



Can heating and cooling really be flexible enough to have an impact on the energy infrastructure?



Henrik Madsen, DTU Compute http://www.henrikmadsen.org http://www.smart-cities-centre.org

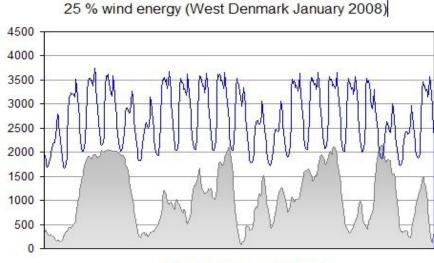




The Danish Wind Power Case

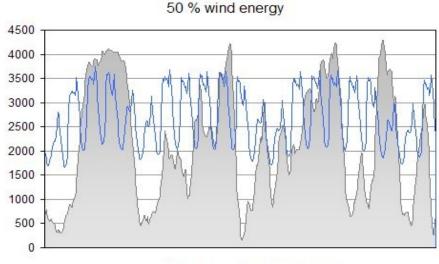


.... balancing of the power system



■ Wind power □ Demand

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



■ Wind power □ Demand

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.

Periods with more than 140 pct of the power load covered by wind power are seen











International Institute

TES for Energy Systems Integration



Existing Markets - Challenges 😆

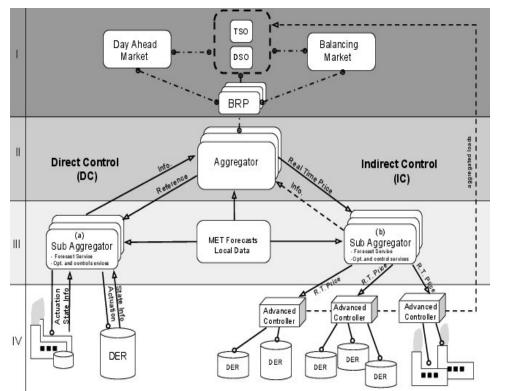
- Dynamics
- Stochasticity
- Nonlinearities
- Many power related services (voltage, frequency, balancing, spinning reserve, congestion, ...)
- Speed / problem size
- Characterization of flexibility
- Requirements on user installations





Smart-Energy OS





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

Centre for IT Intelligent Energy Systems

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

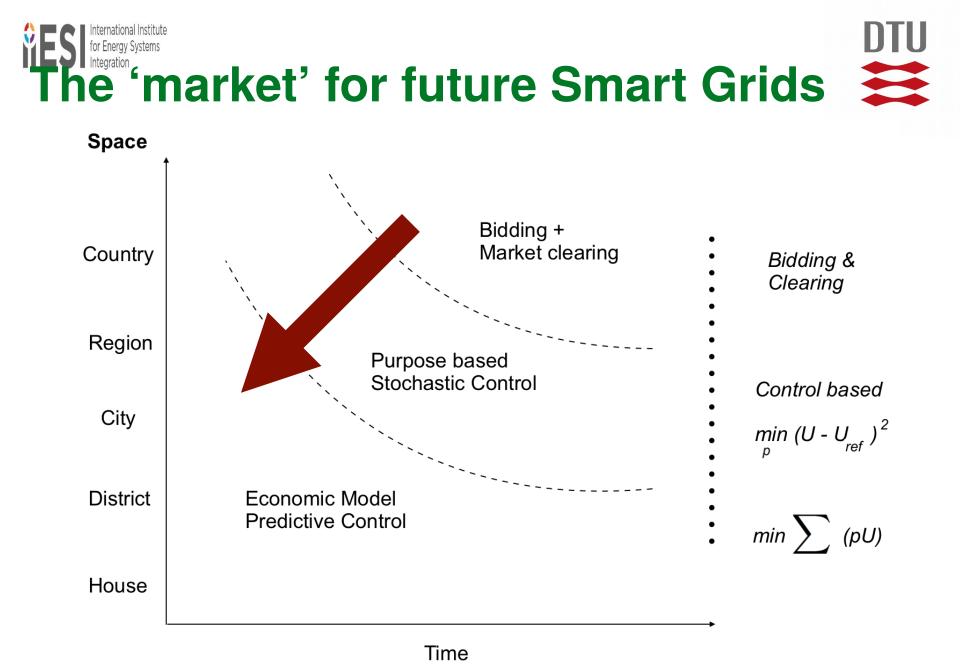
Indirect Control:

Actuator: Price

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

Models for DERs are not needed

Simple 'contracts'

