

# State Estimation

# State estimation (SE)

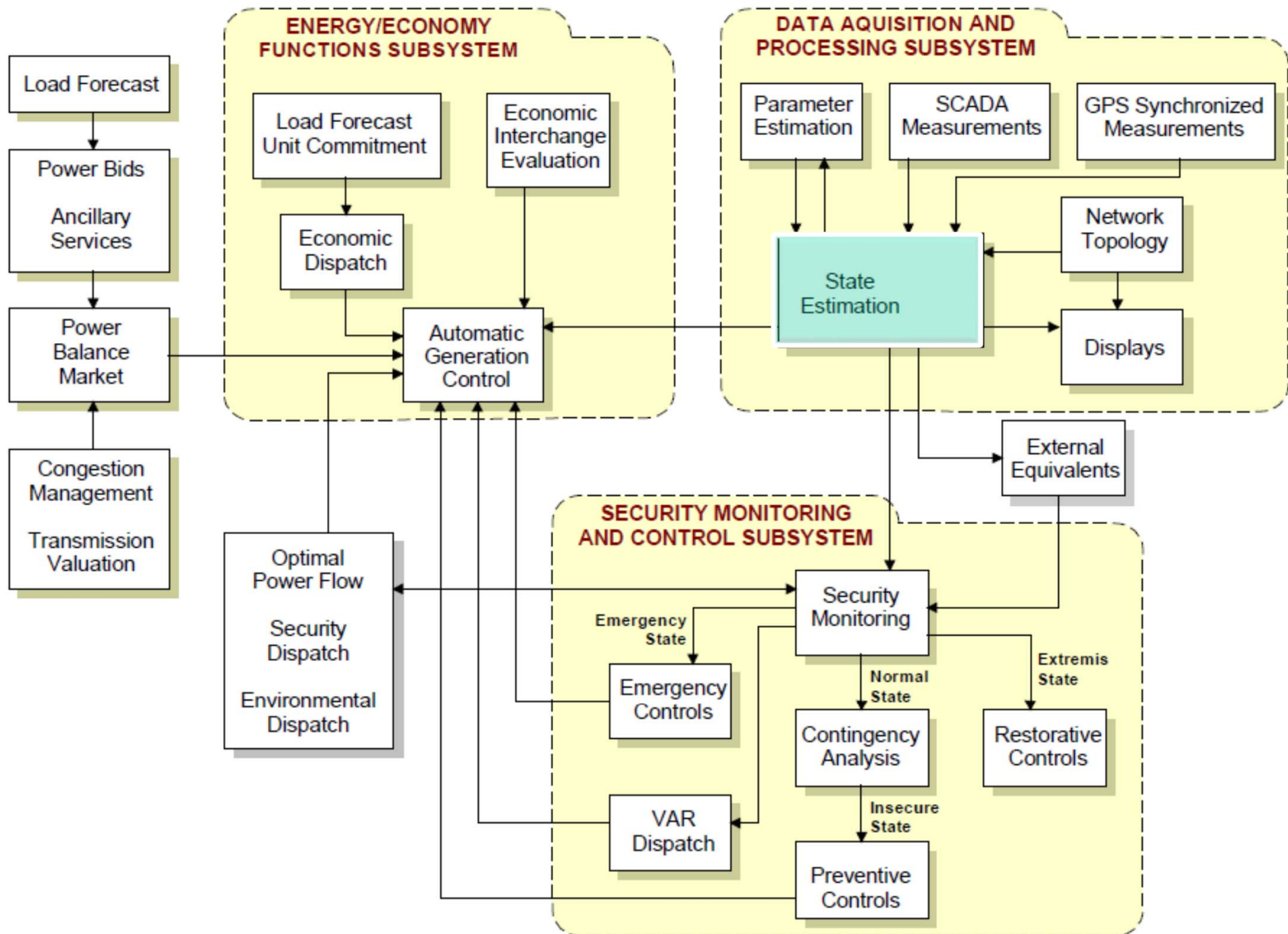
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- What is a “state”?
  - All variables in a power network can be calculated if voltage magnitudes and angles at all buses are known.
    - These quantities provide the unique description of the state of the system at this operating point
      - ✓ are the “state variables” of the system.
- Why “estimate” the state?
  - Meters aren’t everywhere.
  - Meters aren’t perfect.
  - Voltage phase angle measurement difficult

# SE as part of EMS functions

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- The state estimator is a central part of every control center.
- Out of all energy management system (EMS) functions, SE is the most important, because
  - Other EMS functions will work only when SE is running normally.
  - SE gives the base case for further analysis.
- ✓ SE result is the starting point for other applications dealing with contingency analysis and system optimization



# State estimation - definition

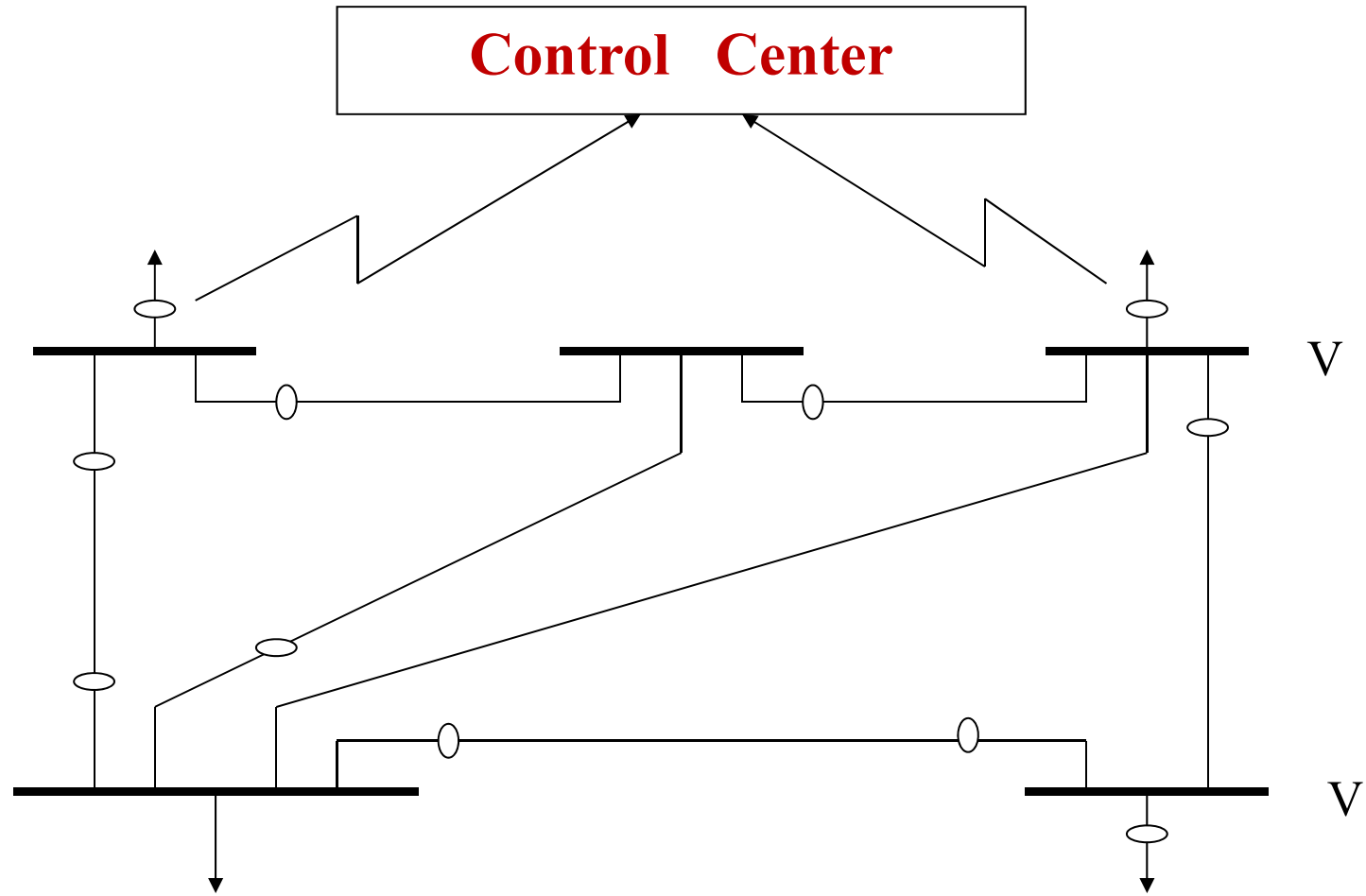
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- Definition:

- ✓ State Estimation is the process of assigning values to unknown system state variables based on limited measurements from that system.
- SE provides an estimate for all metered and unmetered quantities;
- Filters out small errors due to model approximations and measurement inaccuracies;
- Detects and identifies discordant measurements, the so-called bad data.
- Detects topology error

# State Estimation

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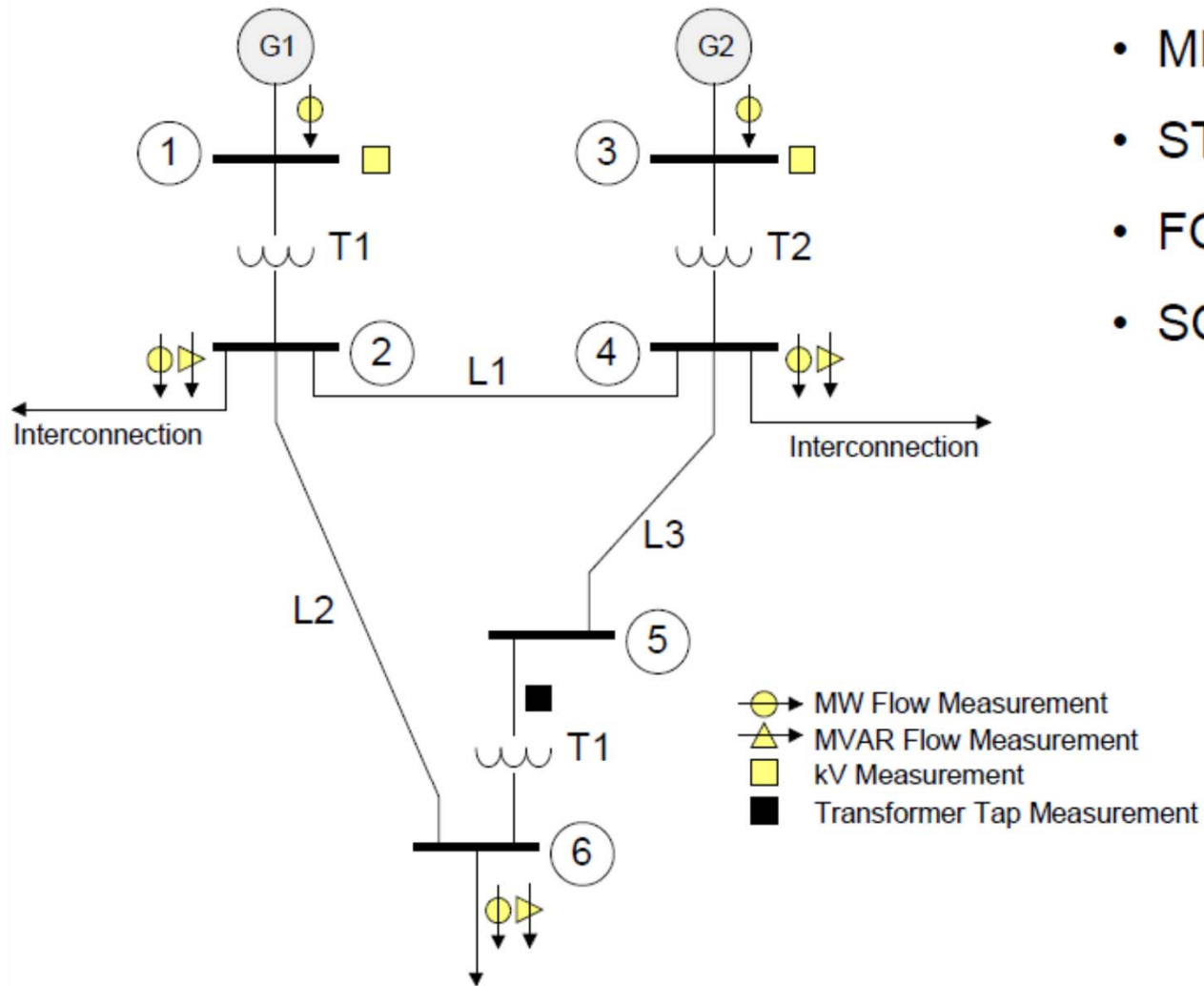
○ Measurements

## Measurement for use in SE

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- Measurements that can be used
  - Bus voltage magnitudes.
  - Active, reactive and current injections.
  - Active, reactive and current branch flows.
  - Bus voltage magnitude and angle differences.
  - Transformer tap/phase settings.
  - Sums of real and reactive power flows.
  - Active and reactive zone interchanges.

