PMU Data Analytics Using Low-dimensional Models

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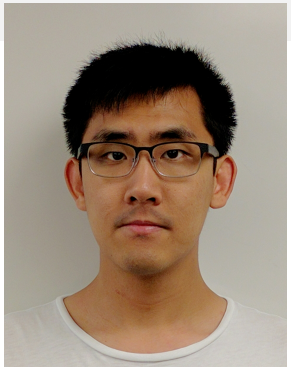

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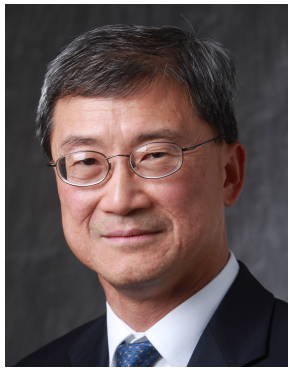

Prof. Joe H. Chow

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Big Data and Low-Dimensional Models

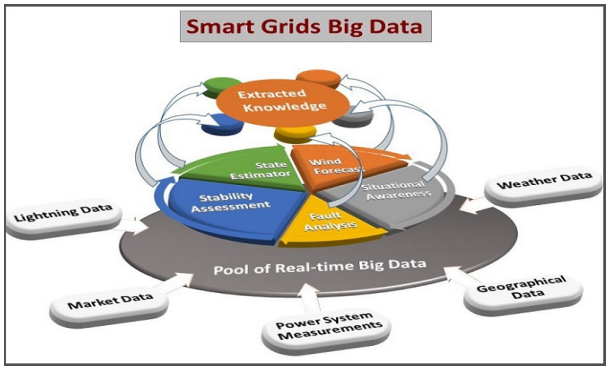


Figure: Big data in power systems

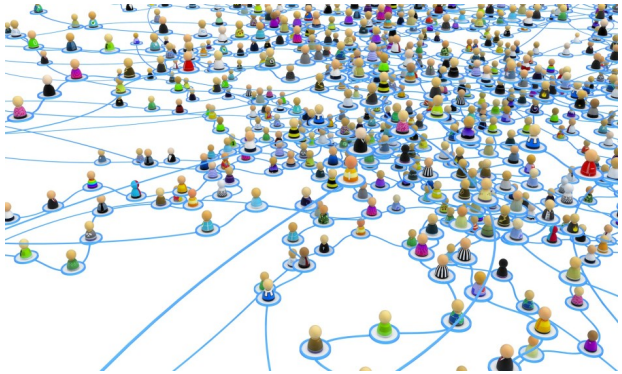


Figure: Big data in social networks

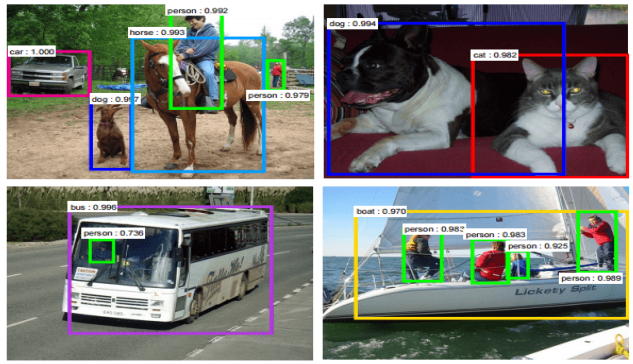


Figure: Big data in object recognition

- Despite the ambient dimension, many high-dimensional datasets have intrinsic low-dimensional structures such as sparsity, low-rankness, and low-dimensional manifolds.
- These low-dimensional models enable the development of *fast, model-free methods with provable performance guarantees* for data recovery and information extraction.

Big Data in Power Systems

- Phasor Measurement Units (PMUs)
  - PMUs provide synchronized phasor measurements at a sampling rate of 30 or 60 samples per second.
  - Multi-channel PMUs can measure bus voltage phasors, line current phasors, and frequency. 2000+ PMUs in the North America.
  - Data availability and quality issues, e.g., data losses due to communication congestions.
  - Limited incorporation into the real-time operations.
- Smart Meters
  - Smart Meter Data:
    - Smart meters typically record energy hourly or more frequently. Communications from the meter to the network may be wireless, or via fixed wired connections such as power line carrier.
    - 90% of power outages and disturbances are rooted in distribution networks. SCADA measurements are available only at the substation level.
    - Smart meters provide fine-grained measurements of power consumptions of customers and enhance the distribution system visibility.

Low Dimensionality of PMU data

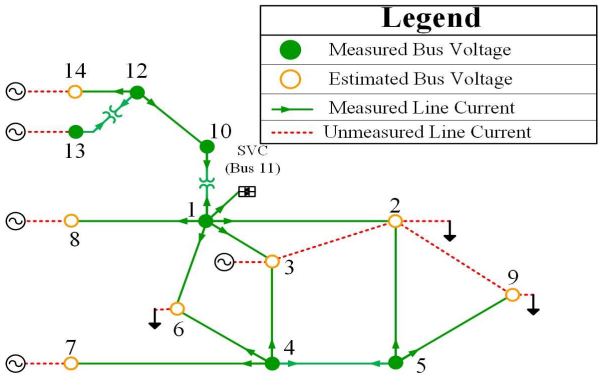


Figure: PMUs in Central NY Power Systems

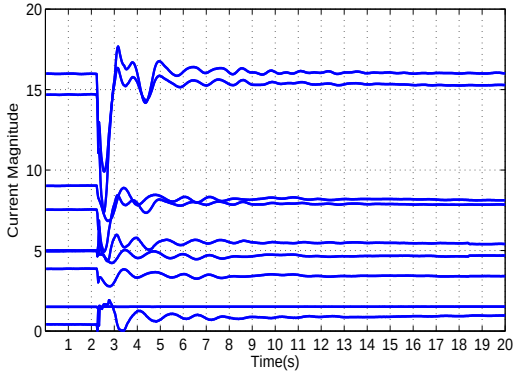


Figure: Current magnitudes of PMU data

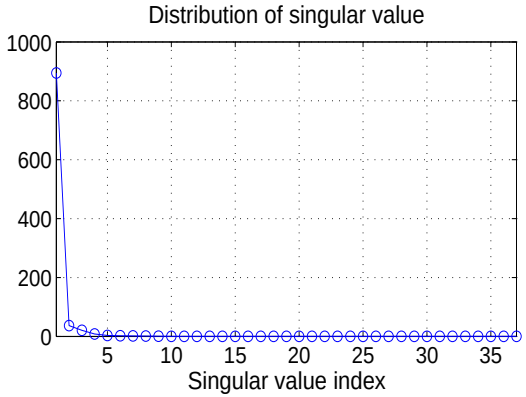


Figure: Singular values of the PMU data matrix

- 6 PMUs measure 37 voltage/current phasors. 30 samples/second for 20 seconds.
- Singular values decay significantly. Mostly close to zero. Singular values can be approximated by a sparse vector.
- Low-dimensionality also used in Chen, Xie, Kumar 2013, Dahal, King, Madani 2012 for dimensionality reduction.

