_{\text{out}}^j := \sum_{k:j \to k} P_{jk}$ and $P_{\text{in}}^j := \sum_{i:j \to i} P_{ij}$ are total branch power flows out and into bus $j$, respectively.

We assume that the branch flows $P_{ij}$ follow the dynamics

$$
\dot{P}_{ij} = B_{ij} \omega^0 (\omega_i - \omega_j),
$$

(2)

where $\omega^0$ is the common nominal frequency on which the per-unit convention is based, and

$$
B_{ij} := \frac{|V_i||V_j|}{x_{ij}} \cos (\theta^0_i - \theta^0_j)
$$

(3)

is a constant related to nominal voltages of buses and line reactance. The dynamic model (2)–(3) is motivated in the following way. Let $\theta_j$ denote the phase angle deviations of the bus voltages, i.e., the voltage phasors $V_j := |V_j|e^{j(\theta^0_j + \theta_j)}$ with the nominal phase angles $\theta^0_j$. Consider the deviations in branch flows $P_{ij}$ when the deviations are small [1], [9, Chapter 11]:

$$
P_{ij} = B_{ij} (\theta_i - \theta_j),
$$

(4)

and $\dot{\theta}_j = \omega^0 \omega_j$, then we have (2). Note that, while the model (4) assumes that the differences $\theta_i - \theta_j$ of the deviations are small, it does not assume the differences $\theta^0_i - \theta^0_j$ of their nominal values are small.

In summary, the dynamic model of the transmission network is specified by (1)–(3). In steady state, the mechanic power deviations $P_{m}^j$ are equal to the electric power deviations $P_{e}^j$, and $\omega_i = \omega_j$ for all the buses $i$ and $j$, so $\omega_j = 0$ and $\dot{\omega}_j = 0$.

### B. Optimal load control

Suppose a step change $P^m = (P^m_1, \ldots, P^m_N)$ in generation is injected to the $N$ buses. How should the frequency-insensitive loads $d = (d_l, l \in \mathcal{L}(j), j \in \mathcal{V})$ in the network be reduced (or increased) in real-time in a way that (i) balances the generation shortfall (or surplus), (ii) resynchronizes the bus frequencies, and (iii) minimizes a measure of aggregate disutility of participation in such a load control? We now formalize these questions as an optimal load control (OLC) problem.

The disturbance $P^m$ in generation causes a nonzero frequency deviation $\omega_j$ at bus $j$. This frequency deviation incurs a cost to frequency-sensitive loads and suppose this cost is $\frac{1}{2D_j} d_j^2$ in total at bus $j$. Suppose the frequency-insensitive load $l \in \mathcal{L}(j)$ is to be changed by an amount $d_l$ which incurs a cost (disutility) of $c_l(d_l)$. We assume $-\infty < d_j \leq d_l \leq \bar{d}_l < \infty$. Our goal is to minimize the total cost over $d$ and $\hat{d}$ while balancing generation and load across the network, written as

**OLC**

$$
\min_{\bar{d} \leq d \leq \underline{d}, \hat{d}} \sum_{j \in \mathcal{V}} \left( \sum_{l \in \mathcal{L}(j)} c_l(d_l) + \frac{1}{2D_j} d_j^2 \right)
$$

subject to

$$
\sum_{j \in \mathcal{V}} \left( \sum_{l \in \mathcal{L}(j)} d_l + \hat{d}_j \right) = \sum_{j \in \mathcal{V}} P^m_j.
$$

(6)
Remark 1. Note that (6) does not require balance of generation and load at each individual bus, but only balance across the entire network. This constraint is less restrictive and offers more opportunity to minimize costs. Additional constraints can be imposed if it is desirable that certain buses balance their own supply and demand, e.g., for economic or regulatory reasons.

We assume the following condition throughout the paper:
C0: The OLC is feasible, and the cost functions $c_l$ are strictly convex and twice continuously differentiable on $[d_l, \bar{d}_l]$.

III. LOAD CONTROL AND SWING DYNAMICS AS PRIMAL-DUAL SOLUTION

In this section, we present our main results, whose proofs are in Section IV.

A. Key results

The objective function of the dual problem of OLC is:

$$
\sum_{j \in V} \Phi_j(\nu) := \sum_{j \in V} \min_{d_l \leq d_l \leq \bar{d}_l} \left( \sum_{l \in \mathcal{E}(j)} (c_l(d_l) - \nu d_l) + \left( \frac{1}{2D_j} d_l^2 - \nu \bar{d}_l \right) + \nu P^m \right),
$$

where $\Phi_j$ can be written as

$$
\Phi_j(\nu) := \sum_{l \in \mathcal{E}(j)} (c_l(d_l(\nu)) - \nu d_l(\nu)) - \frac{1}{2} D_j \nu^2 + \nu P^m,
$$

with

$$
d_l(\nu) := \left[ c_l^{-1}(\nu) \right] d_l.
$$

This objective function has a scalar variable $\nu$ and is not separable across buses $j = 1, \ldots, N$. Its direct solution hence requires coordination across the buses. We propose a following distributed version of the dual problem where each bus $j$ optimizes over its own variable $\nu_j$, one of the multiple copies of $\nu$ that are constrained to be equal at optimality.

**DOLC**

$$
\max_{\nu_j} \Phi(\nu) := \sum_{j \in V} \Phi_j(\nu_j)
$$

subject to $\nu_i = \nu_j$ for all $(i, j) \in \mathcal{E}$.

**Theorem 1.** The following statements hold.

1) **DOLC** has a unique optimal solution $\nu^*$ with $\nu^*_i = \nu^*_j = \nu^*$ for all $i, j \in V$.
2) **OLC** has a unique optimal solution $(d^*, \hat{d}^*)$ where $d^*_l = d^*_l(\nu^*)$ is given by (8) for all $l \in \mathcal{L}(j), j \in V$, and $\hat{d}^*_j = D_j \nu^*$ for all $j \in V$.

$^2$We abuse notation and use $\nu^*$ to denote both the vector and the common value of its components.
3) There is no duality gap.

