Methodologies for control of energy flexible DERs

Henrik Madsen

Dept. Appl. Mathematics and Computer Science, DTU

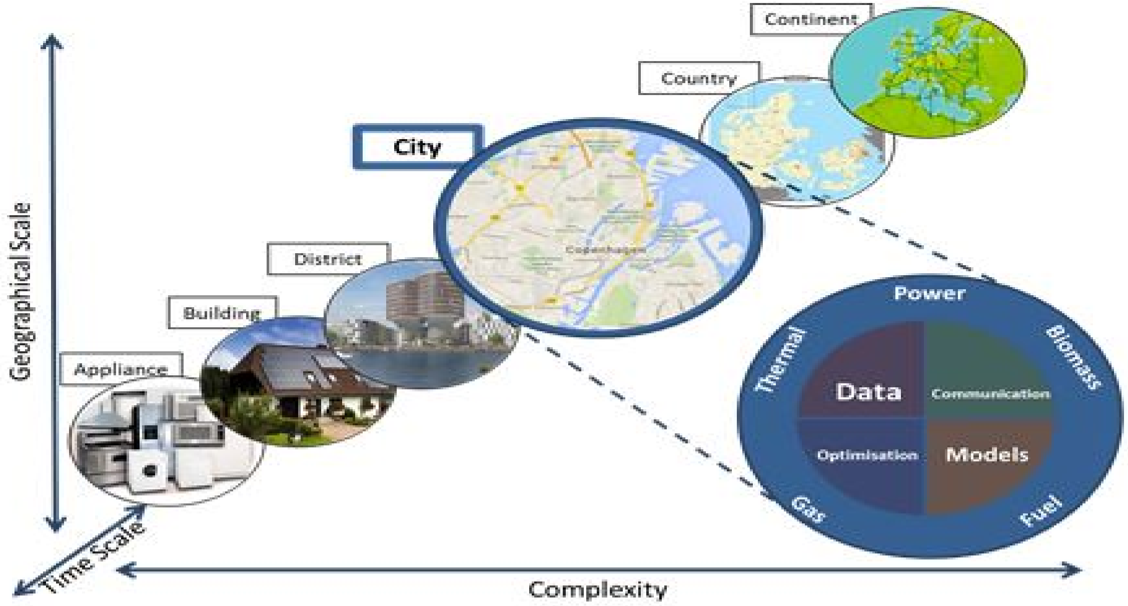
http://www.smart-cities-centre.org

http://www.henrikmadsen.org

CITIES Centre for IT Intelligent Energy Systems

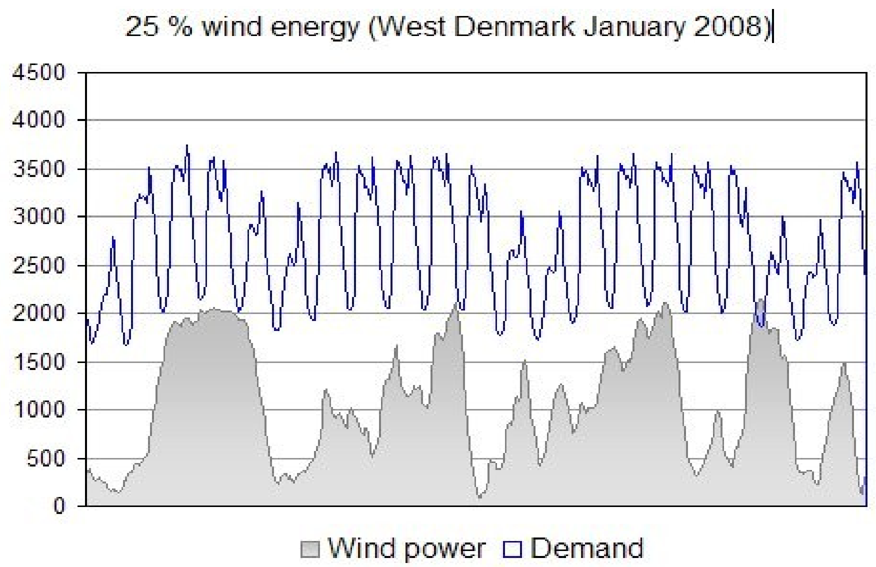
Temporal and Spatial Scales

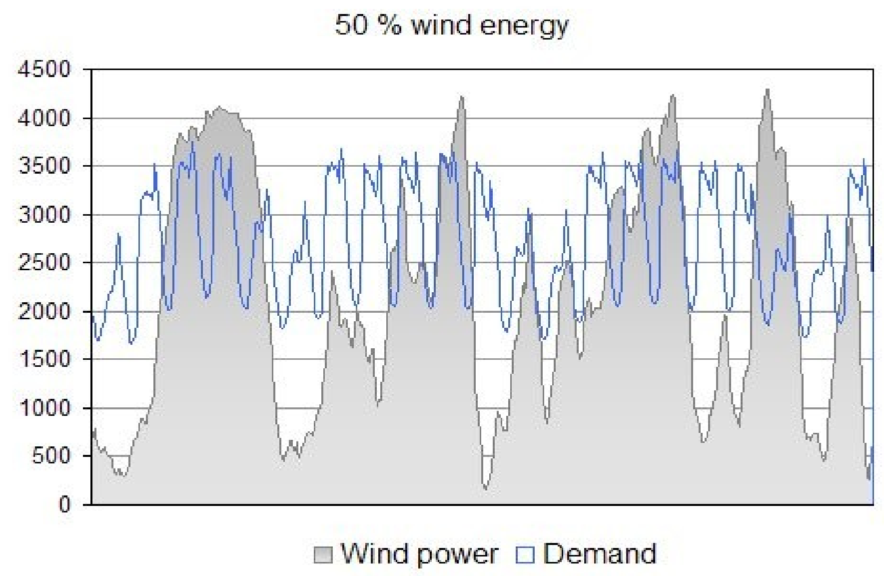
The ***Smart-Energy Operating-System (SE-OS)*** is used to develop, implement and test of solutions (layers: data, models, optimization, control, communication) for ***operating flexible electrical energy systems (incl. buildings)*** at **all scales**.



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

Innovation Fund Denmark

DTU

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

Home > Project summary

Project Summary

The Ecodesign Preparatory Study on Smart Appliances (Lot 33) has analysed the technical, economic, market an[illegible]tal 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.

Almost no Flexibility

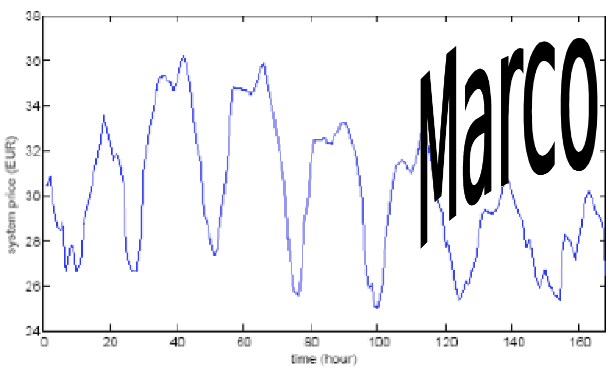
CITIES
Centre for IT Intelligent Energy Systems

COMPETITIVE BIDDING AND STABILITY ANALYSIS IN ELECTRICITY MARKETS USING CONTROL THEORY

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

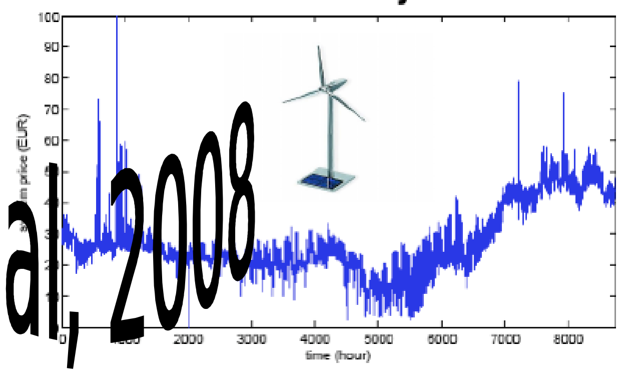
Advantages in handling effectively

Dynamics



Marco Zugno et.al, 2008

Uncertainty



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

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

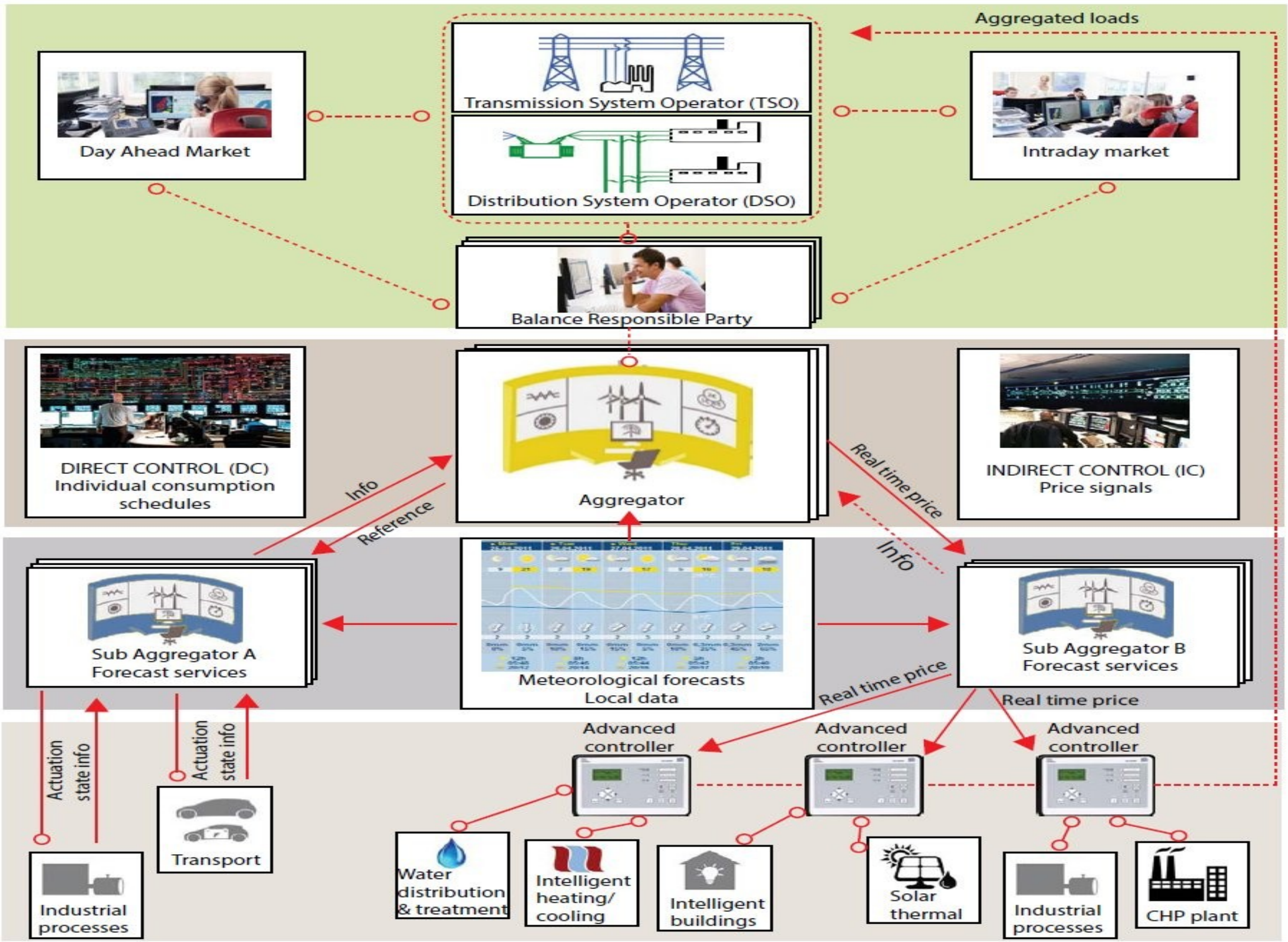
↓

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

Innovation Fund Denmark

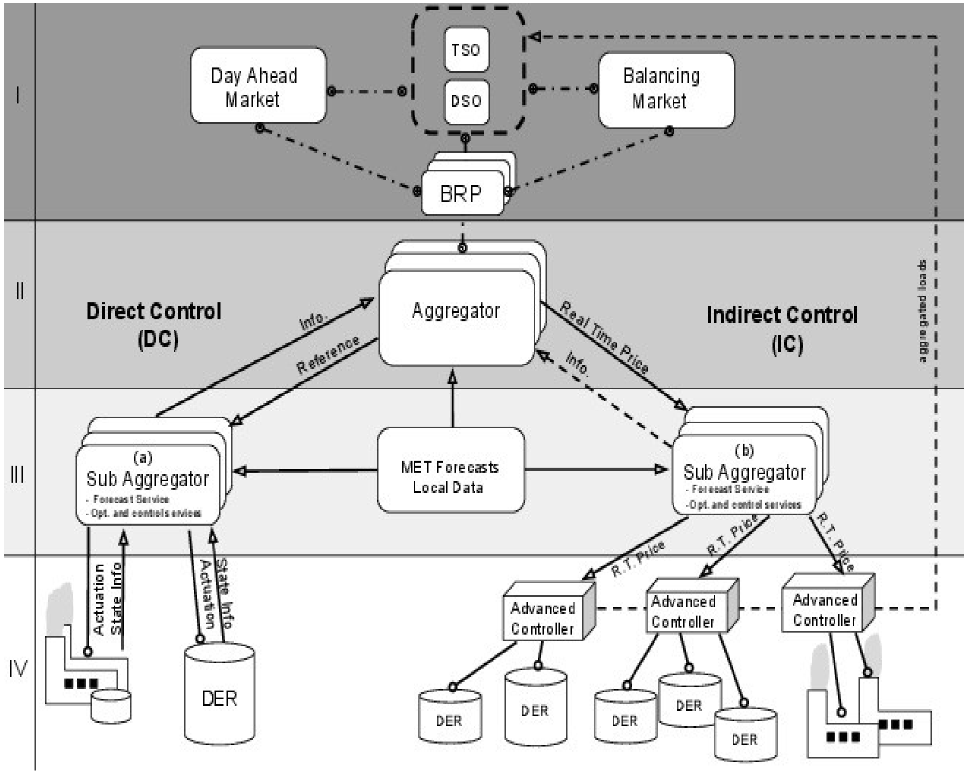
DTU

Smart-Energy OS



CITIES
Centre for IT Intelligent Energy Systems

Control and Optimization



In 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:

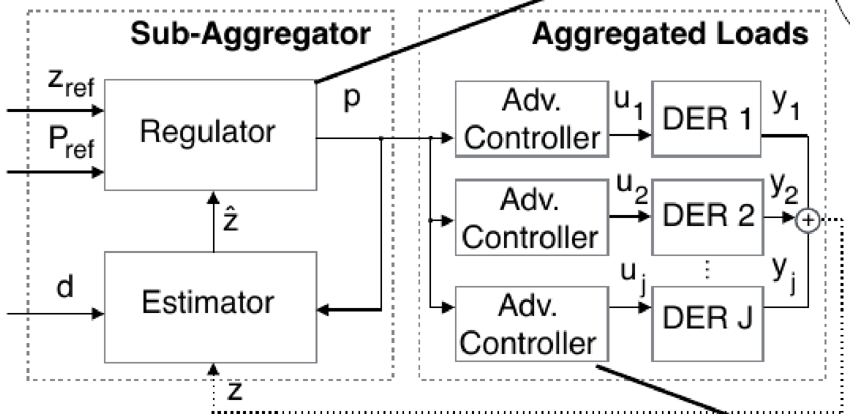
Actuator: **Price**

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

Models for DERs are not needed

Simple 'contracts'

Proposed methodology
Control-based methodology



$$\min_{p} \quad E\left[\sum_{k=0}^{N} w_{j,k}||\hat{z}_k - z_{ref,k}|| + \mu||p_k - p_{ref,k}||\right]$$

$$\text{s.t.} \quad \hat{z}_{k+1} = f(p_k)$$

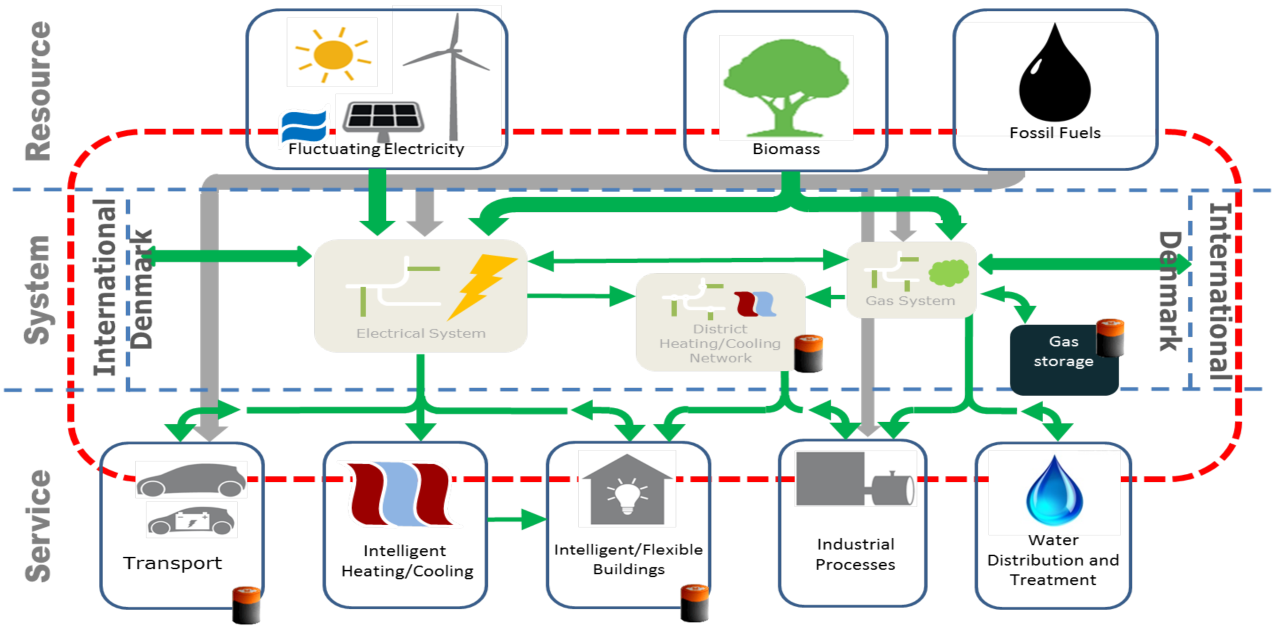
$$\min_{u} \quad E\left[\sum_{k=0}^{N}\sum_{j=1}^{J} \phi_j(x_{j,k}, u_{j,k}, p_k)\right]$$

$$\begin{aligned} \text{s.t.} \quad x_{k+1} &= Ax_k + Bu_k + Ed_k, \\ y_k &= Cx_k, \\ y_k^{min} \leq y_k &\leq y_k^{max}, \\ u_k^{min} \leq u_k &\leq u_k^{max} \end{aligned}$$

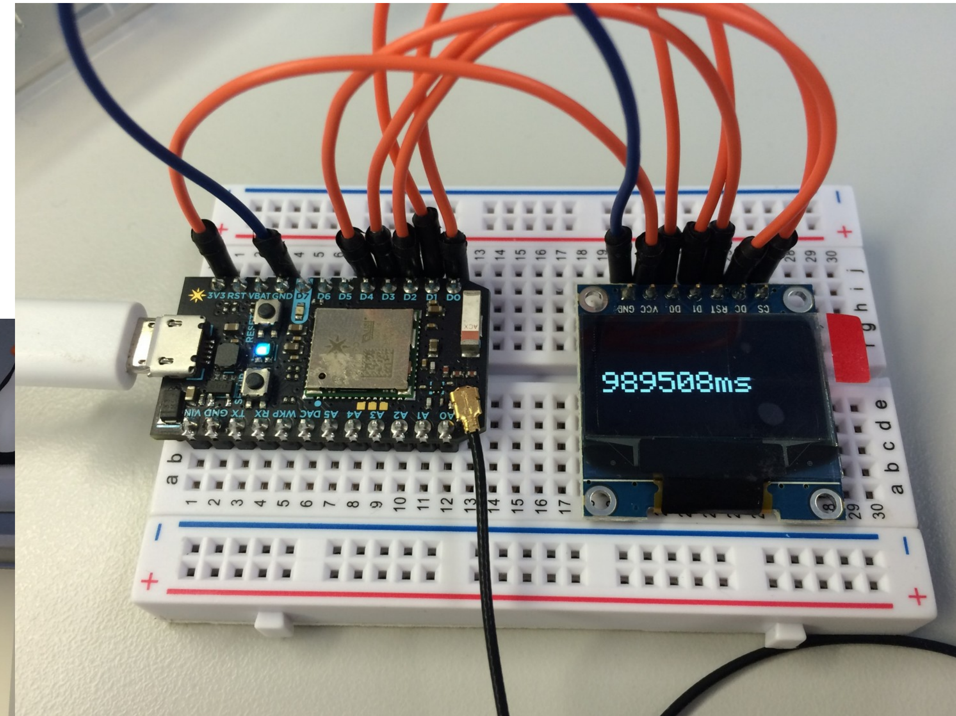
We adopt a control-based approach where the **price** becomes the driver to **manipulate** the behaviour of a certain pool flexible prosumers.

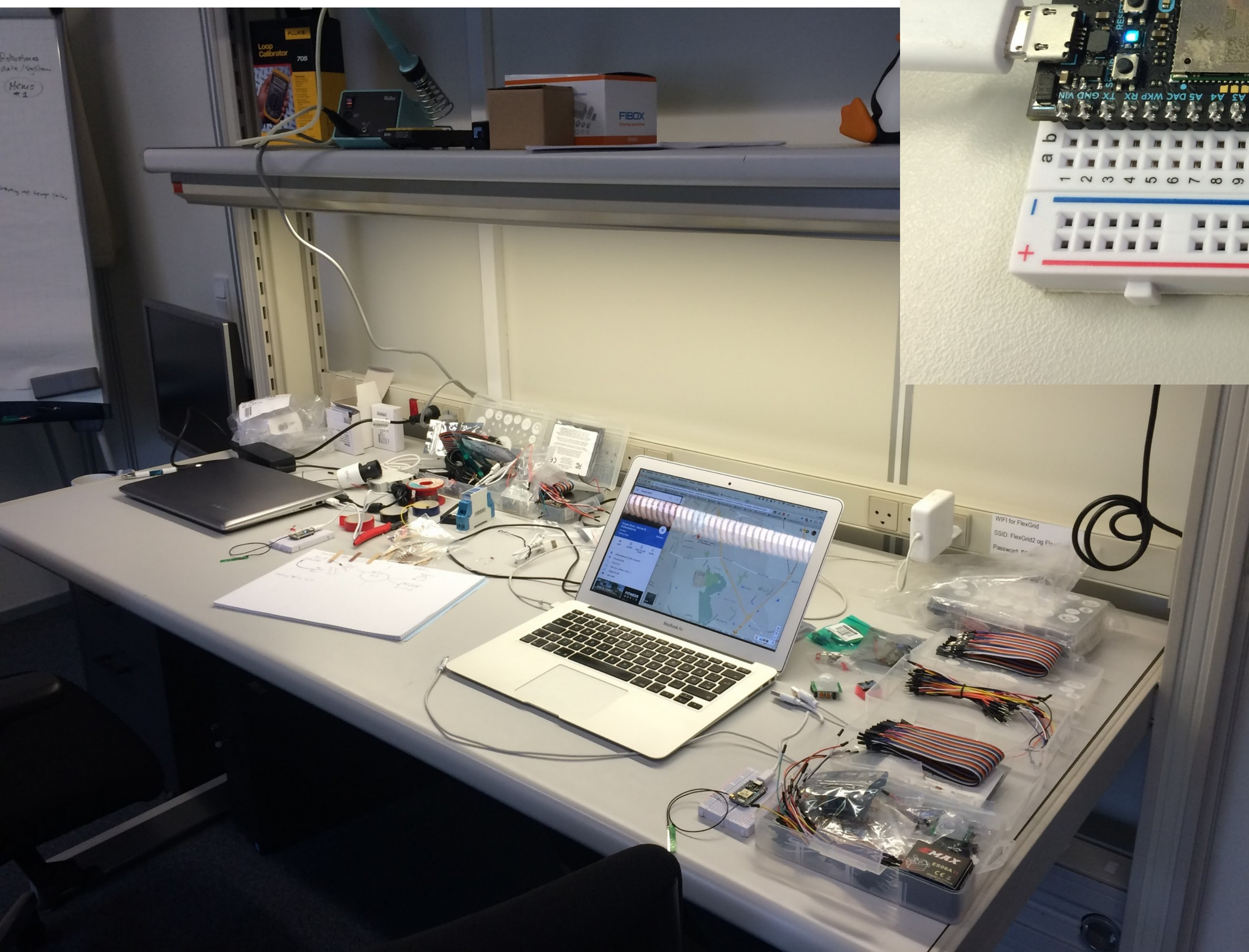
Grey-box models for energy systems

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

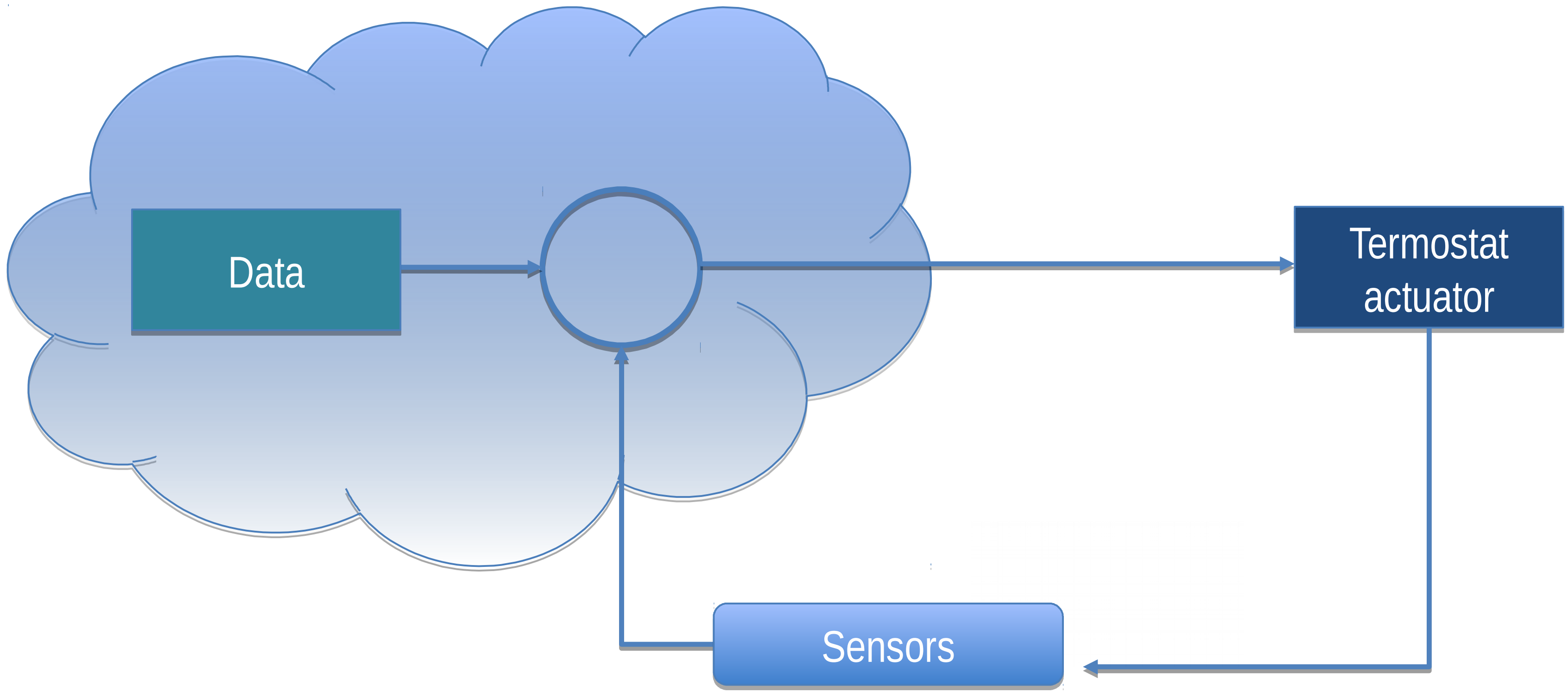


Lab testing ….