Convert Data to Information

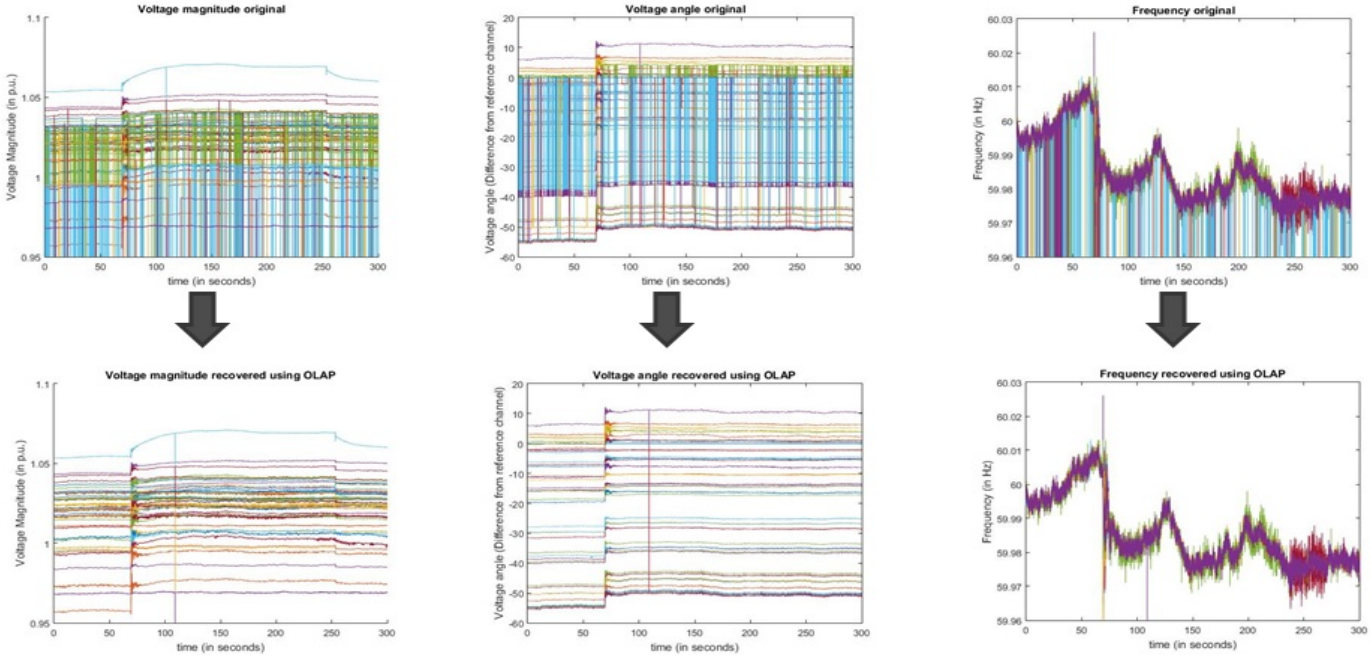
Objective: Develop computationally efficient data-driven methods for power system situational awareness.

- PMU data quality improvement: missing data recovery, bad data correction, and detection of cyber data attacks.
- Data clustering and pattern extraction from privacy-preserving measurements.
- Real-time event identification through machine learning.

Outline

PMU Data Quality Issues

- Data losses and errors resulting from communication congestions and device malfunction.
- California Independent System Operator reported that 10%-17% of data in 2011 had availability and quality issues.
- Reliable data needed for real-time situational awareness and control.



Simultaneous and Consecutive Data Losses

A recorded PMU dataset: consecutive data losses on three phases of line for an hour.

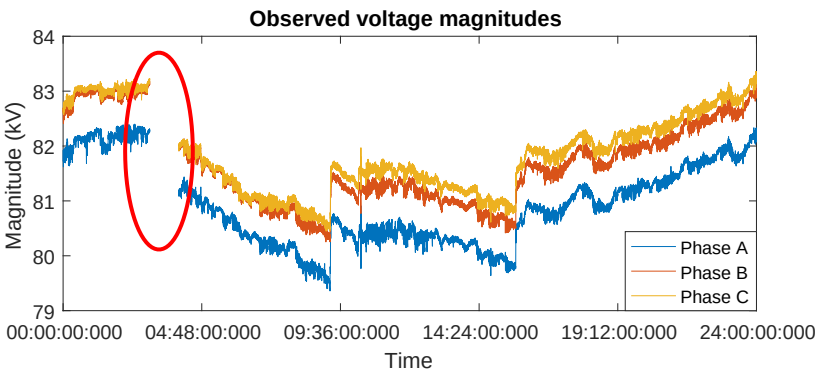


Figure: Measured voltage phasor magnitudes

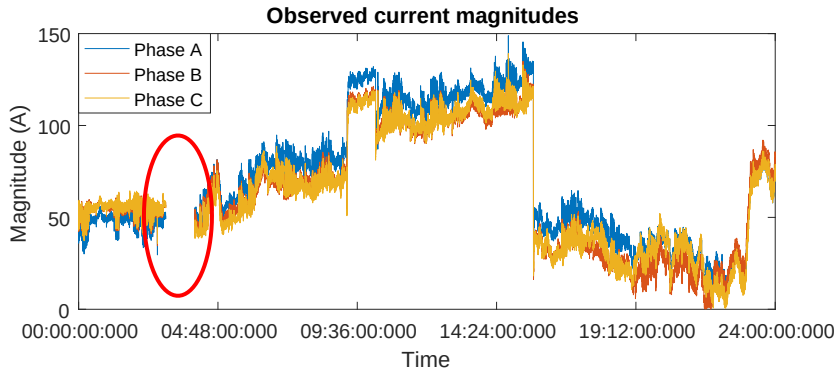
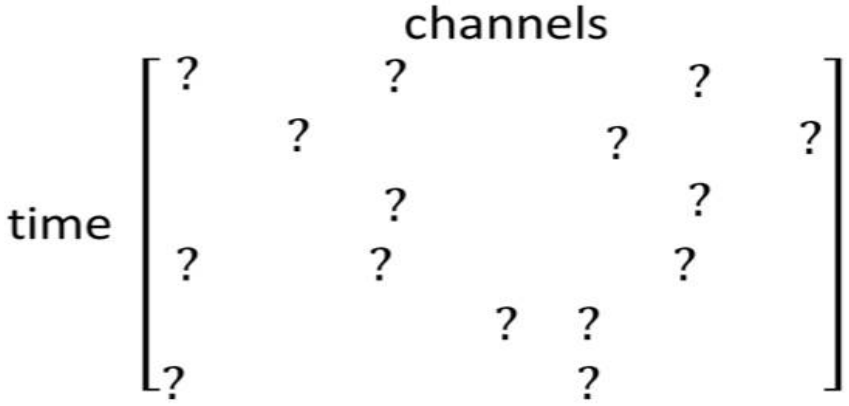


Figure: Measured current phasor magnitudes

Low-rank Matrix Completion



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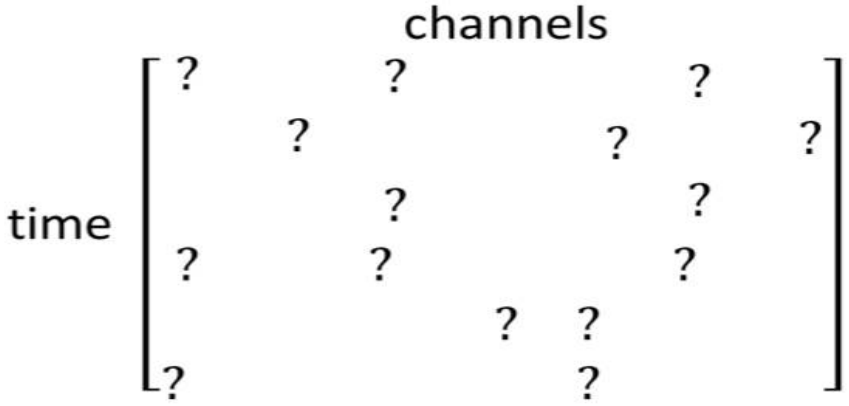
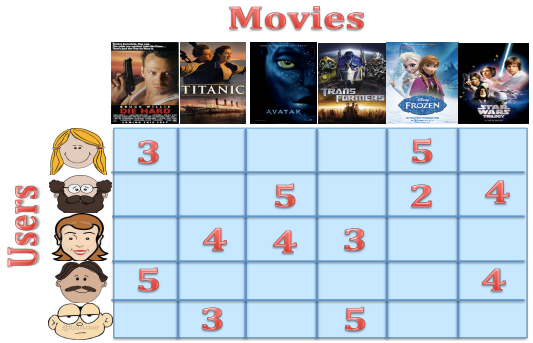
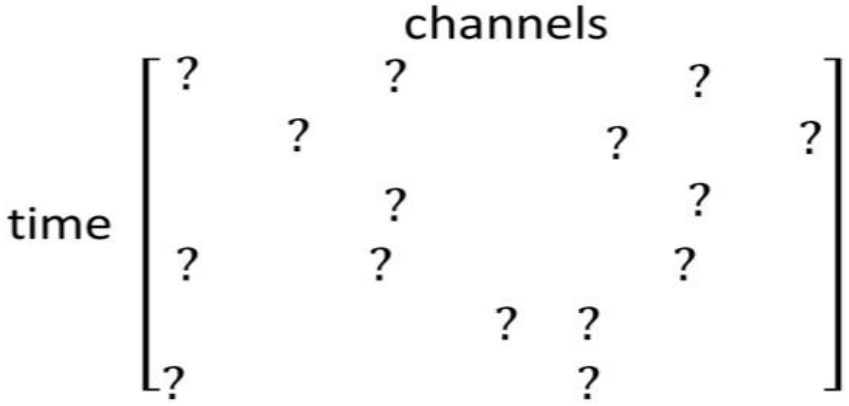
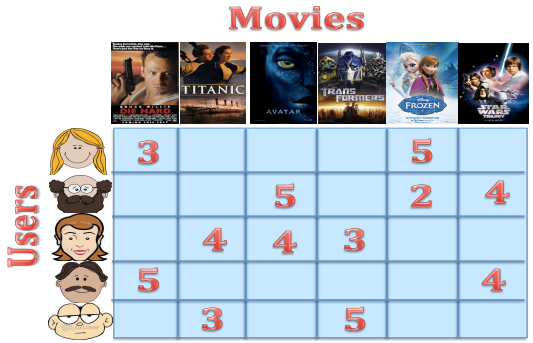




Low-rank Matrix Completion Problem!

