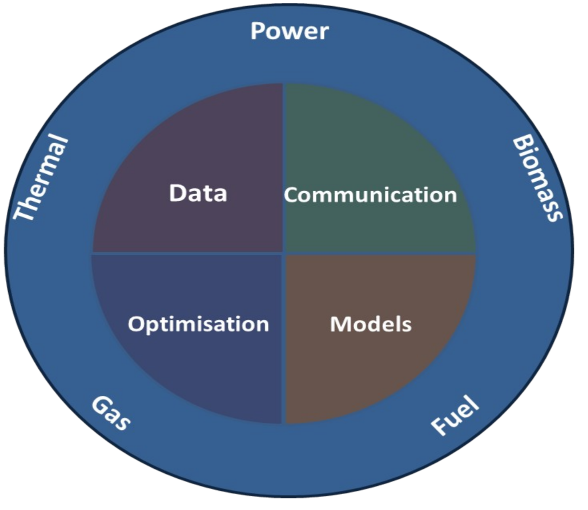
Using Big Data Analytics for Enabling Intelligent and Integrated Energy Systems in Smart Cities



Henrik Madsen, DTU Compute

http://www.henrikmadsen.org

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

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Quote by B. Obama at the Climate Summit 2014 in New York:

*We are the **first generation** affected by climate changes,*

*and we are the **last generation** able to do something about it!*

Potentials and Challenges for renewable energy

- **Scenario**: We want to cover the worlds entire need for power using wind power.
- How large an area should be covered by wind turbines?

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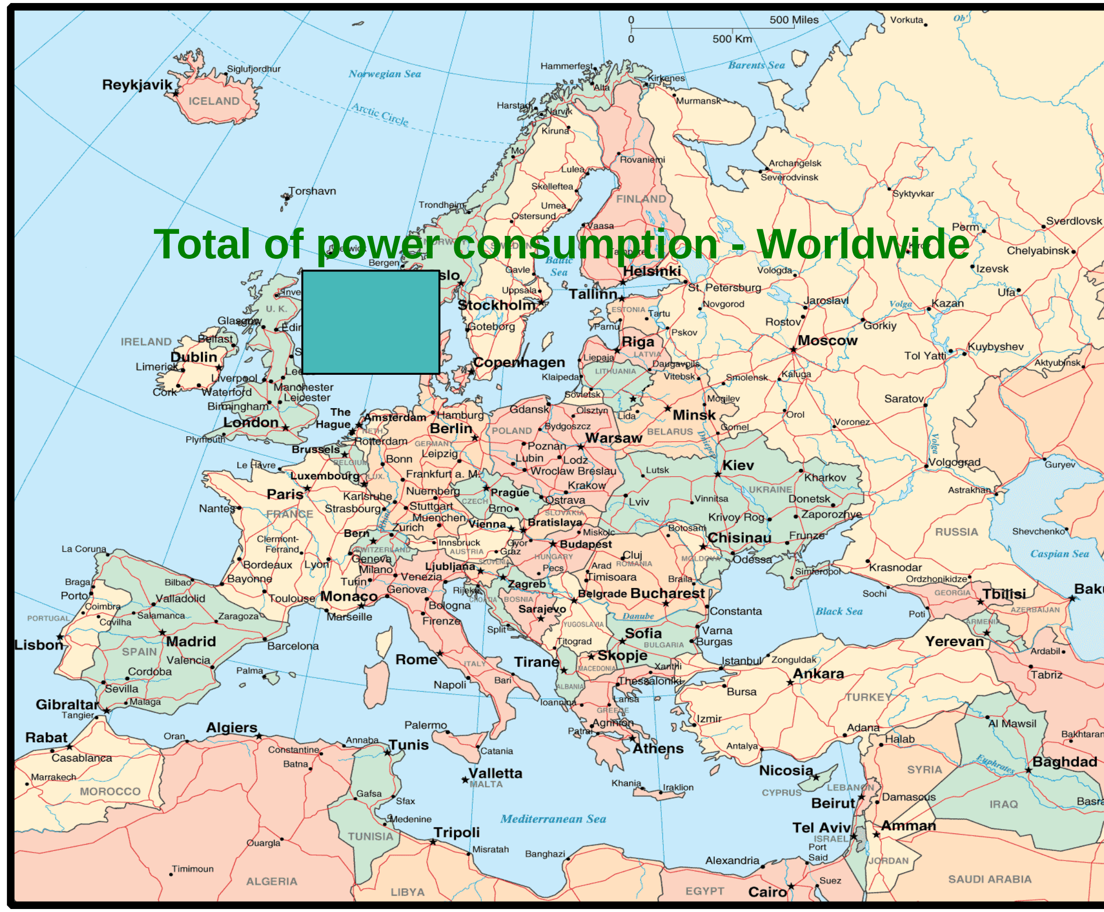
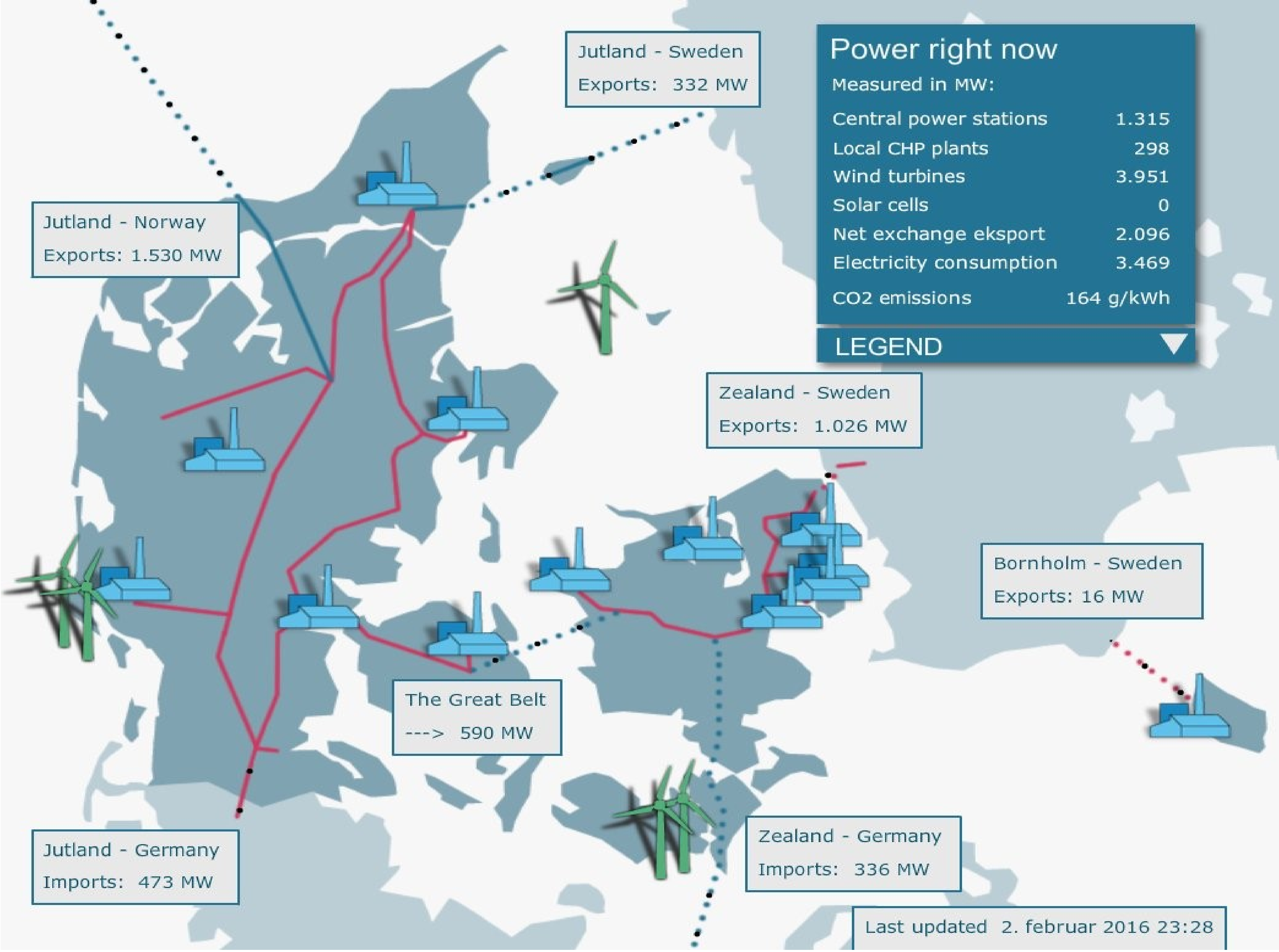
Potentials and Challenges for renewable energy

