**Marquette University**

**e-Publications@Marquette**

***Electrical and Computer Engineering Faculty Research and Publications/College of Engineering***

***This paper is NOT THE PUBLISHED VERSION;* but the author’s final, peer-reviewed manuscript.** The published version may be accessed by following the link in th citation below.

*IEEE Transactions on Power Systems*, Vol. 29, No. 4 (July 2014): 1767-1779. [DOI](https://doi.org/10.1109/TPWRS.2013.2297276). This article is © Institute of Electrical and Electronic Engineers (IEEE) and permission has been granted for this version to appear in [e-Publications@Marquette](http://epublications.marquette.edu/). Institute of Electrical and Electronic Engineers (IEEE) does not grant permission for this article to be further copied/distributed or hosted elsewhere without the express permission from Institute of Electrical and Electronic Engineers (IEEE).

Stochastic Analysis of Cascading-Failure Dynamics in Power Grids

Mahshid Rahnamay-Naeini

Department of Electrical and Computer Engineering and Center for High Technology Materials, University of New Mexico, Albuquerque, NM

Zhuoyao Wang

Department of Electrical and Computer Engineering and Center for High Technology Materials, University of New Mexico, Albuquerque, NM

Nasir Ghani

Department of Electrical Engineering, University of South Florida, Tampa, FL

Andrea Mammoli

Department of Mechanical Engineering, University of New Mexico, Albuquerque, NM

Majeed M. Hayat

Department of Electrical and Computer Engineering and Center for High Technology Materials, University of New Mexico, Albuquerque, NM

# **Abstract**

A scalable and analytically tractable probabilistic model for the cascading failure dynamics in power grids is constructed while retaining key physical attributes and operating characteristics of the power grid. The approach is based upon extracting a reduced abstraction of large-scale power grids using a small number of aggregate state variables while modeling the system dynamics using a continuous-time Markov chain. The aggregate state variables represent critical power-grid attributes, which have been shown, from prior simulation-based and historical-data-based analysis, to strongly influence the cascading behavior. The transition rates among states are formulated in terms of certain parameters that capture grid's operating characteristics comprising loading level, error in transmission-capacity estimation, and constraints in performing load shedding. The model allows the prediction of the evolution of blackout probability in time. Moreover, the asymptotic analysis of the blackout probability enables the calculation of the probability mass function of the blackout size. A key benefit of the model is that it enables the characterization of the severity of cascading failures in terms of the operating characteristics of the power grid..

# SECTION I. Introduction

While power grids are reliable systems, they have experienced large cascading-failure blackouts at enormous costs. A large number of physical attributes of the power grid, such as voltage and frequency at various points in the grid, power-flow distribution, and the functionality of the grid's components, determine the state of the power grid at each time. Various events, such as contingencies, control actions, and demand changes, may alter the state of the system. Cascading failures in power grids can be described as successive changes of power-grid states, for instance, due to component failures, transmission-line tripping, voltage instability, phase mismatch, and changes in power-flow distribution. However, the analytical modeling of the evolution of the detailed system state during cascading failures may not be feasible. This is mainly due the large space of power-grid states and the large number of parameters affecting the states, not to mention the complexity of the interactions between the physical attributes and the stochastic dynamics of states. Besides the physical attributes of the power grid, its operating characteristics (e.g., the power-grid loading level) also affect the interactions among components and the cascading behavior of the power grid. For example, the cascading-failure models reported in [1] and [2] do show that there are critical transitions in the cascading behavior as the load of the system is elevated. Moreover, as power grids become more reliant on the communication and control systems for their daily operation, a new set of operational characteristics pertaining to control and communication systems begin to influence cascading failures [3].

In the past two decades, researchers have exerted considerable efforts in modeling and understanding cascading failures in power systems. Among such efforts is the class of probabilistic models [2], [4]–[5][6][7]. However, many of the existing probabilistic models suffer from a disconnect between the parameters of the abstract models they employ and the physical and operating characteristics of the system. We believe that a probabilistic model for cascading failures that exhibits a clear connection between its abstract parameters and the physical and operational characteristics of the system will provide further insight into the cascading behavior.

In this paper, we present an approach that aims to balance the tradeoff that exists between the scalability and analytical tractability of probabilistic models for cascading failures, on the one hand, and the level of details in the description of the physical and operational characteristics that can be embedded in the model on the other hand. Specifically, we construct a scalable and analytically tractable probabilistic model for cascading failure dynamics while retaining certain key physical attributes and operating characteristics of the power grid. This is accomplished by defining a reduced abstraction of the detailed power-grid state space (a small set of equivalence classes) by means of identifying a few aggregate state variables based upon our analysis of power-system simulations and historical data. The aggregate state variables describe the physical attributes of the power-grid states and govern the cascading failure behavior. The stochastic dynamics of cascading failures are then modeled by the sequence of stochastic transitions among the “abstract” states according to a continuous-time Markov chain. We term the model presented in this paper the stochastic abstract-state evolution (SASE) model. The state-dependent transition rates of the SASE model are formulated in terms of the operating characteristics of the power grid including power-grid loading level, transmission-capacity estimation error, and the constraints in implementing load shedding.

The SASE model offers two major contributions beyond existing stochastic models for cascading failures. First, it enables the prediction of the evolution of the blackout probability in terms of key power-grid operating characteristics, which is an expansion of our earlier work [6]. Second, and more importantly, it enables an asymptotic analysis that leads to the analytical characterization of the probability mass function of the blackout size as well as the severity of cascading failures in terms of the key power-grid operating characteristics. We emphasize that the proposed concept of reducing the space of the detailed power-grid states is key in the scalability and analytical tractability of the SASE model.

# SECTION II. Related Work

In the last two decades, a great volume of work has been devoted to understanding and analyzing cascading failures in power grids (see [8] for a review). Efforts in modeling cascading failures in power grids can be categorized into three classes: analysis of cascading failures using power-system simulations [1], [9], deterministic analytical models [10], and probabilistic analytical models [2], [4]–[5][6][7]. Here, we review the probabilistic analytical models for cascading failures.

The work by Brummitt et al. [4] and the CASCADE model by Dobson et al. [2] model cascading failures triggered by initial load increments on certain components of the system. In both models, failures occur due to overloaded components and the cascading failure develops as a result of redistribution of loads among the remaining components. However, the redistribution of loads are based upon simple assumptions; for example, the CASCADE model assumes loads will be added equally to the components of the system as a result of failures. The probabilistic analytical models based upon branching processes [5], [11], [12] have also emerged, providing an analytical framework to study the statistical properties of cascading failures such as the probability distribution of blackout size. Reported branching-process approaches model cascading failures by considering generations of failures, whereby each failure in each generation independently produces a random number of subsequent failures in the next generation, and so on. In [11] and [12], the authors estimate the failure generation parameter of the branching process model for cascading failures using historical outage datasets. Notably, in [12] the authors account for varying failure generation parameter as the cascade progresses instead of a fixed parameter as in [11]. However, different from the work presented in the current paper, the work in [12] assumes that all line outages are homogeneous in their type.