Low-rank Matrix Completion





Low-rank Matrix Completion Problem!

- A literature includes theoretical analysis (e.g., Candes, Recht 2012) and recovery methods (e.g., nuclear norm minimization (Fazel 2002)).

$$\min_X \|X\|_* = \text{sum of singular values of } X$$

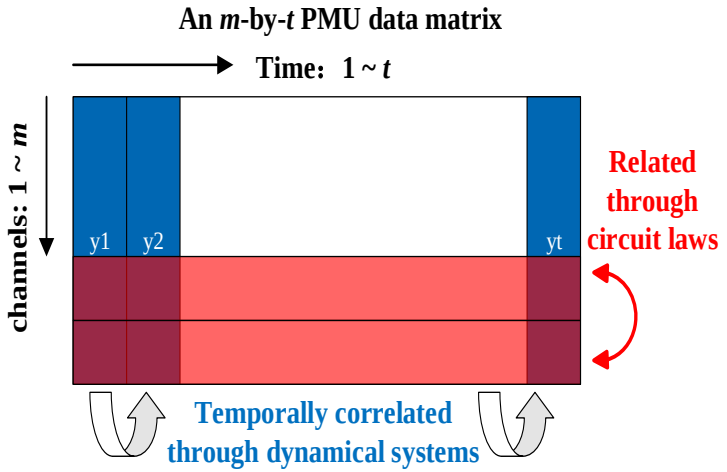
$$\text{s.t. } X \text{ is consistent with the observed entries,}$$

- Applications in collaborative filtering, computer vision, remote sensing, load forecasting, electricity market inference

Low-rank Matrix Completion for PMU Data Recovery

Advantages:

- No modeling of the power system.
- Analytical performance guarantee.
- Tolerate a significant percentage of missing data/bad measurements at random locations.



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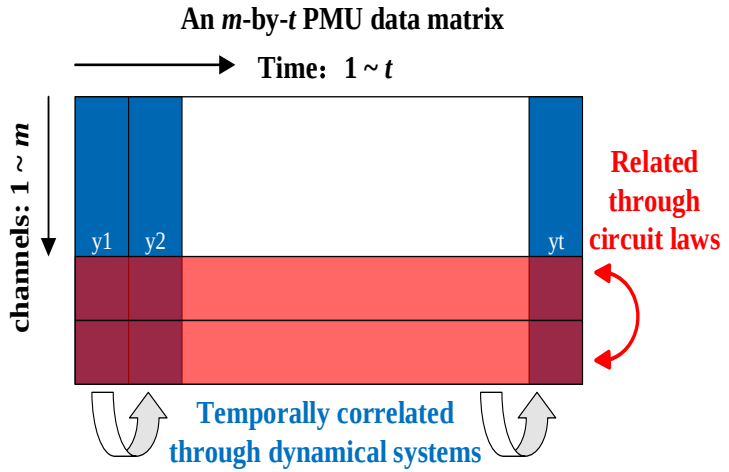


Limitations:

- Do not model temporal dynamics sufficiently.
- Low-rank matrix completion methods fail to recover a column/row if the complete column/row is lost. Simultaneous and consecutive data losses are frequent in PMU data.
- Convex optimization problems are computationally expensive for large datasets.

Our Contribution

Our developed model-free data recovery and error correction methods

- First-order algorithms to solve nonconvex optimization problems with provable global optimality.
- Recover/correct simultaneous and consecutive data losses/errors.
- Differentiate bad data from system events.

Zhang, Hao, Wang, Chow. *IEEE Journal of Selected Topics on Signal Processing*, 2018.

Hao, Wang, Chow, Farantatos, Patel, *IEEE Transactions on Power Systems*, 2018.

Zhang, Wang. *IEEE Transactions on Signal Processing*, 2019.

Low-rank Hankel Structure of PMU Data

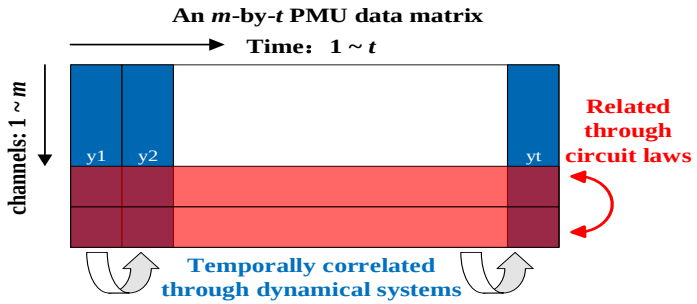
Observation matrix:

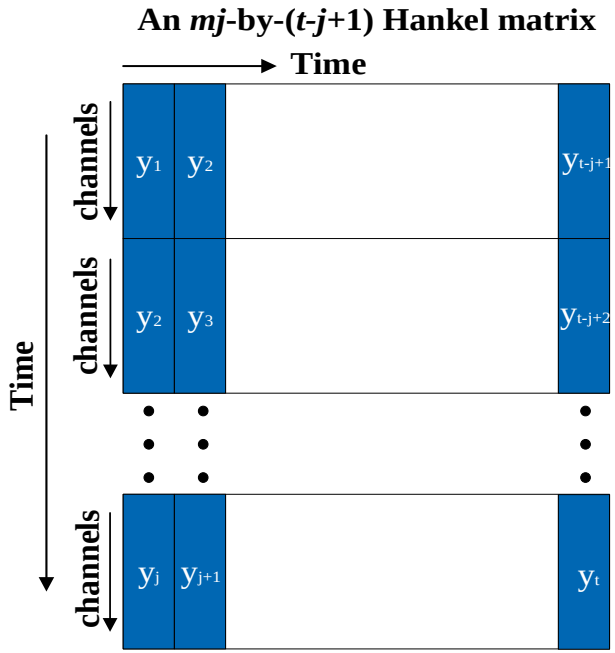
$$\mathbf{Y} = [\mathbf{y}_1,\ \mathbf{y}_2,\ \cdots,\ \mathbf{y}_n] \in \mathbb{C}^{n_c \times n}$$

Hankel structure:

$$\mathcal{H}_\kappa(\mathbf{Y}) = \begin{bmatrix} \mathbf{y}_1 & \mathbf{y}_2 & \cdots & \mathbf{y}_{n-\kappa+1} \\ \mathbf{y}_2 & \mathbf{y}_3 & \cdots & \mathbf{y}_{n-\kappa+2} \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{y}_\kappa & \mathbf{y}_{\kappa+1} & \cdots & \mathbf{y}_n \end{bmatrix}.$$

$\mathcal{H}_\kappa(\mathbf{Y}) \in \mathbb{C}^{\kappa n_c \times (n-\kappa+1)}$ can still be approximated by a low-rank matrix.





The low-rank Hankel property results from the reduced-order dynamical system.