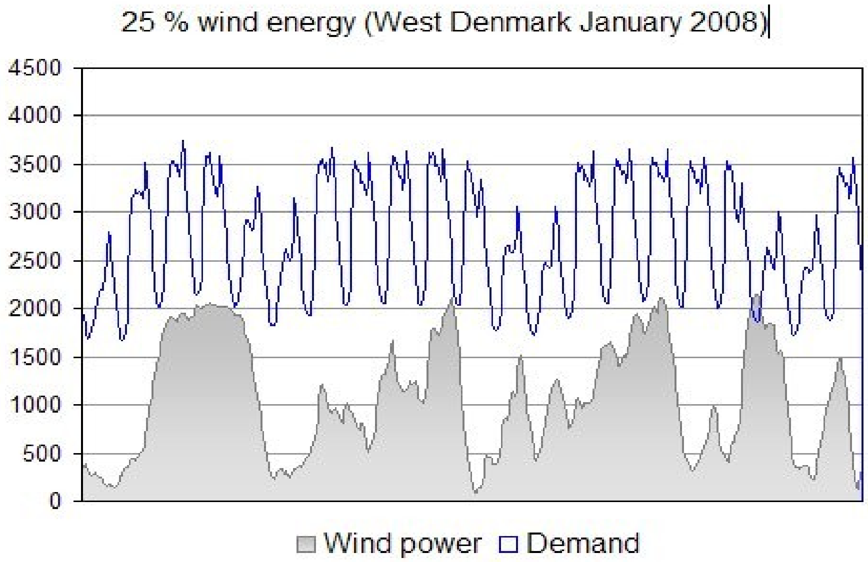
- **Scenario:** We want to cover the worlds entire need for power using wind power
- How large an area should be covered by wind turbines?
- **Conclusion**: Use intelligence ....
- Calls for **IT / Big Data / Smart Energy/Cities Solutions/ Energy Systems Integration**



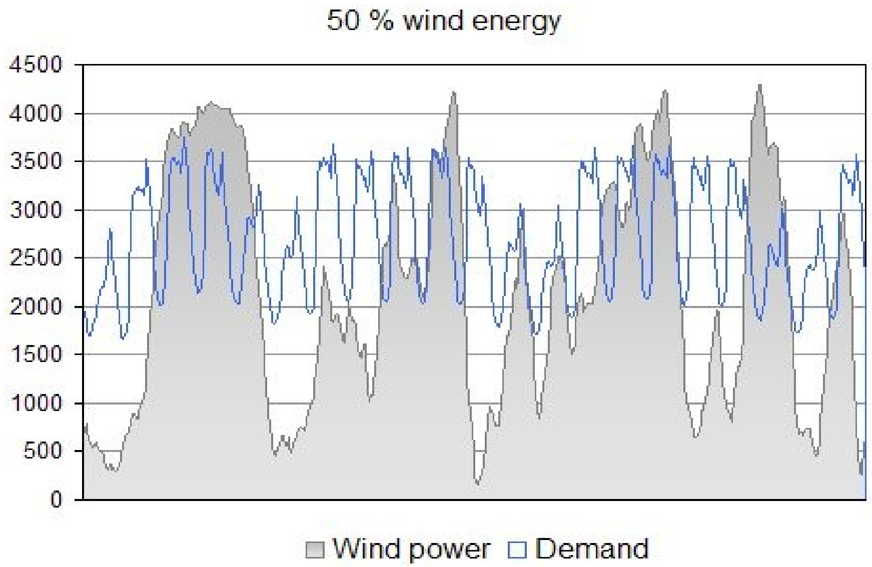

Jutland - Sweden
Exports: 332 MW
Power right now
Measured in MW:
Central power stations 1.315
Local CHP plants 298
Wind turbines 3.951
Solar cells 0
Net exchange eksport 2.096
Electricity consumption 3.469
CO2 emissions 164 g/kWh
LEGEND
Jutland - Norway
Exports: 1.530 MW
Zealand - Sweden
Exports: 1.026 MW
Bornholm - Sweden
Exports: 16 MW
The Great Belt
---> 590 MW
Jutland - Germany
Imports: 473 MW
Zealand - Germany
Imports: 336 MW
Last updated 2. februar 2016 23:28

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)



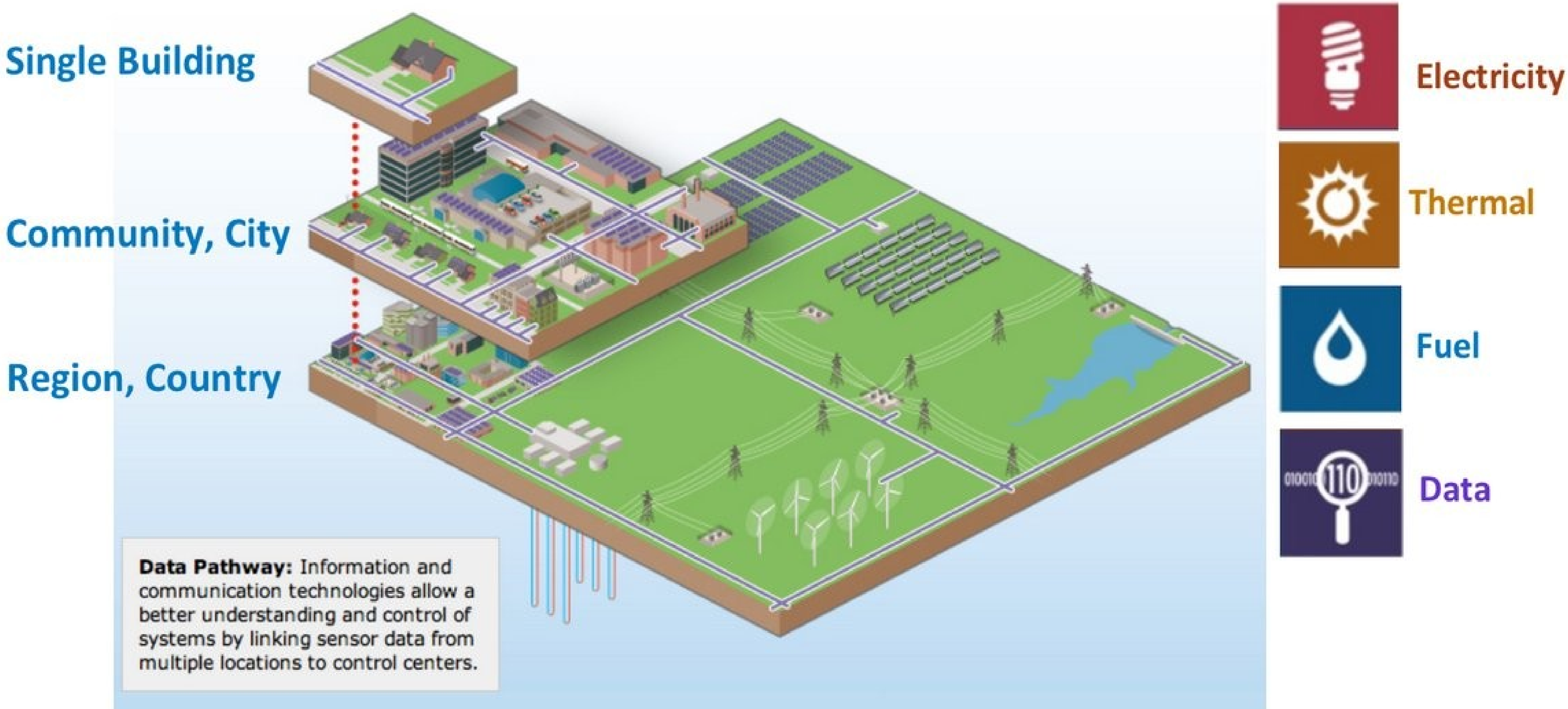
In 2015 more than 42 pct of electricity load was covered by wind power.

