Uniqueness of Power Flow Solutions Using Monotonicity and Network Topology

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Abstract—This paper establishes sufficient conditions for the uniqueness of power flow solutions in an AC power system via the monotonic relationship between real power flow and the phase angle difference. More specifically, we prove that the $P-\Theta$ power flow problem has at most one solution for an arbitrary power network, under the assumption that angle differences across the lines are bounded by some limit related to the maximal girth of the network. In these cases, a vector of voltage phase angles can be uniquely determined (up to an absolute phase shift) given a vector of real power injections within the realizable range. The implication of this result for classical power flow analysis is that, under the conditions specified above, the problem has a unique physically realizable solution if the phasor voltage magnitudes are fixed. We also introduce a series-parallel operator and show how this operator obtains a reduced and easier-to-analyze model for the power system without changing the uniqueness of power flow solutions.

I. INTRODUCTION

The AC power flow equations fundamentally underpin every aspect of power systems: from day-to-day operations in contingency analysis, security-constrained dispatch of electricity markets and yearly capacity planning for peak load, to decades-long transmission expansion and renewable integration. The purpose of AC power flow problem is to solve for the complex voltages, described by their magnitudes and phase angles, given a power system set-point. The power flow equations are nonlinear, and may admit multiple solutions. In the past, the conventional wisdom was to assume that the solution becomes unique by restricting it to “realistic” or “operationally acceptable” values. However, various examples in the literature show that multiple solutions may persist even after restricting either voltage magnitudes or phase angle differences to operationally acceptable values [2, 3, 4, Section IV]. For the former, we present an example in Section V where multiple solutions exist despite having fixed voltage magnitudes for all buses. For the latter, it is possible to construct a two-bus example — one slack bus and one PQ bus — that admits a high-voltage solution within standard operating limits, and another low-voltage solution with a large phase angle difference that is still below the steady-state limit of 90 degrees [5]. Therefore, in principle, system operators may encounter operating points that are very different from what they had expected. In order to avoid these situations, it is important to understand whether or not there is a unique operationally acceptable power flow solution for real-world power systems. The goal of this paper is to develop sufficient conditions on top of the “realism” that will guarantee a unique solution to the AC power flow equations.

A. Monotonicity between phase angles and power flow

Mathematical tools that are often used to prove uniqueness results include the fixed point theorem with contraction mapping and the inverse function theorem. In this paper, we use the notion of monotonicity to prove uniqueness of the power flow solution under certain conditions. The results that we present stem from a simple idea that is best explained via an example. Consider a two-bus, lossless one-line system, with the line reactance $X$. Voltage magnitude and angle are specified at one of the buses (“slack bus”), whereas real power injection and voltage magnitude are specified at the other bus (“PV bus”). Then, the power transfer between the two buses is given with respect to the two voltage magnitudes $|v_1|, |v_2|$ and the angular difference $\theta_1 - \theta_2$ as a sinusoid:

$$P = \frac{|v_1| - |v_2|}{X} \sin(\theta_1 - \theta_2).$$

Even in this simple toy example, we can see that the power flow solutions are not unique: every value of $P$ satisfying $|P| < |v_1| - |v_2|/X$ can be attained by two choices of $\theta_1 - \theta_2$. However, if we restrict $\theta_1 - \theta_2$ to take on what will call physically realizable values within the steady-state stability limit of $|\theta_1 - \theta_2| < \pi/2$, then the solution becomes unique. Indeed, this follows from the fact that $P$ is monotonically increasing with respect to $\theta_1 - \theta_2$ within this range. Formally, if we define $f(x) = (|v_1| - |v_2|/X) \sin x$ as the power flow function and $\Omega = [-\pi/2, +\pi/2]$ as the range of acceptable values for $x$, then the strictly increasing property of $f$ guarantees the following inequality:

$$(f(x) - f(y))(x - y) > 0 \quad \forall x \neq y, \quad x, y \in \Omega.$$

The inequality forces the nonlinear equation $f(x) = P$ to have no more than one solution $x \in \Omega$, because a different $y \in \Omega$ satisfying $f(y) = P$ would contradict the inequality. Hence, the phase angles $\theta_1$ and $\theta_2$ can be uniquely determined (up to an absolute phase shift) given a value of $P$ within the realizable range $|P| < |v_1| - |v_2|/X$. This paper extends this idea to an arbitrary power network using a multi-dimensional generalization of the monotonicity property.

B. Main results

The major contribution of this paper is the identification of sufficient conditions under which the power flow equations
have a unique “realistic” solution. For the remainder of the paper, we focus on the relationship between voltage angle differences and active nodal power injections, which is referred to as the $P - \Theta$ problem in the literature [5]. Analogous to the two-bus case, a set of phase angles are physically realizable for a lossless system if the angular difference across every line lies within the stability limit of $\pi/2$. This constraint is equivalent to requiring that the angle difference across each line satisfies the steady-state stability limit for that line considered individually. Under the constraint that phase angles are physically realizable and smaller than a certain limit that depends on the network topology, we extend the notion of monotonicity that was illustrated for the earlier two-bus example to high-dimensional networks. The main contributions of this paper are summarized below:

- We show that all acyclic networks have at most one $P - \Theta$ power flow solution. Furthermore, the set of feasible real power injections (for non-slack buses) on these graphs is a convex set.
- We show that cyclic networks have at most one $P - \Theta$ power flow solution under certain conditions on voltage angles. These conditions can be checked offline and provides a certificate for ruling out multiple solutions. The certificate is easier to satisfy for graphs with smaller maximal girth.
- We show that the uniqueness of $P - \Theta$ power flow solutions is preserved under series-parallel reduction. A natural corollary to this is that power systems with Generalized Series-Parallel graphs have at most one $P - \Theta$ power flow solution under some angle conditions. Loosely speaking, these are graphs that can be constructed entirely out of series and parallel terminal connections in circuit theory, plus dangling vertices. Any tree or cycle graph is a Generalized Series-Parallel graph.

In the cases described above, a vector of voltage phase angles can be uniquely determined (up to an absolute phase shift) given a vector of real power injections within the realizable range. The implication of this result for classical power flow analysis is that, under the conditions specified above, the problem has a unique physically realizable solution if the phasor voltage magnitudes are fixed. This occurs, for example, if all buses except the slack bus are modeled as PV buses. In practice, tightly controlled voltage magnitudes are enforced by operating limits, and are usually achieved through the availability of dispersed and controllable reactive sources. The assumption is commonly used in the power industry and is implicit in the DC power flow equations.

C. Related work

The paper [7] is one of the first to study the solution set of the power flow equations, which contrary to the conjecture at that time constructed an example showing the general non-uniqueness of decoupled power flow solutions. A more thorough study was later presented in the paper [8], which derived the estimate number of solutions and characterized the stability region for the power flow problem. However, the results are limited to lossless transmission networks consisting of only PV buses. Soon after, [9] formulated the coupled power flow equations in rectangular coordinates and described a set of linear necessary conditions for the solution of the power flow problem, which helped systematically investigate the problem feasibility. Subsequently, researchers have tried to explicitly characterize conditions under which the power flow solution exists and is unique. For example, the work [10] derived conditions under which the reactive power-voltage problem has a unique solution under decoupling assumptions. Then, [6] extended these results by deriving conditions for the real power-phase angle problem under the same decoupling assumptions. Note that in this paper, we consider the real power-phase angle problem as in [6], but discard the decoupling assumptions because it fails to accurately capture the true physics when transmission lines are not purely inductive. Furthermore, we consider a general lossy network.

Researchers have also observed that information about the topology of the power system network can be utilized to derive stronger results. Without making decoupling assumptions, the paper [2] investigated the number of power flow solutions in a radial network and showed that, for practical system parameters, the solution always exists and is unique. The results were extended to unbalanced three-phase distribution networks in [11]. Adding to these results, the work in [12] shows that several algorithms, using the fixed-point, convex relaxation and the energy function approaches, converge to the unique high-voltage solution for radial networks. In the more recent study [13], the authors studied the power flow problem and its relationship to optimization in tree networks by mainly analyzing the injection region of the power network. While these results are limited to tree graphs, our current work characterizes a wider class of topologies under which the power flow solution is unique. Finally, the work in [14] used the network topology to upper bound the number of power flow solutions. Although the results are valuable, the authors are interested in finding the maximum number of solutions for all choices of $Y$ (admittance matrix) and complex power injections, which does not fit our purposes.

The most widely used tool to prove existence and uniqueness of power flow solutions is the fixed point technique. The work [15] was the first to apply the fixed point technique developed for nonlinear circuits to power flow. In [16] and [17], a fixed point formulation of the power flow problem was used to specify a domain around a feasible point and derive sufficient conditions for a unique solution. In the recent works [18] and [19], the authors developed a new fixed point formulation of the lossless power flow equations that includes both PQ and PV buses, and for radial networks derived network parametric conditions that guarantee the existence and uniqueness of a high-voltage solution.

Moving away from fixed point techniques, the work [20] developed a semidefinite programming based procedure to characterize the domain of voltages over which the power flow operator is monotone. In a similar but different spirit, this paper utilizes monotonicity to rule out multiple solutions. Furthermore, we take advantage of the network topology information to derive less conservative sufficient conditions. The recent work [21] presents a unifying framework for network
problems on the n-torus while introducing the concept of winding cell that is used to partition solutions. The framework can be applied to the AC power flow problem under the lossless setting and their monotonicity assumptions share close resemblance to our approach. In this work, we provide a more general result on arbitrary networks with losses.

The remainder of this paper is organized as follows. Section II lays out the basic notations used in this paper. In Section III we define the $P - \Theta$ power flow problem formulation. Section IV establishes the condition under which strict monotonicity holds over a single line and presents favorable properties that arise from the monotonicity. The properties are used to prove that there is at most one power flow solution for acyclic networks. Section V extends this result to general cyclic networks. We present additional (voltage) angular conditions under which cyclic graphs have at most one power flow solution. This condition is closely related to the maximal girth of the underlying graph. Section VI shows that series-parallel conditions under which cyclic graphs have at most one power flow solution. This condition is closely related to the maximal girth of the underlying graph. Section VII develops a linear-time algorithm for a subset of Generalized Series-Parallel graphs. Finally, Section VIII provides numerical and simulation results that support the ideas developed in the paper. All the proofs will be delineated in the Appendix.

II. Notations

We start with some mathematical notations. For a given vector $x$, let $x_k$ denotes its k-th element. When notation is overloaded, $x(k)$ will sometimes take on the role of $x_k$. The symbol $j$ denotes the unit imaginary number. The notations $(\cdot)^T$ and $(\cdot)^H$ denote the transpose and Hermitian transpose of a matrix, respectively. For a complex number $z$, $|z|$ denotes the magnitude of $z$ and $\arg z$ denotes its angle. For a set $X$, the symbol $|X|$ stands for its cardinality. $\Re(\cdot)$ and $\Im(\cdot)$ denote the real and imaginary parts of a given scalar or matrix, respectively. The operator $\text{diag}(\cdot)$ returns the diagonal of a square matrix. $\nabla F$ denotes the Jacobian of a mapping $F$.