Low-rank Hankel Structure of PMU Data

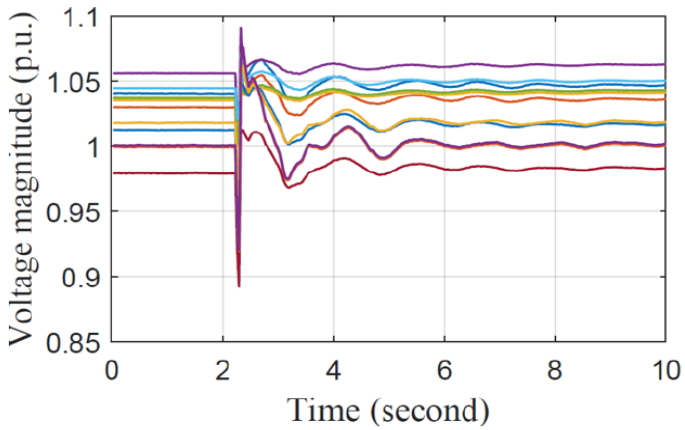


Figure: Measurements that contain a disturbance

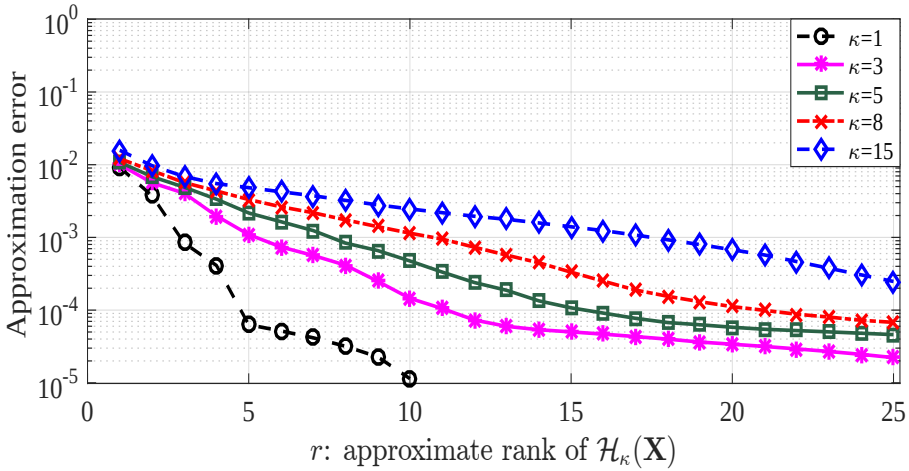


Figure: The low-rank approximation errors to $\mathcal{H}_\kappa(\mathbf{Y})$

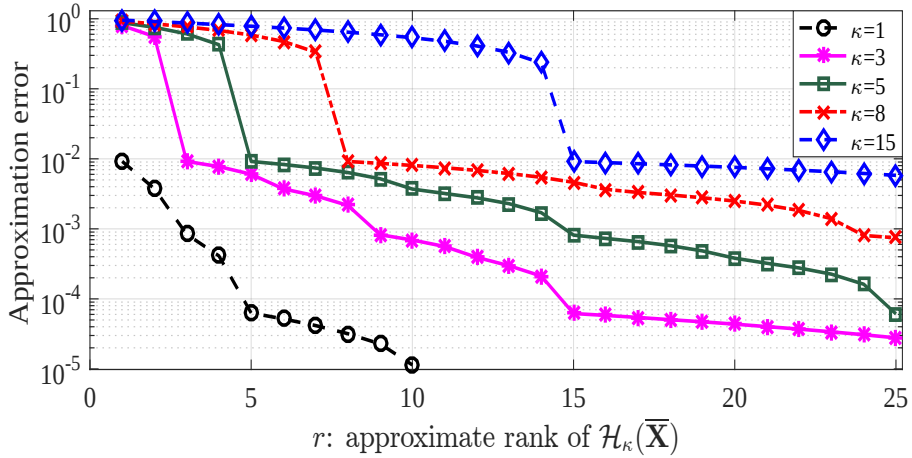


Figure: The low-rank approximation errors to $\mathcal{H}_\kappa(\overline{\mathbf{Y}})$, where $\overline{\mathbf{Y}}$ is a column permutation of $\mathbf{Y}$.

Robust Data Recovery

Let $\mathbf{M} = \mathbf{Y} + \mathbf{S}$ denote the partially corrupted measurements, where $\mathbf{S}$ denotes the sparse errors.
The robust data recovery problem is formulated as

$$\begin{aligned} &\min_{\mathbf{X},\mathbf{S}\in\mathbb{C}^{n_c\times n}} \|\mathcal{P}_\Omega(\mathbf{X}+\mathbf{S}-\mathbf{M})\|_F^2 \\ &\text{subject to } \operatorname{rank}(\mathcal{H}_\kappa(\mathbf{X})) = r, \|\mathbf{S}\|_0 \le s. \end{aligned} \tag{1}$$

Our proposed alternating projection algorithm

Initialization: $\mathbf{X}_0 = \mathbf{0}$, thresholding ε_0;
Two stages of iterations:

- In the k-th outer iteration:
  - Increase the desired rank k from 1 to r gradually;
- In the l-th inner iteration:
  - Update $\mathbf{S}_l$ based on the current estimated thresholding ξ_l;
  - Update $\mathbf{X}_l$ along the gradient descent direction $\mathcal{P}_\Omega(\mathbf{X}_l + \mathbf{S}_l - \mathbf{M})$;
  - Project the Hankel matrix $\mathcal{H}_\kappa \mathbf{X}_l$ into the rank-k matrix set;
  - Obtain $\mathbf{X}_{l+1}$ from the matrix after projection;
  - Update ξ_{l+1} based on $\mathbf{X}_{l+1}$.

Theoretical results

Theorem

Suppose the number of observed data exceeds $\mathcal{O}(r^3 \log^2(n))$ and each row of S has at most $\mathcal{O}\left(\frac{1}{r}\right)$ fraction of nonzeros, the algorithm converges to the original data matrix linearly as

$$\|\mathbf{X}_l - \mathbf{Y}\|_F \leq \varepsilon \quad \text{after } l = \mathcal{O}(log(1/\varepsilon)) \text{ iterations.}$$

- Required number of observations: $\mathcal{O}(r^3 \log^2(n))$, less than the bound $\mathcal{O}(nr \log^2(n))$ of recovery with convex relaxation approach;
- Fraction of corruptions it can correct: $\mathcal{O}\left(\frac{1}{r}\right)$ in each row;
- Low computational complexity per iteration: $\mathcal{O}(rn_c n \log n)$;
- Recovery guarantees on simultaneous data losses and corruptions across all channels.