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

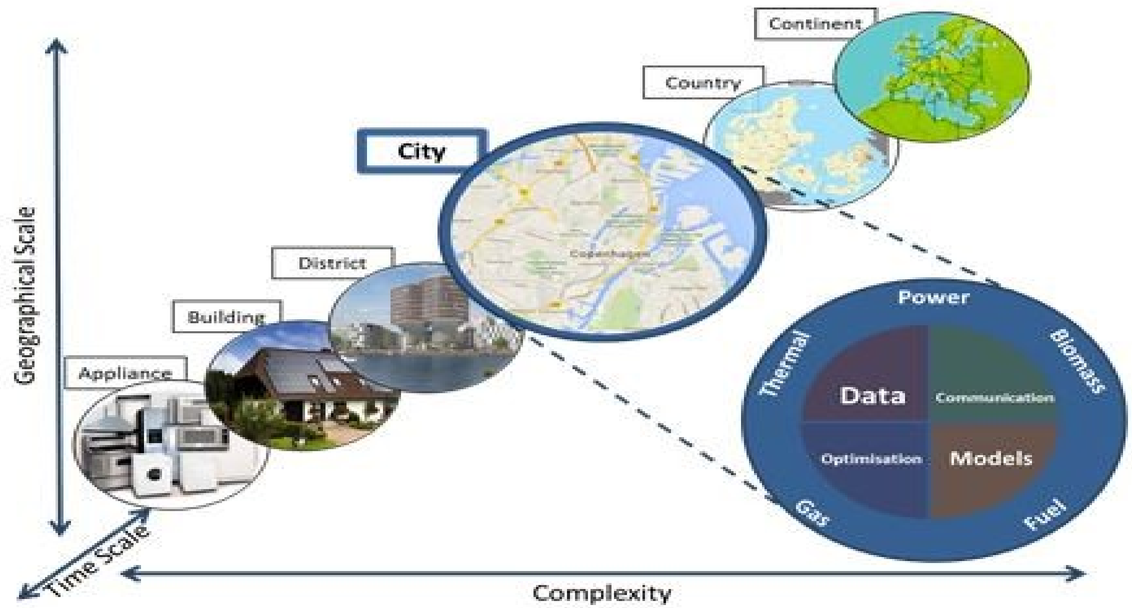
Energy Systems Integration

Energy system integration (ESI) = the process of optimizing energy systems across multiple pathways and scales

