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Robust decentralised load-frequency control using an iterative linear matrix inequalities algorithm

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Abstract: The load-frequency control (LFC) problem has been one of the major subjects in electric power system design/operation and is becoming much more significant today in accordance with increasing size, changing structure and complexity of interconnected power systems. In practice, LFC systems use simple proportional-integral (PI) controllers. However, since the PI controller parameters are usually tuned based on classical or trial-and-error approaches, they are incapable of obtaining good dynamical performance for a wide range of operating conditions and various load changes scenarios in a multi-area power system. For this problem, the decentralised LFC synthesis is formulated as an $H_\infty$-control problem and is solved using an iterative linear matrix inequalities algorithm to design of robust PI controllers in the multi-area power systems. A three-area power system example with a wide range of load changes is given to illustrate the proposed approach. The resulting controllers are shown to minimise the effect of disturbances and maintain the robust performance.

List of symbols

$\Delta f_i$ frequency deviation
$\Delta P_{g_i}$ governor valve position
$\Delta P_{L_i}$ governor load setpoint
$\Delta P_{t_i}$ turbine power
$\Delta P_{tie-i}$ net tie-line power flow
$\Delta P_{d-i}$ area load disturbance
$M_i$ equivalent inertia constant
$D_i$ equivalent damping coefficient
$T_{gi}$ governor time constant
$T_{ti}$ turbine time constant
$T_{tie-i}$ tie-line synchronising coefficient between areas $i$ and $j$
$B_i$ frequency bias
$z_i$ area load disturbance factor
$R_i$ drooping characteristic

to their desired values for each control area remain [1]. That is why during the past decade several proposed LFC schemes attempted to adapt well tested traditional LFC schemes to the changing environment of power system operation under deregulation [2–5]. In the new environment the overall power system can also be considered as a collection of control areas interconnected through high voltage transmission lines or tie-lines. Each control area consists of a number of generating companies (Gencos) and it is responsible for tracking its own load and performing the LFC task.

There has been continuing interest in designing load-frequency controllers with better performance to maintain the frequency and to keep tie-line power flows within prespecified values, using various decentralised robust and optimal control methods during the last two decades [6–13]. But most of them suggest complex state-feedback or high-order dynamic controllers, which are not practical for industrial practices. Furthermore, some authors have used the new and untested LFC frameworks, which may have some difficulties in being implemented in real-world power systems. Usually, the existing LFC systems in the practical power systems use the proportional-integral (PI) type controllers that are tuned online based on classical and trial-and-error approaches. Recently, some control methods have been applied to design the decentralised robust PI or low-order controllers to solve the LFC problem [14–17]. A PI control design method has been reported [14], which used a combination of $H_\infty$ control and genetic algorithm techniques for tuning the PI parameters. The sequential decentralised method based on $\mu$-synthesis and analysis has been used to obtain a set of low-order robust controllers [15]. The decentralised LFC method has been used with structured singular values [16]. The Kharitonov theorem and its results have been used to solve the same problem [17].

In this paper, the decentralised LFC problem is formulated as a standard $H_\infty$ control problem to obtain the PI controller via a static output feedback design. An iterative linear matrix inequalities (ILMI) algorithm is used to compute the PI parameters. The proposed strategy is applied to a three-control area example. The obtained
robust PI controllers, which are ideally practical for industry, are compared with the H∞-based output
dynamic feedback controllers (using the standard ILMI-
based H∞ technique). Results show the controllers
guarantee the robust performance for a wide range of
operating conditions as well as full-dynamic H∞ con-
trollers.

2 H∞-static output feedback using ILMI

This Section gives a brief overview of H∞-static output
feedback controller design based on an ILMI approach.
Consider a linear time invariant system G(s) with the
following state-space realisation.

\[
\begin{align*}
\dot{x} &= Ax + B_1w + B_2u \\
z &= C_1x + D_{12}u \\
y &= C_2x
\end{align*}
\]  

where \(x\) is the state variable vector, \(w\) is the disturbance and
other external input vector, \(z\) is the controlled output vector
and \(y\) is the measured output vector.

