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How to characterize and use energy flexible buildings and cooperatives

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http://www.henrikmadsen.org

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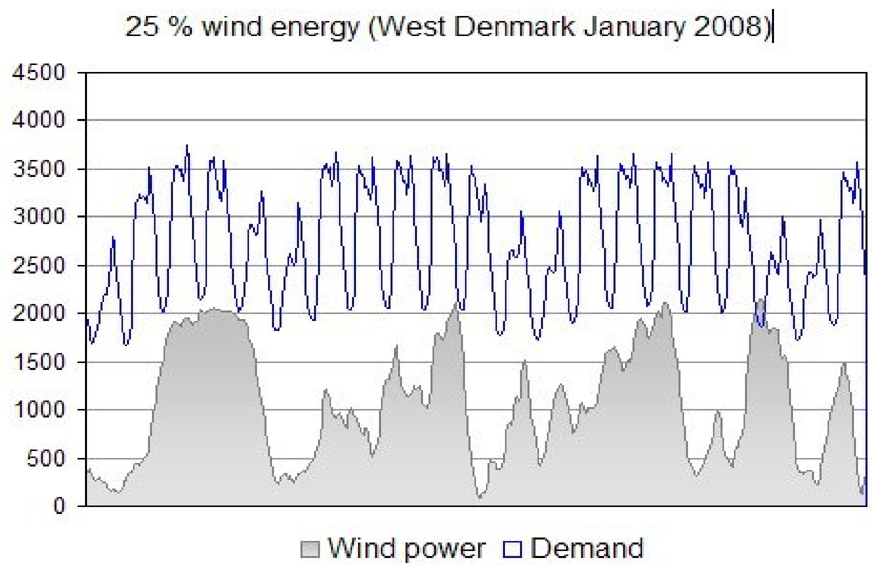
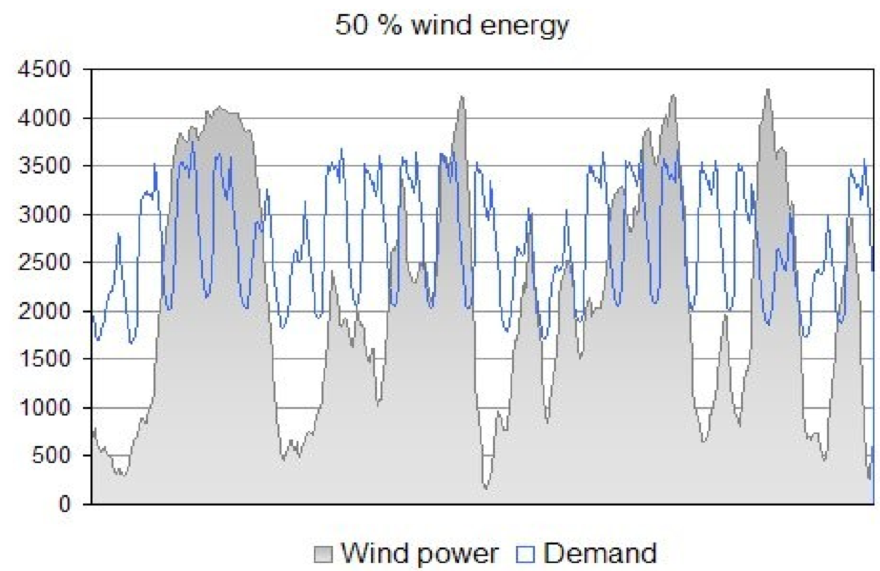
The Danish Wind Power Case

.... balancing of the power system





In 2008 wind power did cover the entire demand of electricity in 200 hours (West DK)

In the first half of 2017 more than 44 pct of electricity load was covered by wind power.

For several days the wind power production was more than 100 pct of the power load.

July 10th, 2015 more than 140 pct of the power load was covered by wind power

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Existing Markets - Challenges

- Dynamics
- Stochasticity
- Nonlinearities
- Many power related services (voltage, frequency, balancing, spinning reserve, congestion, ...)
- Speed / problem size
- Characterization of flexibility
- Requirements on user installations

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Challenges (cont.)

Preparatory study on Smart Appliances

European Commission

Ecodesign Preparatory Study performed for the European Commission

Welcome | **Project summary** | Planning & Meetings | Documents | Register for website | Register for meeting | Contact & Consortium

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Project Summary

The Ecodesign Preparatory Study on Smart Appliances (Lot 33) has analysed the technical, economic, market and societal aspects with a view to a broad introduction of smart appliances and to develop adequate policy approaches supporting such uptake.

The study deals with Task 1 to 7 of the Methodology for Energy related products (MEErP) as follows:

- Scope, standards and legislation (Task 1, Chapter 1);
- Market analysis (Task 2, Chapter 2);
- User analysis (Task 3, Chapter 3);
- Technical analysis (Task 4, Chapter 4);
- Definition of Base Cases (Task 5, Chapter 5);
- Design options (Task 6, Chapter 6);
- Policy and Scenario analysis (Task 7, Chapter 7).

An executive summary of the project results can be downloaded here.

Throughout the study, new relevant aspects have come up which will be covered in a second phase of the Preparatory Study:

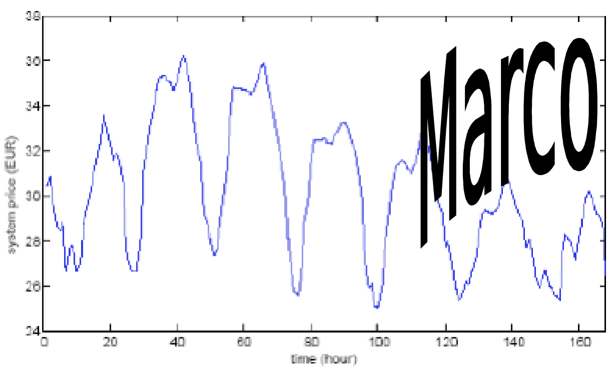
- Chargers for electric cars: technical potential and other relevant issues in the context of demand response.
- The modelling done in the framework of MEErP Task 6 and 7 will be updated with PRIMES data that recently became available, and with the EEA-countries.
- The development and assessment of policy options that were identified in the study will be further elaborated and deepened.

COMPETITIVE BIDDING AND STABILITY ANALYSIS IN ELECTRICITY MARKETS USING CONTROL THEORY

Main idea: **applying control theory to the study of power markets**

Advantages in handling effectively

Dynamics

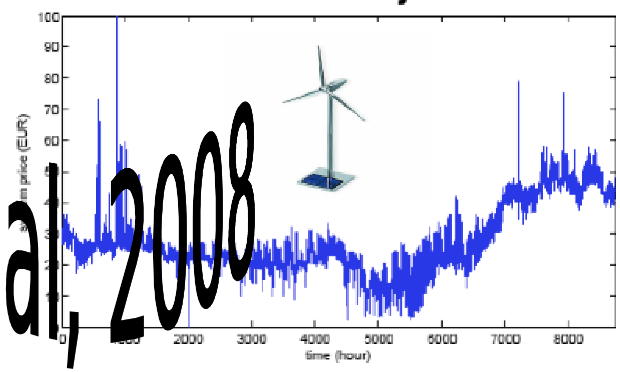


control theory provides ways of modeling the dynamics which is intrinsic in energy markets

↓

it is possible to develop advanced bidding strategies which exploit the inclusion of the dynamics in the model

Uncertainty

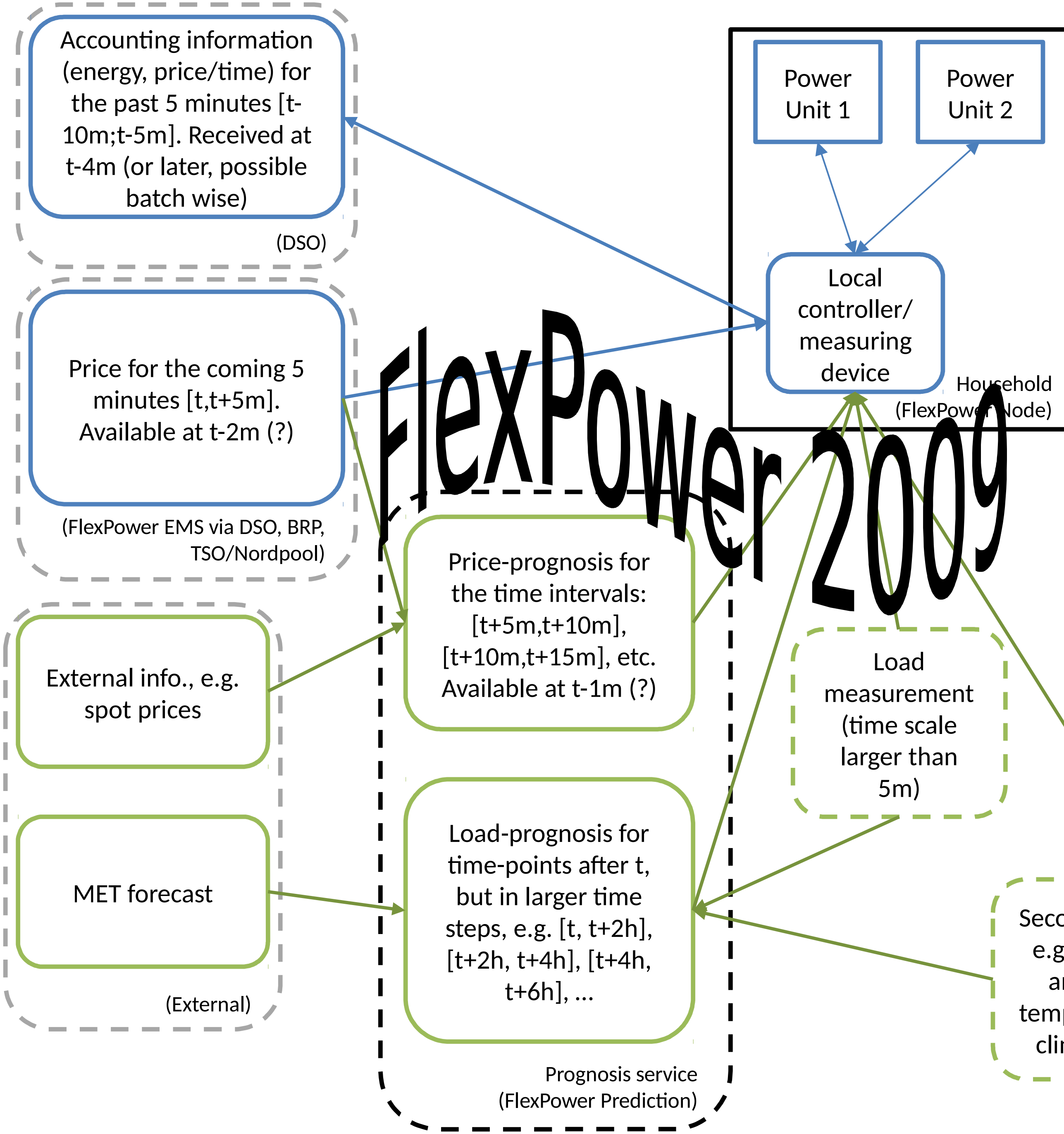


stochastic control theory allows for taking into account different sources of uncertainty (wind, ...)

↓

it is possible to develop bidding strategies which are optimal with respect to the stochastic characteristics of the market

Marco Zugno et.al, 2008



The blue color represent the minimal FlexPower requirements. The green color represents the additional requirements when external prognoses are used by the local controller. Possible multiple load forecasts may be required by the household. Also the load prognosis may be supplemented with additional information required by the local controller (assumed future Ti, UA-value, …).

The price submitted to the local controller is the sum of the spot, regulation, and nodal prices. The price prognosis service is likely to benefit from having access to these prices separately.

The time index t refers to the beginning of the next 5 minute interval.