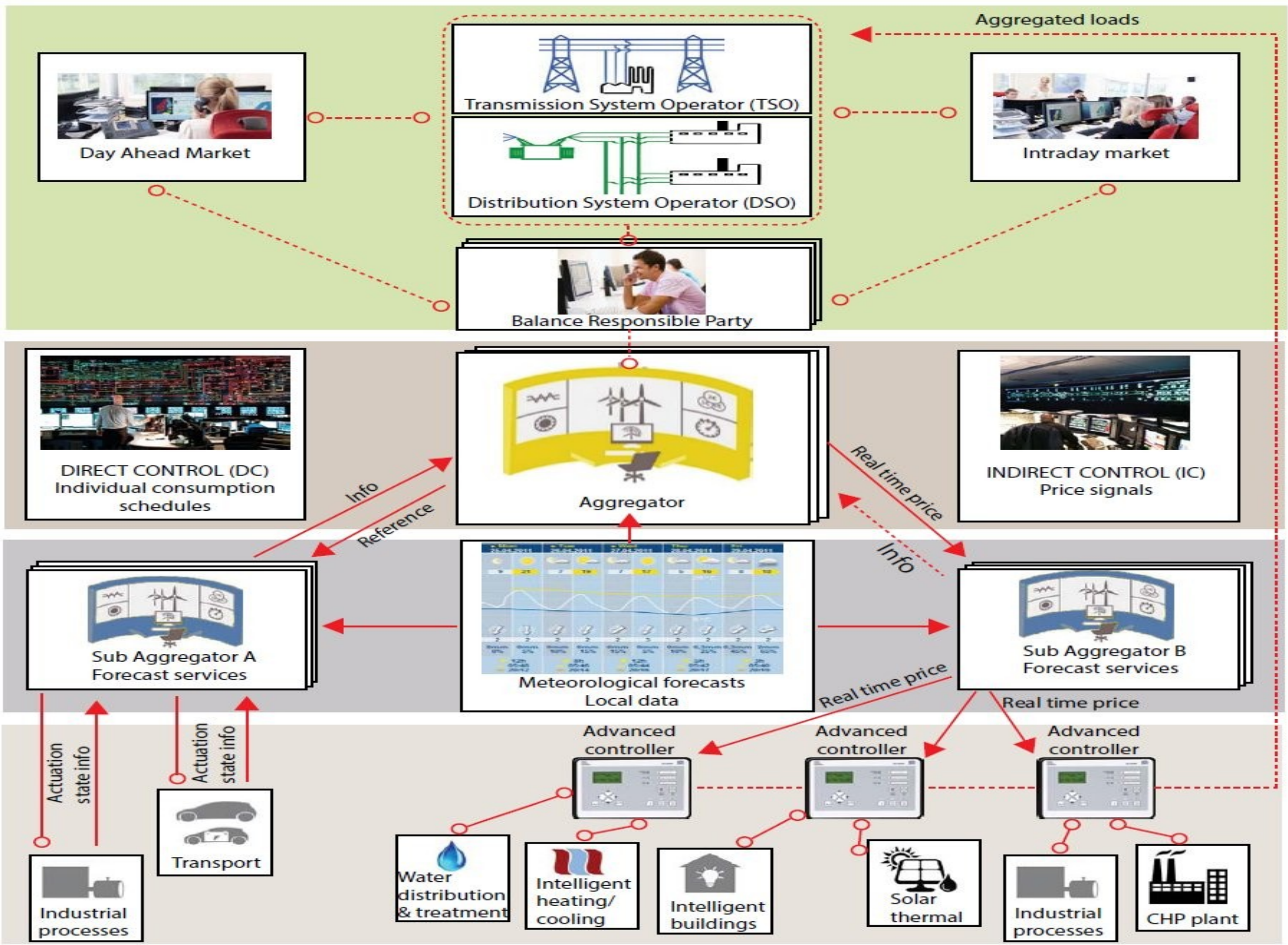


Flexible Solutions and CITIES

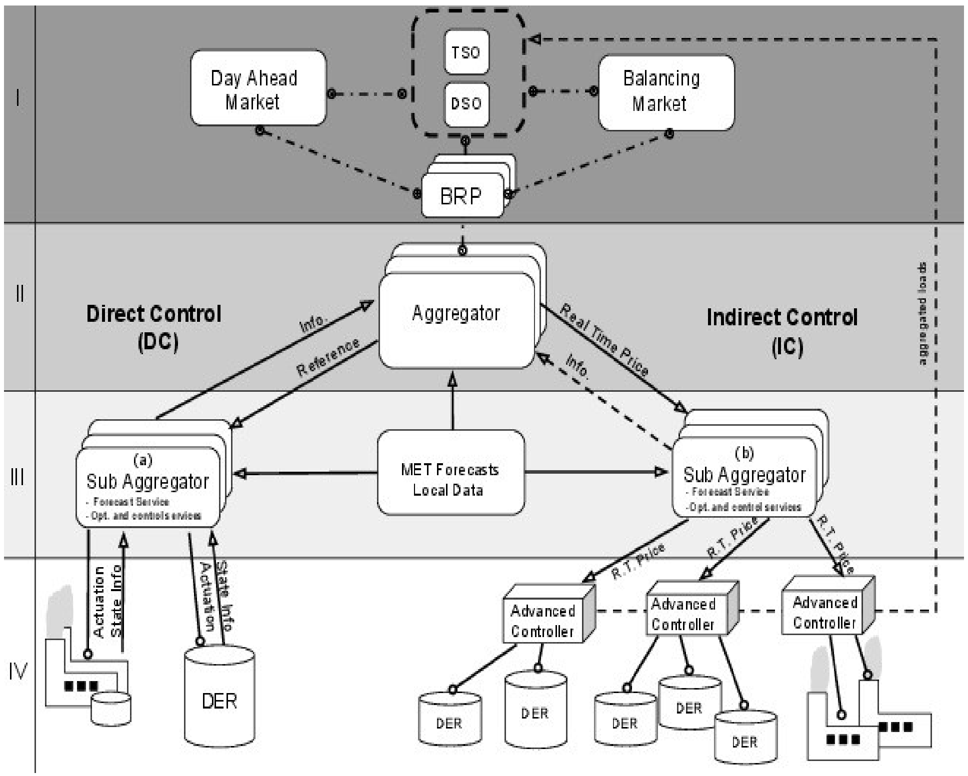
The ***Center for IT-Intelligent Energy Systems in Cities (CITIES)*** is aiming at establishing methodologies and solutions for design and operation of integrated electrical, thermal, fuel pathways at all scales.



Smart-Energy OS



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

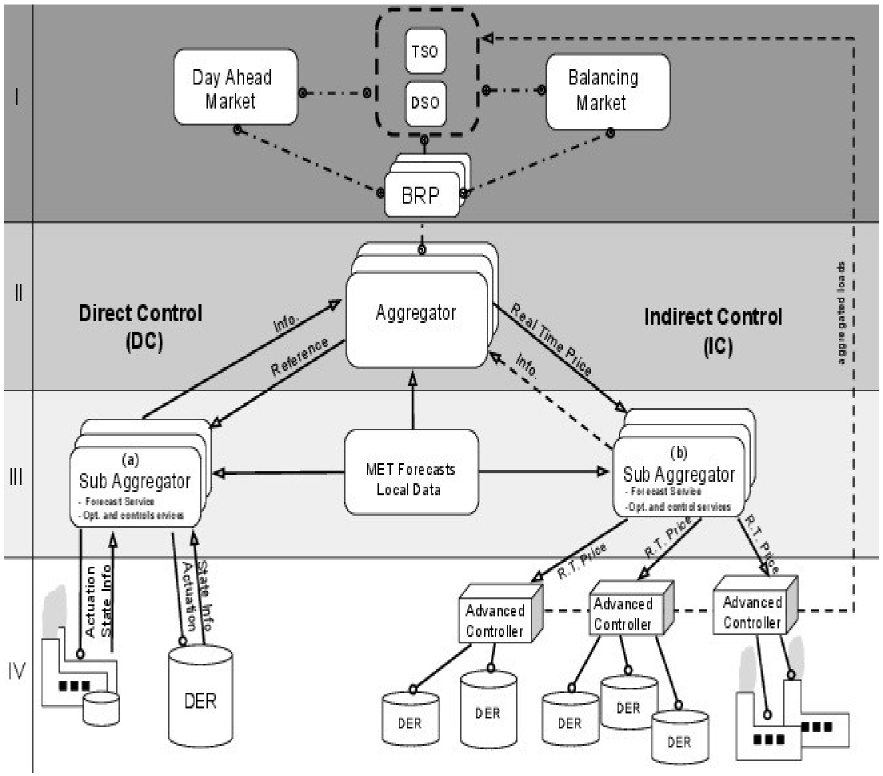
Simple 'contracts'

Direct vs Indirect Control

Level	Direct Control (DC)	Indirect Control (IC)
III	$\min_{x,u} \sum_{k=0}^{N} \sum_{j=1}^{J} \phi_j(x_{j,k}, u_{j,k})$	$\min_{\hat{z},p} \sum_{k=0}^{N} \phi(\hat{z}_k, p_k)$ s.t. $\hat{z}_{k+1} = f(p_k)$
IV	$\downarrow_{u_1} \cdots \downarrow_{u_J} \quad \uparrow_{x_1} \cdots \uparrow_{x_J}$ s.t. $x_{j,k+1} = f_j(x_{j,k}, u_{j,k}) \quad \forall j \in J$	$\min_u \sum_{k=0}^{N} \phi_j(p_k, u_k) \quad \forall j \in J$ s.t. $x_{k+1} = f_j(x_k, u_k)$

Table 1: Comparison between direct (DC) and indirect (IC) control methods. (DC) In direct control the optimization is globally solved at level III. Consequently the optimal control signals u_j are sent to all the J DER units at level IV. (IC) In indirect control the optimization at level III computes the optimal prices p which are sent to the J-units at level IV. Hence the J DERs optimize their own energy consumption taking into account p as the actual price of energy.

Forecast requirements



Day Ahead:

- Forecasts of loads
- Forecast of Grid Capacity (using eg. DLR)
- Forecasts of production (eg. Wind and Solar)

Direct Control: .