Numerical experiments

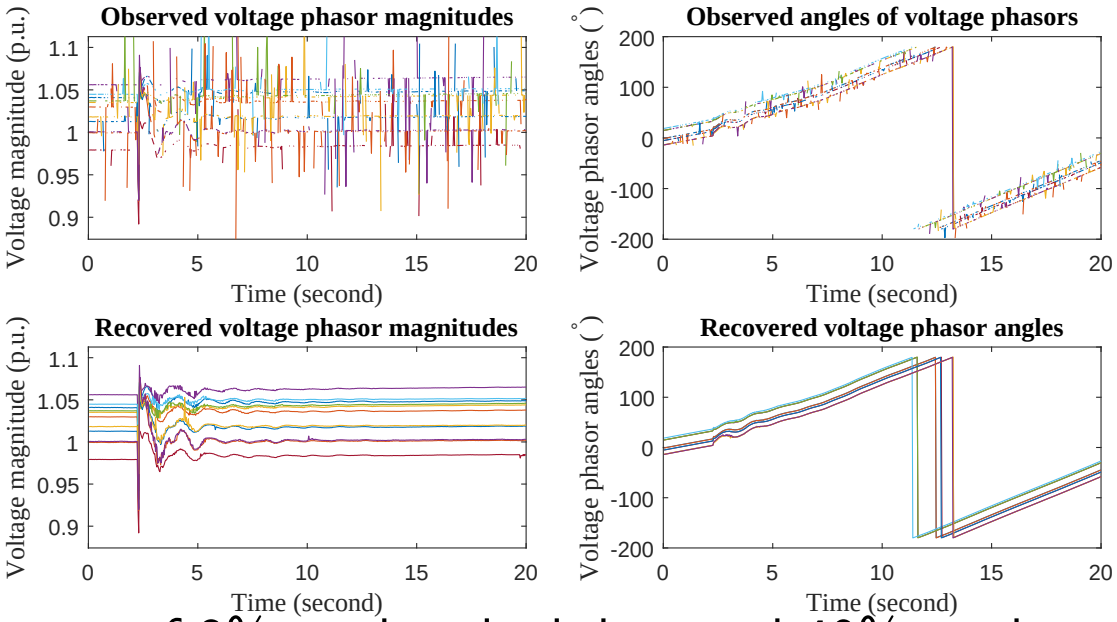


Figure: One case of 8% random bad data and 40% random missing data

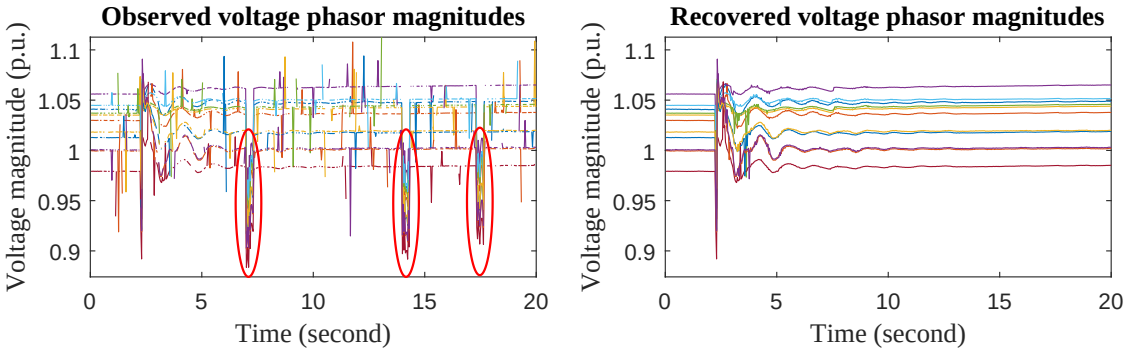
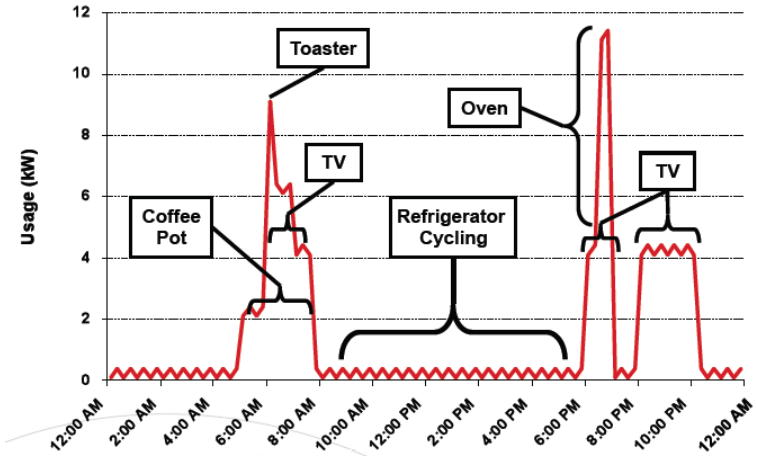


Figure: Consecutive bad data, 3% random bad data and 20% missing data

Outline

Privacy Concerns

- Smart meter data
  - Non-intrusive load monitoring approaches can identify individual appliances from the household total demand [Hart et al., 1992].
  - User behaviors and habits can be extracted [Lisovich et al., 2010].
- PMU data
  - Data belong to different utilities and are usually not shared.
  - Increasing concerns of cyber data attacks from intruders.
  - Communication congestion lead to data losses.



Data Access and Privacy Issues Related to Smart Grid Technologies, by Megan Hertzler

Tradeoff Between Privacy and Accuracy

- Data privacy preserving approaches for smart meter data:
  - Aggregating the data of co-located customers [Li et al., 2011].
  - Adding noise to the measurement through signal processing approaches [Pedro et al., 2014].
  - Physically adding rechargeable batteries to the households [Stephen et al., 2011].

Privacy-preserving Measurements $\Rightarrow$ Inaccurate Information for the Operator

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Privacy-preserving Measurements $\Rightarrow$ Inaccurate Information for the Operator

We can achieve enhanced data privacy, reduced data communication, and accurate information recovery simultaneously!

Data Clustering

- The operator clusters customers with similar load patterns to enhance the load forecasting accuracy, design incentives for demand response, and identify abnormal user patterns.
- The operator clusters the PMU data for anomaly detection and event location.

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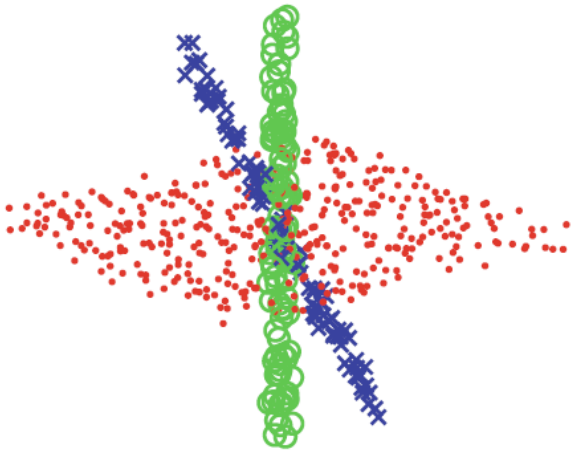
- The operator clusters the PMU data for anomaly detection and event location.

Can the operator obtain accurate clustering results from privacy-preserved measurements?

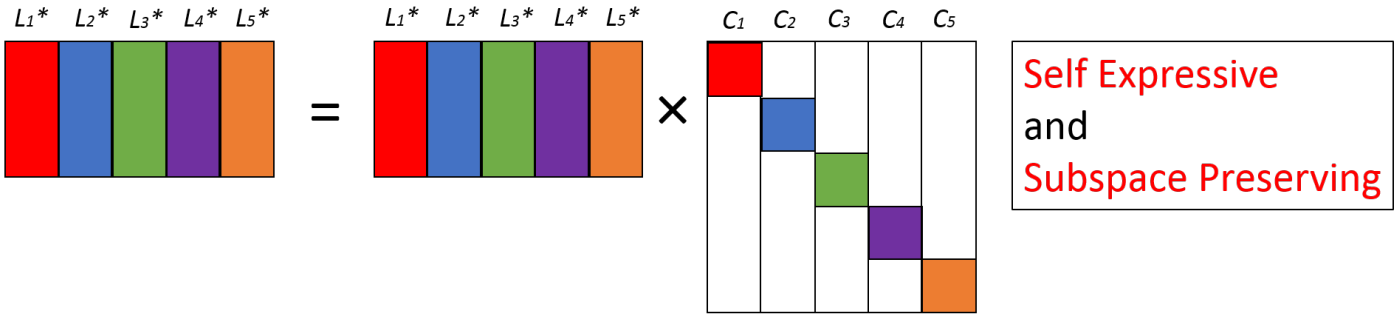
Subspace Clustering

- Union-of-Subspaces (UoS): Data belonging to a high dimension ambient space lie in different low-dimensional subspaces.
- Users with similar patterns lie in the same subspace.
- Advantage: does not rely on spatial proximity. Load profiles with different magnitudes belong to the same subspace.
- Subspace Clustering: Groups the data points in the Union-of-Subspaces model to their respective subspaces.
- Applications: image classification [Chen et al., 2011], anomaly detection and localization [Gao et al., 2017]



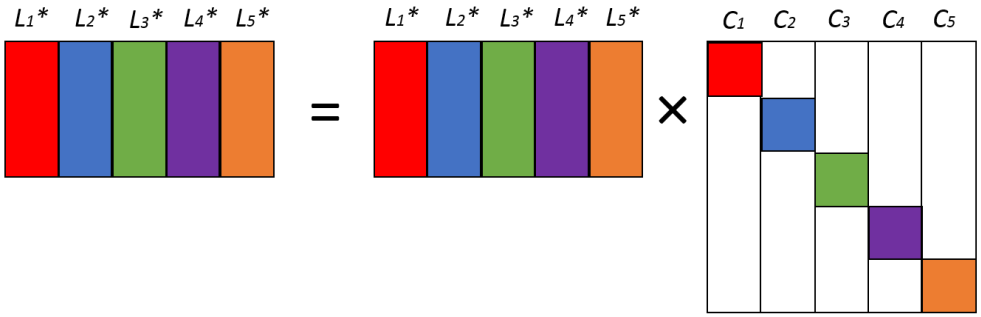
$\Leftarrow$ Data in different subspaces (one plane and two lines)

Subspace Clustering Approaches



- $L^* \in \mathbb{R}^{m \times n}$ denotes the actual data from p subspaces. There exists some $C^* \in \mathbb{R}^{n \times n}$ and $C^*_{ii} = 0, i \in [n]$, s.t. $L^* = L^* C^*$ (Self Expressive). $C^*_{ij} = 0$ if columns i and j of L belonging to different subspaces (Subspace Preserving).