Power system topology is specified by an undirected graph $G = (\mathcal{V}, \mathcal{E})$ and we assume that this graph is simple and connected. For an undirected graph $G = (\mathcal{V}, \mathcal{E})$, $\mathcal{V}$ is the set of vertices (buses) and $\mathcal{E} \subseteq \mathcal{V} \times \mathcal{V}$ is the set of undirected edges (lines). If the edges of an undirected graph are weighted with the weights captured by a set $\mathcal{W}$, then the graph is represented as $G = (\mathcal{V}, \mathcal{E}, \mathcal{W})$. For a directed graph $D = (\mathcal{V}, \mathcal{A}, \mathcal{W})$, $\mathcal{A} \subseteq \mathcal{V} \times \mathcal{V}$ denotes the set of directed edges. The undirected edge $e$ connecting two vertices $k$ and $\ell$ is denoted by a set notation $e = \{k, \ell\}$, whereas $a = (k, \ell)$ denotes a directed edge $a$ coming out of vertex $k$ and going into $\ell$. Depending on the context, an edge can be denoted by either $e$ or $(k, \ell)$. The same goes for directed edges. The series element of the equivalent II-model of each line $[k, \ell]$ is modeled by admittance $G_{k\ell} - jB_{k\ell}$, where $G_{k\ell}, B_{k\ell} \geq 0$. The symbol $\mathcal{N}(k)$ denotes the set of vertices (buses) that are connected to vertex (bus) $k$. Let $d$ denote the vector of degrees, where its $k$-th element $d(k)$ stands for the degree of vertex $k \in \mathcal{V}$. Similarly, limited to directed graphs, let $d^+$ and $d^-$ denote the vectors of out-degrees and in-degrees, respectively. Moreover, let $G[\mathcal{V}']$ and $E[\mathcal{V}']$ denote the subgraph and edge-subset of $G$ that are induced by a given vertex set $\mathcal{V}' \subseteq \mathcal{V}$, respectively. The symbol 1 is the vector of ones. Finally, $K_n$ denotes the complete graph on $n$ vertices.

III. $P - \Theta$ Problem Formulation

As mentioned in the introduction, we focus our attention to the relationship between the voltage phasor angles and the real power injections. To this end, we will study the mapping from angles to real powers. Let the slack bus (also the reference bus) be indexed by 1, unless defined otherwise. Let $v \in \mathbb{C}^n$ be the vector of complex bus voltages. The complex power injected at bus $k$ can be expressed in polar form, $v_k = |v_k|e^{j\theta_k}$, where $|v_k|$ and $\theta_k$ denote the magnitude and phase angle at bus $k$, respectively. For convenience, we also define $\theta_{k1} = \theta_k - \theta_1$ to be the angle difference across line $(k, \ell)$.

The $P - \Theta$ power flow problem assumes that all buses except the slack bus are PV buses. This means that the voltage magnitudes $V = [v_1, \ldots, v_n]^T$ are fixed at all buses, and the net real power injections are fixed at all buses except the slack bus. We denote the specified real power injection vector as $P = (p_2, \ldots, p_n)^T$. The unknown variable is $\Theta = (\theta_2, \ldots, \theta_n)^T$ because bus 1 is the reference bus and $\theta_1$ is fixed at zero. Although the voltage magnitudes are considered fixed at all buses, we make no assumption about their particular values. For example, the magnitude could be low as in the two-bus example mentioned in Section II. Finally, assuming that the shunt elements of the model have zero real part, we can neglect the admittance of the shunt elements without loss of generality. That is, the reactive power flow into the shunt elements does not affect the uniqueness of the power flow solution.

Let $i \in \mathbb{C}^n$ be the vector of complex currents, where $i_k$ is the total current flowing out of bus $k$ into the rest of the network. Given a complex admittance matrix $Y \in \mathbb{C}^{n \times n}$, the equation $i = Yv$ holds due to Ohm’s law and Kirchoff’s Current Law. Furthermore, the complex power injected at bus $k$ is equal to $s_k = p_k + jq_k = v_k^H \bar{v}_k$ where $p_k$ and $q_k$ denote the net real and reactive power injections at bus $k$, respectively. Therefore, we can write the equation for the real power injections as:

$$p_k = \Re\{Yv_k^H\}$$

and

$$q_k = \Im\{Yv_k^H\}$$

Since $|v_k|$’s are known parameters, the injection vector $P$ is only a function of $\Theta$ and we can define the following injection operator that describes the $P - \Theta$ problem.

**Definition 1.** Define $f_k : \mathbb{R}^{n-1} \to \mathbb{R}$ as the map from the vector of phasor angles to the real power injection at bus $k$:

$$f_k(\Theta) = \Re\{Yv_k^H\} \quad (1)$$

Moreover, define the injection operator $F : \mathbb{R}^{n-1} \to \mathbb{R}^{n-1}$ as

$$F(\Theta) = [f_2(\Theta), \ldots, f_n(\Theta)] . \quad (2)$$

The goal of the $P - \Theta$ problem is, given $P \in \mathbb{R}^{n-1}$, to find $\Theta \in \mathbb{R}^{n-1}$ such that $F(\Theta) = P$. 

IV. ACYCLIC NETWORKS

In this section, we derive conditions under which the $P - \Theta$ problem has at most one solution for a power system that is represented by an acyclic graph. In particular, a straightforward generalization of the elementary angle assumption that is necessary for a single line network to have a unique solution (if any) is sufficient for any acyclic network to have at most one solution.

A. Single line properties

We begin the analysis with a single line. Consider any line \( \{k, \ell\} \in E \) and the real power flow from bus \( k \) to bus \( \ell \), denoted by \( P_{k\ell} \). Elementary calculations show that:

\[
p_{k\ell} = G_{k\ell}(|v_k|^2 - |v_\ell|^2 - |v_\ell|\cos \theta_{k\ell}) + B_{k\ell}|v_k||v_\ell|\sin \theta_{k\ell} \tag{3}
\]

Therefore, given the line properties and the voltage magnitude at both ends, the flow \( p_{k\ell} \) depends only on the voltage angle difference \( \theta_{k\ell} \). Hereby, we define the function \( g_{k\ell}(\cdot) \) for every \( \{k, \ell\} \in E \) such that \( p_{k\ell} = g_{k\ell}(\theta_{k\ell}) \). Taking the derivative:

\[
\frac{\partial g_{k\ell}}{\partial \theta_{k\ell}}(\theta_{k\ell}) = G_{k\ell}|v_k||v_\ell|\sin \theta_{k\ell} + B_{k\ell}|v_k||v_\ell|\cos \theta_{k\ell}
\]

concludes that \( p_{k\ell} \) is monotonically increasing in \( \theta_{k\ell} \) if:

\[
G_{k\ell}|v_k||v_\ell|\sin \theta_{k\ell} + B_{k\ell}|v_k||v_\ell|\cos \theta_{k\ell} \geq 0.
\]

A strict inequality of the above equation is obtained if:

\[
-\tan^{-1}(B_{k\ell}/G_{k\ell}) < \theta_{k\ell} < \pi - \tan^{-1}(B_{k\ell}/G_{k\ell}).
\]

Similarly, \( p_{k\ell} \) is strictly monotonically decreasing in \( \theta_{k\ell} \) if:

\[
\tan^{-1}(B_{k\ell}/G_{k\ell}) - \pi < \theta_{k\ell} < \tan^{-1}(B_{k\ell}/G_{k\ell}).
\]

Combining these observations, both \( p_{k\ell} \) and \( p_{k\ell} \) are strictly monotonic functions of \( \theta_{k\ell} \) as long as:

\[
|\theta_{k\ell}| < \tan^{-1}(B_{k\ell}/G_{k\ell}),
\]

which corresponds to the region of steady-state stability of the line \( \{k, \ell\} \) considered individually. That is, if this line were isolated from the system and had generators at each end, then any angle difference outside this region will generally result in the system not being stable with respect to small perturbations in generation or load at either end of the line. We will restrict attention to angles that satisfy (4) for each line \( \{k, \ell\} \) in the system. In what follows, we will give the definitions on the steady-state stability limit, set of allowable angles and set of allowable injections.

Definition 2. For a power system \( \mathbb{G} = (\mathbb{V}, \mathbb{E}) \), let \( z_{k\ell} = \tan^{-1}(B_{k\ell}/G_{k\ell}) \) denote the steady-state stability limit for line \( e = \{k, \ell\} \in \mathbb{E} \). Define the ‘set of allowable limits’ as:

\[
\mathbb{W} = \{ \omega_{k\ell} \mid \{k, \ell\} \in \mathbb{E} \}
\]

where \( \omega_{k\ell} \) is a given angle limit for line \( \{k, \ell\} \) such that \( \omega_{k\ell} \leq z_{k\ell} \). Note that \( \omega_{k\ell} \) can be written in an equivalent notation, \( \omega_\ell \). From hereon, we use \( \mathbb{G} = (\mathbb{V}, \mathbb{E}, \mathbb{W}) \) to indicate a weighted version of the power system network. The ‘set of allowable angles’ is defined as:

\[
\Gamma(\mathbb{G}) = \{ \Theta \in \mathbb{R}^{n-1} : \theta_1 = 0 \text{ and } |\theta_{k\ell}| < \omega_{k\ell} \forall \{k, \ell\} \in \mathbb{E} \}
\]

Furthermore, for a given \( \Theta \in \Gamma(\mathbb{G}) \), define \( \mathcal{P}(\mathbb{G}, \Theta) \in \mathbb{R}^{n-2} \) to be the vector of net injections (at all buses except for the slack bus) realized by \( \Theta \). We define \( \mathcal{P}(\mathbb{G}, \Gamma(\mathbb{G})) \subseteq \mathbb{R}^{n-1} \) to be the set of all possible net injections for allowable angles and refer to it as the “set of allowable injections.”

We acknowledge that there is no one-to-one correspondence between the notion of stability of a line considered individually in isolation and the steady-state and transient stability of an actual power system, particularly where there are additional control feedback loops such as “power system stabilizers.” However, limiting angles to satisfy (4) results in some convenient properties of power flow solutions. These properties are explained in the following lemma:

Lemma 1. Define \( p_{k\ell} = g_{k\ell}(-\omega_{k\ell}) \) and \( p_{k\ell} = g_{k\ell}(\omega_{k\ell}) \). Then for each \( p_{k\ell} \in (p_{k\ell}, p_{k\ell}) \) there exists a unique \( \theta_{k\ell} \) with \( |\theta_{k\ell}| < \omega_{k\ell} \) such that \( p_{k\ell} = g_{k\ell}(\theta_{k\ell}) \). In fact, there is an explicit expression for the solution \( \theta_{k\ell} \):

\[
\theta_{k\ell} = h_{k\ell}(p_{k\ell}) = \sin^{-1}\left( \frac{p_{k\ell} - G_{k\ell}|v_k|^2}{|v_k||v_\ell|Z_{k\ell}} \right) - \gamma_{k\ell} \tag{6}
\]

where \( Z_{k\ell} = \sqrt{G_{k\ell}^2 + B_{k\ell}^2} \) and \( \gamma_{k\ell} = \tan^{-1}(-G_{k\ell}/B_{k\ell}) \). Furthermore, if we define \( r_{k\ell}(\cdot) = g_{k\ell}(\cdot) \circ (-h_{k\ell}(\cdot)) = g_{k\ell}(-h_{k\ell}(\cdot)), \) then:

\[
p_{k\ell} = r_{k\ell}(p_{k\ell}) \tag{7}
\]

where \( r_{k\ell} \) is a strictly decreasing function.