Recently, we developed a scalable probabilistic approach [6], based upon regeneration theory and a reduced state space of the power grid, to model the dynamics of cascading failures in time. The transition rates among the states of the model are defined to be state- and age-dependent, and they are calculated empirically from power-system simulations. This renewal-based approach can collapse to a Markov process; however, it can also capture the stochastic events when the underlying events are non-Markovian. The independent and concurrent work by Wang et al. [7] provides a Markov-transition model for cascading failures. The transition probabilities among states are derived from a stochastic model for line overloading using a stochastic flow redistribution model based upon dc power-flow equations. This model enables simulating the progression of cascading failures and its time span. However, due to the analytical complexity of the time-varying transition probabilities the analytical and asymptotic characterization of probabilistic metrics such as the blackout probability and distribution of the blackout size is not possible. In this paper, we present a scalable probabilistic model for the stochastic dynamics of cascading failures based upon a continuous-time Markov chain framework that captures key physical attributes of the power grid through its parameters and the novel definition of its reduced state space.

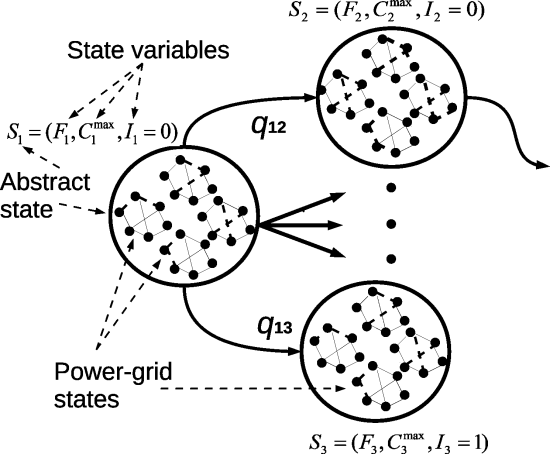
# SECTION III. Abstract State Space of Power Grids

Our power-system simulations [6], as well as available historical blackout data [13]–[14][15], all suggest that the functionality status of transmission lines and their power-flow capacities [16] are key physical attributes that should be considered in modeling cascading failures. The importance of these attributes are clear as line failures have always been a part of historical large blackouts and the capacity of transmission lines determine the power-delivery capacity of the grid. For simplicity, we term the nonfunctional lines (e.g., lines that are tripped by protection relays, overheated, or physically failed) the failed lines. Even in the case where only the functionality status of the mtransmission lines of the system are considered, the size of the state space of the power grid is exponential in m.

We consider three aggregate state variables to represent the power-grid state. The first variable is the number of failed lines, , which has been commonly considered in the probabilistic modeling of cascading failures to represent power-grid states [1], [5], [7], [12]. Next, we consider the maximum of the capacities of all of the failed lines, . Our simulations presented in [6] have shown that  dominates the effect of the capacity of the failed lines in cascading failures. Finally, our simulations presented in [6] have shown that certain power-grid states are cascade-stable, defined as a state for which once entered no further failures occur in the system. Accordingly, we define a new aggregate state variable, termed cascade-stability, which collectively captures many other physical attributes of the power grid (as the physical attributes specify whether a power-grid state is cascade-stable or not). We represent the cascade-stability by a binary state variable , where  indicates a cascade-stable state and  indicates otherwise.

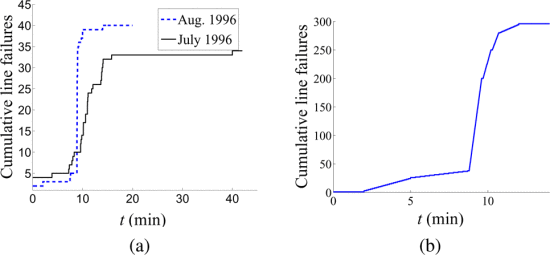
Here, we employ an expanded notion of equivalence classes of power-grid states compared to what we originally proposed in [6]. By utilizing the three introduced state variables as the descriptors of power-grid states, we partition the space of all detailed power-grid states into a collection of equivalence classes, denoted by . Such coarse partitioning of the state space of the power grid implies that detailed power-grid states with the same aggregate state-variable values (i.e., the same value of , and ) will belong to one class and will be indistinguishable as far as the reduced abstraction is concerned. We term each class of the power-grid states an abstract power-grid state or in short an abstract state, and label each as , where .

The notion of power-grid states, abstract states, and transition between the abstract states is sketched in Fig. 1. Each large circle represents an abstract state and each of the four topological graphs inside each large circle represents a detailed power-grid state, albeit with common values for , and . We assume that the power-flow capacity of the lines can be quantized into a discrete and finite set of capacity values, i.e., . Thus, the cardinality of the abstract-state space  is . Therefore, the equivalence-class approach reduces the complexity associated with tracking the stochastic dynamics of the power grid from exponential to linear in .

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-1-source-large.gif)

**Fig. 1.**Power-grid states, abstract states, and transitions between the abstract states.

Next, we provide two real scenarios of cascading failures from the historical blackout data that support the dependency of the cascading behavior on  and . The time evolution of the cumulative line failures for the blackouts in July 1996 and August 1996 in the Western Interconnection [13] are shown in Fig. 2(a). The number of initial and final transmission-line failures are very close in these two blackouts. However, the approximate average line-failure rate in the July 1996 blackout is 1.6 failures per minute during the escalation phase of the cascading failures, while it is 4 failures per minute in the August 1996 blackout. Most notably, the initial disturbance of the blackouts were two 345-KV transmission-line failures in the July 1996 blackout and two 500-KV transmission-line failures in the August 1996 blackout. Next, the time evolution of the cumulative line failures for the blackout in the August 2003 in Eastern Interconnection [15] is shown in Fig. 2(b). Based upon the data, the average line-failure rate is approximately 1.4 failures per minute at the beginning phase while it is 18 failures per minute at the escalation phase of cascading failures. This can be described by the larger number of failures in the grid in the second phase as well as failure of some critical lines with high capacities. In summary, the aforementioned observations extracted from historical data and our simulations both support the selection of the capacity of the failed lines and the number of failures as key players in the formulation of the abstract state space.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-2-source-large.gif)

**Fig. 2.**Cumulative line failures in the (a) July 1996 WSCC blackout (solid line), August 1996 WSCC blackout (dashed line), and (b) August 2003 blackout [13], [15]. The time of the initial failure is set to zero. The figures are reproduced in the same way as in [5].

# SECTION IV. SASE Cascading-Failure Model

The SASE model describes the stochastic dynamics of cascading failures using a finite state continuous-time Markov chain whose state space is defined by the abstract states  for . Recall that the state variable  indicates whether a state is cascade-stable or not; hence, it is utilized to specify the absorbing  and nonabsorbing  states of the Markov chain. We term the nonabsorbing states as transitory states.

We consider two types of state transitions in the SASE model. The first type is termed as cascade-stop transition, which is from a transitory state, say , to an absorbing state, say , (i.e.,  and ) such that  and . The cascade-stop transition leads to the end of the chain of failures, which in real systems can occur as a result of the implementation of successful control actions, formation of operating islands in the power grid, or occurrence of a large blackout. The second type of transitions is termed a cascade-continue transition. We assume that the cascade-continue transition occurs as a result of a single line failure in the system. The single-failure-per-transition approximation is based upon the assumption that time is divided into sufficiently small intervals such that each interval can allow only a single failure event. By cascade-continue transition we mean transition from a transitory state, say , to another transitory state, say  (i.e., ) such that  and . To this end, the cascading failure can be described as a sequence of Markovian transitions among transitory states with a final transition to some absorbing state.

We represent the state of the system at time  by , an -valued, continuous-time Markov chain. The transition probability matrix of the chain  is denoted by , where its th element is . Note that the notation  is used to represent probability measure defined on the collection (-algebra)  of all events (subsets of the sample space ) generated by the random variables defined in this paper.