Instead of solving OLC directly, Theorem 1 suggests solving its dual DOLC and recovering the unique optimal solution \((d^*, \hat{d}^*)\) of the primal problem OLC from the unique dual optimal \(\nu^*\). To derive a distributed solution for DOLC, consider its Lagrangian

\[
L(\nu, \pi) := \sum_{j \in \mathcal{V}} \Phi_j(\nu_j) - \sum_{(i,j) \in \mathcal{E}} \pi_{ij}(\nu_i - \nu_j),
\]

where \(\nu\) is the (vector) variable for DOLC and \(\pi\) is the associated dual variable for the dual of DOLC. Hence \(\pi_{ij}\), for all \((i, j) \in \mathcal{E}\), measure the cost of not synchronizing the variables \(\nu_i\) and \(\nu_j\) across buses \(i\) and \(j\). A primal-dual algorithm for DOLC takes the form (using (7)–(8))

\[
\dot{\nu}_j = \gamma_j \frac{\partial L}{\partial \nu_j}(\nu, \pi) = -\gamma_j \left( \sum_{l \in \mathcal{L}(j)} d_l(\nu_j) + D_j \nu_j - P_j^m + \pi_j^\text{out} - \pi_j^\text{in} \right),
\]

\[
\dot{\pi}_{ij} = -\xi_{ij} \frac{\partial L}{\partial \pi_{ij}}(\nu, \pi) = \xi_{ij}(\nu_i - \nu_j),
\]

where \(\gamma_j > 0, \xi_{ij} > 0\) are stepsizes and \(\pi_j^\text{out} := \sum_{k:j \rightarrow k} \pi_{jk}, \pi_j^\text{in} := \sum_{i:j \rightarrow i} \pi_{ij}\).

It is then remarkable that (10)–(11) become identical to (1)–(2), if we identify \(\nu\) with frequency deviations and \(\pi\) with branch flows at every time instance \(t\), i.e.,

\[
\nu_j(t) = \omega_j(t), \quad \pi_{ij}(t) = P_{ij}(t),
\]

and the stepsizes \(\gamma_i\) and \(\xi_{ij}\) with the system parameters

\[
\gamma_j = M_j^{-1}, \quad \xi_{ij} = B_{ij} w^0.
\]

For convenience, we collect the system dynamics and load control:

\[
\dot{\omega}_j = -\frac{1}{M_j} \left( \sum_{l \in \mathcal{L}(j)} d_l + \hat{d}_j - P_j^m + P_j^\text{out} - P_j^\text{in} \right)
\]

\[
\dot{P}_{ij} = B_{ij} \omega^0 (\omega_i - \omega_j)
\]

\[
\hat{d}_j(\omega_j) = D_j \omega_j
\]

\[
d_l(\omega_j) = \left[ c_l^{-1}(\omega_j) \right] \hat{d}_l \quad \text{for all } l \in \mathcal{L}(j),
\]

where \(P_j^\text{out} = \sum_{k:j \rightarrow k} P_{jk}\) and \(P_j^m = \sum_{i:j \rightarrow i} P_{ij}\) are total branch power flows out and into bus \(j\), \(\omega^0\) is the common nominal frequency, and \(B_{ij}\) are given by (3). The dynamics (12)–(14) are automatically carried out by the power system while the local control (15) need to be implemented at each frequency-insensitive load. Let \((d(t), \hat{d}(t), \omega(t), P(t))\) denote a trajectory of frequency-insensitive loads, frequency-sensitive loads, frequency deviations and power flows over time \(t\), generated by the swing dynamics and the load control (12)–(15). We assume the following condition.

C1: For all \(j \in \mathcal{V}\) and all \(l \in \mathcal{L}(j)\), there exists some \(\alpha_l > 0\) so that \(c_l'(d_l) \geq 1/\alpha_l\) for \(d_l \in [d_l, \bar{d}_l]\). Moreover, \(d_l(\cdot) = ((c_l')^{-1})(\cdot)\) is Lipschitz on \((c_l'(d_l), c_l'(\bar{d}_l))\).
Note that C1 is satisfied for disutility functions that are commonly used for demand response, e.g., quadratic function. With C1, we have the following theorem.

**Theorem 2.** Suppose the condition C1 is satisfied. Every trajectory \((d(t), \dot{d}(t), \omega(t), P(t))\) generated by (12)–(15) converges to a limit \((d^*, \dot{d}^*, \omega^*, P^*)\) as \(t \rightarrow \infty\) such that

1) \((d^*, \dot{d}^*)\) is the unique vector of optimal load control for OLC;
2) \(\omega^*\) is the unique vector of optimal frequency deviations for DOLC;
3) \(P^*\) is a vector of optimal branch flows for the dual of DOLC.

We will henceforth call a point \((d^*, \dot{d}^*, \omega^*, P^*)\) that satisfies the three conditions in Theorem 2 a system optimal.

### B. Implications

Our results have several important implications:

1) **Frequency-based load control:** The frequency-insensitive loads can be controlled using their individual marginal cost functions according to (15), based only on frequency deviations \(\omega_j(t)\) (from their nominal value) that are measured at their local buses.

2) **Complete decentralization.** The common operating frequency is a global signal that measures the power imbalance across the entire network. Our result implies that the local frequency deviation \(\omega_j(t)\) at each bus turns out to convey exactly the right information about the global power imbalance for the loads themselves to make optimal decisions based on their own marginal cost functions. That is, with the right information, their local decisions turn out to be globally optimal. This allows a completely decentralized solution without the need for explicit communication among the buses.

3) **Reverse engineering of swing dynamics.** The frequency-based load control (15) coupled with the dynamics (12)–(14) of swing equations and branch power flows serve as a distributed primal-dual algorithm to solve OLC and its dual DOLC.

4) **Frequency and branch flows.** In the context of optimal load control, the frequency deviations \(\omega_j(t)\) emerge as the Lagrange multipliers of OLC that measure the cost of power imbalance, whereas the branch flow deviations \(P_{ij}(t)\) emerge as the Lagrange multipliers of DOLC that measures the cost of frequency asynchronism.

5) **Uniqueness of solution.** Theorem 1 implies that the optimal frequency \(\omega^*\) is unique and hence the optimal load control \((d^*, \dot{d}^*)\) is unique. As we show below, the optimal branch flows \(P^*\) are unique if and only if the network is radial. Theorem 2 says nonetheless, that, even for mesh networks, any trajectory generated by the load control and swing dynamics indeed converges to an optimal point, with the optimal value of \(P^*\) dependent on the initial condition.