Proof. The proof is provided in the Appendix.

Previously, we established that \( g_{k\ell}(\cdot) \) is a strictly increasing function of \( \theta_{k\ell} \) over the range \( |\theta_{k\ell}| < \omega_{k\ell} \). Lemma 1 states that the inverse of the function \( g_{k\ell}(\cdot) \) is well-defined. In fact, the inverse function \( h_{k\ell}(\cdot) \) is also an increasing function, of \( p_{k\ell} \) over \((p_{k\ell}, p_{k\ell})\). Moreover, given \( p_{k\ell} \in (p_{k\ell}, p_{k\ell}) \), there is a uniquely determined corresponding value for the flow \( p_{k\ell} \) coming from the opposite direction. This enables us to express \( p_{k\ell} \) as a well-defined function of \( p_{k\ell} \) as in (7).

B. Tree networks

In this subsection, we build on the results for a single line to prove uniqueness of the \( P - \Theta \) power flow problem for tree networks. We also show that the set of allowable injections is a convex set. Although a tree network is not realistic for transmission systems, this will provide important results that will be used for the general case of a mesh. Some of the results that we mention here are already well known in the existing literature. However, we organize the proof of this existing result around the monotonicity property, with the goal of generalizing the arguments to mesh networks.

We will write \( \mathbb{T} \subseteq \mathbb{V} \times \mathbb{V} \) for a collection of lines that form a tree and consider power systems with graphs \( \mathbb{G} = (\mathbb{V}, \mathbb{T}, \mathbb{W}) \). Recall that the reference/slack bus is indexed by 1. A key observation about tree topology is that for any bus \( k \in \mathbb{V} \) there is a unique path \( E_k \subseteq \mathbb{T} \) of successive lines between bus \( k \) and bus 1, which we consider to be the root of the tree. Define the “distance” \( c(k) \) between bus \( k \) and bus 1 to be the number of lines in the unique path \( E_k \) between bus \( k \).
and bus 1 in \( T \). We define \( E_2 = \emptyset \) and \( c(1) = 0 \). Generically, results for such networks could be proved by beginning with leaves and proceeding towards bus 1 by using an induction argument on the decreasing distance to bus 1. By following such approach, the next theorem can be obtained.

**Theorem 2.** Suppose that the power system \( G = (V, T, W) \) has a tree topology. Then,
1. For each \( P \in \mathcal{P}(G, \Gamma(G)) \), there is a unique \( \Theta \in \Gamma(G) \) such that \( P = F(\Theta) \).
2. \( \mathcal{P}(G, \Gamma(G)) \) is a convex set.

**Proof.** The proof is provided in the Appendix.

Note that by Part 1 of Theorem 2, for a given power system \( G \) with a tree topology, there is a well-defined function \( \vartheta \) such that for each \( P \in \mathcal{P}(G, \Gamma(G)) \), the unique value \( \Theta \in \Gamma(G) \) with the property \( P = F(\Theta) \) satisfies \( \Theta = \vartheta(P) \). That is, \( \vartheta(\bullet) \) is the inverse of \( F(\cdot) \).

V. **CYCLIC NETWORKS**

For networks with cycles, restricting the voltage angles to the set of allowable angles is not enough to guarantee that the \( P - \Theta \) problem has at most one solution. Hence, we begin this section by analyzing a simple example on a cycle to illustrate the need for additional conditions on voltage angles in guaranteeing a unique solution.

In Figure 1 we have a six-bus lossless network where all the real power injections are set to be zero. Under this setting, we can see that there are at least two solutions: one with zero flow in all lines and another one with a nonzero flow around the cycle, corresponding to a \( \pi/3 \) angle difference across each line. This example is similar to the one in [2] and is essentially due to the fact that the sum of angle differences from bus 1 to bus 6 (i.e., \( \theta_{12} + \theta_{23} + \theta_{34} + \theta_{45} + \theta_{56} \)) is less than \(-\pi\) and therefore becomes equivalent to \( \pi/3 \) \((\text{mod } 2\pi)\), allowing a positive amount of power to flow from bus 1 to bus 6 and then back to bus 1. In this example, if the absolute value of \( \theta_{12} + \theta_{23} + \theta_{34} + \theta_{45} + \theta_{56} \) were to be restricted below \( \pi \), there would be no possibility of multiple solutions. We state this formally in the following lemma.

**Lemma 3.** Consider a power network \( G = (V, E, W) \) with \( V = \{1, \ldots, N\} \) and \( E = \{(1,2), \ldots, (N-1,\ N), (N,1)\} \). For every \( P \in \mathcal{P}(G, \Gamma(G)) \) there is a unique solution \( \Theta \in \Gamma(G) \) such that \( P = F(\Theta) \) if:

\[
\omega_{12} + \omega_{23} + \cdots + \omega_{N-1,N} < \frac{\pi}{2} \quad (8)
\]

**Proof.** The proof is provided in the Appendix.

Lemma 3 applies to only a single cycle network. However, this will be extended to any arbitrary network below. The main idea behind the development of this result is to associate a directed graph (digraph) to every possible alternate solution based on its deviation from a baseline solution. If an angle constraint similar to equation (8) is met for every such digraph (named the residual-digraph), then there cannot be multiple power flow solutions. For the rest of this paper, we also assume that the digraphs under consideration do not have self-loops. Furthermore, in order to satisfy the power balance equations, there must be at least one incoming and one outgoing edge at each non-slack bus of the residual-digraph. This merits introducing the concept of feasible orientation, which we define below.

**Definition 3.** (Feasible Orientation) Consider a general power network \( G = (V, E, W) \). Let \( D = (V, A, W) \) be a digraph that is created by assigning a specific orientation \( A \) to the original undirected edges \( E \) of graph \( G \). The digraph \( D \) is called a ‘feasible orientation’ of the underlying undirected graph if:

\[
d^+(k) \geq 1 \quad \forall k \in V \setminus \{1\}
\]
\[
d^-(k) \geq 1 \quad \forall k \in V \setminus \{1\}
\]

The set of all feasible orientations for graph \( G \) is called the ‘set of feasible orientations’ and is denoted by \( D_f(G) \).

The condition in Definition 3 simply requires that each bus have in-degree and out-degree greater than or equal to one. Now, we are ready to state the theorem that generalizes Lemma 3. From here on, we will use the word ‘vertex’ more often in place of the word ‘bus.’

**Theorem 4.** Consider an arbitrary power network \( G = (V, E, W) \). Suppose that for every feasible orientation \( D \in D_f(G) \), there exists a directed cycle \( C \) with its vertex set denoted as \( V_{dc} = \{u(1), \ldots, u(|V_{dc}|)\} \subseteq V \) such that

\[
|V_{dc}| - 1 \sum_{i=1}^{\mid V_{dc} \mid - 1} \omega_{u(i), u(i+1)} < \frac{\pi}{2}. \quad (9)
\]

Then, for each \( P \in \mathcal{P}(G, \Gamma(G)) \) there is a unique \( \Theta \in \Gamma(G) \) such that \( P = F(\Theta) \).
Proof. The proof is provided in the Appendix.

Note that condition (9) becomes less restrictive if there exists a short directed cycle for every feasible orientation of the underlying graph. In the graph theory literature, the length of the smallest directed cycle of digraph $D$ is called the girth of $D$, which we denote by $\delta(D)$. Therefore, to rephrase the earlier statement, having a small girth for all of the possible feasible orientations is crucial. This calls for a new notion of maximal girth of an undirected graph, in addition to the girth, which we define below.

**Definition 4.** For a given undirected graph $G$, define the ‘maximal girth’ $\Delta(G)$ as follows:

$$\Delta(G) = \max_{D \in \mathcal{D}(G)} \delta(D) \quad (10)$$

**Corollary 5.** Given an arbitrary power network $G = (V, E, W)$, suppose that

$$\omega_{k\ell} < \frac{\pi}{2 \cdot (\Delta(G) - 1)} \quad \forall \{k, \ell\} \in E. \quad (11)$$

Then, for each $P \in \mathcal{P}(G, \Gamma(G))$ there is a unique $\Theta \in \Gamma(G)$ such that $P = F(\Theta)$.

Proof. The proof is provided in the Appendix.

So far, we have shown that finding a directed cycle that satisfies condition (9) for all feasible orientations corresponds to certifying that the $P - \Theta$ problem has at most one solution. Furthermore, Corollary 5 has introduced the concept of maximal girth to show that if the allowable limits are uniformly less than the upper-bound in (11), then the $P - \Theta$ problem has at most one solution. The smaller the value of $\Delta(G)$, the more freedom there is for angle differences over lines. The question arises as to whether we can calculate or upper-bound $\Delta(G)$.

For a graph with $m$ edges, the number of feasible orientations is on the order of $2^m$, and calculating or even proving an upper-bound on $\Delta(G)$ is a difficult task. Most of the existing results provide bounds that are on the order of $n/s$ where $s$ is the minimum out-degree of a digraph $G$, which is not useful for our purpose since $s = 1$ for feasible orientations.

Here, we upper-bound the maximal girth of a graph by using another property of the underlying undirected graph, namely the length of its longest chordless cycle, which we denote by $\kappa(G)$. The basic idea behind the proof is that any directed cycle with a chord can be further decomposed into two cycles, one of which is again a directed cycle. The formal statement with its proof is provided in Lemma 10 of the Appendix. With this upper-bound on maximal girth, condition (11) can be substituted by the following new condition:

$$\omega_{k\ell} < \frac{\pi}{2 \cdot (\kappa(G) - 1)} \quad \forall \{k, \ell\} \in E \quad (12)$$

A major benefit of this result comes from the fact that $\kappa(G)$ can be computed in a relatively straightforward fashion. The procedure for the computation of $\kappa(G)$ and its values for several IEEE test cases are reported in Section VIII-B. For complete graphs, $\kappa(G) = 3$ because all vertices are connected by an edge. In connection with Corollary 5, this implies that all complete graphs have at most one $P - \Theta$ problem solution if angle differences are restricted below $\pi/4$, which is often the case in real-world power operations due to security considerations.

In this section, we used the idea of directed cycles as a form of certificate for uniqueness under some additional angle constraints. In the next section, we use the concept of series-parallel reduction to simplify the network, where possible.