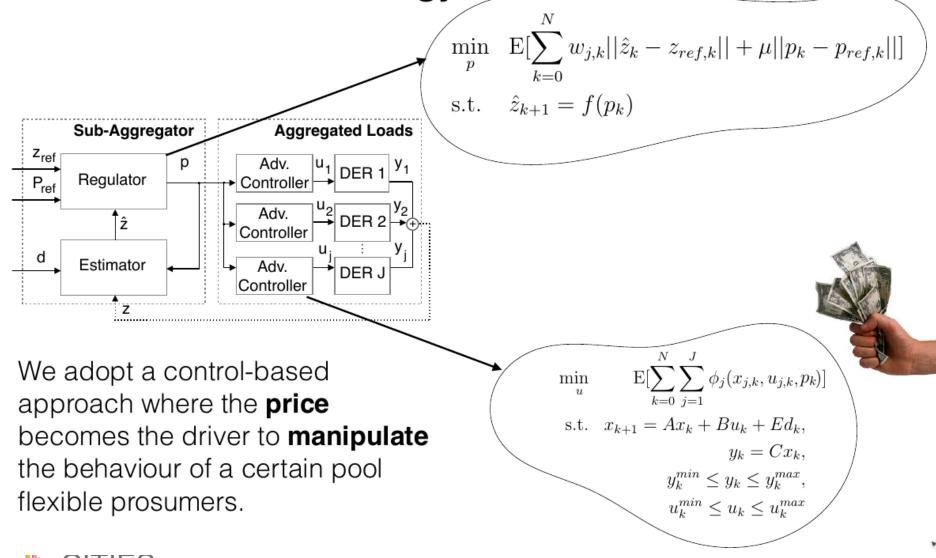






Proposed methodology Control-based methodology

Centre for IT Intelligent Energy Systems





SE-OS Characteristics



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









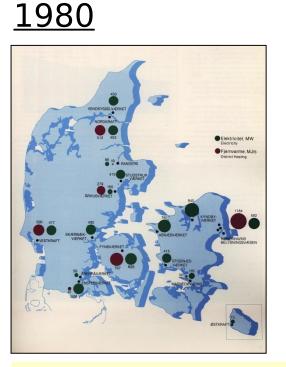
Case study No. 1

Flexibility in CHP Systems

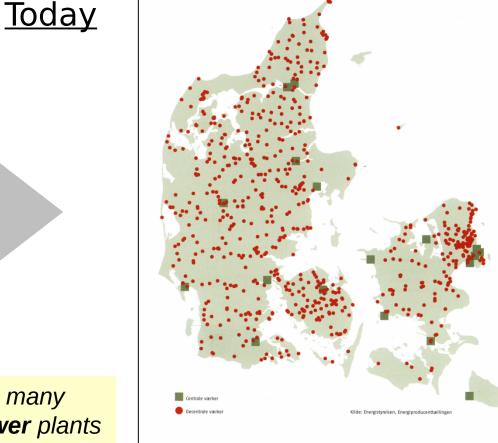




EFFO Terminal Institute International Ins



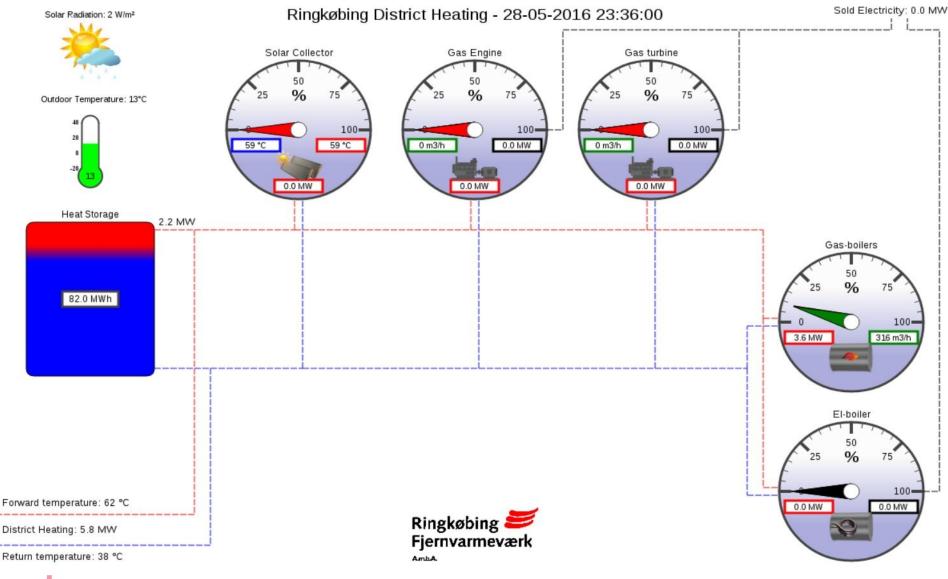
From a few big power plants to many small **combined heat and power** plants – however some still based fossil f.