The static output H∞ controller problem is to find a
static output feedback \(u = Ky\), as shown in Fig. 1, such that
the resulting closed-loop system is internally stable, and the
H∞ norm from \(w\) to \(z\) is smaller than \(\gamma\), a specified positive
number, i.e.

\[
\|T_{zw}(s)\|_{\infty} < \gamma
\]  

Fig. 1 Closed-loop system via H∞ control

**Theorem 1** It is assumed \((A, B_2, C_2)\) is stabilisable
and detectable. The matrix \(K\) is an H∞ controller, if and only if
there exists a symmetric matrix \(X > 0\) such that

\[
\begin{bmatrix}
A^T X + X A_{dl} & XB_{dl} & C_{dl}^T \\
B_{dl}^T X & -\gamma I & D_{dl}^T \\
C_{dl} & D_{dl} & -\gamma I
\end{bmatrix} < 0
\]  

where

\[
A_{dl} = A + B_2 KC_2, \quad B_{dl} = B_1
\]

\[
C_{dl} = C_1 + D_{12} KC_2, \quad D_{dl} = 0
\]

The proof is given in [18, 19]. We can rewrite (3) as the
following matrix inequality [20]:

\[
XBK \bar{C} + (XBK \bar{C})^T + A^T X + XA < 0
\]

where

\[
A = \begin{bmatrix} A & B_1 \\ 0 & -\gamma I/2 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} B_2 \\ 0 \\ D_{12} \end{bmatrix}, \quad C = [C_2 \ 0 \ 0]
\]

\[
\bar{X} = \begin{bmatrix} X & 0 \\ 0 & I \end{bmatrix}
\]

Hence, the static output feedback H∞ control problem is
reduced to find \(X > 0\) and \(K\) such that matrix inequality (4)
holds. It is a generalised static output feedback stabilisation
problem of the system \((A, B, C)\) which can be solved via
theorem 2, given in the Appendix (Section 9).

A solution of the consequent nonconvex optimisation
problem, introduced in theorem 2, cannot be directly
achieved by using general LMI technique. On the other
hand, the matrix inequality (22) points to an iterative
approach to solve the matrix \(K\) and \(X\), namely, if \(P\) is fixed,
then it reduces to an LMI problem in the unknowns \(K\) and
\(X\). For this purpose, we introduce the following ILMI
algorithm that is mainly based on the approach given in
[21]. The key point is to formulate the H∞ problem via a
generalised static output stabilisation feedback such that all
eigenvalues of \((A-BK C)\) shift towards the left half-plane
through the reduction of \(a\), a real number, to close to
feasibility of (22).

In summary, the H∞-static output feedback controller
design based on the ILMI approach for a given system
consists of the following steps:

**Step 1** Compute the new system \((\bar{A}, \bar{B}, \bar{C})\), according to (5).
Set \(i = 1\) and \(\gamma = \gamma_0\). Let \(\gamma_i = \gamma_0\) a positive real number.

**Step 2** Select \(Q > 0\), and solve \(X\) from the following
algebraic Riccati equation:

\[
\bar{A}^T X + X \bar{A} - X \bar{B} \bar{B}^T X + Q = 0
\]

Set \(P_1 = \bar{X}\).

**Step 3** Solve the following optimisation problem for \(\bar{X}_i, K_i\) and \(a_i\).
Minimise \(a_i\) subject to the LMI constraints

\[
\begin{bmatrix}
\bar{A}^T \bar{X}_i + \bar{X}_i \bar{A} - P \bar{B} \bar{B}^T \bar{X}_i - \bar{X}_i \bar{B} \bar{B}^T P_i \\
\bar{B} \bar{B}^T P_i - a_i \bar{X}_i \\
\bar{B} \bar{X}_i + K_i \bar{C} \\
(\bar{B}^T \bar{X}_i + K_i \bar{C})^T \\
- I
\end{bmatrix} < 0
\]

Denote \(a_i^*\) as the minimised value of \(a_i\).

