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Self-adaptable Hierarchical Clustering Analysis and Differential Evolution for Optimal Integration of Renewable Distributed Generation

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Abstract

In a previous paper, we have introduced a simulation and optimization framework for the integration of renewable generators into an electrical distribution network. The framework searches for the optimal size and location of the distributed renewable generation units (DG). Uncertainties in renewable resources availability, components failure and repair events, loads and grid power supply are incorporated. A Monte Carlo simulation – optimal power flow (MCS-OPF) computational model is used to generate scenarios of the uncertain variables and evaluate the network electric performance with respect to the expected value of the global cost (*ECG*). The framework is quite general and complete, but at the expenses of large computational times for the analysis of real systems. In this respect, the work of the present paper addresses the issue and introduces a purposely tailored, original technique for reducing the computational efforts of the analysis. The originality of the proposed approach lies in the development of a new search engine for performing the minimization of the *ECG*, which embeds hierarchical clustering analysis (HCA) within a differential evolution (DE) search scheme to identify groups of similar individuals in the DE population and, then, *ECG* is calculated for selected representative individuals of the groups only, thus reducing the number of objective function evaluations. For exemplification, the framework is applied to a distribution network derived from the IEEE 13 nodes test feeder. The results show that the newly proposed hierarchical clustering differential evolution (HCDE) MCS-OPF framework is effective in finding optimal DG-integrated network configurations with reduced computational efforts.

Keywords:

distributed renewable generation, uncertainty, simulation, optimization, differential evolution, hierarchical clustering analysis

ACRONYMS

DE	Differential evolution	MCS	Monte Carlo simulation
DG	Distribution generation	MS	Main supply
EA	Evolutionary algorithm	OPF	Optimal power flow
EV	Electric vehicle	PSO	Particle swarm optimization
GA	Genetic algorithm	PV	Photovoltaic
HCA	Hierarchical clustering analysis	ST	Storage device
HCDE	Hierarchical clustering analysis differential evolution	W	Wind turbine

NOMENCLATURE

$A_{i,i'}^{FD}$	the ampacity of the feeder (i,i') (A)	p_j^+	hourly probability distribution of EV discharging state per day
$B_{i,i'}$	susceptance of the feeder (i,i') (1/Ω)	$Pa_{i,j}^{PS}$	available power in power source of type j allocated at node
BGT	available DG integration budget ($)	$p_{d\%tile}$	linkage distances percentile
CCC	cophenetic correlation coefficient	$P_{i,j}^{MS}$	power supply of MS type j at node i (kW)
CCC_{th}	cophenetic correlation coefficient thrshold	$P_{cap_j}^{MS}$	maximum capacity of the MS type j (kW)
CG	global cost ($/h)	$P_{R_j}^{EV}$	rated power of EV technology type j (kW)
Ci	total fixed investment and operation cost ($)	$P_{R_j}^{ST}$	rated power of ST technology type j (kW)
ci_j	investment cost of the DG technology type j ($)	$P_{R_j}^{W}$	rated power of W technology type j (kW)
Co	operating costs of power generation and distribution ($/h)	$Pu_{i,j}^{PS}$	used power from the power source type j at node i
Coc	crossover coefficient ∈ [0,1]	POP	population
Cop	opportunity cost for kWh not supplied ($/kWh)	PS	set of all types of power sources
Cov_j^{PS}	variable operating cost of the power source j	PV	set of solar photovoltaic technologies
$Cov_{i,i'}^{FD}$	variable operating cost of the feeder (i,i')	ps	number of all types of available power generation technologies
D^{sp}	matrix of linkage distances between groups at step sp	$Q_{i,j}^{ST}$	level of charge in ST type j at node i (kJ)
$\overline{D}^{sp}$	average of D^{sp}	s_i	solar irradiance at node i ∈ [0,1]
$d_{p,q}^{sp}$	linkage distance between groups p and q	SE_j^{ST}	specific energy of the active chemical in ST type j (kJ/kg)
d_{CO}	cut off linkage distances	ST	set of storage devices technologies
DG	set of available types of distribution generation technologies	T_{a_i}	ambient temperature at node i (ºC)
dg	number of types of available distribution generation technologies	t_d	hour of the day (h)
d_{min}	minimum linkage distance	th	lifetime of the project (h)
$d_{NC=4}$	linkage distances to form at least four clusters	TL	total demand of power in the distribution network (kW)
ECG	expected global cost ($/h)	TL_h	highest total demand of power in the distribution network (kW)

ECG_{min}	minimum expected global cost ($/h)
ep	energy price ($/kWh)
ep_h	energy price at highest total demand ($/kWh)
EV	set of available types of EV
F	differential variation amplification factor $\in$ [0,2]
FD	set of feeders
G	generations count index
G_{max}	maximum number of generations
H	matrix of HCA resultant linkage distances
$\overline{H}$	average of H
$h_{p,q}$	HCA resultant linkage distance between groups p and q
I_{MPP_j}	current at maximum power point (A)
I_{sc_j}	short circuit current (A)
k_{I_j}	current0 temperature coefficient (mA/ºC)
k_{V_j}	voltage temperature coefficient (mV/ºC)
L_i	power demand at node i (kW)
$l_{i,i'}$	length of feeder (i,i') (km)
LS_i	load shedding at node i (kW)
$mc_{i,j}$	mechanical state of PS type j at node i
$mc_{i,i'}$	mechanical stated of feeder (i,i')
MS	set of types of MS spots
ms	number of types of MS spots
$M_{T_j}^{ST}$	mass of active chemical in the battery type j at node i (kg)
N	set of nodes in the distribution network
NS	number of operating scenarios ϑ
n	number of nodes in the distribution network
NFE	number of objective function evaluations
N_{oT_j}	nominal cell operation temperature (ºC)
NP	population size
$op_{i,j}^{EV}$	operating state of EV type j at node i
p_j^-	hourly probability distribution of EV charging state per day
p_j^0	hourly probability distribution of EV disconnected state per day
$t_{op_{i,j}^{EV}}$	time of residence in the operating state $op_{i,j}^{EV}$ of EV type j at node i (h)
$t_{R_{i,j}}^{ST}$	upper bound of the discharging time interval of ST type j at node i (h)
V_{oc_j}	open circuit voltage (V)
V_{MPP_j}	voltage at maximum power point (V)
V^{NET}	voltage of the distribution network (kV)
W	set of wind turbines technologies
w_{a_j}	average wind speed of W type j (m/s)
ws_{ci_j}	cut-in wind speed of W type j (m/s)
ws_{co_j}	cut-out wind speed of W type j (m/s)
ws_i	wind speed at node i
$X_{i,i'}^{FD}$	reactance of feeder (i,i') (Ω/km)

GREEK SYMBOLS

α_i^{PV}	shape parameter of the Beta probability density function of the solar irradiance at node i
β_i^{PV}	shape parameter of the Beta probability density function of the solar irradiance at node i
δ_i	voltage angle at node i
ϑ	operating scenario
λ_j^F	failure rate of power source type j (1/h)
$\lambda_{i,i'}^F$	failure rate of feeder (i,i') (1/h)
λ_j^R	repair rate of power source type j (1/h)
$\lambda_{i,i'}^R$	repair rate of feeder (i,i') (1/h)
μ_i^L	mean of the normal distribution of the power load at node i (kW)
μ_j^{MS}	normal distribution mean of the MS type j at node i (kW)
Ξ	configuration matrix of DG-integrated network
Ξ^{DG}	DG part of configuration matrix of DG-integrated network
Ξ^{MS}	MS part of configuration matrix of DG-integrated network
$\xi_{i,j}$	number of units of MS spots or DG technology j that are allocated at a node i
σ_i^L	standard deviation of the normal distribution of the power load at node i
σ_j^{MS}	normal distribution standard deviation of the MS type j at node i (kW)
σ_i^W	scale parameter of the Rayleigh distribution function of the wind speed at node i
τ_j	maximum number of units of DG technology type j available for integration
Υ	set of operating scenarios ϑ

1 INTRODUCTION

Renewable distribution generation (DG) requires the selection of the different available technologies, and their sizing and allocation onto the power distribution network, considering the specific economic, operational and technical constraints [1-5]. This can become a complex optimization problem, depending on the size of the distribution network and the number of renewable DG technologies available, that can lead to combinatorial explosion [1, 3, 6-9]. Furthermore, for each renewable DG plan considered, the power flow problem needs to be solved to assess the response of the distribution network in terms of power and voltage profiles, available power usage, power demand satisfaction, economic performances, etc., with possibly significant computation times.

Heuristic optimization techniques belonging to the class of Evolutionary Algorithms (EAs), like honey bee mating [10], particle swarm optimization (PSO) [9, 11-13], differential evolution (DE) [14, 15] and genetic algorithms (GA) [2, 3, 16, 17], have been considered for the solution to this problem, since they can deal straightforwardly with non-convex combinatorial problems, discontinuous search spaces and non-differentiable objective functions [1, 9].

To improve the performance of EAs for the complex optimization problem of DG planning, we consider the integration of clustering [18-23]. This can be directed to the enhancement of the global and/or local searching ability of the algorithm, and amounts to identifying groups of similar individuals and applying different evolution operators to those of a same cluster (group) [18, 20-22], e.g. for random generation of new individuals in the neighborhood of cluster centroids [23], or multi-parents crossover over new randomly generated individuals spread in the global feasible space [19]. Even if convergence is improved, some of these methodologies increase temporarily the overall size of the population and, thus, the computational effort. In addition, the accuracy of the clusters structures in representing the distribution of individuals must be controlled for performing clustering conveniently.

The main original contribution of the work here presented, lies in the development of the clustering strategy in a controlled manner. The implementation of such clustering strategy is done within a Monte Carlo simulation and optimal power flow (MCS-OPF) model and differential evolution (DE) optimization framework [24] previously developed by the authors for the integration of renewable generators into an electrical distribution network: the framework searches for the optimal size and location of the distributed renewable generation units (DG) [25]. Optimality of the DG plan is sought with respect to the expected global cost (*ECG*). The introduction of the clustering is hierarchically (i.e., hierarchical clustering analysis, HCA, [26]) by a controlled way of reducing the number of individuals to be evaluated during the DE search, therefore, improving the computational efficiency. Henceforth, we call our method hierarchical clustering differential evolution (HCDE).

HCA is introduced to build a hierarchical structure of grouping individuals of the population that present closeness under the control of a specific linkage criterion based on defined distance metrics [26]. The HCA outcomes are the linkage distances at which the grouping actions take place, defining the different levels in the hierarchical structure.