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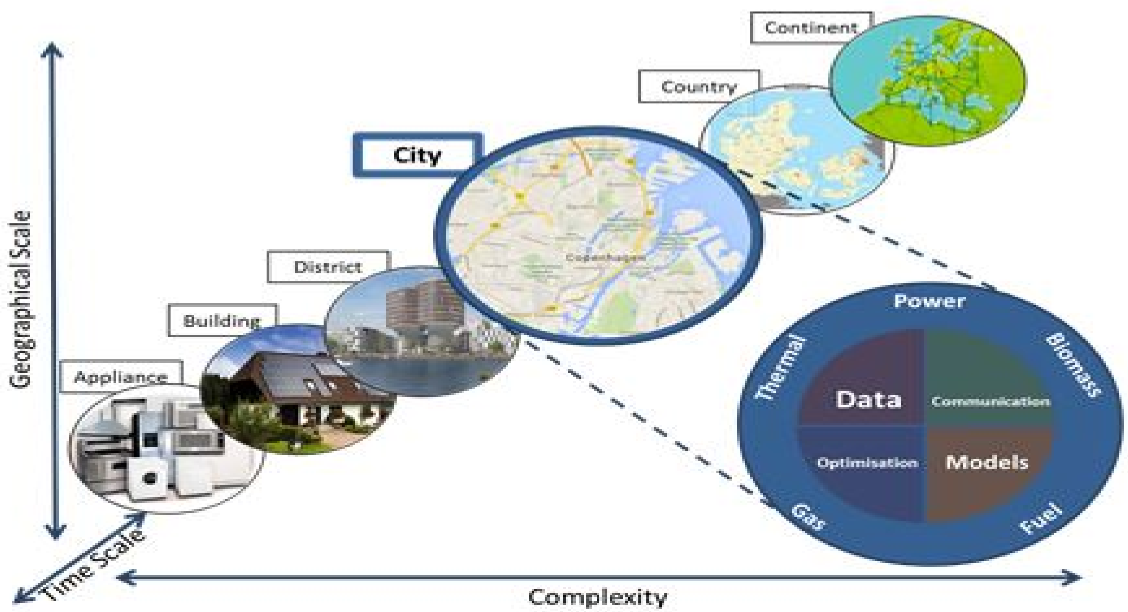
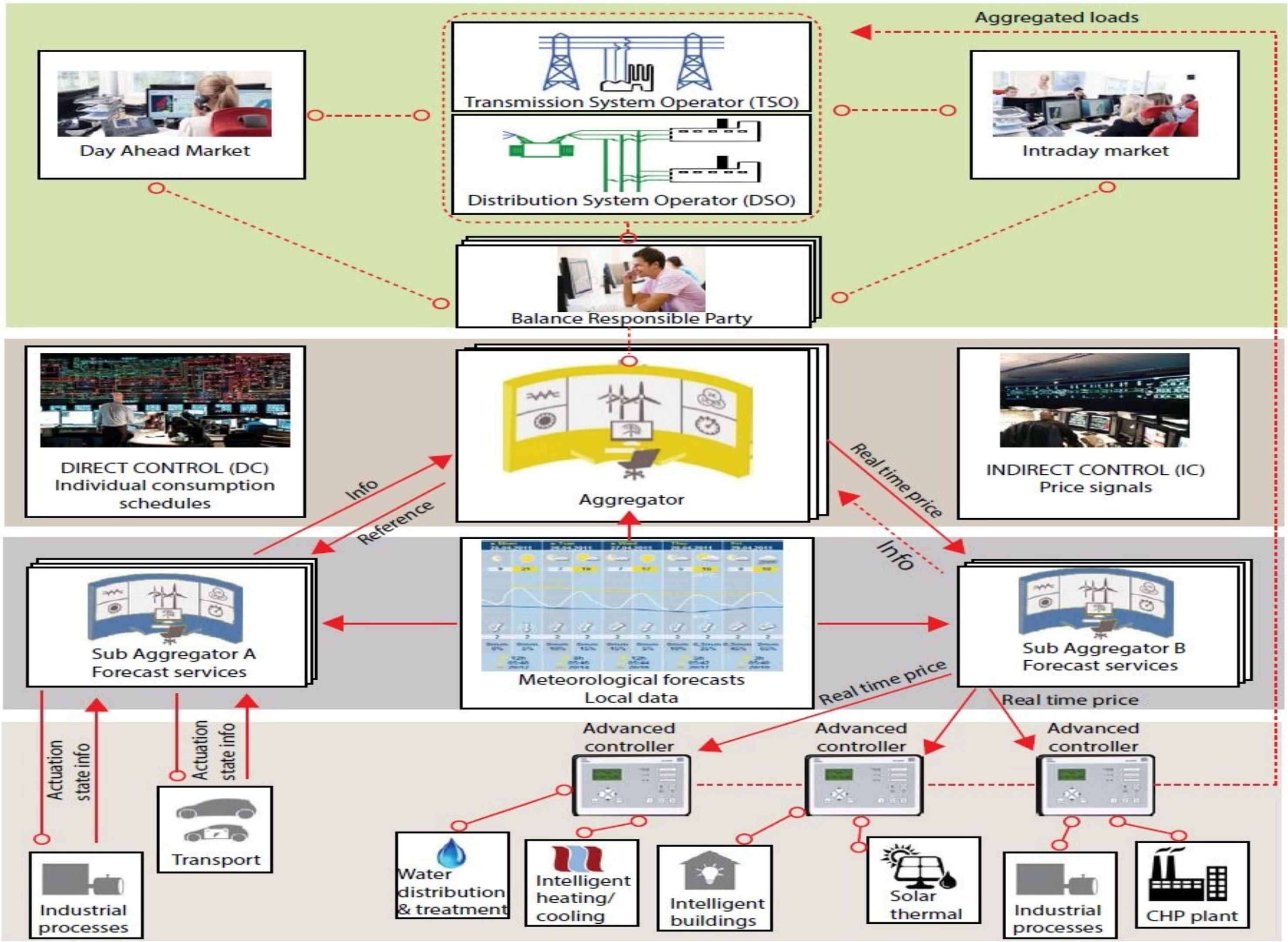
Temporal and Spatial Scales

The ***Smart-Energy Operating-System (SE-OS)*** is used to develop, implement and test of solutions (layers: data, models, optimization, control, communication) for ***operating flexible electrical energy systems*** at **all scales**.



Smart-Energy OS



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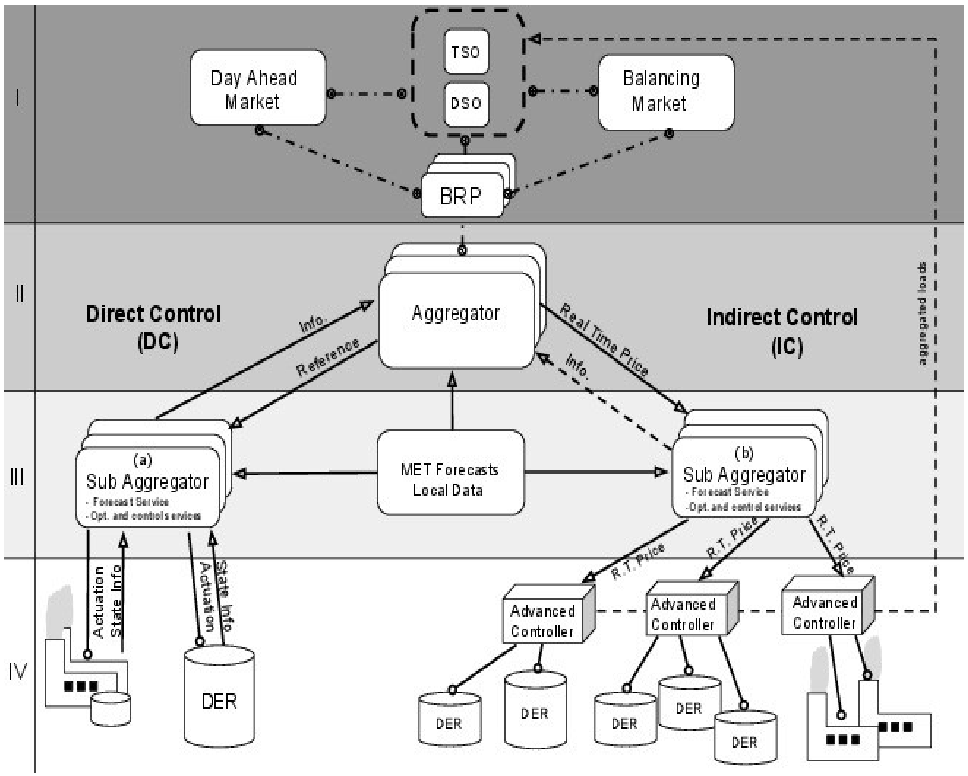
Control and Optimization



In New Wiley Book: Control of Electric Loads in Future Electric Energy Systems, 2015

Day Ahead:

Stoch. Programming based on eg. Scenarios

Cost: Related to the market (one or two levels)

Direct Control:

Actuator: **Power**

Two-way communication

Models for DERs are needed

Constraints for the DERs (calls for state est.)

Contracts are complicated

Indirect Control:

Actuator: **Price**

Cost: E-MPC at **low (DER) level**, One-way communication

Models for DERs are not needed

Simple 'contracts'

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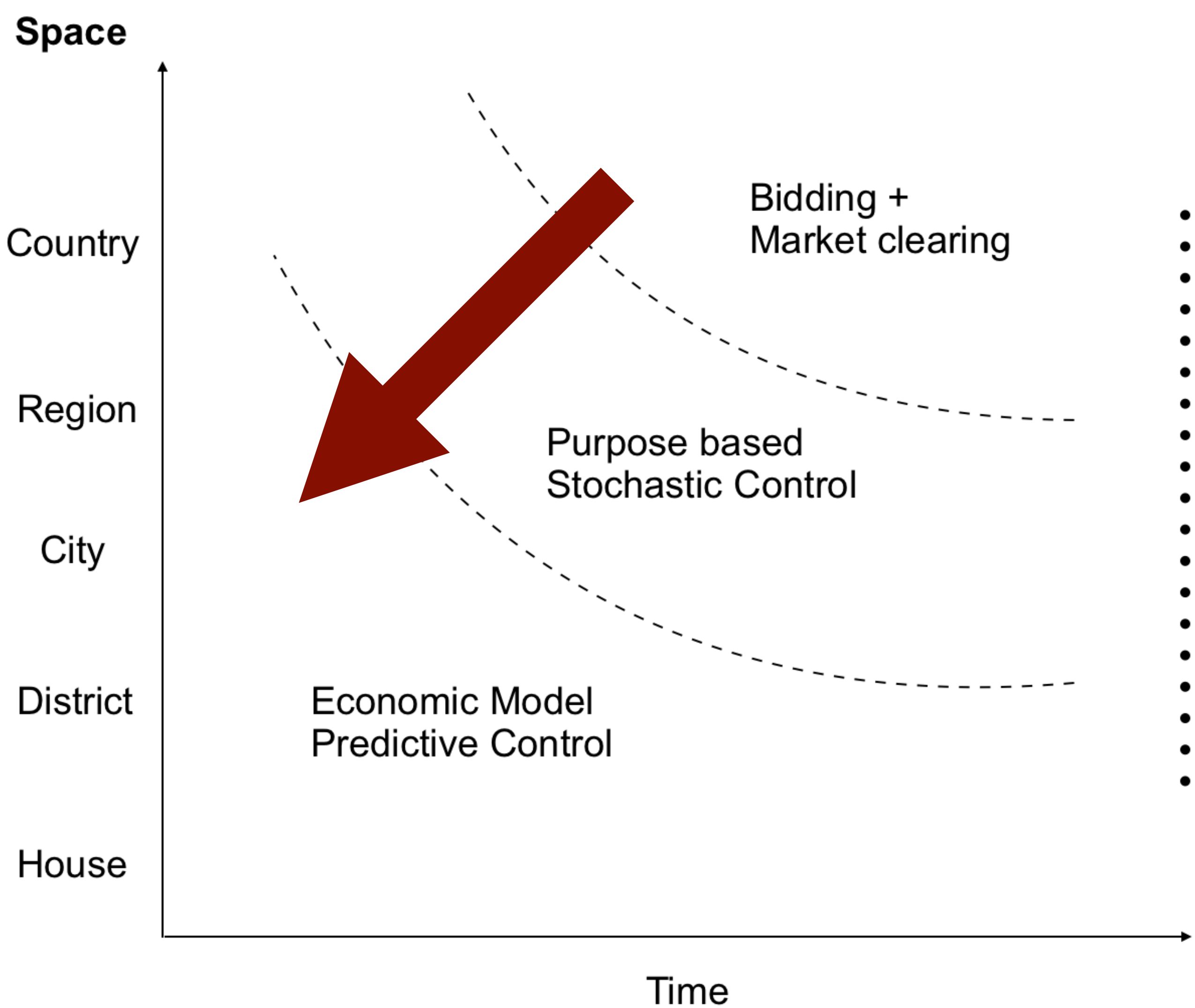
The ‘market’ of tomorrow

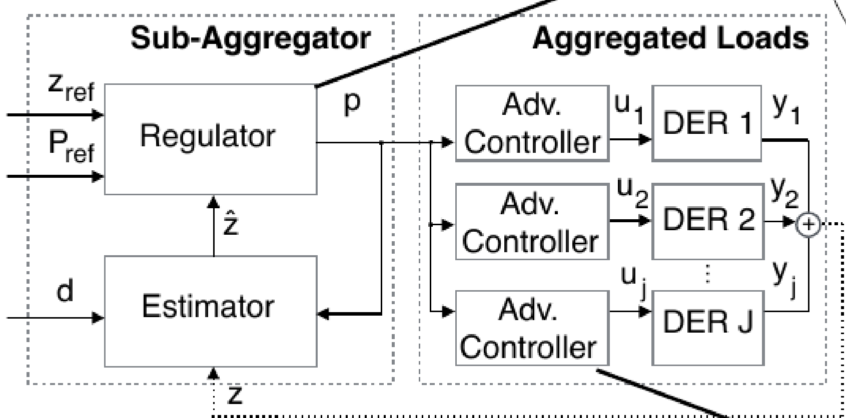


$$\min_p (U - U_{ref})^2$$

$$\min \sum (pU)$$

Proposed methodology
Control-based methodology

$$\min_{p} \quad \mathrm{E}\Big[\sum_{k=0}^{N} w_{j,k}||\hat{z}_k - z_{ref,k}|| + \mu||p_k - p_{ref,k}||\Big]$$
$$\text{s.t.} \quad \hat{z}_{k+1} = f(p_k)$$

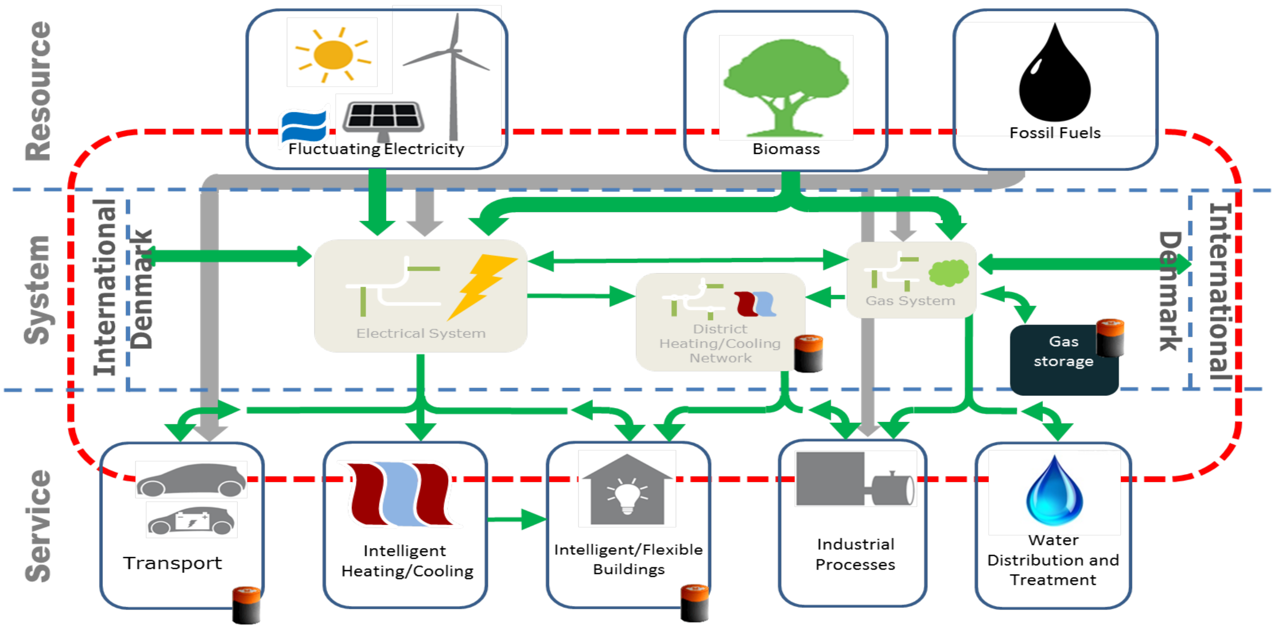


$$\min_{u} \quad \mathrm{E}\Big[\sum_{k=0}^{N}\sum_{j=1}^{J} \phi_j(x_{j,k}, u_{j,k}, p_k)\Big]$$
$$\text{s.t.} \quad x_{k+1} = Ax_k + Bu_k + Ed_k,$$
$$y_k = Cx_k,$$
$$y_k^{min} \leq y_k \leq y_k^{max},$$
$$u_k^{min} \leq u_k \leq u_k^{max}$$

