

# Certifying Global Optimality of AC-OPF Solutions via the CS-TSSOS Hierarchy

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## Abstract

We report the experimental results on certifying 1% global optimality of solutions of AC-OPF instances from PGLiB via the CS-TSSOS hierarchy – a moment-SOS based hierarchy that exploits both correlative and term sparsity, which can provide tighter SDP relaxations than Shor’s relaxation. Our numerical experiments demonstrate that the CS-TSSOS hierarchy scales well with the problem size and is indeed useful in certifying global optimality of solutions for large-scale real world problems, e.g., the AC-OPF problem. In particular, we are able to certify 1% global optimality for a challenging AC-OPF instance with 6515 buses involving 14398 real variables and 63577 constraints.

*Keywords:* sparse moment-SOS hierarchy, CS-TSSOS hierarchy, global optimality, Lasserre’s hierarchy, large-scale polynomial optimization, optimal power flow

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## 1. Introduction

***Background on polynomial optimization.*** Polynomial optimization considers optimization problems where both the cost function and constraints are defined by polynomials, which widely arises in numerous fields, such as optimal power flow [1], numerical analysis [2], computer vision [3], deep learning [4], discrete optimization [5], etc. Even though it is usually not difficult

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to find a locally optimal solution via a local solver (e.g., Ipopt [6]), the task of solving a polynomial optimization problem (POP) to global optimality is NP-hard in general. Over the last decades, the moment-sums of squares (moment-SOS) hierarchy consisting of a sequence of increasingly tight SDP relaxations, initially established by Lasserre [7], has become a popular tool to handle polynomial optimization. The moment-SOS hierarchy features its global convergence and finite convergence under mild conditions [8]. However, the main concern on the moment-SOS hierarchy comes from its scalability as the  $d$ -th step of the moment-SOS hierarchy involves a semidefinite program (SDP) of size  $\binom{n+d}{d}$  where  $n$  is the number of decision variables of the POP. Except the first (relaxation) step of the moment-SOS hierarchy (also known as Shor’s relaxation for quadratically constrained quadratic programs (QCQP) [9]), solving higher steps of the moment-SOS hierarchy is typically limited to small-scale POPs, at least when relying on interior-point solvers. To overcome this scalability issue, one practicable way is to exploit the structure of the POP to reduce the size of SDPs arising from the moment-SOS hierarchy. Such structures include symmetry [10], correlative sparsity [11, 12], term sparsity [13, 14, 15]. The purpose of this paper is to demonstrate that the scalability of the moment-SOS hierarchy can be significantly improved when appropriate sparsity patterns are accessible via a thorough numerical experiment on the AC optimal power flow (AC-OPF) problem.

***Background on the AC-OPF problem.*** The AC-OPF is a fundamental problem in power systems, which has been extensively studied in recent years; for a detailed introduction and recent developments, the reader is referred to the survey [16] and references therein. One can formulate the AC-OPF problem as a POP either with real variables [16, 1] or with complex variables [17]. Nonlinear programming tools can mostly produce a locally optimal solution whose global optimality is however unknown. Since 2006, several convex relaxation schemes (e.g., second order cone relaxations (SOCR) [18], quadratic convex relaxations (QCR) [19] and semidefinite (Shor’s) relaxations (SDR) [20]) have been proposed to provide lower bounds for the AC-OPF which can be then used to certify global optimality of locally optimal solutions. While these relaxations (SOCR, QCR, SDR) could be scalable to problems of large size and prove to be tight for quite a few cases [21, 19, 22], they

yield significant optimality gaps for a large number of other cases<sup>1</sup>. To tackle these more challenging cases, it is then mandatory to go to higher steps of the moment-SOS hierarchy which can provide tighter lower bounds. Along with this line recently in [23], the authors certified global optimality for all AC-OPF instances with up to 300 buses from the AC-OPF library PGLiB using the moment-SOS hierarchy (combined with other techniques to improve scalability). Exact global optimality is obtained for certain 2000 bus cases in [17] using a multi-order moment-SOS hierarchy (after some case modifications and dropping some constraints). To tackle AC-OPF instances with more buses, the CS-TSSOS hierarchy then comes into play.

***The CS-TSSOS hierarchy for large-scale POPs.*** The CS-TSSOS hierarchy [15] is a sparsity-adapted version of the moment-SOS hierarchy targeted at large-scale POPs by simultaneously exploiting correlative sparsity (CS) and term sparsity (TS). The underlying idea is the following:

- (1) partitioning the system into subsystems by exploiting correlative sparsity, i.e., the fact that only a few variable products occur;
- (2) exploiting term sparsity, i.e., the fact that the input data only contain a few terms (by comparison with the maximal possible amount), to each subsystem to further reduce the size of SDPs.

By virtue of this two-step reduction procedure, one may obtain SDP relaxations of significantly smaller size compared to the original SDP relaxations. Next the main concern on the CS-TSSOS hierarchy might be how it performs when applying to real-world large-scale POPs in terms of scalability and accuracy.

***Certifying global optimality for AC-OPF instances from PGLiB.***

As the main contribution of this paper, we benchmark the CS-TSSOS hierarchy through a comprehensive numerical experiment on AC-OPF instances from the AC-OPF library PGLiB v20.07 [21] with up to tens of thousands of variables and constraints. The experimental results (see Section 6) demonstrate that the CS-TSSOS hierarchy scales well with the problem size and is able to certify global optimality (in the sense of reducing optimality gap

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<sup>1</sup>The reader may find related results on benchmarking SOCR and QR at <https://github.com/power-grid-lib/pglib-opf/blob/master/BASELINE.md>.

within 1%) for many of the challenging test cases. In particular, the largest instance whose global optimality is certified beyond Shor’s relaxation involves 14398 real variables and 63577 constraints. Besides, the largest instance for which the CS-TSSOS hierarchy is able to provide a smaller optimality gap than Shor’s relaxation involves 24032 real variables and 96805 constraints. To the best of our knowledge, this is the first time in literature that one can solve higher steps of the moment-SOS hierarchy other than Shor’s relaxation for POPs of such large sizes.

## 2. Notation and preliminaries

Let  $\mathbf{x} = (x_1, \dots, x_n)$  be a tuple of variables and  $\mathbb{R}[\mathbf{x}] = \mathbb{R}[x_1, \dots, x_n]$  be the ring of real  $n$ -variate polynomials. A polynomial  $f \in \mathbb{R}[\mathbf{x}]$  can be written as  $f(\mathbf{x}) = \sum_{\alpha \in \mathcal{A}} f_{\alpha} \mathbf{x}^{\alpha}$  with  $\mathcal{A} \subseteq \mathbb{N}^n$ ,  $f_{\alpha} \in \mathbb{R}$ , and  $\mathbf{x}^{\alpha} := x_1^{\alpha_1} \cdots x_n^{\alpha_n}$ . The support of  $f$  is defined by  $\text{supp}(f) := \{\alpha \in \mathcal{A} \mid f_{\alpha} \neq 0\}$ . A positive semidefinite (PSD) matrix  $A$  is written as  $A \succeq 0$ . For a positive integer  $r$ , the set of  $r \times r$  symmetric matrices is denoted by  $\mathbf{S}^r$  and the set of  $r \times r$  PSD matrices is denoted by  $\mathbf{S}_+^r$ . For matrices  $A, B \in \mathbf{S}^r$ , let  $A \circ B \in \mathbf{S}^r$  denote the Hadamard product, defined by  $[A \circ B]_{ij} = A_{ij}B_{ij}$ . We use  $|\cdot|$  to denote the cardinality of a set. For  $d \in \mathbb{N}$ , let  $\mathbb{N}_d^n := \{\alpha = (\alpha_i)_{i=1}^n \in \mathbb{N}^n \mid \sum_{i=1}^n \alpha_i \leq d\}$ . The set  $\mathbf{x}^{\mathbb{N}_d^n} := \{\mathbf{x}^{\alpha} \mid \alpha \in \mathbb{N}_d^n\}$  (fixing any ordering on it) is called the *standard monomial basis* (up to degree  $d$ ). For convenience we abuse notation in the sequel, and denote by  $\mathbb{N}_d^n$  instead of  $\mathbf{x}^{\mathbb{N}_d^n}$  the standard monomial basis and use the exponent  $\alpha$  to represent a monomial  $\mathbf{x}^{\alpha}$ . With  $\mathbf{y} = (y_{\alpha})_{\alpha \in \mathbb{N}^n} \subseteq \mathbb{R}$  being a sequence indexed by  $\mathbb{N}^n$ , let  $L_{\mathbf{y}} : \mathbb{R}[\mathbf{x}] \rightarrow \mathbb{R}$  be the linear functional  $f = \sum_{\alpha} f_{\alpha} \mathbf{x}^{\alpha} \mapsto L_{\mathbf{y}}(f) = \sum_{\alpha} f_{\alpha} y_{\alpha}$ . For  $\alpha \in \mathbb{N}^n$ ,  $\mathcal{A}, \mathcal{B} \subseteq \mathbb{N}^n$ , let  $\alpha + \mathcal{B} := \{\alpha + \beta \mid \beta \in \mathcal{B}\}$  and  $\mathcal{A} + \mathcal{B} := \{\alpha + \beta \mid \alpha \in \mathcal{A}, \beta \in \mathcal{B}\}$ . For  $m, l \in \mathbb{N} \setminus \{0\}$  with  $l > m$ , let  $[m] := \{1, 2, \dots, m\}$  and  $[m : l] = \{m, m + 1, \dots, l\}$ . For  $\beta = (\beta_i)_i \in \mathbb{N}^n$ , let  $\text{supp}(\beta) := \{i \in [n] \mid \beta_i \neq 0\}$ .