Two control parameters are introduced in the HCA, the cophenetic correlation coefficient (*CCC*) and a percentile of the set of linkage distances in the hierarchical structure of the groups ($p_{d\%tile}$). The *CCC* is a similarity coefficient that measures how representative is the proposed grouping structure by comparing their linkage distances with the original distances between all the individuals in the population. In the hierarchical structure, the linkage distance given by $p_{d\%tile}$ sets the level at which the groups formed below it are considered to be 'close enough' to constitute independent clusters. The two parameters allow HCDE to adapt itself in each generation of the search, 'deciding' whether to perform clustering if the *CCC* is greater than or equal to a preset threshold (CCC_{th}) and cutting the hierarchical structure in independent clusters according to the linkage distance given by $p_{d\%tile}$. Then, the individual closest to the centroid of each cluster is taken as the feasible representative solution in the population that enters the evolution phase of the HCDE algorithm. Figure 1 summarizes schematically the structure of the proposed framework.

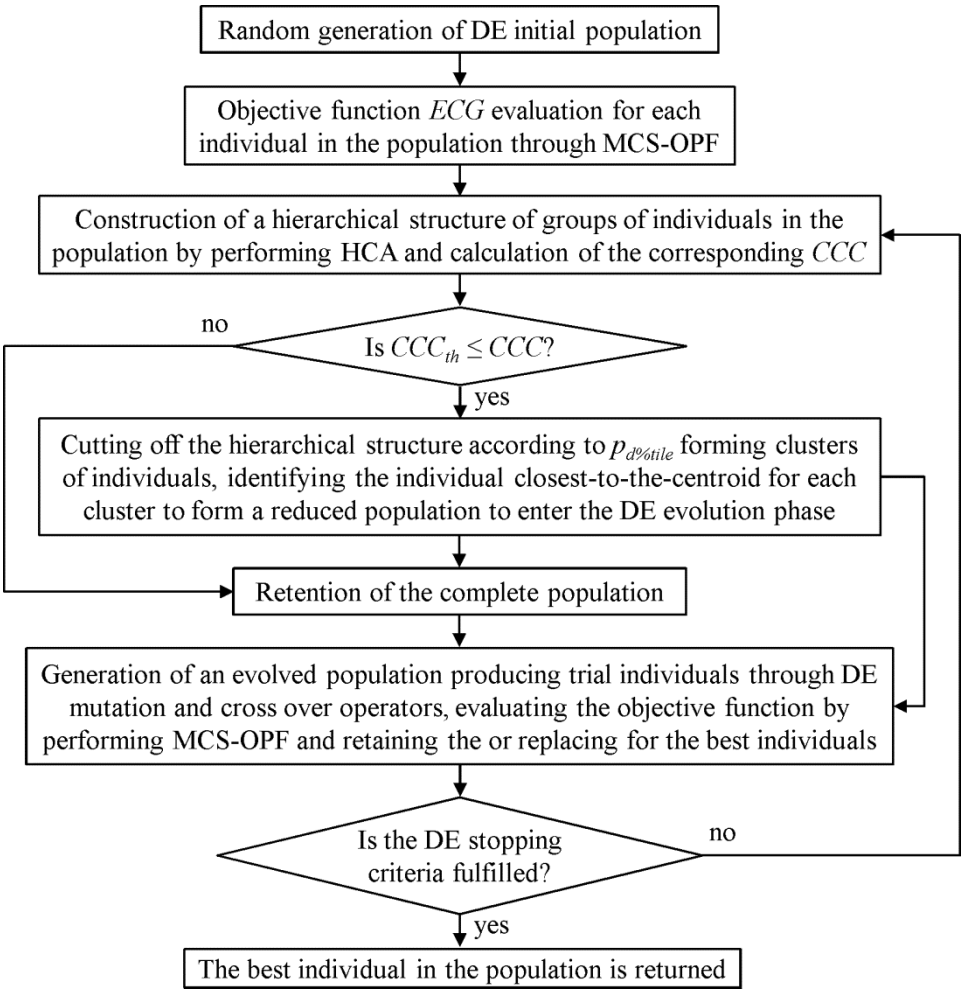

Figure 1. HCDE framework schema

We test the approach on a case study based on the IEEE 13 nodes test feeder distribution network [27], completing the study with a sensitivity analysis to investigate the effects of the parameters controlling the clustering, namely *CCC* and $p_{d\%tile}$.

For practical ease of the presentation of the approach, in the next section we provide the basic elements of the model of the distribution network considered as case study and we briefly summarize the MCS-OPF model taken from [25]. In Section 3, we embed this in the HCDE for renewable DG selection, sizing and allocation. Finally, in Section 4 we present the numerical results of the case study and in Section 5 we draw some conclusions on the work performed.

2 RENEWABLE DG-INTEGRATED NETWORK MODEL

The operation of the renewable DG-integrated network is considered to be dictated by the location and magnitude of the power available in the different sources, the loads and the operating states of the components. Uncertainty is present in the states of operation of the components, due to stochasticity of degradation and failures, and in the behavior of the renewable energy sources. These uncertainties have a direct impact on the power available (from the DG units, main supply spots and/or feeders) to satisfy power demands, which are, in turn, also subject to fluctuations. Furthermore, if the distribution network is considered as a 'price taker' entity, the uncertain behavior of the power demand impacts directly over the energy price [4, 5, 28]. Consequently, an attentive modeling of the uncertainties in renewable DG planning is imperative for well-supported decision-making.

Monte Carlo simulation (MCS) has already been used to emulate the stochastic operating conditions and evaluate the performance of power distribution networks [19, 28, 29, 32]. In the present paper, non-sequential MCS is used to randomly sample the modeled uncertain variables for a specific renewable DG plan, without dependence on previous operating conditions, characterizing the network operation in terms of location and magnitudes of power available and loads. Then, the performance of the DG-integrated network is evaluated through the optimal power flow model.

2.1 Monte Carlo and Optimal Power Flow Simulation

In the proposed framework, the renewable DG technologies considered are of four types: solar photovoltaic (PV), wind turbines (W), electric vehicles (EV) and storage devices (ST); these are represented by the set *DG* that contains all the *dg* types of technologies. As for main power supply spots or transformers (MS), the set *MS* indicates the *ms* different types of MS considered in the network.

The DG-integrated network deployment is represented by the location and capacity size of the power sources, as indicated in matrix form in equation (1) below, where $\xi_{i,j}$ indicates the number of units of main supply spots or DG technology *j* that are allocated at a node *i*:

$$\Xi = \left[\begin{array}{ccc:ccc:ccc} \xi_{1,1} & \cdots & \xi_{1,ms} & \xi_{1,ms+1} & \cdots & \xi_{1,ms+j} & \cdots & \xi_{1,ms+dg} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \xi_{i,1} & \cdots & \xi_{i,ms} & \xi_{i,ms+1} & \cdots & \xi_{i,ms+j} & \cdots & \xi_{i,ms+dg} \\ \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \xi_{n,1} & \cdots & \xi_{n,ms} & \xi_{n,ms+1} & \cdots & \xi_{n,ms+j} & \cdots & \xi_{n,ms+dg} \end{array}\right] = [\,\Xi^{MS} \,\vdots\, \Xi^{DG}\,] \;\; \forall \xi_{i,j} \in \mathbb{Z}^{*}, i \in N, j \in PS \tag{1}$$

where, N and $PS = \{MS \cup DG\}$ are the set of nodes in the network and the set of all power sources, whose cardinalities are n and $ps = ms+dg$, respectively.

The set of feeders FD is defined by all the pairs of nodes (i,i') connected by a distribution line $\forall (i,i') \in N \times N$.

The considered uncertain conditions that determine the operation of the DG-integrated network are accounted for using different stochastic models, as summarized in Table 1. The interested reader can consult [25] for further details.

Table 1. Uncertain conditions models in the DG-integrated network operation

Variable	Nomenclature	States and Units	Model	Parameters
Hour of the day	t_d	(h)	Discrete uniform distribution	$[1, 24]$
Mechanical state	$mc_{i,j}$ $mc_{i,j'}$	(*0*): *under repair* (*1*): *operating*	Two-state Markov	λ_j^F, λ_j^R $\lambda_{i,j'}^F, \lambda_{i,j'}^R$
Main power supply	$P_{i,j}^{MS}$	(kW)	Truncated normal distribution $0 \le P_{i,j}^{MS} \le P_{cap_j}^{MS}$	$\mu_j^{MS}, \sigma_j^{MS}$ $P_{cap_j}^{MS}$
Solar irradiance	s_i	$[0,1]$	Beta distribution	$\alpha_i^{PV}, \beta_i^{PV}$
Wind speed	ws_i	(m/s)	Rayleigh distribution	σ_i^W
EV operating state	$op_{i,j}^{EV}$	(*-1*): *charging* (*0*): *disconnected* (*1*): *discharging*	'Block groups' Hourly probability distribution of EV operating states per day	t_d
ST level of charge	$Q_{i,j}^{ST}$	(kJ)	Uniform distribution	$[0, SE_j^{ST} \times M_{T_{i,j}}^{ST}]$
Nodal power demand	L_i	(kW)	Daily nodal load profiles, hourly normally distributed load. Truncated normal distribution $0 \le L_i \le \infty$	$\mu_i^L(t_d), \sigma_i^L(t_d)$

where $\forall i,i' \in N, j \in PS, (i,i') \in FD$, λ_j^F and λ_j^R (1/h) are the failure and repair rates of the power source j, respectively, $\lambda_{i,j'}^F$ and $\lambda_{i,j'}^R$ (1/h) are the failure and repair rates of the feeder (i,i'), respectively, μ_j^{MS} and σ_j^{MS} are the normal distribution mean and standard deviation associated to the main supply j at node i, $P_{cap_j}^{MS}$ is the maximum capacity of the transformer j (kW), α_i^{PV} and β_i^{PV} are the parameters of the Beta probability density function of the solar irradiance at node i, σ_i^W is the scale parameter of the Rayleigh distribution function of the wind speed at node i, SE_j^{ST} (kJ/kg) is the specific energy of the active chemical in the battery type j, $M_{T_{i,j}}^{ST}$ (kg) is the mass of active chemical in the battery type j at node i, $\mu_i^L(t_d)$ and $\sigma_i^L(t_d)$ are the hourly mean and standard deviation of the normal distribution of the power load at node i.

Concerning the hour of the day t_d (h), sampled from a discrete uniform distribution U(*1*,*24*), the night interval is defined between *22.00* and *06.00* hours. If the value of t_d falls in the night interval, there is no solar irradiation.

The resulting realization of one operational scenario of duration *ts* (h), for the given DG plan denoted by $\{FD, \Xi\}$, consists in the random sampling of each uncertain variable (Table 1), here indicated by the vector ϑ below:

$$\vartheta = [t_d, mc_{i,j}, mc_{i,j'}, L_i, P_{i,j}^{MS}, s_i, ws_i, op_{i,j}^{EV}, Q_{i,j}^{ST}] \quad (2)$$

To evaluate the performance of the distribution network the OPF model receives as input the location and magnitude of the available power in the power sources and demanded at the loads, which are set by the operating conditions defined by {*FD*, Ξ} and ϑ. The nodal power loads L_i are directly sampled, whereas the available power in the power sources (MS and DG) depends on the uncertain variables that represent the behavior of the energy sources, the specific technical characteristics of each type of technology and the mechanical states. The available power in each type of power source considered is modeled by the functions summarized in Table 2, for a given configuration {*FD*, Ξ}, operating scenario ϑ and a generic node *i*.