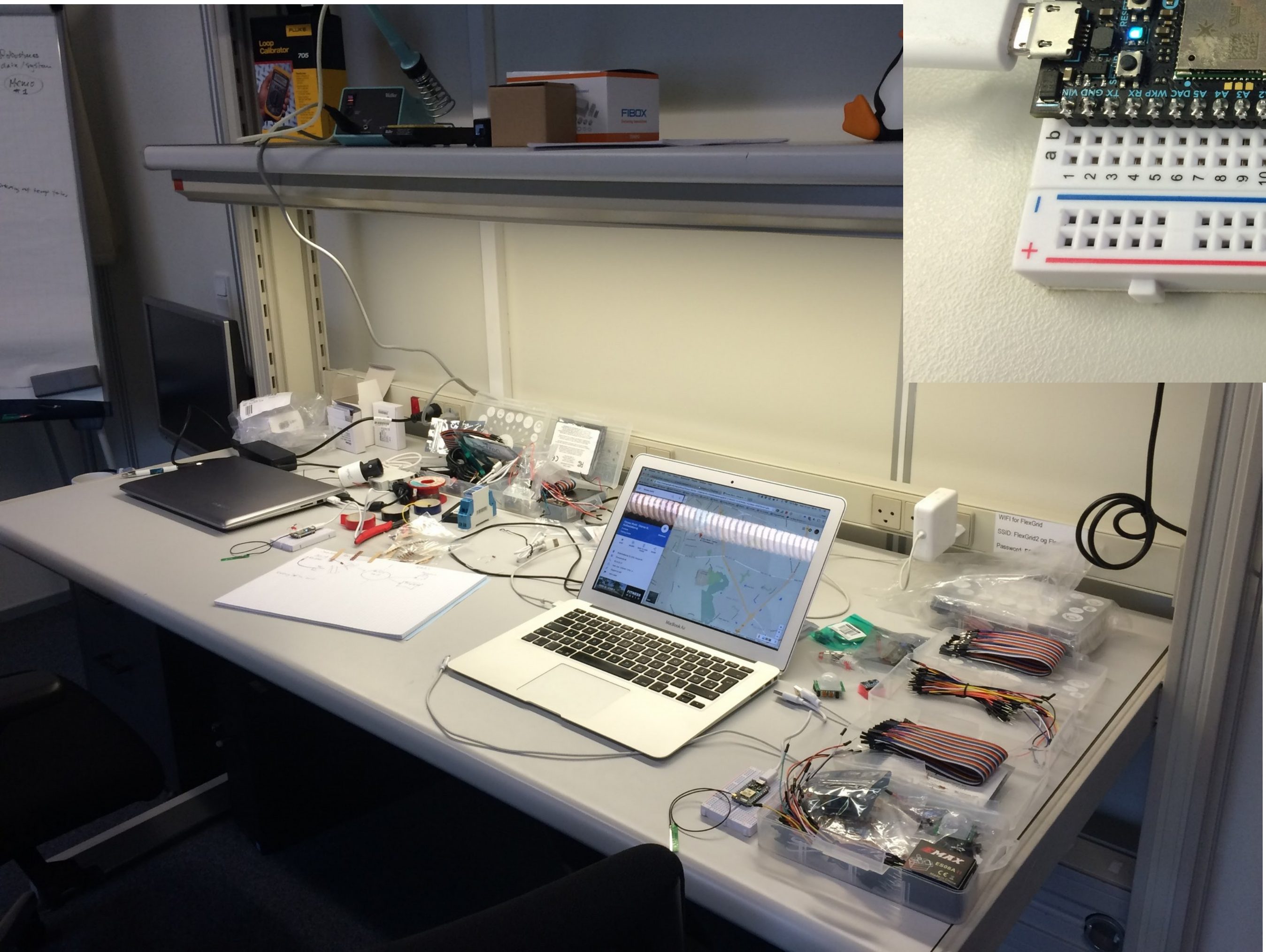
We adopt a control-based approach where the **price** becomes the driver to **manipulate** the behaviour of a certain pool flexible prosumers.

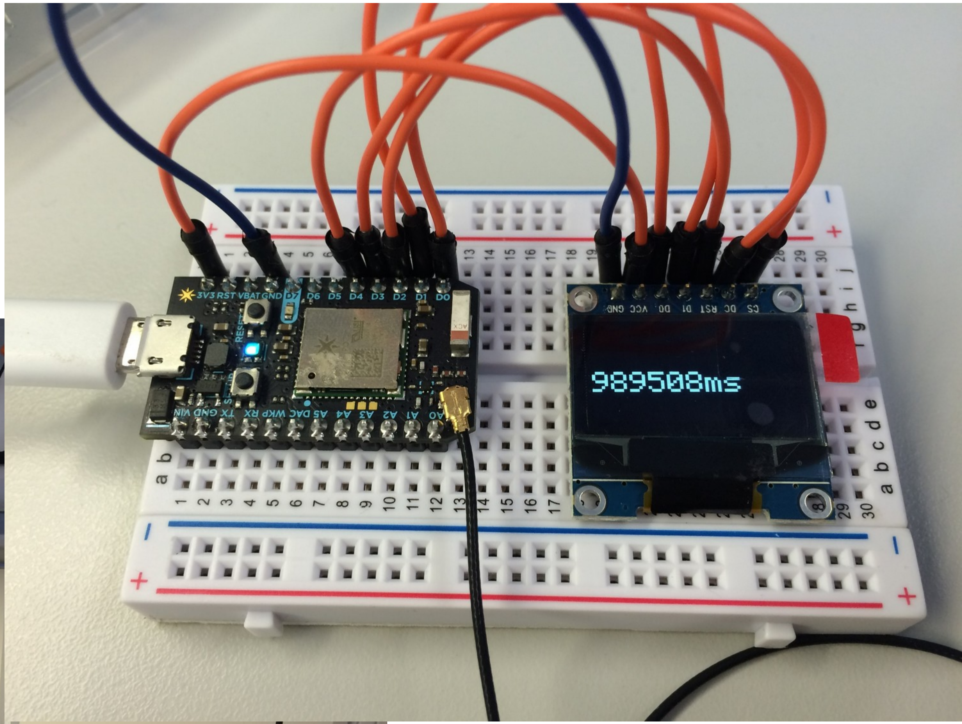
Models for systems of systems

Intelligent systems integration using **data and ICT solutions** are based on **grey-box models for real-time operation of flexible energy systems**

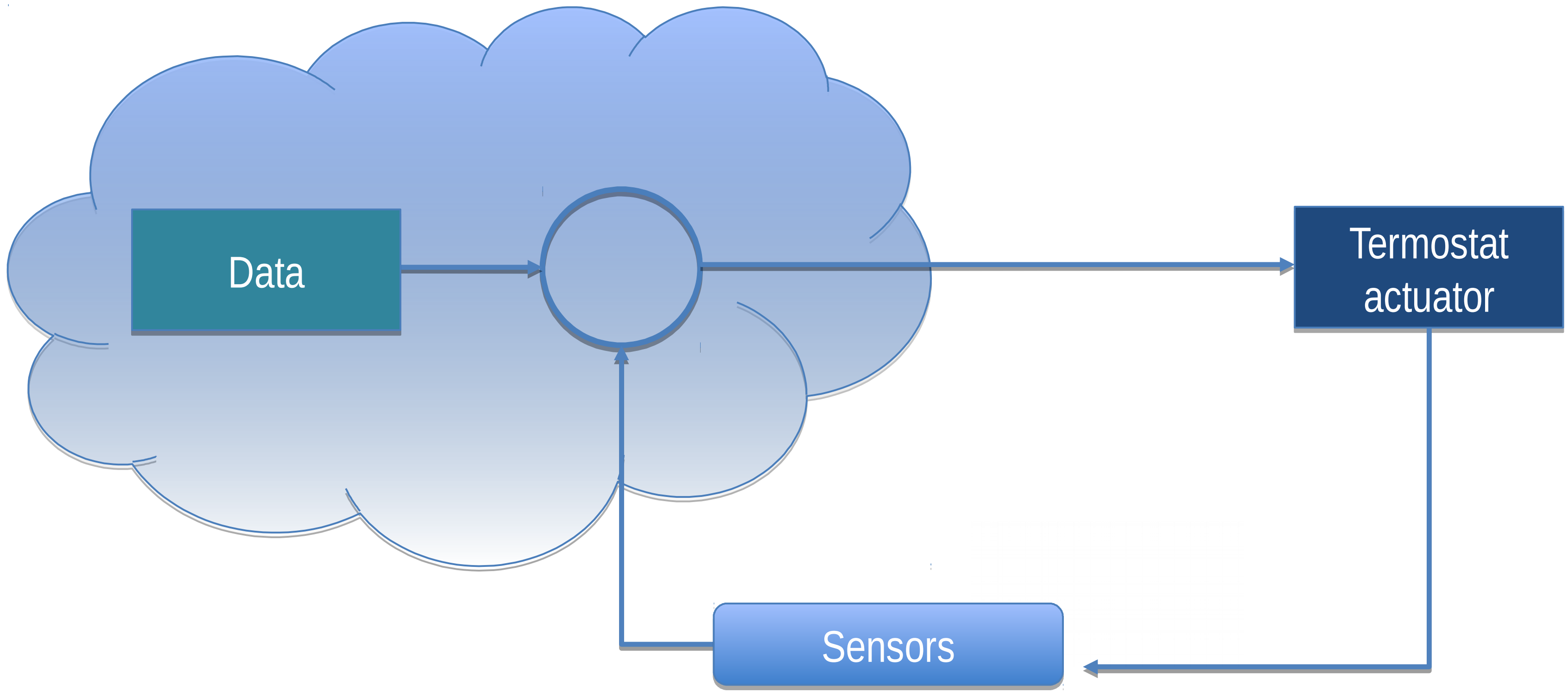


Lab testing ....

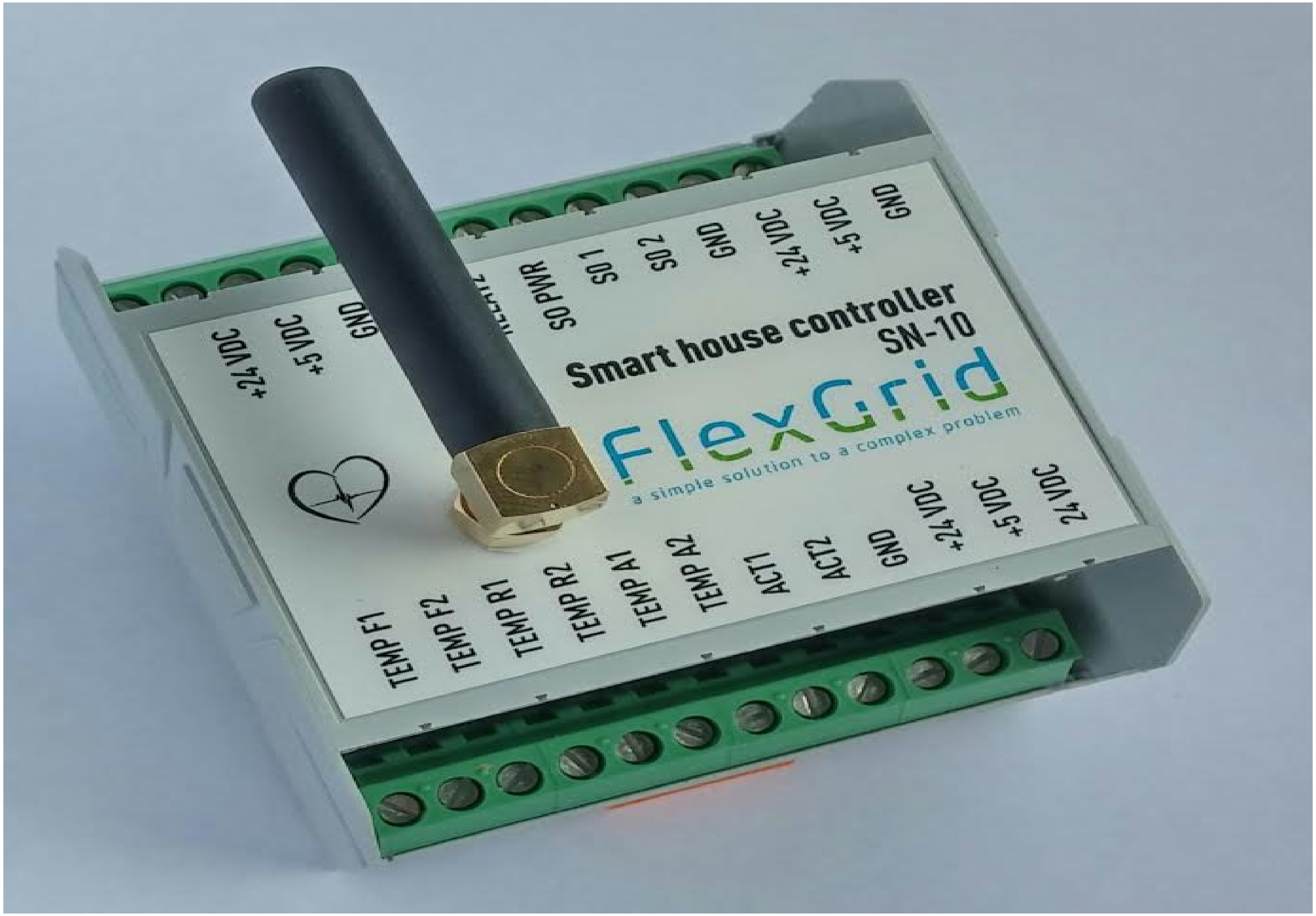




SE-OS
Control loop design – **logical drawing**

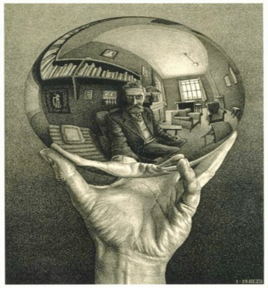


SN-10 Smart House Prototype



SE-OS Characteristics

- ‘Bidding – clearing – activation’ at higher levels
- Nested sequence of systems – systems of systems
- Hierarchy of optimization (or control) problems
- Control principles at higher spatial/temporal resolutions
- Cloud or Fog (IoT, IoS) based solutions – eg. for forecasting and control
- Facilitates energy systems integration (power, gas, thermal, ...)
- Allow for new players (specialized aggregators)
- Simple setup for the communication and contracts
- Provides a solution for all ancillary services
- Harvest flexibility at all levels