6) **Optimal frequency.** The structure of DOLC says that the frequencies at all the buses are synchronized at optimality even though they can be different during transient. Moreover, the common frequency deviation \(\omega^*\) at optimality is in general nonzero. This fact implies that while frequency-based load control and the swing dynamics can resynchronize bus frequencies to a unique common value after a disturbance in generation,
the new frequency may be different from the nominal value (or the common operating frequency before the disturbance). Other mechanisms, such as automatic generation control, will be needed to drive the new operating frequency to its nominal value (e.g., 60Hz), through, e.g., intergal control over the frequency deviations.

Of course, many of these insights are well known; our results merely provide a fresh and unified interpretation within an optimization framework for frequency-based load control.

IV. CONVERGENCE ANALYSIS

Theorem 1, proved in the appendix Section VII-A, is simple since assumption C0 guarantees that OLC is a convex problem. This section is devoted to the proof of Theorem 2 and other properties. The main difficulty arises from the fact that optimal branch flows \( P^* \) may be nonunique. It takes a more sophisticated argument to show that \( P(t) \) generated by the system (12)–(15) actually converges, as opposed to wandering around the set of optimal \( P^* \).

We start by showing that the set of optimal solutions \((\omega^*, P^*)\) of DOLC and its dual, the set of saddle points of its Lagrangian, and the set of equilibrium points of (12)–(15) are all the same. Given \( \omega(t) \), the optimal load \((d(t), \hat{d}(t))\) are uniquely determined by (14)–(15), so we will focus on \((\omega(t), P(t))\). For convenience, we rewrite (12)–(13) in vector form as follows. Recall the Lagrangian for DOLC defined in (9):

\[
L(\omega, P) = \Phi(\omega) - \omega^T CP,
\]

where \( C \) is the \( N \times |E| \) incidence matrix of \( G \), i.e., \( C_{il} = 1 \) if node \( i \) is the source of a directed link \( l = (i, j) \), and \( C_{il} = -1 \) if node \( i \) is the sink of a directed link \( l = (j, i) \). Then the system dynamics (12)–(13) are equivalent to

\[
\dot{\omega}(t) = \Gamma \left[ \frac{\partial L}{\partial \omega}(\omega(t), P(t)) \right]^T = \Gamma \left( \left[ \frac{\partial \Phi}{\partial \omega}(\omega(t)) \right]^T - CP(t) \right),
\]

(17)

\[
\dot{P}(t) = -\Xi \left[ \frac{\partial L}{\partial P}(\omega(t), P(t)) \right]^T = \Xi C^T \omega(t),
\]

(18)

where \( \Gamma = \text{diag}(\gamma_j) \) and \( \Xi = \text{diag}(\xi_{ij}) \).

The objective function \( \Phi(\omega) \) of DOLC is (strictly) concave over \( \mathbb{R}^N \) (proved in Lemma 1 in the appendix Section VII-A), its constraints are linear, and a finite optimal is attained. These facts imply that there is no duality gap between DOLC and its dual, and there exists a dual optimal solution \( P^* \) [10, Proposition 5.2.1], [11]. The Karush-Kuhn-Tucker conditions imply that \((w^*, P^*)\) is optimal for DOLC and its dual if and only if

\[
\frac{\partial \Phi}{\partial \omega}(\omega^*) = (CP^*)^T \quad \text{and} \quad w_i^* = w_j^* \quad \text{for all} \quad i, j.
\]

(19)

From (16), the conditions in (19) are also the first-order optimality conditions for \( \min_{\omega} L(\omega, P^*) \) and \( \max_P L(\omega^*, P) \) since \( L(\omega, P) \) is (strictly) concave in \( \omega \) and convex in \( P \). Hence the KKT condition (19) implies that \((\omega^*, P^*)\) is primal-dual optimal if and only if it is a saddle point, i.e.,

\[
L(\omega, P^*) \leq L(\omega^*, P^*) \leq L(\omega^*, P) \quad \text{for all} \quad (\omega, P).
\]

(20)
Henceforth, we will refer to an \((\omega^*, P^*)\) as an optimal point of \(DOLC\) and its dual or as a saddle point of \(L\) interchangeably. Moreover, \((w^*, P^*)\) is an equilibrium point of the system dynamics (17)–(18) if and only if
\[
\frac{\partial L}{\partial \omega}(\omega^*, P^*) = 0 \quad \text{and} \quad \frac{\partial L}{\partial P}(\omega^*, P^*) = 0,
\]
which is identical to the KKT condition (19). Hence \((\omega^*, P^*)\) is an equilibrium point if and only if it is a saddle point.

Denote the set of saddle/equilibrium points \((\omega^*, P^*)\) by \(Z^*\). By uniqueness of the optimal \(\omega^* = (\omega^*, \ldots, \omega^*)^T\) of \(DOLC\) (Theorem 1), all points in \(Z^*\) have the same \(\omega^*\). Whether \(P^*\) is unique depends on the network topology.

**Theorem 3.** The following statements hold.

1) A point \((\omega^*, P^*)\) is an equilibrium point of (17)–(18) if and only if it is a saddle point of \(L(\omega, P)\) (and hence optimal for \(DOLC\) and its dual). Moreover, such \(\omega^*\) is unique.

2) If \(G\) is a tree, the equilibrium point \((\omega^*, P^*)\) is unique. Otherwise, the dynamics in (17)–(18) has an uncountably infinite number of equilibrium points with the same \(\omega^*\) but different \(P^*\).

**Proof:** The first assertion follows from the discussion preceding the theorem. Let \(h(t) := CP(t)\). For the second assertion, any equilibrium point \((\omega^*, P^*)\) is a solution of (19) and \(CP^* = h^* = \left[\frac{\partial L}{\partial \omega}(\omega^*)\right]^T\). Let \(\tilde{C}\) be the \((N - 1) \times |E|\) reduced incidence matrix obtained from \(C\) by removing (any) one of its rows. Then \(\tilde{C}\) has a full row rank of \(N - 1\) [12]. Consider the corresponding equation
\[
\tilde{C}P^* = \tilde{h}^*,
\]
where \(\tilde{h}^*\) is obtained from \(h^*\) by removing the corresponding row. Since \(\omega^*\) is unique, so is \(\tilde{h}^*\).

If \(G\) is a tree, then the number of lines \(|E| = N - 1\). Hence \(\tilde{C}\) is square and invertible, so \(P^*\) is unique. If \(G\) is a (connected) mesh, then \(|E| > N - 1\) and, since \(\tilde{C}\) is \((N - 1) \times |E|\), \(\tilde{C}\) has a nontrivial null space and there are uncountably many \(P^*\) that solves (21).