Subspace Clustering Approaches



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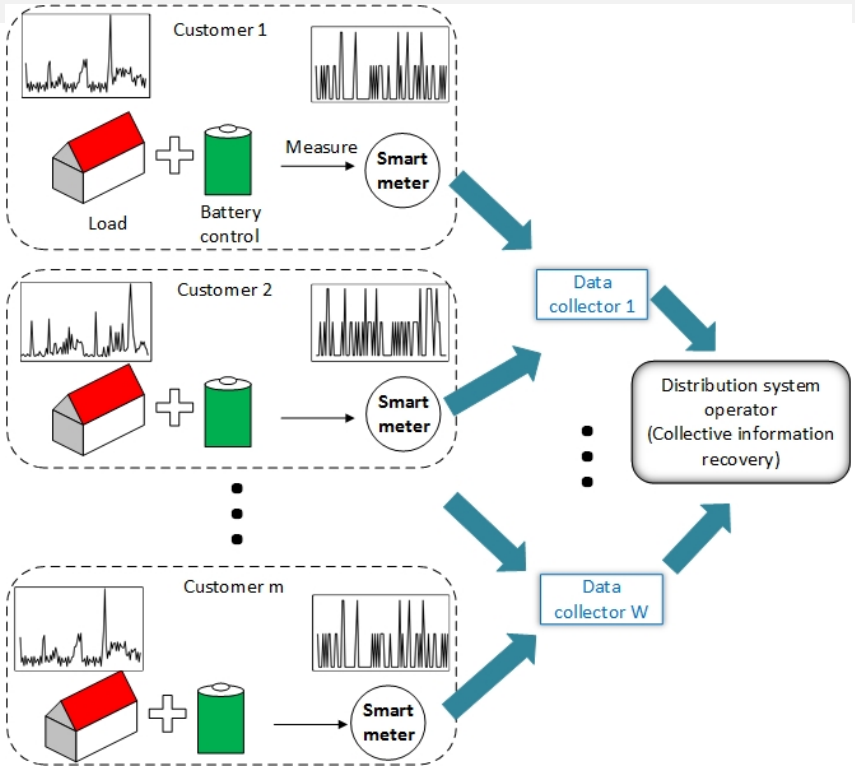
- If C^* is known, apply spectral clustering [Ng et al., 2002] to obtain the correct clustering results.
- Sparse Subspace Clustering (SSC) [Elhamifar et al., 2013].

$$\min_{C \in \mathbb{R}^{n \times n}} \|C\|_1 \quad \text{s.t. } L^* = L^* C \tag{2}$$

- Other approaches: Low Rank Representation [Liu et al., 2013], Innovation Pursuit [Mostafa et al., 2017], K-subspace [Tseng, 2000]

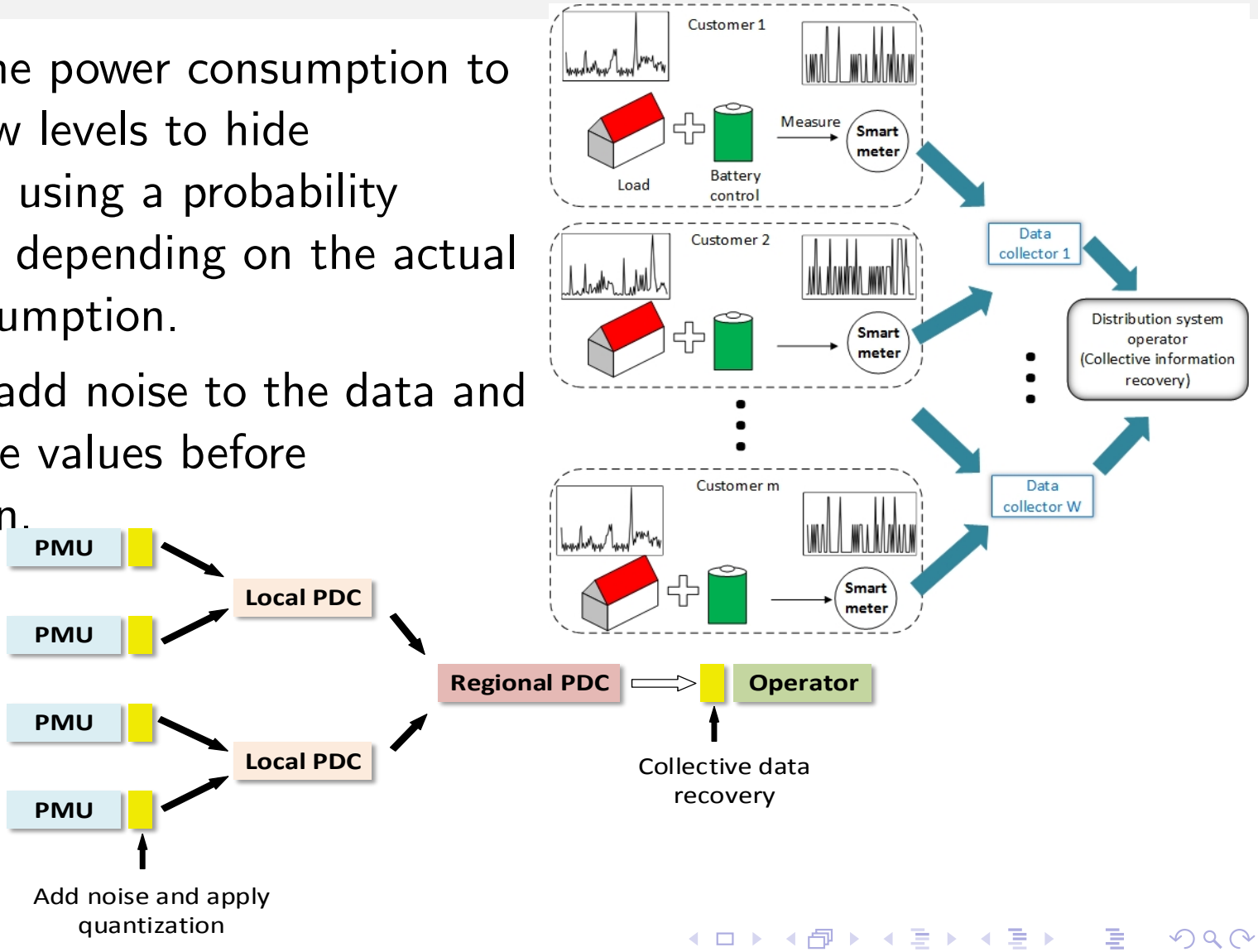
Our Approach: Simultaneous Achievement of Data Privacy and Information Accuracy

- Quantize the power consumption to one of a few levels to hide information using a probability distribution depending on the actual power consumption.



Our Approach: Simultaneous Achievement of Data Privacy and Information Accuracy

- Quantize the power consumption to one of a few levels to hide information using a probability distribution depending on the actual power consumption.
- At PMUs: add noise to the data and quantize the values before transmission.



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Question: how can the operator recover the data from the quantized measurements and cluster them into the right group?

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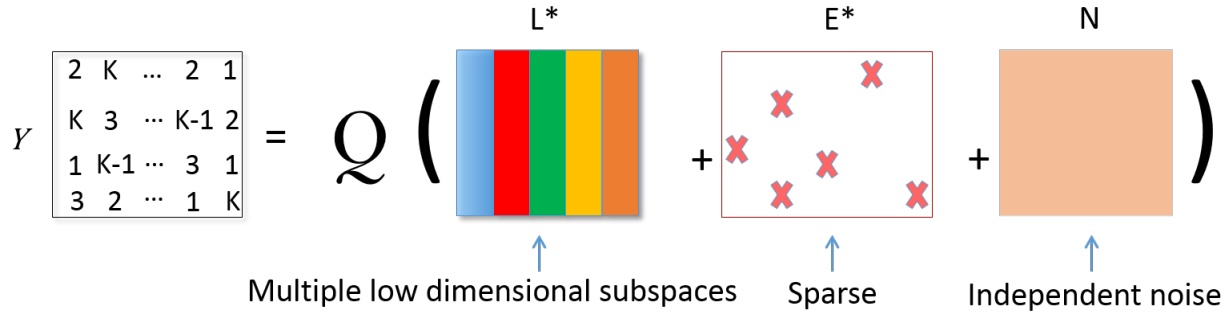
Question: how can the operator recover the data from the quantized measurements and cluster them into the right group?