An (*undirected*) graph  $G(V, E)$  or simply  $G$  consists of a set of nodes  $V$  and a set of edges  $E \subseteq \{\{u, v\} \mid u \neq v, (u, v) \in V \times V\}$ . For a graph  $G$ , we use  $V(G)$  and  $E(G)$  to indicate the node set of  $G$  and the edge set of  $G$ , respectively. The *adjacency matrix* of a graph  $G$  is denoted by  $B_G$  for which we put ones on its diagonal. A *clique* of a graph is a subset of nodes that induces a complete subgraph. A *maximal clique* is a clique that is not contained in any other clique. By definition, a *chordal graph* is a graph in

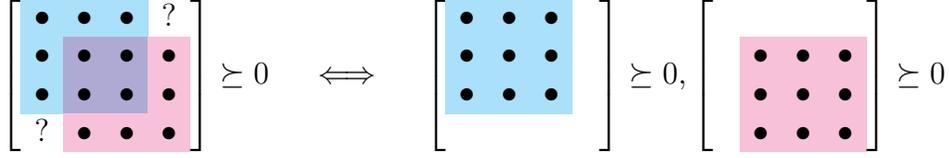


Figure 1: Illustration for Theorem 2.1

which any cycle of length at least four has a chord<sup>2</sup>. Any non-chordal graph  $G(V, E)$  can be always extended to a chordal graph  $G'(V, E')$  by adding appropriate edges to  $E$ , which is called a *chordal extension* of  $G(V, E)$ . The chordal extension of  $G$  is usually not unique and the symbol  $G'$  is used to represent any specific chordal extension of  $G$  throughout the paper.

Given a graph  $G(V, E)$ , a symmetric matrix  $Q$  with rows and columns indexed by  $V$  is said to have sparsity pattern  $G$  if  $Q_{uv} = Q_{vu} = 0$  whenever  $u \neq v$  and  $\{u, v\} \notin E$ . Let  $\mathbf{S}_G$  be the set of symmetric matrices with sparsity pattern  $G$  and let  $\Pi_G$  be the projection from  $\mathbf{S}^{|V|}$  to the subspace  $\mathbf{S}_G$ , i.e., for  $Q \in \mathbf{S}^{|V|}$ ,

$$[\Pi_G(Q)]_{uv} = \begin{cases} Q_{uv}, & \text{if } u = v \text{ or } \{u, v\} \in E, \\ 0, & \text{otherwise.} \end{cases} \quad (2.1)$$

The set  $\Pi_G(\mathbf{S}_+^{|V|})$  denotes matrices in  $\mathbf{S}_G$  that have a PSD completion in the sense that diagonal entries, and off-diagonal entries corresponding to edges of  $G$  are fixed; other off-diagonal entries are free. More precisely,  $\Pi_G(\mathbf{S}_+^{|V|}) = \{\Pi_G(Q) \mid Q \in \mathbf{S}_+^{|V|}\}$ . For a chordal graph  $G$ , the following theorem due to Grone et al. gives a characterization of matrices in the PSD completable cone  $\Pi_G(\mathbf{S}_+^{|V|})$ , which plays a crucial role in sparse semidefinite programming.

**Theorem 2.1** ([24], Theorem 7). *Let  $G(V, E)$  be a chordal graph and assume that  $C_1, \dots, C_t$  are the list of maximal cliques of  $G(V, E)$ . Then a matrix  $Q \in \Pi_G(\mathbf{S}_+^{|V|})$  if and only if  $Q[C_i] \succeq 0$  for  $i = 1, \dots, t$ , where  $Q[C_i]$  denotes the principal submatrix of  $Q$  indexed by the clique  $C_i$ .*

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<sup>2</sup>A chord is an edge that joins two nonconsecutive nodes in a cycle.

### 3. The CS-TSSOS hierarchy

The moment-SOS hierarchy [7] provides a sequence of increasingly tighter SDP relaxations for the following polynomial optimization problem:

$$(\text{POP}) : \begin{cases} \inf_{\mathbf{x} \in \mathbb{R}^n} & f(\mathbf{x}) \\ \text{s.t.} & g_j(\mathbf{x}) \geq 0, \quad j \in [m], \\ & g_j(\mathbf{x}) = 0, \quad j \in [m+1 : m+l], \end{cases} \quad (3.1)$$

where  $f, g_1, \dots, g_{m+l} \in \mathbb{R}[\mathbf{x}]$  are all polynomials.

To state the moment hierarchy<sup>3</sup>, recall that for a given  $d \in \mathbb{N}$ , the  $d$ -th order *moment matrix*  $\mathbf{M}_d(\mathbf{y})$  associated with  $\mathbf{y} = (y_\alpha)_{\alpha \in \mathbb{N}^n}$  is defined by  $[\mathbf{M}_d(\mathbf{y})]_{\beta\gamma} := L_{\mathbf{y}}(\mathbf{x}^\beta \mathbf{x}^\gamma) = y_{\beta+\gamma}, \forall \beta, \gamma \in \mathbb{N}_d^n$  and the  $d$ -th order *localizing matrix*  $\mathbf{M}_d(g\mathbf{y})$  associated with  $\mathbf{y}$  and  $g = \sum_{\alpha} g_{\alpha} \mathbf{x}^{\alpha} \in \mathbb{R}[\mathbf{x}]$  is defined by  $[\mathbf{M}_d(g\mathbf{y})]_{\beta\gamma} := L_{\mathbf{y}}(g\mathbf{x}^{\beta} \mathbf{x}^{\gamma}) = \sum_{\alpha} g_{\alpha} y_{\alpha+\beta+\gamma}, \forall \beta, \gamma \in \mathbb{N}_d^n$ . Let  $d_j := \lceil \deg(g_j)/2 \rceil$  for  $j = 1, \dots, m+l$  and  $d_{\min} := \max\{\lceil \deg(f)/2 \rceil, d_1, \dots, d_{m+l}\}$ . Then for an integer  $d \geq d_{\min}$ , the  $d$ -th order moment relaxation for POP (3.1) is given by

$$\begin{cases} \inf_{\mathbf{y} \in \mathbb{R}^{\binom{n+2d}{n}}} & L_{\mathbf{y}}(f) \\ \text{s.t.} & \mathbf{M}_d(\mathbf{y}) \succeq 0, \\ & \mathbf{M}_{d-d_j}(g_j\mathbf{y}) \succeq 0, \quad j \in [m], \\ & \mathbf{M}_{d-d_j}(g_j\mathbf{y}) = 0, \quad j \in [m+1 : m+l], \\ & y_0 = 1. \end{cases} \quad (3.2)$$

We call (3.2) the *dense* moment hierarchy for POP (3.1), whose optima converge to the global optimum of (3.1) under mild conditions (slightly stronger than compactness of the feasible set) [7]. Unfortunately, when the relaxation order  $d$  is greater than 2, the dense moment hierarchy encounters a severe scalability issue as the maximal size of PSD constraints is a combinatorial number in terms of  $n$  and  $d$ . Therefore in the following subsections, we briefly revisit the framework of exploiting sparsity to derive a *sparse* moment hierarchy of remarkably smaller size for POP (3.1) in the presence of appropriate sparsity patterns. For details, the interested reader may refer to

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<sup>3</sup>We mainly focus on the moment hierarchy. The SOS hierarchy consists of the dual SDPs.

the early work on correlative sparsity by Waki et al. [11, 12] and the recent work on term sparsity by the authors [25, 13, 14, 15].