We now study the stability of (17)–(18). Let \(v := (\omega, P)\). Following [13], we consider the candidate Lyapunov function
\[
U(v) = \frac{1}{2} (v - v^*)^T \begin{bmatrix} \Gamma^{-1} & 0 \\ 0 & \Xi^{-1} \end{bmatrix} (v - v^*)
\]
where \(v^*\) is any equilibrium point of (17)–(18). Obviously \(U(v) \geq 0\) for any \(v\), with equality if and only if \(v = v^*\). Moreover, for all \(v \not\in Z^*\), the derivative of \(U\) along the dynamics (17)–(18) is
\[
\dot{U}(v) = (\omega - \omega^*)^T \Gamma^{-1} \dot{\omega} + (P - P^*)^T \Xi^{-1} \dot{P}
\]
\[
= \frac{\partial L}{\partial \omega}(\omega, P)(\omega - \omega^*) - \frac{\partial L}{\partial P}(\omega, P)(P - P^*)
\]
\[
\leq L(\omega, P) - L(\omega^*, P) + L(\omega^*, P^*) - L(\omega, P)
\]
\[
= L(\omega, P^*) - L(\omega^*, P) \leq 0,
\]
where the first inequality follows because $L$ is concave in $\omega$ and convex in $P$, and the last inequality follows from the saddle point condition (20). Hence $U$ is indeed a Lyapunov function.

Let $E := \{ v \mid \dot{U}(v) = 0 \}$. Then, $v = (\omega, P) \in E$ if and only if $\omega = \omega^*$ (where $\omega^*$ is the unique optimal of DOLC). Indeed, note that if $\omega = \omega^*$, then the expression in (23) is zero since $\frac{\partial L}{\partial P}(\omega^*, P) = 0$ for any $P$. Conversely, if $\dot{U}(\omega, P) = 0$, then (24) must hold with equality. This is possible only if $\omega = \omega^*$ since $L$ is strictly concave in $\omega$ and convex in $P$. Hence $E$ has a simple characterization:

$$E = \{ v \mid \dot{U}(v) = 0 \} = \{ (\omega, P) \mid \omega = \omega^* \}.$$  

The set of saddle points is a strict subset of $E$, i.e., $Z^* \subsetneq E$, because if $(w^*, P) \in Z^*$ is a saddle point then $P$ must satisfy $CP = [\frac{\partial \Phi}{\partial \omega}(\omega^*)]^T$ (from (19)). The sets $E$ and $Z^*$ are illustrated in Figure 1.

![Diagram](image)

**Fig. 1.** $E$ is the set on which $\dot{U} = 0$; $Z^* = \{ (\omega, P) \mid \frac{\partial \Phi}{\partial \omega}(\omega) = (CP)^T ; \omega_i = \omega_j \}$ is the set of equilibrium/saddle/optimal points; $Z^+$ is a compact subset of $Z^*$ to which any solution $(\omega(t), P(t))$ approaches.

The set $E$ contains points that are not optimal for DOLC and its dual (non-saddle points). Nonetheless, every accumulation point (limit point of any subsequence) of a solution $(\omega(t), P(t))$ of (17)–(18) is optimal, as the next result shows.

**Theorem 4.** Every solution $(\omega(t), P(t))$ of (17)–(18) approaches a nonempty, compact subset of $Z^*$ as $t \to \infty$.

**Proof:** Note that the set $\{ v \mid U(v) \leq \alpha \}$ is compact and positively invariant with respect to (17)–(18) for any $\alpha$. Hence, any solution $v(t)$ stays in the set $\{ v \mid U(v) \leq U(v(0)) \}$ and remains bounded. LaSalle’s invariance principle then implies that every solution $v(t)$ of (17)–(18) approaches the largest invariant set in $E$. Moreover the proof of LaSalle’s invariance principle in [15, Theorem 3.4] shows that $v(t) = (\omega(t), P(t))$ approaches its positive limit set $Z^+$ which is nonempty, compact, invariant, and a subset of $E$. We now show that $Z^+ \subseteq Z^* \subseteq E$.

Consider any point $(\omega, P) \in Z^+$. Since $Z^+ \subseteq E$, we must have $\omega = \omega^*$, the unique optimal of DOLC. Moreover, since $Z^+$ is invariant with respect to (17)–(18), a trajectory $(\omega(t), P(t))$ that starts in $Z^+$ must stay in $Z^+$ and
hence satisfy \( \omega(t) = \omega^* \) for all \( t \geq 0 \), and therefore \( \dot{\omega}(t) = 0 \) for all \( t \geq 0 \). We have, from (17), that
\[
CP(t) = \left[ \frac{\partial \Phi}{\partial \omega}(\omega(t)) \right]^T = \left[ \frac{\partial \Phi}{\partial \omega}(\omega^*) \right]^T \text{ for all } t \geq 0.
\] (25)

Hence, the only trajectories \( (\omega(t), P(t)) \) in \( Z^+ \) are those that satisfy \( \omega(t) = \omega^* \) for all \( t \geq 0 \), and (25), i.e., they satisfy the KKT condition (19). Consequently, \( Z^+ \subseteq Z^* \).

\textbf{Remark 2.} We make the following remarks regarding Theorem 4.

1) For a mesh network, \( Z^+ \) is a strict subset of \( Z^* \), because \( Z^+ \) is compact, but \( Z^* \) is a subspace where there are uncountably many \( P^* \) that solves (21).

2) If we use the Lyapunov function in [14], then \( \dot{U}(v) = 0 \) if and only if \( P^T C^T = \frac{\partial \Phi}{\partial \omega}(\omega) \), but not necessarily \( \omega_i = \omega_j \). So each of these two Lyapunov functions enforces one of the two KKT conditions in (19). The proof for Theorem 4 can use either Lyapunov function.

Theorems 3 and 4 immediately imply that, for radial networks, the system converges to the unique saddle point.

\textbf{Corollary 1.} If \( \mathcal{G} \) is a tree, every system trajectory \( (d(t), \dot{d}(t), \omega(t), P(t)) \) converges to the unique system optimal \((d^*, \dot{d}^*, \omega^*, P^*)\), i.e., it satisfies the three conclusions in Theorem 2.