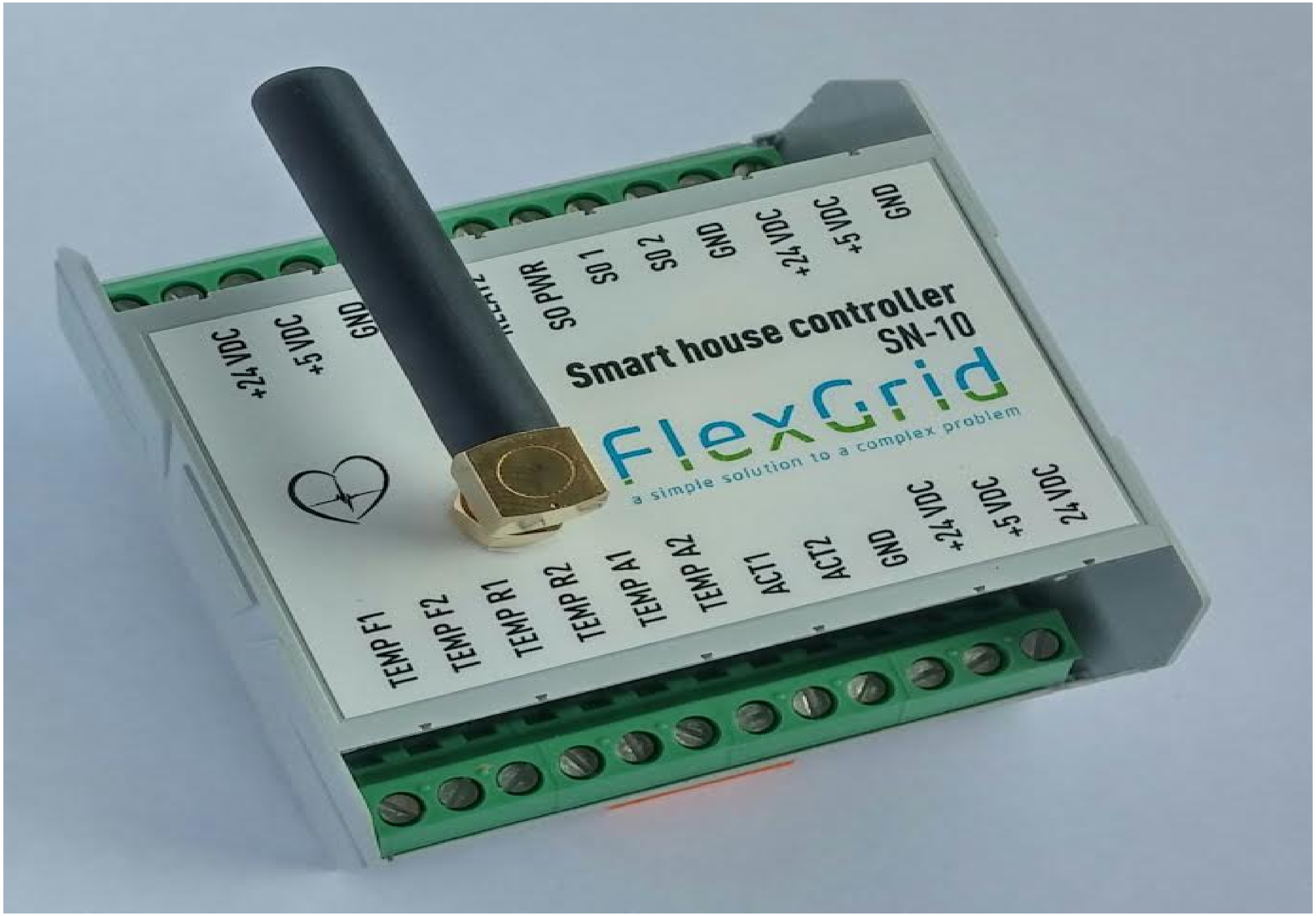




SE-OS
Control loop design – **logical drawing**



SN-10 Smart House Controller

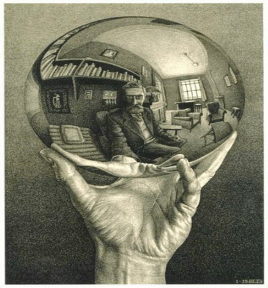


Innovation Fund Denmark

DTU

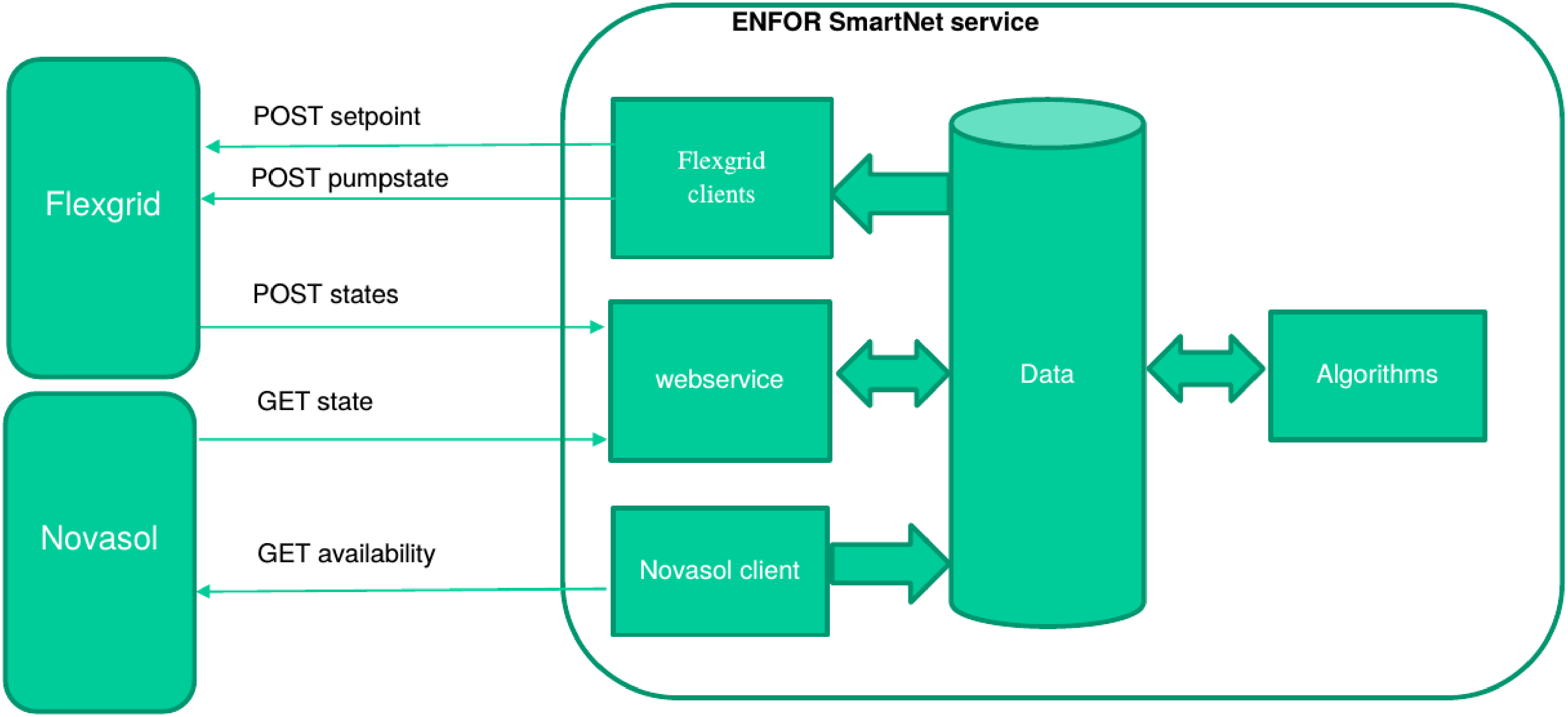
SE-OS Characteristics

- '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



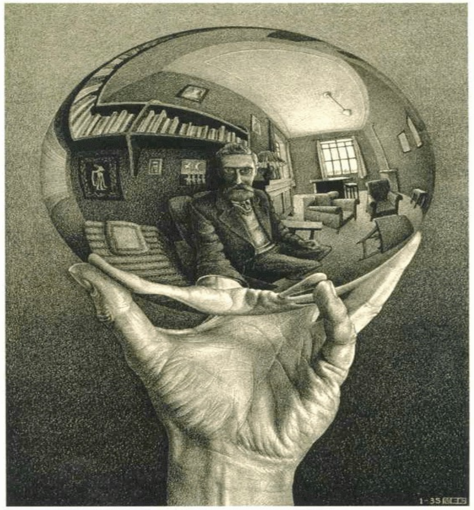
CITIES
Centre for IT Intelligent Energy Systems

ENFOR Control services for Novasol (using REST and JSON)



Smart Energy Solutions
Some Demo Projects in CITIES:

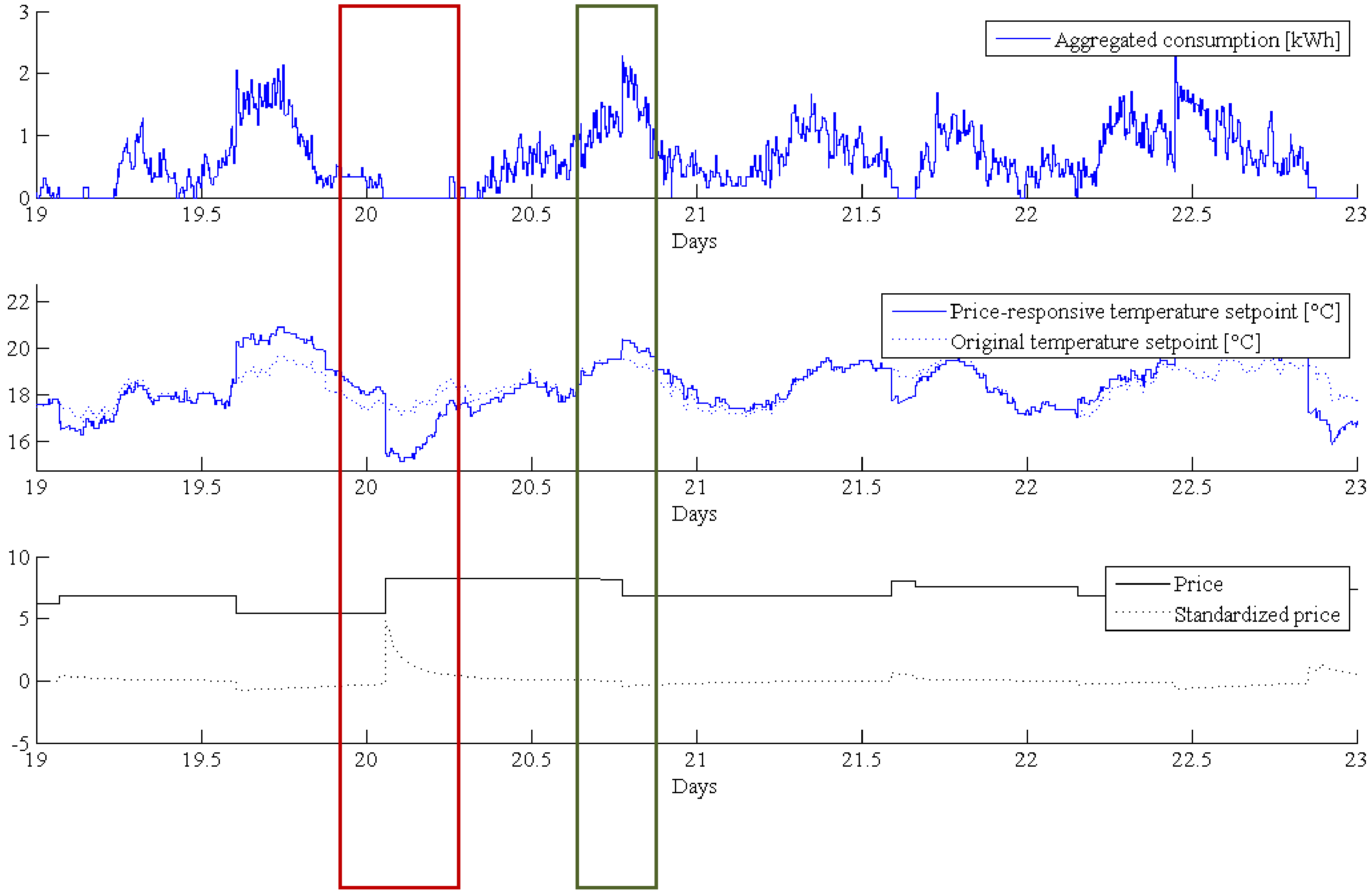
- Control of WWTP (ED, Kruger, ..)
- Heat pumps (Grundfos, ENFOR, ..)
- Supermarket cooling (Danfoss, TI, ..)
- Summerhouses (DC, ENDK, Nyfors, ..)
- Green Houses (NeoGrid, ENFOR, ...)
- CHP (Dong Energy, EnergiFyn, ...)
- Industrial production (several, ..)
- EV (Eurisco, Enfor, ...)
- ....