Table 2. Available power functions of the power sources (PS) [25, 29, 30]

PS type *j*	Parameters	Available power function (kW)
MS	-	$Pa_{i,j}^{MS;\vartheta} = \xi_{i,j} mc_{i,j}^{\vartheta} P_{i,j}^{MS;\vartheta}$ (3)
PV	T_{a_i}, N_{oT_j}, I_{sc_j}, V_{oc_j}, k_{V_j}, k_{I_j}, V_{MPP_j}, I_{MPP_j}	$Pa_{i,j}^{PV;\vartheta} = \xi_{i,j} mc_{i,j}^{\vartheta} FF_j V_{i,j}^{\vartheta} I_{i,j}^{\vartheta} / 1{,}000$ (4)
		$T_{c_{i,j}}^{\vartheta} = T_{a_i} + s_{i,j}^{\vartheta}(N_{oT_j} - 20)/0.8$
		$I_{i,j}^{\vartheta} = s_{i,j}^{\vartheta}(I_{sc_j} + k_{I_j}(T_{c_{i,j}}^{\vartheta} - 25))$
		$V_{i,j}^{\vartheta} = V_{oc_j} + k_{V_j} T_{c_{i,j}}^{\vartheta}$
		$FF_j = (V_{MPP_j} I_{MPP_j})/(V_{oc_j} I_{sc_j})$
W	ws_{ci_j}, ws_{a_j}, ws_{co_j}, $P_{R_j}^W$	$Pa_{i,j}^{W;\vartheta}(ws_i^{\vartheta}) = \xi_{i,j} mc_{i,j}^{\vartheta} \times \begin{cases} P_{R_j}^W \dfrac{ws_i^{\vartheta} - ws_{ci_j}}{ws_{a_j} - ws_{ci_j}} & \text{if } ws_{ci_j} \le ws_i^{\vartheta} < ws_{a_j} \\ P_{R_j}^W & \text{if } ws_{a_j} \le ws_i^{\vartheta} < ws_{co_j} \\ 0 & \text{otherwise} \end{cases}$ (5)
EV	$t_{op_{i,j}^{EV;\vartheta}}$, $P_{R_j}^{EV}$	$Pa_{i,j}^{EV;\vartheta}(op_{i,j}^{EV;\vartheta}, t) = \xi_{i,j} mc_{i,j}^{\vartheta} op_{i,j}^{EV;\vartheta} P_{R_j}^{EV} \quad \forall t \in [0, t_{op_{i,j}^{EV;\vartheta}}]$ (6)
ST	$P_{R_j}^{ST}$	$Pa_{i,j}^{ST;\vartheta}(t) = \xi_{i,j} mc_{i,j}^{\vartheta} P_{R_j}^{ST} \quad \forall t \in [0, t_R]$ (7)
		$t_{R_{i,j}}^{ST;\vartheta}(Q_{i,j}^{ST;\vartheta}) = Q_{i,j}^{ST;\vartheta} / P_{R_j}^{ST}$

In Table 2, $Pa_{i,j}^{PS;\vartheta}$ (kW), $\xi_{i,j}$ and $mc_{i,j}^{\vartheta}$ denote the available power, the units and the mechanical state of the power source of type *j* allocated at node *i*. For solar photovoltaic technologies $j \in PV$, the parameter T_{a_i} (ºC) is the ambient temperature at node *i*, N_{oT_j} (ºC) is the nominal cell operation temperature, I_{sc_j} (A) is the short circuit current, V_{oc_j} (V) is the open circuit voltage, k_{V_j} (mV/ºC) is the voltage temperature coefficient, k_{I_j} (mA/ºC) is the current temperature coefficients and V_{MPP_j} (V) and I_{MPP_j} (A) are the voltage and current at maximum power point, respectively. For wind turbines of types $j \in W$, ws_{ci_j}, ws_{a_j} and ws_{co_j} (m/s) are the cut-in, rated and cut-out wind speeds, respectively, and $P_{R_j}^W$ (kW) is the rated power of the turbine. For electric vehicles $j \in EV$, $t_{op_{i,j}^{EV;\vartheta}}$ (h) is the

time of residence in the operating state $op_{i,j}^{EV;\vartheta}$ and $P_{R_j}^{EV}$ (kW) is the rated power. For storage devices $j \in ST$, $t_{R_{i,j}}^{\vartheta}$ (h) is the upper bound of the discharging time interval and $P_{R_j}^{ST}$ (kW) is the rated power.

Under the operating conditions set forth, the given configuration of the renewable DG-integrated network {*FD*, Ξ} and the scenario ϑ, the OPF objective is the minimization of the operating cost associated to the generation and distribution of power, considering the revenues per kWh sold. Power flow analysis is performed by DC modeling, neglecting power losses and assuming the voltage throughout the network as constant, linearizing the classic non-linear power flow formulation by accounting solely for active power flows [31, 32]. The present formulation of the DC optimal power flow problem is:

$$min\ Co^{\vartheta}(Pu,\Delta\delta) = \sum_{i\in N}\sum_{j\in PS}(Cov_j^{PS} - ep^{\vartheta})Pu_{i,j} + \sum_{(i,i')\in FD} Cov_{i,i'}^{FD}\left|B_{i,i'}(\delta_i - \delta_{i'})\right| + (Cop + ep^{\vartheta})\sum_{i\in N} LS_i \tag{8}$$

s.t.

$$L_i^{\vartheta} - LS_i - \sum_{j\in PS} Pu_{i,j} - \sum_{i\in N} mc_{i,i'}^{\vartheta} B_{i,i'}(\delta_i - \delta_{i'}) = 0 \tag{9}$$

$$0 \le Pu_{i,j} \le Pa_{i,j}^{PS;\vartheta} \tag{10}$$

$$\left|B_{i,i'}(\delta_i - \delta_{i'})\right| \le V^{NET} A_{i,i'}^{FD} \tag{11}$$

where $\forall i,i' \in N, j \in PS, (i,i') \in FD$ and the operating scenario ϑ, Co^{ϑ} (\$/h) is the operating cost of the total power supply and distribution, Cov_j^{PS} (\$/kWh) is the variable operating cost of the power source *j*, ep^{ϑ} (\$/kWh) is the energy price, $Pu_{i,j}$ (kW) is the used power from the source of type *j* at node *i*, $Cov_{i,i'}^{FD}$ (\$/kWh) and $B_{i,i'}$ (1/Ω) are the variable operating cost and the susceptance of the feeder (*i,i'*), respectively, δ_i is the voltage angle at node *i*, *Cop* (\$/kWh) is the opportunity cost for kWh not supplied, V^{NET} (kV) is the nominal voltage of the network and $A_{i,i'}$ (A) is the ampacity of the feeder (*i,i'*). The load shedding LS_i (kW) is defined as the amount of load disconnected at node *i* to alleviate congestions in the feeders and/or balance the demand of power with the available power supply.

The distribution network is considered as a 'price taker' entity, assuming a correlation between the total demand of power and the energy price *ep* (\$/kWh). Then, the energy price is calculated from an intermediate correlation proposed by [4, 5, 28]:

$$ep(TL) = ep_h\left(-0.38\left(\frac{TL(t_d)}{TL_h}\right)^2 + 1.38\frac{TL(t_d)}{TL_h}\right) \tag{12}$$

where, ep_h is the energy price corresponding to the highest value of total demand considered TL_h. The total demand of power $TL(t_d)$ at the hour of the day t_d is the summation of all the nodal loads $L_i(t_d)$ (Table 1).

The constraint given by the equation (9) corresponds to the power balance equation at node *i*, whereas equations (10) and (11) represent the bounds of the power generation and technical limits of the feeders, respectively.

One realization of the MCS-OPF consists of the sampling of *NS* operating scenarios ϑ regarded as the set $\Upsilon = \{\vartheta_1,\ldots,\vartheta_h,\ldots,\vartheta_{NS}\}$ for each of which the optimal power flow problem is solved, giving in output the values of the minimum operating cost of the total power supply and distribution $Co^{\Upsilon} = \{Co^{\vartheta_1},\ldots,Co^{\vartheta_h},\ldots,Co^{\vartheta_{NS}}\}$.

2.2 Expected Global Cost *ECG*

The proposed renewable DG-integrated network solutions are evaluated with respect to the expected global cost *ECG*. The global cost *CG* is composed by two terms: the fixed investment and operation (maintenance) costs *Ci* ($), which are prorated hourly over the life of the project *th* (h), and the operating costs Co^{Υ} ($/h) that is the outcome of the MCS-OPF (equation (8)) described in the precedent Section 2.1. Thus, the global cost function for a scenario ϑ is given by:

$$CG^{\vartheta} = Ci + Co^{\vartheta} \quad \forall \vartheta \in \Upsilon \tag{13}$$

$$Ci = \frac{1}{th}\sum_{i\in N}\sum_{j\in DG}\xi_{i,j}ci_j \tag{14}$$

where, ci_j ($) is the investment cost of the DG technology type *j*.

Then, the global cost $CG^{\Upsilon} = \{CG^{\vartheta_1},\ldots,CG^{\vartheta_h},\ldots,CG^{\vartheta_{NS}}\}$ is considered as realizations of the probability mass function of *CG*, and from multiple realizations the expected value ECG^{Υ} can be obtained.

3 RENEWABLE DG SELECTION, SIZING AND ALLOCATION

The aim of the proposed simulation and optimization framework is to find the optimal plan of integration of renewable DG in terms of selection, sizing and allocation of generation units from different technologies available (PV, W, EV and ST). The corresponding decision variables are contained in Ξ^{DG} of the configuration matrix Ξ defined in equation (1).

3.1 Optimization Problem Formulation

Considering a network configuration (*FD*, Ξ) and a set of randomly generated scenarios Υ, the optimization problem is formulated as follows:

$$min \;\; ECG^{\Upsilon} \tag{15}$$

s.t.

$$\forall \xi_{i,j} \in \mathbb{Z}^{*} \tag{1}$$

$$\sum_{i\in N}\sum_{j\in DG}\xi_{i,j}ci_{i,j} \le BGT \tag{16}$$

$$\sum_{i\in N}\xi_{i,j} \le \tau_j \tag{17}$$

$$\text{MCS-OPF}((FD,\Xi),\Upsilon) \tag{18}$$

The meaning of each constraint $\forall i,i' \in N, j \in PS, (i,i') \in FD, \tau_j \in \mathbb{Z}^{+}$ is:

- (1): the decision variable $\xi_{i,j}$ is a non-negative integer number.
- (16): the total investment and fixed operation and maintenance costs must be less than or equal to the available budget *BGT*.
- (17): the total number of renewable DG units of each technology *j* to be allocated must be less than or equal to the maximum number of units available for integration τ_j.
- (18): all the equations (8)-(11) of MCS-OPF must be satisfied.