### 3.1. Correlative sparsity (CS)

Let us from now on fix a relaxation order  $d$ . By exploiting correlative sparsity, we partition the set of variables into a tuple of subsets and then the initial system splits into a tuple of subsystems. To this end, we define the *correlative sparsity pattern (csp) graph*<sup>4</sup> associated with POP (3.1) to be the graph  $G^{\text{csp}}$  with nodes  $V = [n]$  and edges  $E$  satisfying  $\{i, j\} \in E$  if one of the following holds:

- (i) there exists  $\alpha \in \text{supp}(f) \cup \bigcup_{k \in J' \cup K'} \text{supp}(g_k)$  such that  $\{i, j\} \subseteq \text{supp}(\alpha)$ ;
- (ii) there exists  $k \in [m+l] \setminus (J' \cup K')$  such that  $\{i, j\} \subseteq \bigcup_{\alpha \in \text{supp}(g_k)} \text{supp}(\alpha)$ ,

where  $J' := \{k \in [m] \mid d_k = d\}$  and  $K' := \{k \in [m+1 : m+l] \mid d_k = d\}$ .

Let  $(G^{\text{csp}})'$  be a chordal extension of  $G^{\text{csp}}$  and  $\{I_k\}_{k \in [p]}$  be the list of maximal cliques of  $(G^{\text{csp}})'$  with  $n_k := |I_k|$ . We then partition the polynomials  $g_j, j \in [m] \setminus J'$  into groups  $\{g_j \mid j \in J_k\}, k \in [p]$  which satisfy

- (i)  $J_1, \dots, J_p \subseteq [m] \setminus J'$  are pairwise disjoint and  $\bigcup_{k=1}^p J_k = [m] \setminus J'$ ;
- (ii) for any  $j \in J_k, \bigcup_{\alpha \in \text{supp}(g_j)} \text{supp}(\alpha) \subseteq I_k, k \in [p]$ .

Similarly, we also partition the polynomials  $g_j, j \in [m+1 : m+l] \setminus K'$  into groups  $\{g_j \mid j \in K_k\}, k \in [p]$ .

For any  $k \in [p]$ , let  $\mathbf{M}_d(\mathbf{y}, I_k)$  (resp.  $\mathbf{M}_d(g\mathbf{y}, I_k)$ ) be the moment (resp. localizing) submatrix obtained from  $\mathbf{M}_d(\mathbf{y})$  (resp.  $\mathbf{M}_d(g\mathbf{y})$ ) by retaining only those rows and columns indexed by  $\beta \in \mathbb{N}_d^n$  of  $\mathbf{M}_d(\mathbf{y})$  (resp.  $\mathbf{M}_d(g\mathbf{y})$ ) with  $\text{supp}(\beta) \subseteq I_k$ .

**Example 3.1.** Consider the POP:

$$\begin{cases} \inf_{\mathbf{x} \in \mathbb{R}^3} & x_1^2 x_2 + x_2 x_3^2 \\ \text{s.t.} & 1 - x_1^2 - x_2^2 \geq 0, \\ & 1 - x_2^2 - x_3^2 \geq 0, \\ & x_1^4 + x_2 x_3 = 1. \end{cases}$$

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<sup>4</sup>We adopt the idea of “monomial sparsity” introduced in [17] for the definition of csp graphs, which thus is slightly different from the original definition given in [12].

Let us take the relaxation order  $d = 2$ . Then the csp graph is shown in Figure 2, which contains two maximal cliques:  $\{x_1, x_2\}$  and  $\{x_2, x_3\}$ .

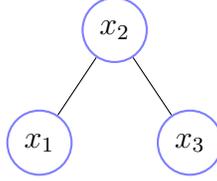


Figure 2: Illustration for correlative sparsity

### 3.2. Term sparsity (TS)

We next apply an iterative procedure to exploit term sparsity for each subsystem involving variables  $\mathbf{x}(I_k) := \{x_i \mid i \in I_k\}$  for  $k \in [p]$ . The intuition behind this procedure is the following: starting with a minimal initial set of moments, we expand the set of moments that is taken into account in the moment relaxation by iteratively performing chordal extension to the related graphs inspired by Theorem 2.1. More concretely, let  $\mathcal{A} := \text{supp}(f) \cup \bigcup_{j=1}^{m+l} \text{supp}(g_j)$  and  $\mathcal{A}_k := \{\boldsymbol{\alpha} \in \mathcal{A} \mid \text{supp}(\boldsymbol{\alpha}) \subseteq I_k\}$  for  $k \in [p]$ . We define  $G_{d,k,0}^{(0)}$  to be the graph with nodes  $V_{d,k,0} := \mathbb{N}_d^{n_k}$  and edges

$$E(G_{d,k,0}^{(0)}) := \{\{\boldsymbol{\beta}, \boldsymbol{\gamma}\} \mid \boldsymbol{\beta}, \boldsymbol{\gamma} \in V_{d,k,0}, \boldsymbol{\beta} + \boldsymbol{\gamma} \in \mathcal{A}_k \cup (2\mathbb{N})^n\}. \quad (3.3)$$

Note that here we embed  $\mathbb{N}^{n_k}$  into  $\mathbb{N}^n$  by specifying the  $i$ -th coordinate to be zero when  $i \in [n] \setminus I_k$ .

**Example 3.2.** Consider again the POP in Example 3.1 with the relaxation order  $d = 2$ . Since there are two variable cliques derived from the correlative sparsity pattern, we have  $p = 2$ . Figure 3 illustrates the term sparsity pattern of this POP.

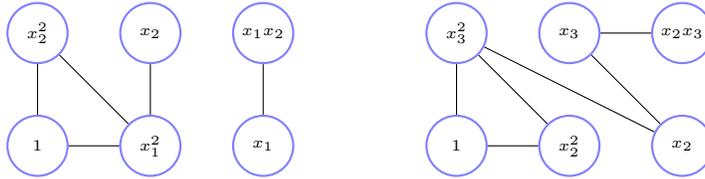


Figure 3: Illustration for term sparsity:  $G_{d,1,0}^{(0)}$  (left) and  $G_{d,2,0}^{(0)}$  (right)