### VI. Series-Parallel Reduction

This section shows that under the assumption that voltage angles lie within the allowable limits, the uniqueness of $P - \Theta$ problem solutions is preserved under series-parallel reduction, with appropriate updates on the set of allowable limits, namely $W$. These updates are involved with the dangling vertex, highway-path and parallel edges of the graph, which will be explained in detail throughout the section. We conclude the section with a recognition that all graphs that are reducible (via series-parallel reduction) to a $K_2$ have a unique power flow solution if the updated allowable limit on the remaining single line is less than $\pi/2$. These graphs turn out to be equivalent to a group of graphs called Generalized Series-Parallel (GSP) that includes any tree or cycle graph. In fact, every outer-planar graph is GSP [23]. This result has practical implications because real-world transmission and distribution systems are not far away from this type of topology.

We begin by defining series-parallel reduction and GSP graphs. As detailed in [23], one of the equivalent definitions of a GSP graph is as follows:

**Definition 5.** A graph is a Generalized Series-Parallel (GSP) graph if it can be reduced to a single edge graph ($K_2$) by a sequence of the following three operations:

1. Replacement of a pair of parallel edges with a single edge that connects their common endpoints.
2. Replacement of a pair of edges incident to a vertex of degree 2 with a single edge.
3. Deletion of a dangling (degree 1) vertex.

Any sequence of these three operations will be called a “series-parallel reduction”.

To help visualize how the three operations work, in Figure 2 we illustrate a reduction example on the IEEE 14-bus network. Starting from the original network (a), the graph is subsequently reduced to (d) via a sequence of series-parallel reductions. Going from (a) to (b) represents an example of operation 3, where the dangling vertex (numbered by 8 in the figure) is deleted. The process from (b) to (c) is an example of operation 2, where two edges incident to a vertex of degree 2 is replaced by a single edge. Finally, the process from (c) to (d) is an example of operation 1, where two parallel edges are replaced by a single edge.

It turns out that the analysis of conditions (9–12) for the original power network can be performed on a “series-parallel reduced” network that could be far smaller than the original graph. Let us revisit the example in Figure 2. In the original network (a), edge $\{7, 8\}$ cannot be part of any cycle because
vertex 8 has degree 1. Therefore, this edge can be omitted from the analysis of directed cycles. In network (b), edges \{6, 12\} and \{12, 13\} have to be either both part of a cycle or both not part of any cycle. Therefore, the two edges can be replaced by a single edge \{6, 13\} with a new allowable limit, \(\omega_{6,13} = \omega_{6,12} + \omega_{12,13}\). A similar implication follows if we replace the two parallel edge in (c), connecting vertex 6 and 13, by a single edge with a new allowable limit that is of maximum value among the replaced edges. Before we present the formal statement of this observation, we define what a highway-path is below.

**Definition 6.** An induced path \(P\) of \(G\) with vertex set

\[
\forall^h = \{s, u^h(1), u^h(2), \ldots, u^h(H), t\}
\]

from vertex \(s\) to vertex \(t\) is called a highway-path if:

\[
d(u^h(i)) = 2 \quad \forall i \in \{1, \ldots, H\}
\]

and \(u^h(i)\) is a non-slack vertex for every \(i \in \{1, \ldots, H\}\).

Note that a single edge is also considered a highway-path. By building on the previous observations and using the above definition, we show that the problem of determining the uniqueness of the power flow solutions for the original meshed network can be reduced to determining the uniqueness of solutions on a smaller graph that excludes a dangling vertex, a highway-path or a parallel edge.

**Theorem 6.** Consider a power network \(G = (V, E, \overline{W})\).

1. If \(G\) contains two parallel edges \(e_1, e_2 \in E\) both connecting the same pair of vertices, define

\[
\overline{V} = V, \quad \overline{E} = E \setminus \{e_2\},
\]

\[
\overline{W} = \{\overline{w}_e | \overline{w}_e = w_e, \forall e \in \overline{E} \setminus \{e_1\}, \overline{w}_{e_1} = \max \{w_{e_1}, w_{e_2}\}\}
\]

2. If \(G\) contains a highway-path \(P\), let \(\forall^h\) be the vertex set of \(P\) as described in (13). Define

\[
\overline{V} = V \setminus \{u^h(1), \ldots, u^h(H)\}, \quad \overline{E} = E[V] \cup \{(s,t)\},
\]

\[
\overline{W} = \{\overline{w}_e | \overline{w}_e = w_e, \forall e \in \overline{E}[\forall^h], \overline{w}_{s,t} = \sum_{e \in \overline{E}[\forall^h]} \omega_e\}
\]

3. If \(G\) contains a dangling (degree 1) vertex \(u\), define

\[
\overline{V} = V \setminus \{u\}, \quad \overline{E} = E[V], \quad \overline{W} = \{\overline{w}_e | \overline{w}_e = w_e, \forall e \in \overline{E}\}
\]

Let the reduced graph \(G'\) be defined by \(\overline{G} = (\overline{V}, \overline{E}, \overline{W})\). Then, the \(P - \Theta\) power flow problem for the original graph \(G\) has at most one solution if condition (14) is satisfied for \(G'\).

**Proof.** The proof is provided in the Appendix.

Theorem 6 implies that deleting the graph’s dangling vertex, or contracting multiple edges that are connected in series, or eliminating one of the two parallel edges do not influence the uniqueness of power flow solutions as long as the set of allowable limits \(\overline{W}\) is updated appropriately.

One major advantage of Theorem 6 is that the analyses pertaining to directed cycles, maximal girth and longest chordless cycle introduced in Section VIII can now be applied to a smaller reduced network. For instance, checking condition (9) is time-dependent on the number of vertices, edges, and simple cycles of a graph. As the graph becomes larger, this computation can be daunting since the number of simple cycles can grow exponentially in the number of vertices. The effect of series-parallel reduction on several IEEE test cases is illustrated in Section VIII-A.

Finally, it is no coincidence that these three reduction procedures are equivalent to the three operations that are allowed and required to turn a GSP graph into a \(K_2\) graph (see Definition 5). In other words, any GSP graph can be reduced to a single line after undergoing a sequence of reduction procedures delineated in Theorem 6. The absence of cycles suggests that Theorem 4 is unnecessary in this case, and warrants a simpler result, which is given as a corollary below.

The corollary states that the \(P - \Theta\) problem on GSP graphs has at most one solution if the final updated allowable limit for the reduced single line is less than \(\pi/2\).

**Corollary 7.** Suppose that the power system \(G = (V, E, \overline{W})\) has a GSP topology. Let \(L = (V, E, \overline{W})\) be a \(K_2\) graph that is series-parallel reduced from \(G\), where \(\overline{W} = \{\omega\}\) represents the ‘allowable limit’ on the remaining line that is updated according to the procedures in Theorem 6. If \(\omega < \frac{\pi}{2}\), then there is a unique \(\Theta \in \Gamma(G)\) such that \(P = F(\Theta)\) for each \(P \in P(G, \Gamma(G))\).

**VII. Algorithm**

In this section, we design an algorithm for finding the unique solution of the \(P - \Theta\) problem when the graph has a GSP structure. In general, the \(P - \Theta\) equations constitute a system of nonlinear equations and are prone to complex and chaotic behavior. Conventional algorithms such as Newton’s method may fail to converge when a bad initial guess is provided or if the system is close the its security margins. In
the special case where the injection operator $F(\theta)$ is strictly monotone, leading to a unique (if there exists) $P - \Theta$ problem solution, a fixed point iteration approach will converge to the correct solution with a convergence rate that depends on the monotonicity constant and Lipschitz constant of the operator in question. However, requiring the injection operator to be monotonic over a feasible region is quite restrictive. In our case, the uniqueness of the $P - \Theta$ power flow problem for GSP graphs emerges from a repetitive reduction process of the network and its flow set in a parameterized way that is not amenable to conventional numerical methods. The power flow algorithm that we propose for the GSP networks, therefore, will emulate this reduction process.

A. Linear-time algorithm

We begin with a simple example illustrating the idea behind the algorithm. Figure 2 shows a GSP network with four buses and five lines, where bus 1 is the slack bus as usual. Let $\mathcal{W} = \{\omega_{1,2}, \omega_{2,3}, \omega_{1,3}, \omega_{1,4}, \omega_{3,4}\}$ denote the set of allowable limits for this network. Suppose that the assumption in Corollary 7 is met, meaning that the network can be reduced to a single edge connecting vertices 1 and 4 via series-parallel reduction and the updated allowable limit for that edge is less than $\pi/2$. More specifically, this means that $\omega_{1,4} = \frac{\pi}{2}$, where $\omega_{1,4}$ equals the left-hand side of the following expression:

$$\max\left\{\omega_{1,4}, \max\{\omega_{1,2} + \omega_{2,3}, \omega_{1,3} + \omega_{3,4}\}\right\} < \frac{\pi}{2} \tag{15}$$

Now, set the variable $x$ to represent the real power flow from vertex 1 to vertex 2, i.e. $x = p_{12}$. Due to power balance at each vertex and the fact that vertex 2 has a degree of two, $p_{12}$ is an increasing function with respect to $x$. Furthermore, due to Lemma 4 and the allowable angle assumptions that we made, this means that $\theta_{12}$ and $\theta_{23}$ are also increasing functions of $p_{12}$. It follows that $\theta_{13} = \theta_{12} + \theta_{23}$ is also an increasing function of $x$. Finally, due to the assumption on $\omega_{1,4}$ in (15), we know that $\omega_{1,3} < \frac{\pi}{2}$, which implies that $p_{13}$ is an increasing function of $\theta_{13}$ and also of $x$.

Similarly, the flow variables expressed as bold arrows in Figure 3 are all monotonically increasing with respect to $x$. Furthermore, once $x$ is known, all the other flow variables can be calculated sequentially. We will call this flow variable $x$ the primary flow. This sequential process is illustrated below:

1. Set $x = x^0$.
2. Calculate: $p_{23} = p_{2} - r_{12}(x)$
3. Calculate $\theta_{12}$ and $\theta_{23}$. Then, add them up to obtain $\theta_{13}$.
4. Calculate $p_{13} = g_{13}(\theta_{13})$.
5. Calculate: $p_{34} = p_{3} - r_{23}(p_{23}) - r_{13}(p_{13})$.
6. Calculate: $p_{41} = p_{4} - r_{34}(p_{34})$.

These steps will be embedded in the algorithm proposed in this section. Each iteration of the algorithm will involve the above calculation of the flow variables, followed by an update on the value of the primary flow. Notice that at each step of the process, all the necessary information is already calculated in the preceding steps. Also, none of the steps involves solving a separate optimization problem and just requires simple algebraic calculations. Before delving into the full algorithm, we introduce a concept of outer-cycles.