3.2 Hierarchical Clustering Differential Evolution (HCDE)

The complex combinatorial optimization problem of DG planning under uncertainties described above is solved by integrating DE with HCA to reduce computational efforts, whereby the evaluation of the objective function is performed by the MCS-OPF presented in Section 3.

DE is a population-based and parallel, direct search method, shown to be one of the most efficient evolutionary algorithms to solve complex optimization problems [19, 21, 24]. The implementation of the original version of DE involves two main phases: initialization and evolution, summarized below for completeness of the paper [24]:

Initialization

- Set values of parameters:
  - *NP*: population size
  - G_{max}: maximum number of generations
  - *Coc*: cross over coefficient ∈ [*0,1*]
  - *F*: differential variation amplification factor ∈ [*0,2*]
- Generate randomly *NP* individuals *X* (decision vectors) within the feasible space, to form the initial population $POP^0 = \{X_1^0,\ldots,X_k^0,\ldots,X_{NP}^0\}$.
- Evaluate the objective function $f(X) = y$ for each individual

Evolution loop

- Set generations count index $G = 1$
- Set $POP^G = POP^0$
- While $G \leq G_{max}$ (stopping criterion)

  Trial loop

  For each individual X_k^G in POP^G, $\forall k \in \{1,...,NP\}$:

  - Sample from the uniform distribution three integer indexes r_1, r_2, r_3 with $k \neq r_1 \neq r_2 \neq r_3$ and choose the corresponding three individuals $X_{r_1}^G, X_{r_2}^G, X_{r_3}^G$
  - Mutation: generate a mutant individual V_k^G according to:

$$V_k^G = X_{r_1}^G + F(X_{r_2}^G - X_{r_3}^G) \tag{19}$$

  - Crossover: initialize a randomly generated vector U_k^G, whose dimensionality *dim* is the same as that of X_k^G and each coordinate $u_{k;i}^G$ follows a uniform distribution with outcome in [*0,1*] $\forall i \in \{1,...,dim\}$. In addition, generate randomly an integer index $ri \in \{1,...,dim\}$ from a uniform distribution to ensure that at

least one coordinate from V_k^G is exchanged to form a trial individual XT_k^G, whose coordinates are defined as follows:

$$xt_{k;i}^G = \begin{cases} v_{k;i}^G & \text{if } u_{k;i}^G \le Cco \text{ or } i = ri \\ x_{k;i}^G & \text{if } u_{k;i}^G > Cco \text{ and } i \ne ri \end{cases} \tag{20}$$

- Selection: evaluate the objective function for the trial individual $f(XT_k^G)$; if $f(XT_k^G) < f(X_k^G)$ (minimization), then XT_k^G replaces X_k^G in the population POP^G, otherwise X_k^G is retained

- Set $G = G + 1$
- Once the stopping criterion is reached, sort the individuals in $POP^{G_{max}}$ in descending order according to their values of the objective function and return $X_1^{G_{max}}$.

The original version of DE keeps the population size *NP* constant, making the computational performance dependent mainly on the number of objective function evaluations carried out during the evolution phase of the algorithm. Then, the integration of HCA into DE is aimed at the reduction of the number of individuals that enter the evolution loop in each generation so as to decrease the number of objective function evaluations.

HCA links individuals or groups of individuals which are similar with respect to a specific property, translated into a metric of distance, obtaining a hierarchical structure. In practice, we use an agglomerative procedure which in *sp = NP-1* steps fuses the closest pair or individuals or groups of individuals through a linkage function, e.g. single linkage (nearest neighbor distance), complete linkage (furthest neighbor), average linkage, among others, until the complete hierarchical structure is built. The base hierarchical clustering algorithm used in this study can be expressed as follows [26]:

Step 0: Given a population $POP = \{X_1,\ldots,X_k,\ldots,X_{NP}\}$, form the set of singleton groups $O = \{O_p = \{X_k\}\},\ \forall p = k \in \{1,\ldots,NP\}$ and calculate the linkage distances between all the *NP* groups using the average as linkage function and the Euclidean distance as metric:

$$D^1 = \begin{bmatrix} & d_{1,2}^1 & \cdots & d_{1,q}^1 & \cdots & d_{1,NP}^1 \\ & & \ddots & \vdots & \ddots & \vdots \\ & & & d_{p,q}^1 & \cdots & d_{p,NP}^1 \\ & & & & \ddots & \vdots \\ & & & & & d_{NP-1,NP}^1 \\ & & & & & \end{bmatrix} \text{ with } d_{p,q}^1 = \frac{\sum_{X_{kp} \in O_p} \sum_{X_{kq} \in O_q} \sqrt{(X_{kp} - X_{kq})^2}}{|O_p||O_q|} \quad \forall p,q \in \{1,\ldots,NP\}, kp, kq \in \{1,\ldots,NP\} \tag{21}$$

where, $d_{p,q}^1$ is the average of the Euclidean distances between all the individuals X_k belonging to the groups O_p and O_q, respectively.

Step 1: Fuse the first pair of groups $O_{p'}$ and $O_{q'}$, for which $d_{p',q'}^1$ is the minimum distance $min(D^1)$ and form a new group $O_{NP+1} = \{O_{p'} \cup O_{q'}\}$.

Update the set of groups O replacing $O_{p'}$ and $O_{q'}$ by O_{NP+1}, and calculate the linkage distances D^2 between all the *NP-1* groups in O using (21).

Step 2: Fuse the second pair of groups $O_{p'}$ and $O_{q'}$ for which $d^{2}_{p',q'}$ is the minimum distance $min(D^2)$, and form a new group $O_{NP+2} = \{O_{p'} \cup O_{q'}\}$.

As in the preceding step, update the set of groups O and calculate the linkage distances D^3 between all the *NP-2* groups in O using (21).

⋮

Step NP-1: Fuse the last pair of groups with linkage distance $d^{NP-1}_{p',q'}$, forming the last group $O_{2NP-1} = \{O_{p'} \cup O_{q'}\}$ that contains all the individuals X.

The outcoming hierarchical (or tree) structure can be reported as a sorted table containing the *NP-1* linkage distances relative to each pairing action of individuals/groups and be graphically illustrated as a dendrogram. Table 3 and Figure 2 present, respectively, the resultant linkage distances and dendrogram obtained from an example set of *NP = 8* two-dimensional individuals X using the above introduced HCA algorithm.

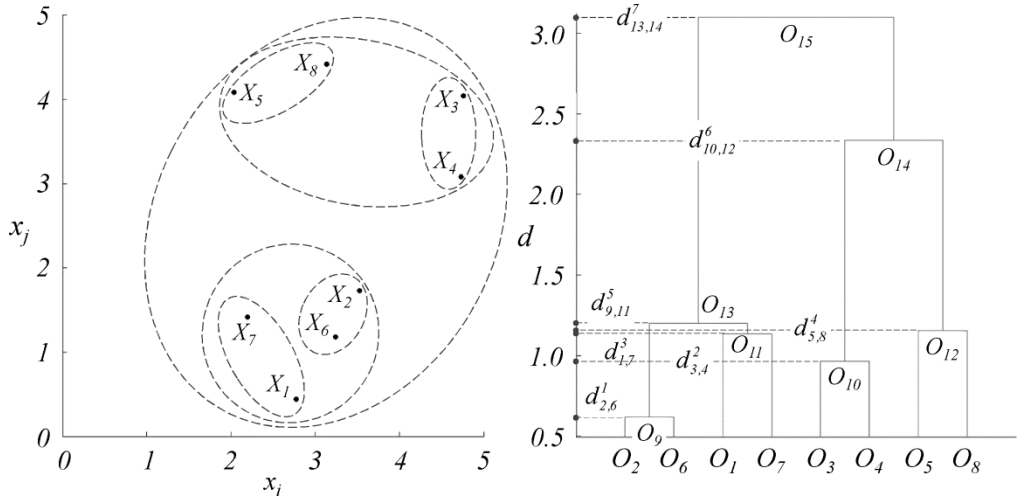

Figure 2. Example dendrogram for average linkage HCA

Table 3. Example hierarchical structure outcome

Step *sp*	Group	Groups linked	Linkage distance $d^{sp}_{p',q'}$
1	O_9	$\{O_2 \cup O_6\}=\{\{X_2\}\cup\{X_6\}\}$	$d^{1}_{2,6}$
2	O_{10}	$\{O_3 \cup O_4\}=\{\{X_3\}\cup\{X_4\}\}$	$d^{2}_{3,4}$
3	O_{11}	$\{O_1 \cup O_7\}=\{\{X_1\}\cup\{X_7\}\}$	$d^{3}_{1,7}$
4	O_{12}	$\{O_5 \cup O_8\}=\{\{X_5\}\cup\{X_8\}\}$	$d^{4}_{5,8}$
5	O_{13}	$\{O_9 \cup O_{11}\}=\{\{X_2,X_6\}\cup\{X_1,X_7\}\}$	$d^{5}_{9,11}$
6	O_{14}	$\{O_{10} \cup O_{12}\}=\{\{X_3,X_4\}\cup\{X_5,X_8\}\}$	$d^{6}_{10,12}$
7	O_{15}	$\{O_{13} \cup O_{14}\}=\{\{X_1,X_2,X_6,X_7\}\cup\{X_3,X_4,X_5,X_8\}\}$	$d^{7}_{13,14}$

As stated above, HCA builds the hierarchical structure through a linkage function introducing in each grouping action a larger or smaller degree of distortion with respect to the original distances between (ungrouped) individuals. The measurement of this distortion is important and the cophenetic correlation coefficient (*CCC*) is

introduced to evaluate how representative is the hierarchical structure proposed by the HCA. The *CCC* can be obtained from equations (22) and (23) below [26].

$$CCC = \frac{\sum_{p<q}(d^{1}_{p,q} - \bar{D}^{1})(h_{p,q} - \bar{H})}{\sqrt{\sum_{p<q}(d^{1}_{p,q} - \bar{D}^{1})^{2} \sum_{p<q}(h_{p,q} - \bar{H})^{2}}} \quad \forall p,q \in \{1,...,NP\} \tag{22}$$

$$H = \begin{bmatrix} h_{1,2} & \cdots & h_{1,q} & \cdots & h_{1,NP} \\ & \ddots & \vdots & \ddots & \vdots \\ & & h_{p,q} & \cdots & h_{p,NP} \\ & & & \ddots & \vdots \\ & & & & h_{NP-1,NP} \end{bmatrix} \quad \begin{array}{l} \text{with } h_{p,q} = d^{sp^*}_{p',q'} \quad sp^* = \{min(sp) / X_p \wedge X_q \in O_{NP+sp}\} \\ \forall p,q \in \{1,...,NP\}, p',q' \in \{1,...,2NP-1\}, sp \in \{1,...,NP-1\} \end{array} \tag{23}$$

where, $\bar{D}^{1}$ is the mean of the original Euclidean distances $d^{1}_{p,q}$ between all the individuals, $h_{p,q}$ is the linkage distance $d^{sp^*}_{p',q'}$ where the pair of individuals X_p and X_q become members of the same group and $\bar{H}$ is the mean of the resultant linkage distances $h_{p,q}$ between all the individuals.