Case study No. 1

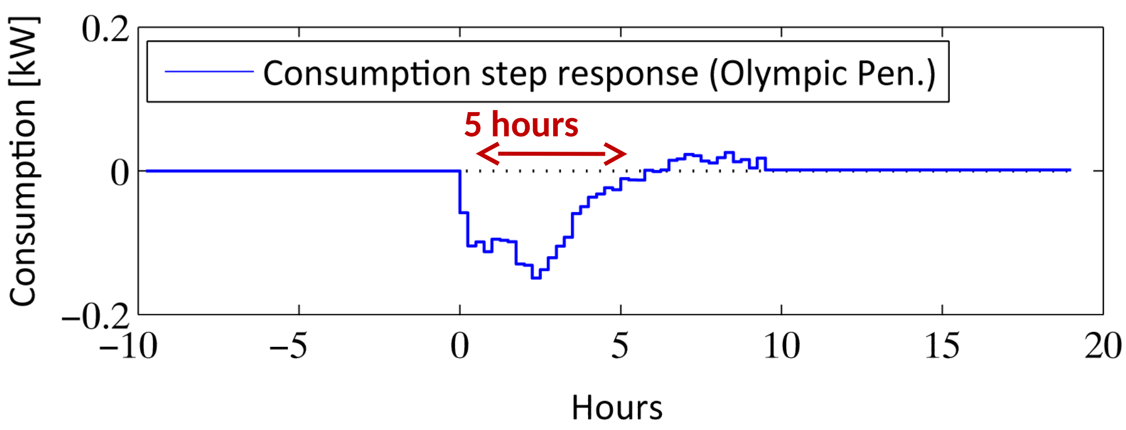
Control of Power Consumption using the Thermal Mass of Buildings (Peak shaving)

Aggregation (over 20 houses)

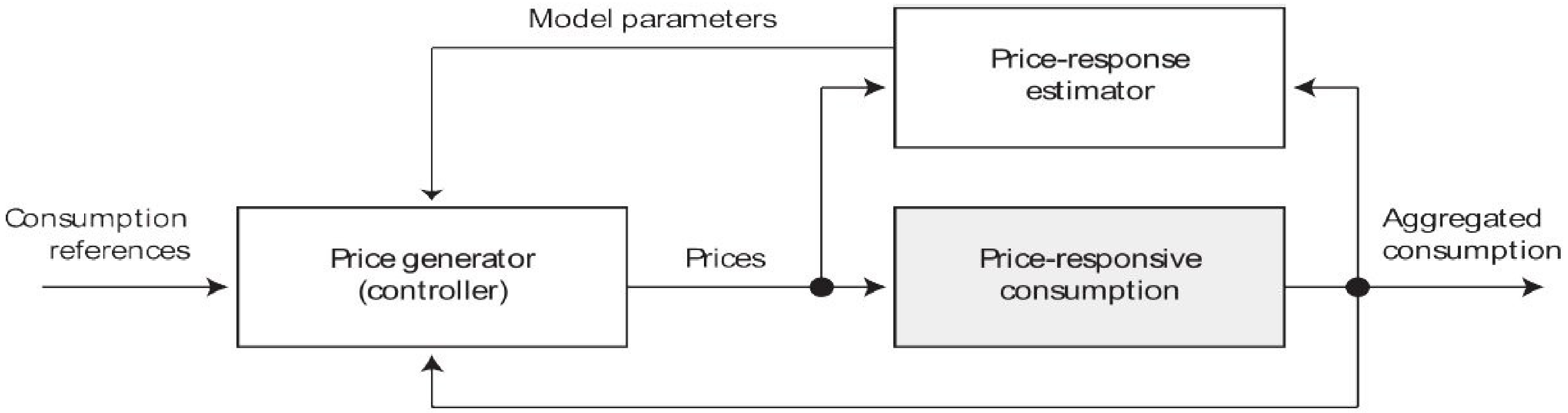


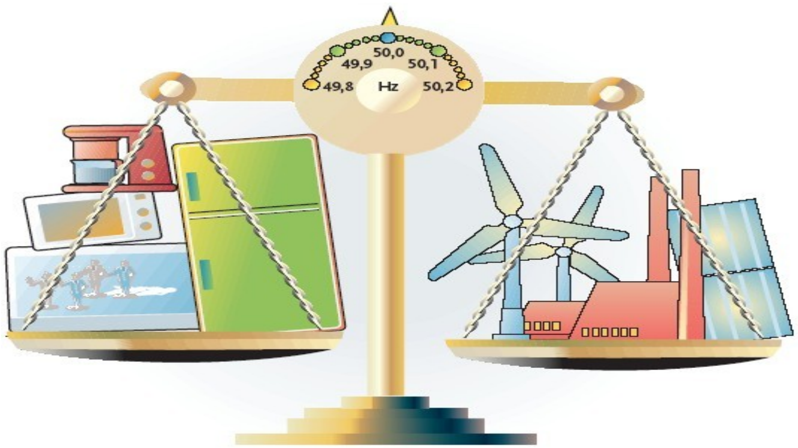
Non-parametric Response on Price Step Change

Olympic Peninsula



Control of Energy Consumption

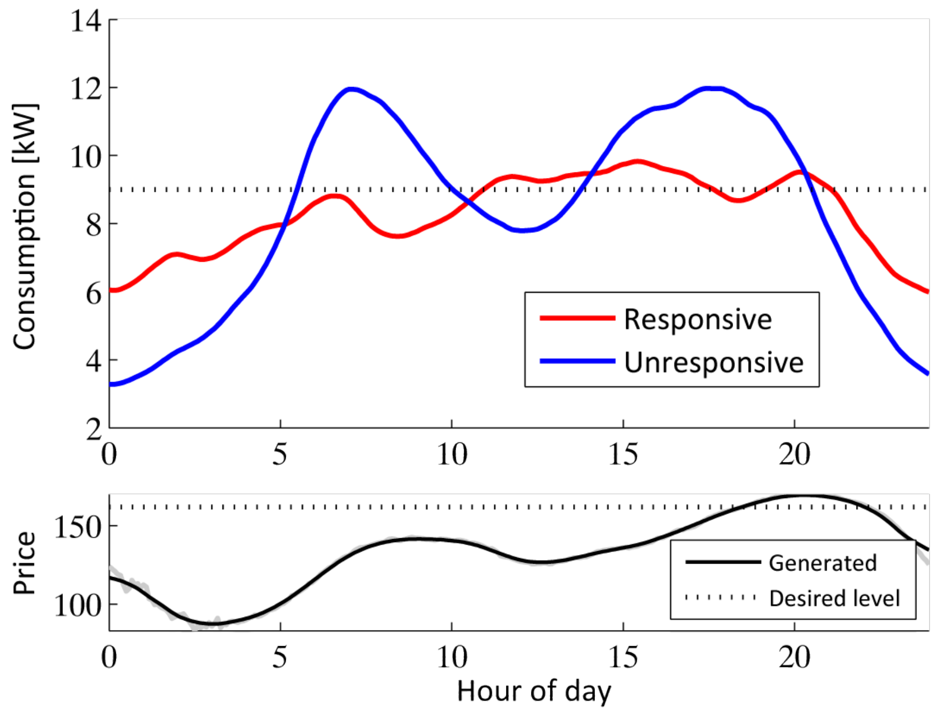




Control performance

Considerable **reduction in peak consumption**

Mean daily consumption shift



Innovation Fund Denmark

DTU

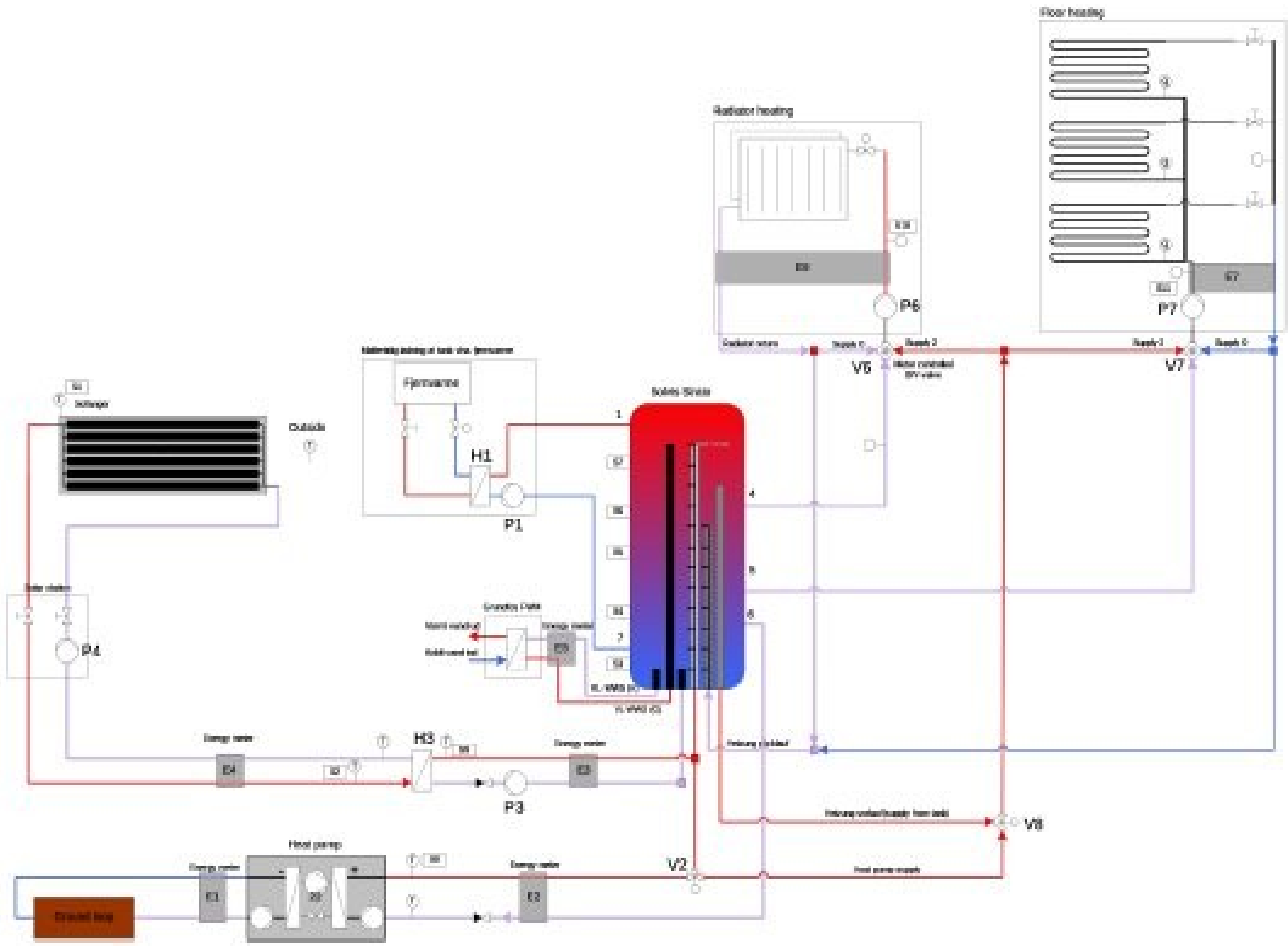
Case study No. 2

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

CITIES
Centre for IT Intelligent Energy Systems

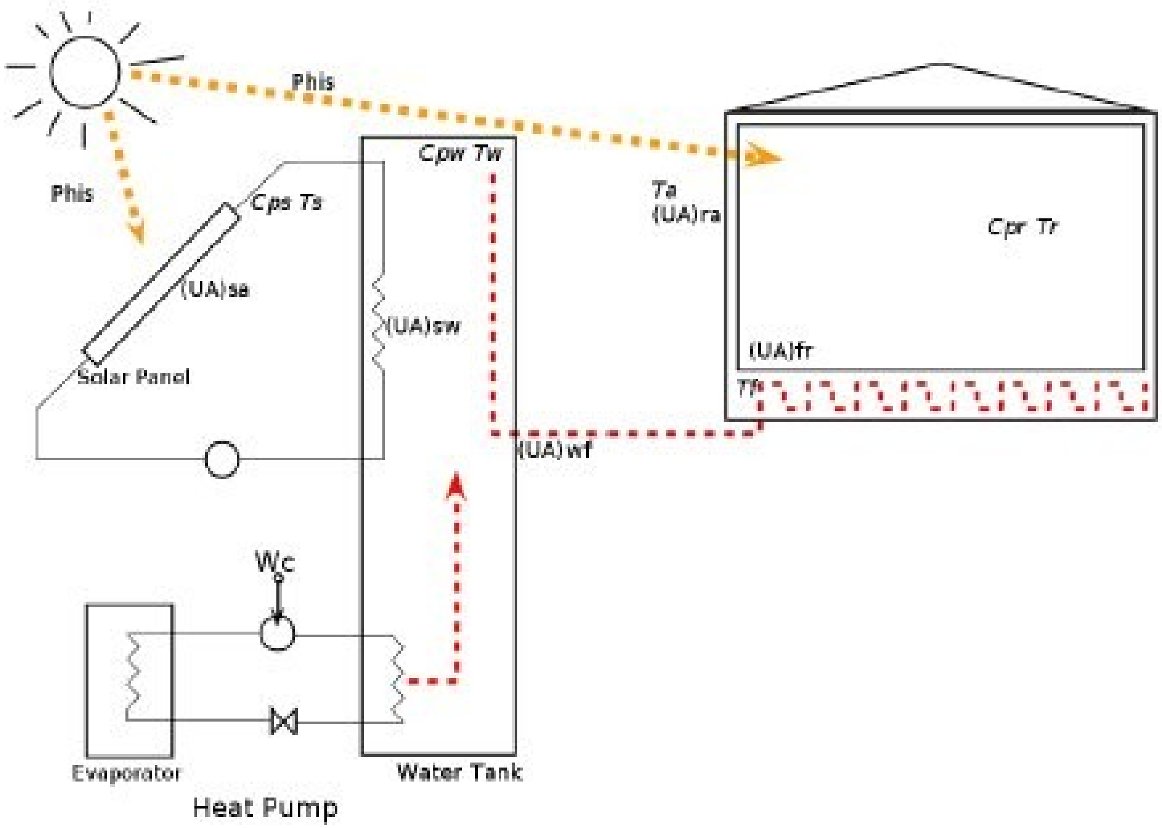
Grundfos Case Study

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:

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

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

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

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

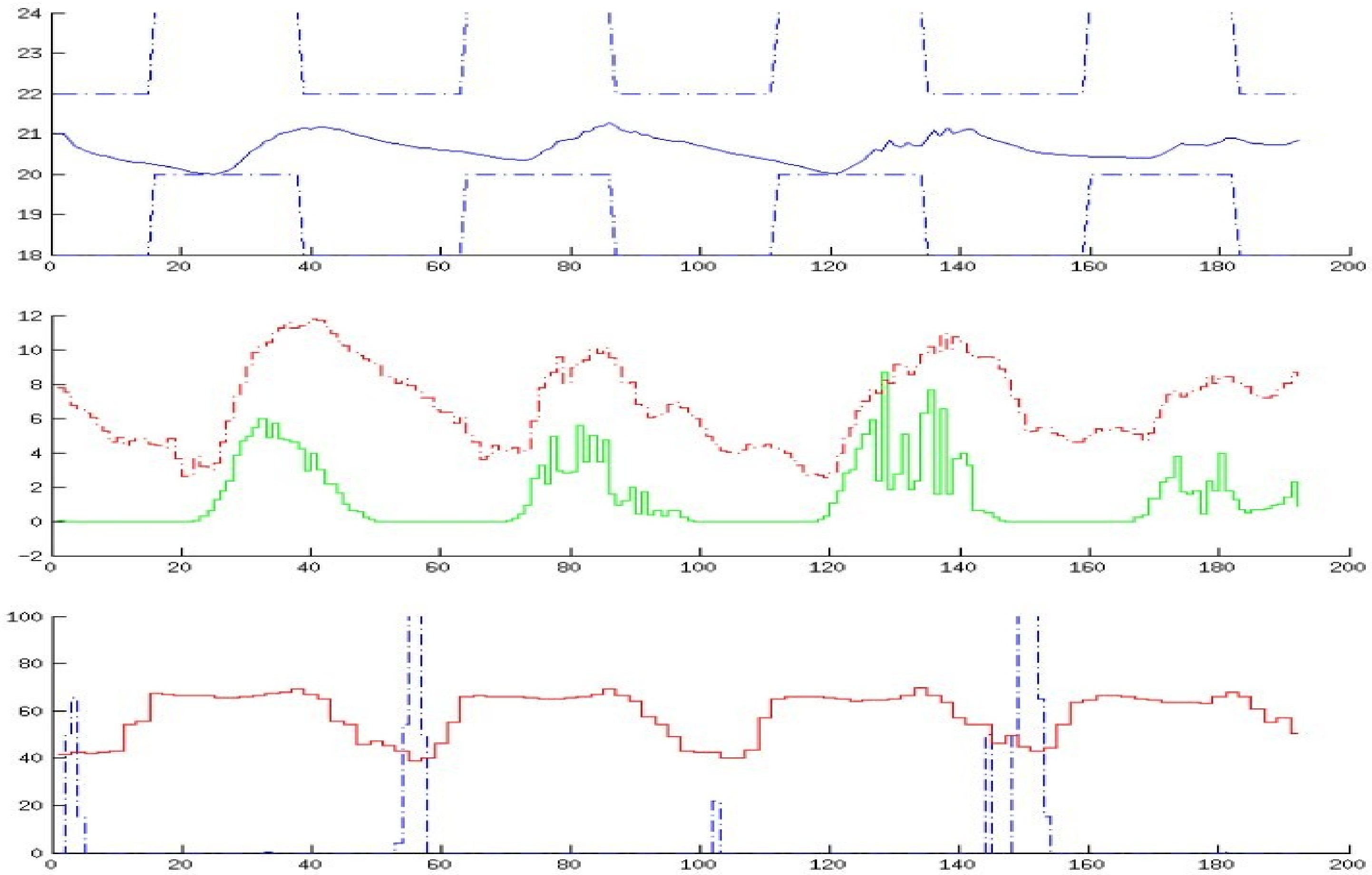
$$\Delta u_{min} \leq \Delta u_k \leq \Delta u_{max} \quad k = 0, 1, \ldots, N-1 \tag{4e}$$

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

Innovation Fund Denmark

DTU

EMPC for heat pump with solar collector (savings 25 pct, +6 pct energy c.)

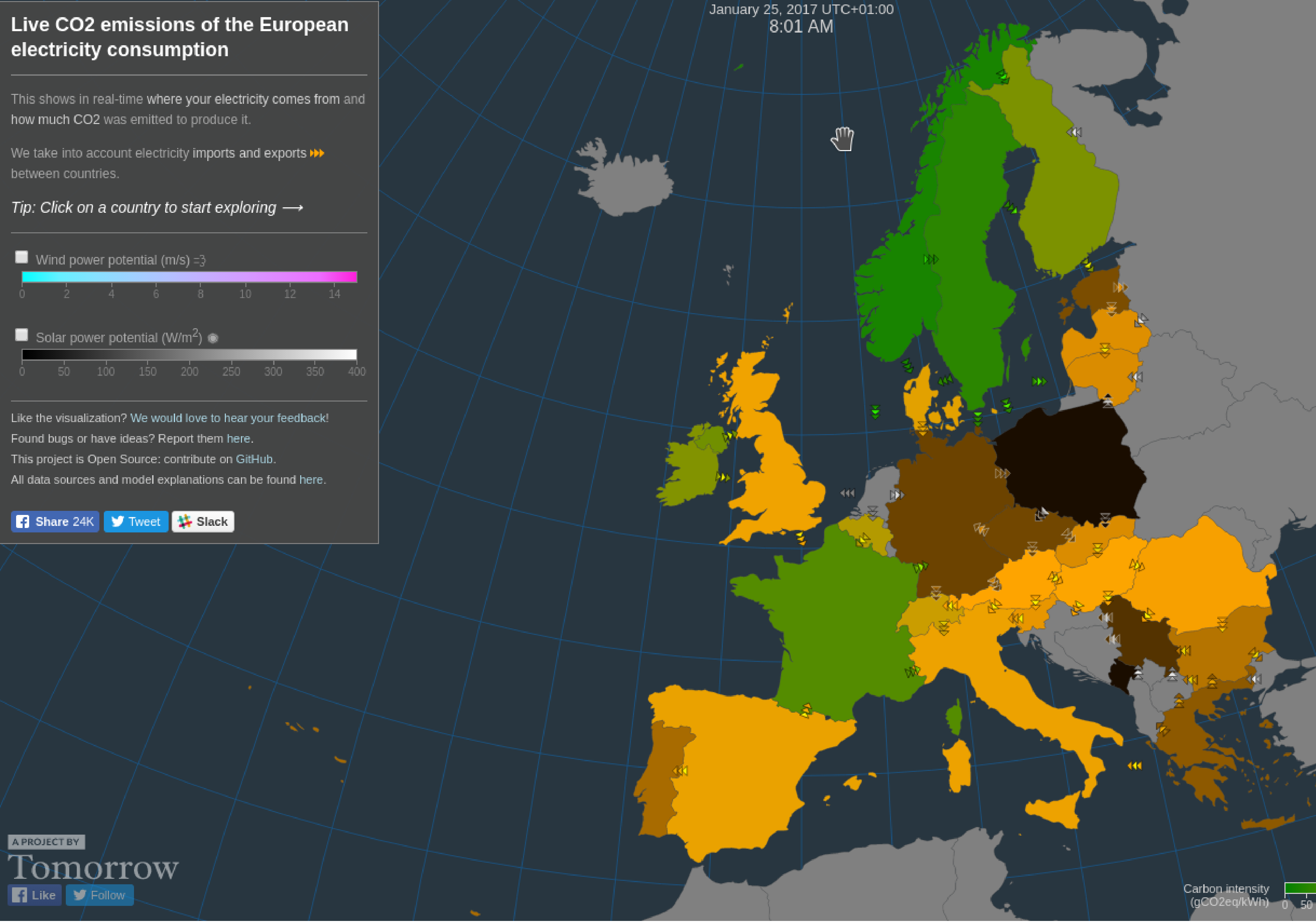


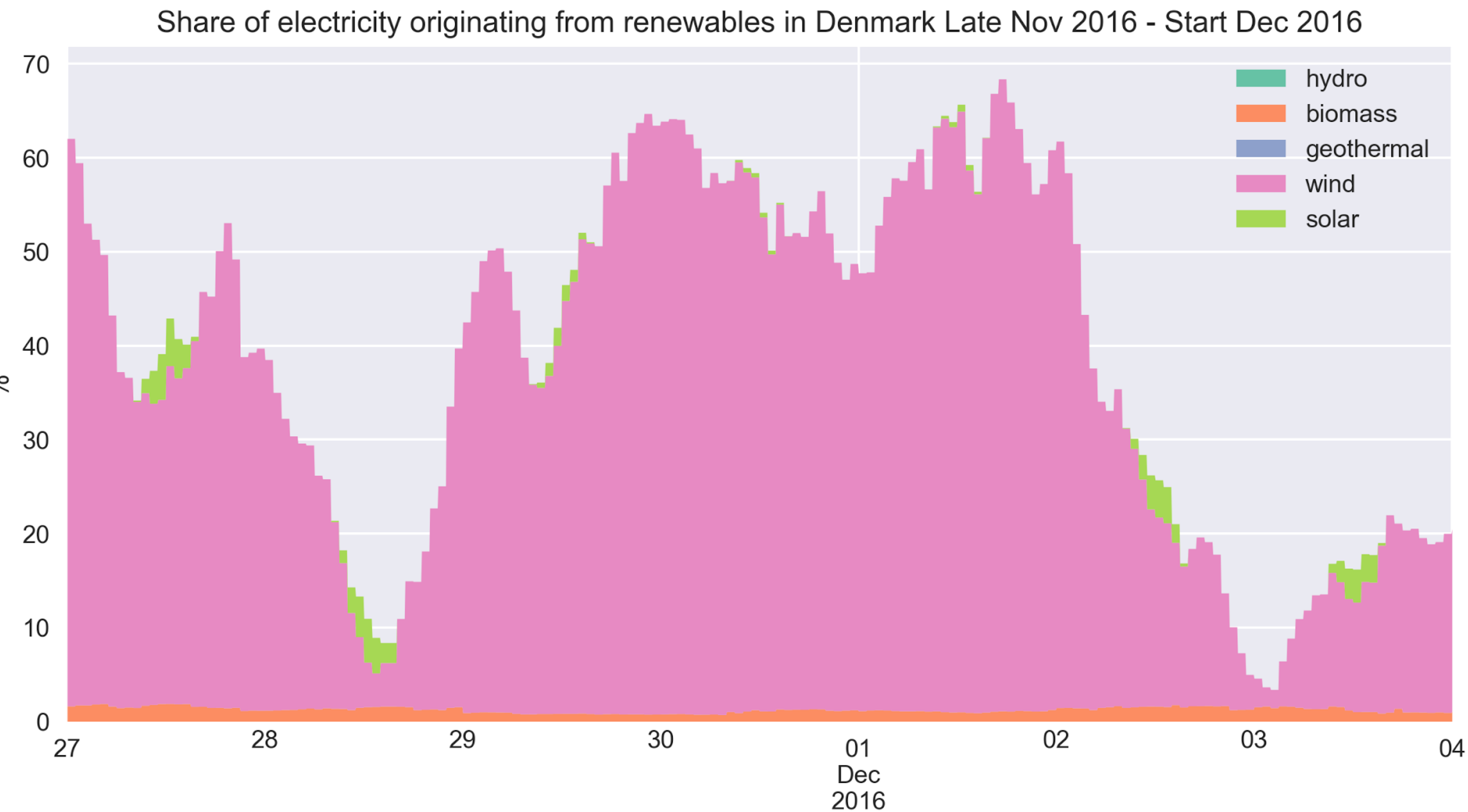
CITIES
Centre for IT Intelligent Energy Systems