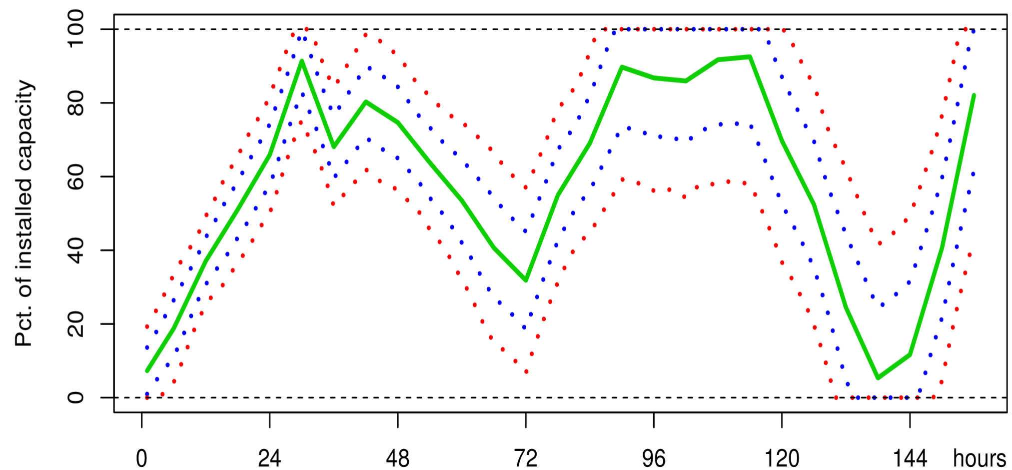
- Forecasts of states of DERs
- Forecasts of load

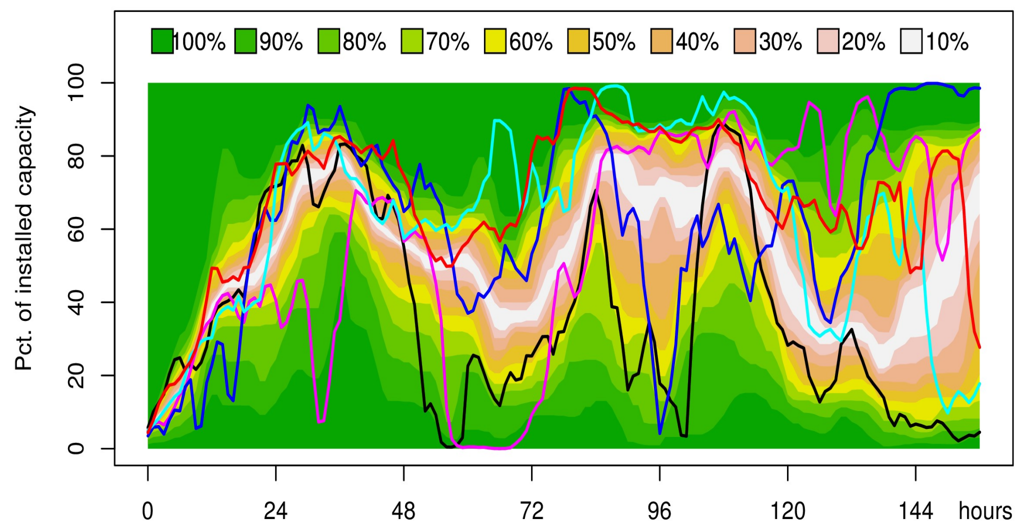
Indirect Control:

- Forecasts of prices
- Forecasts of load

Which type of forecast to use?

- **Point forecasts**
- **Conditional mean and covariances**
- **Conditional quantiles (Prob. forecasts)**
- **Conditional scenarios**
- **Conditional densities**
- **Stochastic differential equations**



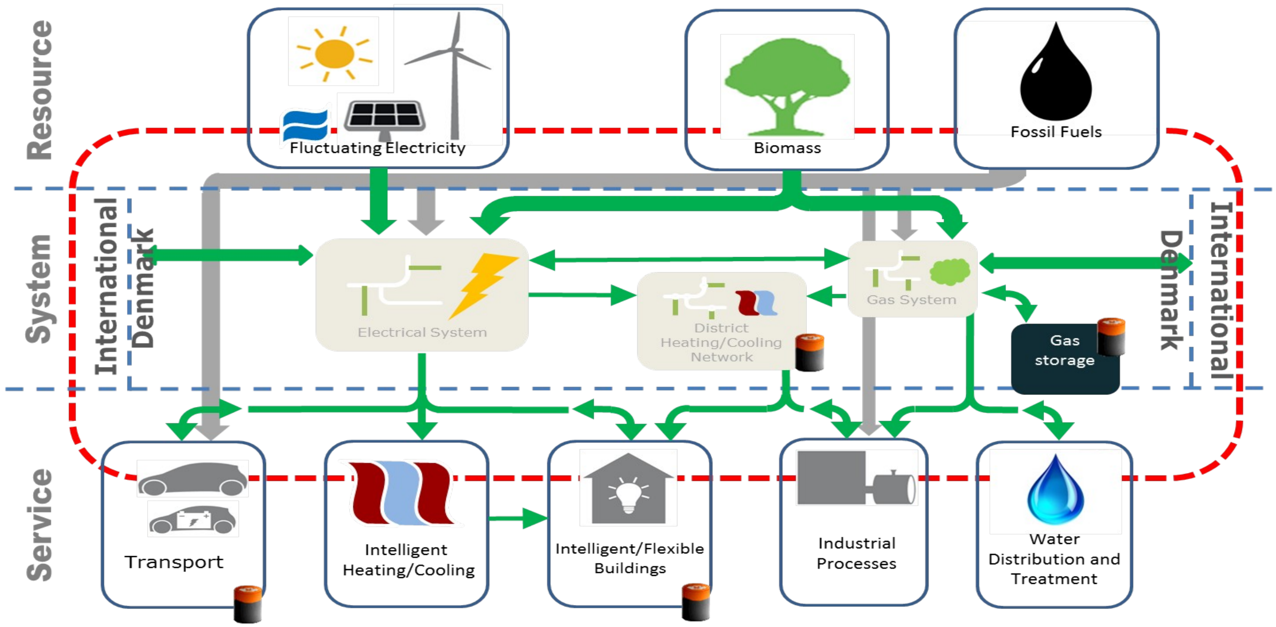


Wind and Solar Power Forecasting

- **Methods for wind power forecasting have been continuously developed and used operationally since 1995 (solar power since 2005).**
- **Implemented for instance in WPPT, Anemos WPS, AWEFS, ASEFS, ..**
- **Sold for instance in systems provided by ENFOR (Denmark) and Overspeed GmbH (Germany)**
- **Today our systems are used worldwide (North America, Europe, Africa, Middle East, Australia).**
- **Used by all major players in Denmark (TSO, DSOs, BRPs, ...)**

Grey Box Models for Integration

Energy Systems Integration using **data** leading to **stochastic grey box models for real-time operation of future flexible energy systems.**