- We propose a data recovery and clustering method for the operator.
- Our approach provides accurate results with a sufficient number of measurements.$\rightarrow$ The operator has the correct information, but a cyber intruder with partial measurements does not.

Gao, Wang, Wang, and Chow, *IEEE Transactions on Signal Processing*, 2018

Wang, Wang, and Xiong, *IEEE Journal of Sel. Topics in Signal Process., Special Issue on Robust Subspace Learning and Tracking: Theory, Algorithms, and Appl.*, 2018.

Problem Formulation



- Each subspace has the dimension d. The rank of L^* is r ($r \leq pd$).
- $E^* \in \mathbb{R}^{m \times n}$: At most s nonzero entries.
- $N \in \mathbb{R}^{m \times n}$: i.i.d. noise with known cdf $\Phi(z)$.
- $\|L^*\|_\infty \leq \alpha_1$ and $\|E^*\|_\infty \leq \alpha_2$ for some constants α_1, α_2.

$$Y_{ij} = \mathcal{Q}(L^*_{ij} + E^*_{ij} + N_{ij}), \ \forall (i,j). \tag{3}$$

Given K-level quantization boundaries $\omega_0 < \omega_1 < \ldots < \omega_K$,

$$\mathcal{Q}(x) = l \ \text{ if } \omega_{l-1} < x \leq \omega_l, \ l \in [K]. \tag{4}$$

Problem Formulation

One can check that

$$Y_{ij} = l \text{ with probability } f_l(X^*_{ij}),\ \forall(i,j),\ X^*_{ij} = L^*_{ij} + E^*_{ij} \tag{5}$$

where $\sum_{l=1}^{K} f_l(X^*_{ij}) = 1$, and

$$f_l(X^*_{ij}) = P(Y_{ij} = l | X^*_{ij}) = \Phi(\omega_l - X^*_{ij}) - \Phi(\omega_{l-1} - X^*_{ij}). \tag{6}$$

How can we estimate L^*, E^*, and C^* given Y and Φ?

Related Work - Low-rank Matrix Recovery From Quantized Measurements

Special case: only one class of users (one subspace)

- [Davenport et al., 2014]: convex formulation, theoretical guarantee, binary measurements, do not handle corruptions.
- [Bhaskar, 2016], nonconvex formulation, theoretical guarantee, quantized measurements, do not handle corruptions.
- [Lan et al., 2014]: convex formulation, quantized measurements, handle sparse errors, no theoretical guarantee.
- [Gao et al., 2018]: nonconvex formulation, quantized measurements, handle sparse errors, theoretical guarantee.

What if there are more than one subspace? No work on multiple subspaces.

Proposed Approach

Simultaneously recover and cluster the data by solving a constrained maximum likelihood problem

- We estimate (L^*, E^*, C^*) by $(\hat{L}, \hat{E}, \hat{C})$, where

$$(\hat{L}, \hat{E}, \hat{C}) = \arg\min_{L,E,C} -\sum_{i=1}^{m}\sum_{j=1}^{n}\sum_{l=1}^{K} \mathbf{1}_{[Y_{ij}=l]} \log(f_l(L_{ij} + E_{ij})), \quad \text{s.t. } (L, E, C) \in \mathcal{S}_f, \tag{7}$$

and the feasible set $\mathcal{S}_f$ is defined as

$$\mathcal{S}_f = \{(L, E, C) : L = LC, \text{rank}(L) \leq r, \|L\|_\infty \leq \alpha_1, \|E\|_\infty \leq \alpha_2, \|E\|_0 \leq s, \|c_i\|_0 \leq d, C_{ii} = 0, \forall i \in [n]\}. \tag{8}$$

- Apply spectral clustering on $\hat{C}$.
- Problem (7) is nonconvex due to the nonconvexity of $\mathcal{S}_f$.

Recovery and Clustering Results for Multiple Subspaces

- Theorem 1[1]: If columns of $\hat{L}$ belong to p subspaces, each of which has dimension smaller or equal to d, then

$$\frac{\|(\hat{L}+\hat{E})-(L^*+E^*)\|_F}{\sqrt{mn}} \leq O(\sqrt{\frac{d}{m}}) \text{ and } \frac{\|\hat{L}-L^*\|_F}{\sqrt{mn}} \leq O(\sqrt{\frac{d}{m}}), \quad (9)$$

- Theorem 2: Consider any algorithm that, for any $L+E \in \mathcal{S}_f$, takes $Y = L+E+N$ as the input and returns $\hat{L}+\hat{E}$. Then there exists $L+E \in \mathcal{S}_f$ such that with probability at least $\frac{3}{4}$,

$$\frac{\|(\hat{L}+\hat{E})-(L^*+E^*)\|_F}{\sqrt{mn}} \geq O(\sqrt{\frac{d}{m}}) \text{ and } \frac{\|\hat{L}-L^*\|_F}{\sqrt{mn}} \geq O(\sqrt{\frac{d}{m}}), \quad (10)$$

- Theorem 3: The global minimizer $\hat{C}$ of (7) has subspace-preserving property of $\hat{L}$.

[1]Wang, Wang, and Xiong, *IEEE Journal of Sel. Topics in Signal Process., Special Issue on Robust Subspace Learning and Tracking: Theory, Algorithms, and Appl.*, 2018.

Sparse Alternative Proximal Algorithm (Sparse-APA)

- Constraint relaxation: $L = LC \rightarrow \|L - LC\|_F^2 \rightarrow \|V^T - V^T C\|_F^2, \|L - UV^T\|_F^2$, $V \in \mathbb{R}^{n \times r}$ and $U \in \mathbb{R}^{m \times r}$
- Alternative iterations with proximal gradient

$$
\begin{aligned}
U^{t+1} &\in U^t - \tau_U \nabla_U H(U^t, V^t, L^t, E^t, C^t), \\
V^{t+1} &\in V^t - \tau_V \nabla_V H(U^{t+1}, V^t, L^t, E^t, C^t), \\
L^{t+1} &\in prox^{B(L)}(L^t - \tau_L \nabla_L H(U^{t+1}, V^{t+1}, L^t, E^t, C^t)), \\
E^{t+1} &\in prox^{J_1(E)+J_2(E)}(E^t - \tau_E \nabla_E H(U^{t+1}, V^{t+1}, L^t, E^{t+1}, C^t)), \\
C^{t+1} &\in prox^{K_1(C)+K_2(C)}(C^t - \tau_C \nabla_C H(U^{t+1}, V^{t+1}, X^{t+1}, E^{t+1}, C^t)),
\end{aligned}
$$

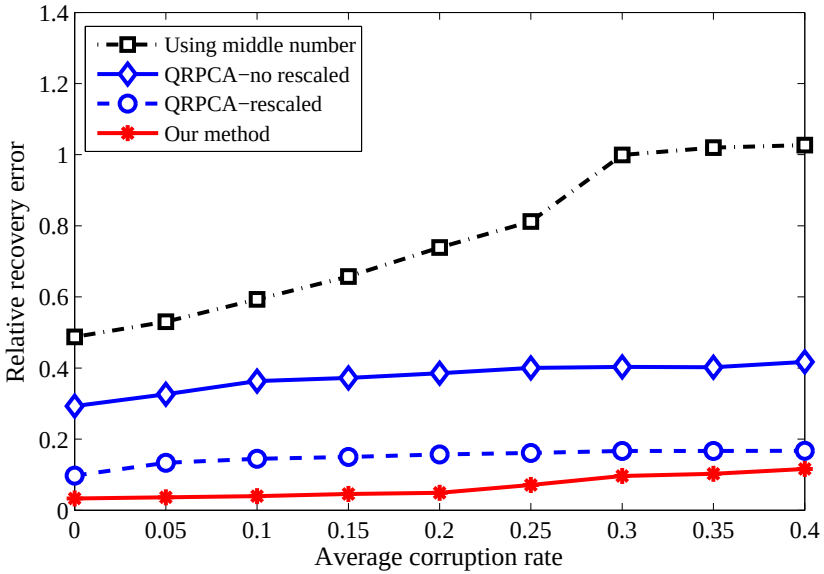
- $B(L), J_1(E), J_2(E), K_1(C), K_2(C)$ are hard thresholding on L, E, C that meet the constraints.
- Step sizes are chosen by calculating the Lipschitz constants of the objective gradients.

