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IMPLEMENTING WASSERSTEIN-GRADIENT FLOW FOR EFFICIENT POWER FLOW DATA OPTIMIZATION

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Abstract:
The application of artificial intelligence (AI) methods to grid analysis has been extensively studied. The distribution characteristics of the power flow dataset required for the training of AI methods will affect the performance of AI models. The power flow data accumulated for offline analysis are manually adjusted limit operation mode and distributed at the grid operation boundary, so the power flow dataset for offline analysis has good distribution characteristics. However, its small number and low manual generation efficiency make it difficult to exploit the advantages of this distributed characteristic dataset. In this paper, a power flow dataset sample supplementation method based on Wasserstein-gradient flow is proposed to realize the adjustment of the power flow dataset considering the distribution characteristics by solving the dynamic process of the dataset for Wasserstein-gradient flow. It is also tested on the CEPRI-36 node grid power flow dataset, and the generated supplemental data all have similar distribution characteristics with the target dataset, which verifies the effectiveness of the method.

Keywords: power flow dataset; optimal transport; wasserstein-gradient flow.

1. Introduction

AI methods applied to power grid analysis require training of power flow datasets. The existing sources of power flow data are mainly generated by offline simulation and online data collection, but both the online and offline power flow datasets accumulated in the past cannot directly meet the requirements. The power flow data for online analysis is the actual operation mode collected, which constitutes a large amount of sample data, but the distribution is not uniform and there are many similar samples, which cannot meet the requirements of covering comprehensively and clear boundary; the power flow data for offline analysis is the extreme operation mode manually adjusted, which constitutes a strong sample typicality and is distributed at the stable boundary of the grid operation, which helps to achieve the requirement of clear boundary, but the data volume is small and it is difficult to cover all the typical working conditions of the grid operation, which cannot meet the requirement of covering comprehensively. If the dataset is supplemented by targeting the distribution characteristics of the data for offline analysis, the obtained dataset will satisfy the two requirements mentioned above. Since the research on data set adjustment methods considering distribution characteristics is relatively weak, it is difficult to take full advantage of the distribution characteristics of the data for offline analysis.

Optimal transport theory is the study of the relationship between distributions and distributions. Gradient flow based on optimal transport theory is an important tool in applied mathematics for constructing dynamic models in feature spaces [1], gradient flow has been extensively studied in the context of metric spaces [2] and has been found to be deeply related to partial differential equations (PDEs)

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In view of this, we study a power flow dataset supplementation method considering the distribution characteristics, which transforms the power flow dataset data into Wasserstein space in the form of distribution, then transforms the power flow dataset adjustment problem into the problem of solving the extreme value of the energy functional by constructing the functional, then solves the curve evolution equation by using the variational method, and finally solves the evolution equation to obtain a set of power flow dataset series labeled by process time. This paper is organized as follows: Section 2 presents the relevant technical background, including optimal transmission theory and gradient flow; Section 3 introduces the Wasserstein-gradient flow based power flow dataset supplementation method. Section 4 verifies the effectiveness of the method by testing it in the power flow dataset of the CEPRI 36 node power grid model.

2. Technical Background

2.1. Optimal Transport and the Optimal Transport Dataset Distance

Optimal transport theory is the study of the problem of interconversion between distributions, where the optimal transport distance (also known as the Wasserstein distance) is a quantitative tool to describe the degree of variation between distributions. For two subsets of measures $\alpha,\beta\in\mathcal{P}(\mathcal{X})$ and the transport cost function $c:\mathcal{X}\times\mathcal{X}\to\mathbb{R}_+$, the optimal transport problem is

$$\mathrm{OT}_c(\alpha,\beta)\triangleq\min_{\pi\in\Pi(\alpha,\beta)}\int c(\boldsymbol{x}_1,\boldsymbol{x}_2)\mathrm{d}\pi(\boldsymbol{x}_1,\boldsymbol{x}_2),$$

where $\boldsymbol{x}_1$ and $\boldsymbol{x}_2$ are features from the samples in the two measures, and $\Pi(\alpha,\beta)$ is the set of transport schemes between α and β, i.e., the coupling with these two measures as marginal measures:

$$\Pi(\alpha,\beta)=\{\pi\in\mathcal{P}(\mathcal{X}\times\mathcal{X})\,|\,P_{1\#}\pi=\alpha,P_{2\#}\pi=\beta\}.$$

Where for p ≥ 1, $\mathrm{W}_p\triangleq\mathrm{OT}_c(\alpha,\beta)^{1/p}$ is called the p-Wasserstein distance. As the name suggests, W_p defines a true distance on $\mathcal{P}(\mathcal{X})$ [4]. Thus, with $c(x,y)=d(x,y)^p$ the former as the distance configuration is the metric space $\mathbb{W}_p(\mathcal{X})=(\mathcal{P}(\mathcal{X}),\mathrm{W}_p)$, called the (p-)Wasserstein space. In practice, the solution method is often solved by a regularized version of Eq. (1) with an additional entropy term $\lambda\mathrm{H}(\pi)$ [5].

