

Action 2.3+2.4 Meeting

A Framework for Characterizing Thermal Flexibility in Buildings and Districts



Henrik Madsen, Rune Grønborg Junker, Peder Bacher

DTU

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

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

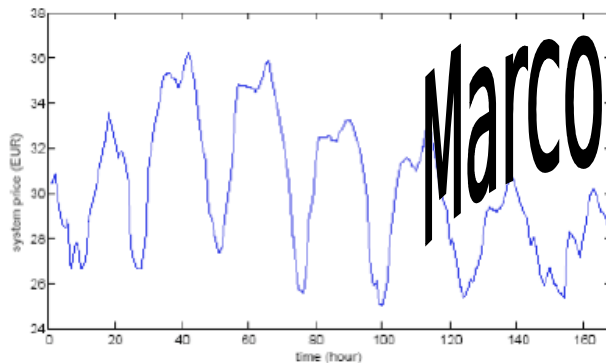
COMPETITIVE BIDDING AND STABILITY ANALYSIS IN ELECTRICITY MARKETS USING CONTROL THEORY

Main idea:

applying control theory to the study of power markets

Advantages in handling effectively

Dynamics

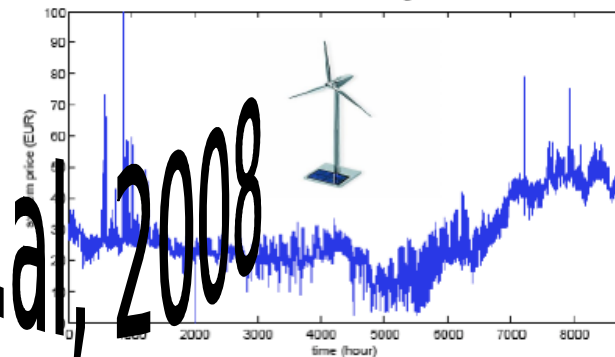


control theory provides ways of modeling the dynamics which is intrinsic in energy markets