Let  for  represent the probability rate of transition from state  to state , which depends upon the origin and destination states of the transition. This dependency allows for cascading behavior and will be explained in details in Section VI. The  is defined as

(1)

where  satisfies  [17]. A Markov chain  is completely determined by the transition rate matrix  with  as its th element.

We formulate the transition rates of the SASE model based upon the transition probabilities of its embedded Markov chain (EMC). We denote the state of the EMC at discrete time instant  by . The one-step transition probability matrix of the EMC is denoted by . According to the definition of the SASE model, the elements of  has the form given in (2), shown at the bottom of the page,

(2)

where  represents the probability that the system transits from a transitory state, say , to state  for which the value of  and  does not violate the transition rules in [(2)](https://ieeexplore.ieee.org/abstract/document/#deqn2). In Section VI, we will parametrically characterize  based upon our observations from simulations.

We approximate  based upon [(1)](https://ieeexplore.ieee.org/abstract/document/#deqn1) and for a small  as  for . We consider  as (the small) unit of time approximating the average time between failures during the rapid escalation phase of the cascading behavior, which is relatively small compared with the total duration of cascading failures. We estimate such  using the historical blackout data provided in [5] and [13]. However, note that, based upon the individual blackout events,  may vary depending on the power system and its operating characteristics. For example, historical data suggests approximately 18 transmission-line failures per minute on average during the rapid escalation phase of the cascading failure for the August 2003 Eastern Interconnection blackout ( min) [13] while this number is 4 failures per minute for the August 1996 Western Interconnection blackout ( min) [5]. In our calculations we have selected an intermediate value of  min. We emphasize that, while we consider a fixed  for the system, it is the state-dependent nature of the transition probabilities  that inherently adjusts the transition rates to accommodate all phases of cascading failures, such as the precursor and escalation phases.

In Section V, we introduce our simulation methodology, which will be used in the parametric formulation of .

# SECTION V. Cascading-Failure Simulation

## A. Overloading and Failure Mechanism

Here, we introduce our approach for simulating cascading failures resulting from line overloading. Our simulations are based upon the dc power-flow equations as described in [18].

A transmission line has a power-flow capacity that can be governed by the thermal limit, the voltage drop limit, or the steady-state stability limit of the line [16]. We denote the power-flow capacity of a transmission line, say the th line, by . The  values of the transmission lines are used by the control center of the power grid as constraints in the power-flow optimization framework (presented in Section V-C).

Similarly to the approach presented in [1], we consider a threshold  for the power flow through the kth line above which the protection relay (e.g., circuit breaker or impedance protective relay) trips the line. Various factors and mechanisms in the power grid may affect the threshold α for transmission lines. For example, the line overloading may lead to smaller measured impedance than relay settings [19], the thermal power-flow capacity of a transmission line may vary due to changes in the surrounding temperature and ambient weather conditions [20], or communication/control system problems may lead to inaccurate  assumption in the control center. In all of these examples, the protection relay may trip the line when the power flow exceeds the threshold . Now, one may interpret the discrepancy between the threshold value , which represents the true capacity of the line, and the nominal capacity  as an error by the control center in its estimation of the true capacity of the lines. By adopting this point of view, in this paper, we term  the capacity estimation error. While the approach presented in [1] considers a fixed threshold, in this paper we assume varying threshold to capture the effects of various parameters on the threshold and consequently on the cascading behavior. In our simulations, we quantify Coptk−αk by a fraction of , i.e.,  for . Therefore, we assume a line is overloaded when the power flow through the line exceeds . As such, the parameter e controls the capacity estimation error. Moreover, we categorize all of the transmission lines in the power grid based upon their capacity values into five categories with values from the set  [16]. Similarly to the work presented in [21], in our simulations, we allow only one line trip at a time by randomly (according to the size of overload) tripping one of the overloaded lines.

Studies of major blackouts have shown that incorrect operation of protection relays contributes to cascading failures [13]. To capture this effect in our simulations, we have considered a small probability (0.04) for mis-operation of protection relays. Due to space constraints, we will not investigate the effects of the mis-operation of the protection relays on cascading behavior further. A study of such effects is presented in [22]. Finally, the simulations in this paper use the IEEE 118-bus system. However, we also refer to our simulations of IEEE 300-bus system for certain results to confirm the consistency of the observed trends.

## B. Operating Characteristics of the Power Grid

In studying the cascading failures, we consider three power-grid operating characteristics as described below.

### 5.2.1 Capacity Estimation Error

Recall that in the previous subsection we introduced the parameter , which captures the effects of various factors and mechanisms that may lead to failure of transmission lines when their power flow is within a certain range of the maximum (nominal) capacity assumed by the control center. We use the parameter  to control the capacity estimation error (as described in the previous subsection).

### 5.2.2 Power-Grid Loading Level

We denote the power-grid loading level by , which is defined as the ratio of the total demand to generation-capacity of the power grid. The parameter  represents the level of stress over the grid in terms of the loading level of its components. Note that the N-1 security is ensured in all loading levels of the power grid.

### 5.2.3 Load-Shedding Constraint Level

Load shedding is a critical control action when the system must be reconfigured to accommodate the disturbances on the power grid. In our earlier work [23], we have shown that the efficiency of the load shedding in responding to cascading failures depends upon the constraints in implementing the load shedding in the system. The constraint level is governed, for example, by control and marketing policies, regulations, physical constraints, and communication limitations. The ratio of the uncontrollable loads (loads that do not participate in load shedding) to the total load in the power grid is termed the load-shedding constraint, denoted by , where  means load shedding cannot be implemented and  means there is no constraint in implementing the load shedding. The value of  controls the level of controllability of the load shedding in our simulations.

The effects of these parameters on the power-flow distributions are embedded in the power-flow optimization framework as described in Section V-C.

## C. Power-Flow Optimization Framework

For completeness, we summarize the power-flow optimization framework, introduced in our earlier work [3], [23].

Consider the transmission system of a power grid with  nodes (substations) interconnected by  transmission lines. The sets  and  are the set of load buses and the set of generator buses, respectively. The notation  represents the demand at the load bus . The dc power-flow equations [18] can be summarized as

(3)

where  is a power vector whose components are the input power of nodes in the grid (except the reference generator),  is a vector whose  components are the power flow through the transmission lines, and  is a matrix whose elements can be calculated in terms of the connectivity of transmission lines in the power grid and the impedance of the lines. This system of equations does not have a unique solution. Therefore, to find the solution to this system, we use, as done in [1], a standard optimization approach with the objective of minimizing the simple cost function that follows:

(4)

A solution to this optimization problem is the pair  and  that minimizes the cost function in [(4)](https://ieeexplore.ieee.org/abstract/document/#deqn4). Note that , where  will be determined by the optimization solution. In this cost function,  and  are positive values representing the generation cost for every node  and the load-shedding price for every node , respectively. We assume a high price for load shedding so that a load is to be curtailed only when there is generation inadequacy or transmission capacity limitations. The constraints for this optimization problem are listed here.