Definition 7. An induced cycle $C$ of $G$ is called an outer-cycle if the following two conditions are met:

1. $C$ contains two highway-paths such that the union of the two paths is $C$ and the intersection is $\{s, t\}$. One of the paths (arbitrarily chosen), denoted by $\mathcal{P}$, will be called the principal-path and has vertex set $\mathcal{V}_p$. The other path, named $\mathcal{S}$, will be called the auxiliary-path and has vertex set $\mathcal{V}_a$.
2. Let the vertex sets be denoted as follows:

$$\mathcal{V}_p = \{s, u^p(1), u^p(2), \ldots, u^p(N), t\} \quad \tag{16}$$

$$\mathcal{V}_a = \{s, u^a(1), u^a(2), \ldots, u^a(M), t\} \quad \tag{17}$$

2. All the vertices except for $s$ and $t$ have degree 2 and are non-slack buses.

The concept of an outer-cycle is useful because it corresponds to a cycle that is reduced via a combination of operations 1 and 2 of the series-parallel reduction (Definition 5). For example, in Figure 2 the outer-cycle with vertices $\{6, 12, 13\}$ is reduced as it is transformed from sub-figure (b) to (d). The order in which outer-cycles and dangling vertices are deleted essentially define the series-parallel reduction. In our algorithm, it also corresponds to the order in which the flows are calculated starting from the primary flow. Theorem 8 states that for a subset of GSP graphs, the exemplary steps above can work and the $P - \Theta$ power flow problem can be solved in linear time. Here, we will use the notation $\mathcal{G} \rightarrow \mathcal{G}'$ to signify the series-parallel reduction from graph $\mathcal{G}$ to $\mathcal{G}'$.

Theorem 8. For Corollary 7 suppose that $\mathcal{C} = \{C_1, \ldots, C_R\}$ is the sequence of outer-cycles that are reduced in the process $\mathcal{G} \rightarrow \mathcal{L}$. Let $\mathcal{E}_j$ denote the edge set for cycle $C_j$. Then, there is a linear-time algorithm with complexity $O((|E|) \log(1/\epsilon))$ to find the unique solution of the $P - \Theta$ power flow problem, given a desired precision level $\epsilon$, if the following condition holds:

$$|\bigcup_{i \neq j} \mathcal{E}_i| \cap \mathcal{E}_j| \leq 1 \quad \forall j = \{1, \ldots, R\} \quad \tag{18}$$

Proof. The proof is provided in the Appendix.

The linear-time algorithm is given in Algorithm 1. The algorithm makes use of the fact that for each line, there is one direction for which the flow increases with respect to the primary flow and another for which the flow decreases with
Algorithm 1: Linear-time GSP algorithm

Initialize: Set $\epsilon, \delta > \epsilon$, $P$ and $\text{iter} = 0$

Delete dangling vertex $k$ and add injection value of $-r_{k,\ell}(p_k)$ to its unique adjacent bus $\ell$: $P_\ell = P_\ell - r_{k,\ell}(p_k)$. Do this for all dangling vertices.

Set reduction order: Find the sequence of outer-cycles that are eliminated during the sp-reduction process.

$$\Rightarrow O = \{C_1, \ldots, C_R\}$$

For each cycle $C_j \in O$: set the principal ($S_j^p$) and auxiliary ($S_j^a$) paths of $C_j$ so that $S_j^p$ be the path with one edge.

Order the vertices in $S_j^a$ as $\forall_{j}^a = \{u_j^a(1), \ldots, u_j^a(M_j)\}$ so that $(u_j^a(1), u_j^a(2)) \in F^+$. 

Set primary flow $x$ to represent $p(u_j^a(1), u_j^a(2))$. Then, do $\pi = \pi(u_j^a(1), u_j^a(2))$, $x = p(u_j^a(1), u_j^a(2))$,

$$x^0 = \frac{1}{n}(\pi + \pi), u_j^a(0) = u_j^a(1)$$

while $|\delta^{\text{iter}}| > \epsilon$ do

for $j=1:R$ do

$z = \text{find}(\forall_{j}^a \Rightarrow u_j^a(1))$ \hspace{1cm} for $f = 1: z-1$ do

$$k = u_j^a(z - f), \ell = u_j^a(z - f + 1)$$

$$q = u_j^a(z - f + 2)$$

$p(k, \ell) = P_{k,\ell} - p(\ell, q))$ \hspace{1cm} $\Pi(x^{\text{iter}}, p(k, \ell))$

end

for $f = z : M_j-2$ do

$$k = u_j^a(f + 1), \ell = u_j^a(f + 2), q = u_j^a(f)$$

$p(k, \ell) = P_{k,\ell} - r_{q,k}(p(q, k))$ \hspace{1cm} $\Pi(x^{\text{iter}}, p(k, \ell))$

end

$$w_j = \sum_{k=1}^{M_j-1} \theta_{u_j^a(k), u_j^a(k+1)}$$

$$p(u_j^a(1), u_j^a(M_j)) = g_{u_j^a(1), u_j^a(M_j)}(w_j)$$

$$P_{u_j^a(1)}(1) = P_{u_j^a(1)}(1) - p(u_j^a(1), u_j^a(2))$$

$$P_{u_j^a(M_j)}(1) = P_{u_j^a(M_j)}(1) + p(u_j^a(M_j - 1), u_j^a(M_j))$$

Delete dangling vertex $k$, and add injection value of $-r_{k,\ell}(p_k)$ to its unique adjacent bus $\ell$: $P_\ell = P_\ell - r_{k,\ell}(p_k)$

end

$$p(u_j^a(M_R), u_j^a(1)) = P_{u_j^a(M_R)}(1) - p(u_j^a(M_R - 1), u_j^a(M_R))$$

$$\Pi(x^{\text{iter}}, p(u_j^a(M_R), u_j^a(1)))$$

$$\delta^{\text{iter}} = w_j + \theta_{u_j^a(M_R), u_j^a(1)}$$

if $\delta^{\text{iter}} > 0$ then

$\pi = x^{\text{iter}}, x^{\text{iter}+1} = \frac{1}{2}(\pi + \pi)$

else

$\pi = x^{\text{iter}}, x^{\text{iter}+1} = \frac{1}{2}(\pi + \pi)$

end

$\text{iter} = \text{iter} + 1$

end

respect to the primary flow. Let $F^+$ denote the set of ordered pair of indices $(k, \ell)$ such that $p_{k,\ell}$ is monotonicly increasing with respect to the primary flow. Also, for notation reasons, let $p(k, \ell)$ also denote the flow from bus $k$ to $\ell$ in addition to $p_{k,\ell}$.

Below, we define a type of projection operator $\Pi$ that allows the iterative sequence to stay in the allowable sets arising from our angle difference assumptions. Here, $x^{\text{iter}}$ denotes the $\text{iter}^{\text{th}}$ iteration value of the primary flow $x$. Furthermore, we make use of several MATLAB functions: break means to break out of all the for-loops, and find($A == a$) returns the index of an array $A$ for which the value is equal to $a$.

$$\Pi(x^{\text{iter}}, p_{k,\ell}) = \begin{cases} x^{\text{iter}+1} = x^{\text{iter}} + \frac{1}{2}(\pi + \pi) \text{ and break} & \text{if } p_{k,\ell} \geq p_{k,\ell} \\ x^{\text{iter}+1} = x^{\text{iter}} - \frac{1}{2}(\pi + \pi) \text{ and break} & \text{if } p_{k,\ell} \leq p_{k,\ell} \\ \text{otherwise} & \end{cases}$$

Each iteration of Algorithm 1 involves calculating all the flows in the set $F^+$ based on the current value of the primary flow. This process is done sequentially in the same order in which the original graph is reduced to the final $K_2$ graph. Based on these values, the primary flow is updated by the bisection method until the solution is found. In Section VII-C a set of representative numerical examples are generated and the performance of this proposed algorithm is illustrated.

B. Graphs that do not satisfy the assumption in Theorem 8

Theorem 8 states that if a power system network with GSP topology satisfies (18), then the power flow problem can be solved efficiently. Equation (18) essentially requires that any chordless cycle can only share at most one edge with all the previous reduced cycles. Obviously, this result weakens once the assumption is not met. We will illustrate the difficulties that arise using the IEEE 14-bus system, which has a GSP topology but does not satisfy (18).

Consider the system drawn in Figure 4 and notice that $p_{6,12}$ is selected as the primary flow. Given the primary flow value, the flows (2)–(5) can be easily calculated as delineated in Section VII-A. The first difficulty arises when trying to calculate the next unknown, flow (6). This is because the assumption of Theorem 8 breaks down: cycle $\{6, 13, 14, 9, 10, 11, 6\}$ and cycle $\{5, 6, 11, 10, 9, 4, 5\}$ share three edges. Therefore, even though we know $\theta_{6,9}$ from the previous calculations, i.e., by doing $\theta_{6,9} = h_{6,13}(p_{6,13}) + h_{13,14}(p_{13,14}) + h_{14,9}(p_{14,9})$, finding flow (6) requires solving an additional implicit function. Noting that $p_{11,10} = P_{11} - r_{6,11}(p_{6,11})$ and $p_{10,9} =$
where the only variable is now $p_{6,11}$. This equation is monotonically increasing in $p_{6,11}$ and can be solved in $\log(1/\epsilon)$. After having found the value for flow (6), flows (7)–(9) can be found by simple arithmetic calculations. Similarly, $p_{9,7}$ can be found by solving another monotonic implicit function. This is because the nodal injection at bus 8 gives a unique $p_{7,8}$ that acts as an additional negative injection at bus 7. After this, $p_{9,4}$ and $p_{7,4}$ can be calculated by explicit arithmetic equations. The next difficulty arises after these steps. At this point, buses 5 and 4 both have three lines where the flows are unknown, which means that there is no easy way to calculate the remaining flow variables of the network. The only thing left to do is to solve a sub-problem on a subsystem of the original network, which is depicted in Figure 4 as dotted lines. For this sub-problem, it is important to update the original nodal real power injections at bus 5, namely $P_5$, by $P_5 - r_{6,5}(p_{6,5}).$ Likewise, the original nodal real power injections at bus 9, namely $P_9$, by $P_9 - r_{10,9}(p_{10,9}) - r_{14,9}(p_{14,9}).$ Also, update injection at bus 4 in a similar manner. Now, observe that this subsystem satisfies all the assumptions made in Theorem 8.5 and hence the sub-problem can be solved in linear time.

The example above illustrates the fact that violating the assumptions corresponds to an increase in the algorithm’s complexity. Suppose that the original graph $G$ can be divided into two subgraphs: the first part containing all the difficulties and the second part satisfying the assumptions made in Theorem 8.5. Then, the complexity of the algorithm will become $O\left(\left|m_1c_1\log(1/\epsilon)\right| \cdot m_2\log(1/\epsilon)\right) = O\left(\left|c_1m_1m_2\log^2(1/\epsilon)\right|\right)$ where $m_1$’s are the number of edges for each subgraph and $c_1$ is the number of additional implicit functions that have to be solved for the first subgraph.

VIII. NUMERICAL AND SIMULATION RESULTS

In this section, we use simulation and computation to numerically verify and support the ideas that have been developed in the paper. We start with visualizing how series-parallel reduction works on actual power systems. Then, we calculate the longest chordless cycle – which provides an upper bound on maximal girth – of benchmark power systems. Finally, we apply Algorithm 1 to a class of networks in order to demonstrate its performance.