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Case study No. 1

Control of Power Consumption using the Thermal Mass of Buildings (Peak shaving)

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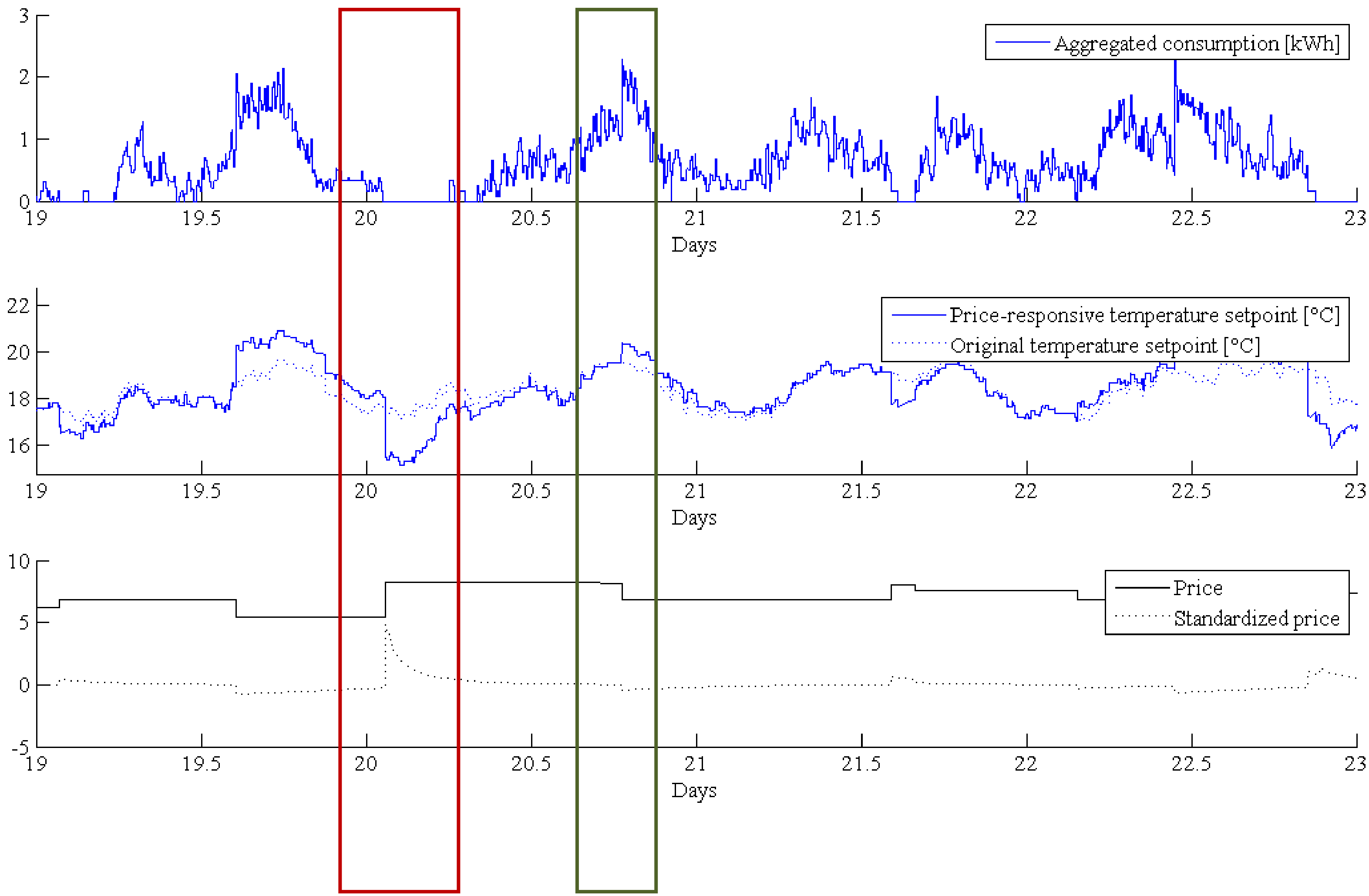
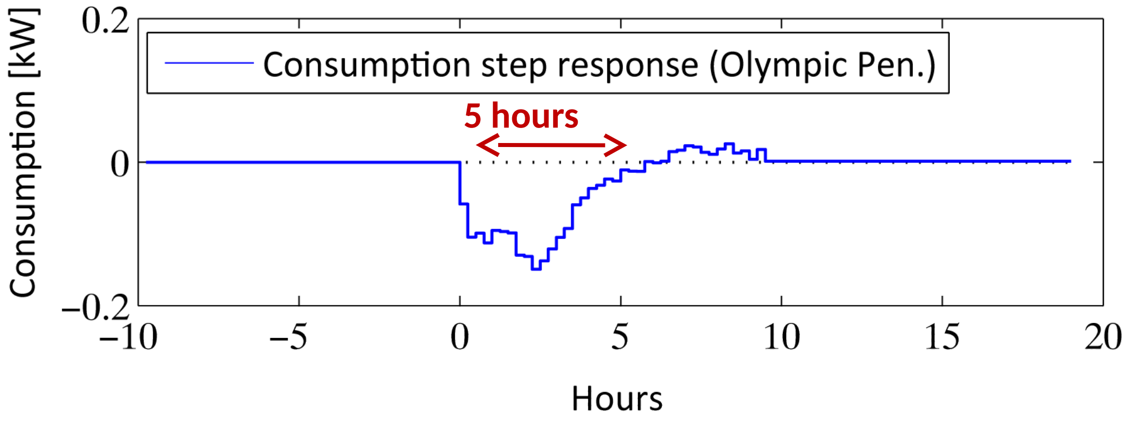
Aggregation (over 20 houses)



Non-parametric Response on Price Step Change

Olympic Peninsula



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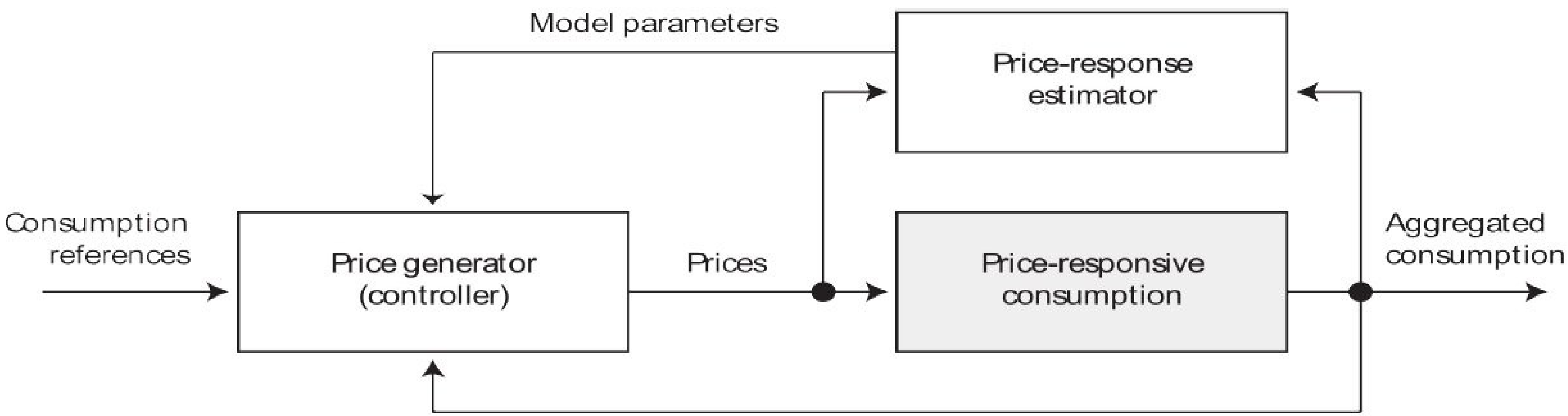
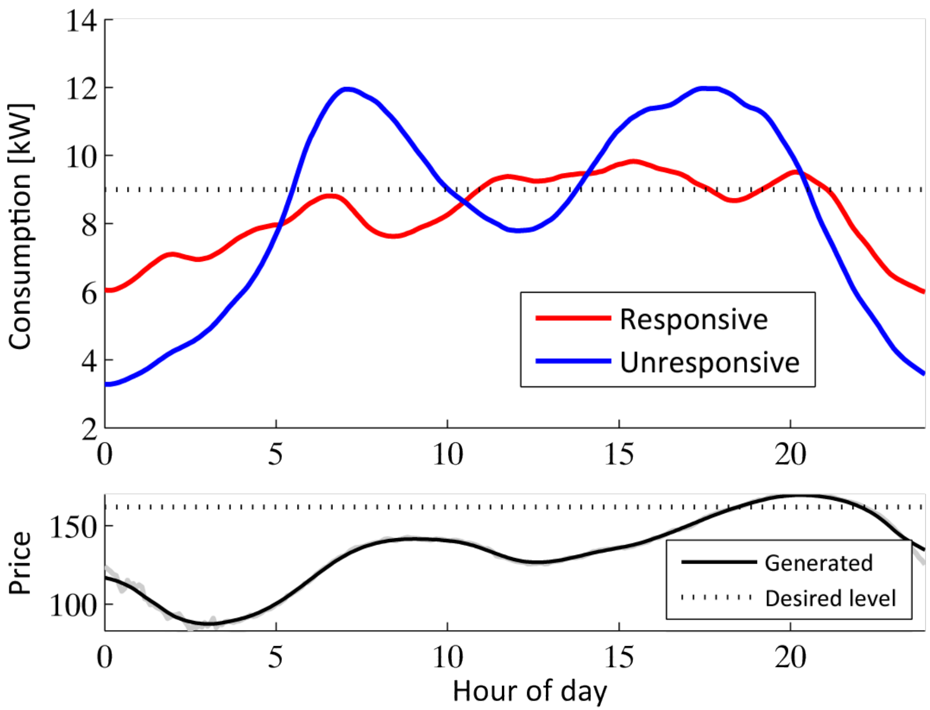
Control of Energy Consumption



Control performance

Considerable **reduction in peak consumption**

Mean daily consumption shift

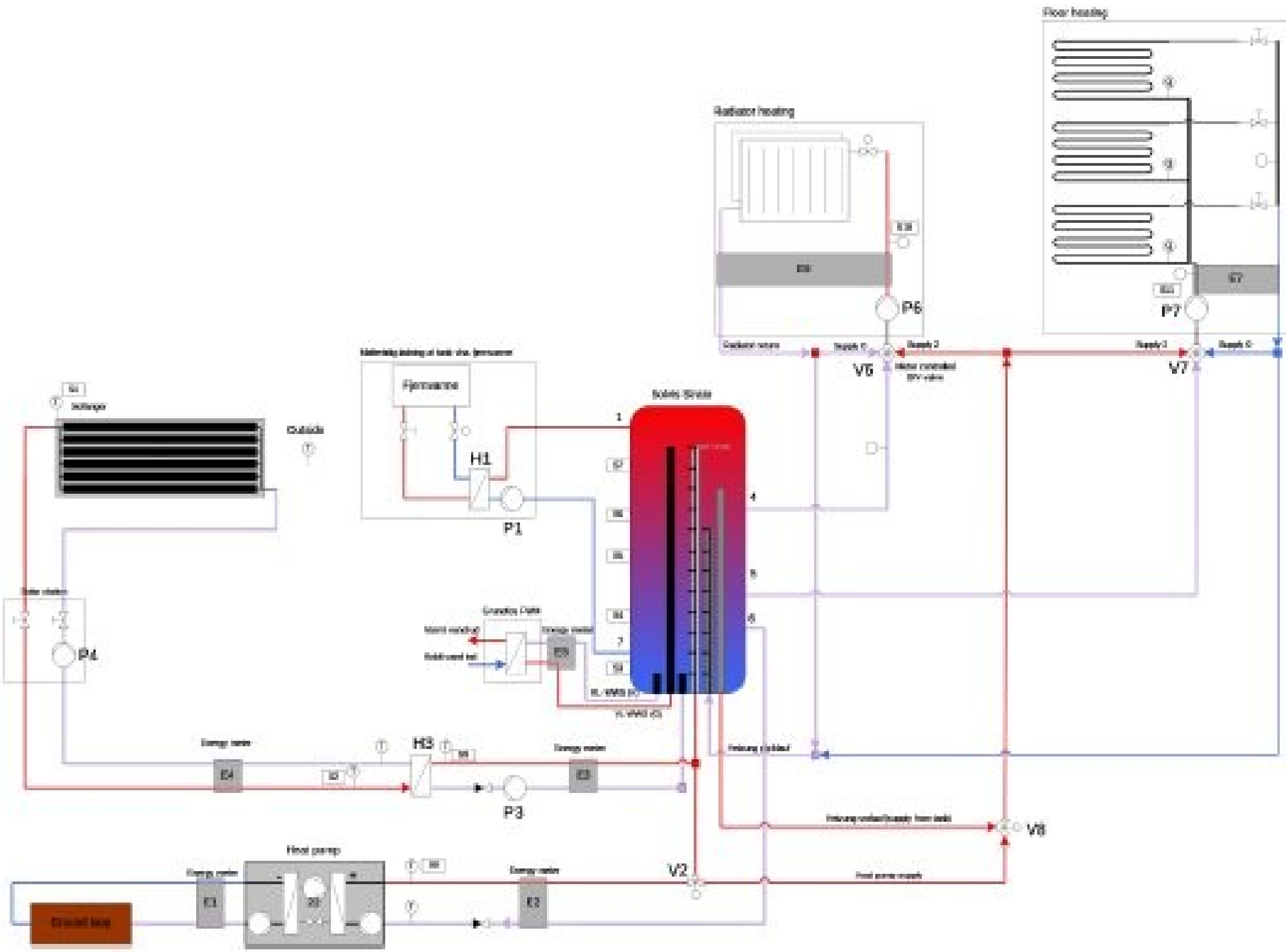


Case study No. 2

Control of Heat Pumps for buildings with a thermal solar collector (minimizing cost)