Corollary 1 is a special case of Theorem 2 for radial networks. Convergence of the general networks requires a more careful argument because, for a mesh network, there is a subspace of saddle points in \( Z^* \) with the same \( \omega^* \) but different \( P^* \) (Theorem 3). Theorem 4 only claims that \( (\omega(t), P(t)) \) approaches a compact subset of equilibrium points in \( Z^* \), but does not guarantee that it converges to a limit. We now show that it indeed does.

Consider \( h(t) = CP(t) \), then (17)–(18) becomes
\[
\dot{\omega} = \Gamma \left( \left[ \frac{\partial \Phi}{\partial \omega}(\omega(t)) \right]^T - h(t) \right),
\] (26)
\[
\dot{h} = C \Xi C^T \omega(t).
\] (27)

By Lemma 2 in Section VII-B, a unique equilibrium point \((\omega^*, h^*)\) exists, which is globally asymptotically stable. Now we show that it is exponentially stable. Then, we will use the exponential stability of \((\omega^*, h^*)\) under dynamics (26)–(27) to conclude that \( (\omega(t), P(t)) \) itself converges to some limit point in \( Z^+ \).

\textbf{Theorem 5.} Suppose the condition C1 is satisfied. Then, the equilibrium point \((\omega^*, h^*)\) of (26)–(27) is exponentially stable.

\textit{Proof:} Since \( \sum_{j \in V} h_j(t) = 1^T CP(t) = 0 \), where \( 1^T \) denotes the vector \([1 \cdots 1]\) of an appropriate dimension, we define \( \bar{h}(t) := [h_1(t) \cdots h_{N-1}(t)]^T \) as the first \( N-1 \) components of the vector \( h(t) \). Let \( \Delta \omega(t) := \omega(t) - \omega^* \) and \( \Delta \bar{h}(t) := \bar{h}(t) - \bar{h}^* \). Then (26)–(27) becomes, in terms of \( \bar{h}(t) \),
\[
\Delta \dot{\omega} = \Gamma \left( \eta (\Delta \omega(t)) - A \Delta \bar{h}(t) \right),
\] (28)
\[
\Delta \dot{\bar{h}} = L \Delta \omega(t),
\] (29)
where
\[
\eta(\Delta \omega(t)) := \left[ \frac{\partial \Phi}{\partial \omega}(\Delta \omega(t) + \omega^*) - \frac{\partial \Phi}{\partial \omega}(\omega^*) \right]^T,
\]
and
\[
A := \begin{bmatrix} I & 0 \\ 0 & -1 \end{bmatrix}
\]
is an \(N \times (N - 1)\) matrix with \(I\) being the \((N - 1) \times (N - 1)\) identity matrix. Here, \(\tilde{L}\) is an \((N - 1) \times N\) matrix obtained from the \(N \times N\) weighted Laplacian matrix \(C \Xi C^T\) by removing its last row. Then \(\tilde{L}\) has a full row rank of \(N - 1\) [12]. The Jacobian matrix of (28)-(29) around the equilibrium \((\omega^*, \tilde{h}^*)\) is
\[
\begin{bmatrix}
-\Gamma \frac{\partial^2 \Phi}{\partial \omega^2}(\omega^*) & -\Gamma A \\
\tilde{L} & O
\end{bmatrix},
\]
which, by the condition C1, is bounded and Lipschitz. By [15, Thm. 3.13], the equilibrium of (26)-(27) is exponentially stable. Therefore, \(\omega(t) \to \omega^*\) as \(t \to \infty\), where \(\omega^*\) is the unique optimal of \(DOLC\) corresponding to the \(OLC\) in (32)-(33). Such algorithm is described by the same linear system as in (31). By Lemma 2 in Section VII-B, the equilibrium of (31), which is the origin, is asymptotically stable, thus exponentially stable. Therefore, \((\omega^*, h^*)\) is an exponentially stable equilibrium of (26)-(27).

We now prove Theorem 2. By the global asymptotic stability of \((\omega^*, h^*)\), \(\omega(t) \to \omega^*\) as \(t \to \infty\), where \(\omega^*\) is the unique optimal of \(DOLC\). By exponential stability of \((\omega^*, h^*)\), for all \((i, j) \in \mathcal{E}\), there exists some constant \(\kappa_i > 0, \kappa_j > 0, \mu_i > 0, \mu_j > 0, \kappa_{ij} > 0, \mu_{ij} > 0\), and \(t_0 \geq 0\), such that
\[
|\omega_i(t) - \omega_j(t)| \leq |\omega_i(t) - \omega^*| + |\omega_j(t) - \omega^*| \\
\leq \kappa_i e^{-\mu_i(t-t_0)} + \kappa_j e^{-\mu_j(t-t_0)} \leq \kappa_{ij} e^{-\mu_{ij}(t-t_0)},
\]
for all \(t \geq t_0\). We first show that, for all \((i, j) \in \mathcal{E}\), \(P_{ij}(t)\) satisfies the Cauchy condition: for any \(\epsilon > 0\), there exists \(T_\epsilon \geq t_0\), such that for all \(s > t \geq T_\epsilon\), we have \(|P_{ij}(s) - P_{ij}(t)| < \epsilon\). The proof is as follows. Note that for \(t \geq t_0\),
\[ P_{ij}(t) = P_{ij}(t_0) + \xi_{ij} \int_{t_0}^{t} (\omega_i(\tau) - \omega_j(\tau)) \, d\tau, \]
then
\[ |P_{ij}(s) - P_{ij}(t)| = \left| \xi_{ij} \int_{t}^{s} (\omega_i(\tau) - \omega_j(\tau)) \, d\tau \right| \]
\[ \leq \xi_{ij} \int_{t}^{s} |\omega_i(\tau) - \omega_j(\tau)| \, d\tau \]
\[ \leq \xi_{ij} \int_{t}^{s} \kappa_{ij} e^{-\mu_{ij}(\tau-t_0)} \, d\tau \]
\[ = \frac{\xi_{ij}\kappa_{ij}}{\mu_{ij}} e^{\mu_{ij}t_0} \left( 1 - e^{-\mu_{ij}(s-t)} \right) e^{-\mu_{ij}t} \]
\[ < C_{ij}^{0} e^{-\mu_{ij}T}, \]
where \( C_{ij}^{0} = \frac{\xi_{ij}\kappa_{ij} e^{\mu_{ij}t_0}}{\mu_{ij}}. \) Therefore, for any \( \epsilon > 0, \) we can find \( T_\epsilon = \max\{ \frac{\log(C_{ij}^{0}/\epsilon)}{\mu_{ij}}, t_0 \}, \) such that for all \( s > t \geq T_\epsilon, \) we have \( |P_{ij}(s) - P_{ij}(t)| < \epsilon. \)