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

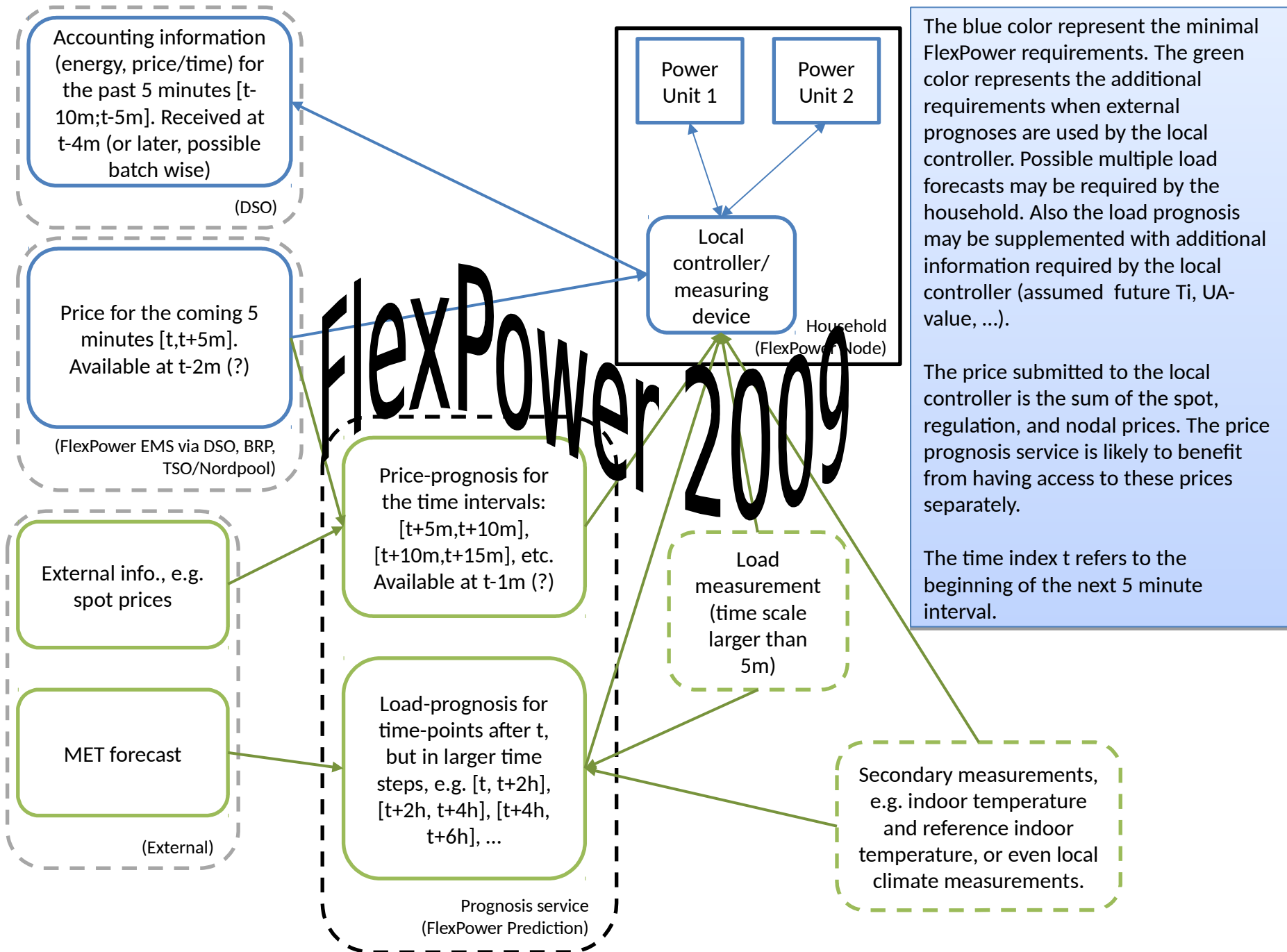
Uncertainty



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

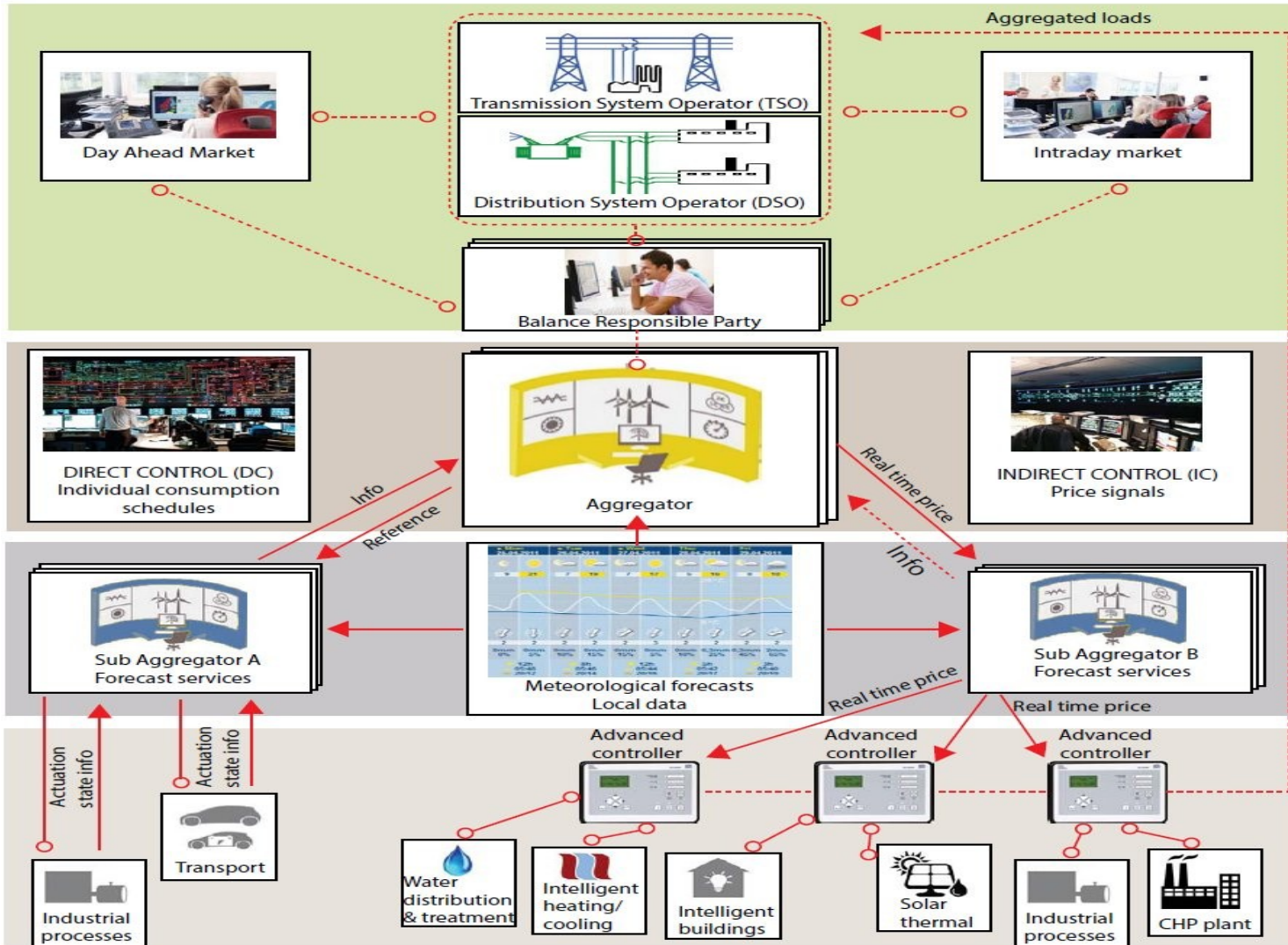


Temporal and Spatial Scales

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**.