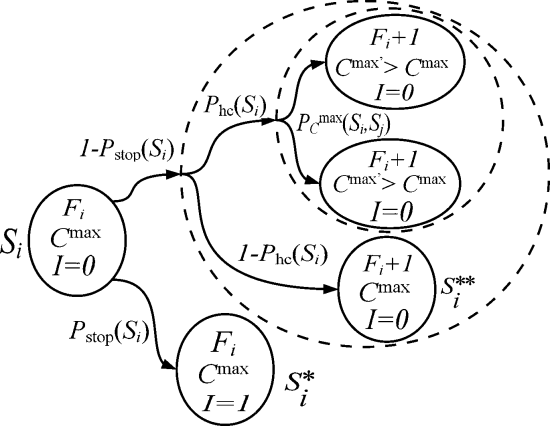
1. DC power flow equations: .
2. Limits on the generators' power: .
3. Limits on the controllable loads: .
4. Limits on the power flow through the lines:  for .
5. Power balance constraints (power generated and consumed must be balanced): .

Note that, in the above formulation, the quantities  are negative and the 's are positive (by definition). The operating parameter  affects the initial load on the system, i.e., the 's. The solution to this optimization problem determines the amount of load shed, generation, and the power flow through the lines. If failures occur in the power grid, we assume that the control center redistributes the power in the grid by solving the above optimization problem. If the new power-flow distribution overloads lines (based on the overload definition in Section V.A), more failures will occur in the power grid. This process iterates until no more failures occur in the system.

We use MATPOWER [24], which is a package of MATLAB m-files, for solving the optimal power flow and simulating cascading failures. The quasi-static approaches that employ a power-flow distribution framework together with a method to identify overloaded lines and individual failures to model cascading failures have been used in several works in the literature such as [19], [21], and [25]. In Section VI, we will use simulations to study the effects of the three introduced power-system operating characteristics on cascading failures and use this understanding to parametrically formulate .

# SECTION VI. Transition Probabilities

Here, we parametrically model  introduced in [(2)](https://ieeexplore.ieee.org/abstract/document/#deqn2). In order to simplify the formulation of the , we consider the probability components depicted in Fig. 3. We will introduce the components represented in Fig. 3 as we go through this section and refer to this figure as necessary.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-3-source-large.gif)

**Fig. 3.**Components of . First, transition from a transitory state  is divided into two categories: transition to an absorbing state  and transition to a transitory state (states in the dashed circles are transitory states). Next, the transition to a transitory state is also divided into two categories: transition to a state  with the same  values as that of , and transition to a state whose maximum capacity of the failed lines is larger than  associated with the state .

Note that, for every transitory state, say , there is a single associated absorbing state, which we denote by  (see Fig. 3). Note that state  has the same  and  values as those for  but it has  (where as ). Based upon whether the next state of the transition is an absorbing state or not, we decompose the transition probability as follows:

(5)

Note that  implies that cascading failure ends in the system. As such, we define the probability of cascade-stop transition as . Clearly, , where  when  is equal to  and  otherwise. Moreover, we define , where  is the conditional cascade-continue transition probability. Thus, we rewrite [(5)](https://ieeexplore.ieee.org/abstract/document/#deqn5) as

(6)

for . Note that .

The rest of this section is devoted to the parametric representation of  and , and therefore, the parametric formulation of  due to [(6)](https://ieeexplore.ieee.org/abstract/document/#deqn6).

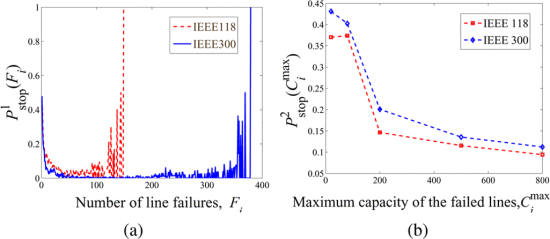
# SECTION A. Cascade-Stop Probability

Here, we will present simulation results that show the dependency of  on  and . To simplify the observation of the effects of  and  on , we have studied as a function of  and  individually represented, respectively, by  and . In Appendix A, we present a simple approach similar to the approach presented in [26] in conjunction with certain reasonable assumptions (originated from the simulations of the power grid and power grid characteristics) to approximately represent  in terms of a weighted superposition of  and  as

(7)

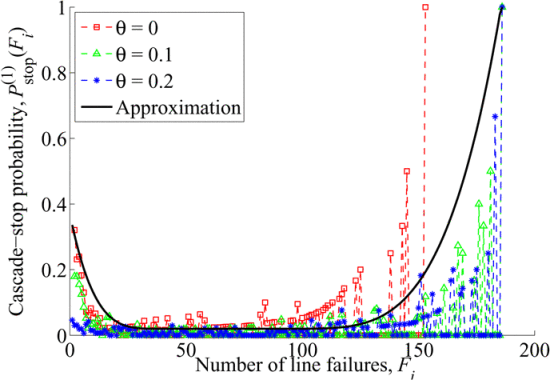
where, in our formulation, we simply set .

Fig. 4(a) and (b) shows the simulation results of  and , respectively, for the IEEE 118-bus and the IEEE 300-bus systems. The IEEE 118-bus system has 186 transmission lines and the IEEE 300-bus systems has 409 transmission lines. Note that  and  exhibit the same general behavior in both grids. Due to the space constraints, we will limit our presentation to the IEEE 118-bus system with the knowledge that a similar approach for the parametric modeling of transmission rates can be applied to larger scale grids by adjusting the parameters of the model.

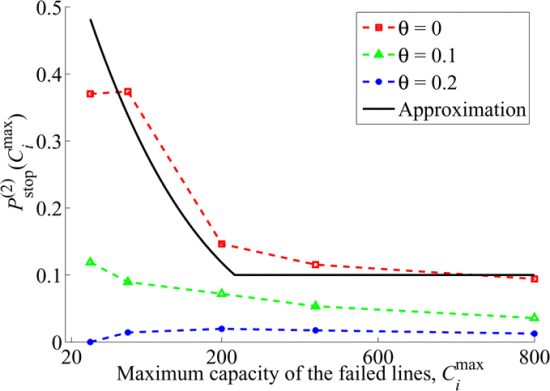
[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-4-source-large.gif)

**Fig. 4.**(a) and (b)  for the IEEE 118-bus system and the IEEE 300-bus system for .7,, and .

Figs. 5 and 6 show the simulation results of  and  for the IEEE 118-bus system, respectively, for different operating settings of the grid. The results of our simulations are obtained using 1000 scenarios of random initial disturbances with two or three random line failures. We considered three different values of load-shedding constraint level  in order to show that operating characteristics of the power grid affect the stability probabilities while the value of  and  are fixed to be 0.7 and 0.1, respectively (the effects of , and  are discussed in Section VI-C).

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-5-source-large.gif)

**Fig. 5.**Simulation results of  for , and three values of . The solid line is the parametric approximated function when .

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-6-source-large.gif)

**Fig. 6.**Simulation results of  for  and three values of . The solid line is the parametric approximated function when .

From Fig. 5, we observe that  is bowl-shaped, with three identifiable phases, which are described in detail below. The importance of the bowl-shape form is that it reflects the general cascading behavior as failures accumulate. A similar three-phase behavior can be observed in the historical cascading-failure data presented in Fig. 2.

### 6.1.1 First Phase

This phase represents the regime when the likelihood of an additional failure increases substantially as a function of the number of failures. A qualitatively similar increase in the failure propagation probability has also been observed by Dobson [12]. This phase starts at  (due to N-1 security). To this end, we define the parameter  as , which represents, intuitively speaking, the reliability of the power grid to initial disturbances with two failures. Also in the first phase,  decreases from  to a small  value,  (our results suggest ), as the number of failures increases and reaches a critical  value.