DTU



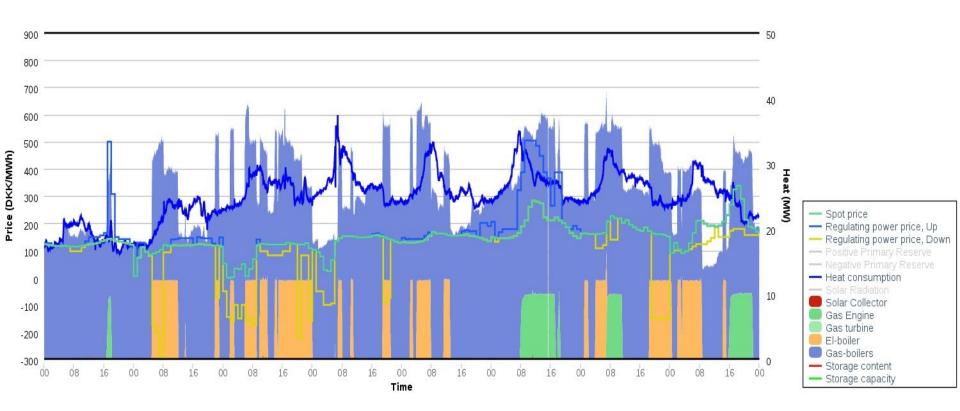
ES International Institute for Energy States Integration Elexibility – Ringkøbing CHP







Ringkøbing District Heating, Friday, 2016-01-01 to Friday, 2016-01-08







Pump Hydro Storage

100 €/kWh (Source: Goldisthal Pumped

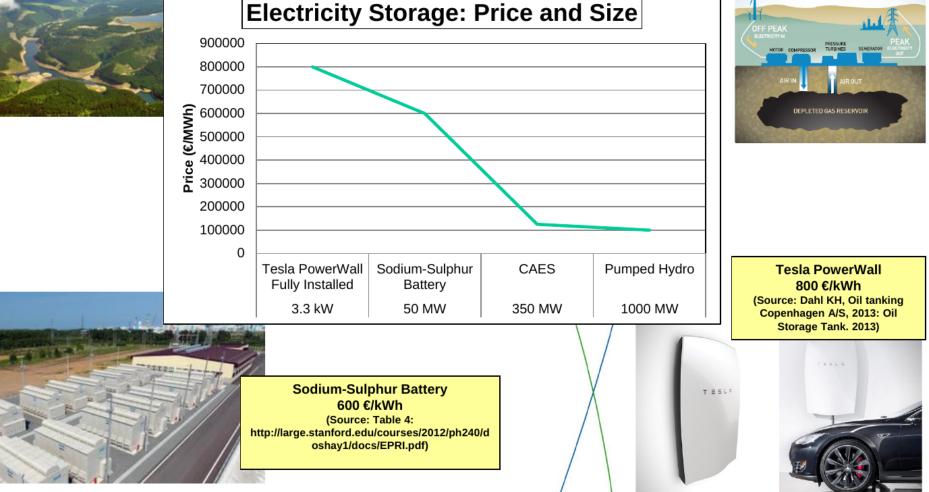
Storage Station, Germany,

www.store-project.eu)

Electricity Storage

Compressed Air Energy Storage 125 €/kWh (Source: http://www.sciencedirect.com/science/ar ticle/pii/S0196890409000429) **Compressed Air Energy Storage**





JITIES Centre for IT Intelligent Energy Systems



0.16 m3 Thermal Storage 300.000 €/MWh

(Private house: 160 liter

for 15000 DKK)