A. Series-parallel reduction of IEEE test cases

In Section V1, we introduced series-parallel reduction and showed that analyzing the uniqueness of the $P - \emptyset$ problem solution can be performed on a smaller ‘series-parallel reduced’ network. In Figure 5, we illustrate how these reductions visualize when applied to actual IEEE test cases. Figure 5(a) and (c) represent the graphs before the reduction and Figures 5(b) and (d) represent the graphs after the series-parallel reduction. We can see that the reduced graphs are much smaller and contain the core information of the original graph. These reductions make Theorem 4 more practical to use because condition (9) is much easier to check on a smaller network.

B. Calculation of $\kappa(G)$

In Section V, we introduced $\kappa(G)$ as an upper-bound on the maximal girth $\Delta(G)$, which is computationally more tractable than $\Delta(G)$. To find the value of $\kappa(G)$, we first use a function built in Sage [24] to calculate all simple cycles of the graph, and then narrow them down to chordless cycles. Ultimately the length of the longest chordless cycle is obtained. The values are calculated for several IEEE standard test cases and reported in Table 1. A tighter bound can be found by observing that chordless cycles are not entirely immune to further decomposition. For example, consider the IEEE 39-bus network depicted in Figure 5(c). One of the chordless cycles that are found using our implementation is $\{1, 2, 3, 4, 14, 13, 12, 11, 6, 7, 8, 9, 39, 1\}$, which has length thirteen (note that this is not the longest chordless cycle). This is a chordless cycle because there is no edge directly connecting any two vertices of the cycle. However, as we can observe from Figure 6, this cycle can be further partitioned into three smaller chordless cycles by the three edges in its interior. Furthermore, depending on the orientation of these three edges, at least one of the three smaller cycles is again a directed cycle if the big cycle is oriented. The tighter bound achieved from this process is denoted by $\tilde{\kappa}(G)$ and also reported in Table 1. Now, Corollary 5 can be used to study when the power flow equations have a unique solution.
<table>
<thead>
<tr>
<th>Case</th>
<th>$\kappa(G)$</th>
<th>$\kappa(G)$</th>
</tr>
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<tr>
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<td>4</td>
<td>4</td>
</tr>
<tr>
<td>case14</td>
<td>6</td>
<td>6</td>
</tr>
<tr>
<td>case30</td>
<td>11</td>
<td>8</td>
</tr>
<tr>
<td>case39</td>
<td>17</td>
<td>8</td>
</tr>
</tbody>
</table>

TABLE I: Upper-bounds on maximal girth for IEEE test cases.

C. Performance of linear-time algorithm

In order to verify the effectiveness of the proposed algorithm, we analyze its performance along with the performance of Newton-Raphson method as a standard algorithm used to solve power-flow in practice. To implement this standard algorithm, we use the MATPOWER runpf function with the ‘Newton-Raphson (NR)’ option. Furthermore, in order to satisfy the assumptions in equation (18), we create a class of triangulated networks of varying sizes (see [1]) for figure) using the MATPOWER case file format (mpc). The allowable set of angles is enforced by setting the 12th and 13th columns of the field “branch” in the case file to the steady-state stability limit (refer to Definition 2). Note that the matpower-NR algorithm cannot enforce additional angle constraints, such as [15], whereas Algorithm 1 does by design. Note that matpower-NR can be modified to incorporate these constraints if we formulate the power flow problem as an optimal power flow (OPF) problem, but then this becomes a constrained nonconvex optimization problem which introduces its own difficulties and is not the subject of this paper (even finding a feasible point to which optimization problem is a challenge). The following steps describe the experiments:

1) Generate a random $\Theta^*$ that belongs to the set $\Gamma(G)$. This is the true set of angles that we wish to recover via the above algorithms.
2) Calculate the real power injection vector $P$, using $\Theta^*$.
3) Taking $P$ as input, solve the $P-\Theta$ power flow problem using both Algorithm 1 and matpower-NR method. The voltage angles retrieved from each algorithm are denoted by $\Theta^1$ and $\Theta^NR$, respectively.
4) Calculate the errors $\|\Theta^1-\Theta^*\|_2$ and $\|\Theta^NR-\Theta^*\|_2$.

For the initial point that is provided to the MATPOWER solvers, we generate a random point around the true solution via $\Theta^{init} = \Theta^* + \Theta^{noise}$, where $\Theta^{noise}$ is a random vector whose elements are independent and normally distributed with mean $\mu$. For the initialization of Algorithm 1 a random value is chosen between the minimum and maximum allowable real power flow. In order to highlight the performance of the two algorithms as the initial point becomes far away from the true solution, we test three different values of $\mu = \{0.1, 1, 10\}$. The experiments are performed on an increasing number of buses and 20 independent simulations are carried out for each fixed network.

Figure 7 shows the results of these experiments. The top three figures plot the average 2-norm error (for varying values of $\mu$) and the bottom three figures plot the average solver time (for varying values of $\mu$) as a function of the network size. From the top three figures, it can be observed that matpower-NR performs relatively well and is able to recover $\Theta^*$ when the initial point is close enough to $\Theta^*$.

However, as $\Theta^{init}$ deviates further away from $\Theta^*$, matpower-NR fails to reliably recover $\Theta^*$. In fact, for most cases with initial values far from the true solution, the matpower-NR algorithm does not even converge within the maximum iteration limit. For $\mu = 10$, the matpower-NR method successfully converged for only 36 out of the 400 simulations. Figure 8 plots the errors for these 36 convergent cases. It can be seen that several of these display high errors despite the successful convergence, implying that the algorithm converged to a different solution. Furthermore, it is demonstrated that Algorithm 1 does not converge to any of these different solutions and is capable of recovering $\Theta^*$ irrespective of the initial point or the number of buses. Finally, from the bottom three figures, we can observe that the solving time for Algorithm 1 has a very slow growth in the size of the network and therefore can be used to solve large-scale problems. Note that Algorithm 1 was implemented in MATLAB with no strenuous efforts at optimizing the solving time and the purpose of Figure 7 is only to demonstrate linear-time complexity of the proposed algorithm.

IX. Conclusion

In this paper, we establish sufficient conditions for the uniqueness of power flow solutions (if it exists) in an AC power system via the monotonic relationship between real power flows and voltage phase angles. We extend a simple observation made for a single line network – that angle differences bounded by their stability limit will give monotonicity and uniqueness – to the general network with multiple lines. More specifically, we prove that the $P-\Theta$ power flow problem has at most one solution for an arbitrary power network, under the assumption that angle differences across the lines are bounded by some limit related to the maximal girth of the network. These conditions guarantee the uniqueness of power flow solution, if it exists. It is also shown that the series-parallel reduction on a graph does not alter the uniqueness of $P-\Theta$ problem solutions and therefore the analysis for a large network can be performed on a much smaller “reduced” network. Finally, we develop an efficient algorithm for a subset of the Generalized Series Parallel graphs that work reliably, irrespective of the initial point.

REFERENCES

[1] S. Park, R. Y. Zhang, R. Baldick, and J. Lavaei, “Monotonicity between phase angles and power flow and its implications for the uniqueness of
Algorithm 1

Fig. 7: Comparison of average errors solving times for Algorithm 1 and matpower-NR. The first three figures plot the average error for different values of $\mu = 0.1, 1, 10$ (from top to bottom). The last three figures plot the average solving time for different values of $\mu = 0.1, 1, 10$ (from top to bottom).

Fig. 8: Errors for the 36 (out of 400) simulations when matpower-NR converged successfully for $\mu = 10$.


X. APPENDIX

A. Proof of Lemma [7]

proof. The equation for the real power flow from node \( k \) to node \( \ell \) over line \( \{ k, \ell \} \) is given in equation (5). After combining the cosine and sine functions into one sine function, we obtain a simpler equation for both flows:

\[
p_{k\ell} = G_{k\ell}|v_k|^2 + |v_k||v_\ell|Z_{k\ell}\sin(\theta_{k\ell} + \gamma_{k\ell})
\] (19)

With a simple rearrangement:

\[
\sin(\theta_{k\ell} + \gamma_{k\ell}) = \frac{p_{k\ell} - G_{k\ell}|v_k|^2}{|v_k||v_\ell|Z_{k\ell}}
\] (20)

Using the assumption made on the angle differences and the definition of \( \gamma_{k\ell} \), we deduce the following bounds on \( \theta_{k\ell} + \gamma_{k\ell} \):

\[
\begin{align*}
\theta_{k\ell} + \gamma_{k\ell} &\geq \frac{1}{\tan^{-1}(B_{k\ell}/G_{k\ell})} + \frac{1}{\tan^{-1}(-G_{k\ell}/B_{k\ell})} \geq \frac{\pi}{2} - \tan^{-1}(G_{k\ell}/B_{k\ell}) = -\frac{\pi}{2} \\
\theta_{k\ell} + \gamma_{k\ell} &\leq \frac{1}{\tan^{-1}(B_{k\ell}/G_{k\ell})} + \frac{1}{\tan^{-1}(-G_{k\ell}/B_{k\ell})} \leq \frac{\pi}{2} - \tan^{-1}(G_{k\ell}/B_{k\ell}) \leq \frac{\pi}{2}
\end{align*}
\]

In summary, the angle \( \theta_{k\ell} + \gamma_{k\ell} \) belongs to the range \([-0.5\pi, 0.5\pi]\) and therefore there exists a unique value of \( \theta_{k\ell} + \gamma_{k\ell} \) that satisfies equation (20), leading to a unique value of \( \theta_{k\ell} \). To prove the second part of the lemma, recall that the equation for the real power flow from node \( k \) to node \( \ell \) over line \( \{ k, \ell \} \) is given in equation (5). Similarly, the real power flow in the opposite direction (from node \( \ell \) to \( k \)) is given by:

\[
p_{\ell k} = G_{k\ell}|v_\ell|^2 - |v_k||v_\ell|\cos(\theta_{k\ell}) - B_{k\ell}|v_k||v_\ell|\sin(\theta_{k\ell})
\] (21)

After combining the cosine and sine functions into one sine function, we arrive at a similar equation similar to equation (19):

\[
p_{\ell k} = G_{k\ell}|v_\ell|^2 - |v_k||v_\ell|Z_{k\ell}\sin(\theta_{k\ell} - \gamma_{k\ell})
\] (22)

Furthermore, we can derive bounds on \( \theta_{k\ell} - \gamma_{k\ell} \) similar to those on \( \theta_{k\ell} + \gamma_{k\ell} \) shown above:

\[
\begin{align*}
\theta_{k\ell} - \gamma_{k\ell} &\geq \frac{1}{\tan^{-1}(B_{k\ell}/G_{k\ell})} - \frac{1}{\tan^{-1}(-G_{k\ell}/B_{k\ell})} \geq \frac{\pi}{2} + 2\tan^{-1}(G_{k\ell}/B_{k\ell}) \geq \frac{\pi}{2} \\
\theta_{k\ell} - \gamma_{k\ell} &\leq \frac{1}{\tan^{-1}(B_{k\ell}/G_{k\ell})} - \frac{1}{\tan^{-1}(-G_{k\ell}/B_{k\ell})} \leq \frac{\pi}{2} - 2\tan^{-1}(G_{k\ell}/B_{k\ell}) = \frac{\pi}{2}
\end{align*}
\]

Therefore, taking note of the fact that \( \theta_{k\ell} + \gamma_{k\ell} \) and \( \theta_{k\ell} - \gamma_{k\ell} \) are bounded by \([-0.5\pi, 0.5\pi]\), \( p_{k\ell} \) and \( p_{\ell k} \) are increasing and decreasing functions of \( \theta_{k\ell} \), respectively. It can be concluded that \( p_{k\ell} \) is a decreasing function of \( p_{k\ell} \) for \( p_{k\ell} \in (p_{k\ell}^L, p_{k\ell}^U) \).