**Step 4** If \(a_i^*\leq 0\), go to step 8.

**Step 5** For \(i > 1\) if \(a_{i-1}^*\leq 0\, K_{i-1}\) is the desired H∞
controller and \(\gamma^* = \gamma_i^* + \Delta_i\) indicates a lower bound such
that the above system is H∞ stabilisable via static output
feedback.

**Step 6** Solve the following optimisation problem for \(\bar{X}_i\) and
\(K_i\). Minimise trace \((\bar{X}_i)\) subject to the above LMI constraints

\[
\bar{X}_i = \bar{X}_i^* > 0
\]
(7) and (8) with \( a_i = a'_j \). Denote \( X_i^* \) as the \( X_i \) that minimised trace \( (X_i^*)' \).

Step 7 Set \( i = i + 1 \) and \( P_i = X_{i-1}^* \), then go to step 3.

Step 8 Set \( y_i = y'_i - \Delta y_i \), \( i = i + 1 \). Then do steps 2-4.

The matrix inequalities (7) and (8) give a sufficient condition for the existence of the static output feedback controller.

### 3 Problem formulation and dynamical model

A large-scale power system consists of a number of interconnected control areas. Figure 2 shows the block diagram of control area-\( i \), which includes \( n \) Gencos, from an \( N \)-control area power system. As is usual in the LFC design literature, three first-order transfer functions are used to model generator, turbine and power system (rotating mass and load) units. \( w_1^i \) and \( w_2^i \) show local load disturbance and area interface, respectively. The other parameters are described in the list of symbols at the front of this paper.

Following a load disturbance within a control area, the frequency of that area experiences a transient change, the feedback mechanism comes into play and generates appropriate rise/lower signal to the participating Gencos according to their participation factors \( \alpha_{ji} \) to make generation follow the load. In the steady state, the generation is matched with the load, driving the tie-line power and frequency deviations to zero.

The balance between connected control areas is achieved by detecting the frequency and tie-line power deviations to generate the area control error (ACE) signal which is, in turn, utilised in the PI control strategy as shown in Fig. 2. The ACE for each control area can be expressed as a linear combination of tie-line power change and frequency deviation.

\[
ACE_i = B_i A f_i + \Delta P_{\text{tie} - i}
\]  

(9)

It can be shown that considering \( w_{1i} \) and \( w_{2i} \) as two input disturbance channels is useful to decentralised LFC design [22]. These signals can be defined as follows:

\[
w_{1i} = \Delta P_{th}
\]  

(10)

According to Fig. 2, in each control area the ACE acts as the input signal of the PI controller which is used by the LFC system. Therefore we have

\[
u_i = AP_{ci} = k_{Pi} ACE_i + k_{Ii} \int ACE_i
\]  

(12)

In the next step, as shown in Fig. 3, the PI-based LFC design can be reduced to a static output feedback control problem. To change (12) to a simple static feedback control as

\[
u_i = K_i y_i
\]  

(13)

we can rewrite (12) as follows [14]:

\[
u_i = [k_{Pi}, k_{Ii}] \begin{bmatrix} ACE_i \\ \int ACE_i \end{bmatrix}
\]  

(14)

Finally, the described ILMI-based \( H_\infty \) algorithm will be used to obtain the desired PI parameters. The main control framework to formulate the PI-based LFC via a static...
output $H\infty$ controller design problem, for a given control area, is shown in Fig. 4. $G(s)$ denotes the dynamical model corresponds to control area $i$ shown in Fig. 2. According to (1), the state space model for each control area $i$ can be obtained as

$$\begin{align*}
\dot{x}_i &= Ax_i + B_{1i}w_i + B_{2i}u_i \\
z_i &= C_{1i}x_i + D_{1i}u_i \\
y_i &= C_{2i}x_i
\end{align*}$$