Thermal Storage

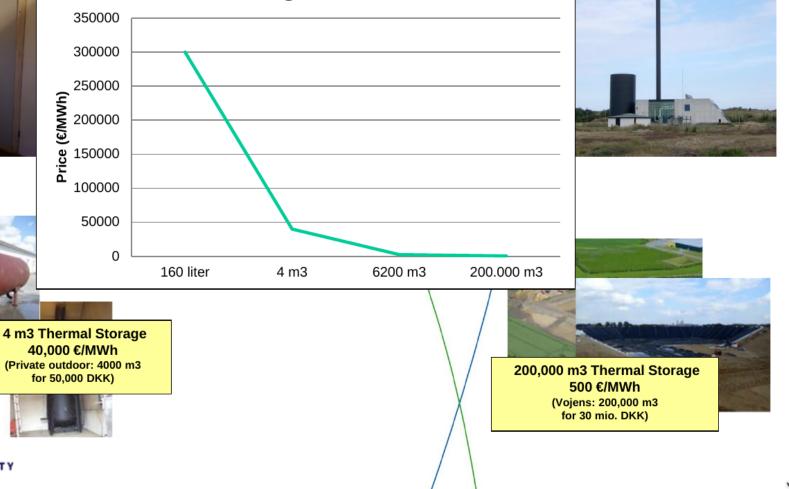


AALBORG UNIVERSITY DENMARK

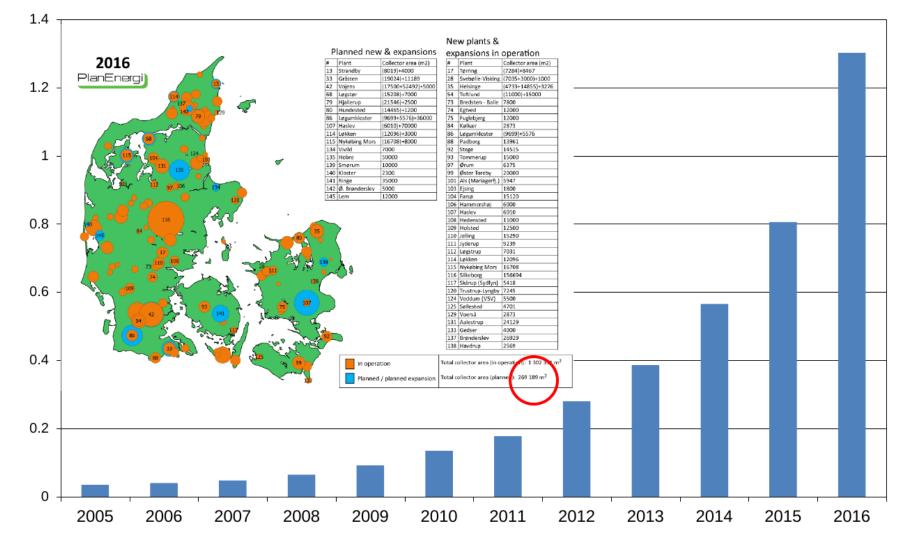
Centre for IT Intelligent Energy Systems



6200 m3 Thermal Storage 2500 €/MWh (Skagen: 6200 m3 for 5.4 mio. DKK)



Solar heating plants in Denmark 🚆

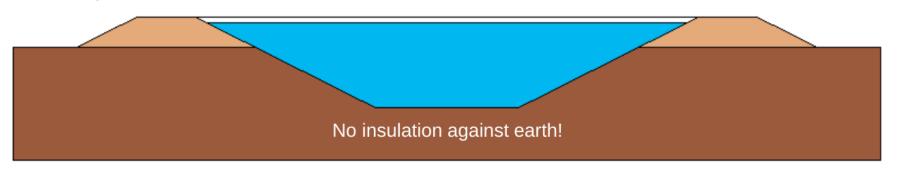


Year

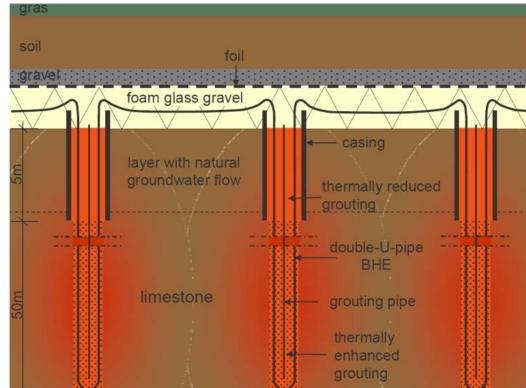
Centre for IT Intelligent Energy Systems