The dual formula of the Kantorovich problem is

$$\mathrm{OT}_c(\alpha,\beta)=\sup_{\varphi\in\mathcal{C}(\mathcal{X})}\int_{\mathcal{X}}\varphi\mathrm{d}\alpha+\int_{\mathcal{X}}\varphi^c\mathrm{d}\beta, \tag{3}$$

where $\varphi:\mathcal{X}\to\mathbb{R}$ is called the Kantorovich potential function and φ^c is its c-conjugate: $\varphi^c(x)=\inf_{x'\in\mathcal{X}}c(x,x')-\varphi(x)$. For $c(x,x')=\|x-x'\|^2$, ϕ^c is the Fenchel conjugate.

In the literature [6] it was demonstrated that there is also a dynamic formula for OT:

$$\mathrm{W}_p^p(\alpha,\beta)=\min_{\mu_t,V_t}\int_0^1\int_{\mathcal{X}}\|V_t(x)\|^p\mathrm{d}\mu_t(x)\mathrm{d}t, \tag{4}$$

where the minimum is taken from the measure-domain pair satisfying $\mu_0=\alpha,\mu_1=\beta$ and the continuity equation:

$$\partial_t\mu_t=-\nabla\cdot(\mu_tV_t). \tag{5}$$

This formulation corresponds to finding the shortest path satisfying the conservation of the mass constraint in the metric path μ_t from α to β and the velocity field V_t, even if the path length is the smallest (formally the integral of the metric derivative). Thus, in contrast to the global correspondence (via π in the static formulation (Eq. (1)), the dynamic formulation focuses on the local transport (via V_t on μ_t).

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It is appealing to use OT to define a distance between datasets, but this is non-trivial for labeled datasets. The main issue is that problem (1) would require an elementwise metric d, which for labeled datasets means defining a distance between pairs of feature-label pairs. For the general case where $\mathcal{Y}$ might be a discrete set (i.e., classification), this seems daunting. In recent work, researchers [7] propose a hybrid metric on this joint space that relies on representing the labels as distributions over features α_y. E.g., for a digit classification dataset, α_1 would be a distribution over images with label $y=1$.

With this, they define a metric on $\mathcal{Z}$ as $d_{\mathcal{Z}}(z,z')^p \triangleq d_{\mathcal{X}}(x,x')^p + \mathbf{W}_p^p(\alpha_y,\alpha_{y'})$. Using $d_{\mathcal{Z}}$ as the ground cost in eq. (1) yields a distance between measures on $\mathcal{P}(\mathcal{Z})$, and therefore between datasets, which they refer to as the Optimal Transport Dataset Distance (OTDD):

$$\mathrm{OTDD}(\mathrm{D}_\alpha,\mathrm{D}_\beta) \triangleq \left(\min_{\pi\in\Pi(\alpha,\beta)} \int_{\mathcal{Z}\times\mathcal{Z}} d_{\mathcal{Z}}(z,z')\,\mathrm{d}\pi(z,z')\right)^{\frac{1}{2}}. \qquad (6)$$

The main appeal of this distance is that it is defined even if the label sets of the two data sets are nonoverlapping, or if there is no explicit known correspondence between them (e.g., digits to letters). It achieves this through a purely geometric treatment of features and labels. Another advantage is its computational scalability, which relies on using a Gaussian approximation on the per-label distributions, i.e., modeling each α_y as $\mathcal{N}(\mu_y,\Sigma_y)$, whose mean and covariance are estimated from samples. In that case, the distances $\mathbf{W}_2^2(\alpha_y,\alpha_{y'})$ can be computed in closed form, so no optimization is needed to evaluate $d_{\mathcal{Z}}(z,z')$ inside problem (6).