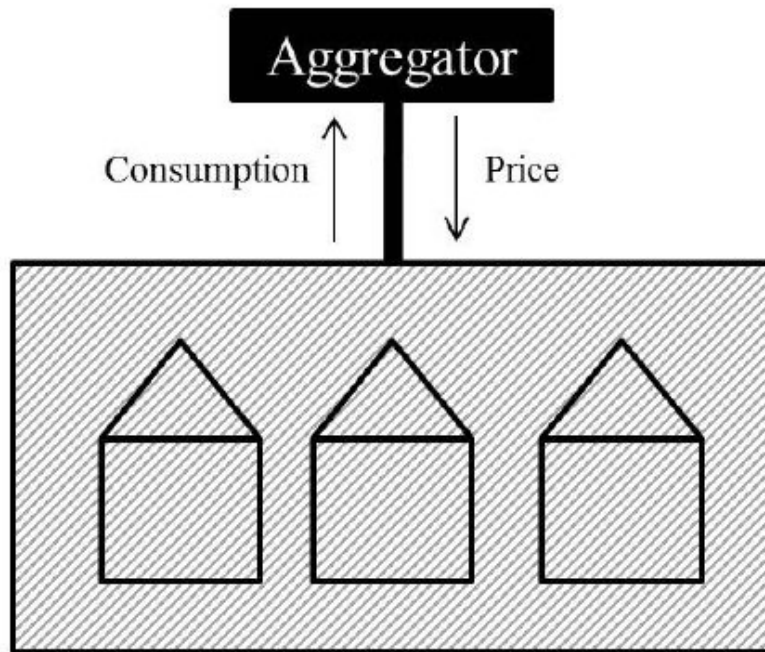


Smart-Energy OS

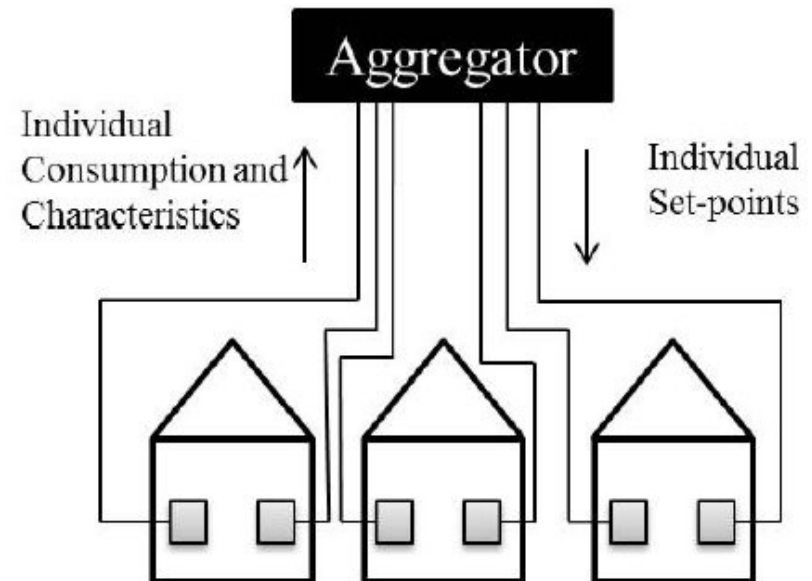


Direct and Indirect Control

For DC info about individual states and constraints are needed

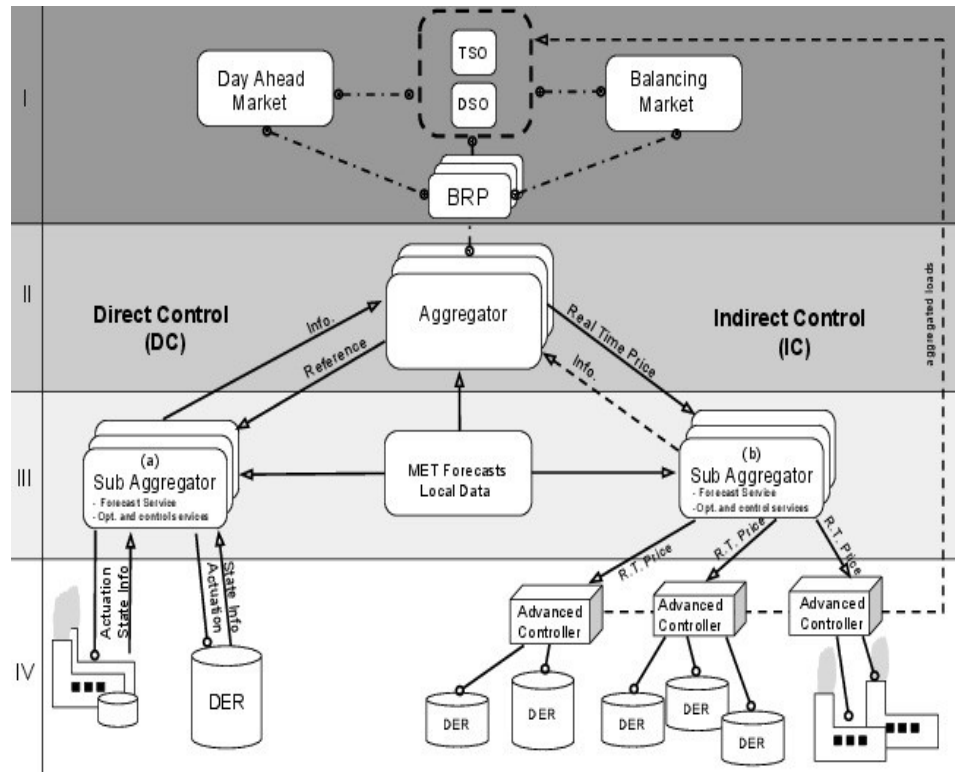


(a) Indirect control



(b) Direct control

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:

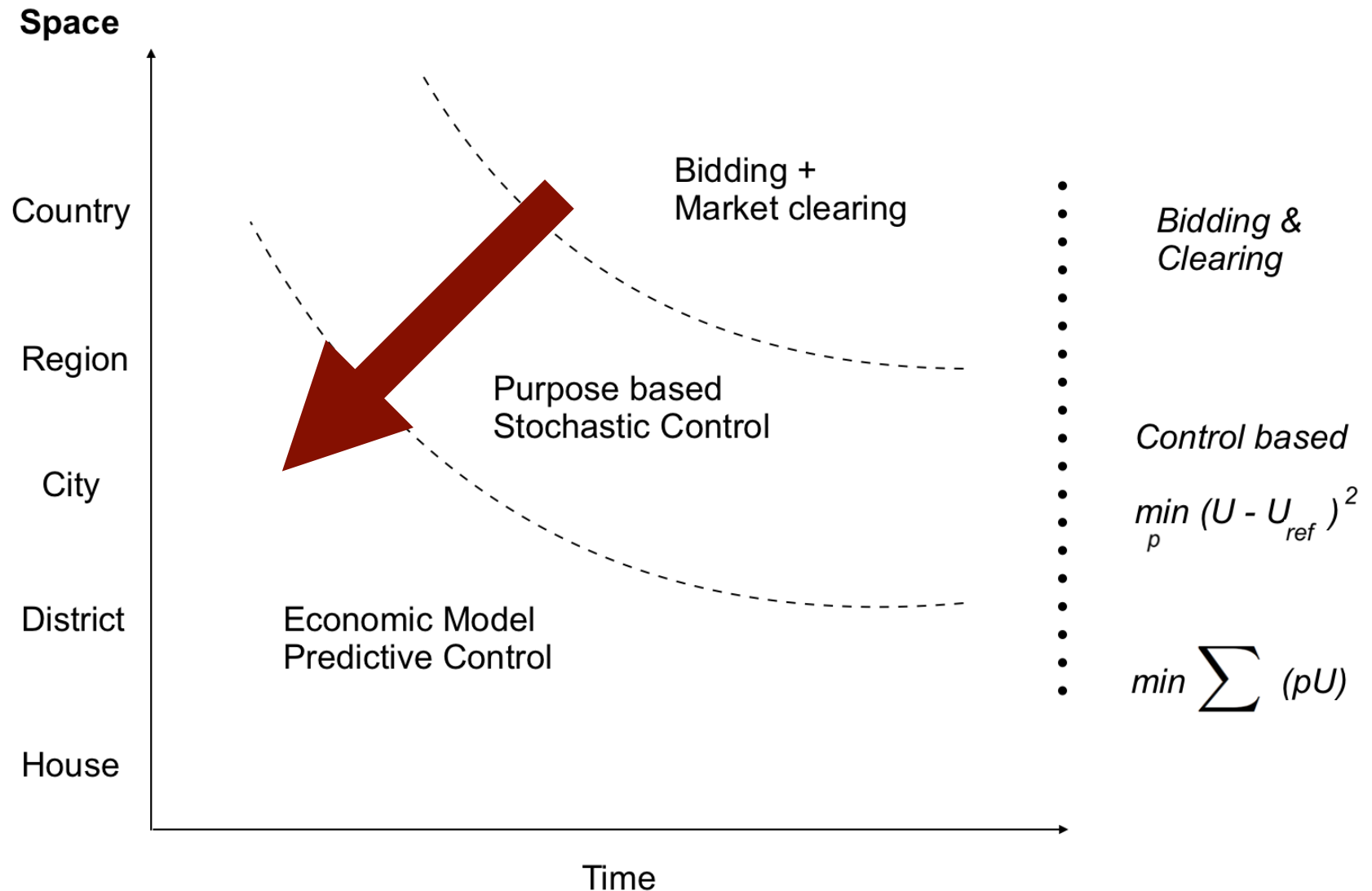
Actuator: **Price**

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

Models for DERs are not needed

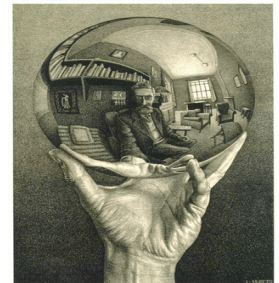
Simple 'contracts'

A market of tomorrow



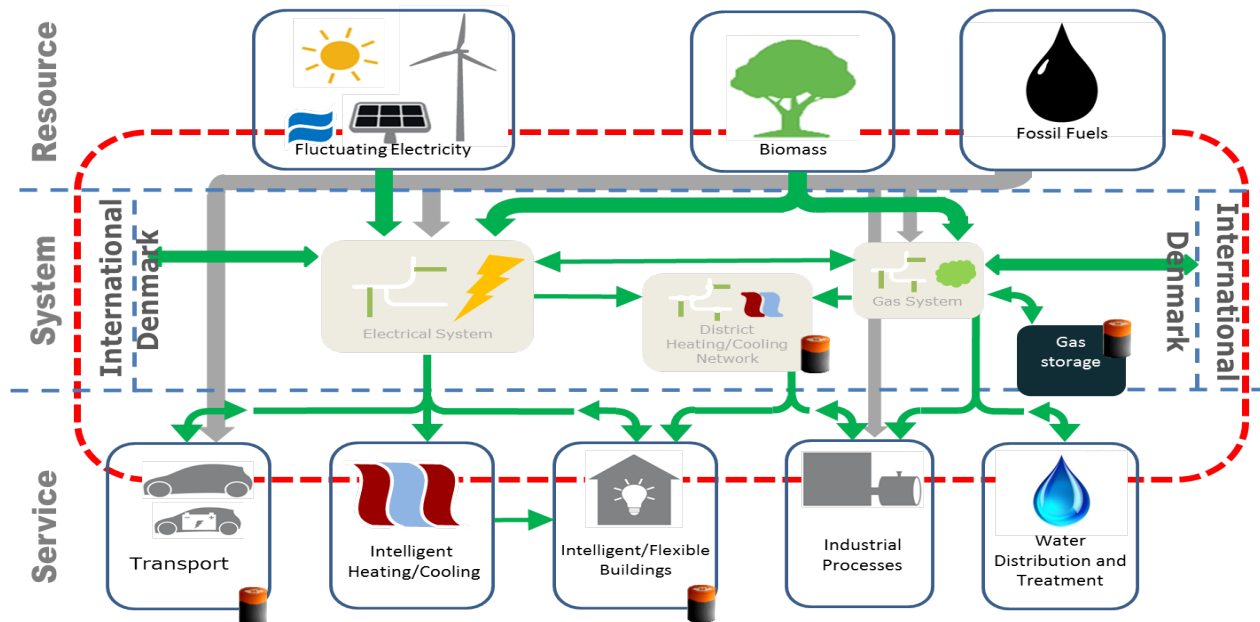
SE-OS Characteristics

- '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



Models for describing flexibility

Data and statistical methods are used to establish **grey-box models** for characterizing thermal flexible energy systems – incl. models for the buildings