### 6.1.2 Second Phase

This phase represents the escalated phase of cascading failures. During this phase  is small (we assume  during this phase) and the power grid is highly vulnerable. This phase starts at , which represents the number of failures in the power grid after which the cascading failure enters the escalated phase. As expected, our results show that, during this phase, the efficiency of the control action (represented by ) hardly affects .

### 6.1.3 Third Phase

As  increases further, the probability of having an additional failure decreases as cascading-failure behavior begins to phase out. This behavior can be attributed to the finite size of the power grid or the fact that as more failures occur “functional islands” may form in the grid, leading to the termination of cascading failures. Therefore, in this phase, the value of  rises, and, finally, . Note that, in this paper, we simply consider a fixed parametric model for the third phase of , which only roughly approximates the average scenario of various operating settings.

We propose the following parametric model to capture the three aforementioned phases in :

(8)

The parametric  is shown in Fig. 5 for . Recall that we have judiciously selected a common parametric model for the third phase of the bowl-shaped function across various operating settings. Consequently, the parametric function  shown in Fig. 5 does not accurately match the simulation results for  scenario in the third phase.

The empirically calculated  is shown in Fig. 6. The value of  indicates, intuitively speaking, the reliability of the power grid when the maximum capacity of the failed lines in the grid is Cmaxi. Note that  decreases as  increases, which means that the power grid is more vulnerable to additional failures when it has lost at least a line with a large capacity value. We also observe that  decreases for all  values as  increases; however, the effect of θ on the reliability is larger when  is smaller. This is because control actions are most effective when they are implemented in the beginning phase of cascading failures where  is more likely to be small.

The  is formulated parametrically as

(9)

where  and . The parametric function of  is also shown (by the solid line) in Fig. 6. This completes the parametric modeling of  based on [(7)](https://ieeexplore.ieee.org/abstract/document/#deqn7). In Section VI-C, we show that the value of  are affected by , and . In the SASE model, we will perceive the parameters  beyond abstract model parameters but as parameters that govern the cascading behavior while maintaining a physical connection to the operating characteristics of the system.

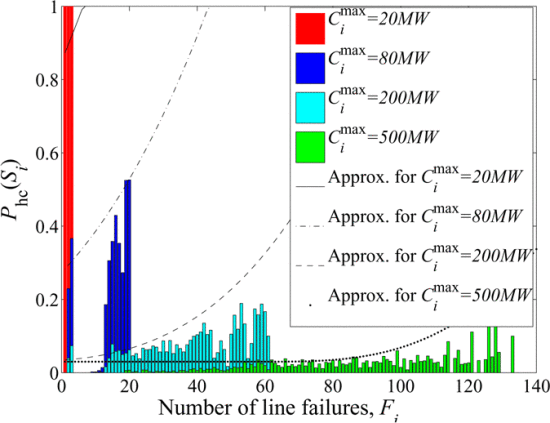
# SECTION B. Cascade-Continue Probability

Recall that, for every transitory state , there is only one transitory state with the same as that of state  and exactly one more failure than that for state . We denote such state by  (see Fig. 3). Failure of a line with capacity smaller than or equal to  results in transitioning from state  to state . Similarly to [(5)](https://ieeexplore.ieee.org/abstract/document/#deqn5), depending on whether the next line failure has larger capacity than  or not, we can write the conditional cascade-continue transition probability by conditioning on  as

(10)

for  and , where  is defined as the probability of having a line failure that results in a higher capacity of the failed lines than . In [(10)](https://ieeexplore.ieee.org/abstract/document/#deqn10),  and .

The empirically calculated as a function of  and  is shown in Fig. 7 with the same simulation settings as that of the previous subsection. Our simulation results show strong evidence that  and  affect Results suggest that regardless of the  value of the power-grid state, as Fi increases the probability that a line with capacity larger than  fails increases. This is meaningful because, as the number of failures increases the power grid becomes vulnerable and hence large transmission lines may be affected by contingencies. Moreover, the ratio of the number of transmission lines with capacity larger than  to the total number of functional lines increases with . The next general observation from Fig. 7 is that for the same  value, as  increases the probability that a line with capacity larger than  fails decreases. This is mainly due to decrease in the number of lines with capacity value larger than  (as  increases). Furthermore, it is less likely to have states with  value after  reaches a certain threshold denoted by  (the value of  increases as  increases). This means that as Fi approaches , line failures with capacity larger than  become highly likely.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-7-source-large.gif)

**Fig. 7.**Simulation results of Phc() as a function of Fi and  for , and .

Based upon our simulations, the role of  and  in is subtle. Therefore, in this paper, we approximate  for different operating characteristics of the power grid with a fixed function. The above trends in  are captured by

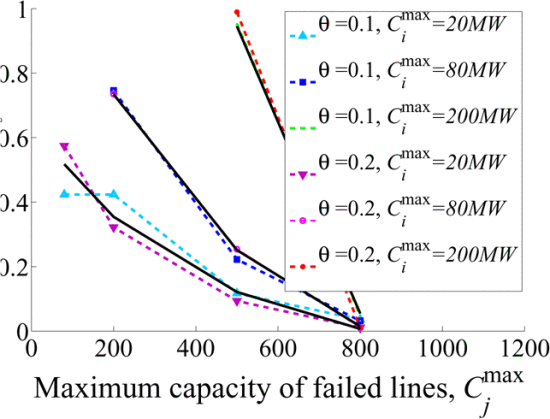
(11)

for , where  and  is  dependent. The parametric 's are shown in Fig. 7. Note that the overestimation of the curves in Fig. 7 is due to employing a common parametric model for various operating settings as well as the introduced parameter  (there are no simulation data when  is beyond .)

Next, we find the parametric formulation for . Our simulation results suggest that and  play key roles in determining . Fig. 8 shows the empirically calculated  as a function of  and . From Fig. 8, we observe that, conditional on the occurrence of an additional failure with capacity larger than , the probability of transitioning to state  decreases as  increases. The results suggest that lines with capacity value close to have a higher probability of failure than those with much larger capacities than . We also observe that the probability of transitioning to state Sj increases as  increases. This is because the power grid becomes more vulnerable when  is large. By comparing the simulation results corresponding to two values of  in Fig. 8, we conclude that the role of  in  is also subtle and, similarly to , the effect of operating characteristics on  is not considered. To capture the described trends,  is modeled parametrically as

(12)

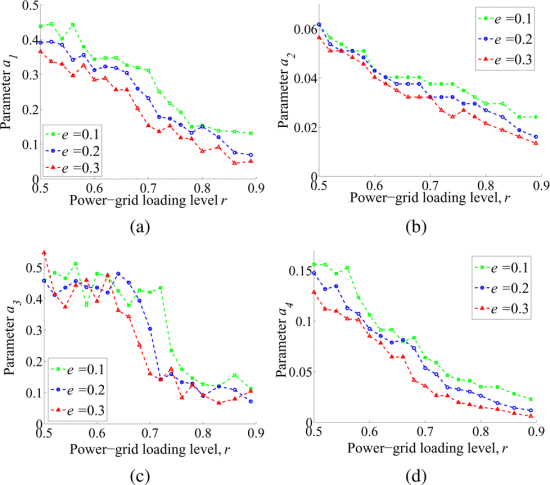
where  is what we term the weight of transition to a state with the maximum capacity of the failed line equal to . We have assigned these weights such that they approximate the simulation results presented in Fig. 8 using [(12)](https://ieeexplore.ieee.org/abstract/document/#deqn12). Here, the value of the weights are set to   and . This completes the modeling of  presented in [(2)](https://ieeexplore.ieee.org/abstract/document/#deqn2).