Seasonal heat storage types

Water pit

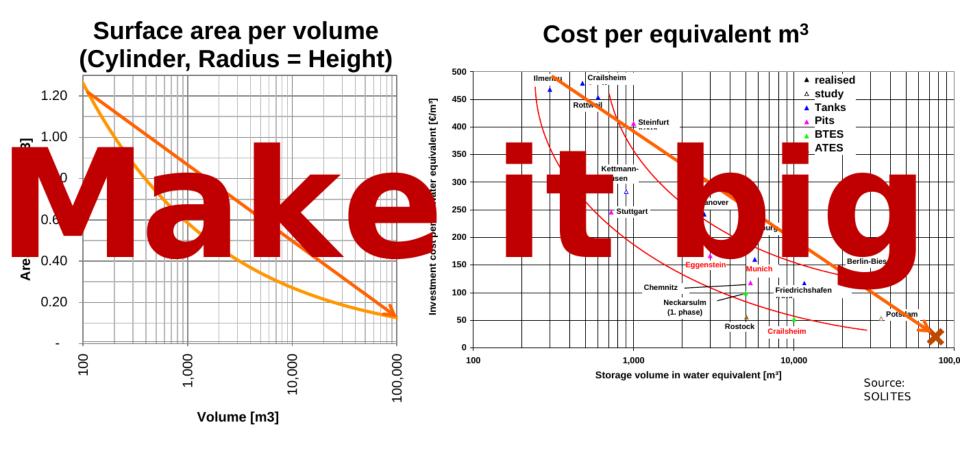


Borehole storage





LARGE SYSTEMS → small storage losses & lower specific costs



 $1.2 \rightarrow 0.1 \rightarrow$ Factor 12!

 $500 \rightarrow 20 \rightarrow$ Factor 25!

Water pits for seasonal heat storage with water volumes > 60,000 m^3 : Yearly heat loss < 10%



Centre for IT Intelligent Energy Systems

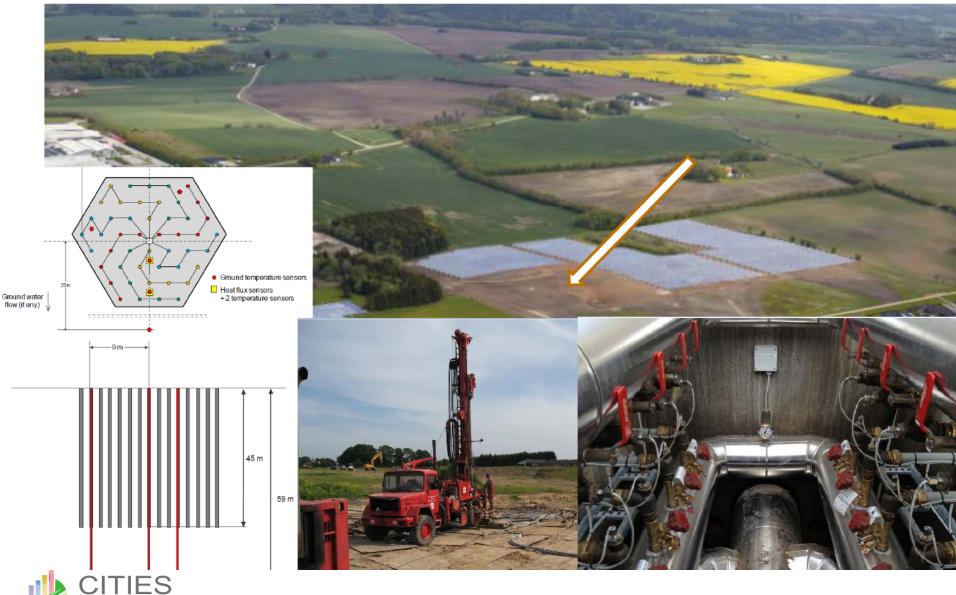


DTU





19000 m³ borehole storage in Brædstrup



Centre for IT Intelligent Energy Systems

Measurements



	Borehole storage, Brædstrup	Water pit storage, Marstal	Water pit storage,Dronninglund	Water pit storage, Gram
Size	19000 m ³ soil, corresponding to about 12000 m ³ water	75000 m ³ water	62000 m ³ water	110000 m ³ water
Maximum storage temperature	50°C	90°C	90°C	90°C
Heat recovered from heat storage during first year	44%	18%	78%	55%
Heat recovered from heat storage during second year	38%	65%	90%	
Heat recovered from heat storage during third year	102%	62%	91%	







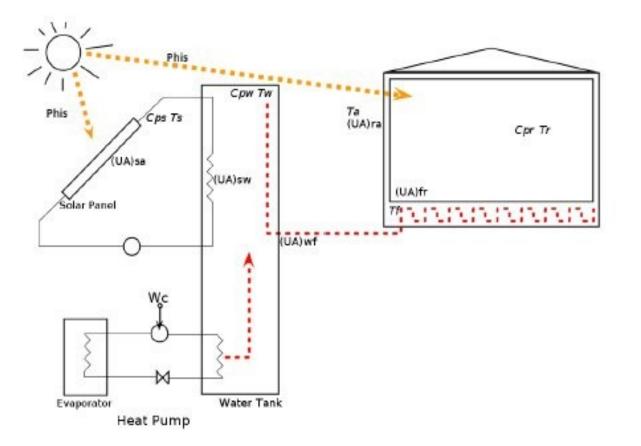
Case study No. 2

Heat Pumps and Local Storage (thermal mass and water tank)