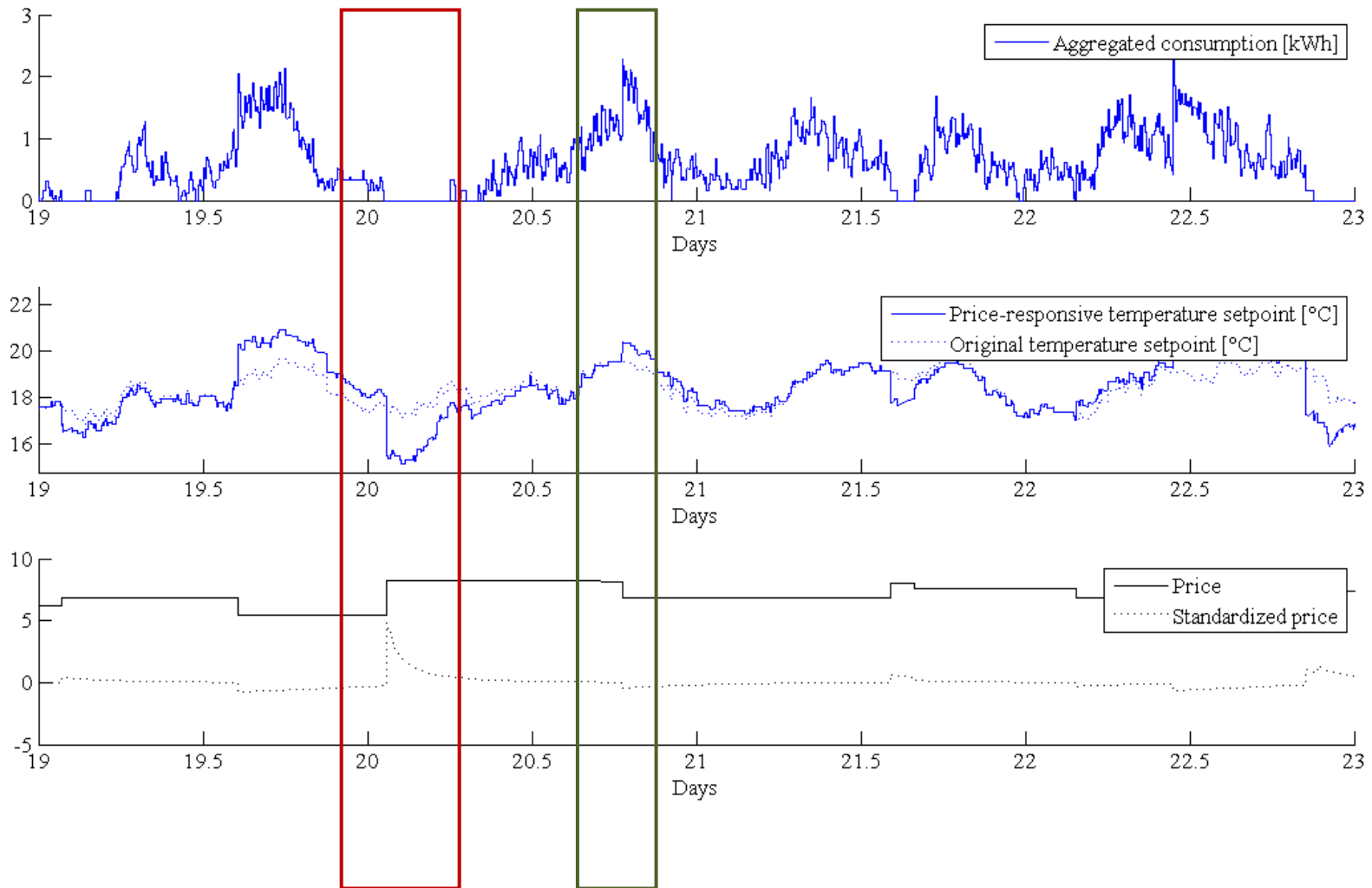


Indirect Control

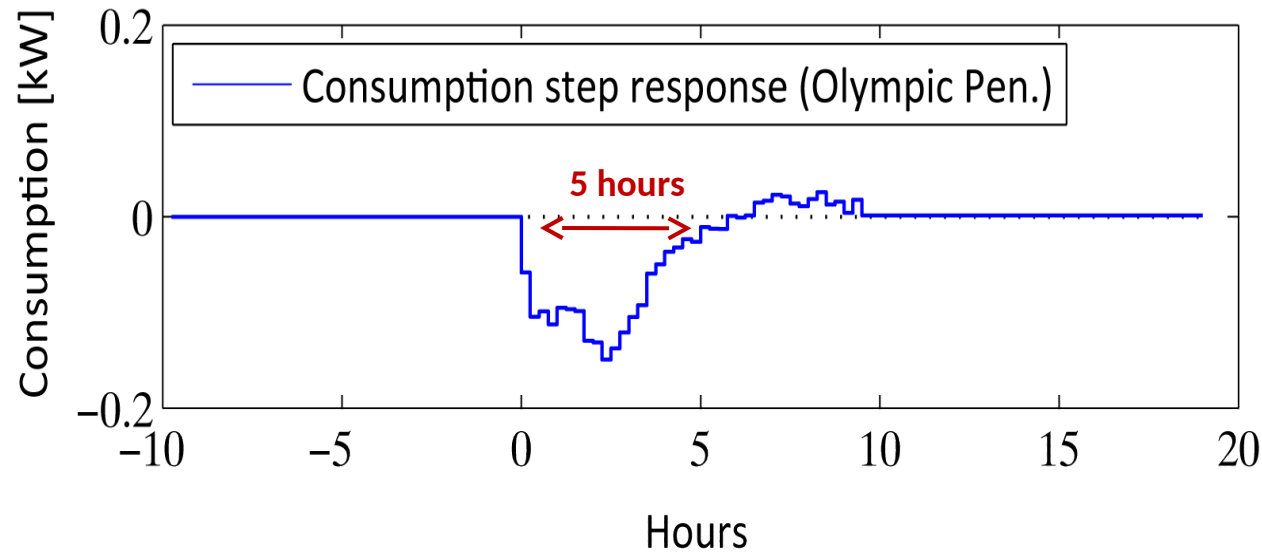
Control of HVAC System



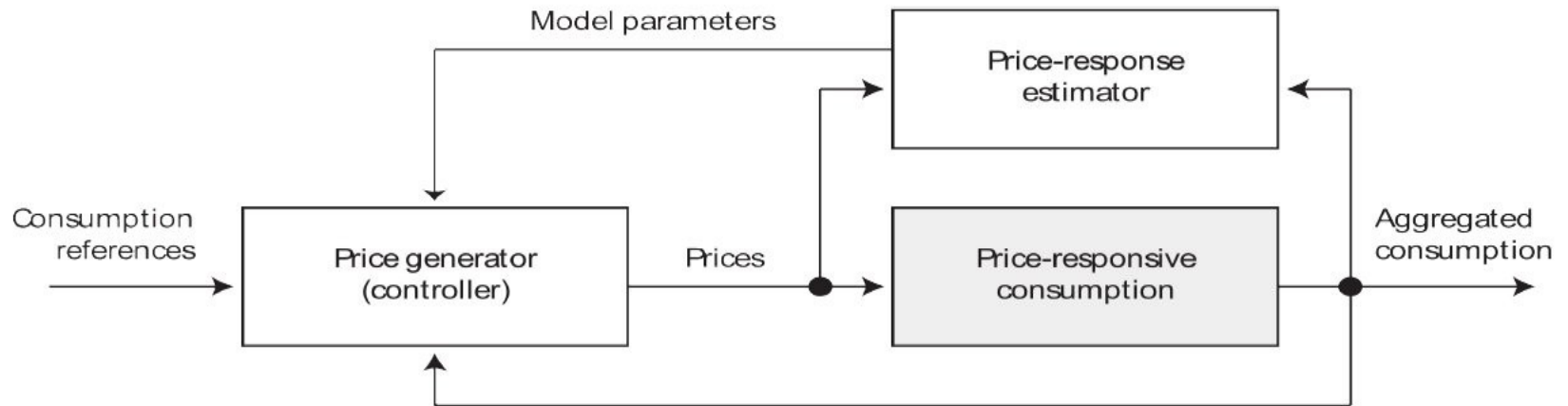
Aggregation (over 20 houses)