# State Estimator



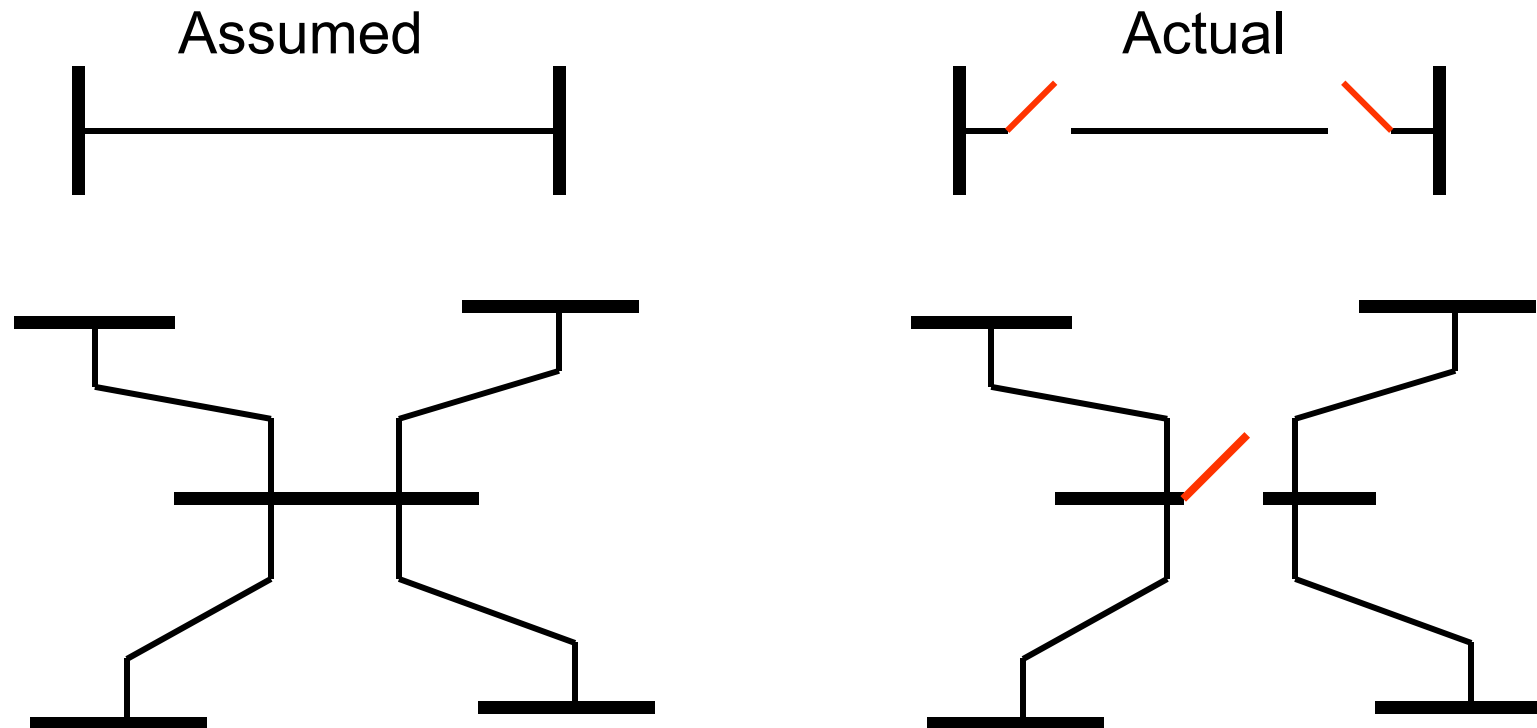
- MEASUREMENTS:
- STATE:
- FORMULATION:
- SOLUTION:



# Topology Error Identification

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- A topology error is caused by errors in the status of the circuit breakers of a line, a transformer, a shunt capacitor or a bus coupler.



# State estimation - process

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- The process involves imperfect, redundant measurements
  - the process of estimating the system states is based on a statistical criterion that estimates the true value of the state variables by minimizing the error.
  - ✓ Most Commonly used method: minimizing **Weighted Least Squares**

## General assumptions:

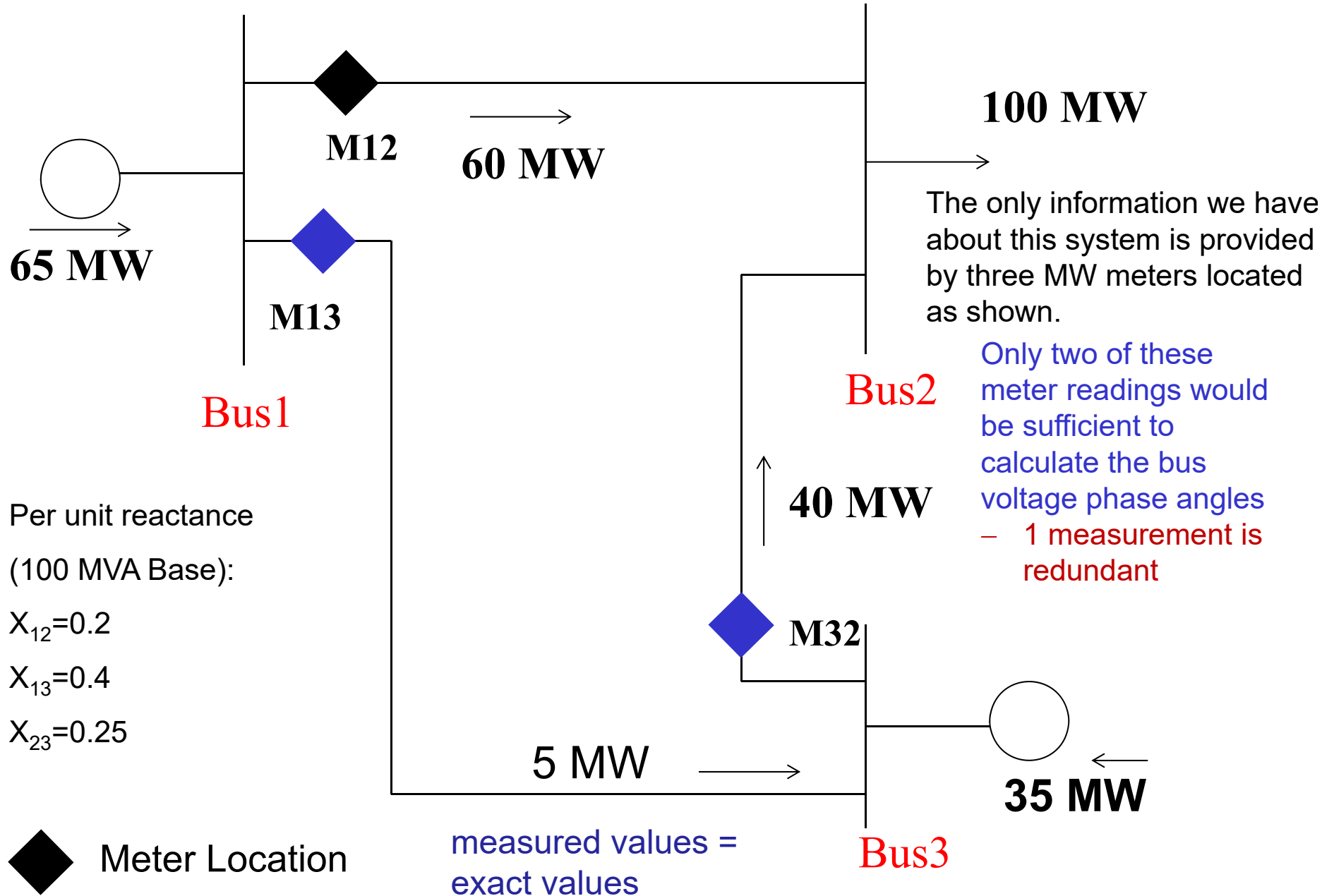
- The system is balanced.
- The line parameters are known.
- The topology is known.
- No time-skew between measurements.

# State Estimation - process

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- Inputs to the estimator:
  - measurements (voltage magnitude, P, Q, or I flows).
- The estimator algorithm:
  - is designed to produce the “best estimate” of the system voltage and phase angles, recognizing that there can be errors in the measured quantities and that there may be redundant measurements
- Output:
  - State Variables (voltage magnitudes and relative phase angles at all network nodes).