Recalling that the aim of nesting HCA into DE is to increase the computational performance by decreasing the number of individuals to be evaluated in each generation *G*, the presetting of a threshold CCC_{th} for the *CCC* value allows defining the level of representativeness required to the hierarchical structure proposed. If the CCC^{G} obtained from applying HCA over the corresponding population POP^{G} is higher than or equal to the threshold CCC_{th}, the built hierarchical structure is considered an acceptable representation of the original distances amongst the individuals and the selection of a particular partition of the sets of groups can be performed, i.e., the determination of a specific number of clusters. Conversely, if CCC^{G} is less than CCC_{th}, the hierarchical structure is considered not representative enough since it introduces unacceptable distortion that may affect the global searching process in the HCDE.

Whether the hierarchical structure is accepted, the clustering process itself takes place. As before stated, the HCA outcome linkage distances $d^{sp}_{p',q'}$ define each level (height) at which a pairing action takes place. If the hierarchical structure is 'cut off' at a specific linkage distance d_{CO}, all the groups that are formed below the level d_{CO} become independent clusters. In each generation *G* of HCDE, a d_{CO} relative to the HCA outcome linkage distances for the corresponding POP^{G}, is determined from a preset percentile $p_{d\%tile}$ of the linkage distances between the minimum $d^{sp}_{p',q'}$ that correspond to the first pairing action and the distance to form at least four clusters needed to perform the mutation process in the HCDE. Thus, d_{CO} can be obtained from equations (24) and (25). Figure 3 shows the cutoff distance representation for the example aforementioned, for which the formed clusters are $\{O_2,O_6\}$, $\{O_1\}$, $\{O_7\}$, $\{O_3,O_4\}$, $\{O_5\}$ and $\{O_8\}$.

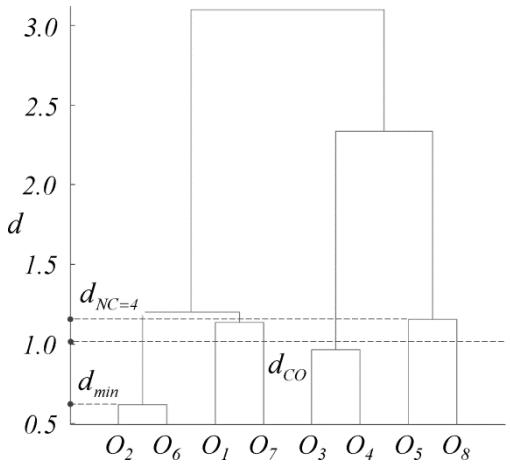

Figure 3. Example of cutoff distance calculation

$$d_{CO} = d_{min} + p_{d\%tile}(d_{NC=4} - d_{min}) \tag{24}$$

$$d_{NC=4} = d_{\left(1-\frac{4}{NP}\right)\%tile} \tag{25}$$

The integration of HCA into DE and the definition of the parameters CCC_{th} and $p_{d\%tile}$ allow HCDE adaptation at each generation, i.e., deciding whether to perform HCA and determining the clusters to be taken. Then, the individuals closest to the centroids of the formed clusters are considered as the representatives of the group which they belong to and are taken in a reduced population that enters the evolution phase of the HCDE. The proposed HCDE algorithm is summarized schematically in the flowchart of Figure 4.

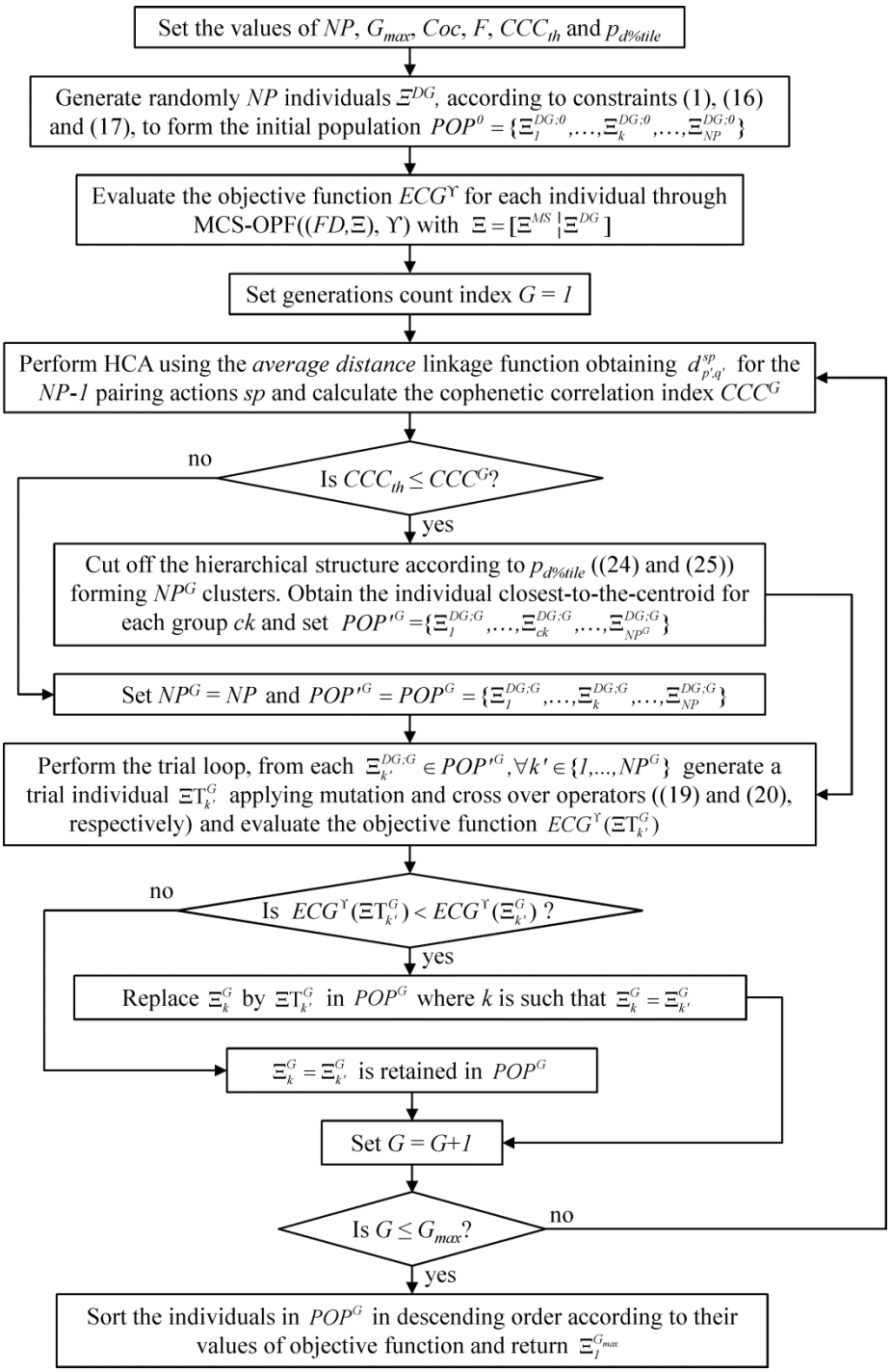

Figure 4. Flowchart of the framework

4 CASE STUDY

We consider a modification of the IEEE 13 nodes test feeder distribution network [27] with the original spatial structure but neglecting the feeders of length zero, the regulator, capacitor and switch. The resulting network has 11 nodes and presents the relevant characteristics of interest for the analysis, e.g. the presence of a main power supply spot and comparatively low and high spot, and distributed load values [33].

4.1 Distribution Network description

The distribution network presents a radial structure of $n = 11$ nodes as shown in Fig. 1. The nominal voltage V^{NET} is 4.16 (kV), kept constant for the resolution of the DC optimal power flow problem.

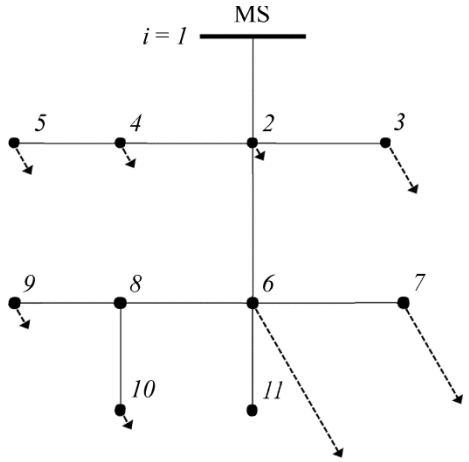

Figure 5. Radial 11-nodes distribution network

Table 4 contains the technical characteristics of the different types of feeders considered: specifically, the indexes of the pairs of nodes (i,i') that they connect, their length l, reactance X^{FD}, ampacity A^{FD} and failure and repair rates.

Table 4. Feeders characteristic and technical data [11, 27, 28]

Type	*node i*	*node i'*	l (km)	X^{FD} (Ω/km)	A^{FD} (A)	λ^F (1/h)	λ^R (1/h)	*Cov* ($)
T1	*1*	*2*	*0.610*	*0.371*	*730*	*3.333e-04*	*0.198*	*1.970e-02*
T2	*2*	*3*	*0.152*	*0.472*	*340*	*4.050e-04*	*0.162*	*9.173e-03*
T3	*2*	*4*	*0.152*	*0.555*	*230*	*3.552e-04*	*0.185*	*6.205e-03*
T1	*2*	*6*	*0.610*	*0.371*	*730*	*3.333e-04*	*0.198*	*6.205e-03*
T3	*4*	*5*	*0.091*	*0.555*	*230*	*3.552e-04*	*0.185*	*6.205e-03*
T6	*6*	*7*	*0.152*	*0.252*	*329*	*4.048e-04*	*0.164*	*8.904e-03*
T4	*6*	*8*	*0.091*	*0.555*	*230*	*3.552e-04*	*0.185*	*1.970e-02*
T1	*6*	*11*	*0.305*	*0.371*	*730*	*3.333e-04*	*0.198*	*1.970e-02*
T5	*8*	*9*	*0.091*	*0.555*	*230*	*3.552e-04*	*0.185*	*9.173e-03*
T7	*8*	*10*	*0.244*	*0.318*	*175*	*3.552e-04*	*0.185*	*6.205e-03*

The nodal power demands are built from the load data given in [27] and reported in Figure 6 as daily profiles, normally distributed on each hour t_d with mean μ^L and standard deviation σ^L [29, 34].