Flexibility described by Step Response Functions

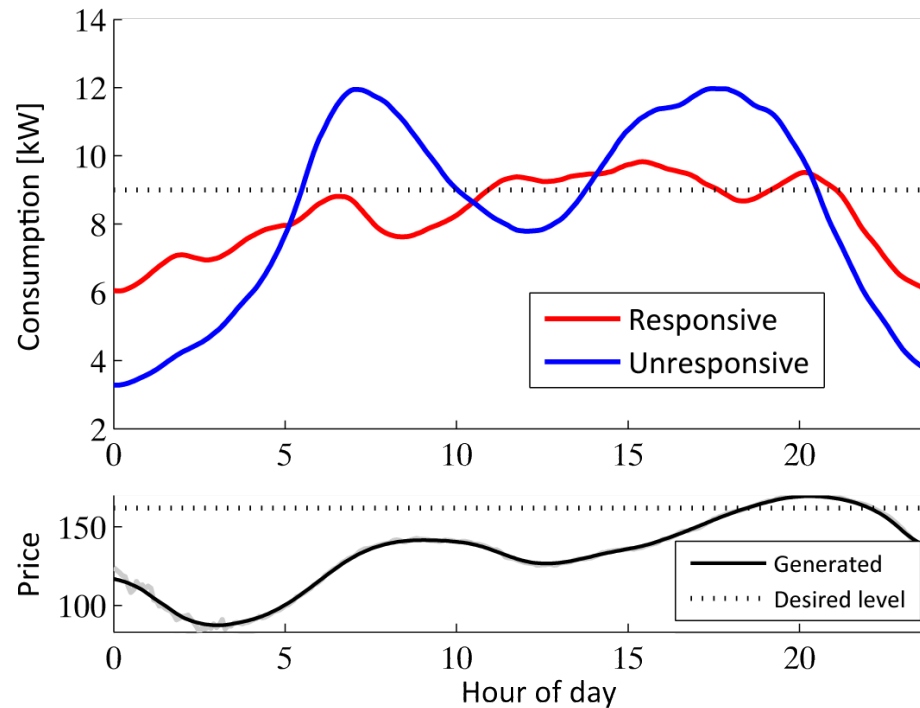


Control of Power Consumption



Control performance

Considerable **reduction in peak consumption**



Characteristics

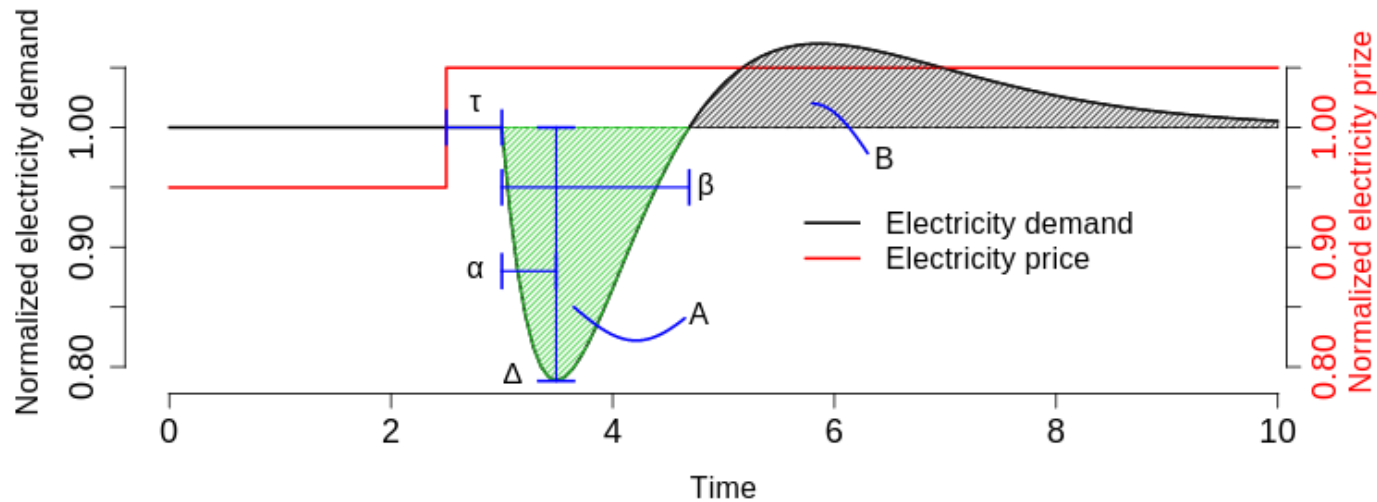


Figure 4: Six characteristics of the demand response to a step increase in electricity price. τ : The delay from adjusting the electricity price and seeing an effect on the electricity demand, equal to approximately 0.5 here. Δ : The maximum change in demand following the price change, in this case close 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.

Labelling proposal

for energy, price and emission based labelling

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.