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-8-source-large.gif)

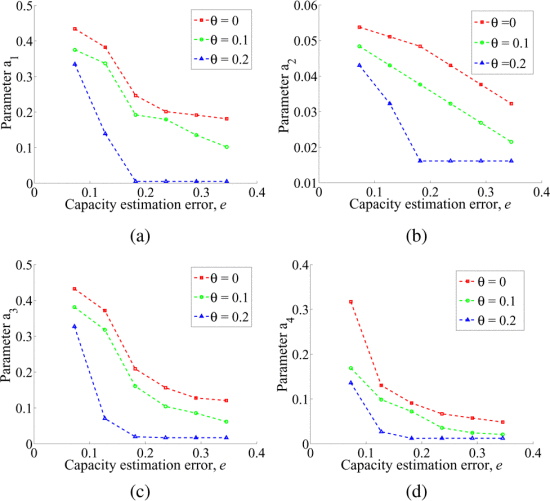
**Fig. 8.**Simulation results of  as a function of  and  for  and  and two values of . The parametric approximations are represented by solid lines.

# SECTION C. Effects of Operating Characteristics on SASE Parameters

The SASE model parameters  determine different cascading behaviors. These parameters may vary under different operating conditions and also across different power grids due to different connectivity pattern and components characteristics. Recall that we made the general observation that the power grid is more reliable when a1,…,a4 are larger. To illustrate the effects of operating characteristics on , the values of these parameters (obtained based upon simulation results) are shown in Figs. 9 and 10 for different  and  values. Our simulation results suggest that the power grid is more reliable ( are larger) when , and  are small. We observe that when any of the , and  parameter increase they add more stress to the system and the effect of contingencies becomes larger. Therefore, the probability of an additional failure in the system increases (, and  decrease). We also observe that when any of , or  increase, the cascading failure enters the rapid escalation phase with smaller number of failures ( decreases).

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-9-source-large.gif)

**Fig. 9.**SASE-model parameters (a) , (b) , (c) , and (d)  as a function of  parameterized by .

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-10-source-large.gif)

**Fig. 10.**SASE-model parameters (a) , (b) , (c) , and (d)  as a function of  parameterized by .

# SECTION VII. Analysis of the SASE Model

Here, we analyze the SASE model by understanding the properties of the transition probability matrix . To simplify the analysis, we first rearrange the indices of states in  by following three simple rules so that  becomes upper diagonal matrix denoted by . The three rules pertain the indices of states in  such that: 1)  if ; 2)  if  but ; and 3)  if  and , but  and . Note that the SASE Markov chain is not irreducible (and hence not ergodic) because  is upper diagonal. This further implies that there is no stationary distribution for the SASE model and the canonical limit theorems of ergodic Markov chains are not applicable. Regardless,  is governed by

(13)

where  denotes the matrix whose elements are time derivative of  [17]. In principle, the solution of [(13)](https://ieeexplore.ieee.org/abstract/document/#deqn13) is given by . While the numerical solutions of  can be easily obtained, to have better insight we pursue an analytical approach which can result in the asymptotic solution of . To do so, the eigenvalues  of  and a complete system of associated right eigenvectors  need to be determined. Then,  can be represented as , where  is the matrix whose column vectors are  and . The matrix  is diagonal with  as its th diagonal element.

Due to the upper diagonal form of  and by carrying out simple matrix manipulations, we can express  as

(14)

where  and . Notice that  for . Since  is upper diagonal  is negative for all , and hence .

Now, let  be the conditional probability of reaching a state with  or more failures by time  starting from an initial state . The  can be obtained as follows:

(15)

where  represents the set of indices of states with  failures, i.e., . The  estimates the evolution of the risk of cascading failures in time.

Further, using the asymptotic analysis, we can derive the conditional probability that a power grid eventually reaches a state with  failures from an initial state  defined as

(16)

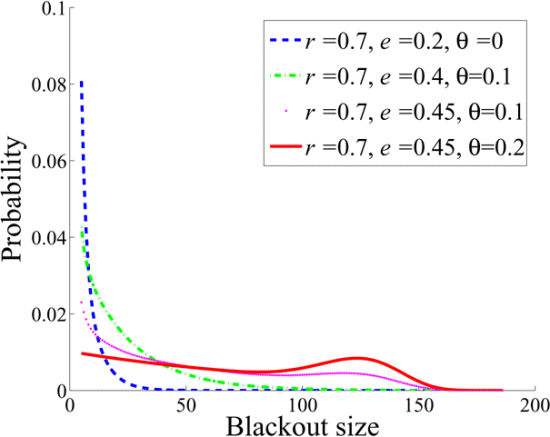
Hence, the probability mass function (PMF) of the blackout size, conditional on the initial state, can be computed by calculating  for .

# SECTION VIII. Results

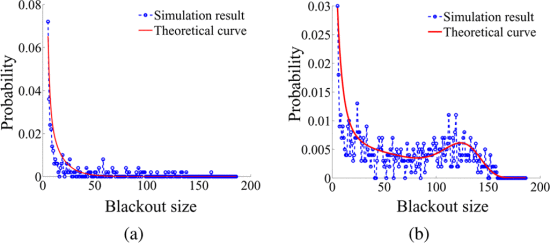
Here, we present results obtained from the SASE model applied to IEEE-118 bus system.

## A. Conditional Blackout Probability

The PMF of the blackout size conditional on the initial state  is calculated using [(16)](https://ieeexplore.ieee.org/abstract/document/#deqn16) and shown in Fig. 11 for a fixed initial state with  and  MW. Fig. 11 also shows the effects of the operating characteristics of the power grid on . The results suggest that, when the power grid operates under a reliable operating configuration (small values of  and ) the PMF of the blackout size has an exponential decay, which has also been observed empirically by Dobson (see Figs. 1, 2 in [12]) using real outage datasets [14]. On the other hand, when the power grid is stressed (large values of  and ) the probability of large blackouts increases and a hump appears near the tail of the PMF. These conclusions from the analytical SASE model are confirmed by power-system simulation results as shown in Fig. 12. Note that the set of simulation results used to validate these conditional probabilities are different from the set of results used to identify the model parameters. All in all, these results validate that the SASE model with its low-dimensional, abstract state space is effective in capturing the dynamics of cascading failures in the power grid.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-11-source-large.gif)

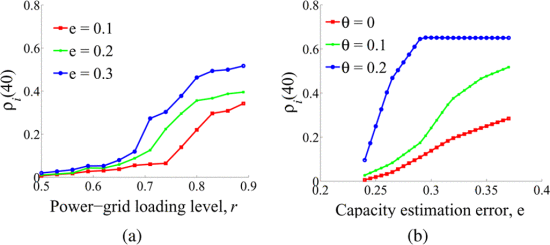
**Fig. 11.**Conditional PMF of the blackout size for four operating-characteristic settings and  and 20 MW.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-12-source-large.gif)

**Fig. 12.**Analytical and empirical conditional PMF of the blackout size (a) without stress, i.e., , and , and (b) with stress, i.e., ,  and , for the initial state with  and  MW.