For the sake of convenience, we set  $g_0 := 1$  and  $d_0 := 0$  hereafter and for a graph  $G(V, E)$  with  $V \subseteq \mathbb{N}^n$ , let  $\text{supp}(G) := \{\boldsymbol{\beta} + \boldsymbol{\gamma} \mid \{\boldsymbol{\beta}, \boldsymbol{\gamma}\} \in E\}$ . Assume that  $G_{d,k,j}^{(0)}, j \in J_k \cup K_k, k \in [p]$  are all empty graphs with  $V_{d,k,j} := \mathbb{N}_{d-d_j}^{n_k}$ . Now for each  $j \in \{0\} \cup J_k \cup K_k, k \in [p]$ , we iteratively define an ascending chain of graphs  $(G_{d,k,j}^{(s)})_{s \geq 1}$  by

$$G_{d,k,j}^{(s)} := (F_{d,k,j}^{(s)})', \quad (3.4)$$

where  $F_{d,k,j}^{(s)}$  is the graph with nodes  $V_{d,k,j}$  and edges

$$E(F_{d,k,j}^{(s)}) = \{\{\boldsymbol{\beta}, \boldsymbol{\gamma}\} \mid \boldsymbol{\beta}, \boldsymbol{\gamma} \in V_{d,k,j}, (\boldsymbol{\beta} + \boldsymbol{\gamma} + \text{supp}(g_j)) \cap \mathcal{C}_d^{(s-1)} \neq \emptyset\}, \quad (3.5)$$

with

$$\mathcal{C}_d^{(s-1)} := \bigcup_{k=1}^p \bigcup_{j \in \{0\} \cup J_k \cup K_k} (\text{supp}(g_j) + \text{supp}(G_{d,k,j}^{(s-1)})). \quad (3.6)$$

Let  $r_{d,k,j} := |\mathbb{N}_{d-d_j}^{n_k}| = \binom{n_k+d-d_j}{d-d_j}$  for all  $k, j$ . Then for each  $s \geq 1$ , the moment relaxation based on correlative-term sparsity for POP (3.1) is given by

$$\left\{ \begin{array}{l} \inf_{\mathbf{y}} \quad L_{\mathbf{y}}(f) \\ \text{s.t.} \quad B_{G_{d,k,0}^{(s)}} \circ \mathbf{M}_d(\mathbf{y}, I_k) \in \Pi_{G_{d,k,0}^{(s)}}(\mathbf{S}_+^{r_{d,k,0}}), \quad k \in [p], \\ \quad B_{G_{d,k,j}^{(s)}} \circ \mathbf{M}_{d-d_j}(g_j \mathbf{y}, I_k) \in \Pi_{G_{d,k,j}^{(s)}}(\mathbf{S}_+^{r_{d,k,j}}), \quad j \in J_k, k \in [p], \\ \quad B_{G_{d,k,j}^{(s)}} \circ \mathbf{M}_{d-d_j}(g_j \mathbf{y}, I_k) = 0, \quad j \in K_k, k \in [p], \\ \quad L_{\mathbf{y}}(g_j) \geq 0, \quad j \in J', \\ \quad L_{\mathbf{y}}(g_j) = 0, \quad j \in K', \\ \quad y_0 = 1. \end{array} \right. \quad (3.7)$$

The above hierarchy is called the *CS-TSSOS* hierarchy, which is indexed by two parameters: the relaxation order  $d$  and the *sparse order*  $s$ .

### 3.3. The minimal initial relaxation step

For POP (3.1), suppose that  $f$  is not a homogeneous polynomial or the polynomials  $g_j, j \in [m+l]$  are of different degrees as in the case of the AC-OPF problem. Then instead of using the uniform minimum relaxation order  $d_{\min}$ , it might be more beneficial, from the computational point of view, to

assign different relaxation orders to different subsystems obtained from the correlative sparsity pattern for the initial relaxation step of the CS-TSSOS hierarchy. To this end, we redefine the csp graph  $G^{\text{icsp}}(V, E)$  as follows:  $V = [n]$  and  $\{i, j\} \in E$  whenever there exists  $\alpha \in \text{supp}(f) \cup \bigcup_{j \in [m+l]} \text{supp}(g_j)$  such that  $\{i, j\} \subseteq \text{supp}(\alpha)$ . This is clearly a subgraph of  $G^{\text{csp}}$  defined in Section 3.1 and hence typically admits a smaller chordal extension. Let  $(G^{\text{icsp}})'$  be a chordal extension of  $G^{\text{icsp}}$  and  $\{I_k\}_{k \in [p]}$  be the list of maximal cliques of  $(G^{\text{icsp}})'$  with  $n_k := |I_k|$ . Now we partition the polynomials  $g_j, j \in [m]$  into groups  $\{g_j \mid j \in J_k\}_{k \in [p]}$  and  $\{g_j \mid j \in J'\}$  which satisfy

- (i)  $J_1, \dots, J_p, J' \subseteq [m]$  are pairwise disjoint and  $\bigcup_{k=1}^p J_k \cup J' = [m]$ ;
- (ii) for any  $j \in J_k, \bigcup_{\alpha \in \text{supp}(g_j)} \text{supp}(\alpha) \subseteq I_k, k \in [p]$ ;
- (iii) for any  $j \in J', \bigcup_{\alpha \in \text{supp}(g_j)} \text{supp}(\alpha) \not\subseteq I_k$  for all  $k \in [p]$ .

Similarly, we also partition the polynomials  $g_j, j \in [m+1 : m+l]$  into groups  $\{g_j \mid j \in K_k\}_{k \in [p]}$  and  $\{g_j \mid j \in K'\}$ .

Assume that  $f$  decomposes as  $f = \sum_{k \in [p]} f_k$  such that  $\bigcup_{\alpha \in \text{supp}(f_k)} \text{supp}(\alpha) \subseteq I_k$  for  $k \in [p]$ . We define the vector of minimum relaxation orders  $\mathbf{o} = (o_k)_k \in \mathbb{N}^p$  with  $o_k := \max(\{d_j : j \in J_k \cup K_k\} \cup \{\lceil \deg(f_k)/2 \rceil\})$ . Then with  $s \geq 1$ , we define the following initial relaxation step of the CS-TSSOS hierarchy:

$$\left\{ \begin{array}{l} \inf_{\mathbf{y}} \quad L_{\mathbf{y}}(f) \\ \text{s.t.} \quad B_{G_{o_k, k, 0}}^{(s)} \circ \mathbf{M}_{o_k}(\mathbf{y}, I_k) \in \Pi_{G_{o_k, k, 0}}^{(s)}(\mathbf{S}_+^{t_{k,0}}), \quad k \in [p], \\ \quad \mathbf{M}_1(\mathbf{y}, I_k) \succeq 0, \quad k \in [p], \\ \quad B_{G_{o_k, k, j}}^{(s)} \circ \mathbf{M}_{o_k - d_j}(g_j \mathbf{y}, I_k) \in \Pi_{G_{o_k, k, j}}^{(s)}(\mathbf{S}_+^{t_{k,j}}), \quad j \in J_k, k \in [p], \\ \quad L_{\mathbf{y}}(g_j) \geq 0, \quad j \in J', \\ \quad B_{G_{o_k, k, j}}^{(s)} \circ \mathbf{M}_{o_k - d_j}(g_j \mathbf{y}, I_k) = 0, \quad j \in K_k, k \in [p], \\ \quad L_{\mathbf{y}}(g_j) = 0, \quad j \in K', \\ \quad y_0 = 1, \end{array} \right. \quad (3.8)$$

where  $G_{o_k, k, j}^{(s)}, j \in J_k \cup K_k, k \in [p]$  are defined as in Section 3.2 and  $t_{k,j} := \binom{n_k + o_k - d_j}{o_k - d_j}$  for all  $k, j$ . Note that in (3.8) we add the PSD constraint on each first-order moment matrix  $\mathbf{M}_1(\mathbf{y}, I_k)$  to strengthen the relaxation.

The CS-TSSOS hierarchy is implemented in the Julia package TSSOS<sup>5</sup>. In TSSOS, the minimal initial relaxation step is accessible via the commands `cs_tssos_first` and `cs_tssos_higher!` by setting the relaxation order to be "min". For an introduction to TSSOS, the reader is referred to [26].