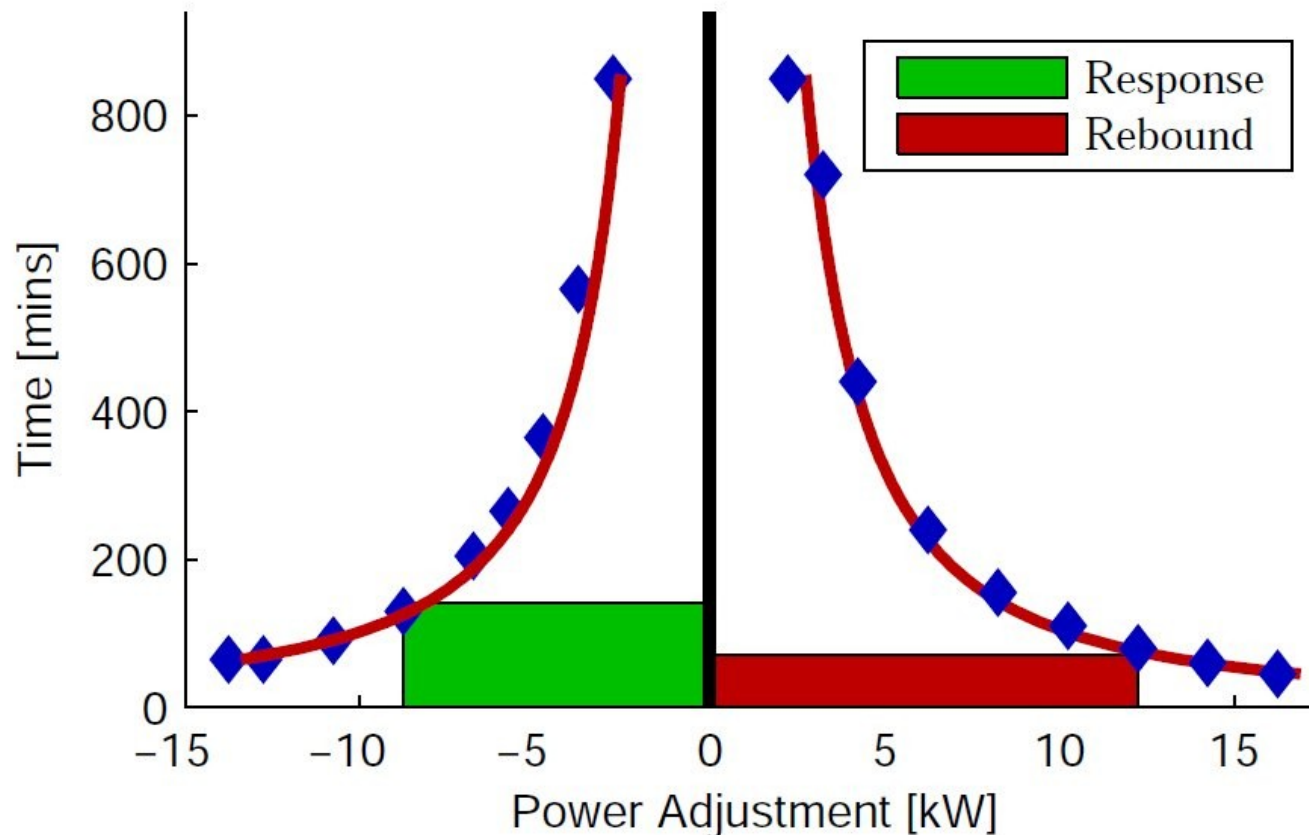
This test is inspired by minimizing total costs for varying electricity prices, but in general λ_t could just represent ones desire to reduce electricity demand at time t .