Select any \( \epsilon > 0 \) and find \( T_\epsilon. \) Let \( \underline{P}_{ij} = \min\{ \inf_{0 \leq \tau \leq T_\epsilon} P_{ij}(\tau), P_{ij}(T_\epsilon) - \epsilon \}, \) and \( \overline{P}_{ij} = \max\{ \sup_{0 \leq \tau \leq T_\epsilon} P_{ij}(\tau), P_{ij}(T_\epsilon) + \epsilon \}. \) It is easy to see that \( \underline{P}_{ij} \leq P_{ij}(t) \leq \overline{P}_{ij}, \) i.e., \( P_{ij}(t) \) is bounded. Then, there exits a sequence \( \{t_n, n \in \mathbb{N}\}, \) where \( t_0 < t_1 < \ldots, \) and a constant \( \overline{P}_{ij}^0, \) such that \( t_n \to \infty \) and \( P_{ij}(t_n) \to \overline{P}_{ij}^0 \) as \( n \to \infty. \)

We now show that \( \lim_{t \to \infty} P_{ij}(t) = P_{ij}^*. \) By the convergence of the sequence \( \{P_{ij}(t_n)\}, \) for any \( \epsilon > 0, \) there exists \( N \left( \frac{\epsilon}{2} \right) \in \mathbb{N}, \) such that \( |P_{ij}(t_n) - P_{ij}^*| < \frac{\epsilon}{2} \) for all \( n \geq N \left( \frac{\epsilon}{2} \right). \) By the Cauchy condition, there exists \( T_2 \geq t_0, \) such that for all \( s > t \geq T_2, \) we have \( |P_{ij}(s) - P_{ij}(t)| < \frac{\epsilon}{2}. \) Then, we can find \( N'(\epsilon) \in \mathbb{N}, \) such that \( N'(\epsilon) \geq N \left( \frac{\epsilon}{2} \right) \) and \( t_{N'(\epsilon)} \geq T_2. \) For any \( t \geq t_{N'(\epsilon)}, \) and an arbitrarily selected \( n \geq N'(\epsilon), \) we have
\[ |P_{ij}(t) - P_{ij}^*| \leq |P_{ij}(t) - P_{ij}(t_n)| + |P_{ij}(t_n) - P_{ij}^*| \]
\[ < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon. \]
By definition of convergence, \( \lim_{t \to \infty} P_{ij}(t) = P_{ij}^*. \)

Therefore, there exists \( P^* \), such that \( \lim_{t \to \infty} P(t) = P^*. \) Theorem 4 states that \((\omega(t), P(t))\) approaches a compact subset of equilibrium points in \( Z^+, \) and now we have proved that it actually converges to a limit, which is primal-dual optimal for DOLC and its dual problem. By Theorem 1, we immediately get Theorem 2.

Remark 3. Regarding the convergence of \((\omega(t), P(t))\), we make the following additional remarks.

1) Standard application of LaSalle’s invariance principle cannot conclude convergence because in our case \( Z^+ \) contains multiple equilibrium points.

2) Even though none of the equilibrium points is asymptotically stable in the Lyapunov sense, any solution \((\omega(t), P(t))\) actually converges to one of the equilibrium points, the limit point depending on initial condition. This class of primal-dual algorithms go back to Arrow et al. [13] whose stability has been studied using a quadratic Lyapunov function, which we will also adopt (see below). See [14] for a recent stability analysis using a different Lyapunov function applied to constrained optimization.
V. CASE STUDIES

To test the performance of the proposed optimal load control (OLC) mechanism, we run simulation on transmission network test beds built with MATLAB. As an example, we show simulation results on a 16-generator transmission network shown in Section V-A. In Sections V-B, a step change of mechanic power occurs at a subset of the buses, and the frequencies at different buses, the total change in load, and the objective value of OLC are observed. In Section V-C, the performance of OLC is compared with that of AGC, and the effect of their incorporation is also shown in simulation.

A. Transmission network model for simulation

We consider a 16-generator transmission network, which is a simplified version of the 16-generator, 68-bus and 86-transmission line test system of the New England/ New York interconnection given in [16]. We simplify the network in [16] by grouping a generator bus with its nearby load buses to form a bus with both generation and loads. Then, we get a 16-generator, 16-bus network, as shown in Figure 2. Note that some of the transmission lines in Figure 2 may be the equivalent of several parallel lines connecting different pairs of buses in the original network in [16], which are grouped as the same pair of buses in Figure 2.

The values of generator and transmission line parameters are taken from [17]. They, together with the values of parameters in OLC, are shown in Tables I and II. The reference voltage phase angle $\theta^0_j = 0$ at all the buses. At bus $j$, $d = \sum_{l \in \mathcal{L}(j)} d_l$ and $\bar{d} = \sum_{l \in \mathcal{L}(j)} \bar{d}_l$ are respectively the lower bound and the upper bound on the total change in controllable loads. Every controllable load $l$ has a cost function $c_l(d_l) = d_l^2/(2\alpha_l)$ on $d_l \in [d_l, \bar{d}_l]$, where $d_l < 0$ and $\bar{d}_l > 0$ are randomly generated subject to the bounds on total change in controllable loads, and $\alpha_l > 0$ is a random number. Here, we pick $\alpha_l$ uniformly distributed on $(0.2, 0.5)$.