2.2. Grandient Flows

Consider a functional $F:\mathcal{X}\to\mathbb{R}$ and a point $x_0\in\mathcal{X}$. A gradient flow is an absolutely continuous curve $x(t)$ that evolves from x_0 in the direction of steepest descent of F. When $\mathcal{X}$ is Hilbertian and F is sufficiently smooth, its gradient flow can be succinctly expressed as the solution of a differential equation $x'(t) = -\nabla F(x(t))$ with initial condition $x(0)=x_0$. Different discretizations of this equation yield popular gradient descent schemes, such as momentum and acceleration [8]

3. Wasserstein-Gradient Flow Based Sample Replenishment Method for Power Flow Datasets

The power flow dataset data are transformed into Wasserstein space, and then the power flow dataset adjustment problem is transformed into the problem of solving the extreme value of the energy generalization function by constructing the energy generalization function, and then the curve evolution equation is obtained by using the variational method, and finally the evolution equation is solved to obtain a set of power flow dataset series labeled by process time. The distribution difference between this serial dataset and the target distribution dataset gradually decreases with the increment of the time principal scale, and finally an adjusted dataset with controllable distribution difference is obtained.

The main problem that needs to be solved for a specific implementation is how to choose the objective functional.

3.1. Functional Minimization via Gradient Flows

Given a dataset objective expressed as a functional $F : \mathcal{P}(\mathcal{Z})\to\mathbb{R}$, we seek a joint measure $\rho\in\mathcal{P}(\mathcal{Z})$ realizing:

$$\min_{\rho\in\mathcal{P}(\mathcal{Z})} F(\rho) \qquad (7)$$

We propose to approach this problem via gradient flows, i.e., by moving along a curve of steepest descent starting at ρ_0 until reaching a solution ρ^*. Unlike Euclidean settings, here the underlying space $\mathbb{W}_p(\mathcal{Z})$ is infinite-dimensional and non-Hilbertian, thus requiring stronger tools.

First, the notion of derivative can be extended to functionals on measures through the first variation, $\frac{\delta F}{\delta \rho}$

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denoted by . With this, we characterize the gradient flow $(\rho_t)_{t\geq 0}$ of F as the solution of:

$$\partial_t \rho_t = \nabla_{\mathrm{W}} F(\rho_t) \triangleq \nabla \cdot \left(\rho_t \nabla \frac{\delta F}{\delta \rho}(\rho_t)\right), \tag{8}$$

which can also be seen as a continuity equation (4) for the measure ρ_t and the velocity field $-\nabla \frac{\delta F}{\delta \rho}(\rho_t)$.

Our main functional of interest will be the Wasserstein distance to a target distribution: $\mathcal{T}_\beta(\rho) \triangleq \mathrm{W}_2(\rho,\beta)$, which we realize using the OTDD (Section 2.1).

Hence, we assume the objective of interest can be cast as:

$F(\rho) = \mathcal{T}_\beta(\rho)$

The numerical solution of the functional can be found in the literature [9].

4. Experimental Validation

4.1. Example Introduction

The samples in the power flow dataset of this paper describe various modes of operation of the grid model CEPRI36, and the grid structure is shown in Figure 1, where some nodes are connected to capacitors or reactors that are not involved in regulation, and there are 18 nodes of generating units or loads involved in regulation, with the nodes injecting power as the input feature values, for a total of 36 variables, i.e., the sample contains a feature dimension of 36 dimensions.

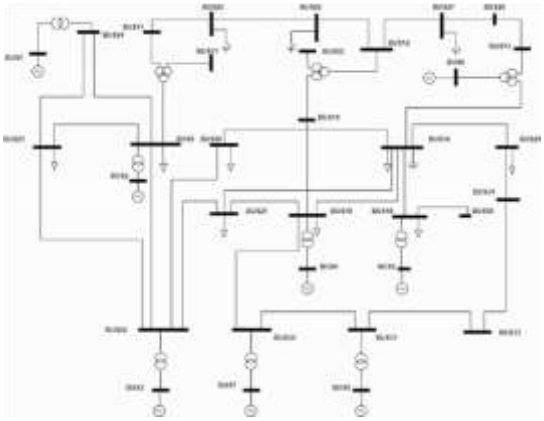

Figure 1: CEPRI36 grid model topology connection diagram

For sample supplementation of the target distribution dataset using a Wasserstein gradient flow method. Among them, the target distribution dataset uses 5000 manually generated samples with distribution characteristics similar to those of the power flow dataset for offline analysis, whose samples are mainly distributed near the stability boundary. The initial dataset for the sample adjustment generation process is chosen from the randomly generated dataset.

For this purpose, the experimental design is as follows

The original random dataset is denoted as , the target distribution dataset is denoted as D_B, and then four randomly generated data sets are denoted as , where i=1,2,3,4.

D_B

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(1) Using the four data sets D_{a_i} as the initial data set and as the target data set, a gradient flow operation is performed to select the appropriate four data sets according to OTDD, denoted as D_{b_i}, where i=1,2,3,4, and there is a correspondence with i in D_{a_i}.