**Direct Control -
or Bids for Conventional Markets**

Flexibility Related to Thermal Demand Response



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

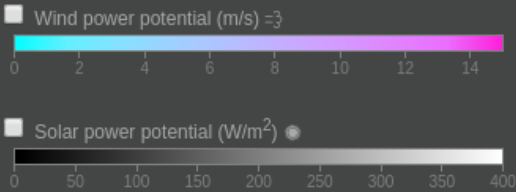


Live CO2 emissions of the European electricity consumption

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 →

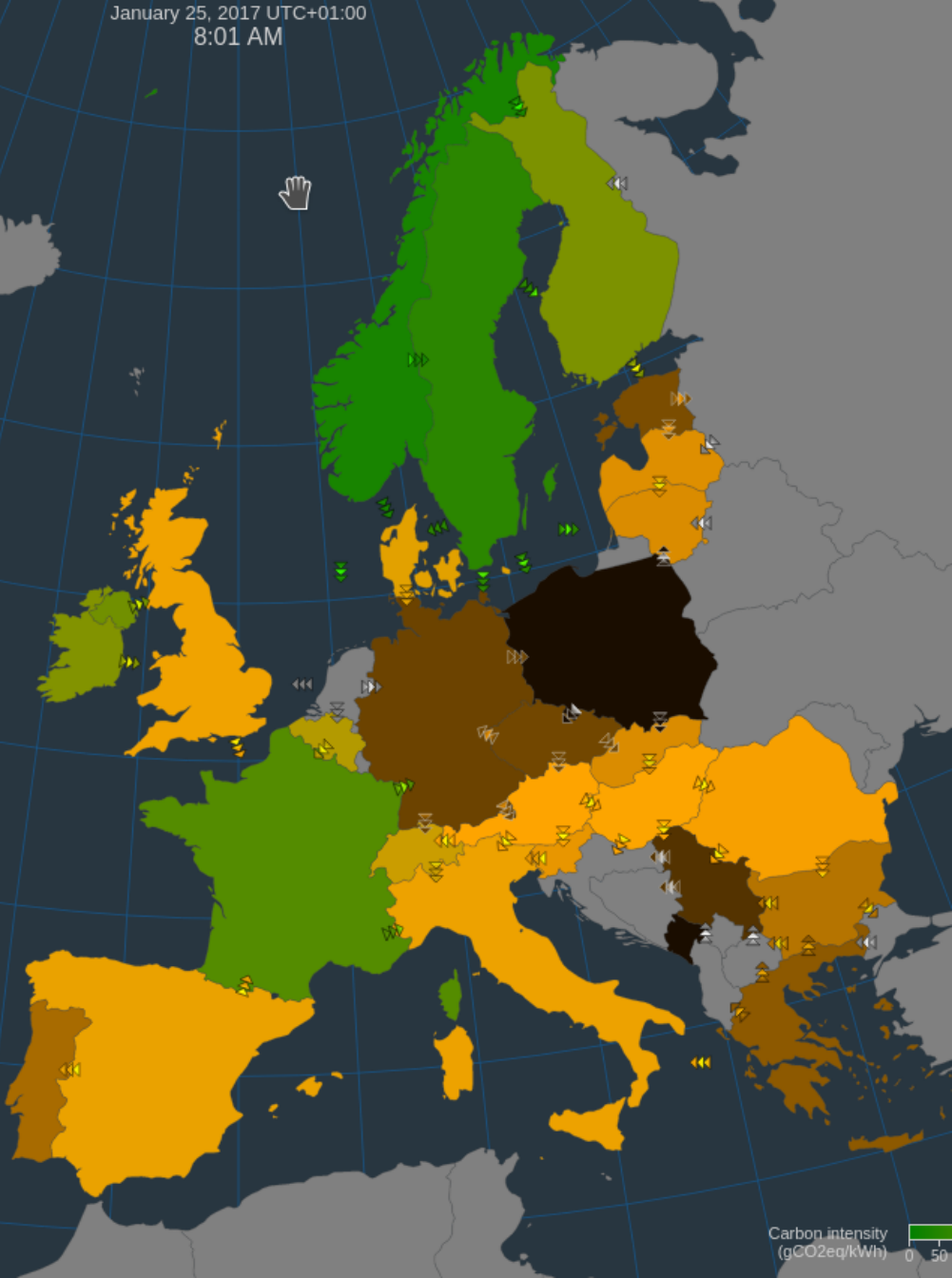


Like the visualization? We would love to hear your feedback!
Found bugs or have ideas? Report them here.
This project is Open Source: contribute on GitHub.
All data sources and model explanations can be found here.

Share 24K Tweet Slack

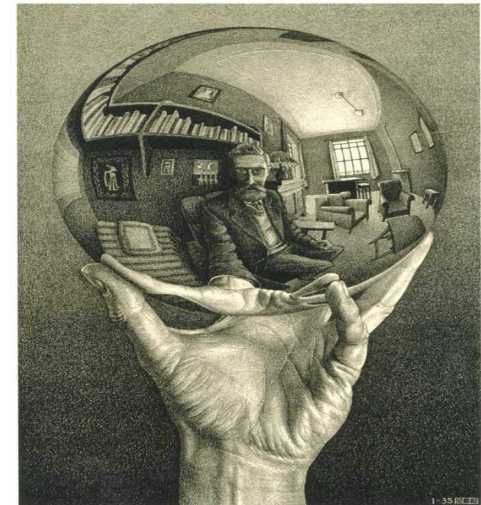
A PROJECT BY
Tomorrow
Like Follow

January 25, 2017 UTC+01:00
8:01 AM



Characterization of Thermal Flexibility

- We need to understand future energy/power markets (also for ancillary services)
- For indirect control:
 - Step Response Functions
 - Flexibility depends on price
 - Area, Slope, Tmax,
- For direct control:
 - Saturation Curves
 - Describes also rebound effect
- Labelling has to be discussed – a reference might be useful



Some references

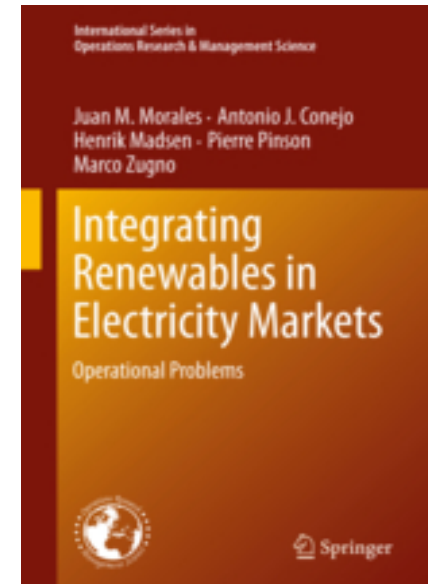
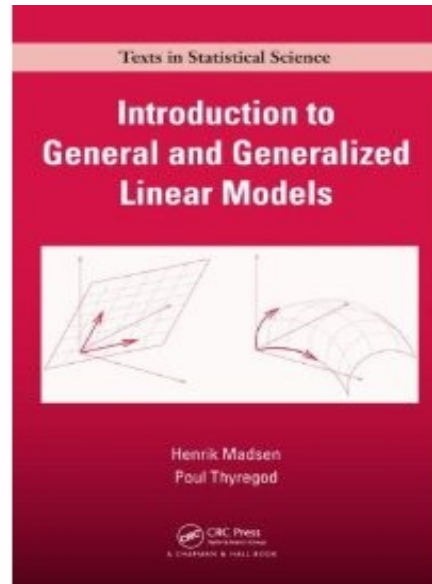
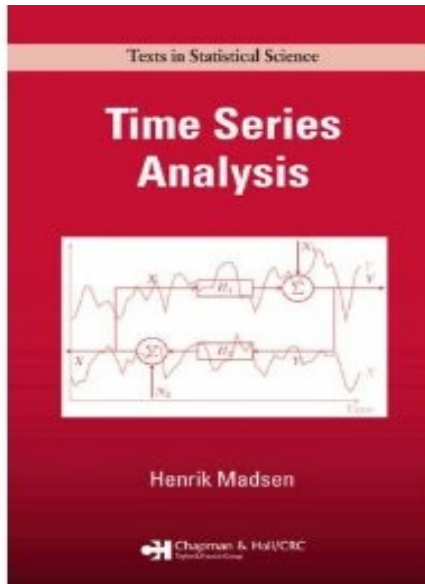
- Madsen, Henrik; Holst, Jan. Estimation of Continuous-Time Models for the Heat Dynamics of a Building. In: Energy and Buildings, Vol. 22, 1995
- Andersen, Klaus Kaae; Madsen, Henrik; Hansen, Lars Henrik. Modelling the heat dynamics of a building using stochastic differential equations. In: Energy and Buildings, Vol. 31, No. 1, 2000, p. 13-24.
- Kristensen, Niels Rode; Madsen, Henrik; Jørgensen, Sten Bay. Using continuous time stochastic 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 framework 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.

Some 'randomly picked' books on modeling



Thanks ...

For more information

www.ctsm.info

www.henrikmadsen.org

www.smart-cities-centre.org

...or contact

– Henrik Madsen (DTU Compute)

hmad@dtu.dk



Acknowledgement CITIES (DSF 1305-00027B)