Sparse Alternative Proximal Algorithm (Sparse-APA)

- Theorem: Sparse-APA globally converges to a critical point of the nonconvex problem from any initial point.
- The computational complexity of Sparse-APA in each iteration is in the order of mnr.
- We apply Spectral Clustering Method after obtaining C.

Simulation on Synthetic Data (One Class)

- Synthetic data: $L^* \in R^{m \times n}$, $m = n = 200$, $r = 3$, scale L^* such that $\|L^*\|_\infty = 1$
- Sparse matrix: $E^* \in R^{m \times n}$ (Nonzero entries have random locations and are uniformly selected from $[-0.5, -0.2]$ and $[0.2, 0.5]$)
- Level-K= 5: $\omega_0 = -\infty$, $\omega_1 = -0.3$, $\omega_2 = 0$, $\omega_3 = 0.5$, $\omega_4 = 1.2$, and $\omega_5 = \infty$
- Average corruption rate: s/mn
- Relative recovery error: $\|L^* - \hat{L}\|_F^2 / \|L^*\|_F^2$

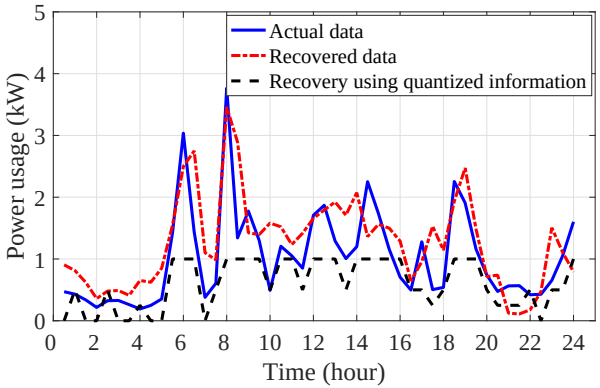


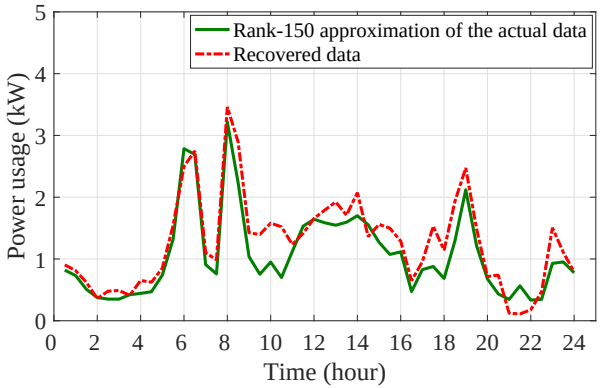
Comparison Methods

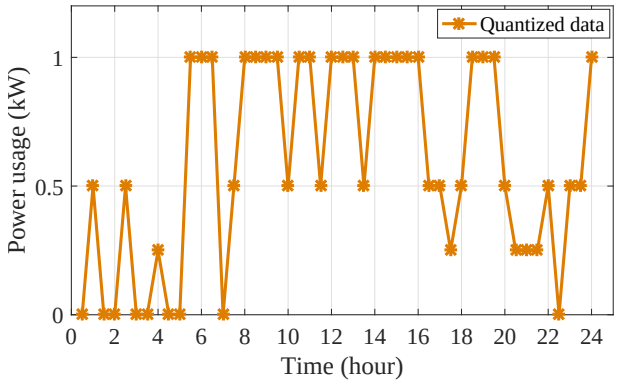
- Quantized Robust principal component analysis (QRPCA)* [Lan et al., 2014]
- Using the middle number of two adjacent bin boundaries as the estimation

Simulation on Smart Meter Data

- Irish smart meter trial consists more than 5000 residential customers [2]. The power usage was measured in kW in every 30 minutes.
- $m = 1440$ (July 14 - August 12, 2009), $n = 1448$, $r = 150$, $\|L^*\|_\infty = 6$
- The entries of the noise matrix N are drawn i.i.d. from $\mathcal{N}(0, 0.3^2)$.
- Sparse matrix: $E^* \in R^{m \times n}$ (Nonzero entries have random locations and are uniformly selected from $[-0.5, -6]$ and $[0.5, 6]$). Average corruption rate is 5%
- Level-K=5: $\omega_0 = -\infty$, $\omega_1 = 0.25$kW, $\omega_2 = 0.5$kW, $\omega_3 = 1$kW, $\omega_4 = 3$kW, and $\omega_5 = \infty$







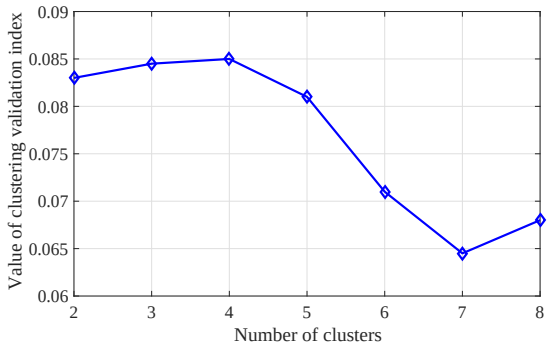
[2] Commission for Energy Regulation Smart Metering Project

Simulation on Smart Meter Data (Multiple Classes)

- Clustering index: Let a_j denote the angle of the data point x_j ($j \in [N]$) to the subspace of its own group. Let b_j be the minimum angle of x_j to the subspaces of other groups.

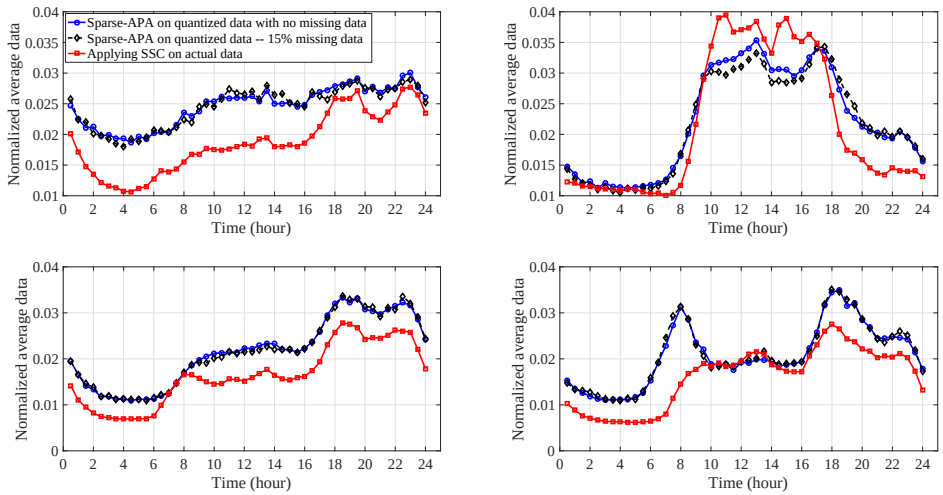
$$s_j = \frac{b_j - a_j}{\max(a_j, b_j)}, \; Index = \frac{1}{N}\sum_{j=1}^{N} s_j$$

- Clustering Validation
  - Use data from August 17 to August 23 in 2009 as validation dataset.
  - Compare the clustering validation index under different numbers of clusters using Sparse Subspace Clustering (SSC).



Simulation on Smart Meter Data (Multiple Classes)

- $m = 1440$ (July 14 - August 12, 2009), $n = 4780$, $d = 50$, and $k = 4$. All other parameters are set to be the same with one class case.
- Mean daily profiles are obtained by first normalizing data ($\|L_i\|_2 = 1$), and then averaging in the same group.



Mean daily profiles by (a) using our method with no missing data (b) using our method with 15% missing data (c) applying SSC on actual data

	Quantized Clustering	SSC on original data	SSC on recovered data	SSC on quantized data	Random selection
Clustering Index	0.082	0.085	0.073	0.06	0.051

Conclusions

- A framework of power system data analytics by exploiting the low-dimensional structure of spatial-temporal data blocks.
- Data quality improvement with analytical guarantees. (Missing data recovery, detection of cyber data attacks.)
- A new approach to enhance the data privacy and reduce the communication burden without too much information loss.
- Other work: real-time event identification approach using a small number of recorded single events for training.

Q & A

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