The grey box model

Drift term

Diffusion term

$$dX_t = f(X_t, u_t, t, \theta)dt + \sigma(X_t, u_t, t, \theta)d\omega_t$$

System equation

$$Y_k = h(X_k, u_k, t_k, \theta) + e_k,$$

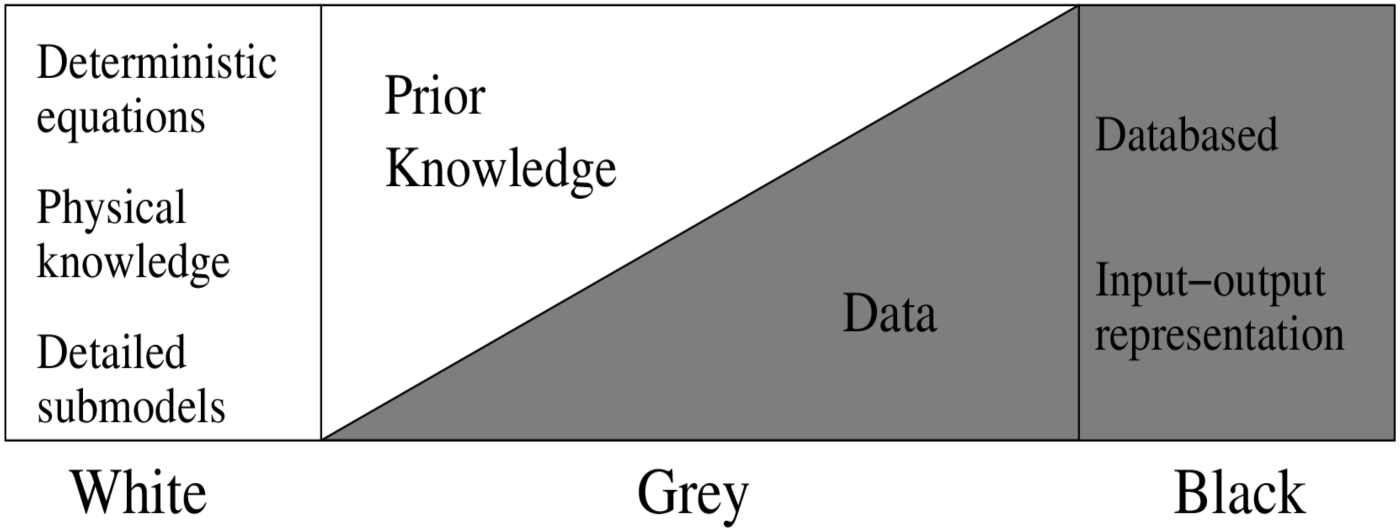
Observation equation

Observation noise

Notation:

X_t:	State variables
u_t:	Input variables
θ:	Parameters
Y_k:	Output variables
t:	Time
ω_t:	Standard Wiener process
e_k:	White noise process with $N(0, S)$

Grey-box modelling concept



- Combines prior physical knowledge with information in data
- Equations and parameters are physically interpretable

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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 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.

Search ...