Note that the average size of cascading failures is approximately four in the scenario without stress [Fig. 12(a)] while this number is approximately 61 in the scenario with stress [Fig. 12(b)]. Therefore, one could use the SASE model to characterize the conditions for occurrence of large blackouts by identifying the operating characteristics that result in a hump in the tail of the PMF.

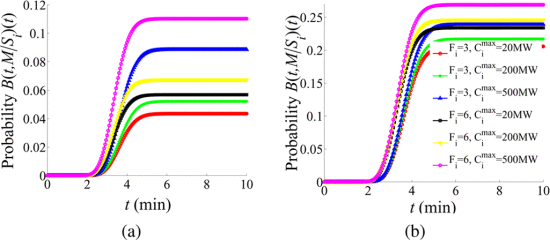
Next, consider the conditional probability of reaching a blackout state with at least  failures from an initial state  denoted by . For a fixed  and  and  MW, the dependence of  on  and  is shown in Fig. 13(a) and on  and  in Fig. 13(b). As expected,  increases with , and . The results also suggest that at certain settings of the operating characteristics, a phase transition occurs in the blackout probability. This represents the critical operating settings for which the power grid becomes highly vulnerable to cascading failures.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-13-source-large.gif)

**Fig. 13.**Conditional blackout probability  for  as a function of (a)  parameterized by  and (b) eparameterized by  for the initial state with  and  20 MW.

# B. Conditional Blackout Probability as a Function of Time

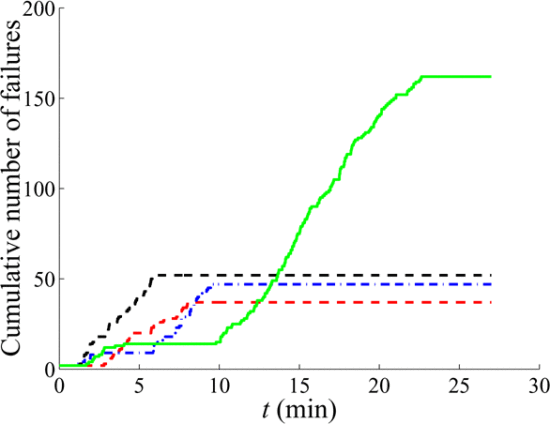
The numerical results of the conditional blackout probability  are calculated using [(13)](https://ieeexplore.ieee.org/abstract/document/#deqn13)and [(15)](https://ieeexplore.ieee.org/abstract/document/#deqn15). As a representative example, we have calculated  for ,  and  for different initial states, , as shown in Fig. 14. As the results show, the values of  and  associated with the initial state affect the evolution of the blackout probability. In particular, both the probability of reaching a power-grid state with  or more failures and its rate of change during escalation phase increase with  and . We reiterate that while we have assumed a single-line failure at a time in our model, the escalation phase in the cascading failure occurs as a result of shorter time between failures due to higher transition rates for such states (as the transition rates are state dependent). Also, note that  exhibits three phases. Interestingly, the three-phase theme of cascading failures were also seen in the behavior of the cascade-stop probability as well as the evolution of the accumulative number of failures.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-14-source-large.gif)

**Fig. 14.**Probability of reaching a blackout, , with  or more failures for , , , and initial states (a) with  and (b) with , and different values of .

# C. Failure Evolution

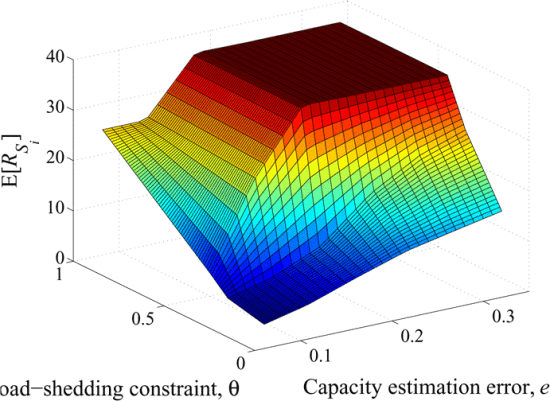
Fig. 15 shows four realizations of the cascading-failure scenarios in terms of the evolution of the cumulative number of failures obtained using the SASE Markov chain. The initial state of the power grid in all the four realizations has two line failures with  80 MW. Note that, in the realization with 163 eventual failures, the number of failures increases relatively gently at the beginning; however, failure of a line with large capacity at  10 min results in rapid increase in the number of failures in the power grid. In contrast, the number of failures in other realizations increases rapidly right from the beginning but they transit to stable state earlier as the value of  in these cases is larger. Note that, from Fig. 15, we observe similar forms to those shown in Fig. 2 for the historical blackouts.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-15-source-large.gif)

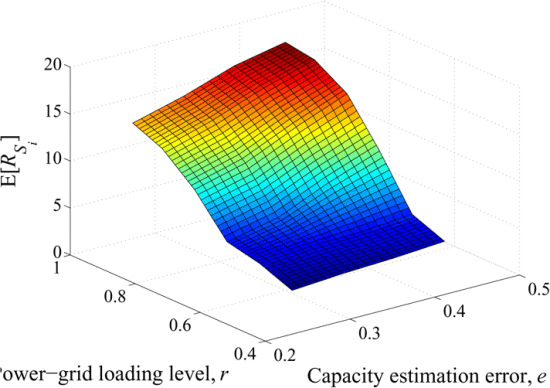
**Fig. 15.**Realizations of the evolution of the cumulative line failures using the SASE model for , and  80 MW.

## D. Size of the Cascading Failures

To assess the severity of cascading failures, we consider the number of subsequent failures induced by each initial failure. For a given initial state  with  initial failures, we define , where  is the random variable for the final number of failures in the power grid after cascading failure ends. Here, we study the mean of  as a metric representing the severity of cascading failures, which can be calculated as . (For this metric to be meaningful, the initial number of failures  must be small, which in general is met in most real scenarios.) Figs. 16 and 17 show that  (for ) increases with  and . From results in Fig. 16, we observe that there is a critical value of load-shedding constraint level (approximately ) above which strong cascading behavior is observed. Furthermore, this trend becomes more evident and aggressive as the capacity estimation error  increases. Similarly, the results in Fig. 17 suggests that there is a critical loading level (approximately ) for which the rate of change in E[RSi] increases abruptly for all values of e. We reiterate that the N-1 security has been ensured in all loading levels of the power grid; therefore, the initial contingency is assumed to have at least two initial failures.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-16-source-large.gif)

**Fig. 16.** for the IEEE 118-bus system as a function of load-shedding constraint level  and the capacity estimation error  for  and the initial state with  and  20 MW.

[](https://ieeexplore.ieee.org/mediastore_new/IEEE/content/media/59/6835113/6714578/6714578-fig-17-source-large.gif)

**Fig. 17.** for the IEEE 118-bus system as a function of the power-grid loading level  and the capacity estimation error  for  and the initial state with  and  20 MW.

# SECTION IX. Conclusion

We have developed a scalable and analytically tractable probabilistic model, termed the stochastic abstract-state evolution model, which describes the dynamics of cascading failures based upon Markov chains. The state space of the SASE model is defined by a reduced, abstract state space that retains key physical attributes of the power grid. We have formulated the state-dependent transition rates associated with the SASE model in terms of key operating characteristics of the power grid including the power-grid loading level, transmission-capacity estimation error, and constraints in implementing load shedding. The temporal analysis of the SASE model and its asymptotic behavior together enable determining the probability mass function of the blackout size, the evolution of the blackout probability from a specific initial state, as well as assessing the severity of the cascading behavior as a function of various operating settings of the power grid. The SASE model also enables the identification of critical regions of the space of key power-grid operating characteristics for which severe cascading behavior may occur.