Case study No. 3

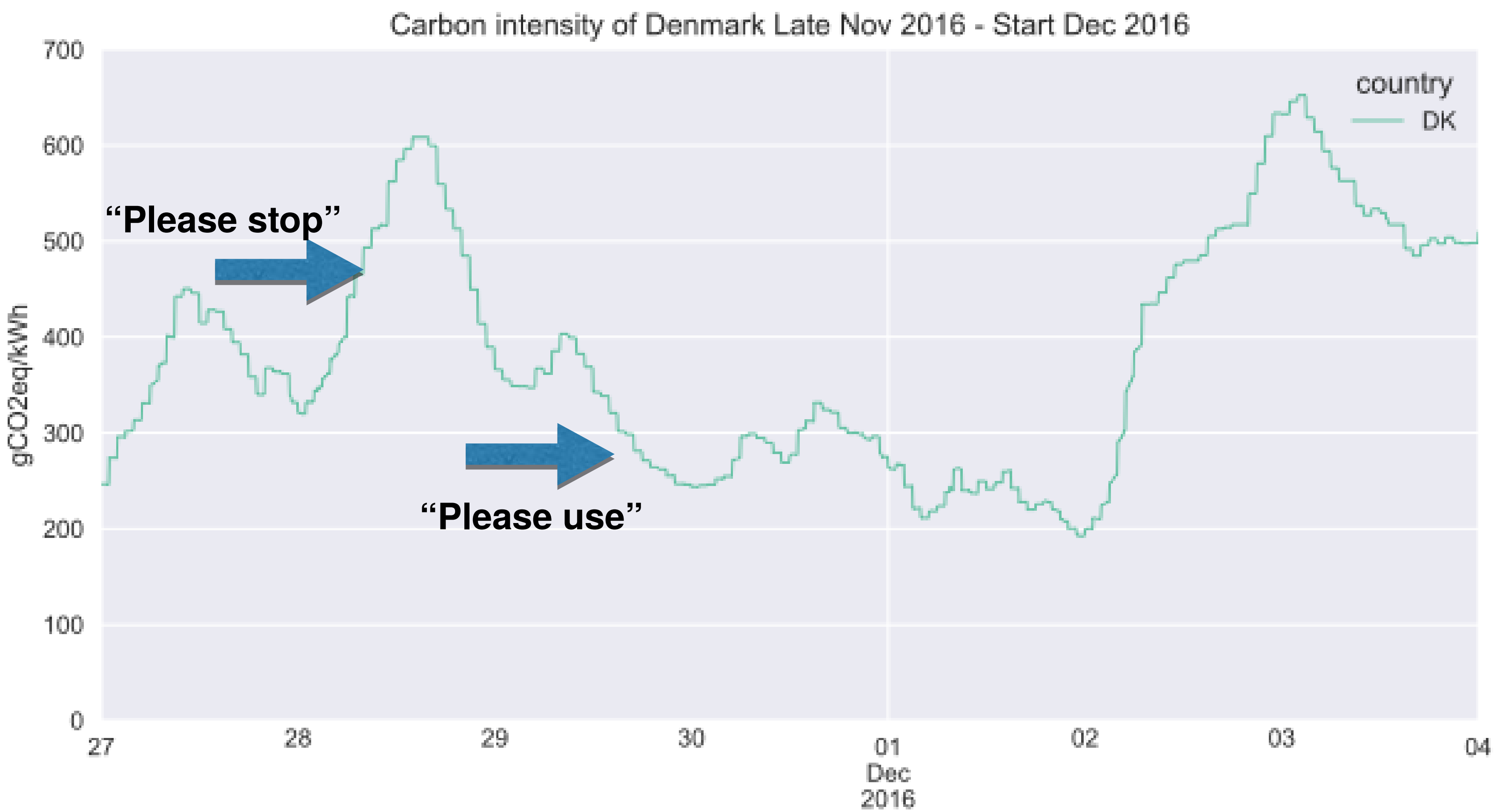
Control of heat pumps for swimming pools (CO2 minimization)

CITIES
Centre for IT Intelligent Energy Systems


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
January 25, 2017 UTC+01:00
8:01 AM
A PROJECT BY
Tomorrow
Like
Follow
Carbon intensity (gCO2eq/kWh)
0 50



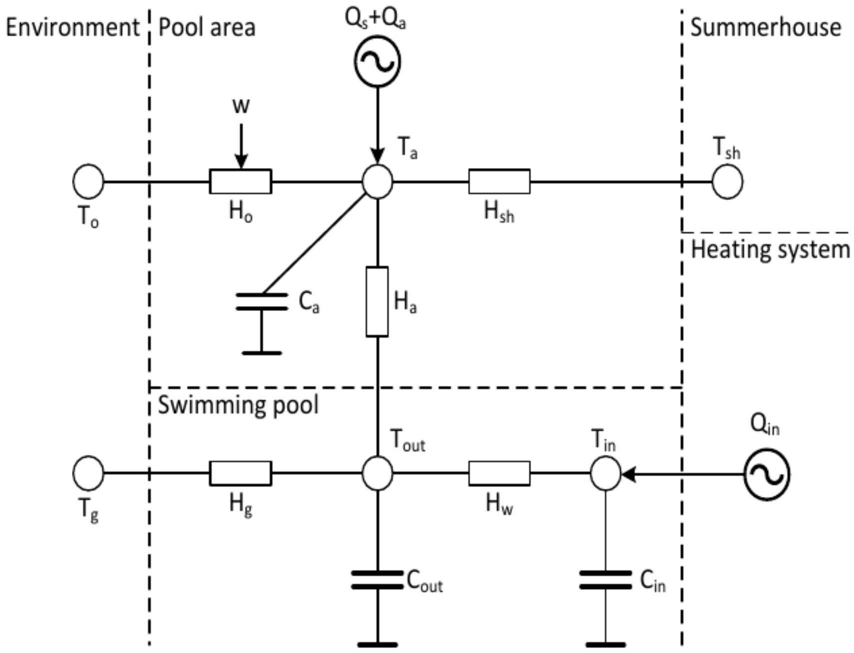
Source: pro.electicitymap.



Source: pro.electicitymap.org

Model for Model Predictive Control

(Using lumped parameter model)



- Based on equivalent thermal parameters model
- Dynamics:

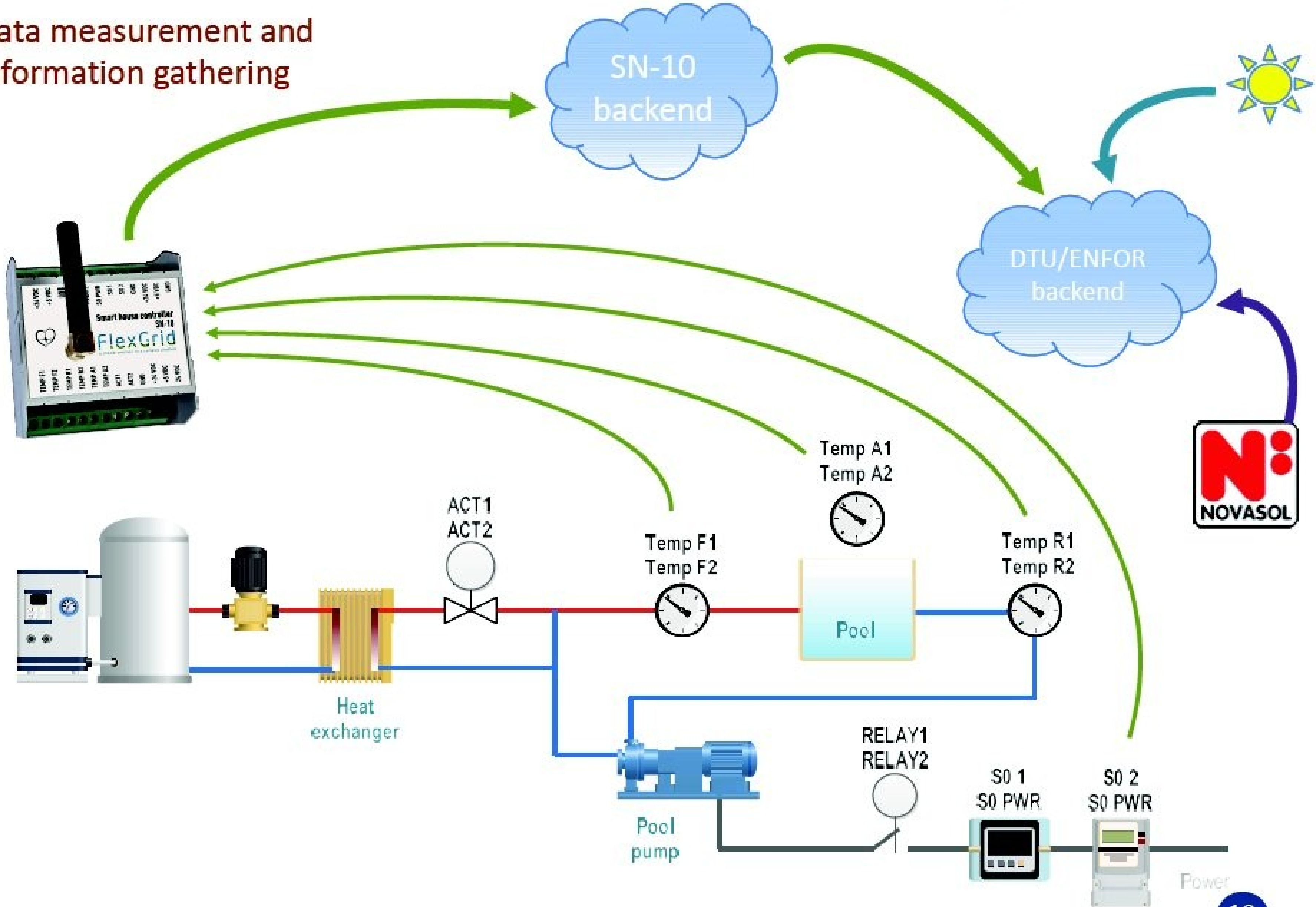
$$\frac{dT_{in}}{dt} = \frac{1}{C_{in}}[H_w(T_{out} - T_{in}) + Q_{in}]$$

$$\frac{dT_{out}}{dt} = \frac{1}{C_{out}}[H_w(T_{in} - T_{out}) + H_g(T_g - T_{out}) + H_a(T_a - T_{out})]$$

$$\frac{dT_a}{dt} = \frac{1}{C_a}[H_o(w)(T_o - T_a) + H_a(T_{out} - T_a) + H_{sh}(T_{sh} - T_a) + Q_s + Q_a]$$

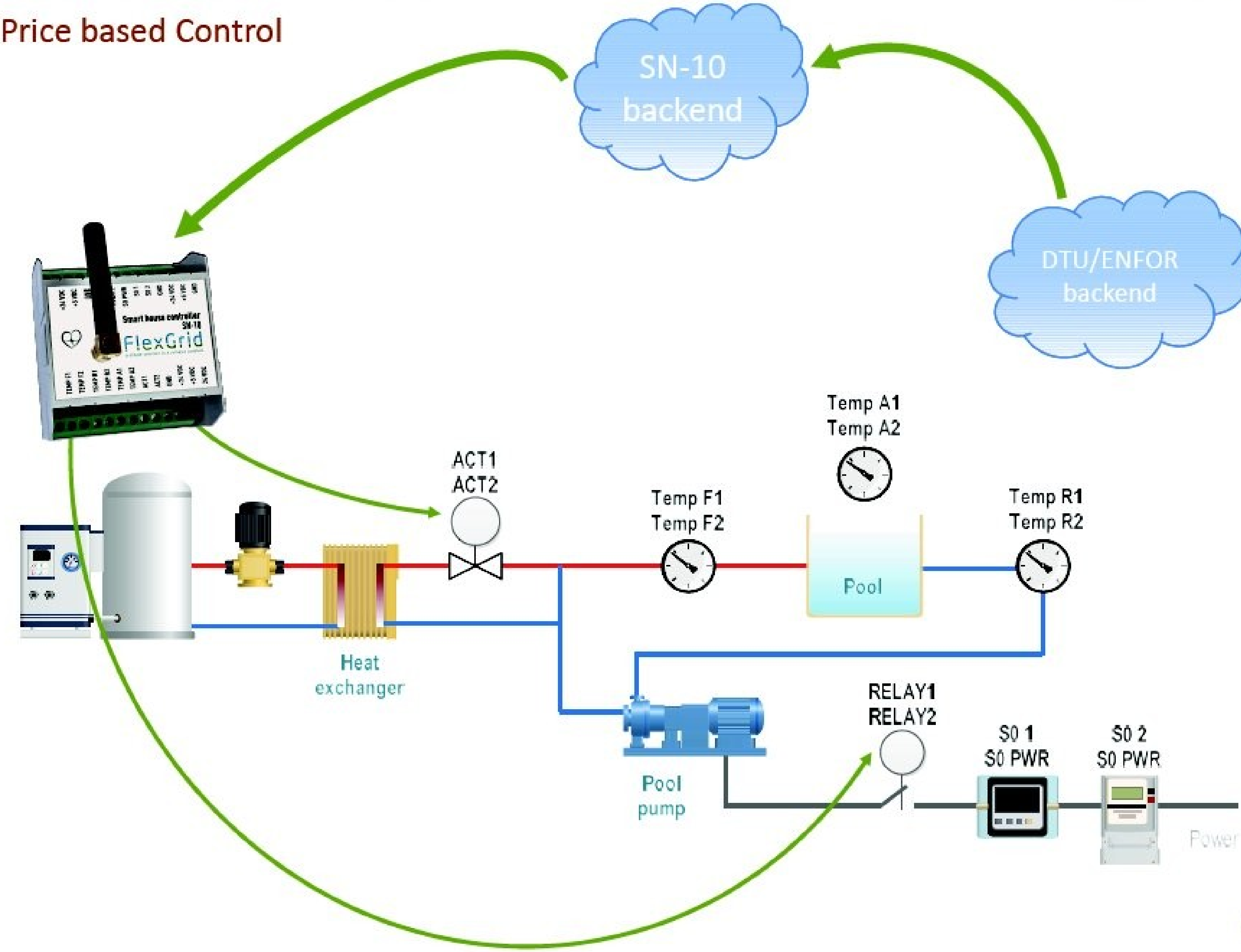
How does it work?