#### 4. Problem formulation of AC-OPF

The AC-OPF problem aims to minimize the generation cost of an alternating current transmission network under the physical constraints (Kirchhoff's laws, Ohm's law) as well as operational constraints, which can be formulated as the following POP in complex variables:

$$\left\{ \begin{array}{l} \inf_{V_i, S_k^g \in \mathbb{C}} \quad \sum_{k \in G} (\mathbf{c}_{2k} (\Re(S_k^g))^2 + \mathbf{c}_{1k} \Re(S_k^g) + \mathbf{c}_{0k}) \\ \text{s.t.} \quad \angle V_r = 0, \\ \mathbf{S}_k^{gl} \leq S_k^g \leq \mathbf{S}_k^{gu}, \quad \forall k \in G, \\ \mathbf{v}_i^l \leq |V_i| \leq \mathbf{v}_i^u, \quad \forall i \in N, \\ \sum_{k \in G_i} S_k^g - \mathbf{S}_i^d - \mathbf{Y}_i^s |V_i|^2 = \sum_{(i,j) \in E_i \cup E_i^R} S_{ij}, \quad \forall i \in N, \\ S_{ij} = (\mathbf{Y}_{ij}^* - \mathbf{i} \frac{\mathbf{b}_{ij}^c}{2}) \frac{|V_i|^2}{|\mathbf{T}_{ij}|^2} - \mathbf{Y}_{ij}^* \frac{V_i V_j^*}{\mathbf{T}_{ij}}, \quad \forall (i, j) \in E, \\ S_{ji} = (\mathbf{Y}_{ij}^* - \mathbf{i} \frac{\mathbf{b}_{ij}^c}{2}) |V_j|^2 - \mathbf{Y}_{ij}^* \frac{V_i^* V_j}{\mathbf{T}_{ij}^*}, \quad \forall (i, j) \in E, \\ |S_{ij}| \leq \mathbf{s}_{ij}^u, \quad \forall (i, j) \in E \cup E^R, \\ \boldsymbol{\theta}_{ij}^{\Delta l} \leq \angle(V_i V_j^*) \leq \boldsymbol{\theta}_{ij}^{\Delta u}, \quad \forall (i, j) \in E. \end{array} \right. \quad (4.1)$$

The meaning of the symbols in (4.1) is as follows:  $N$  - the set of buses,  $G$  - the set of generators,  $G_i$  - the set of generators connected to bus  $i$ ,  $E$  - the set of *from* branches,  $E^R$  - the set of *to* branches,  $E_i$  and  $E_i^R$  - the subsets of branches that are incident to bus  $i$ ,  $\mathbf{i}$  - imaginary unit,  $V_i$  - the voltage at bus  $i$ ,  $S_k^g$  - the power generation at generator  $k$ ,  $S_{ij}$  - the power flow from bus  $i$  to bus  $j$ ,  $\Re(\cdot)$  - real part of a complex number,  $\angle(\cdot)$  - angle of a complex number,  $|\cdot|$  - magnitude of a complex number,  $(\cdot)^*$  - conjugate of a complex number,  $r$  - the voltage angle reference bus. All symbols in boldface are constants ( $\mathbf{c}_{0k}, \mathbf{c}_{1k}, \mathbf{c}_{2k}, \mathbf{v}_i^l, \mathbf{v}_i^u, \mathbf{s}_{ij}^u, \boldsymbol{\theta}_{ij}^{\Delta l}, \boldsymbol{\theta}_{ij}^{\Delta u} \in \mathbb{R}, \mathbf{S}_k^{gl}, \mathbf{S}_k^{gu}, \mathbf{S}_i^d, \mathbf{Y}_i^s, \mathbf{Y}_{ij}, \mathbf{b}_{ij}^c, \mathbf{T}_{ij} \in \mathbb{C}$ ). For a full description on the AC-OPF problem, the reader may refer to [21]. By introducing real variables for both real and imaginary parts of each complex

<sup>5</sup>TSSOS is freely available at <https://github.com/wangjie212/TSSOS>.

variable, we can convert the AC-OPF problem to a POP involving only real variables<sup>6</sup>.

To tackle an AC-OPF instance, we first compute a locally optimal solution with a local solver (e.g., Ipopt [6]) and then rely on lower bounds obtained from certain relaxation schemes (SOCR/QR/SDR/CS-TSSOS) to certify 1% global optimality. Suppose that the optimum reported by the local solver is AC and the lower bound given by a certain convex relaxation is opt. Then the *optimality gap* is defined by

$$\text{gap} := \frac{\text{AC} - \text{opt}}{\text{AC}} \times 100\%.$$

As in [23], if the optimality gap is less than 1%, then we accept the locally optimal solution to be globally optimal.

In our experiments, we eliminate the power flow variables  $S_{ij}$  from (4.1) so that it only involves the voltage variable  $V_i$  and the power generation variables  $S_k^g$ . Because of the inequality  $S_{ij}S_{ij}^* \leq (\mathbf{s}_{ij}^u)^2$ , the resulting optimization problem contains a quartic constraint. To implement the first order relaxation (Shor’s relaxation) for QCQPs, we then relax this quartic constraint to a quadratic constraint using the trick described in [16, Sec. 5.3]. The minimal initial relaxation step of the CS-TSSOS hierarchy for (4.1) is able to provide a tighter lower bound than the first order relaxation and is less expensive than the second order relaxation. Therefore, we hereafter refer to it as the 1.5th order relaxation.

## 5. Experimental settings

**Challenging test cases.** Our test cases are selected from the AC-OPF library PGLiB v20.07 which provides various AC-OPF instances for benchmarking AC-OPF algorithms. For an introduction to this library, the reader is referred to [21]. We observe that for a number of instances in PGLiB, the SOCR approach is able to close the gap to below 1% and these instances are not particularly interesting as our purpose is to certify 1% global optimality for more challenging cases. To that end, we select test cases from PGLiB (with no more than 25000 buses) for which SOCR yields an optimality gap greater than 1%. There are 115 such instances in total. For each instance,

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<sup>6</sup>The expressions involving angles of complex variables can be converted to polynomials by using  $\tan(\angle z) = y/x$  for  $z = x + iy \in \mathbb{C}$ .

with TSSOS we initially solve the first order relaxation and if this relaxation fails to certify 1% global optimality, we further solve the 1.5th order relaxation with  $s = 1$ . Here `Mosek 9.0` [27] is employed as an SDP solver with the default settings.

**Chordal extension.** To achieve a good balance between the computational cost and the approximation quality of lower bounds, two types of chordal extensions are used in the computation. For correlative sparsity, we use approximately smallest chordal extensions which give rise to small clique numbers. For term sparsity, instead we use maximal chordal extensions which make every connected component to be a complete subgraph by setting `TS = "block"` in TSSOS.



Figure 4: Illustration for smallest chordal extension (left) and maximal chordal extension (right): the dashed edges are added via chordal extension

**Scaling of polynomial coefficients.** To improve the numerical conditioning of the SDP relaxations, we scale the coefficients of  $f$  and  $g_j$  so that they lie in the interval  $[-1, 1]$  before building the SDP relaxations.

**Computational resources.** Instances with no more than 3500 buses (except 2853\_sdet and 2869\_pegase) were computed on a laptop with an Intel Core i5-8265U@1.60GHz CPU and 8GB RAM memory; instances with more than 3500 buses (including 2853\_sdet and 2869\_pegase) were computed on a server with an Intel Xeon E5-2695v4@2.10GHz CPU and 128GB RAM memory.

## 6. Computational results and discussion

The computational results are summarized in Table 2–4 corresponding to three operational conditions, denoted by “typical”, “congested” and “small angle differences”, respectively, where the timing includes the time for pre-processing (to obtain the block structure), the time for building SDP and the

Table 1: Notation

|      |                                      |
|------|--------------------------------------|
| AC   | local optimum (available from PGLiB) |
| mc   | maximal size of variable cliques     |
| mb   | maximal size of SDP blocks           |
| opt  | optimum of SDP relaxations           |
| time | running time in seconds              |
| gap  | optimality gap (%)                   |
| *    | encountering a numerical error       |
| -    | out of memory                        |

time for solving SDP. Note that the maximal size of variable cliques varies from 6 to 218 among the tested cases. According to the tables, we can draw the following conclusions.

**Reducing the optimality gap.** As we would expect, the 1.5th order relaxation provides tighter lower bounds than the first order relaxation. Indeed, when it is solvable, the 1.5th order relaxation always reduces the optimality gap (unless the lower bounds given by the first order relaxation are already globally optimal). The largest instance for which the 1.5th order relaxation is solvable is 10000\_goc and its corresponding POP involves 24032 real variables and 96805 constraints. The improvement of optimality gaps with the 1.5th order relaxation is significant on quite a few cases. For instance, the first order relaxation yields a optimality gap of 42.96% on 30\_as under congested operating conditions while the 1.5th order relaxation yields a optimality gap of merely 0.01%. On the other hand, as the cost of these improvements solving the 1.5th order relaxation typically spends significantly more time than solving the first order relaxation.