# Appendix Derivation of [(7)](https://ieeexplore.ieee.org/abstract/document/#deqn7)

We start by defining the following events: 1) , which is the event that cascade-stop transition occurs; 2) , which is the event that the power grid has  failures; and 3) , which is the event that the maximum capacity of the failed lines in the power grid is . Note that  is the conditional probability . Next, we use the simple approach used in [26], in conjunction with certain reasonable assumptions to approximately represent in terms of a weighted superposition of  and . We begin by noting that multiple application of Bayes rule yields

(17)

Using the representation in [(17)](https://ieeexplore.ieee.org/abstract/document/#deqn17), we can write

(18)

With a similar approach, we can also write

(19)

Now, using [(18)](https://ieeexplore.ieee.org/abstract/document/#deqn18) and [(19)](https://ieeexplore.ieee.org/abstract/document/#deqn19), we can write

(20)

where . In this paper,  and  are denoted by  and , respectively.

Next, we assume that the dependence of the event  on the event  is weaker than the dependence of the event  on the event , which implies that . This simplifying assumption can be justified from the physical characteristics of power grids. Based on our simulation results, we know that given that  is large, there is a high probability that  is also large; on the other hand, when Fi is small then the probability of having large  is small. For example, when  is large the probability of high capacity line failures increases due to high stress on the system and the large ratio of the number of high capacity lines to the total number of lines in the system. Therefore, although the knowledge of event  adds information about the occurrence of the event  we assume that it does not significantly alter the probability distribution of the event  given . Similarly to the previous assumption, we assume that the dependence of the event EFi on the event  is weaker than the dependence of the event  on the event . Hence, when  is small then the probability of Fi being large is small and  does not alter this probability significantly. These assumptions enable us to approximate [(20)](https://ieeexplore.ieee.org/abstract/document/#deqn20) by [(7)](https://ieeexplore.ieee.org/abstract/document/#deqn7).

# References

**1.** I. Dobson, B. A. Carreras, V. E. Lynch, D. E. Newman, "Complex systems analysis of series of blackouts: Cascading failure critical points and self-organization", Chaos, vol. 17, no. 2, 2007.

**2.** I. Dobson, B. A. Carreras, D. E. Newman, "A loading-dependent model of probabilistic cascading failure", Probabil. Eng. Inf. Sci., vol. 19, no. 1, pp. 15-32, 2005.

**3.** M. Rahnamay-Naeini, M. M. Hayat, "On the role of power-grid and communication-system interdependencies on cascading failures", Proc. IEEE Global Conf. Signal Inf. Process., 2013.

**4.** C. D. Brummitt, R. M. D'Souza, E. A. Leicht, "Suppressing cascades of load in interdependent networks", Proc. Nat. Acad. Sci. USA, vol. 109, no. 12, pp. E680-E689, 2012.

**5.** I. Dobson, B. A. Carreras, D. E. Newman, "Branching process models for the exponentially increasing portions of cascading failure blackouts", Proc. 38th Hawaii Int. Conf. Syst. Sci., pp. 64a, 2005-Jan.

**6.** M. Rahnamay-Naeini, Z. Wang, A. Mammoli, M. M. Hayat, "A probabilistic model for the dynamics of cascading failures and blackouts in power grids", Proc. IEEE Power and Energy Soc. Gen. Meeting, pp. 1-8, 2012-Jul.

**7.** Z. Wang, A. Scaglione, R. J. Thomas, "A Markov-transition model for cascading failures in power grids", Proc 45th Hawaii Int. Conf. Syst. Sci., pp. 2115-2124, 2012-Jan.

**8.** R. Baldick, "Initial review of methods for cascading failure analysis in electric power transmission systems", Proc. IEEE Power and Energy Soc. Gen. Meeting-Conversion and Delivery of Electrical Energy in the 21st Century, pp. 1-8, 2008.

**9.** P. Hines, E. Cotilla-Sanchez, S. Blumsack, "Topological models and critical slowing down: Two approaches to power system blackout risk analysis", Proc. 44th Hawaii Int. Conf. Syst. Sci., pp. 1-10, 2011.

**10.** C. L. DeMarco, "A phase transition model for cascading network failure", IEEE Control Syst. Mag., vol. 21, no. 6, pp. 40-51, Jun. 2001.

**11.** H. Ren, I. Dobson, "Using transmission line outage data to estimate cascading failure propagation in an electric power system", IEEE Trans. Circuits Syst. II Exp. Briefs, vol. 55, no. 9, pp. 927-931, Sep. 2008.

**12.** I. Dobson, "Estimating the propagation and extent of cascading line outages from utility data with a branching process", IEEE Trans. Power Syst., vol. 27, no. 4, pp. 2146-2155, Nov. 2012.

**13.** “NERC 1992–2009 System Disturbances Reports”, 2009.

**14.** Bonneville Power Administration Transmission Services Operations and Reliability.

**15.** “Final Report on the August 14th Blackout in the United States and Canada, 2004.

**16.** J. D. Glover, M. S. Sarma, T. J. Overbye, Power System Analysis and Design, USA, CT, Stamford:Cengage Learning, 2008.

**17.** S. Karlin, H. Taylor, A First Course in Stochastic Processes, USA, NY, New York:Academic, 1975.

**18.** A. J. Wood, B. F. Wollenberg, Power Generation Operation and Control, USA, NY, New York:Wiley, 1996.

**19.** Q. Chen, L. Mili, "Composite power system vulnerability evaluation to cascading failures using importance sampling and antithetic variates", IEEE Trans. Power Syst., vol. 28, no. 3, pp. 2321-2330, Aug. 2013.

**20.** M. Bockarjova, G. Andersson, "Transmission line conductor temperature impact on state estimation accuracy", IEEE Lausanne Power Tech., 2007.

**21.** R. Ptzner, K. Turitsyn, M. Chertkov, “Controlled tripping of overheated lines mitigates power outages”, 2011.

**22.** J. Chen, J. S. Thorp, I. Dobson, "Cascading dynamics and mitigation assessment in power system disturbances via a hidden failure model", Int. J. Electr. Power Energy Syst., vol. 27, no. 4, pp. 318-326, 2005.

**23.** M. Rahnamay-Naeini, Z. Wang, A. Mammoli, M. M. Hayat, "Impacts of control and communication system vulnerabilities on power systems under contingencies", Proc. IEEE Power Energy Soc. Gen. Meeting, pp. 1-7, 2012-Jul.

**24.** R. D. Zimmerman, C. E. Murillo-Sanchez, R. J. Thomas, "MATPOWER: Steady-state operations planning and analysis tools for power systems research and education", IEEE Trans. Power Syst., vol. 26, no. 1, pp. 12-19, Feb. 2011.

**25.** M. J. Eppstein, P. Hines, "A random chemistry algorithm for identifying collections of multiple contingencies that initiate cascading failure", IEEE Trans. Power Syst., vol. 27, no. 3, pp. 1698-1705, Aug. 2012.

**26.** A. G. Journel, "Combining knowledge from diverse sources: An alternative to traditional data independence hypotheses", Math. Geol., vol. 34, no. 5, pp. 573-596, 2002.