In the model used for simulation, we relax some of the assumptions we made in previous sections. We consider non-zero line resistance and do not assume small differences between phase angle deviations. Moreover, at some of the buses, the damping constant $D_j = 0$, and at bus 1, there are no controllable loads. In practice, the frequency measurement and load control cannot be performed continuously in time. Therefore, in simulation, the loads measure
### TABLE I
VALUES OF BUS PARAMETERS

| Bus # | $M_j$ (s) | $D_j$ (pu) | $|V_j|$ (pu) | # loads | $d$ (pu) | $\mathcal{I}$ (pu) |
|-------|-----------|------------|-------------|---------|---------|----------------|
| 1     | 6.8000    | 0          | 1.045       | 0       | 0       | 0              |
| 2     | 9.8988    | 0          | 0.980       | 100     | -3.14   | 3.14           |
| 3     | 9.9246    | 0          | 0.983       | 30      | -0.82   | 0.82           |
| 4     | 8.3258    | 0          | 0.997       | 30      | -0.82   | 0.82           |
| 5     | 9.5334    | 0          | 1.011       | 70      | -1.70   | 1.70           |
| 6     | 9.8214    | 0          | 1.050       | 30      | -0.68   | 0.68           |
| 7     | 8.6534    | 0          | 1.063       | 60      | -1.39   | 1.39           |
| 8     | 7.8300    | 0          | 1.030       | 100     | -2.83   | 2.83           |
| 9     | 8.0730    | 0          | 1.025       | 50      | -1.23   | 1.23           |
| 10    | 5.8212    | 0          | 1.010       | 40      | -1.01   | 1.01           |
| 11    | 4.0106    | 0          | 1.000       | 10      | -0.28   | 0.28           |
| 12    | 10.3582   | 0          | 1.016       | 80      | -1.88   | 1.88           |
| 13    | 8.1564    | 4.0782     | 1.011       | 400     | -16.34  | 16.34          |
| 14    | 6.0000    | 3.0000     | 1.000       | 150     | -3.77   | 3.77           |
| 15    | 6.0000    | 3.0000     | 1.000       | 100     | -2.88   | 2.88           |
| 16    | 8.9000    | 4.4500     | 1.000       | 300     | -6.84   | 6.84           |

### TABLE II
VALUES OF TRANSMISSION LINE PARAMETERS

<table>
<thead>
<tr>
<th>From bus</th>
<th>To bus</th>
<th>$r$ (pu)</th>
<th>$x$ (pu)</th>
<th>From bus</th>
<th>To bus</th>
<th>$r$ (pu)</th>
<th>$x$ (pu)</th>
</tr>
</thead>
<tbody>
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<td>0.0007</td>
<td>0.0086</td>
<td>8</td>
<td>9</td>
<td>0.0043</td>
<td>0.0474</td>
</tr>
<tr>
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<td>0.0035</td>
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<td>0.3200</td>
</tr>
<tr>
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<td>3</td>
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<td>0.0050</td>
<td>10</td>
<td>11</td>
<td>0.0005</td>
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</tr>
<tr>
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<td>0.0213</td>
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<td>14</td>
<td>0.0013</td>
<td>0.0188</td>
</tr>
<tr>
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<td>10</td>
<td>16</td>
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<td>0.0274</td>
</tr>
<tr>
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<td>0.0094</td>
<td>11</td>
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<td>0.0007</td>
<td>0.0085</td>
</tr>
<tr>
<td>4</td>
<td>5</td>
<td>0.0007</td>
<td>0.0138</td>
<td>12</td>
<td>13</td>
<td>0.0004</td>
<td>0.0040</td>
</tr>
<tr>
<td>4</td>
<td>6</td>
<td>0.0008</td>
<td>0.0135</td>
<td>12</td>
<td>16</td>
<td>0.0009</td>
<td>0.0221</td>
</tr>
<tr>
<td>4</td>
<td>7</td>
<td>0.0003</td>
<td>0.0059</td>
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<td>0.0040</td>
<td>0.0600</td>
</tr>
<tr>
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<td>16</td>
<td>0.0040</td>
<td>0.0600</td>
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<tr>
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<td>0.0006</td>
<td>0.0096</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
</tbody>
</table>

The frequency and control their power every 250 ms. Moreover, the frequency measurements have Gaussian errors with a standard deviation of $3 \times 10^{-5}$ pu (1.8 mHz) [18].
B. Performance of OLC

At time $t = 5$ s, a step change of mechanic power occurs at buses 4, 8, 12. The controllable loads perform OLC. Figures 3, 4 and 5 respectively show the frequencies at buses 4, 8, 12, the total change in mechanic power and electric power, and the objective value of OLC. We see that that frequencies at three buses are driven to the
same value near 60 Hz, the total change in electric power balances the total change in mechanic power, and the objective value of OLC goes to the minimum, all in less than 5 seconds after the step change of mechanic power. In Figures 3–5, there are oscillations around the steady states, which may be caused by discrete-time load control or frequency measurement errors. The oscillations are relatively small compared to the steady state values. We see that the OLC has satisfactory performance in resynchronizing bus frequencies, matching load with generation and minimizing the aggregate disutility.

**C. Incorporating OLC with AGC**

AGC has been widely used in the regulation of transmission network. Hence, we compare the performance of OLC with AGC, and look at the effect of their incorporation.

The model of dynamics of bus $j$, equipped with AGC, is shown in Figure 6. In AGC, the generator controller computes area control error (ACE), which is a weighted sum of frequency deviation $\omega_j$ and the unscheduled net power flow out of the area $P_{net,j} = \sum_{k:j \rightarrow k} P_{jk} - \sum_{i:j \rightarrow i} P_{ij}$. The setpoint of the governor is adjusted according to the integral of ACE, and the change of mechanic power output of the turbine, $P^t_j$, is controlled by the governor. To improve stability, the governor also takes negative feedback of $\omega_j$ by the gain $1/R_j$. The governor and the turbine respectively have a time constant $T_{G,j}$ and $T_{CH,j}$. For all the generators in the simulation, we take $R_j = 0.1$ pu, $K_j = 0.05$, and $B_j = 1/R_j + D_j$ [9]. Moreover, for all the generators, $T_{G,j} = 0.04$ s, and $T_{CH,j} = 5$ s.

At time $t = 5$ s, a step change of mechanic power occurs at buses 4, 8, 12. Figures 7 and 8 respectively show the frequency at bus 12, and the total mismatch between electric power and mechanic power, in the case of using only AGC, using only OLC and incorporating both of them. Figures 7 and 8 show that, with AGC only, the frequency is driven to 60 Hz, and electric power and mechanic power are balanced in about 1 minute. However, within the first minute, there are large overshootings and oscillations in both frequency and electric-mechanic power mismatch. With OLC only, electric power and mechanic power are balanced in a short time, and the frequency is quickly driven to some value close to 60 Hz, but will not be driven to 60 Hz. When OLC is implemented together with AGC, the frequency can be driven to 60 Hz and electric power is balanced with mechanic power. Moreover, compared to the case of using AGC only, the settling time is decreased, and the overshooting in frequency and the
oscillations in both frequency and electric-mechanic power mismatch are significantly alleviated. The result shows that adding OLC can improve the transient performance of AGC.