# Definition of the problem - example



## Solution - $M_{13}$ and $M_{32}$ are chosen

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$$P_{12} = \frac{U_1 U_2}{X_{12}} \sin \theta_{12}$$

$$U_1 \cong U_2 \cong 1 \text{ p.u.}; \sin \theta_{12} = \sin(\theta_1 - \theta_2) \approx \theta_1 - \theta_2 \text{ (DC Power Flow)}$$

$$\text{Measurement: } M_{13} = 5 \text{ MW} = 0.05 \text{ p.u.} \quad M_{32} = 40 \text{ MW} = 0.40 \text{ p.u.}$$

$$\text{Functions: } P_{13} = f_{13} = 1/x_{13} * (\theta_1 - \theta_3) = M_{13} = 0.05 \text{ p.u.}$$

$$P_{32} = f_{32} = 1/x_{32} * (\theta_3 - \theta_2) = M_{32} = 0.40 \text{ p.u.}$$

Solution:

$$1/0.4 * (\theta_1 - 0) = 0.05 \quad (\theta_3 = 0 \text{ (chosen to be reference bus)})$$

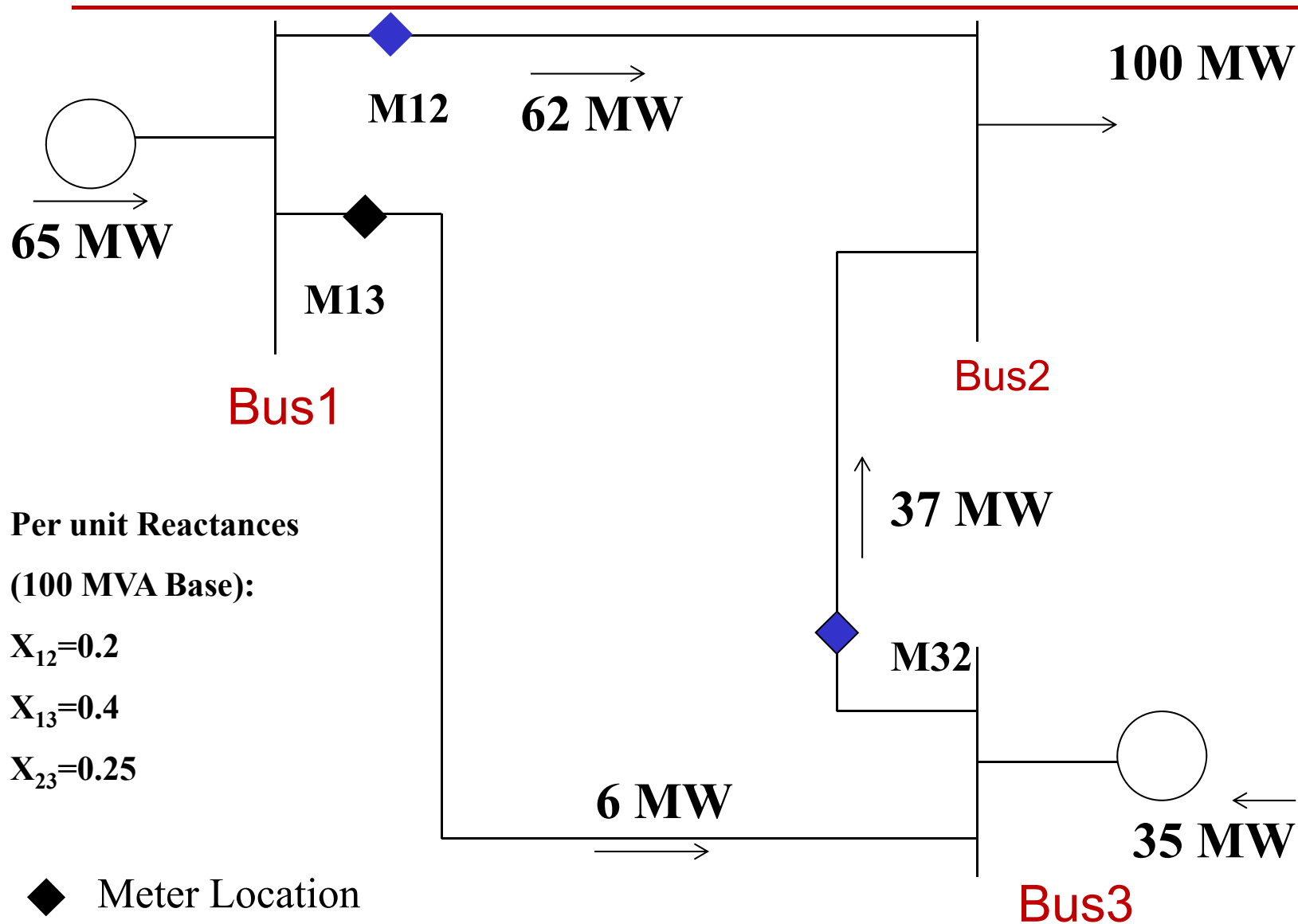
$$1/0.25 * (0 - \theta_2) = 0.40$$

$$\theta_3 = 0.0$$

$$\theta_1 = 0.02 \text{ rad}$$

$$\theta_2 = -0.10 \text{ rad}$$

# Case with measurement error



# Solution using different measurements

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## Solution using $M_{13}$ and $M_{32}$

$$M_{13}=6 \text{ MW}=0.06 \text{ p.u.}$$

$$M_{32}=37 \text{ MW}=0.37 \text{ p.u.}$$

$$f_{13}=1/x_{13}*(\theta_1 - \theta_3)=M_{13} = 0.06$$

$$f_{32}=1/x_{32}*(\theta_3 - \theta_2)=M_{32} = 0.37$$

$$\theta_3=0$$

$$1/0.4*(\theta_1 - 0) = 0.06$$

$$1/0.25*(0 - \theta_2) = 0.37$$

$$\theta_1 = 0.024 \text{ rad}$$

$$\theta_2 = -0.0925 \text{ rad}$$

## Solution using $M_{12}$ and $M_{32}$

$$M_{12}=62 \text{ MW}=0.62 \text{ p.u.}$$

$$M_{32}=37 \text{ MW}=0.37 \text{ p.u.}$$

$$f_{12}=1/x_{12}*(\theta_1 - \theta_2)=M_{12} = 0.62$$

$$f_{32}=1/x_{32}*(\theta_3 - \theta_2)=M_{32} = 0.37$$

$$\theta_3=0$$

$$1/0.2*(\theta_1 - \theta_2) = 0.62$$

$$1/0.25*(0 - \theta_2) = 0.37$$

$$\theta_1 = 0.0315 \text{ rad}$$

$$\theta_2 = -0.0925 \text{ rad}$$

# SE procedure

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- To estimate the two states  $\theta_1$  and  $\theta_2$ , only two measurements would be enough

SE uses information available from all three meters to produce the best estimate

- ✓ the redundant measurement is utilized to improve estimation accuracy, detect bad data and topology error



# Solution Algorithms

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- Objective... Weighted Least Squares:

Minimize:  $J(\mathbf{x}) = 0.5 [\mathbf{Z} - \mathbf{h}(\mathbf{x})]^t \mathbf{R}^{-1} [\mathbf{Z} - \mathbf{h}(\mathbf{x})]$

$$\mathbf{Z} = [ \mathbf{h}(\mathbf{x}) + \boldsymbol{\eta} ]$$

where,

$\mathbf{J}$  = Weighted least squares matrix

$\mathbf{R}$  = Error covariance matrix

$\mathbf{Z}$  = Measurement vector

$\mathbf{h}(\mathbf{x})$  = System model relating state vector to the measurement set

$\mathbf{x}$  = State vector (voltage magnitudes and angles)