B. Proof of Theorem [2]

(a) Let \( P \in \mathcal{P}(\Gamma, \Gamma(\mathbb{T})) \). We show by construction that the specification of \( P \) uniquely determines \( \Theta \in \Gamma(\mathbb{T}) \) such that \( P = F(\Theta) \). Note that since the power system has a tree topology, there is a unique path \( E_k \) between any bus \( k \) and bus 1 (consisting of successive vertices) and that the distance \( c(k) \) is therefore well-defined. Let \( \tau = \max_{k \in \mathbb{V}} c(k) \). We prove the result by using an induction argument on the decreasing distance \( \hat{c} \). That is, the induction starts at \( \hat{c} = \tau \) and then considers successively smaller values of \( \hat{c} \).

First, consider the case with distance \( \hat{c} = \tau \). Consider each bus \( k \) with \( c(k) = \tau \). Note that each such bus \( k \) is a leaf of the tree and that the injection \( p_k \) at this bus equals \( p_k(\theta_{k\ell}) \), where \( \{ k, \ell \} \in \mathbb{T} \) is the unique line connected to bus \( k \) and \( \theta_{k\ell} \) is the angle difference across this line. By Lemma [1] this means that \( p_k \) uniquely determines \( \theta_{k\ell} \). Consequently, we can also evaluate \( p_k(-\theta_{k\ell}), \) i.e., the power flow from bus \( \ell \) into the line at the other end.

Now, suppose that for each bus \( k \) with \( c(k) = \hat{c} \), we have that the injections \( p_k \) for each bus \( k \in \mathbb{V} \setminus \{ 1 \} \) with \( c(k) \geq \hat{c} \) uniquely determines \( \theta_{k\ell} \), where \( \{ k, \ell \} \in \mathbb{T} \) is the unique line connected to bus \( k \) such that \( c(\ell) = c(k) - 1 = \hat{c} - 1 \). Consider any bus \( k' \) with \( c(k') = \hat{c} - 1 \) and suppose that \( \{ k', \ell' \} \in \mathbb{T} \) is the unique line connected to bus \( k' \) such that \( c(\ell') = c(k') - 2 = \hat{c} - 2 \). By power balance at bus \( k' \), \( p_{k'\ell'}(\theta_{k'\ell'}) \) equals the injection \( p_{k'} \) minus the sum of the flows onto each other line \( \{ k', \ell'' \} \) incident to bus \( k' \). However, by assumption, \( c(\ell'') \geq \hat{c} \) and so the flow on each such line \( \{ k', \ell'' \} \) is uniquely determined by the injections \( p_{k} \) for each bus with \( c(k) \geq \hat{c} \). This is that, the angle \( \theta_{k'\ell'} \) and the flow \( p_{k'\ell'}(\theta_{k'\ell'}) \) are uniquely determined by the injections \( p_{k} \) for each bus with \( c(k) \geq \hat{c} - 1 \).

The induction continues to the root of the tree; that is, to bus 1. Hence, for all \( \{ k, \ell \} \in \mathbb{T} \), the injections \( p_k \) for each bus \( k \in \mathbb{V} \) uniquely determines both \( p_{k\ell}(\theta_{k\ell}) \) and the corresponding angle \( \theta_{k\ell} \). Now, note that the angle \( \theta_{1\ell} = 0 \). Therefore, since each angle difference is uniquely specified, this means that the corresponding angles are also uniquely determined. As a result, there is a unique \( \Theta \in \Gamma(\mathbb{T}) \) such that \( P = F(\Theta) \).

(b) Suppose that \( P^a, P^b \in \mathcal{P}(\Gamma, \Gamma(\mathbb{T})) \), with the corresponding flows also labeled by superscript \( a \) and \( b \), and let \( \lambda \in [0, 1] \) be given. Let \( \Theta^a, \Theta^b \in \Gamma(\mathbb{T}) \) be the unique angles satisfying \( P^a = \mathcal{P}(\Gamma, \Theta^a) \) and \( P^b = \mathcal{P}(\Gamma, \Theta^b) \). Consider the injection \( P^* = \lambda P^a + (1 - \lambda) P^b \). To prove convexity of \( \mathcal{P}(\Gamma, \Theta^*) \), it is enough to show that \( P^* \in \mathcal{P}(\Gamma, \Theta^*) \), which will involve constructing an angle \( \Theta^* \in \Gamma(\mathbb{T}) \) such that \( P^* = \mathcal{P}(\Gamma, \Theta^*) \). By a similar argument to Part 1, first consider injections at buses \( k \) with \( c(k) = \tau \) and let \( \{ k, \ell \} \in \mathbb{T} \) be the unique line connected to bus \( k \). Note that, by definition, \( P_k^* = \lambda P_k^a + (1 - \lambda) P_k^b \) and therefore the corresponding flow \( p_{k\ell}^* \) is the convex combination of the corresponding injections. In other words,

\[
p_{k\ell}^* = \lambda p_{k\ell}^a + (1 - \lambda) p_{k\ell}^b,
\]

by definition of \( P_k^* \),

\[
= \lambda p_{k\ell}(\theta_{k\ell}^a) + (1 - \lambda) p_{k\ell}(\theta_{k\ell}^b),
\]

which is a convex set. Thus, we also have that \( p_{k\ell}^* \in [p_{k\ell}^a, p_{k\ell}^b] \) and therefore
Therefore, there exists a unique \( |\theta_{kl}^\ast| \leq \tan^{-1}(B_{kl}/G_{kl}) \) such that \( p_{kl}^\ast = p_{kl}(\theta_{kl}^\ast) \). We proceed as in Part 1 by using an induction argument on the decreasing distance \( \hat{c} \). That is, the induction starts at \( \hat{c} \) and shows that for each \( k, \ell \in T \), the corresponding angle difference \( \theta_{kl}^\ast \) with injections \( P \) satisfies \( |\theta_{kl}^\ast| \leq \tan^{-1}(B_{kl}/G_{kl}) \). Proceeding to bus 1, and again noting that \( \theta_1 = 0 \) is specified, it can be concluded that there is a uniquely defined \( \theta^* \in \Gamma(T) \) such that \( P^* = \mathcal{P}(T, \theta^*) \). Therefore, \( \mathcal{P}(T, \Gamma(T)) \) is convex.

### C. Lemma [9] and its proof

For each pair of vertices \( k, \ell \in V \), we define \( \vartheta_{kl} = \vartheta_k - \vartheta_\ell \). Note that we do not require that \( \{k, \ell\} \in T \) in the definition of \( \vartheta_{kl} \) and in the next lemma:

**Lemma 9.** Suppose that the power system \( G = (V, T) \) has a tree topology. Then, for each \( k \in V \setminus \{1\} \) and \( \ell \in V \) and for each \( P \in \mathcal{P}(T, \Gamma(T)) \), we have \( \vartheta_{kl} \geq 0 \).

**proof.** Consider the path \( E_k \) from bus \( k \) to bus 1 and the path \( E_\ell \) from bus \( \ell \) to bus 1. Note that \( \vartheta_k = \sum_{(k', \ell') \in E_k} \vartheta_{k', \ell'} \) and \( \vartheta_\ell = \sum_{(k', \ell') \in E_\ell} \vartheta_{k', \ell'} \), because \( \theta_1 = 0 \). Moreover, \( \vartheta_{kl} = \sum_{(k', \ell') \in E_k} \vartheta_{k', \ell'} - \sum_{(k', \ell') \in E_\ell} \vartheta_{k', \ell'} \). Now, observe that changes in injection at bus \( k \) cannot affect flows, and therefore angle differences, in the path between bus \( k \) and bus \( \ell \). Moreover, changes in flows and angles differences in the common part of the path \( E_k \cap E_\ell \) affect the angle at both buses \( k \) and \( \ell \) equally. Define \( E_{kl} = E_k \setminus (E_k \cap E_\ell) \). That is, \( E_{kl} \) is the path from bus \( k \) to the bus that is common to both \( E_k \) and \( E_\ell \) and furthest from bus 1. Then:

\[
\frac{\partial \vartheta_{kl}}{\partial p_k}(T, P) = \sum_{(k', \ell') \in E_{kl}} \frac{\partial \vartheta_{k', \ell'}}{\partial p_k}(T, P).
\]

We now observe that the relationship between injection at bus \( k \) and angle differences at lines in this path \( E_{kl} \) are all monotonic. That is, \( \frac{\partial \vartheta_{kl}}{\partial p_k}(T, P) \geq 0 \). According to Lemma [9], we can see that the angle difference between any non-slack bus \( k \) and any other bus \( \ell \) is a monotonically increasing function of the real power injection at bus \( k \) when the injection vector \( P \) is within the set of allowable injections.

### D. Proof of Lemma [2]

Suppose that there are two vectors of voltage angles, \( \Theta^*, \Theta^{**} \in \Gamma(G) \) that satisfy the power flow equations. Without loss of generality, assume that \( \Theta_{12}^{**} \geq \Theta_{12}^* \). Then, due to power balance at buses 2, \ldots, \( N \) and Assumption [1] a simple induction argument shows that

\[
\theta_{ii+1}^{**} - \theta_{ii+1}^* > 0 \quad \forall i = \{1, \ldots, N\},
\]

where \( N + 1 \) is again bus 1. Furthermore, we have that

\[
\theta_{ii+1}^* - \theta_{ii+1}^* < \pi \quad \forall i = \{1, \ldots, N\},
\]

which can be shown using the same logic followed to derive equation (28). Finally, by definition,

\[
\theta_{1,N}^* - \theta_{1,N}^* = \sum_{i=1}^{N-1} (\theta_{i,i+1}^* - \theta_{i,i+1}^*),
\]

and also,

\[
\theta_{1,N}^* - \theta_{1,N}^* = \sum_{i=1}^{N-1} (\theta_{i,i+1}^* - \theta_{i,i+1}^*) \leq \sum_{i=1}^{N-1} |\theta_{i,i+1}^* - \theta_{i,i+1}^*| \leq \sum_{i=1}^{N-1} (|\theta_{i,i+1}^*| - |\theta_{i,i+1}^*|) < \omega_{i,i+1}^* + \omega_{i,i+1}^* < \pi.
\]

This is a contradiction to equation (24) and therefore there cannot be two solutions.