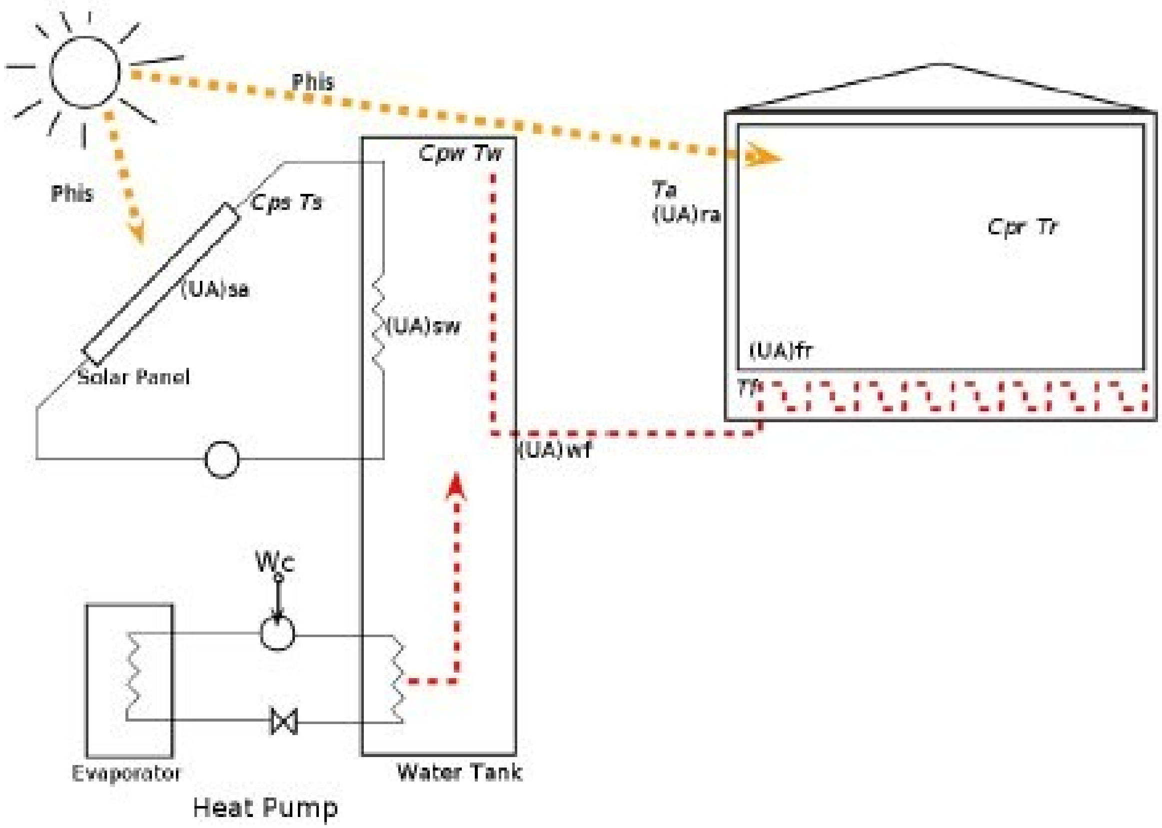
Grundfos Case Study

Schematic of the heating system



Modeling Heat Pump and Solar Collector

Simplified System



Avanced Controller

Economic Model Predictive Control

Formulation

The Economic MPC problem, with the constraints and the model, can be summarized into the following formal formulation:

$$\min_{\{u_k\}_{k=0}^{N-1}} \phi = \sum_{k=0}^{N-1} c' u_k \tag{4a}$$

Subject to

$$x_{k+1} = Ax_k + Bu_k + Ed_k \quad k = 0, 1, \ldots, N-1 \tag{4b}$$

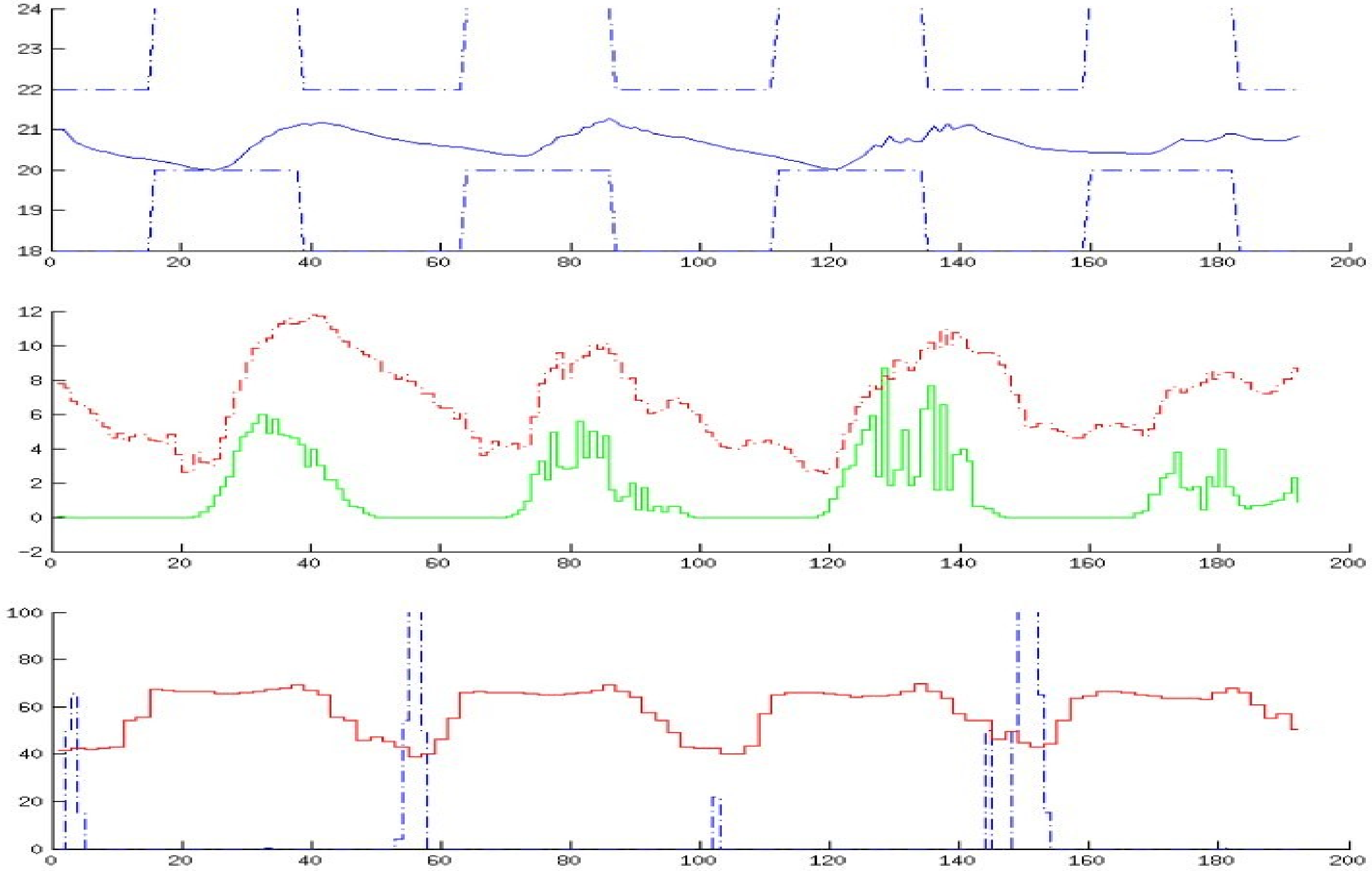
$$y_k = Cx_k \quad k = 1, 2, \ldots, N \tag{4c}$$

$$u_{min} \leq u_k \leq u_{max} \quad k = 0, 1, \ldots, N-1 \tag{4d}$$

$$\Delta u_{min} \leq \Delta u_k \leq \Delta u_{max} \quad k = 0, 1, \ldots, N-1 \tag{4e}$$

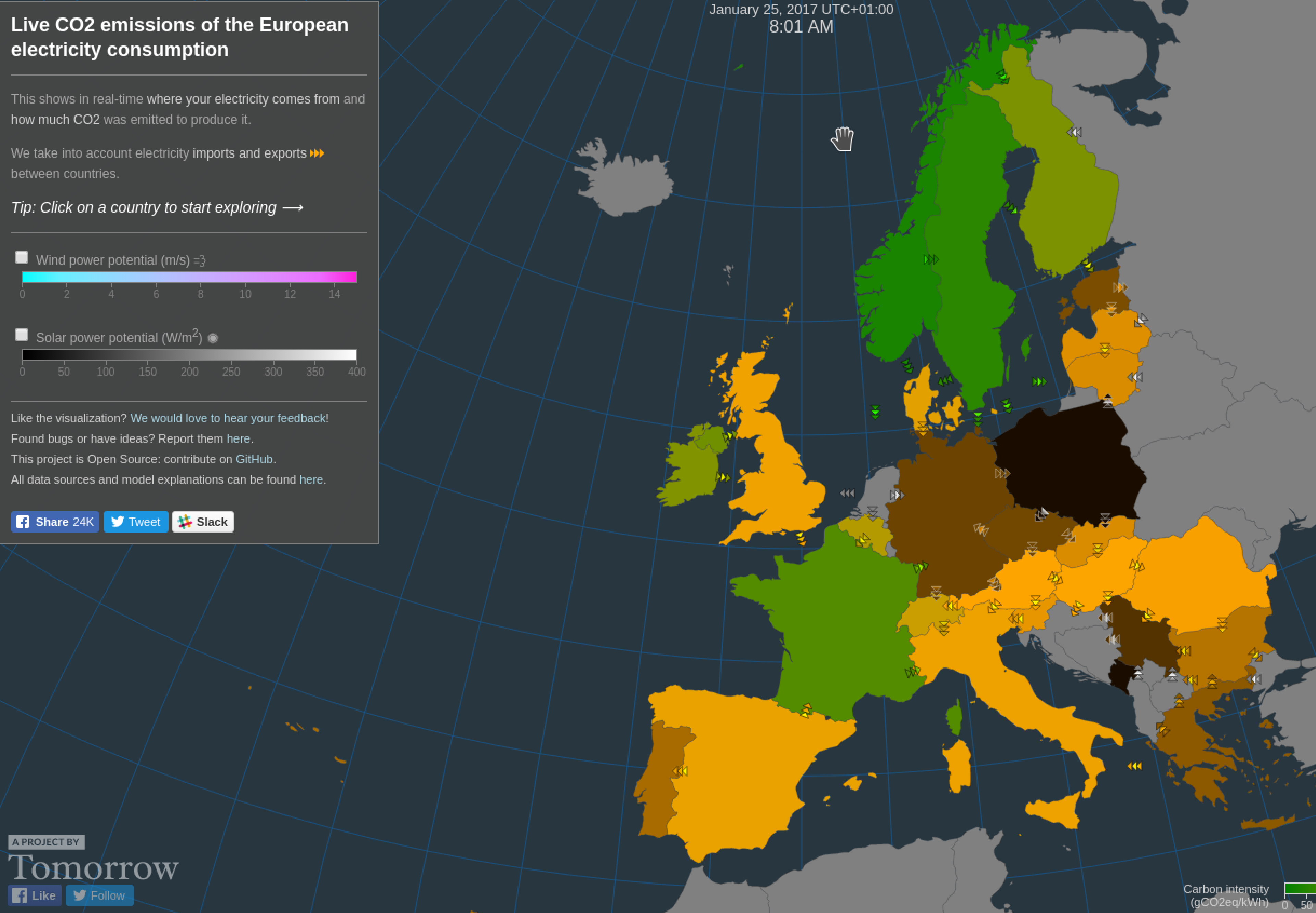
$$y_{min} \leq y_k \leq y_{max} \quad k = 0, 1, \ldots, N \tag{4f}$$

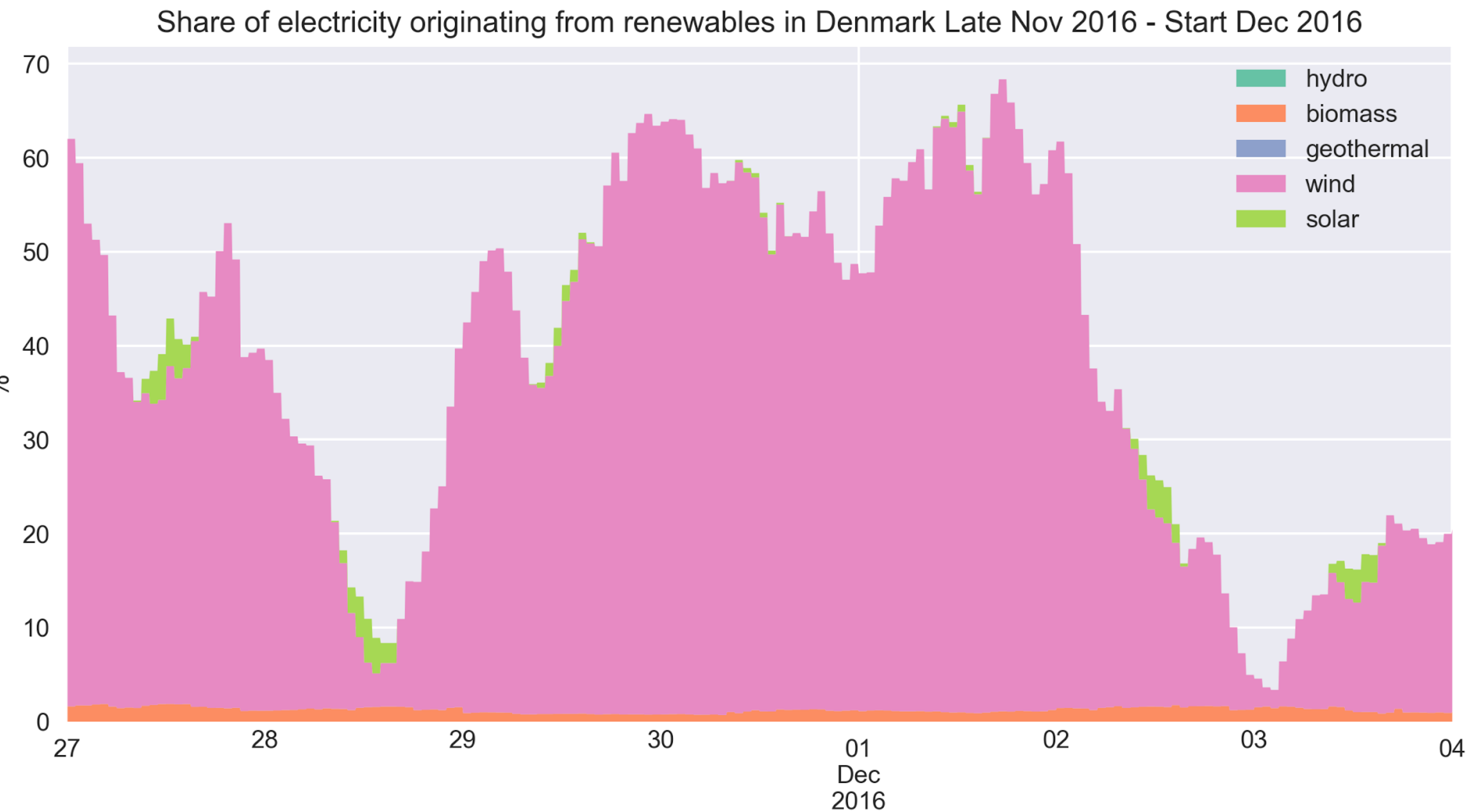
EMPC for heat pump with solar collector (savings 25 pct)