(3) The generated new datasets are then merged into the original dataset separately to form two datasets with increasing sample capacity and maintaining the original distribution characteristics, denoted as D_{A_i} and D_{B_i}, where i=1,2,3,4 and have correspondence with i in D_{a_i}. The formation can be expressed as follows:

It should be noted that the "+" operator here does not indicate the operation of a set, but the direct merging of data sets. The sample sizes of D_{A_1}, D_{A_2}, D_{A_3}, and D_{A_4} are 10,000, 15,000, 20,000, and 25,000, respectively. Similarly, the data set sequence also has the same sample size. The D_{B_i} is the data set of the target distribution after supplementation.

The experimental hardware environment is 3.30 GHz, the CPU is AMD Ryzen9 5900HS, and the GPU is RTX-3060. in the Wasserstein gradient descent flow procedure in part 1 of the experiment, the optimal transmission distance of the power flow dataset is computed with the help of solvers for the optimal transmission distance provided by the geomloss [10] and POT [11] libraries, and the above Both libraries have the option of CUDA acceleration, which accelerates the solution of the Wasserstein distance using GPU parallel computing. One of them is the Compute Unified Device Architecture (CUDA), a computing platform introduced by NVIDIA, a graphics card manufacturer.

4.2. Results and Discussion

The effect of the power flow dataset supplementation method is analyzed using the optimal transport distance calculation method for power flow datasets given in Section 2.1. Comparing the distribution differences between the four randomly sampled datasets D_{a_i} used as initial values and the four target distribution datasets D_{b_i} generated by the method in this paper, the $d_{\mathrm{OT}}(\mathcal{D}_1, \mathcal{D}_2)$ between the two datasets is found, where $\mathcal{D}_1$ takes the value of the 1st column and $\mathcal{D}_2$ takes the value of the 1st row, the result is shown in Table 1 and Table 2 as follows:

Table 1: d_{OT} values between

$d_{\mathrm{OT}}(\mathcal{D}_1, \mathcal{D}_2)$	D_{a_1}	D_{a_2}	D_{a_3}	D_{a_4}
D_{a_1}	0	1.59	1.57	1.93
D_{a_2}	1.59	0	1.76	1.48
D_{a_3}	1.57	1.76	0	1.61
D_{a_4}	1.93	1.48	1.61	0.

Table 2: d_{OT} values between D_{b_i}

$d_{\mathrm{OT}}(\mathcal{D}_1, \mathcal{D}_2)$	D_{b_1}	D_{b_2}	D_{b_3}	D_{b_4}
D_{b_1}	0	0.58	0.64	0.63
D_{b_2}	0.58	0	0.67	0.66
D_{b_3}	0.64	0.67	0	0.78
D_{b_4}	0.63	0.66	0.78	0.

Where D_{a_i} is also at the same level as, and with d_{OT}. Based on the above results, it can be seen that: D_A D_B
It is logical that the between the initial randomly sampled distributed datasets of the motion is larger than the between the generated datasets, whose distribution properties dictate that the samples will appear randomly in a smaller range. This is also a side verification that the Wasserstein gradient flow method generates indeed datasets with the target distribution. d_{OT} d_{OT}

(1) The values of d_{b_i} between two d_{OT} are at the same order of magnitude level, and there are no values that are significantly smaller than others and converge to zero. This phenomenon reflects the significance of initial dataset selection in Wasserstein gradient flow, setting different initial datasets, and the datasets of the final generated target distribution will not be exactly the same, still maintaining the same distribution but the data are not duplicated.

5. Conclusions

In order to take full advantage of the distribution characteristics of the power flow data for offline analysis and adjust the dataset flexibly and efficiently, this paper investigates the method of adjusting the power flow dataset considering the distribution characteristics. The Wasserstein gradient flow-based sample supplementation method for power flow datasets is proposed to convert the dataset generation.

Process into a generalized optimization problem of finding extrema, and our goal is to obtain the complete motion trajectory of the dataset under the gradient flow. The motion trajectory can provide a sequence of datasets with progressively decreasing variance from the target dataset distribution, in which we can select the datasets with the appropriate degree of variance to add to the original data set as needed, where the initial value of the evolution equation also has an important influence on this process. This operation also enables a sample supplementation method that maintains the distribution properties, i.e., the supplemented samples still maintain the same or similar distribution properties but are not simple duplicates of the data in the original dataset. Finally, the effectiveness of the Wasserstein gradient flow method is verified by experimental examples.

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