Data measurement and information gathering



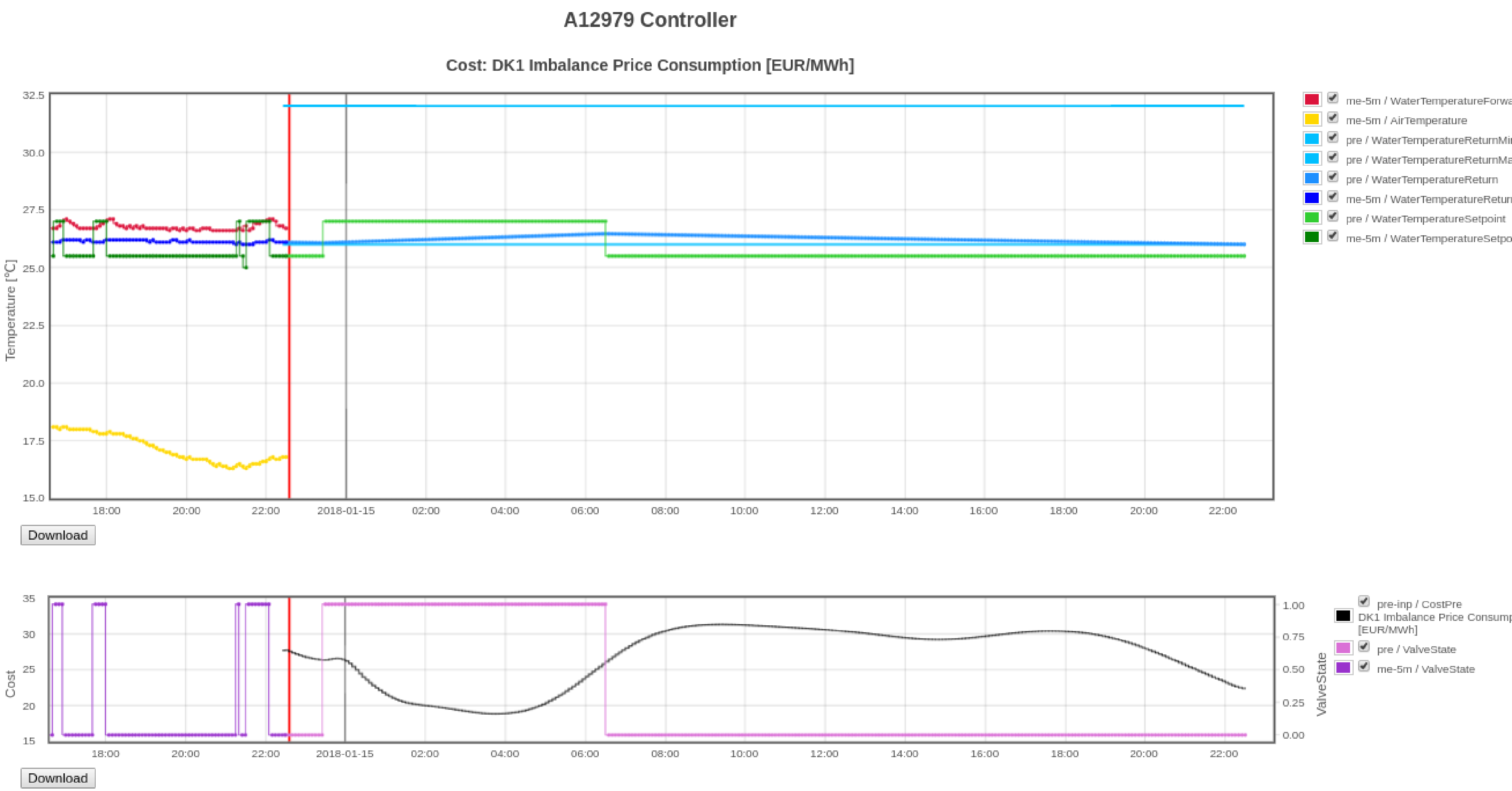
How does it work?

Price based Control



Example: CO2-based control

Example: Price-based control



Flexibility Setup and Control

Characteristics

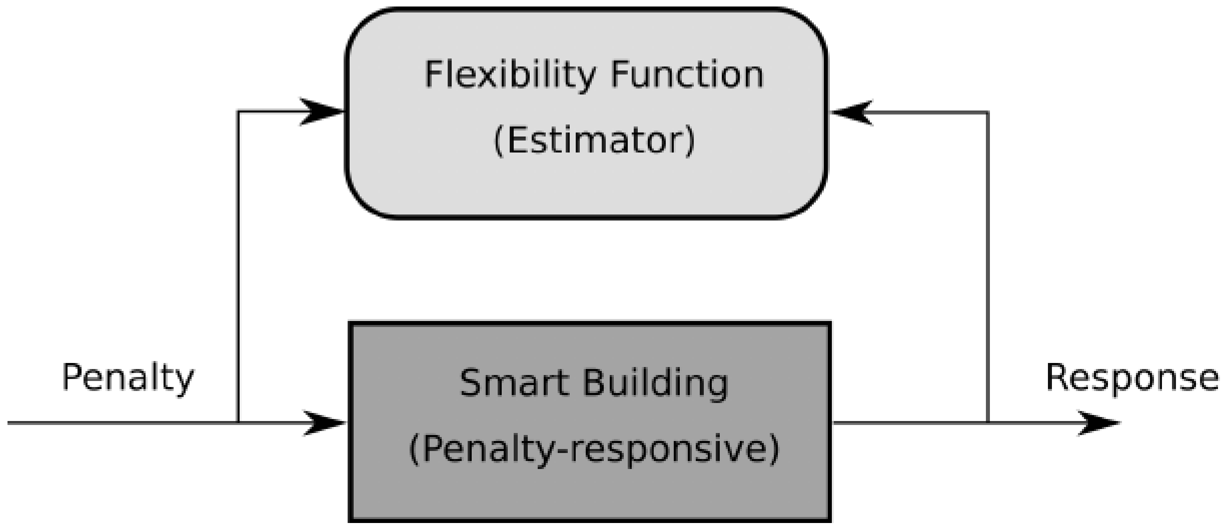


Figure 1: A smart building is able to respond to a penalty or external control signal.

Flexibility Function

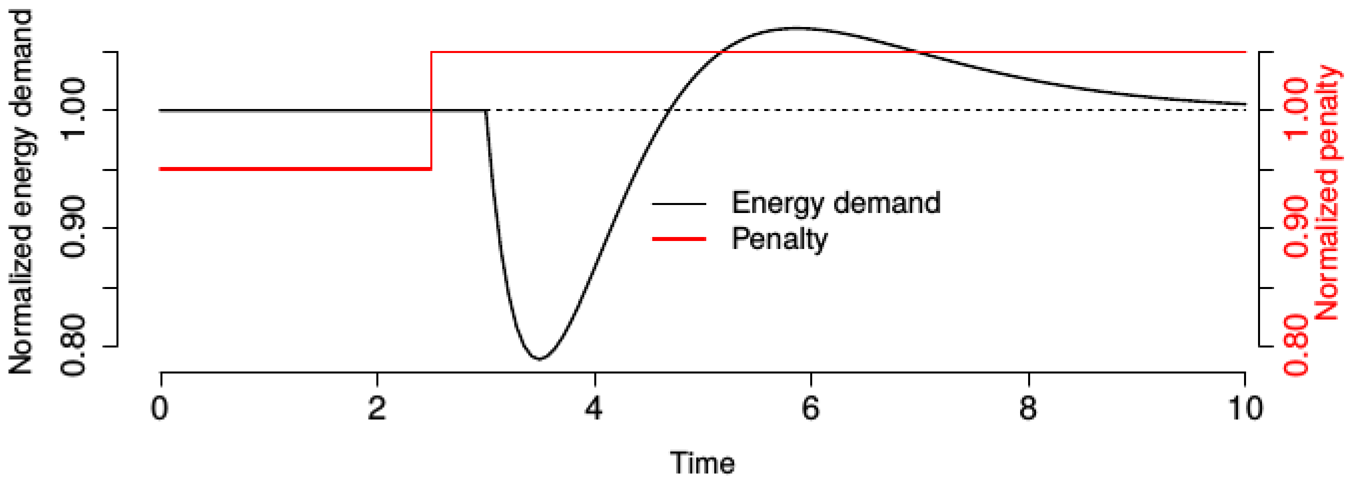


Figure 2: The energy consumption before and after an increase in penalty. The red line shows the normalized penalty while the black line shows the normalized energy consumption. The time scale could be very short with the units being seconds or longer with units of hours. At time 2.5 the penalty is increased,

FF for three buildings

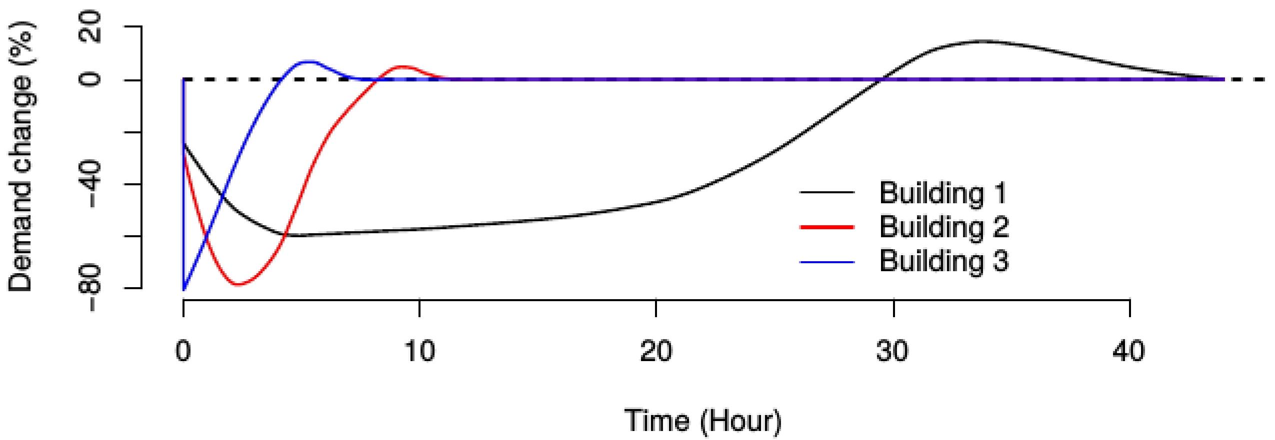


Figure 5: The Flexibility Function for three different buildings.

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

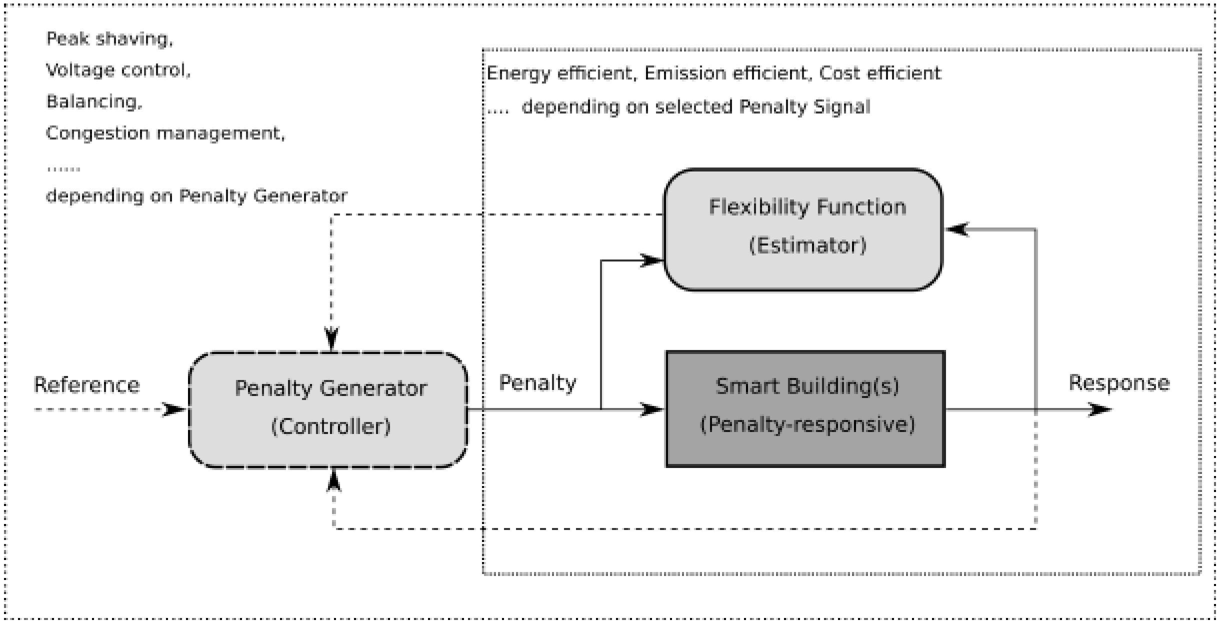


Figure 8: Smart buildings and penalty signals.

Procedure for calc. Flex. Index

for energy, price and emission based flexibility char.