**Certifying 1% global optimality.** The first order relaxation is able to certify 1% global optimality for 29 out of all 115 instances. The 1.5th order relaxation is able to certify 1% global optimality for 29 out of the remaining 86 instances. The largest instance for which we are able to certify 1% global optimality with the 1.5th order relaxation is 6515\_rte and its corresponding POP involves 14398 real variables and 63577 constraints. One would expect that solving the second order relaxation could certify global optimality for more instances. However this is too expensive to implement for large-scale instances in practice.

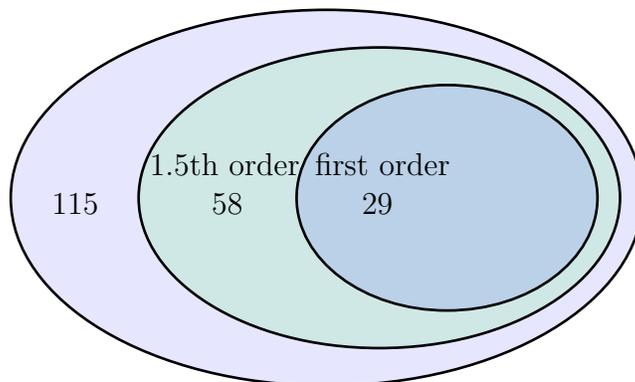


Figure 5: Certifying 1% global optimality for the test cases: the first order relaxation solves 29 cases; the 1.5th order relaxation solves extra 29 cases

**Computational burden.** The computational burden of the CS-TSSOS relaxations heavily relies on the maximal size of variable cliques. This is because large variable cliques usually lead to SDP matrices of large size in the resulting CS-TSSOS relaxations. It takes 63785 seconds to solve the 1.5th order relaxation for the case 4020\_goc under congested operating conditions as it involves a variable clique of size 120. For similar reasons, `Mosek` runs out of memory with the 1.5th order relaxation for the cases 9241\_pegase, 9591\_goc, 10480\_goc, 13659\_pegase, 19402\_goc, 24464\_goc.

**Numerical issues.** Even though we have scaled polynomial coefficients to improve numerical conditioning of the resulting SDPs, we observe that in numerous cases (especially when solving the 1.5th order relaxation), the termination status of `Mosek` is “slow\_progress”, which means that `Mosek` does not converge to the default tolerance although the solver usually still gives a fairly good near-optimal solution in this case. Moreover, there are 12 even more challenging instances for which `Mosek` encounters severe numerical issues with the 1.5th order relaxation and fails in converging to the optimum. This indicates that there is still room for improvement in order to tackle these challenging SDPs.

## 7. Conclusions

We have benchmarked the CS-TSSOS hierarchy on a number of challenging AC-OPF cases and demonstrated that the 1.5th order relaxation is indeed useful in reducing the optimality gap and certifying global optimality

Table 2: The results for AC-OPF problems: typical operating conditions

| case name    | AC       | first order |       |     |             | 1.5th order |          |       |      |             |
|--------------|----------|-------------|-------|-----|-------------|-------------|----------|-------|------|-------------|
|              |          | opt         | time  | mb  | gap         | mc          | opt      | time  | mb   | gap         |
| 3_lmbd       | 5.8126e3 | 5.7455e3    | 0.10  | 5   | 1.15        | 6           | 5.8126e3 | 0.12  | 22   | <b>0.00</b> |
| 5_pjm        | 1.7552e4 | 1.4997e4    | 0.15  | 6   | 14.56       | 6           | 1.7534e4 | 0.58  | 22   | <b>0.10</b> |
| 30_ieee      | 8.2085e3 | 7.5472e3    | 0.22  | 8   | 8.06        | 8           | 8.2085e3 | 0.99  | 22   | <b>0.00</b> |
| 162_ieee_dtc | 1.0808e5 | 1.0164e5    | 2.15  | 28  | 5.96        | 28          | 1.0645e5 | 99.1  | 74   | 1.51        |
| 240_pserc    | 3.3297e6 | 3.2512e6    | 2.39  | 16  | 2.36        | 16          | 3.3084e6 | 28.6  | 44   | <b>0.64</b> |
| 300_ieee     | 5.6522e5 | 5.5423e5    | 2.72  | 16  | 1.94        | 14          | 5.6522e5 | 25.2  | 40   | <b>0.00</b> |
| 588_sdet     | 3.1314e5 | 3.0886e5    | 4.37  | 18  | 1.37        | 18          | 3.1196e5 | 50.6  | 32   | <b>0.38</b> |
| 793_goc      | 2.6020e5 | 2.5636e5    | 5.35  | 18  | 1.47        | 18          | 2.5932e5 | 66.1  | 33   | <b>0.34</b> |
| 1888_rte     | 1.4025e6 | 1.3666e6    | 30.0  | 26  | 2.56        | 26          | 1.3756e6 | 458   | 56   | 1.92        |
| 2312_goc     | 4.4133e5 | 4.3435e5    | 87.8  | 68  | 1.58        | 68          | 4.3858e5 | 997   | 81   | <b>0.62</b> |
| 2383wp_k     | 1.8682e6 | 1.8584e6    | 63.0  | 50  | <b>0.52</b> | 48          | 1.8646e6 | 945   | 77   | <b>0.19</b> |
| 2742_goc     | 2.7571e5 | 2.7561e5    | 703   | 92  | <b>0.04</b> |             |          |       |      |             |
| 2869_pegase  | 2.4624e6 | 2.4384e6    | 85.0  | 26  | <b>0.97</b> | 26          | 2.4571e6 | 3641  | 191  | <b>0.22</b> |
| 3012wp_k     | 2.6008e6 | 2.5828e6    | 123   | 52  | <b>0.69</b> | 52          | 2.5948e6 | 1969  | 81   | <b>0.23</b> |
| 3022_goc     | 6.0138e5 | 5.9277e5    | 115   | 48  | 1.43        | 50          | 5.9858e5 | 1886  | 76   | <b>0.47</b> |
| 4020_goc     | 8.2225e5 | 8.2208e5    | 2356  | 112 | <b>0.02</b> |             |          |       |      |             |
| 4661_sdet    | 2.2513e6 | 2.2246e6    | 25746 | 204 | 1.18        | 218         | *        | *     | 285  | *           |
| 4917_goc     | 1.3878e6 | 1.3658e6    | 267   | 64  | 1.59        | 68          | 1.3793e6 | 29562 | 110  | <b>0.61</b> |
| 6468_rte     | 2.0697e6 | 2.0546e6    | 415   | 54  | <b>0.73</b> |             |          |       |      |             |
| 6470_rte     | 2.2376e6 | 2.2060e6    | 478   | 54  | 1.41        | 58          | *        | *     | 98   | *           |
| 6495_rte     | 3.0678e6 | 2.6327e6    | 426   | 56  | 14.18       | 54          | *        | *     | 108  | *           |
| 6515_rte     | 2.8255e6 | 2.6563e6    | 460   | 56  | 5.99        | 54          | *        | *     | 108  | *           |
| 9241_pegase  | 6.2431e6 | 6.1330e6    | 982   | 64  | 1.76        | 64          | -        | -     | 1268 | -           |
| 10000_goc    | 1.3540e6 | 1.3460e6    | 1714  | 84  | <b>0.59</b> |             |          |       |      |             |
| 10480_goc    | 2.3146e6 | 2.3051e6    | 8559  | 136 | <b>0.41</b> |             |          |       |      |             |
| 13659_pegase | 8.9480e6 | 8.8707e6    | 1808  | 64  | <b>0.86</b> |             |          |       |      |             |
| 19402_goc    | 1.9778e6 | 1.9752e6    | 37157 | 180 | <b>0.13</b> |             |          |       |      |             |