$\boldsymbol{\eta}$  = Error vector associated with the measurement set

# Mathematical formulation

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In the previous example:

$$f_{12} = 1/x_{12} * (\theta_1 - \theta_2)$$

$$f_{13} = 1/x_{13} * (\theta_1 - \theta_3)$$

$$f_{32} = 1/x_{32} * (\theta_3 - \theta_2)$$

$$h(x) = \begin{pmatrix} 1/x_{12} & -1/x_{12} & 0 \\ 1/x_{13} & 0 & -1/x_{13} \\ 0 & 1/x_{32} & -1/x_{32} \end{pmatrix} \cdot \underline{x}$$

$$\underline{x} = (\theta_1 \ \theta_2 \ \theta_3)^T$$

$$Z = (M_{12} \ M_{13} \ M_{32})^T$$

$\eta$  : unknown

# General solution of the SE problem

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- True values :  $\underline{\hat{z}} = \begin{pmatrix} \hat{z}_1 \\ \hat{z}_2 \\ \vdots \\ \hat{z}_n \end{pmatrix}$

- Errors:  $\underline{\eta} = \begin{pmatrix} \eta_1 \\ \eta_2 \\ \vdots \\ \eta_n \end{pmatrix}$

- Measured  $\underline{z} = \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_n \end{pmatrix} = \underline{h}(\underline{x})$

$$\underline{z} = \underline{\hat{z}} + \underline{\eta} = \underline{h}(\underline{x}) \rightarrow \underline{\eta} = \underline{z} - \underline{h}(\underline{x})$$

# General solution of the SE problem

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$$\underline{\eta} = \underline{z} - \underline{h}(\underline{x})$$

The sum of the squared errors:

$$J = \frac{1}{2} \sum_{i=1}^m \eta_i^2 = \frac{1}{2} \underline{\eta}^T \underline{\eta} = \frac{1}{2} (\underline{z} - \underline{h}(\underline{x}))^T (\underline{z} - \underline{h}(\underline{x}))$$

**Solution of the SE problem** →  
**Determining  $\underline{x}$  that minimizes J**

- Some measurement devices are more precise than others →
  - It is therefore reasonable to place more weight on the better measuring devices.

# Calibration curve

$\eta_i$  assumed to be a *random variable* with a normal (Gaussian) distribution having zero mean

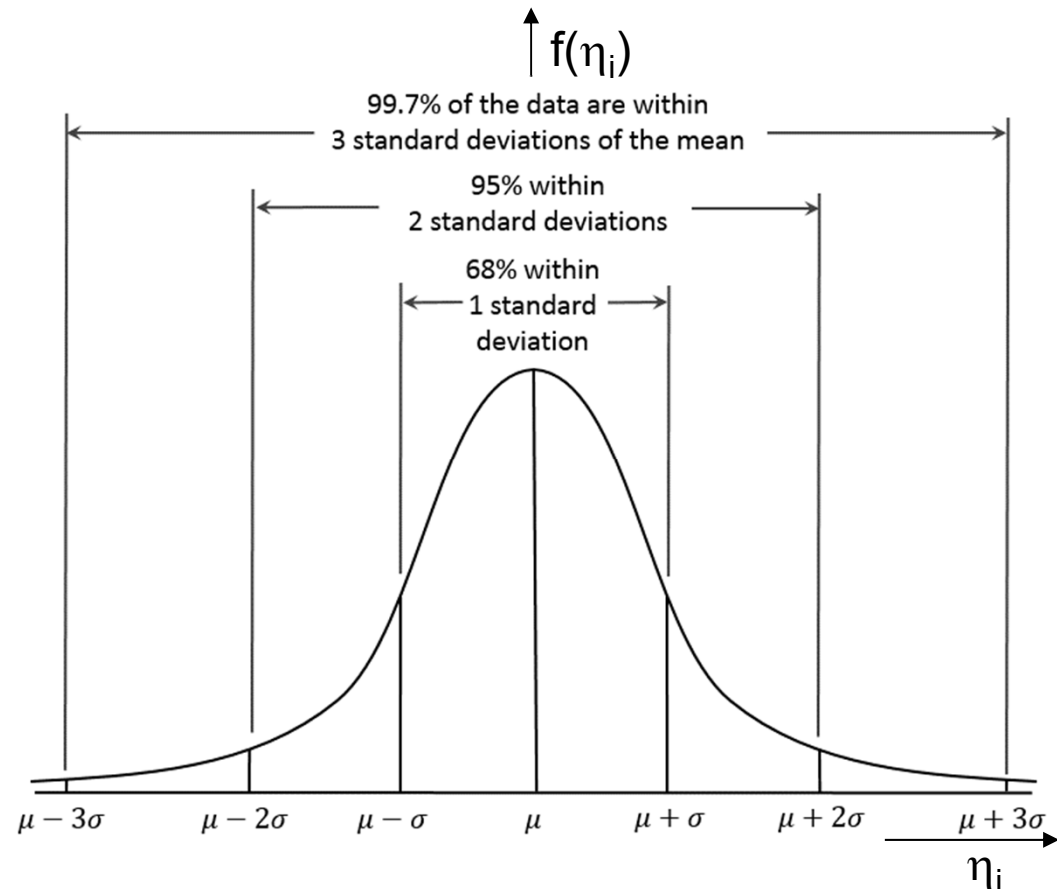
$$f(x | \mu, \sigma^2) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

Where:

$\mu$  : the mean value

$\sigma$  : the standard deviation

$\sigma^2$  : the variance



- Measurement errors distributed according to a normal probability density function with the standard deviation  $\sigma$ 
  - Meter reading will be within  $\pm 3\sigma$  of the true value for 99.7 % of the time.
- Example: meter full scale value = 100 MW; accuracy  $\pm 3$  MW
  - $\sigma = 1\text{MW}/100 \text{ MW} = 0.01$

# Weighted least squares solution

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- Classical Approach: Weighted Least Squares

$$\text{Minimize: } J(x) = \frac{1}{2} \left( \underline{z} - \underline{h}(\underline{x}) \right)^T \cdot W \cdot \left( \underline{z} - \underline{h}(\underline{x}) \right)$$

where,

J = Weighted least squares matrix

W = Weighting matrix

Place more weight on better measuring devices:

Good device  $\rightarrow$  small variance  $\sigma_i^2 \rightarrow$  large covariance  $\frac{1}{\sigma_i^2}$

Conversely, bad device  $\rightarrow$  small covariance  $\frac{1}{\sigma_i^2}$

**Weighting matrix W  $\rightarrow$  Covariance matrix**

## SE problem in final form

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Find x which minimises:

$$J = \frac{1}{2} (\underline{z} - \underline{h}(\underline{x}))^T \underline{R}^{-1} (\underline{z} - \underline{h}(\underline{x}))$$

with

$$W = \underline{R}^{-1} = \begin{pmatrix} \frac{1}{\sigma_1^2} & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \frac{1}{\sigma_m^2} \end{pmatrix}$$

# Problem formulation

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Minimize:

$$J = \frac{1}{2} \underbrace{(\underline{z} - \underline{h}(\underline{x}))^T}_{\underline{\eta}} \underline{R}^{-1} (\underline{z} - \underline{h}(\underline{x})) = \frac{1}{2} \sum_{i=1}^m \frac{(\underline{z} - \underline{h}(\underline{x}))^2}{\sigma_i^2}$$

m: number of measurements

→ At minimum error, all first order derivatives with respect to decision variables must be zero, i.e.