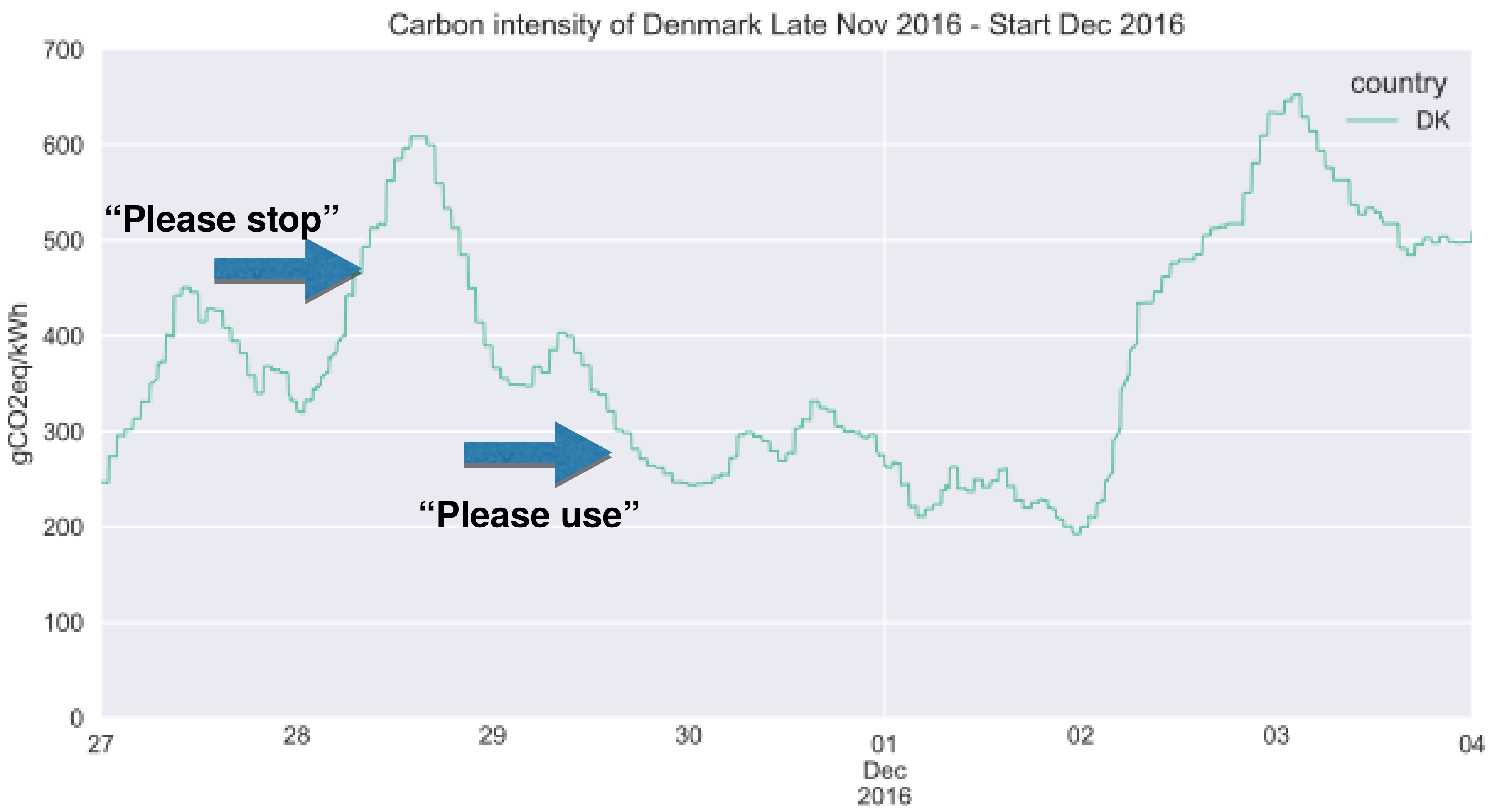
Case study No. 3

Control of heat pumps for swimming pools (CO2 minimization)


January 25, 2017 UTC+01:00
8:01 AM
Live CO2 emissions of the European electricity consumption
This shows in real-time where your electricity comes from and how much CO2 was emitted to produce it.
We take into account electricity imports and exports between countries.
Tip: Click on a country to start exploring ⟶
Wind power potential (m/s)
0 2 4 6 8 10 12 14
Solar power potential (W/m2)
0 50 100 150 200 250 300 350 400
Like the visualization? We would love to hear your feedback!
Found bugs or have ideas? Report them here.
This project is Open Source: contribute on GitHub.
All data sources and model explanations can be found here.
Share 24K
Tweet
Slack
A PROJECT BY
Tomorrow
Like
Follow
Carbon intensity
(gCO2eq/kWh)
0 50



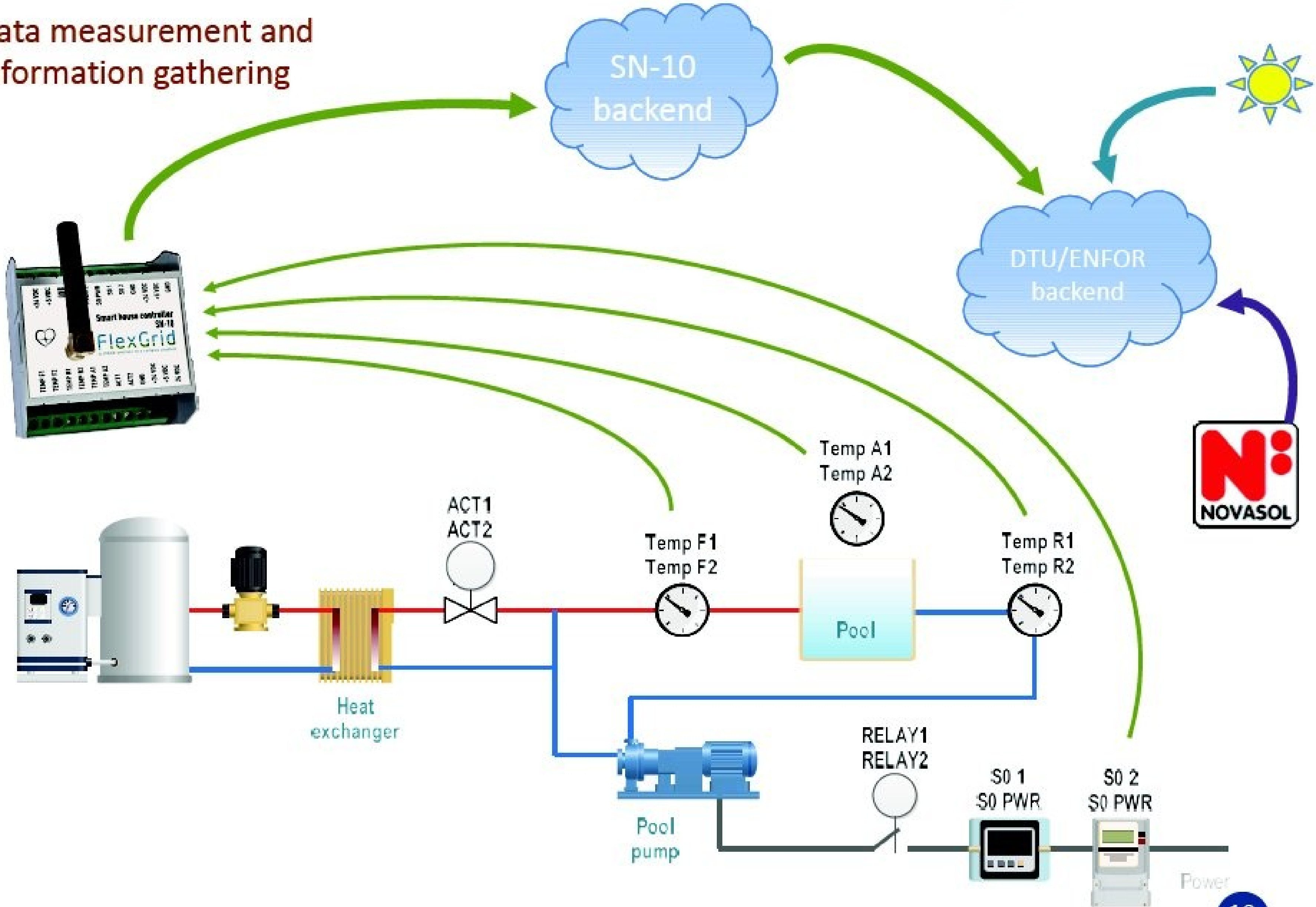
Source: pro.electicitymap.



Source: pro.electicitymap.

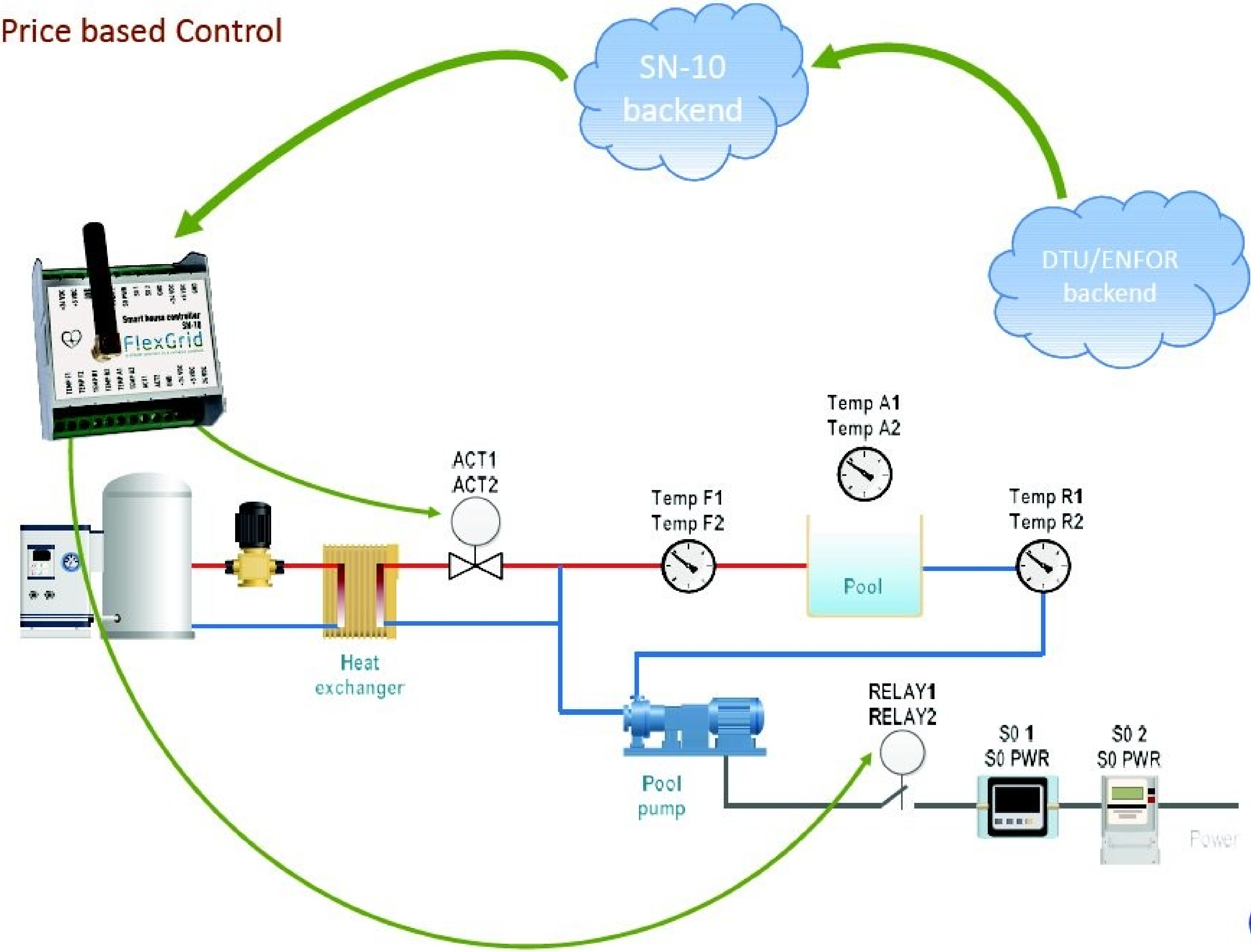
How does it work?

Data measurement and information gathering



How does it work?

Price based Control



Example: CO2-based control

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Software solutions

Software for combined physical and statistical modelling

Continuous Time Stochastic Modelling (CTSM) is a software package for modelling and simulation of combined physical and statistical models. You find a technical description and the software at CTSM.info.

Software for Model Predictive Control

HPMPC is a toolbox for High-Performance implementation of solvers for Model Predictive Control (MPC). It contains routines for fast solution of MPC and MHE (Moving Horizon Estimation) problems on embedded hardware. The software is available at GitHub.

Search ...