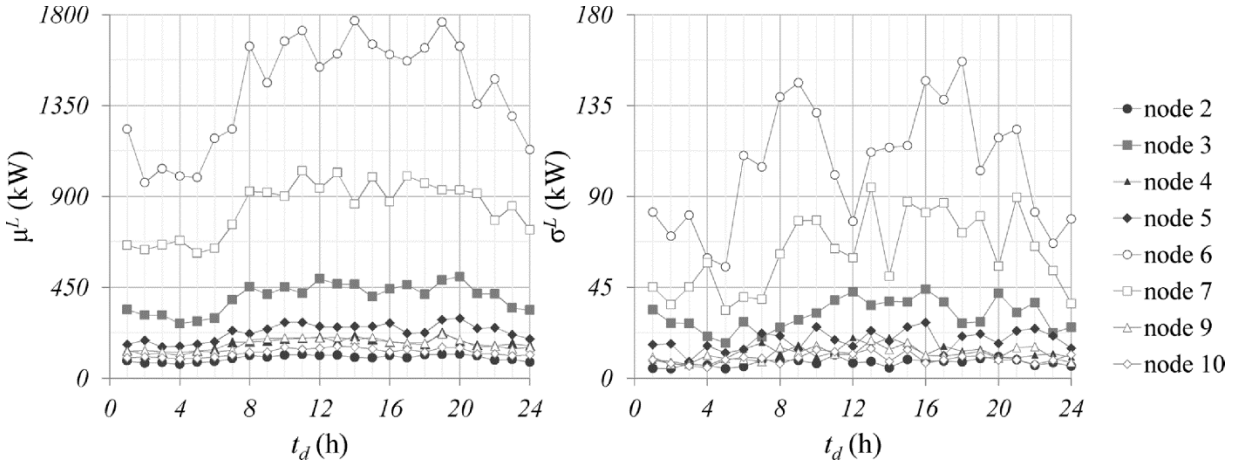

Figure 6. Mean and standard deviation values of normally distributed nodal power demand daily profiles

The technical parameters, failure and repair rates and costs of the MS and the four different types of DG technologies (PV, W, EV and ST) available to be integrated into the distribution network are given in Table 5. For the present case study, the distribution region is such that the solar irradiation and wind speed conditions are assumed uniform in the whole network, i.e., the values of the parameters of the corresponding Beta and Rayleigh distributions are assumed constant in the whole network.

Table 5. Power sources parameters and technical data [13, 17, 28, 29, 35-37]

Type	*Technical parameters*	*Distributions parameters, failure and repair rates*	*Costs*
MS	P_{cap}^{MS} *=4250* (kW)	μ^{MS}*= 4000* (kW) σ^{MS} *= 125* (kW) λ^{F} *= 4.00e-04* (1/h) λ^{R} *= 1.30e-02* (1/h)	*Cov = 0.145* ($/kWh)
PV	T_a *= 30.00* (C) N_{oT} *= 43.00* (C) I_{sc} *= 1.80* (A) k_i *= 1.40* (mA/C) V_{oc} *= 55.50* (V) k_v *= 194.00* (mV/C) V_{MPP} *= 38.00* (V) I_{MPP} *= 1.32* (A)	α^{PV}*= 0.26* β^{PV} *= 0.73* λ^{F} *= 5.00e-04* (1/h) λ^{R} *= 1.30e-02* (1/h)	*Ci = 48* ($) *Cov = 3.76e-05* ($/kWh)
W	ws_{ci} *= 3.80* (m/s) ws_{a} *= 9.50* (m/s) ws_{co} *= 23.80* (m/s) P_R^W *= 50.00* (kW)	σ^{W} *= 7.96* λ^{F} *= 6.0e-04* (1/h) λ^{R} *= 1.3e-02* (1/h)	*Ci = 113,750* ($) *Cov = 0.039* ($/kWh)
EV	P_R^{EV} *= 6.30* (kW)	λ^{F} *= 2.0e-04* (1/h) λ^{R} *= 9.7e-02* (1/h)	*Ci = 17,000* ($) *Cov = 0.022* ($/kWh)
ST	P_R^{ST} *= 0.28* (kW/kg) *SE = 0.04* (kJ/kg)	λ^{F} *= 3.0e-04* (1/h) λ^{R} *= 7.3e-02* (1/h)	*Ci = 135.15* ($) *Cov = 4.62e-05* ($/kWh)

The hourly per day operating state probability profiles of the EV are presented in Figure 7: p^0, p^- and p^+ correspond to the profiles of disconnected, charging and discharging states, respectively.

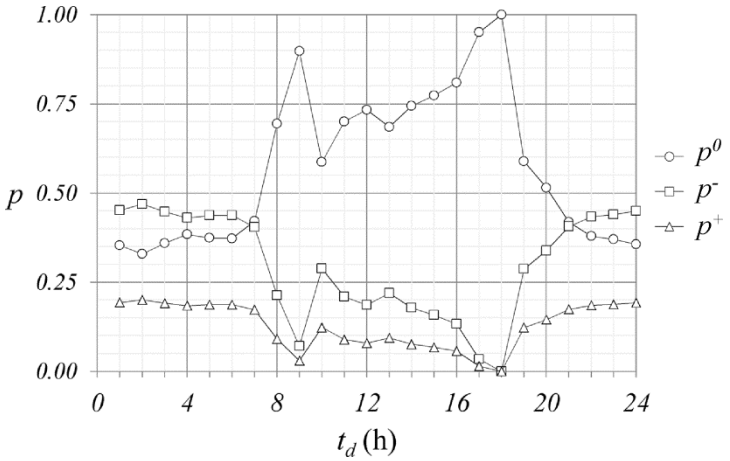

Figure 7. Hourly per day probability data of EV operating states

Coherently with constraints (16) and (17), the budget is set to *BGT = 4,500,000* ($) and the limit of units of the different DG technologies available to be purchased is τ = [*20000, 8, 250, 10000*]. The maximum value of the energy price is ep_h = *0.12* ($/kWh) [5] and the highest value of total demand TL_h is set to *4,800* (kW). The opportunity cost for kWh not supplied *Cop* is considered as twice of the maximum energy price.

A total of *NS = 500* random scenarios are simulated by the MCS-OPF with time step *ts = 1* (h), over a horizon of analysis of 10 years (*th = 87,600* (h)), in which the investment and fixed costs are prorated hourly.

The DE iterations are set to perform G_{max} = *500* generations over five different cases of population *NP* ∈ {*10, 20, 30, 40, 50*}. The differential variation amplification factor *F* is *1* to maintain the integer-valued definition of the individuals after the mutation, whereas the crossover coefficient *Coc* is *0.1*.

HCDE runs are performed under the same conditions set for DE (G_{max}, *F* and *Coc*), but for the population size *NP* of *50* individuals. A sensitivity analysis is performed over the HCA control parameters, namely the cophenetic correlation coefficient CCC_{th} and linkage distance percentile $p_{d\%tile}$, for all the nine possible pairs (CCC_{th}, $p_{d\%tile}$) with CCC_{th} ∈ {*0.6, 0.7, 0.8*} and $p_{d\%tile}$ ∈ {$25\%_{tile}$, $50\%_{tile}$, $75\%_{tile}$ }. Finally, for each of the five DE and nine HCDE settings, twenty realizations are carried out.

4.2 Results and Discussion

The results of the DE MCS-OPF for the different population sizes *NP* ∈ {*10, 20, 30, 40, 50*} are shown in Figure 8. The *50%tile* (median) values of the minimum global costs EGC_{min}, obtained from each experiment with fixed values of *NP*, are presented as functions of the respective numbers of objective function evaluations *NFE*; the error bars represent the *15* and *85%tiles*.

As expected, for the same number of generations set in the DE MCS-OPF, the larger the population size considered the lower the values of EGC_{min} obtained (better 'quality' of the minimum). Additionally, we can observe marked tendencies in the reduction of both median and *15-85%tiles* values of EGC_{min} for increasing *NFE*. Performing a curve fitting over these values, we get: $EGC_{min;50\%tile} = 49.07NFE^{-0.13}$, $EGC_{min;15\%tile} = 49.07NFE^{-0.115}$ and

$EGC_{min;85\%tile} = 49.07NFE^{-.0118}$, with the respective coefficients of determination $R^2_{50\%tile} = 0.994$, $R^2_{15\%tile} = 0.998$ and $R^2_{85\%tile} = 0.998$. The fact that the difference between the values of the *15-85%tiles* is constant indicates that the dispersion in the $EGC_{min}(NFE)$ does not depend on *NP* and can suggest that the global searching performed by the DE is performed homogenously in the feasible space that contains multiple local minima.

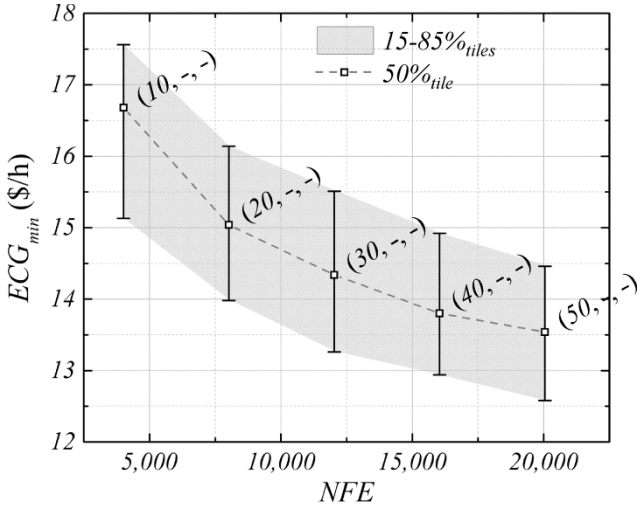

Figure 8. ECG_{min} vs *NFE* for $NP \in \{10, 20, 30, 40, 50\}$ set in DE

Figure 9 reports the median ECG_{min} values corresponding to the HCDE MCS-OPF realizations superposed to the distribution of the median ECG_{min} and *15-85%tiles* values of the base DE experiments represented by the square markers and shaded area, respectively. The vertical and horizontal error bars account for the *15-85%tiles* of the outcome ECG_{min} and *NFE* values.