$$\nabla_{\underline{x}} J = \underline{0} \rightarrow \nabla_{\underline{x}} J = \frac{\partial J}{\partial \underline{x}} = \begin{pmatrix} \frac{\partial J}{\partial x_1} \\ \frac{\partial J}{\partial x_2} \\ \vdots \\ \frac{\partial J}{\partial x_n} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}$$

n: number of state variables



# Problem formulation

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Example for a single element:

$$\frac{\partial J}{\partial x_1} = \frac{1}{2} \cdot \frac{\partial}{\partial x_1} \left( \sum_{i=1}^m \frac{(\underline{z} - \underline{h}(\underline{x}))^2}{\sigma_i^2} \right) = \sum_{i=1}^m - \frac{(\underline{z} - h_i(\underline{x}))}{\sigma_i^2} \frac{\partial h_i(\underline{x})}{\partial x_1}$$

$$\frac{\partial J}{\partial x_1} = \left( \frac{\partial h_1(\underline{x})}{\partial x_1} \quad \frac{\partial h_2(\underline{x})}{\partial x_1} \quad \dots \quad \frac{\partial h_m(\underline{x})}{\partial x_1} \right) \underline{R}^{-1} \begin{pmatrix} z_1 - h_1(\underline{x}) \\ z_2 - h_2(\underline{x}) \\ \vdots \\ z_m - h_m(\underline{x}) \end{pmatrix}$$

For all elements:

$$\frac{\partial J}{\partial \underline{x}} = - \begin{pmatrix} \frac{\partial h_1(\underline{x})}{\partial x_1} & \frac{\partial h_2(\underline{x})}{\partial x_1} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_1} \\ \frac{\partial h_1(\underline{x})}{\partial x_2} & \frac{\partial h_2(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial h_1(\underline{x})}{\partial x_m} & \frac{\partial h_2(\underline{x})}{\partial x_m} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_m} \end{pmatrix} \underline{R}^{-1} \begin{pmatrix} z_1 - h_1(\underline{x}) \\ z_2 - h_2(\underline{x}) \\ \vdots \\ z_m - h_m(\underline{x}) \end{pmatrix}$$

# Problem formulation

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$$\frac{\partial J}{\partial \underline{x}} = - \begin{pmatrix} \frac{\partial h_1(\underline{x})}{\partial x_1} & \frac{\partial h_2(\underline{x})}{\partial x_1} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_1} \\ \frac{\partial h_1(\underline{x})}{\partial x_2} & \frac{\partial h_2(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_2} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial h_1(\underline{x})}{\partial x_n} & \frac{\partial h_2(\underline{x})}{\partial x_n} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_n} \end{pmatrix} \underline{R}^{-1} \begin{pmatrix} z_1 - h_1(\underline{x}) \\ z_2 - h_2(\underline{x}) \\ \vdots \\ z_n - h_m(\underline{x}) \end{pmatrix}$$

The matrix of the partial derivatives resembles the Jacobian matrix, but :

- It is an  $n \times m$  matrix (and not a square matrix)
- Unlike the standard Jacobian, the rows vary with variables ( $x_1, x_2, \dots$ ), and not the functions ( $h_1, h_2, \dots$ )

# Problem formulation

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Define:

$$\underline{H} = - \begin{pmatrix} \frac{\partial h_1(\underline{x})}{\partial x_1} & \frac{\partial h_1(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_1(\underline{x})}{\partial x_m} \\ \frac{\partial h_2(\underline{x})}{\partial x_1} & \frac{\partial h_2(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_2(\underline{x})}{\partial x_m} \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial h_m(\underline{x})}{\partial x_1} & \frac{\partial h_m(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_m} \end{pmatrix}$$

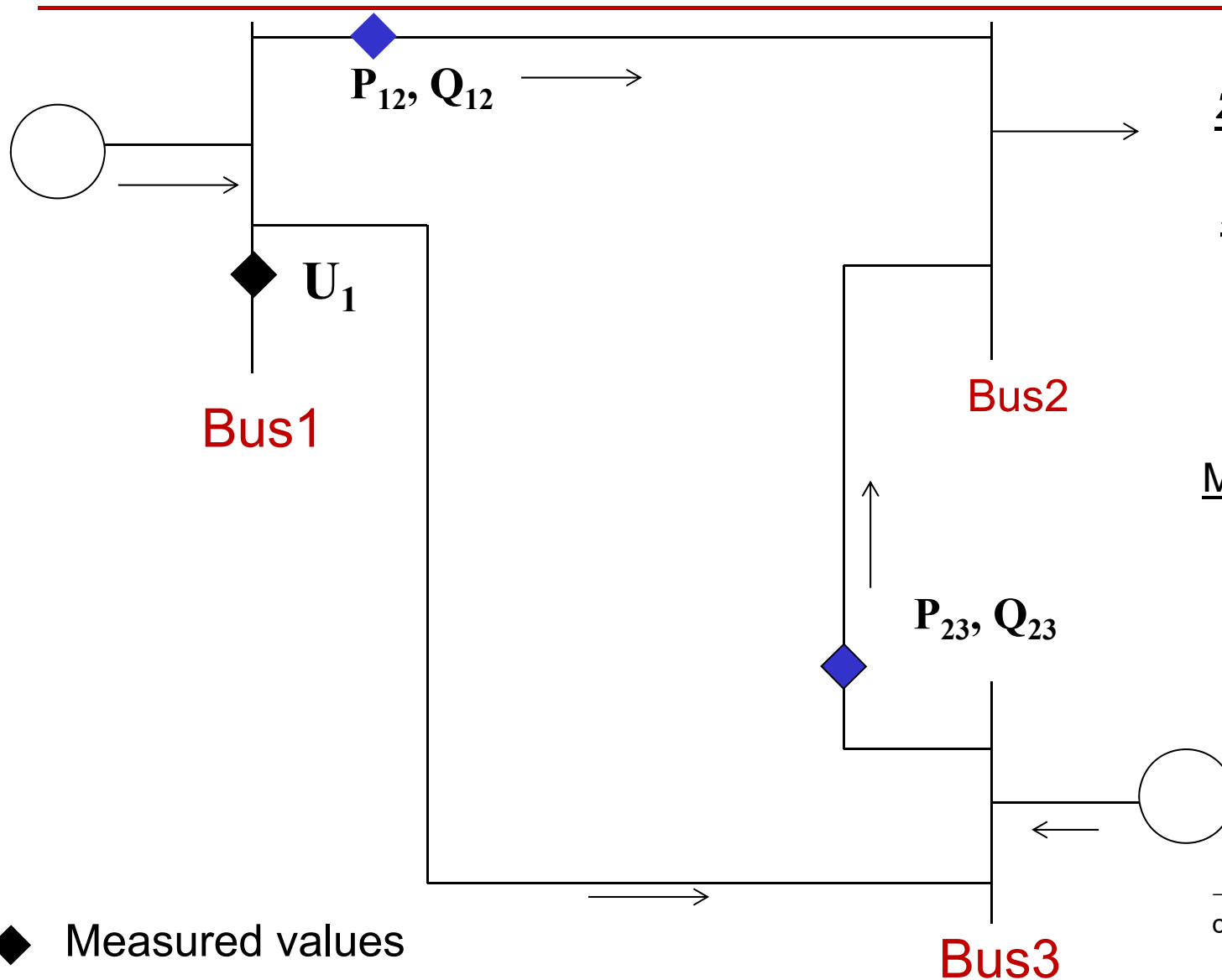
$\underline{H}$  is an  $m \times n$  matrix and the transpose of the previous matrix

– Thus we have as the optimality condition:

$$\nabla_{\underline{x}} J = -\underline{H}^T(\underline{x}) \underline{R}^{-1} (\underline{z} - \underline{h}(\underline{x})) = \underline{0} \quad n \text{ nonlinear equations}$$

The solution will yield the estimated state vector  $\underline{x}$   
→ which minimizes the squared error.