VI. CONCLUSION

We proposed an optimal load control (OLC) problem in power transmission networks. The objective of OLC is to minimize a measure of disutility of participation in load control, subject to the balance between total generation and load throughout the network. Then, we developed an equivalent problem of OLC through taking its dual problem, and designed a distributed primal-dual algorithm to solve that equivalent problem. The algorithm is composed by both the dynamics of the power network and a frequency-based load control mechanism. In the mechanism, loads are controlled as the inversed marginal disutility function of locally measured frequency. We proved that the trajectory produced by the algorithm convergences to the optimum of OLC. Simulation on a transmission network test bed showed that the proposed mechanism can resynchronize bus frequencies, balance load with generation and achieve the optimum of OLC within seconds after a disturbance in generation. Simulation also showed that adding OLC can improve the transient performance of AGC.

In practice, power transmission between buses may be limited due to the constraints on transmission line
capacities. It would be a good extension to study the effect brought by line capacity constraints and develop control mechanism to ensure such constraints are satisfied. Moreover, voltage and reactive power regulation should be considered together with frequency and real power regulation. The incorporation of such two issues will produce a more realistic and complicated model which is interesting to investigate. We will also look into the distribution systems located under the transmission-level buses, and study the effect of load control when considering the distribution-level model together with the transmission-level model.

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VII. APPENDIX

A. Proof of Theorem 1

We first prove that $\text{OLC}$ has a unique optimal point. Since $c_l$ is continuous on $[\bar{d}_l, \underline{d}_l]$, $\sum_j \sum_{l \in L(j)} c_l(d_l)$ is lower bounded, i.e., $\sum_j \sum_{l \in L(j)} c_l(d_l) > C$ for some $C$. Let $(d', \hat{d}')$ be a feasible point (which exists by assumption C0). Let $g$ denote the objective function of $\text{OLC}$. Then without loss of generality, we can constrain $\hat{d}$ to $\hat{d}_j^2 \leq 2D_j(g(d', \hat{d}') - C)$ in $\text{OLC}$, because otherwise $g(d, \hat{d}) > C + \frac{\hat{d}_j^2}{2D_j} > g(d', \hat{d}')$

This makes the feasible set of $\text{OLC}$ compact. Therefore there is a unique optimal point since $g$ is continuous and strictly convex.

Since $\text{OLC}$ has an objective function that is convex over $\mathbb{R}^k$, $k = N + \sum_j \sum_{l \in L(j)} 1$, linear constraints, and a unique optimal $(d^*, \hat{d}^*)$, there is zero duality gap between $\text{OLC}$ and $D\text{OLC}$ and the dual optimal is attained at some $\nu^*$ [10, Proposition 5.2.1] [11]. Moreover, $d^* = d(\nu^*)$ given by (8) and $\hat{d}_j^* = D_j \nu^*$. We are left to prove that the dual optimal $\nu^*$ is unique.

Lemma 1. The objective function $\Phi(\nu) := \sum_j \Phi_j(\nu_j)$ of $D\text{OLC}$ is strictly concave.

Proof: From (7), we have

$$\frac{\partial \Phi}{\partial \nu_j}(\nu) = \Phi'_j(\nu_j) = - \sum_{l \in L(j)} d_l(\nu_j) - D_j \nu_j + P^m_j$$

Hence the Hessian of $\Phi$ is diagonal. Moreover, since $d_l(\nu_j)$ given by (8) is nondecreasing in $\nu_j$, we have

$$\frac{\partial^2 \Phi}{\partial \nu_j^2}(\nu) = \Phi''_j(\nu_j) = - \sum_{l \in L(j)} d'_l(\nu_j) - D_j < 0$$

Hence $\Phi(\nu)$ is strictly concave.

This proves that $D\text{OLC}$ has a unique optimal $\nu^*$.
B. Global asymptotic stability of \((\omega^*, h^*)\)

**Lemma 2.** There is a globally asymptotically stable equilibrium \((\omega^*, h^*)\) of (26)–(27).

**Proof:** Since any solution \((\omega(t), P(t))\) approaches a subset of \(Z^*\) from any initial point \((\omega(0), P(0))\) (Theorem 4), and every point \((\omega, P)\) in \(Z^*\) has the same \(\omega = \omega^*\) (Theorem 3), we have \(\omega(t) \to \omega^*\) as \(t \to \infty\) and \(\dot{\omega} \to 0\). By the continuity of \(\frac{\partial^2}{\partial \omega^2}(\omega)\), \(\lim_{t} h(t) = \lim_{t} \frac{\partial^2}{\partial \omega^2}(\omega(t)) = \frac{\partial^2}{\partial \omega^2}(\omega^*) =: h^*.\) Moreover \((\omega^*, h^*)\) is unique since \(\omega^*\) is unique. Lemma 3 below implies that \((\omega(t), CP(t))\) is bounded starting from any initial point. Hence \((\omega^*, h^*)\) is globally asymptotically stable.

**Lemma 3.** Any solution \((\omega(t), P(t))\) of (17)–(18) is bounded for \(t \geq 0\).

**Proof:** Recall the Lyapunov function \(U(v)\). Since \(\dot{U}(v(t)) \leq 0\), \(\{v|U(v) \leq \alpha\}\) is compact and positively invariant with respect to (17)–(18) for any \(\alpha\). Moreover

\[
U(v(t)) = \sum_{j \in V} \frac{1}{2\gamma_j} (\omega_j(t) - \omega_j^*)^2 + \sum_{(i,k) \in E} \frac{1}{2\gamma_{ik}} (P_{ik}(t) - P_{ik}^*)^2 \leq U(z(0))
\]

Therefore, for any particular \(j\) and all \(t \geq 0\), we have

\[
\frac{1}{2\gamma_j} (\omega_j(t) - \omega_j^*)^2 \leq U(v(t)) \leq U(v(0))
\]

i.e., \(\omega_j^* - \sqrt{2\gamma_j U(v(0))} \leq \omega_j(t) \leq \omega_j^* + \sqrt{2\gamma_j U(v(0))}\). Similarly, we have a bound on \(P_{ik}(t)\) for any particular \((i, k) \in E\) and all \(t \geq 0\).

**References**