where

$$\begin{align*}
x^T_i &= [Af_i \ AP_{wi-i} \ \text{ACE}_i \ x_w \ x_{gi}] \\
x_w &= [AP_{1i} \ AP_{2i} \ \cdots \ AP_{mi}] \\
x_{gi} &= [AP_{g1i} \ AP_{g2i} \ \cdots \ AP_{gmi}] \\
y^T_i &= [\text{ACE}_i \ \int \text{ACE}_i], \ ui = AP_{ci} \\
z^T &= [\eta_{ii}Af_i \ \eta_{gi} \ \text{ACE}_i \ \eta_{ii}ui] \\
w^T_i &= [w_{i1} \ w_{i2}]
\end{align*}$$

and

$$\begin{align*}
A_i &= \begin{bmatrix} A_{i1} & A_{i2} & A_{i3} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{bmatrix}, B_{1i} &= \begin{bmatrix} B_{1i1} \\ B_{1i2} \\ B_{1i3} \end{bmatrix} \\
B_{2i} &= \begin{bmatrix} B_{2i1} \\ B_{2i2} \\ B_{2i3} \end{bmatrix} \\
C_{1i} &= [c_{1i} \ 0_{3\times n} \ 0_{3\times n}], C_{1i} &= \begin{bmatrix} \eta_{ii} & 0 & 0 \\ 0 & 0 & \eta_{gi} \\ 0 & 0 & 0 \end{bmatrix} \\
D_{12i} &= \begin{bmatrix} 0 \\ 0 \\ \eta_{ii} \end{bmatrix} \\
C_{2i} &= [c_{2i} \ 0_{2\times n} \ 0_{2\times n}], C_{2i} &= \begin{bmatrix} B_{i1} & 0 \\ 0 & 0 & 1 \end{bmatrix}
\end{align*}$$

Fig. 4 Proposed control framework

To illustrate the effectiveness of proposed control strategy, a three-control area power system, shown in Fig. 5, is considered as a test system. It is assumed that each control area includes three Gencos. The total generation of each Genco in MW is given in Table 1. The power system parameters are considered to be the same as in [14].

For the sake of comparison, in addition to the proposed control strategy to obtain the robust PI controller, a robust $H\infty$ dynamic output feedback controller using the LMI control toolbox is designed for each control area. Specifically, based on a general LMI, first the control design is reduced to a LMI formulation [14], and then the $H\infty$ control problem is solved using the function hinflmi, provided by the MATLAB LMI control toolbox [23]. This function gives an optimal $H\infty$ controller through the minimising the guaranteed robust performance index (2) subject to the constraint given by the matrix inequality (3) and returns the controller $K(s)$ with optimal robust performance index.

The resulted controllers using the hinflmi function are of dynamic type and have the following state-space form, whose orders are the same as size of plant model (9th order in the present paper):

$$\begin{align*}
\dot{x}_i &= A_{ki}x_i + B_{ki}y_i \\
u_i &= C_{ki}x_i + D_{ki}y_i
\end{align*}$$

At the next step, according to the synthesis methodology described in Section 2 and summarised in Fig. 6, a set of three decentralised robust PI controllers are designed. As has already been mentioned, this control strategy is fully suitable for LFC applications which usually employ the PI controllers to ensure the adequate performance of the system.

Similar to [14], three constant weighting coefficients are considered for controlled output signals. $\eta_{ii}, \eta_{gi}$ and $\eta_{ii}$ must be chosen by the designer to obtain the desired performance.
control, while most other robust and optimal control designs (such as the LMI approach) yield complex controllers whose size can be larger than real-world LFC systems. Using the ILMI approach, the controllers are obtained following several iterations. The control parameters are shown in Table 2.

A set of suitable values for constant weights \([\eta_1, \eta_2, \eta_3]\) can be chosen as \([0.5, 1, 500]\), respectively.

An important issue with regard to selection of these weights is the degree to which they can guarantee the satisfaction of design performance objectives. The selection of these weights entails a trade-off among several performance requirements. The coefficients \(Z_1\) and \(Z_2\) at controlled outputs set the performance goals, e.g. tracking the load variation and disturbance attenuation. \(Z_3\) sets a limit on the allowed control signal to penalise fast change and large overshoot in the governor load set-point signal. The recent objective is very important to realise the designed controller in the real-world power systems. The large coefficient ‘500’ for \(Z_3\) results in a smooth control action signal with reasonable changes in amplitude.