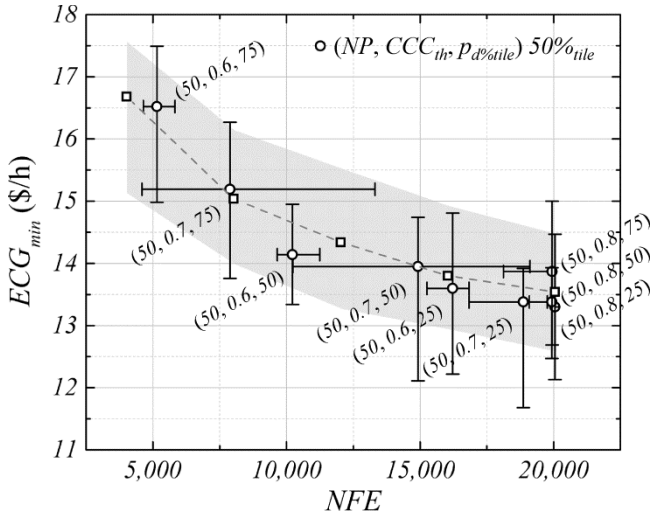

Figure 9. ECG_{min} vs *NFE* for each (NP, CCC_{th}, $p_{d\%tile}$) set in HCDE

Focusing on CCC_{th}, it can be noticed that for the two extreme cases, $CCC_{th} = 0.6$ and 0.8, the dispersion of the number of objective function evaluations is relatively small. On the contrary, the cases with a $CCC_{th} = 0.7$ present high variability. This can be explained by the behavior of the *CCC* along each generation *G* in the evolution loop.

Figure 10 shows the median, *15* and *85%tiles* CCC values as a function of generation *G* derived from all HCDE MCS-OPF realizations. On the one hand, recalling that CCC_{th} is used to control whether it is convenient to perform HCA, the small *NFE* dispersion in the case with $CCC_{th} = 0.6$ is because clustering is practically been applied in all generations ($CCC_{th} \leq CCC^G$), thus disabling any effect generated by passing from populations with original size *NP* to reduced populations with $NP^G \leq NP$ and vice versa. On the other hand, the effect is also being avoided in the case $CCC_{th} = 0.8$ by not applying clustering. Indeed, in Figure 10 it can be observed that after the generation *50* it is unlikely that by performing HCA the proposed hierarchical grouping structures represent well enough the population.

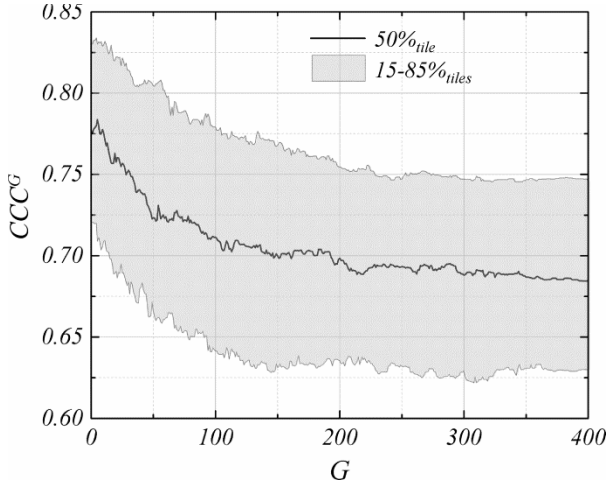

Figure 10. *CCC* behavior per generation *G*

Differently, the cases for which $CCC_{th} = 0.7$ present high dispersion in the *NFE* since the median values of CCC^G move in the neighborhood of the threshold throughout the major part of the evolution loop in the HCDE. Moreover, in general terms, the values of CCC^G *15-85%tiles* maintain certain symmetry with respect to the median, i.e., performing or not HCA are equally likely events, producing high fluctuations in the number of individuals considered as population and, therefore, affecting in the same way the *NFE*.

The above mentioned insights are noticeable also in Figure 11, which shows the empirical probability density functions (*pdf*s) of the population size NP^G per generation for each (NP, CCC_{th}, $p_{d\%tile}$) set in HCDE. Indeed, the average probabilities of performing HCA throughout the evolution cycle for the different values of $CCC_{th} = 0.6, 0.7$ and 0.8 are *0.98*, *0.54* and *0.078*, respectively.

Regarding the percentile of the linkage distance $p_{d\%tile}$, in Figure 11 it is possible to identify the three peaks of reduction in the population size, confirming the role of this control parameter in defining the scale at which the hierarchical structures proposed are 'cut off' when the HCA takes place. In fact, lower values of $p_{d\%tile}$ imply smaller reduction in the population size because of the higher demand of proximity between individuals or groups of individuals. In the opposite side, higher values of $p_{d\%tile}$ allow forming clusters from individuals or groups which are relatively less similar.

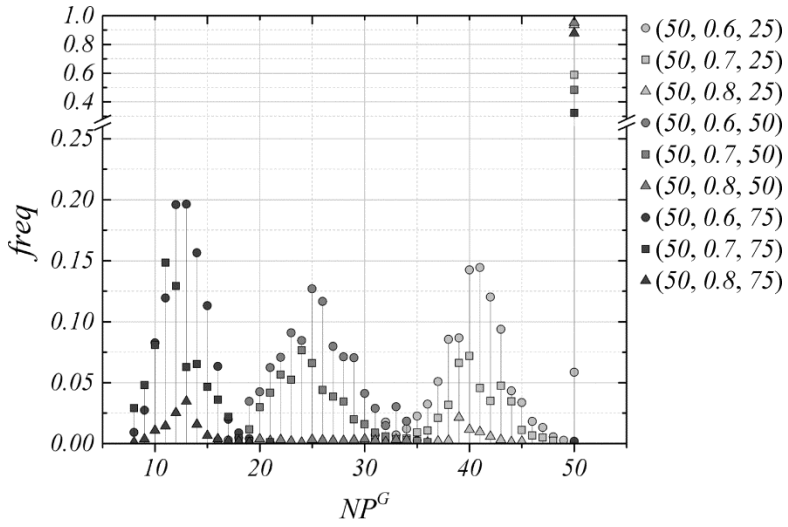

Figure 11. Empirical NP^G *pdf* for each (NP, CCC_{th}, $p_{d\%tile}$) set in HCDE

From the results obtained for all the different DE and HCDE settings, we look for six representative cases for the analysis (Figure 9). From the DE runs, we select the settings with extreme and middle population size $NP \in \{10, 30, 50\}$, whereas from HCDE we choose the cases (NP, CCC_{th}, $p_{d\%tile}$) set as (*50*, *0.6*, *25*), (*50*, *0.6*, *50*), (*50*, *0.7*, *50*) and (*50*, *0.7*, *75*). The former (*50*, *0.6*, *25*) and (*50*, *0.6*, *50*) cases present significant reductions in the number of *NFE*, with small dispersion and loss of quality of the minimum *ECG* obtained, compared to the results obtained by diminishing directly the fixed *NP* in DE from *50* to *10*. Similarly, the cases (*50*, *0.7*, *50*) and (*50*, *0.7*, *75*) may lead to considerable reductions in *NFE*, with acceptable losses of ECG_{min}, but subject to a high degree of variability that compromises the performance.

As for computational times, running on an Intel® Core™ i7-3740QM (PC) 2.70GHz without performing parallel computing, the average time to evaluate the objective function is *4.592* (s) for the *NS = 500* scenarios in the MCS-OPF; for a fixed population of *NP = 50* and its corresponding *NFE = 20,050*, the total time for a single run is on average *25.574* (h). Taking into account this, under commonly used hardware configurations, the reductions in computational time that can be achieved by using HCDE with (*50*, *0.6*, *25*) and (*50*, *0.6*, *50*) settings are *19*% and *49*% for the median, *23*% and *51*% for the *15%tile*, and *16*% and *43*% for the *85%tile*, respectively.

The integration of HCA into the DE algorithm introduces a significant time complexity, conditioning the reductions of computational efforts that can be obtained by applying the proposed HCDE MCS-OPF framework. Indeed, if performing HCA along all generations of DE and running the MCS-OPF on an eventually reduced population (depending on CCC_{th} and $p_{d\%tile}$) is computationally heavier than running the MCS-OPF over the complete population, the effects of the framework can be negligible or even negative.

It is possible to formulate the condition to obtain reductions in the computational efforts by the proposed HCDE MCS-OPF framework, from the asymptotic time complexities of the main algorithms that compose it. Table 6

reports the independent asymptotic time complexities as functions of the generic size m of the input to each algorithm and of the parameters that define the dimensionality of the HCDE MCS-OPF framework [26, 38].

Table 6. Asymptotic time complexity of the algorithms

	Algorithm			
	PDIST	HC	MCS	OPF
Time complexity T	$O(dm^2)$ *	$O(m^2 \log(m))$	$O(m)$	$O(size(A))$ **
	$O(nps \times NP^2)$	$O(NP^2 \log(NP))$	$O(NS \times nps)$	$O(NS \times nps^2)$

* Pairwise distance PDIST between all m vectors of size d

** The matrix A comes from the canonical form $Ax \leq b$ of the linear programming of the DC OPF problem approximation

where, *nps* represents the size of the DG-integrated network, i.e., the number of nodes *n* times the number of all the technologies of power generation available *ps*, *NP* is the size of the complete population and *NS* is the number of scenarios in the MCS-OPF.

Comparing the asymptotic time complexities of the algorithms involved in the realization of the proposed framework with and without integrating HCA, the following inequalities must be fulfilled in order to obtain a reduction in the computational time by HCDE:

$$\begin{gathered} T^{\text{PDIST}}(nps,NP) + T^{\text{HC}}(NP) + \text{E}[NP^G] \times T^{\text{MCS-OPF}}(NS,nps) \; < \; NP \times T^{\text{MCS-OPF}}(NS,nps) \\ \Downarrow \\ nps \times NP^2 + NP^2 \log(NP) + \text{E}[NP^G] \times NS \times nps^2 < NP \times NS \times nps^2 \\ \Downarrow \\ \kappa = \frac{NP}{NS \times nps} + \frac{NP \log(NP)}{NS \times nps^2} + \varepsilon < 1 \quad \forall n, ps, NP, NS \in \mathbb{Z}^*, \varepsilon = \frac{\text{E}[NP^G]}{NP} \in (0,1] \end{gathered} \tag{26}$$

where, ε is the expected ratio of the population NP^G evaluated along all generations *G* of DE to the total population *NP* and κ is the ratio of the asymptotic time complexities of HCDE to DE.

From equation (26), we can observe that the contribution of the terms related with the complexity of MCS-OPF, dependent on *NS* and *nps*, is considerably large for the fulfilment of the inequality conditions. In fact, when using DE, it is commonly accepted to set a size of the population *NP* not greater than ten times the size of the decision variables, in this case, *10nps* [24], making the first two terms of κ strongly dependent on the number of scenarios *NS*. Moreover, given the complexity of the general problem, higher values of *NS* lead to a better approximation of the objective function via MCS-OPF, i.e., the more likely is to fulfill the condition and the greater can be the reduction of computation time. However, the value of ε depends on the probability of performing clustering in each generation and at what scale, controlled by CCC_{th} and $p_{d\%tile}$ respectively. In some cases, ε can be close to *1* (as we inferred from Figure 11) implying negligible benefits. Table 7 shows the values of the ratio κ for each (*NP*, CCC_{th}, $p_{d\%tile}$) set in HCDE considering the dimensionality of the present case study defined by the values of the parameters *nps = 55*, *NS = 500*, *NP = 50*. The value of *1*-κ can be interpreted as the expected asymptotic relative time reduction achieved by performing HCDE.