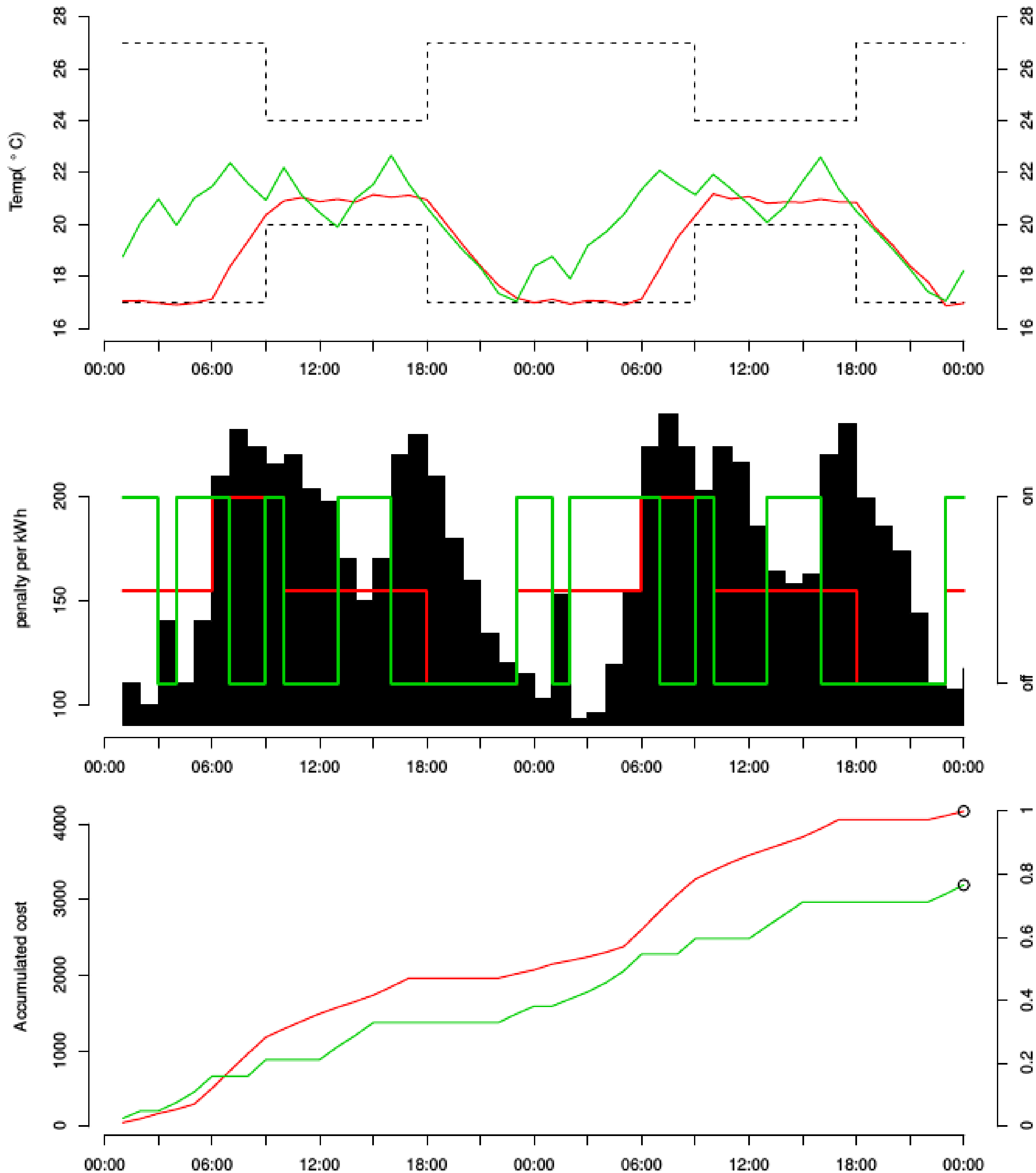
The test consists of the following steps:

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.

Innovation Fun

DTU

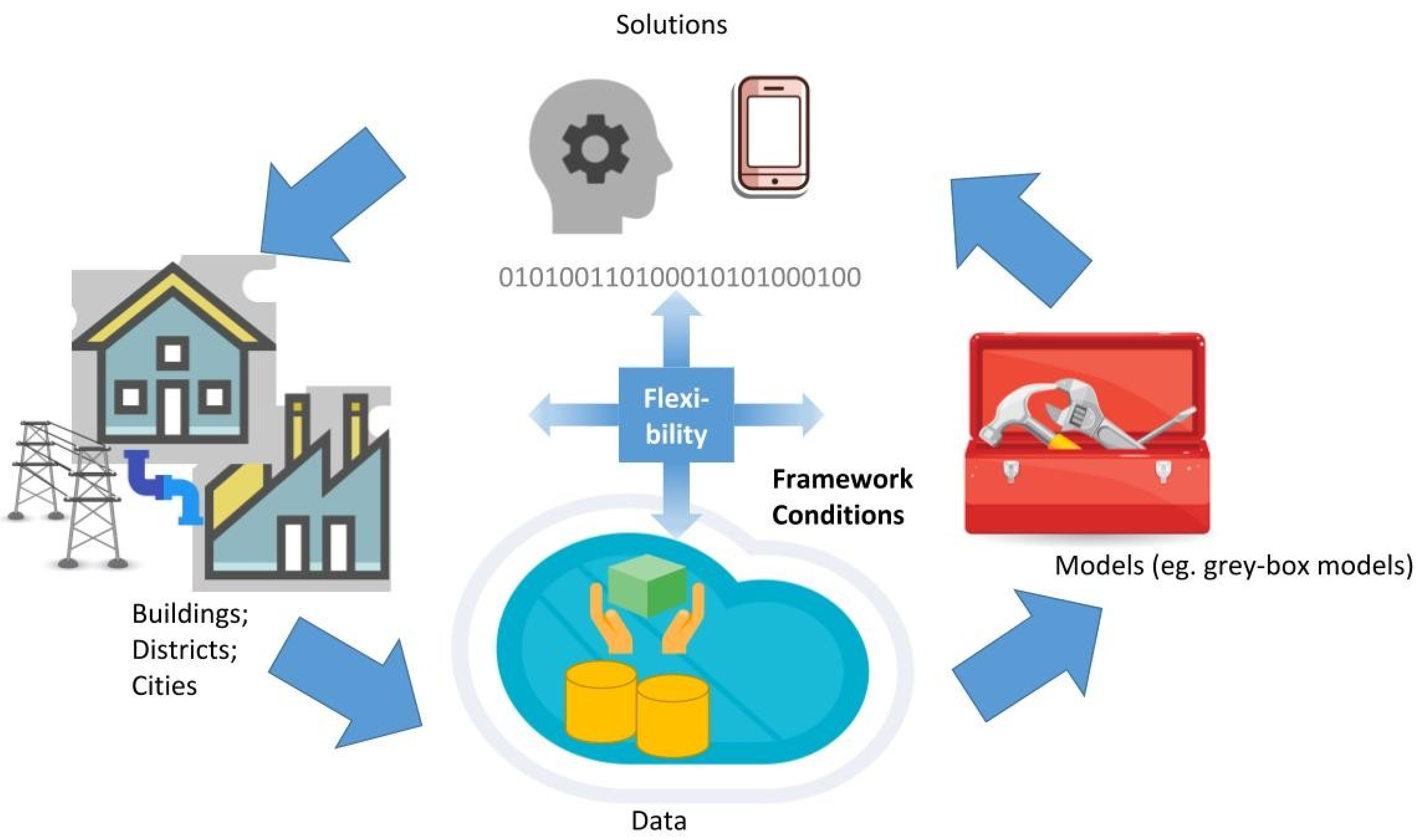


CITIE
Centre for IT In

Innovation Fund Denmark

DTU

Flexibility without framework conditions



Reference Penalties

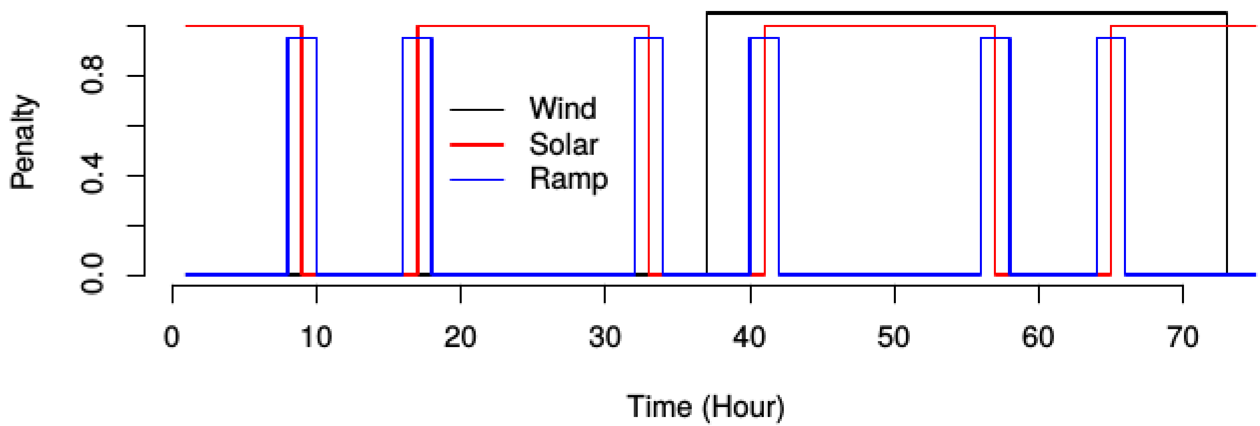


Figure 7: Reference scenarios of penalty signals related to ramping or peak issues as well as the integration of wind and solar power.

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

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 in Buildings. Automatic solutions and end-user focus are important
- We have suggested a method for characterizing the energy flexibility of buildings which facilitates smart grid applications
- We see large problems with the tax and tariff structures in many countries (eg. Denmark).

Innovation Fund Denmark

DTU

Some references

Madsen, Henrik; Holst, Jan. Estimation of Continuous-Time Models for the Heat Dynamics of a Building. In: Energy and Buildings, Vol. 22, 1995

Andersen, Klaus Kaae; Madsen, Henrik; Hansen, Lars Henrik. Modelling the heat dynamics of a building using stochastic differential equations. In: Energy and Buildings, Vol. 31, No. 1, 2000, p. 13-24.

Kristensen, Niels Rode; Madsen, Henrik; Jørgensen, Sten Bay. Using continuous time stochstic modelling and nonparametric statistics to improve the quality of first principles models. In: Computer – Aided Chemical Engineering, Vol. 10, 2002, p. 901-906

Kristensen, N.R.; Madsen, Henrik; Jørgensen, Sten Bay. A unified framefork for systematic model improvement. In: Process Systems Engineering, Vol. 15, 2003, p. 1292-1297.

Kristensen, Niels Rode; Madsen, Henrik; Jørgensen, Sten Bay. Parameter Estimation in Stochastic Grey-Box Models. In: Automatica, Vol. 40, No. 2, 2004, p. 225-237.

Nielsen, Henrik Aalborg; Madsen, Henrik. Modelling the Heat Consumption in District Heating Systems using a Grey-box approach. In: Energy and Buildings, Vol. 38, No. 1, 2006, p. 63-71.

Friling, N.; Jimenez, M.J.; Bloem, H.; Madsen, Henrik. Modelling the heat dynamics of building integrated and ventilated photovoltaic modules. In: Energy and Buildings, Vol. 41, No. 10, 2009, p. 1051-1057.

Bacher, Peder; Madsen, Henrik. Identifying suitable models for the heat dynamics of buildings. In: Energy and Buildings, Vol. 43, No. 7, 2011, p. 1511-1522.

Lodi, C.; Bacher, Peder; Cipriano, J.; Madsen, Henrik. Modelling the heat dynamics of a monitored Test Reference Environment for Building Integrated Photovoltaic systems using stochastic differential equations. In: Energy and Buildings, Vol. 50, 2012, p. 273-281.

Morales González, Juan Miguel; Pinson, Pierre; Madsen, Henrik. A Transmission-Cost-Based Model to Estimate the Amount of Market-Integrable Wind Resources. In: IEEE Transactions on Power Systems, Vol. 27, No. 2, 2012, p. 1060-1069 .

Halvgaard, Rasmus; Bacher, Peder; Perers, Bengt; Andersen, Elsa; Furbo, Simon; Jørgensen, John Bagterp; Poulsen, Niels Kjølstad; Madsen, Henrik. Model predictive control for a smart solar tank based on weather and consumption forecasts. In: Energy Procedia, Vol. 30, 2012, p. 270-278.

Some references (cont.)

Morales González, Juan Miguel; Pinson, Pierre; Madsen, Henrik. A Transmission-Cost-Based Model to Estimate the Amount of Market-Integrable Wind Resources. In: IEEE Transactions on Power Systems, Vol. 27, No. 2, 2012, p. 1060-1069

Dorini, Gianluca Fabio ; Pinson, Pierre; Madsen, Henrik. Chance-constrained optimization of demand response to price signals. In: IEEE Transactions on Smart Grid, Vol. 4, No. 4, 2013, p. 2072-2080.

Bacher, Peder; Madsen, Henrik; Nielsen, Henrik Aalborg; Perers, Bengt. Short-term heat load forecasting for single family houses. In: Energy and Buildings, Vol. 65, 2013, p. 101-112.

Corradi, Olivier; Ochsenfeld, Henning Peter; Madsen, Henrik; Pinson, Pierre. Controlling Electricity Consumption by Forecasting its Response to Varying Prices. In: IEEE Transactions on Power Systems, Vol. 28, No. 1, 2013, p. 421-430.

Zugno, Marco; Morales González, Juan Miguel; Pinson, Pierre; Madsen, Henrik. A bilevel model for electricity retailers' participation in a demand response market environment. In: Energy Economics, Vol. 36, 2013, p. 182-197.

Meibom, Peter; Hilger, Klaus Baggesen; Madsen, Henrik; Vinther, Dorthe. Energy Comes Together in Denmark: The Key to a Future Fossil-Free Danish Power System. In: IEEE Power & Energy Magazine, Vol. 11, No. 5, 2013, p. 46-55.

Andersen, Philip Hvidthøft Delff ; Jiménez, María José ; Madsen, Henrik ; Rode, Carsten. Characterization of heat dynamics of an arctic low-energy house with floor heating. In: Building Simulation, Vol. 7, No. 6, 2014, p. 595-614.

Andersen, Philip Hvidthøft Delff; Iversen, Anne; Madsen, Henrik; Rode, Carsten. Dynamic modeling of presence of occupants using inhomogeneous Markov chains. In: Energy and Buildings, Vol. 69, 2014, p. 213-223.

Madsen, H, Parvizi, J, Halvgaard, RF, Sokoler, LE, Jørgensen, JB, Hansen, LH & Hilger, KB 2015, 'Control of Electricity Loads in Future Electric Energy Systems'. in AJ Conejo, E Dahlquist & J Yan (eds), Handbook of Clean Energy Systems: Intelligent Energy Systems. vol. 4, Wiley.

Halvgaard, RF, Vandenberghe, L, Poulsen, NK, Madsen, H & Jørgensen, JB 2016, Distributed Model Predictive Control for Smart Energy Systems IEEE Transactions on Smart Grid, vol 7, no. 3, pp. 1675-1682.

Bacher, P, de Saint-Aubain, PA, Christiansen, LE & Madsen, H 2016, Non-parametric method for separating domestic hot water heating spikes and space heating Energy and Buildings, vol 130, pp. 107-112.

Innovation Fund Denmark

DTU

For more information ...

See for instance

www.smart-cities-centre.org

...or contact

- Henrik Madsen (DTU Compute)

  hmad@dtu.dk

Acknowledgement - DSF 1305-00027B