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

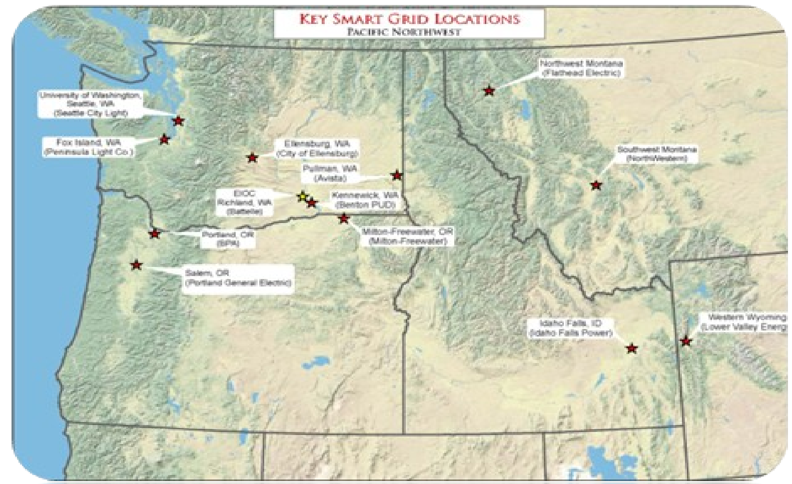
Case study

Control of Power Consumption (DSM) using the Thermal Mass of Buildings

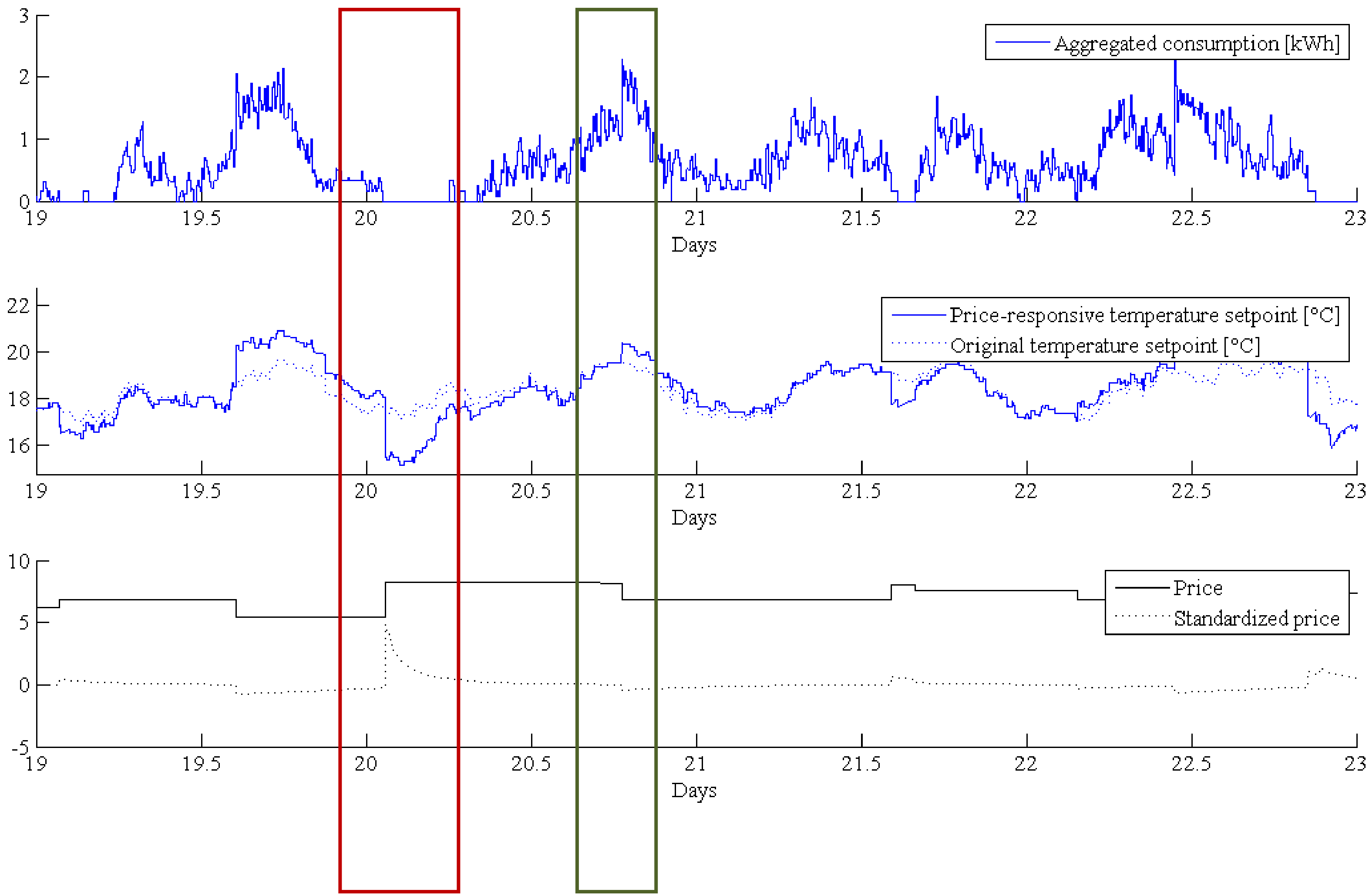
Data from BPA

Olympic Pensinsula project

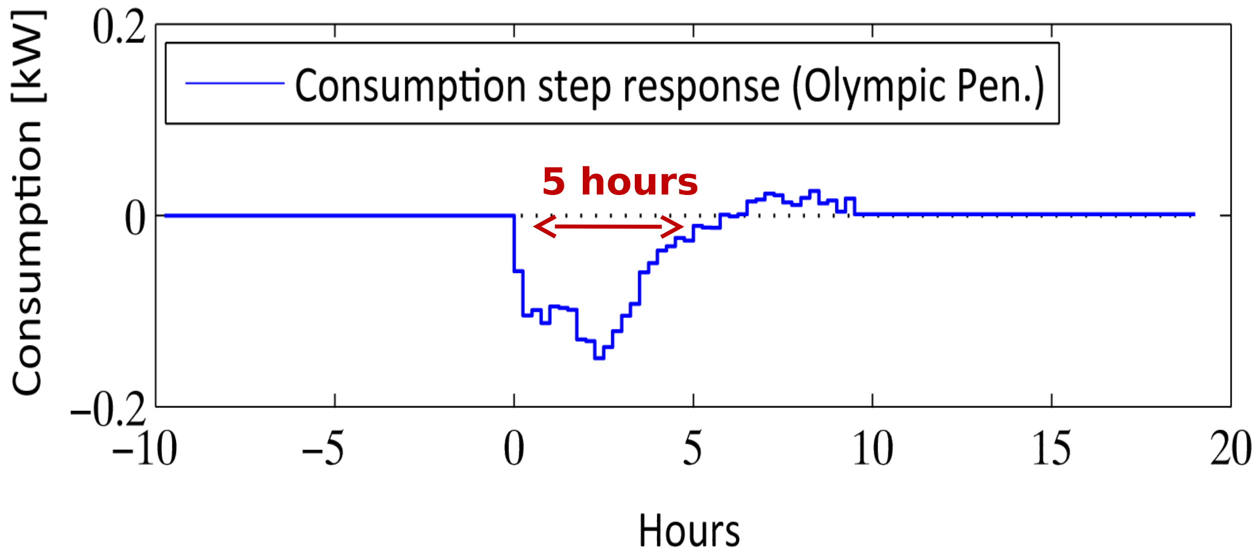
- 27 houses during one year
- Flexible appliances: HVAC, cloth dryers and water boilers
- 5-min prices, 15-min consumption
- Objective: limit max consumption



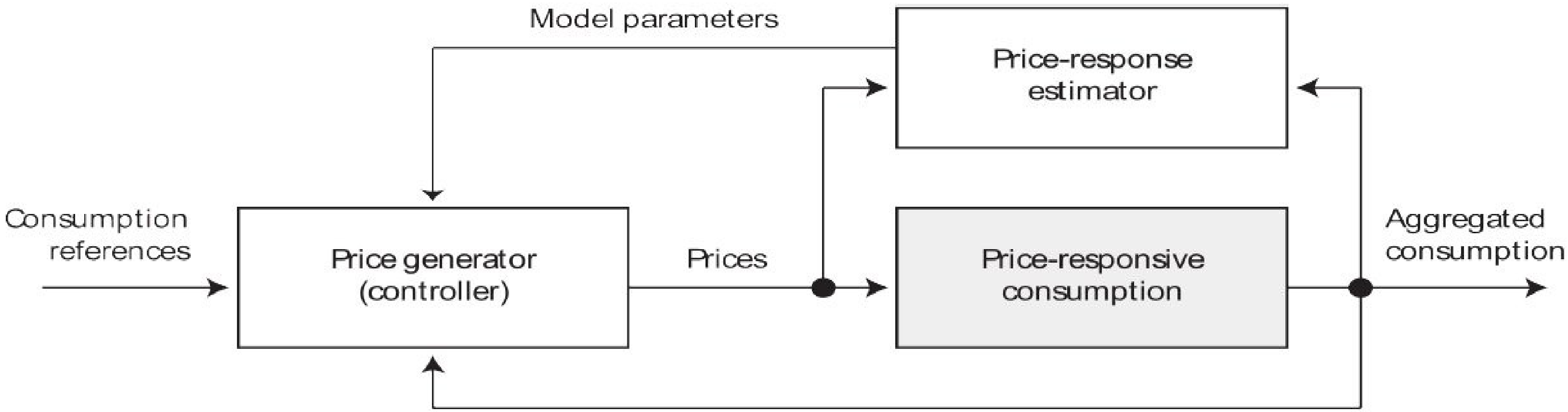
Aggregation (over 20 houses)