It is notable that the robust performance index given by the standard H\(\infty\) control design (2) can be used as a valid
tool to analyse robustness of the closed-loop system for the proposed control design. The resulting robust performance indices ($\gamma^*$) of both synthesis methods are too close to each other and are shown in Table 3. It shows that although the proposed ILMI approach gives a set of much simpler controllers (PI) than the robust $H_{\infty}$ design, they also give a robust performance like the dynamic $H_{\infty}$ controllers.

5 Simulation results

To demonstrate the effectiveness of the proposed control design, some simulations were carried out. In these simulations, the proposed controllers were applied to the three-control area power system described in Fig. 5. In this Section, the performance of the closed-loop system using the robust PI controllers compared to the designed dynamic $H_{\infty}$ controllers will be tested for the various possible load disturbances.

**Case 1:** As the first test case, the following large load disturbances (step increase in demand) are applied to three areas:

\[ \Delta P_{d1} = 100 \text{ MW}, \quad \Delta P_{d2} = 80 \text{ MW}, \quad \Delta P_{d3} = 50 \text{ MW} \]

The frequency deviation ($\Delta f$), area control error (ACE) and control action ($\Delta P_c$) signals of the closed-loop system are shown in Fig. 7. Using the proposed method (ILMI), the area control error and frequency deviation of all areas are quickly driven back to zero as well as dynamic $H_{\infty}$ control (LMI).

**Case 2:** Consider larger demands by areas 2 and 3, i.e. $\Delta P_{d1} = 100 \text{ MW}, \quad \Delta P_{d2} = 100 \text{ MW}, \quad \Delta P_{d3} = 100 \text{ MW}$. The closed-loop responses for each control area are shown in Fig. 8.

**Case 3:** As another severe condition, assume a bounded random load change, shown in Fig. 9, is applied to each control area, where $-50 \text{ MW} \leq \Delta P_{d} \leq 50 \text{ MW}$.

The purpose of this scenario is to test the robustness of the proposed controllers against random large load disturbances. The control area responses are shown in Fig. 10. This figure demonstrates that the designed controllers track the load fluctuations effectively. The simulation results show that the proposed PI controllers perform as robustly as the robust dynamic $H_{\infty}$ controllers (with complex structures) for a wide range of load disturbances.

6 Conclusions

A new method for robust decentralised LFC design using an iterative LMI approach has been proposed for a large-scale power system. The design strategy includes enough flexibility to set the desired level of performance and gives a set of simple PI controllers via the $H_{\infty}$ static output control design, which is commonly used in real-world power systems.

The proposed method was applied to a three-control area power system and was tested with different load change scenarios. The results were compared with the results of applied dynamic $H_{\infty}$ output controllers. Simulation results demonstrated the effectiveness of the methodology. It was shown that the designed controllers can guarantee the robust performance, such as precise reference frequency tracking and disturbance attenuation under a wide range of area-load disturbances.

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8 References


9 Appendix

Theorem 2 The system (A, B, C) that may also be identified by the following representation:

\[
\begin{align*}
\dot{x} &= Ax + Bu \\
y &= Cx
\end{align*}
\]

is stabilisable via static output feedback if and only if there exist \( P > 0 \), \( X > 0 \) and \( K \) satisfying the following quadratic matrix inequality:

\[
\begin{bmatrix}
A^TX + XA - PBB^TX & (B^TX + KC)^T \\
-XBB^TP + PBB^TP & B^TX + KC
\end{bmatrix}
< 0
\]

Proof According to the Schur complement, the quadratic matrix inequality (22) is equivalent to the following matrix inequality:

\[
A^TX + XA - PBB^TX - XBB^TP + PBB^TP
+ (B^TX + KC)^T(B^TX + KC) < 0
\]

For this new inequality notation (23), the sufficiency and necessity of the theorem are already proven [24].