# EXAMPLE



$$\underline{z} = \underline{\hat{z}} + \underline{\eta}$$

$\underline{\hat{z}}$  = true value  
 (unknown)

$\underline{\eta}$  = error  
 (unknown)

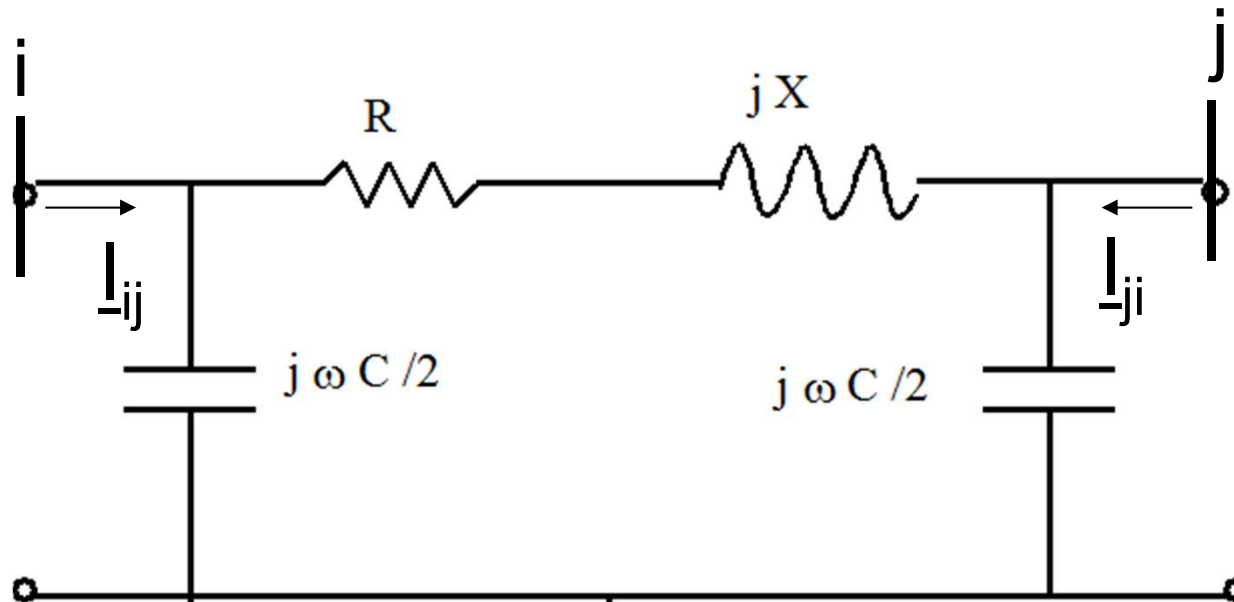
Measured values

$$\underline{z} = \begin{pmatrix} U_1 \\ P_{12} \\ Q_{12} \\ P_{23} \\ Q_{23} \end{pmatrix}$$

◆ Measured values

→ Write the corresponding equations

# Power flow equation



$$\underline{S}_{ij} = \underline{U}_i \underline{I}_{ij}^* = P_{ij} + jQ_{ij}$$

$$jB_i = \frac{j\omega C_i}{2} \quad \frac{1}{R + jX} = \frac{R - jX}{R^2 + X^2} \quad G_{ij} = \frac{R}{R^2 + X^2} \quad -jB_{ij} = \frac{-jX}{R^2 + X^2}$$

Where:

$R + jX$  : line series impedance  
 $C$  : line capacitance

## Power flow equations (cont'd)

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$$\underline{S}_{ij} = \underline{U}_i \underline{I}_{ij}^* = P_{ij} + jQ_{ij} \qquad \underline{I}_{ij} = \underline{U}_i \frac{j\omega C}{2} + \frac{\underline{U}_i - \underline{U}_j}{R + jX}$$

$$P_{ij} = \frac{R \cdot (U_i^2 - U_i \cdot U_j \cos\theta_{ij}) + X \cdot U_i \cdot U_j \sin\theta_{ij}}{R^2 + X^2}$$

$$= G_{ij} \cdot (U_i^2 - U_i \cdot U_j \cos\theta_{ij}) + B_{ij} \cdot U_i \cdot U_j \sin\theta_{ij}$$

$$Q_{ij} = -U_i^2 \frac{\omega C}{2} + \frac{X \cdot (U_i^2 - U_i \cdot U_j \cos\theta_{ij}) - R \cdot U_i \cdot U_j \sin\theta_{ij}}{R^2 + X^2}$$

$$= -B_{ij} \cdot U_i^2 + B_{ij} \cdot (U_i^2 - U_i \cdot U_j \cdot \cos\theta_{ij}) - G_{ij} \cdot U_i \cdot U_j \cdot \sin\theta_{ij}$$

$\theta_{ij}$  : the voltage phase angle difference  $\theta_i - \theta_j$

# Problem formulation

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- For each parameter for which we have a measurement, we write an equation in terms of the states

$$\underline{\hat{z}} = h(\underline{x})$$

- For a voltage measurement ( $U_k$ ):

$$\underline{\hat{z}}_i = U_k$$

- For power flow across the line from bus i - bus j:

$$P_{12} = G_{12} \cdot (U_1^2 - U_1 \cdot U_2 \cos\theta_{12}) + B_{12} \cdot U_1 \cdot U_2 \sin\theta_{12}$$

$$P_{23} = G_{23} \cdot (U_2^2 - U_2 \cdot U_3 \cos\theta_{23}) + B_{23} \cdot U_2 \cdot U_3 \sin\theta_{23}$$

$$Q_{12} = -B_{12} \cdot U_1^2 + B_{12} \cdot (U_1^2 - U_1 \cdot U_2 \cdot \cos\theta_{12}) - G_{12} \cdot U_1 \cdot U_2 \cdot \sin\theta_{12}$$

$$Q_{23} = -B_{23} \cdot U_2^2 + B_{23} \cdot (U_2^2 - U_2 \cdot U_3 \cdot \cos\theta_{23}) - G_{23} \cdot U_2 \cdot U_3 \cdot \sin\theta_{23}$$

# Problem formulation

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$$\underline{z} = \begin{pmatrix} U_1 \\ P_{12} \\ Q_{12} \\ P_{23} \\ Q_{23} \end{pmatrix} = \begin{pmatrix} U_1 \\ G_{12} \cdot (U_1^2 - U_1 \cdot U_2 \cos\theta_{12}) + B_{12} \cdot U_1 \cdot U_2 \sin\theta_{12} \\ -B_{12} \cdot U_1^2 + B_{12} \cdot (U_1^2 - U_1 \cdot U_2 \cdot \cos\theta_{12}) - G_{12} \cdot U_1 \cdot U_2 \cdot \sin\theta_{12} \\ G_{23} \cdot (U_2^2 - U_2 \cdot U_3 \cos\theta_{23}) + B_{23} \cdot U_2 \cdot U_3 \sin\theta_{23} \\ -B_{23} \cdot U_2^2 + B_{23} \cdot (U_2^2 - U_2 \cdot U_3 \cdot \cos\theta_{23}) - G_{23} \cdot U_2 \cdot U_3 \cdot \sin\theta_{23} \end{pmatrix}$$

$$\underline{x} = \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ \theta_1 \\ \theta_2 \\ \theta_3 \end{pmatrix} \quad \underline{H} = - \begin{pmatrix} \frac{\partial h_1(\underline{x})}{\partial x_1} & \frac{\partial h_1(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_1(\underline{x})}{\partial x_n} \\ \frac{\partial h_2(\underline{x})}{\partial x_1} & \frac{\partial h_2(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_2(\underline{x})}{\partial x_n} \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial h_m(\underline{x})}{\partial x_1} & \frac{\partial h_m(\underline{x})}{\partial x_2} & \dots & \frac{\partial h_m(\underline{x})}{\partial x_n} \end{pmatrix}$$