Table 3: The results for AC-OPF problems: congested operating conditions

| case name    | AC       | first order |       |     |             | 1.5th order |          |       |      |             |
|--------------|----------|-------------|-------|-----|-------------|-------------|----------|-------|------|-------------|
|              |          | opt         | time  | mb  | gap         | mc          | opt      | time  | mb   | gap         |
| 3_lmbd       | 1.1236e4 | 1.0685e4    | 0.11  | 5   | 4.90        | 6           | 1.1236e4 | 0.23  | 22   | <b>0.00</b> |
| 5_pjm        | 7.6377e4 | 7.3253e4    | 0.14  | 6   | 4.09        | 6           | 7.6377e4 | 0.55  | 22   | <b>0.00</b> |
| 14_ieee      | 5.9994e3 | 5.6886e3    | 0.17  | 6   | 5.18        | 6           | 5.9994e3 | 0.54  | 22   | <b>0.00</b> |
| 24_ieee_rts  | 1.3494e5 | 1.2630e5    | 0.37  | 10  | 6.40        | 10          | 1.3392e5 | 1.52  | 31   | <b>0.76</b> |
| 30_as        | 4.9962e3 | 2.8499e3    | 0.36  | 8   | 42.96       | 8           | 4.9959e3 | 2.41  | 22   | <b>0.01</b> |
| 30_ieee      | 1.8044e4 | 1.7253e4    | 0.25  | 8   | 4.38        | 8           | 1.8044e4 | 1.24  | 22   | <b>0.00</b> |
| 39_epri      | 2.4967e5 | 2.4522e5    | 0.28  | 8   | 1.78        | 8           | 2.4966e5 | 2.72  | 25   | <b>0.00</b> |
| 73_ieee_rts  | 4.2263e5 | 3.9912e5    | 0.76  | 12  | 5.56        | 12          | 4.1495e5 | 6.77  | 36   | 1.82        |
| 89_pegase    | 1.2781e5 | 1.0052e5    | 1.13  | 24  | 21.35       | 24          | 1.0188e5 | 1404  | 184  | 20.29       |
| 118_ieee     | 2.4224e5 | 1.9375e5    | 1.80  | 10  | 20.02       | 10          | 2.2151e5 | 11.5  | 37   | 8.56        |
| 162_ieee_dtc | 1.2099e5 | 1.1206e5    | 1.97  | 28  | 7.38        | 28          | 1.1955e5 | 84.1  | 74   | 1.19        |
| 179_goc      | 1.9320e6 | 1.7224e6    | 1.24  | 10  | 10.85       | 10          | 1.9226e6 | 9.69  | 37   | <b>0.48</b> |
| 500_goc      | 6.9241e5 | 6.6004e5    | 4.31  | 18  | 4.67        | 18          | 6.7825e5 | 78.0  | 50   | 2.05        |
| 588_sdet     | 3.9476e5 | 3.9026e5    | 6.42  | 18  | 1.14        | 18          | 3.9414e5 | 57.0  | 32   | <b>0.15</b> |
| 793_goc      | 3.1885e5 | 2.9796e5    | 6.18  | 18  | 6.55        | 18          | 3.1386e5 | 79.2  | 33   | 1.56        |
| 2000_goc     | 1.4686e6 | 1.4147e6    | 54.0  | 42  | 3.67        | 42          | 1.4610e6 | 1094  | 62   | <b>0.51</b> |
| 2312_goc     | 5.7152e5 | 4.7872e5    | 93.4  | 68  | 16.24       | 68          | 5.2710e5 | 972   | 81   | 7.77        |
| 2736sp_k     | 6.5394e5 | 5.8042e5    | 89.6  | 50  | 11.24       | 48          | *        | *     | 79   | *           |
| 2737sop_k    | 3.6531e5 | 3.4557e5    | 71.9  | 48  | 5.40        | 48          | 3.4557e5 | 1653  | 77   | 5.40        |
| 2742_goc     | 6.4219e5 | 5.0824e5    | 772   | 92  | 20.86       | 90          | 6.0719e5 | 4644  | 108  | 5.45        |
| 2853_sdet    | 2.4578e6 | 2.3869e6    | 118   | 40  | 2.88        | 40          | 2.4445e6 | 10292 | 293  | <b>0.54</b> |
| 2869_pegase  | 2.9858e6 | 2.9604e6    | 90.2  | 26  | <b>0.85</b> | 26          | 2.9753e6 | 5409  | 191  | <b>0.35</b> |
| 3022_goc     | 6.5185e5 | 6.2343e5    | 102   | 48  | 4.36        | 50          | 6.4070e5 | 1519  | 76   | 1.71        |
| 3120sp_k     | 9.3599e5 | 7.6012e5    | 138   | 52  | 18.79       | 58          | 8.5245e5 | 1627  | 70   | 8.93        |
| 3375wp_k     | 5.8460e6 | 5.5378e6    | 222   | 58  | 5.27        | 54          | 5.7148e6 | 2619  | 90   | 2.25        |
| 3970_goc     | 1.4241e6 | 1.0087e6    | 2469  | 104 | 29.17       | 98          | 1.0719e6 | 15482 | 135  | 24.73       |
| 4020_goc     | 1.2979e6 | 1.0836e6    | 3523  | 112 | 16.51       | 120         | 1.1218e6 | 63785 | 174  | 13.57       |
| 4601_goc     | 7.9253e5 | 6.7523e5    | 2143  | 108 | 14.80       | 98          | 7.3914e5 | 17249 | 125  | 6.74        |
| 4619_goc     | 1.0299e6 | 9.6351e5    | 1782  | 82  | 6.45        | 84          | 9.9766e5 | 18348 | 132  | 3.13        |
| 4661_sdet    | 2.6953e6 | 2.6112e6    | 15822 | 204 | 3.12        | 218         | *        | *     | 285  | *           |
| 4837_goc     | 1.1578e6 | 1.0769e6    | 500   | 80  | 6.98        | 84          | 1.0947e6 | 8723  | 132  | 5.45        |
| 4917_goc     | 1.5479e6 | 1.4670e6    | 259   | 64  | 5.23        | 68          | 1.5180e6 | 4688  | 110  | 1.93        |
| 6470_rte     | 2.6065e6 | 2.5795e6    | 427   | 54  | 1.04        | 58          | *        | *     | 98   | *           |
| 6495_rte     | 2.9750e6 | 2.9092e6    | 453   | 56  | 2.21        | 54          | *        | *     | 108  | *           |
| 6515_rte     | 3.0617e6 | 2.9996e6    | 421   | 56  | 2.02        | 54          | 3.0434e6 | 8456  | 108  | <b>0.60</b> |
| 9241_pegase  | 7.0112e6 | 6.8784e6    | 865   | 64  | 1.89        | 64          | -        | -     | 1268 | -           |
| 9591_goc     | 1.4259e6 | 1.2425e6    | 7674  | 148 | 12.86       | 134         | -        | -     | 201  | -           |
| 10000_goc    | 2.3728e6 | 2.1977e6    | 2564  | 84  | 7.38        | 84          | 2.3206e6 | 27179 | 97   | 2.20        |
| 10480_goc    | 2.7627e6 | 2.6580e6    | 8791  | 136 | 3.79        | 132         | -        | -     | 208  | -           |
| 13659_pegase | 9.2842e6 | 9.1360e6    | 1599  | 64  | 1.60        | 64          | -        | -     | 1268 | -           |
| 19402_goc    | 2.3987e6 | 2.3290e6    | 32465 | 180 | 2.91        | 172         | -        | -     | 242  | -           |
| 24464_goc    | 2.4723e6 | 2.4177e6    | 11760 | 116 | 2.21        | 118         | -        | -     | 172  | -           |