International Conference on Energy Systems Integration

DTU

Avanced Controller Economic Model Predictive Control

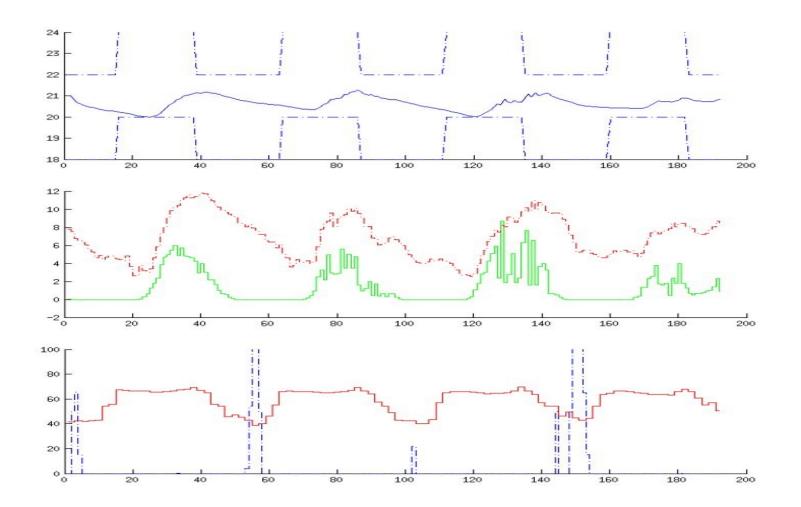
Formulation

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

$$\min_{\{u_k\}_{k=0}^{N-1}} \phi = \sum_{k=0}^{N-1} c' u_k$$
Subject to $x_{k+1} = Ax_k + Bu_k + Ed_k k = 0, 1, \dots, N-1$ (4b)
 $y_k = Cx_k \qquad k = 1, 2, \dots, N - 1$ (4c)
 $u_{min} \le u_k \le u_{max} \qquad k = 0, 1, \dots, N-1$ (4d)
 $\Delta u_{min} \le \Delta u_k \le \Delta u_{max} \qquad k = 0, 1, \dots, N-1$ (4e)
 $y_{min} \le y_k \le y_{max} \qquad k = 0, 1, \dots, N - 1$ (4f)



S Integration Institute Integration Heat pump with thermal solar collector and storage (cost savings up to 25 pct – increased energy consumption 8 pct)









Case study No. 3

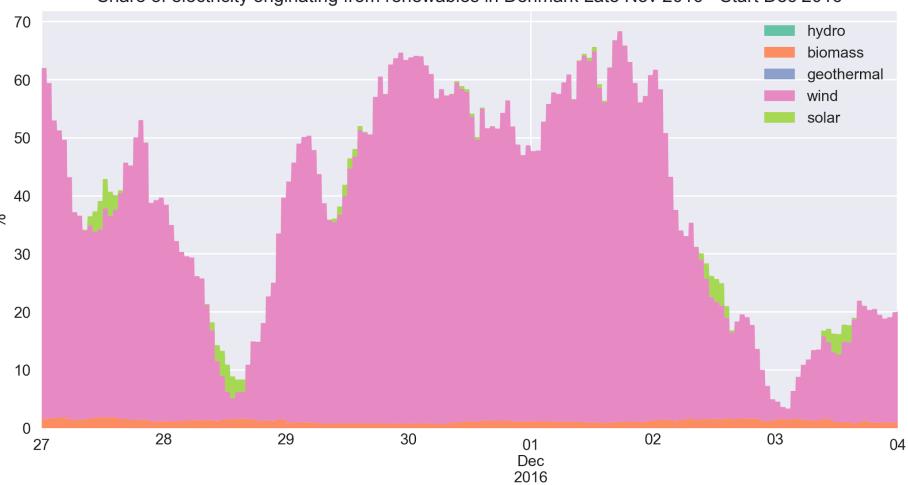
Control of heat pumps; houses with a swimming pool (CO2 minimization)











Share of electricity originating from renewables in Denmark Late Nov 2016 - Start Dec 2016