Latest news

Ambassador Louise Bang Jespersen visited CITIES, October 29th 2015

CITIES Korean International Workshop – KIER, Daejeon, Korea, October 22nd 2015

Workshop on Mathematical Sciences Collaboration in Energy Systems Integration – DTU,

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Flexibility Setup and Control

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Characteristics

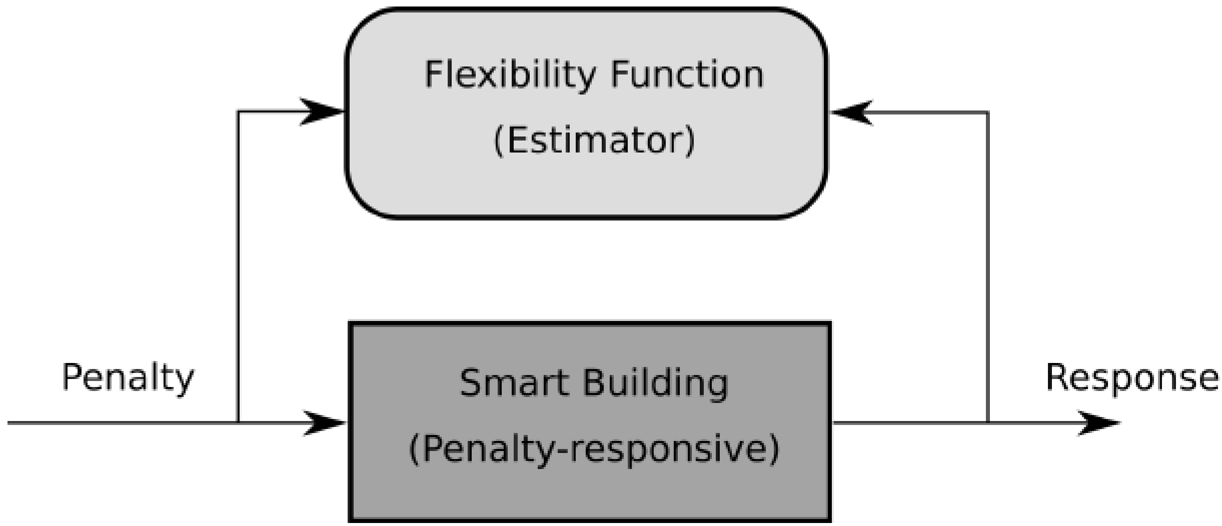


Figure 1: A smart building is able to respond to a penalty or external control signal.

Flexibility Function

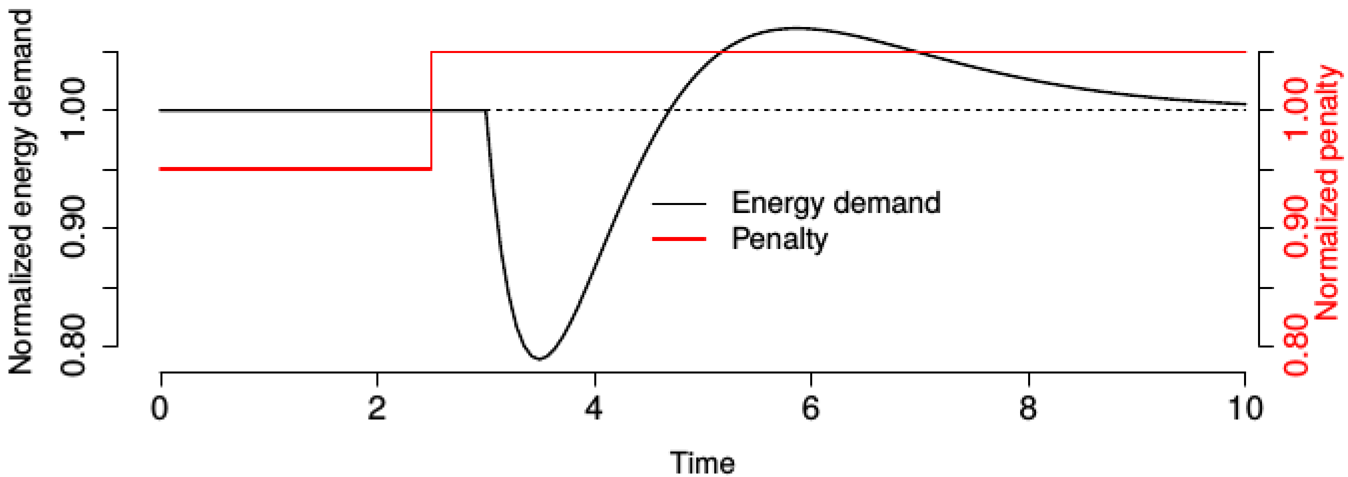


Figure 2: The energy consumption before and after an increase in penalty. The red line shows the normalized penalty while the black line shows the normalized energy consumption. The time scale could be very short with the units being seconds or longer with units of hours. At time 2.5 the penalty is increased,

Penalty Function (examples)

- **Real time CO_2.** If the real time (marginal) CO_2 emission related to the actual electricity production is used as penalty, then, a smart building will minimize the total carbon emission related to the power consumption. Hence, the building will be *emission efficient*.
- **Real time price**. If a real time price is used as penalty, the objective is obviously to minimize the total cost. Hence, the building is *cost efficient*.
- **Constant**. If a constant penalty is used, then, the controllers would simply minimize the total energy consumption. The smart building is, then, *energy efficient*.

Smart Grid Application

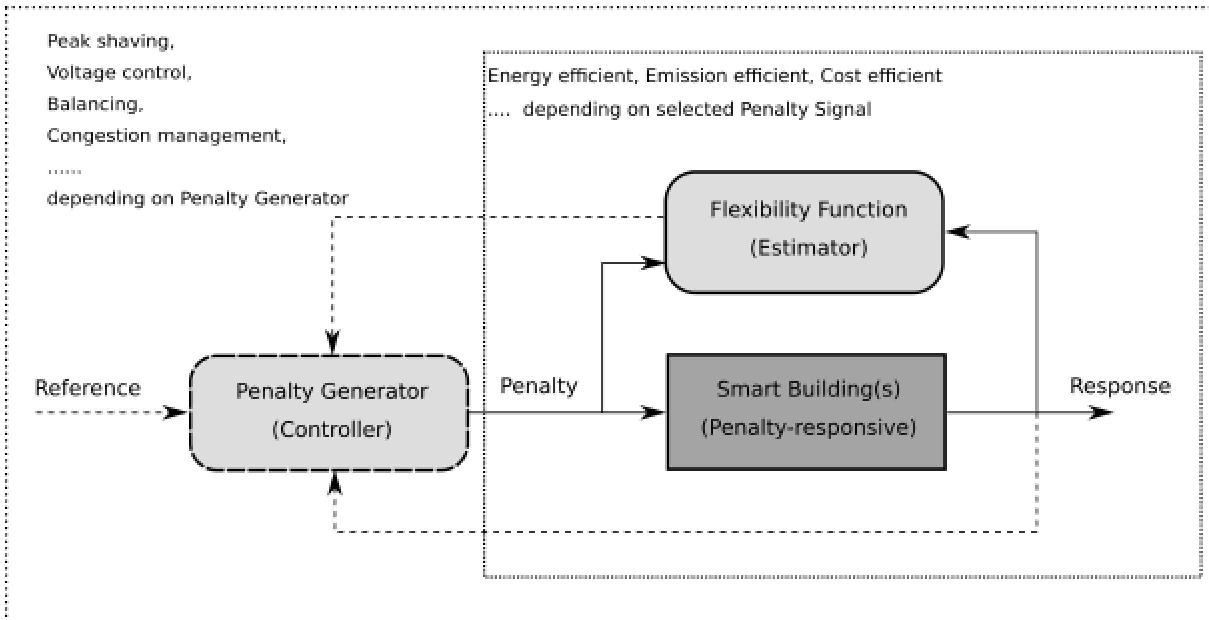


Figure 8: Smart buildings and penalty signals.

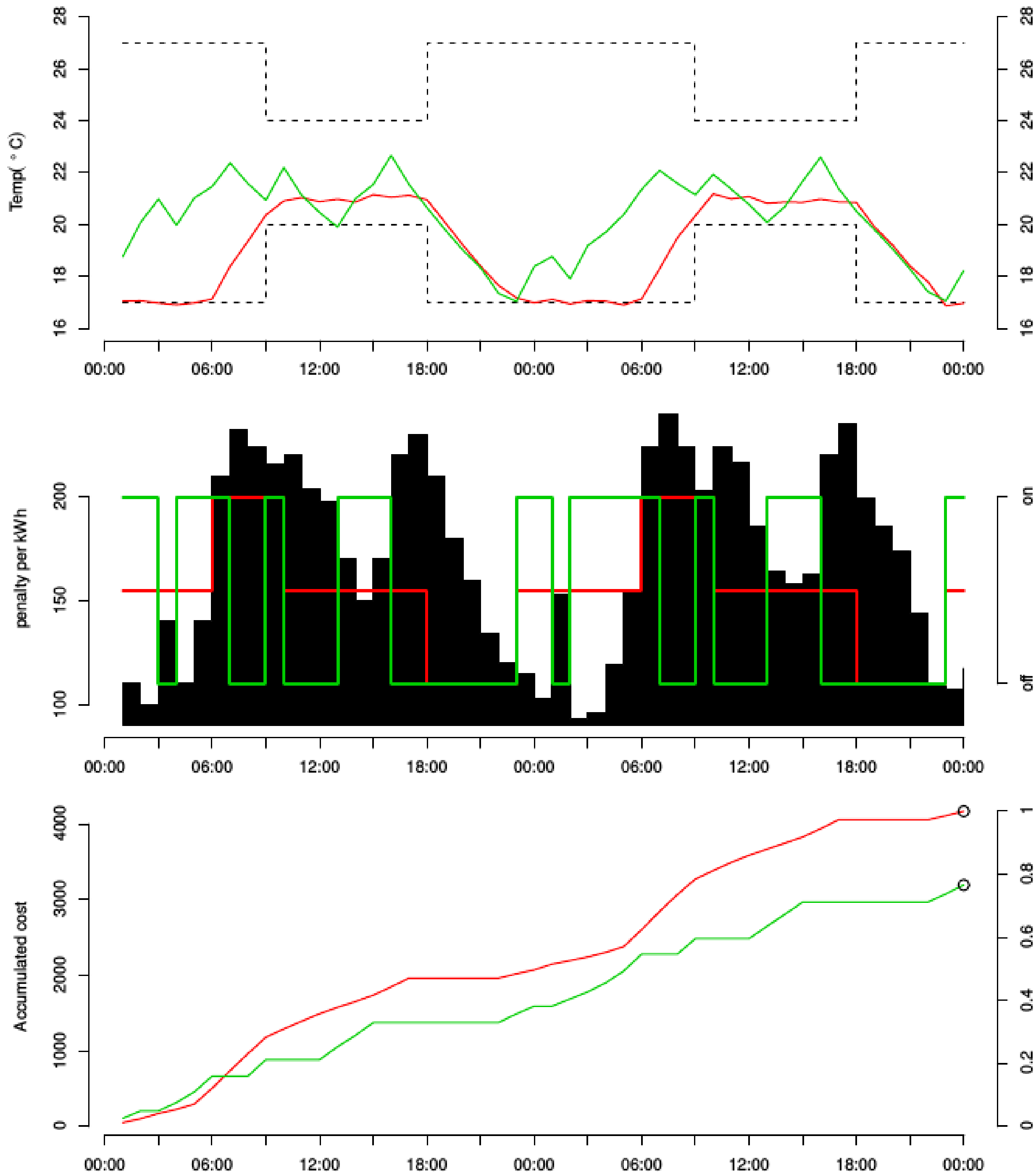
Procedure for calc. Flex. Index

for energy, price and emission based flexibility char.

The test consists of the following steps:

1. Let λ_t be the price of electricity at time t.
2. Simulate the control of the building *without considering* the price, and let u_t^0 be the electricity consumption at time t.
3. Simulate the control of the building *considering* the price, and let u_t^1 be the electricity consumption at time t.
4. The total operation cost of the price-ignorant control is given by $C^0 = \sum_{t=0}^{N} \lambda_t u_t^0$.
5. Similarly the operation cost of the price-aware control is given by $C^1 = \sum_{t=0}^{N} \lambda_t u_t^1$.
6. $1 - \frac{C^1}{C^0}$ is the result of the test, giving us the fractional amount of saved money.

This test is inspired by minimizing total costs for varying electricity prices, but in general λ_t could just represent ones desire to reduce electricity demand at time t.


Temp(° C)
16
18
20
22
24
26
28
penalty per kWh
100
150
200
on
off
Accumulated cost
0
1000
2000
3000
4000
0
0.2
0.4
0.6
0.8
1
00:00
06:00
12:00
18:00
00:00
06:00
12:00
18:00
00:00

Characteristics

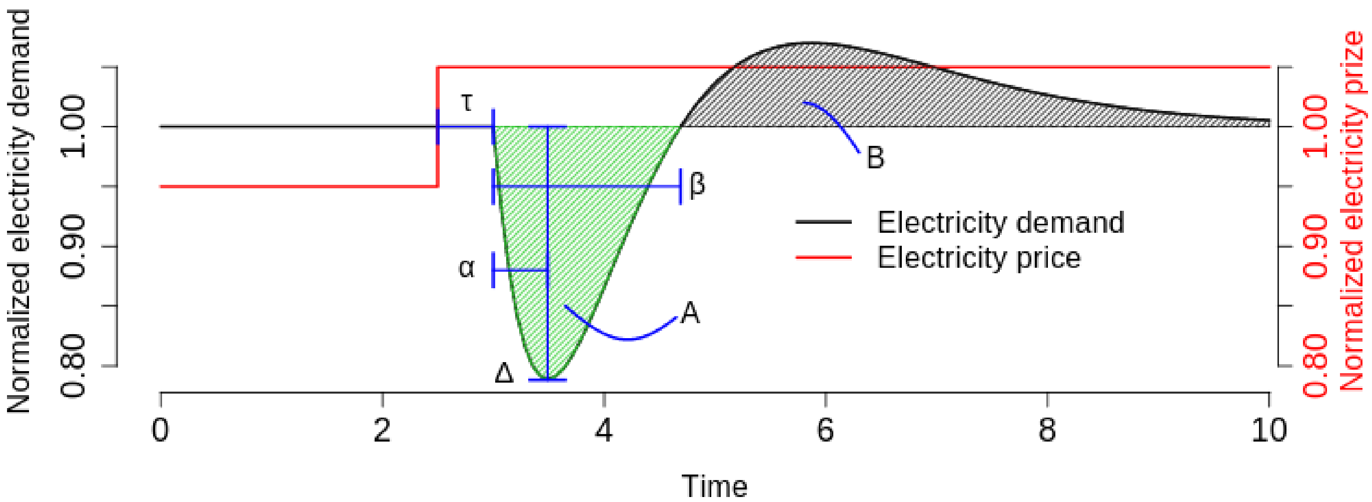


Figure 4: Six characteristics of the demand response to a step increase in electricity price. τ: The delay from adjusting the electricity prize and seeing an effect on the electricity demand, equal to approximately 0.5 here. Δ: The maximum change in demand following the price change, in this case close to 0.2. α: The time it takes from the change in demand starts until it reaches the lowest level, approximately equal to 0.5 here. β: The total time of decreased electricity demand, roughly equal to 2 here. A: The total amount of decreased energy demand, given by the green-shaded area. B: The total amount of increased energy demand, given by the grey-shaded area.