Table 4: The results for AC-OPF problems: small angle difference conditions

| case name    | AC       | first order |       |     |             | 1.5th order |          |       |      |             |
|--------------|----------|-------------|-------|-----|-------------|-------------|----------|-------|------|-------------|
|              |          | opt         | time  | mb  | gap         | mc          | opt      | time  | mb   | gap         |
| 3_lmld       | 5.9593e3 | 5.7463e3    | 0.11  | 5   | 3.57        | 6           | 5.9593e3 | 0.13  | 22   | <b>0.00</b> |
| 5_pjm        | 2.6109e4 | 2.6109e4    | 0.12  | 6   | <b>0.00</b> |             |          |       |      |             |
| 14_ieee      | 2.7768e3 | 2.7743e3    | 0.14  | 6   | <b>0.09</b> |             |          |       |      |             |
| 24_ieee_rts  | 7.6918e4 | 7.3555e4    | 0.21  | 10  | 4.37        | 10          | 7.4852e4 | 1.64  | 31   | 2.69        |
| 30_as        | 8.9735e2 | 8.9527e2    | 0.19  | 8   | <b>0.23</b> |             |          |       |      |             |
| 30_ieee      | 8.2085e3 | 7.5472e3    | 0.30  | 8   | 8.06        | 8           | 8.2085e3 | 1.03  | 22   | <b>0.00</b> |
| 73_ieee_rts  | 2.2760e5 | 2.2136e5    | 0.55  | 12  | 2.74        | 12          | 2.2447e5 | 5.01  | 36   | 1.38        |
| 118_ieee     | 1.0516e5 | 1.0191e5    | 0.79  | 10  | 3.10        | 10          | 1.0313e5 | 10.8  | 37   | 1.93        |
| 162_ieee_dtc | 1.0869e5 | 1.0282e5    | 2.46  | 28  | 5.40        | 28          | 1.0740e5 | 105   | 74   | 1.19        |
| 179_goc      | 7.6186e5 | 7.5261e5    | 1.39  | 10  | 1.21        | 10          | 7.5573e5 | 11.8  | 37   | <b>0.80</b> |
| 240_pserc    | 3.4054e6 | 3.2772e6    | 3.00  | 16  | 3.76        | 16          | 3.3128e6 | 33.8  | 44   | 2.72        |
| 300_ieee     | 5.6570e5 | 5.6162e5    | 2.73  | 16  | <b>0.72</b> | 14          | 5.6570e5 | 25.2  | 40   | <b>0.00</b> |
| 500_goc      | 4.8740e5 | 4.6043e5    | 6.52  | 18  | 5.53        | 18          | 4.6098e5 | 67.7  | 50   | 5.42        |
| 588_sdet     | 3.2936e5 | 3.1233e5    | 5.12  | 18  | 5.17        | 18          | 3.1898e5 | 56.6  | 32   | 3.15        |
| 793_goc      | 2.8580e5 | 2.7133e5    | 5.61  | 18  | 5.06        | 18          | 2.7727e5 | 76.0  | 33   | 2.98        |
| 1354_pegase  | 1.2588e6 | 1.2172e6    | 19.8  | 26  | 3.31        | 26          | 1.2582e6 | 387   | 49   | <b>0.05</b> |
| 1888_rte     | 1.4139e6 | 1.3666e6    | 31.2  | 26  | 3.34        | 26          | 1.3756e6 | 497   | 56   | 2.71        |
| 2000_goc     | 9.9288e5 | 9.8400e5    | 50.9  | 42  | <b>0.89</b> | 42          | 9.8435e5 | 1052  | 62   | <b>0.86</b> |
| 2312_goc     | 4.6235e5 | 4.4719e5    | 121   | 68  | 3.28        | 68          | 4.5676e5 | 1009  | 81   | 1.21        |
| 2383wp_k     | 1.9112e6 | 1.9041e6    | 65.6  | 50  | <b>0.37</b> | 48          | 1.9060e6 | 937   | 77   | <b>0.27</b> |
| 2736sp_k     | 1.3266e6 | 1.3229e6    | 89.5  | 50  | <b>0.28</b> |             |          |       |      |             |
| 2737sop_k    | 7.9095e5 | 7.8672e5    | 76.3  | 48  | <b>0.53</b> |             |          |       |      |             |
| 2742_goc     | 2.7571e5 | 2.7561e5    | 686   | 92  | <b>0.04</b> |             |          |       |      |             |
| 2746wop_k    | 1.2337e6 | 1.2248e6    | 79.1  | 48  | <b>0.72</b> |             |          |       |      |             |
| 2746wp_k     | 1.6669e6 | 1.6601e6    | 83.1  | 50  | <b>0.41</b> |             |          |       |      |             |
| 2853_sdet    | 2.0692e6 | 2.0303e6    | 106   | 40  | 1.88        | 40          | 2.0537e6 | 40671 | 293  | <b>0.75</b> |
| 2869_pegase  | 2.4687e6 | 2.4477e6    | 85.4  | 26  | <b>0.85</b> |             |          |       |      |             |
| 3012wp_k     | 2.6192e6 | 2.5994e6    | 97.1  | 52  | <b>0.76</b> |             |          |       |      |             |
| 3022_goc     | 6.0143e5 | 5.9278e5    | 93.4  | 48  | 1.44        | 50          | 5.9859e5 | 1340  | 76   | <b>0.47</b> |
| 3120sp_k     | 2.1749e6 | 2.1611e6    | 117   | 52  | <b>0.64</b> |             |          |       |      |             |
| 4020_goc     | 8.8969e5 | 8.4238e5    | 2746  | 112 | 5.32        | 120         | 8.7038e5 | 43180 | 174  | 2.17        |
| 4601_goc     | 8.7803e5 | 8.3370e5    | 1763  | 108 | 5.05        | 98          | 8.3447e5 | 15585 | 125  | 4.96        |
| 4619_goc     | 4.8435e5 | 4.8106e5    | 1387  | 82  | <b>0.68</b> |             |          |       |      |             |
| 4661_sdet    | 2.2610e6 | 2.2337e6    | 16144 | 204 | 1.21        | 218         | *        | *     | 285  | *           |
| 4917_goc     | 1.3890e6 | 1.3665e6    | 260   | 64  | 1.62        | 68          | 1.3800e6 | 4914  | 110  | <b>0.65</b> |
| 6468_rte     | 2.0697e6 | 2.0546e6    | 399   | 54  | <b>0.73</b> |             |          |       |      |             |
| 6470_rte     | 2.2416e6 | 2.2100e6    | 451   | 54  | 1.41        | 58          | *        | *     | 98   | *           |
| 6495_rte     | 3.0678e6 | 2.6323e6    | 404   | 56  | 14.19       | 54          | *        | *     | 108  | *           |
| 6515_rte     | 2.8698e6 | 2.6565e6    | 399   | 56  | 7.43        | 54          | *        | *     | 108  | *           |
| 9241_pegase  | 6.3185e6 | 6.1696e6    | 912   | 64  | 2.36        | 64          | -        | -     | 1268 | -           |
| 9591_goc     | 1.1674e6 | 1.0712e6    | 7835  | 148 | 8.24        | 134         | -        | -     | 201  | -           |
| 10000_goc    | 1.4902e6 | 1.4204e6    | 2508  | 84  | 4.68        | 84          | 1.4212e6 | 25340 | 97   | 4.63        |
| 10480_goc    | 2.3147e6 | 2.3051e6    | 6522  | 136 | <b>0.42</b> |             |          |       |      |             |
| 13659_pegase | 9.0422e6 | 8.9142e6    | 1653  | 64  | 1.42        | 64          | -        | -     | 1268 | -           |
| 19402_goc    | 1.9838e6 | 1.9783e6    | 30122 | 180 | <b>0.28</b> |             |          |       |      |             |
| 24464_goc    | 2.6540e6 | 2.6268e6    | 12101 | 116 | 1.03        | 118         | -        | -     | 172  | -           |

of AC-OPF solutions. We hope that the computational results presented in this paper would convince people to think of CS-TSSOS as an alternative tool for certifying global optimality of solutions of large-scale POPs. One line of future research is to improve the efficiency of the CS-TSSOS relaxations by relying on more advanced chordal extension algorithms. We also plan to design suitable branch and bound algorithms to reach better accuracy results such as 0.1% or 0.01% global optimality for the AC-OPF problem.

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