Source: pro.electicitymap

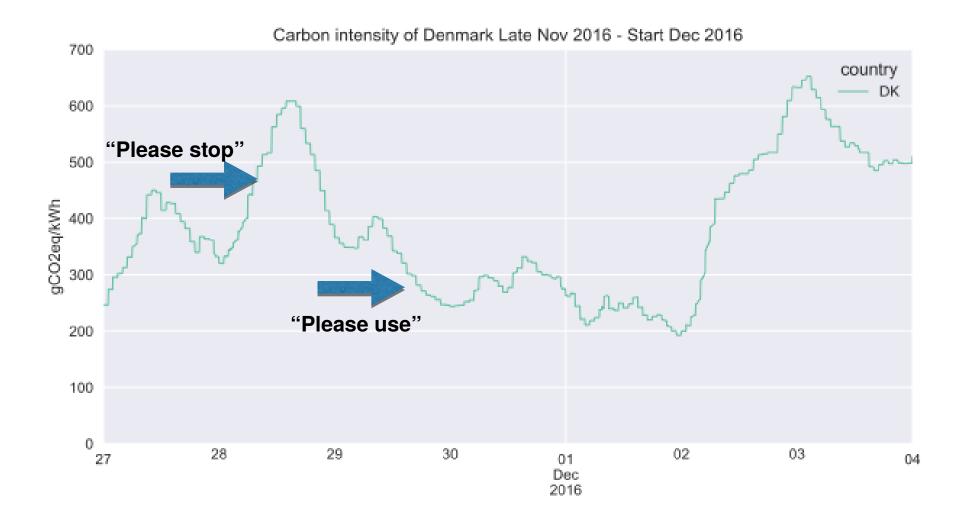




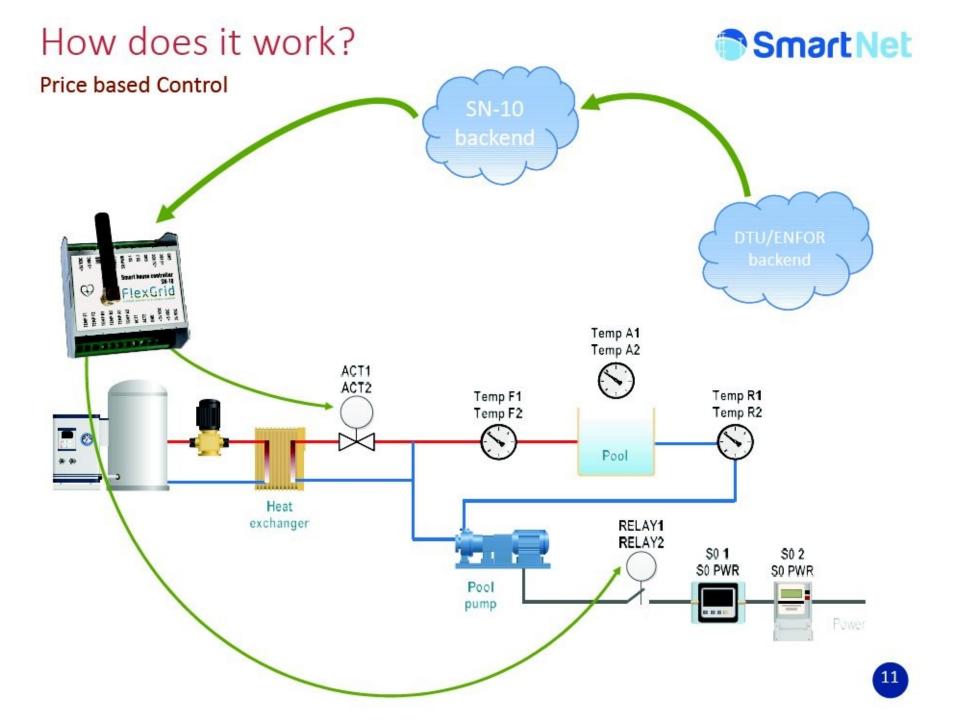
DTU

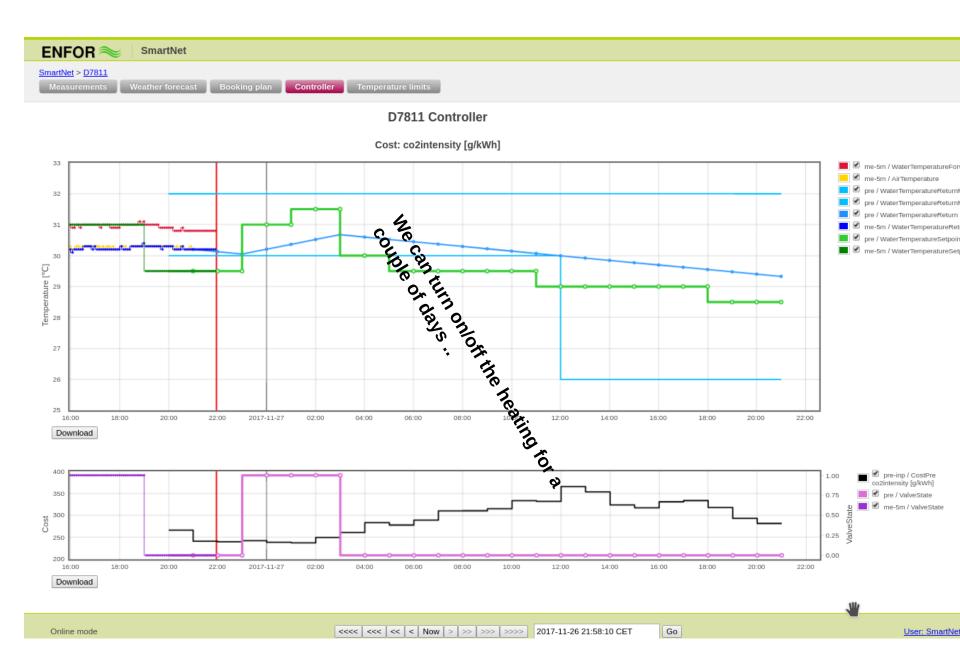






Source: pro.electicitymap.

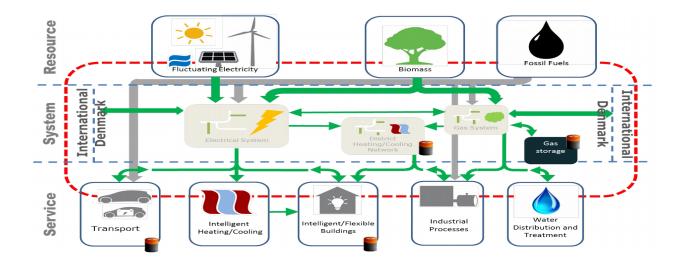






Thermal Flexibility Characteristics





Flexibility (or virtual storage) characteristics:

Centre for IT Intelligent Energy Systems

- 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, 2-16 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



Conclusion



- YES! I don't think we need all these super grids (like the Viking Link)
- Intelligent Energy Systems Integration with thermal systems can provide flexibility and long term storage solutions
- District heating (or cooling) systems can provide flexibility on the essential time scales
- Gas systems can provide seasonal virtual storage solutions
- Seasonal thermal storage in DH systems (summer to winter)
- Scale matters! (Sub-optimal to consider household level systems)
 - We see a large potential in Demand Response and Flexibility. Automatic solutions, price based control, and end-user focus are important
- Markets, taxes and pricing principles need to be reconsidered. We see an advantage of having a physical link to the mechanism (eg. nodal pricing, capacity markets)





Thanks