### E. Proof of Theorem [4]

In order to prove by contradiction, suppose that there are two solutions to the power flow problem, denoted as \( \Theta^*, \Theta^{**} \in \Gamma(G) \). Now, we define a digraph \( D'(G) = D'(V, A') \) where the direction of each directed edge in \( A' \) is based on the direction (residual) between these two solutions. Hereby, we define the residual incidence matrix \( L' \) for \( D'(G) \) below:

\[
L'(a, k) = \begin{cases} 
-1 & \text{if } a = (k, \ell) \in A' \text{ and } \theta_{k,\ell}^{**} \geq \theta_{k,\ell}^* \\
1 & \text{if } a = (\ell, k) \in A' \text{ and } \theta_{k,\ell}^{**} \geq \theta_{k,\ell}^* \\
1 & \text{if } a = (k, \ell) \in A' \text{ and } \theta_{k,\ell}^{**} < \theta_{k,\ell}^* \\
1 & \text{if } a = (\ell, k) \in A' \text{ and } \theta_{k,\ell}^{**} < \theta_{k,\ell}^* 
\end{cases}
\]

Note that because of power balance at each node, this orientation has to be a Feasible Orientation. By assumption, for this fixed feasible orientation \( D'(G) \in D_f(G) \), there exists a directed cycle \( C \) satisfying the inequality in [9]. Without loss of generality, assume that \( \theta_{u,(i+1)}^* > \theta_{u,(i+1)}^* \). Then, because \( C \) is a directed cycle, it holds that

\[
\theta_{u,(i+1)}^* - \theta_{u,(i+1)}^* > 0 \quad \forall i = \{1, \ldots, N\},
\]

where the \( (N+1)^{th} \) bus is again the \( 1^{st} \) bus. Furthermore,

\[
\theta_{u,(i+1)} - \theta_{u,(i+1)} < \pi \quad \forall i = \{1, \ldots, N\},
\]

which is due to the following inequalities:

\[
\theta_{u,(i+1)}^* - \theta_{u,(i+1)}^* \leq |\theta_{u,(i+1)} - \theta_{u,(i+1)}^*| < |\theta_{u,(i+1)} - \theta_{u,(i+1)}^*| < \pi.
\]

However, by definition,

\[
\theta_{u,(1)} - \theta_{u,(1)} = \sum_{i=1}^{N-1} (\theta_{u,(i+1)} - \theta_{u,(i+1)}^*) \leq \sum_{i=1}^{N-1} |\theta_{u,(i+1)} - \theta_{u,(i+1)}^*| \leq \sum_{i=1}^{N-1} |\theta_{u,(i+1)}| + |\theta_{u,(i+1)}| < \sum_{i=1}^{N-1} |\theta_{u,(i+1)}| + |\theta_{u,(i+1)}| < \pi.
\]

which is a contradiction to equations (27) and (28). Therefore, there cannot be two vectors \( \Theta^*, \Theta^{**} \in \Gamma(G) \) that satisfy \( P = F(\Theta) \).
Suppose that equation (11) is satisfied. In other words, to restate the equation here,
\[ \omega_{k\ell} < \frac{\pi}{2 \cdot (\Delta(G) - 1)} \quad \forall \{k, \ell\} \in E. \] (29)

Defining \( \omega_{k\ell}^{max} = \max_{\{k, \ell\} \in E} \omega_{k\ell} \), we also have that
\[ \omega_{k\ell}^{max} < \frac{\pi}{2 \cdot (\Delta(G) - 1)} \quad \forall \{k, \ell\} \in E. \] (30)

Multiplying both sides of the equation by \( (\Delta(G) - 1) \) yields
\[ (\Delta(G) - 1) \cdot \omega_{k\ell}^{max} < \frac{\pi}{2}. \] (31)

Now, using the definition of \( \Delta(G) \), the following holds true for every \( D \in D_f(G) \):
\[ (\delta(D) - 1) \cdot \omega_{k\ell}^{max} < \frac{\pi}{2}. \] (32)

Since \( \delta(D) \) represents the length of the smallest directed cycle of \( D \), let us denote this smallest directed cycle by \( C \) and its vertex set by \( V_{de} = \{u(1), \ldots, u(\max(V_{de}))\} \subseteq V \). Then, the above inequality becomes equivalent to the following:
\[ (\max(V_{de}) - 1) \cdot \omega_{k\ell}^{max} < \frac{\pi}{2}. \] (33)

This implies that
\[ \sum_{i=1}^{\max(V_{de})-1} \omega_{u(i),u(i+1)} < \frac{\pi}{2}. \] (34)

Therefore, we have satisfied condition (9) of Theorem 4 and as a result can conclude that for each \( P \in P(G, \Gamma(G)) \) there is a unique \( \Theta \in \Gamma(G) \) such that \( P = F(\Theta) \).

G. Lemma 10 and its proof

Lemma 10. For a given graph \( G = (V, E) \), the following inequality holds:
\[ \Delta(G) \leq \kappa(G) \] (35)

Proof. Consider an arbitrary feasible orientation on graph \( G \), and denote it as \( D = (V, A) \). We will first show that the shortest directed cycle in \( D \) must by chordless. Recall that because the feasible orientation enforces every vertex to have at least one incoming arc and one outgoing arc, there always exists a sequence of arcs in \( D \) that form a directed cycle. To put this in another way, there is at least one directed cycle in \( D(G) \). Let us call the shortest of these directed cycles, \( C_0 \) and denote its vertices using the ordered set \( \{u(1), \ldots, u(N)\} \). In other words, \( (u(i), u(i+1)) \in A \) \( \forall i \in \{1, \ldots, N-1\} \) and \( (u(N), u(1)) \in A \). In order to prove by contradiction, assume that \( C_0 \) contains a chord with two endpoints \( u(k), u(\ell) \) and \( k < \ell \). Then, this chord divides \( C_0 \) into two cycles \( C_1 \) and \( C_2 \) such that the symmetric difference of the two becomes \( C_0 \). Depending on whether \( (u(k), u(\ell)) \in A \) or \( (u(\ell), u(k)) \in A \), exactly one of \( C_1 \) and \( C_2 \) again becomes a directed cycle. This is a contradiction to \( C_0 \) being the shortest directed cycle. So far, we have established that the shortest directed cycle of a given digraph is a chordless cycle of its underlying undirected graph \( G \). It follows naturally that the length of this shortest directed cycle is less than the length of the longest chordless cycle in \( G \):
\[ \delta(D) \leq \kappa(G) \] for any \( D \in D_f(G) \)

Taking the maximum over \( D \in D_f(G) \) on both sides of the inequality and using the definition of maximal girth in (10), we arrive at the desired conclusion.

H. Proof of Theorem 6

(a) Consider a graph \( G = (V, E, W) \) with a dangling vertex \( k \). See Figure 10 for an example, where \( k = 1 \) is the dangling vertex. By definition, vertex \( k \) cannot be part of any cycle. Therefore, if there exists a directed cycle \( C \) that satisfies condition (11) for \( G^r = (V, E, W) \), the same cycle also satisfies condition (11) for \( G = (V, E, W) \).

(b) Consider a graph \( G = (V, E, W) \) with a highway-path. See Figure 11 for an example, where the vertex set \( \{1, 2, 3, 4\} \) specify the highway-path. Denote the vertex set of the highway-path \( P \) as the following:
\[ \forall h = \{s, u^h(1), u^h(2), \ldots, u^h(H), t\} \] (36)

For \( G^r = (V, E, W) \), suppose that condition (11) is satisfied for a directed cycle \( C^r \) that includes the edge \( \{s, t\} \). This implies that for \( G = (V, E, W) \), condition (11) is satisfied for a directed cycle \( C \) that includes the edges \( \{s, u^h(1)\}, \{u^h(1), u^h(2)\}, \ldots, \{u^h(H - 1), u^h(H)\} \) and \( \{u^h(H), t\} \). This is because the edges in a highway-path must either all be part of a cycle or all not be part of any cycle.

(c) Consider a graph \( G = (V, E, W) \) with a pair of parallel edges \( e_1 \) and \( e_2 \), both connecting the two end-points \( s \) and \( t \). For \( G^r = (V, E, W) \), suppose that condition (11) is satisfied for a directed cycle \( C^r \) that includes the edge \( \{s, t\} \). This implies that for \( G = (V, E, W) \), condition (11) is satisfied for a directed cycle \( C \) that either (i) includes only edge \( e_1 \) but not \( e_2 \), (ii) includes only edge \( e_2 \) but not \( e_1 \), or (iii) includes both edges \( e_1 \) and \( e_2 \).

I. Proof of Theorem 9

We prove that there is a linear-time algorithm by construction. Denote the vertex set of the auxiliary path of the \( j \)th outer-cycle by:
\[ \forall_j = \{s_j, u^j_s(1), u^j_s(2), \ldots, u^j_s(N_j), t_j\} \]

Set the primary flow to be \( p(s_j, u^j_s(1)) \) and initialize its value to be the average-value of the range \([p(s_j, u^j_s(1)), p(s_j, u^j_s(1))])\). Here, we again abuse some notation so that \( p(k, \ell) \) denotes the real power flow from vertex \( k \) to \( \ell \). Then, because all of the intermediate nodes \( u^j_s(1), \ldots, u^j_s(N_j) \) have degree two, the subsequent flows on the auxiliary path can be calculated by simple arithmetic. Furthermore, due to the allowable angle assumption, we can uniquely determine the angle difference across every edge that is part of the auxiliary path. Summing them up will also provide the value for \( \theta_{s_j,t_j} \). Also, because of the assumption made in (18), the principal path consists of a
single edge. The flow on this edge can be calculated by using the previously calculated $\theta_{s_j, t_j}$. Finally, note that the flows that we calculated so far are all increasing functions of the primary flow. This process can be repeated for all outer-cycles in $\mathcal{O}$ until the last cycle $C_R$. For $C_R$, instead of calculating $\theta_{s_R, t_R}$ and then using it to calculate $p(s_R, t_R)$, do the following: $p(s_R, t_R) = p_{t_R} - p(u_R(N_R), t_R)$. Finally, calculate all the angle differences using these flow values and add them around the cycle. If the angle sum is greater than zero, reduce the range of the primary flow to $[p(s_j, u^a_j(1)), p(s_j, u^u_j(1))]$ and restart the process; otherwise, if the angle sum is greater than zero, reduce the range of the primary flow to $[p(s_j, u^a_j(1)), \bar{p}(s_j, u^u_j(1))]$ and restart the process. We repeat this process until the range is less than $\epsilon$.

Calculating all flows takes $O(|\mathcal{SP}|)$ time and this is repeated for $\log(1/\epsilon)$ times if we want $\epsilon$-accuracy. This concludes the proof.

### J. Additional Figures

**Fig. 9:** A test network consisting of triangles

**Fig. 10:** A simple graph with dangling vertex

**Fig. 11:** A simple graph with multiple edges in series