# Problem formulation

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$$\underline{z} = \begin{pmatrix} h_1 \\ h_2 \\ h_3 \\ h_4 \\ h_5 \end{pmatrix} = \begin{pmatrix} U_1 \\ G_{12} \cdot (U_1^2 - U_1 \cdot U_2 \cos\theta_{12}) + B_{12} \cdot U_1 \cdot U_2 \sin\theta_{12} \\ -B_{12} \cdot U_1^2 + B_{12} \cdot (U_1^2 - U_1 \cdot U_2 \cdot \cos\theta_{12}) - G_{12} \cdot U_1 \cdot U_2 \cdot \sin\theta_{12} \\ G_{23} \cdot (U_2^2 - U_2 \cdot U_3 \cos\theta_{23}) + B_{23} \cdot U_2 \cdot U_3 \sin\theta_{23} \\ -B_{23} \cdot U_2^2 + B_{23} \cdot (U_2^2 - U_2 \cdot U_3 \cdot \cos\theta_{23}) - G_{23} \cdot U_2 \cdot U_3 \cdot \sin\theta_{23} \end{pmatrix}$$

$$\underline{x} = \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ \theta_2 \\ \theta_3 \end{pmatrix}$$

$$\underline{H} = - \begin{pmatrix} \frac{\partial h_1(\underline{x})}{\partial U_1} & \frac{\partial h_1(\underline{x})}{\partial U_2} & \frac{\partial h_1(\underline{x})}{\partial U_3} & \frac{\partial h_1(\underline{x})}{\partial \theta_2} & \frac{\partial h_1(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_2(\underline{x})}{\partial U_1} & \frac{\partial h_2(\underline{x})}{\partial U_2} & \frac{\partial h_2(\underline{x})}{\partial U_3} & \frac{\partial h_2(\underline{x})}{\partial \theta_2} & \frac{\partial h_2(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_3(\underline{x})}{\partial U_1} & \frac{\partial h_3(\underline{x})}{\partial U_2} & \frac{\partial h_3(\underline{x})}{\partial U_3} & \frac{\partial h_3(\underline{x})}{\partial \theta_2} & \frac{\partial h_3(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_4(\underline{x})}{\partial U_1} & \frac{\partial h_4(\underline{x})}{\partial U_2} & \frac{\partial h_4(\underline{x})}{\partial U_3} & \frac{\partial h_4(\underline{x})}{\partial \theta_2} & \frac{\partial h_4(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_5(\underline{x})}{\partial U_1} & \frac{\partial h_5(\underline{x})}{\partial U_2} & \frac{\partial h_5(\underline{x})}{\partial U_3} & \frac{\partial h_5(\underline{x})}{\partial \theta_2} & \frac{\partial h_5(\underline{x})}{\partial \theta_3} \end{pmatrix}$$

$$-\underline{H}^T(\underline{x})\underline{R}^{-1}(\underline{z} - \underline{h}(\underline{x})) = \underline{0} \rightarrow \underline{x} = ?$$

# Solution procedure

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$$\underbrace{\underline{G}(\underline{x})}_{n \times 1} = -\underbrace{\underline{H}^T(\underline{x})}_{n \times m} \underbrace{\underline{R}^{-1}}_{m \times m} \underbrace{(\underline{z} - \underline{h}(\underline{x}))}_{m \times 1} = \underline{0}$$

n : number of state variables  
m : number of measured values

Performing a Taylor series expansion of  $\underline{G}(\underline{x})$  around an initial estimate  $\underline{x}_0$

$$\underline{x} = \begin{pmatrix} U_1 \\ U_2 \\ U_3 \\ \theta_2 \\ \theta_3 \end{pmatrix}$$

$$\underline{H} = - \begin{pmatrix} \frac{\partial h_1(\underline{x})}{\partial U_1} & \frac{\partial h_1(\underline{x})}{\partial U_2} & \frac{\partial h_1(\underline{x})}{\partial U_3} & \frac{\partial h_1(\underline{x})}{\partial \theta_2} & \frac{\partial h_1(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_2(\underline{x})}{\partial U_1} & \frac{\partial h_2(\underline{x})}{\partial U_2} & \frac{\partial h_2(\underline{x})}{\partial U_3} & \frac{\partial h_2(\underline{x})}{\partial \theta_2} & \frac{\partial h_2(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_3(\underline{x})}{\partial U_1} & \frac{\partial h_3(\underline{x})}{\partial U_2} & \frac{\partial h_3(\underline{x})}{\partial U_3} & \frac{\partial h_3(\underline{x})}{\partial \theta_2} & \frac{\partial h_3(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_4(\underline{x})}{\partial U_1} & \frac{\partial h_4(\underline{x})}{\partial U_2} & \frac{\partial h_4(\underline{x})}{\partial U_3} & \frac{\partial h_4(\underline{x})}{\partial \theta_2} & \frac{\partial h_4(\underline{x})}{\partial \theta_3} \\ \frac{\partial h_5(\underline{x})}{\partial U_1} & \frac{\partial h_5(\underline{x})}{\partial U_2} & \frac{\partial h_5(\underline{x})}{\partial U_3} & \frac{\partial h_5(\underline{x})}{\partial \theta_2} & \frac{\partial h_5(\underline{x})}{\partial \theta_3} \end{pmatrix}$$

# Bad Data Suppression

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- Bad Data Detection
  - Multit-level process.
  - “Bad data pockets” identified.
  - Zoom in on “bad data pocket” for rigorous topological analysis.
  - Status estimation in the event of topological errors.

## Final Measurement Statuses

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- **Used...** The measurement was found to be “good” and was used in determining the final SE solution.
- **Not Used...** Not enough information was available to use this information in the SE solution.
- **Suppressed...** The measurement was initially used, but found to be inconsistent (or “bad”).
- **Smearred...** At some point in the solution process, the measurement was removed. Later it was determined that the measurement was “smearred” by another bad measurement.

# State Estimation...

## Measurements and Estimates

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- SE Measurement Summary Display
  - Standard Deviations... Indicates the relative confidence placed on an individual measurement.
  - Measurement Status... Each measurement may be determined as “used”, “not used”, or “suppressed”.
  - Meter Bias... Accumulates residual to help identify metering that is consistently poor. The bias value should “hover” about zero.

# State Estimation...

## Measurements and Estimates (Cont.)

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- **Observable System**
  - Portions of the system that can be completely solved based on real-time telemetry are called “observable”.
  - Observable buses and devices are not color-coded (white).
- **Unobservable System**
  - Portions of the network that cannot be solved completely based on real-time telemetry are called “unobservable” and are color-coded yellow.