Slides on thermal seasonal storage: Thanks to Simon Furbo, DTU Slides about costs for storages: Thanks to Henrik Lund, AAU

For more information see for instance www.smart-cities-centre.org

...or contact

Henrik Madsen (DTU Compute)

hmad@dtu.dk

Acknowledgement - DSF 1305-00027B





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.)

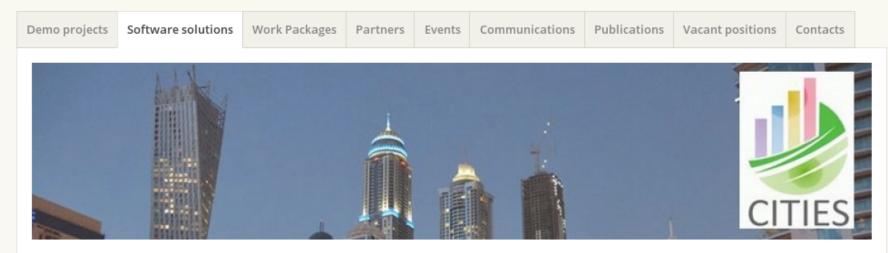


- Morales González, Juan Miguel; Pinson, Pierre; Madsen, Henrik. A Transmission-Cost-Based Model to Estimate the Amount o Market-Integrable Wind Resources. In: IEEE Transactions on Power Systems, Vol. 27, No. 2, 2012, p. 1060-1069
- Dorini, Gianluca Fabio ; Pinson, Pierre; Madsen, Henrik. Chance-constrained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



CITIES

Centre for IT-Intelligent Energy Systems in cities



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 on GitHub.

MPCR is a toolbox for building Model Predictive Controllers written in R, the free statistical software. It contains several examples for different MPC problems and interfaces to opensource solvers in R. The software is available on GitHub.

Latest news

Summer School at DTU, Lyngby, Denmark – July 4th-8th 2016

Summer School – Granada, Spain, June 19th-24th 2016

Third general consortium meeting – DTU, May 24th-25th 2016

Smart City Challenge in Copenhagen – April 20th 2016

Guest lecture by Pierluigi Mancarella at DTU, April 6th