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FF for three buildings

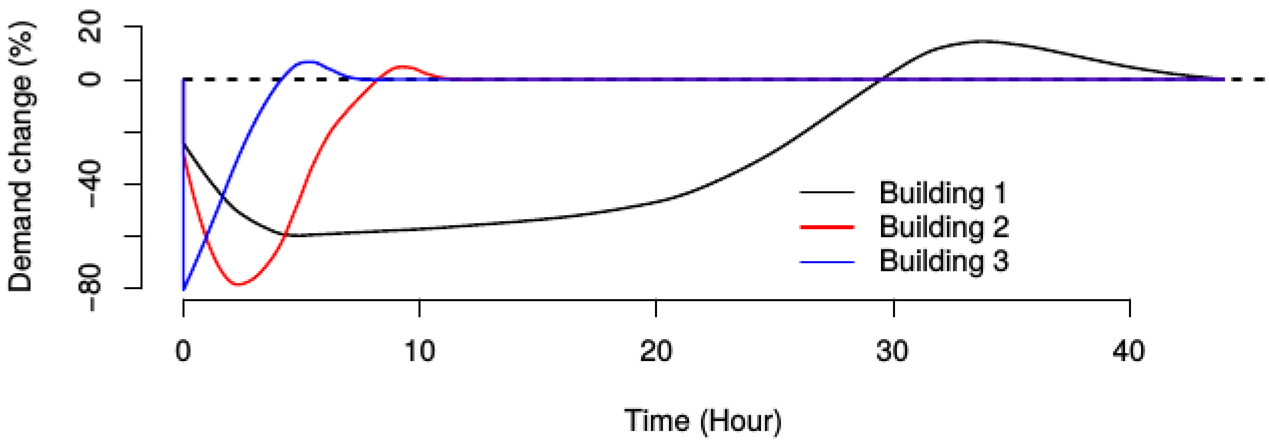

Figure 5: The Flexibility Function for three different buildings.

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Realistic Penalties for DK

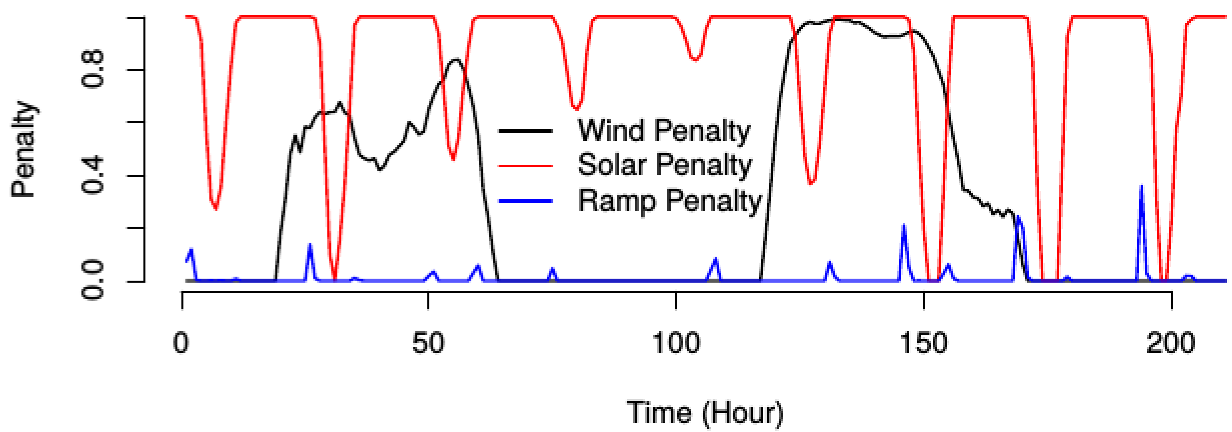

Figure 6: Penalty signals based on wind and solar power production in Denmark during some days in 2017.

Expected Flexibility Savings Index

Table 1: Expected Flexibility Savings Index (EFSI) for each of the buildings based on wind, solar and ramp penalty signals.

	Wind (%)	Solar (%)	Ramp (%)
Building 1	11.8	3.6	1.0
Building 2	4.4	14.5	5.0
Building 3	6.0	10.0	18.4

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Reference Penalties

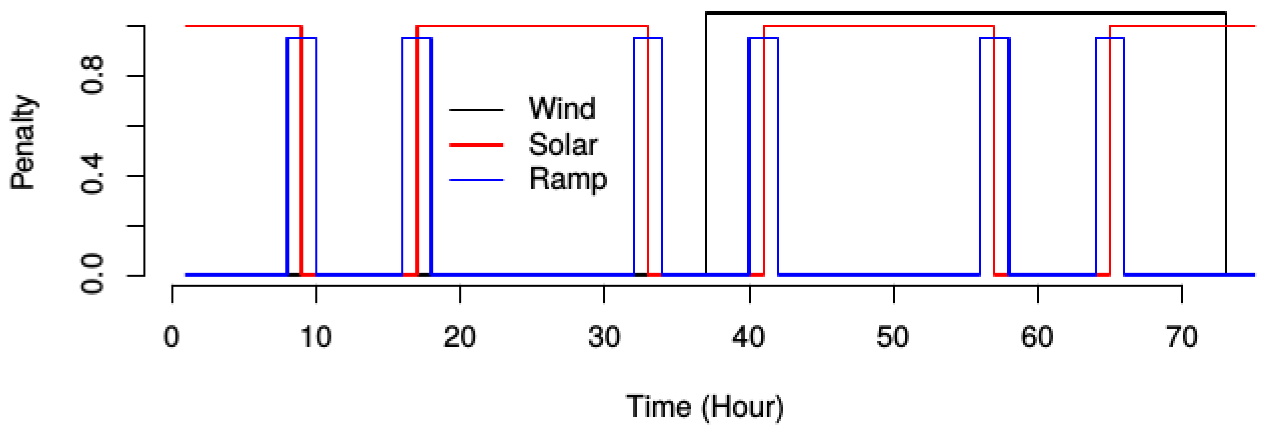


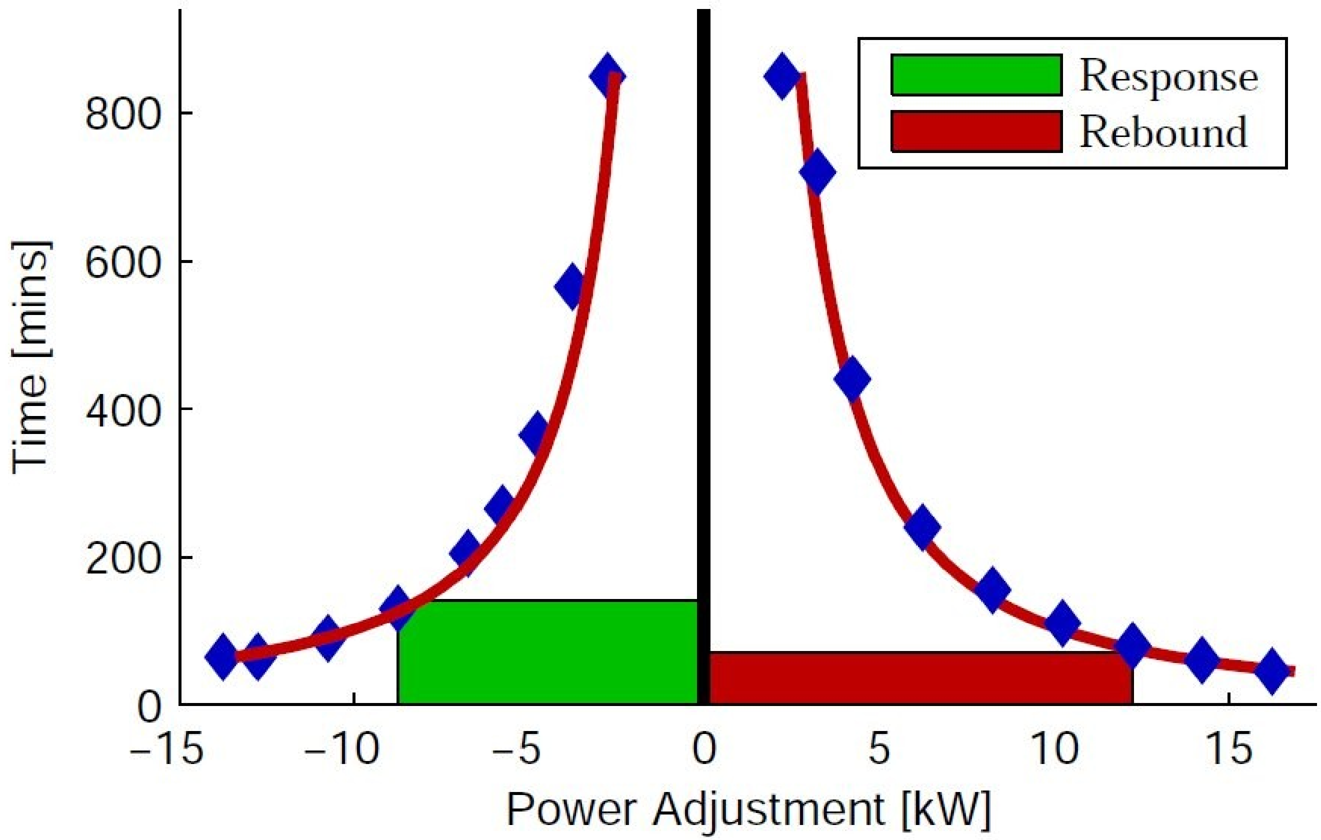
Figure 7: Reference scenarios of penalty signals related to ramping or peak issues as well as the integration of wind and solar power.

Flexibility Index

Table 2: Flexibility Index for each of the buildings based reference penalty signals representing wind, solar and ramp problems.

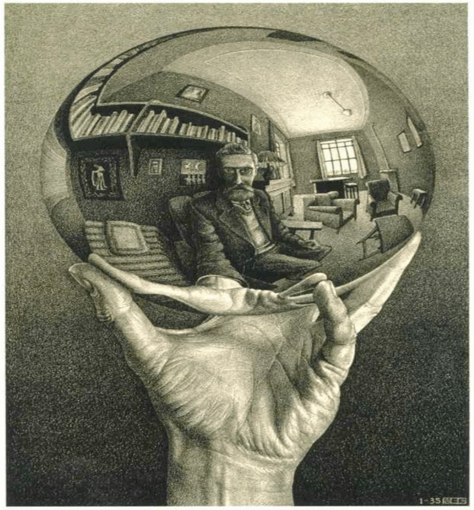
	Wind (%)	Solar (%)	Ramp (%)
Building 1	36.9	10.9	5.2
Building 2	7.2	24.0	11.1
Building 3	17.9	35.6	67.5

Flexibility Represented by Saturation Curves
(for market integration using block bids)



Understanding Power/Energy Flexibility
Some Demo Projects in CITIES:

- Control of WWTP (ED, Kruger, ..)
- Heat pumps (Grundfos, ENFOR, ..)
- Supermarket cooling (Danfoss, TI, ..)
- Summerhouses (DC, ENDK, Nyfors, ..)
- Green Houses (NeoGrid, ENFOR, ….)
- CHP (Dong Energy, EnergiFyn, …)
- Industrial production
- EV (Eurisco, Enfor, …)
- ………….



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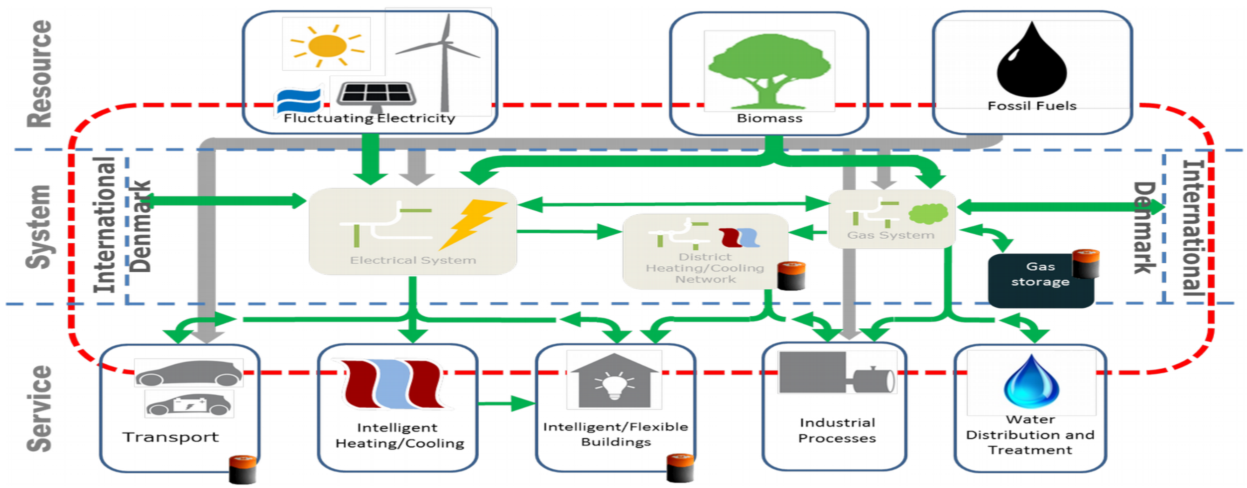
(Virtual) Storage Solutions



- **Flexibility (or virtual storage) characteristics:**
  - Supermarket refrigeration can provide storage 0.5-2 hours ahead
  - Buildings thermal capacity can provide storage up to, say, 5-10 hours ahead
  - Buildings with local water storage can provide storage up to, say, 2-12 hours ahead
  - District heating/cooling systems can provide storage up to 1-3 days ahead
  - DH systems with thermal solar collectors can often provide seasonal storage solutions
  - Gas systems can provide seasonal/long term storage solutions

Summary

- A procedure for data intelligent control of power load, using the Smart-Energy OS (SE-OS) setup, is suggested.
- The SE-OS controllers can focus on
  - Peak Shaving
  - Smart Grid demand (like ancillary services needs, ...)
  - Energy Efficiency
  - Cost Minimization
  - Emission Efficiency
- We have demonstrated a large potential in Demand Response. Automatic solutions, and end-user focus are important
- We see large problems with the tax and tariff structures in many countries (eg. Denmark).
- Markets and pricing principles need to be reconsidered; we see an advantage of having a physical link to the mechanism (eg. nodal pricing, capacity markets)

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For more information ...

See for instance

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