Table 7. Ratio κ for each (NP, CCC_{th}, $p_{d\%tile}$)

(NP, CCC_{th}, $p_{d\%tile}$)	$\frac{NP}{NS \times nps}$	$\frac{NP\,log\,(NP)}{NS \times nps^2}$	$\varepsilon = \frac{E[NP^G]}{NP}$	κ	1- κ
(50, 0.6, 25)	1.818E-03	3.418E-05	0.817	0.819	0.181
(50, 0.7, 25)			0.921	0.923	0.077
(50, 0.8, 25)			0.987	0.989	0.011
(50, 0.6, 50)			0.510	0.512	0.488
(50, 0.7, 50)			0.738	0.740	0.260
(50, 0.8, 50)			0.978	0.979	0.021
(50, 0.6, 75)			0.259	0.261	0.739
(50, 0.7, 75)			0.487	0.488	0.512
(50, 0.8, 75)			0.909	0.911	0.089

Figure 12 shows the convergence curves for the DE and HCDE cases selected, for the twenty runs performed for each (NP, CCC_{th}, $p_{d\%tile}$) setting: no significant differences can be found among the convergence curves except for the expected behavior of converging to lower values of EGC_{min} for settings which imply a larger population size.

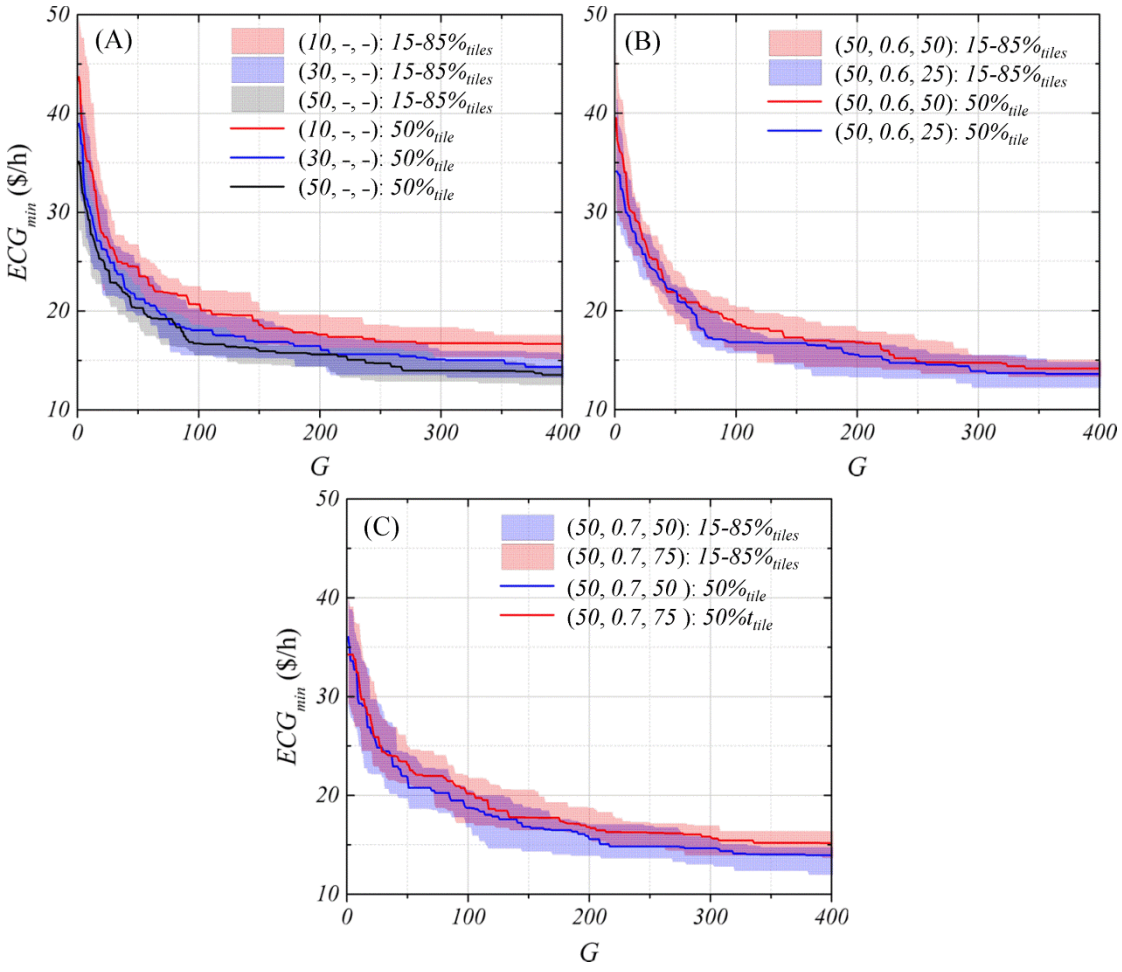

Figure 12. Convergence curves for representative (NP, CCC_{th}, $p_{d\%tile}$) settings

Figure 13 shows the average total DG power allocated in the distribution network and the corresponding investment costs of the DE and HCDE MCS-OPF cases selected, choosing the corresponding optimal DG-

integrated plans as the decision matrixes Ξ^{DG} for which their ECG_{min} values are the closest to the median ECG_{min} value obtained for the twenty runs of each (NP, CCC_{th}, $p_{d\%tile}$) setting. It can be pointed out that in all the cases, the contribution of EV is practically negligible if compared with the other technologies. This is due to a combination of two facts: the probability that the EV is in a discharging state is much lower than that of being in the other two possible operating states, charging and disconnected (see Figure 7) and when EV is charging, the effects are opposite to those desired, i.e., it is acting as loads.

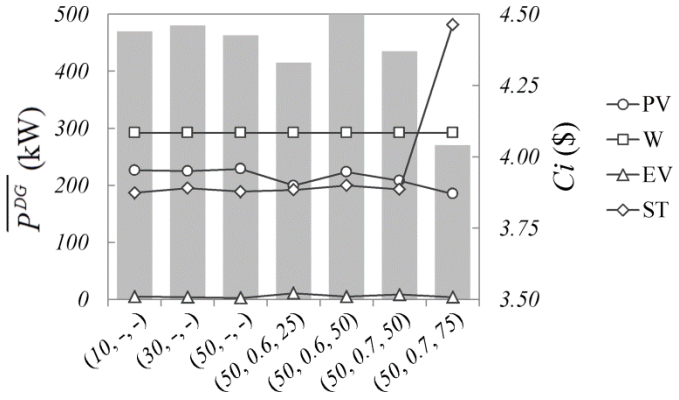

Figure 13. Average total DG power allocated and investment cost for representative (NP, CCC_{th}, $p_{d\%tile}$) settings

In all generality, both the investment cost Ci and the average power installed by DG is comparable in all the cases, except for the setting (*50*, *0.7*, *75*) for which the scale of clustering determined by $p_{d\%tile} = 75\%$, that translates into higher reductions of the population size, may lead to less similar local minima than the other settings.

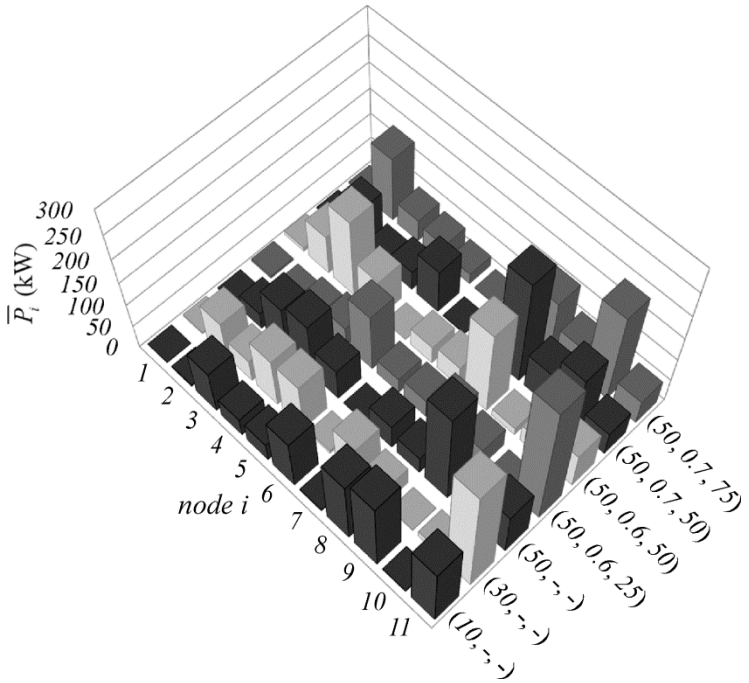

Figure 14. Nodal average total DG power for representative (NP, CCC_{th}, $p_{d\%tile}$) settings

The average total renewable DG power allocated per node is summarized in Figure 14. Even though all the *ECG* optimal decision matrixes Ξ^{DG} show differences, the tendency is to install localized sources of renewable DG power between two identifiable portions of the distribution network, up and downstream the feeder (*2*,*6*) (Figure 5), giving preference to the second portion which presents higher and non-stream homogeneous nodal load profiles.

5 CONCLUSIONS

In a previous paper, we have presented a simulation and optimization framework for the planning of integration of renewable generation into a distribution network. The optimization is considered with respect the objective of minimizing the expected global cost of the system. The inherent uncertain behavior of renewable energy sources, variability in the main power supply and loads, as well as the possibility of failures of network components are included in a Monte Carlo simulation, which samples realizations of the uncertain operational scenarios for the optimal power flow.

The framework is quite general and complete in the characteristics of the realistic system scenarios considered. However, this is at the expenses of the computational time required for the overall optimization.

In this respect, in the present paper we have addressed the problem of computational efficiency in the resolution of the renewable DG planning optimization problem. We have done so by an original introduction of a controlled clustering strategy, with, the main original contributions being:

- The integration of differential evolution and hierarchical clustering analysis for grouping similar individuals from a given population and selecting representatives to be evaluated for each group, thus reducing the number of objective function evaluations during the optimization.
- The introduction of two control parameters, namely the cophenetic correlation coefficient and a percentile of the set of linkage distances, for allowing controlled adaptation during the search process and decision on whether or not to perform clustering and at which level of the hierarchical structure built.

A case study has been analyzed derived from the IEEE 13 nodes test feeder. The results obtained show the capability of the framework to identify optimal plans of renewable DG integration. The sensitivity analysis over the control parameters of the hierarchical clustering shows that the efficiency is improved with cophenetic correlation thresholds that allow the clustering in almost all generations along the differential evolution, setting the scale of clustering to no more than the fiftieth percentile of the linkage distances in the hierarchical structure proposed. Indeed, this is shown to lead to acceptable reductions in the number of objective function evaluations, with small dispersion and loss of quality in the minimum global cost obtained.

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