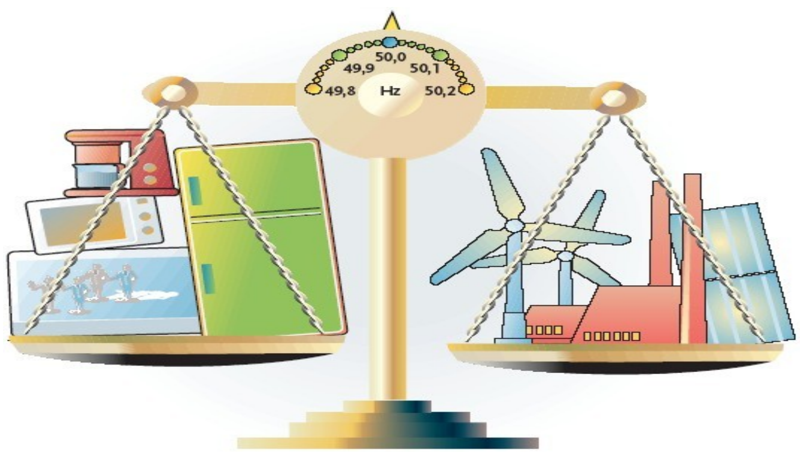


Response on Price Step Change



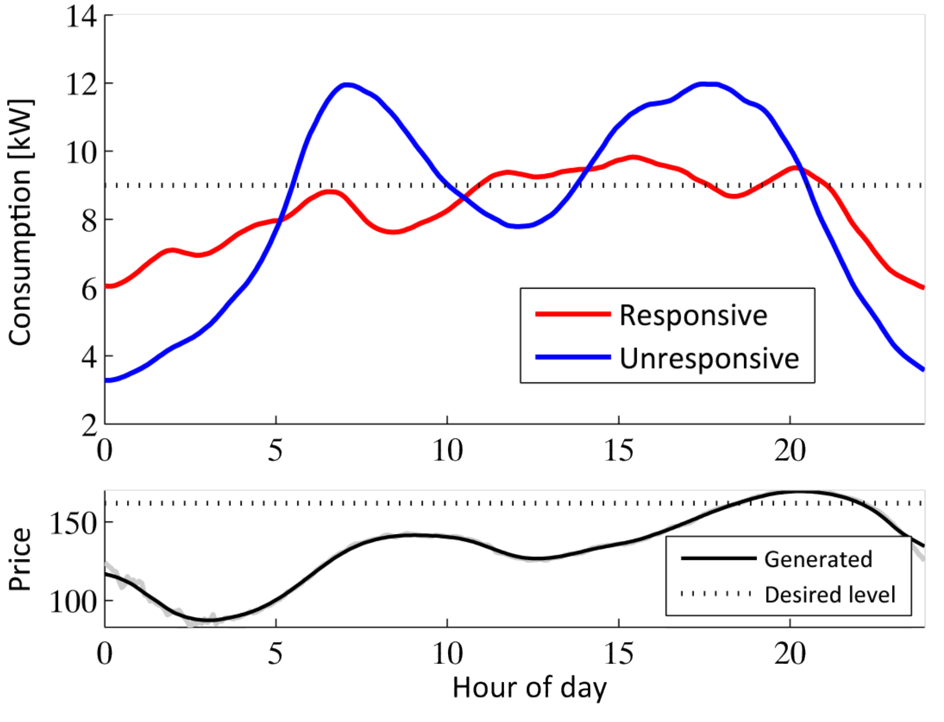
Control of Power Consumption





Control performance

Considerable **reduction in peak consumption**

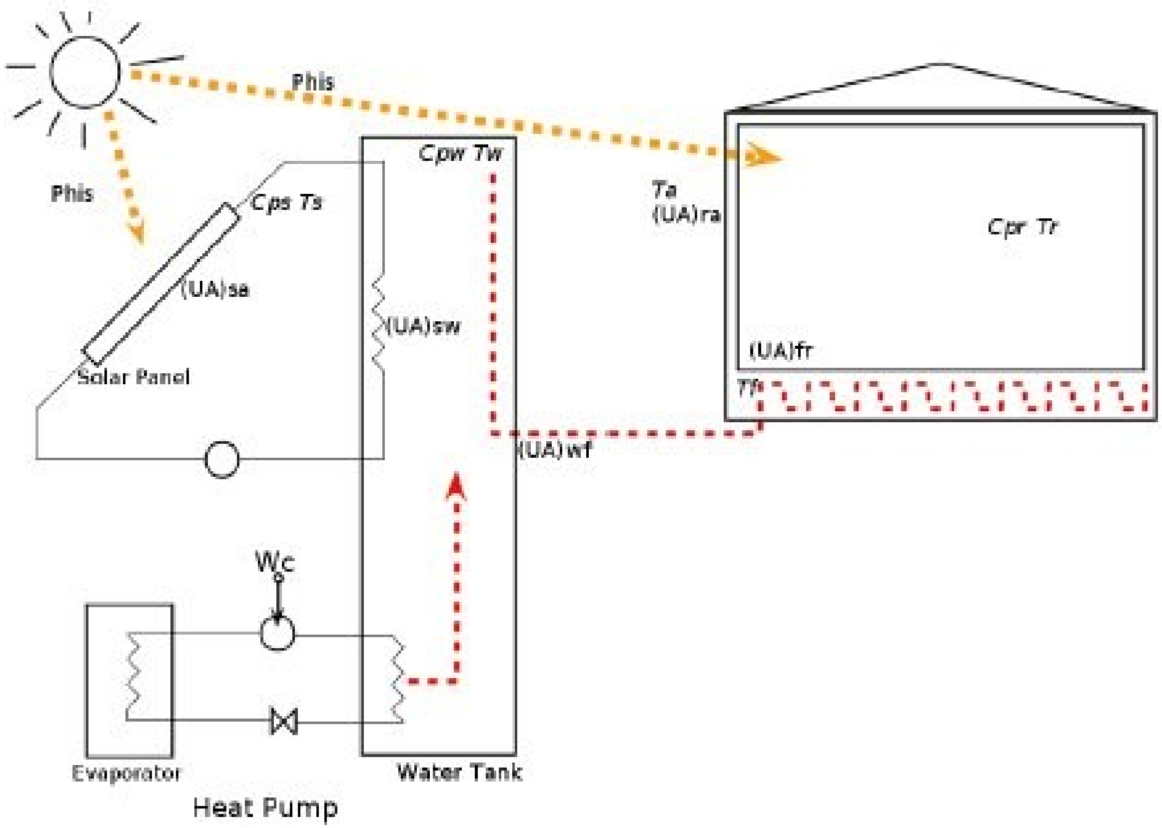


Case study

Heat Pumps and Local Storage

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

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

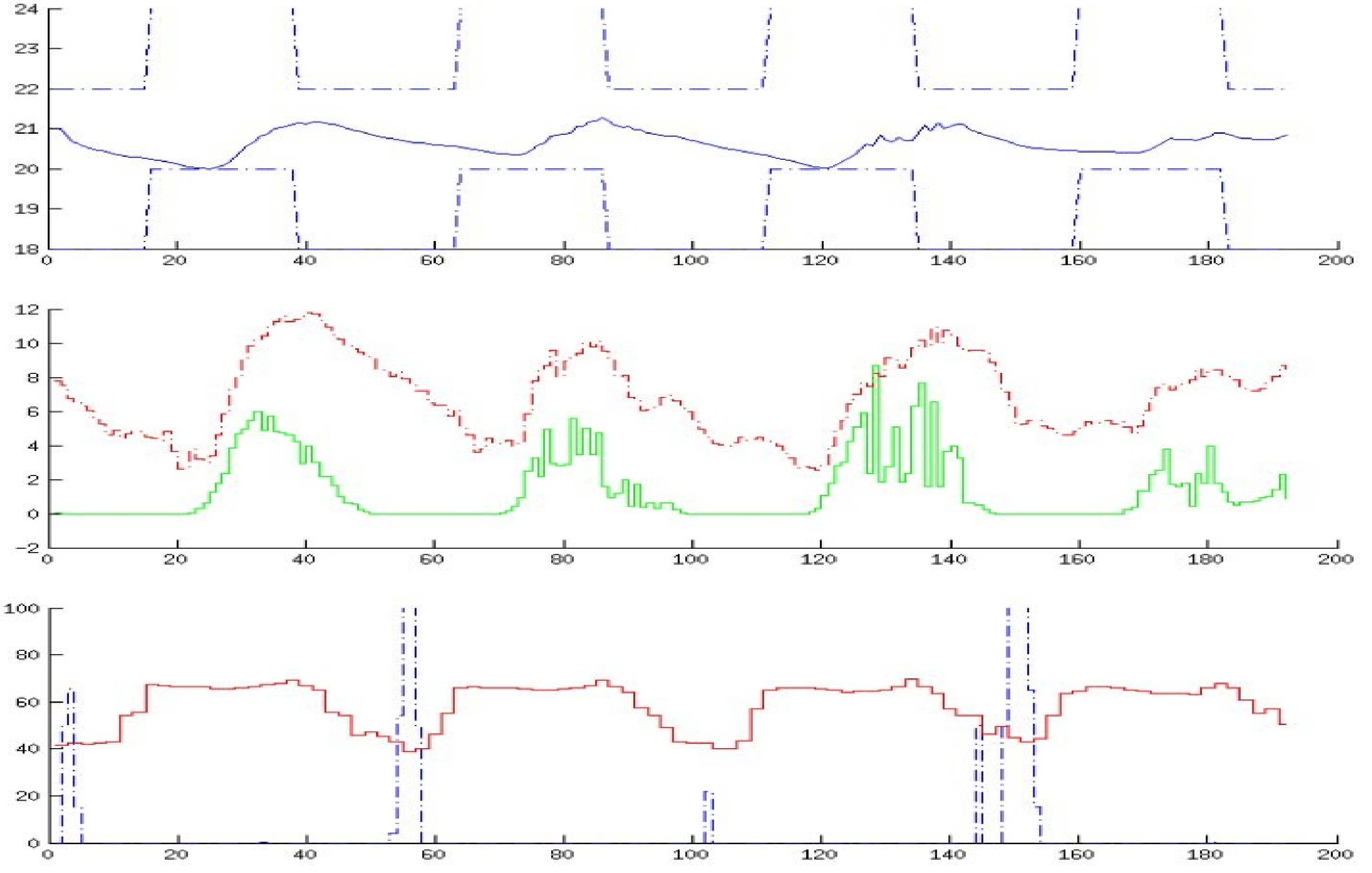
$$y_k = Cx_k \quad k = 1, 2, \ldots, N \tag{4c}$$

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

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

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

Heat pump with thermal solar collector and storage (savings up to 35 pct)

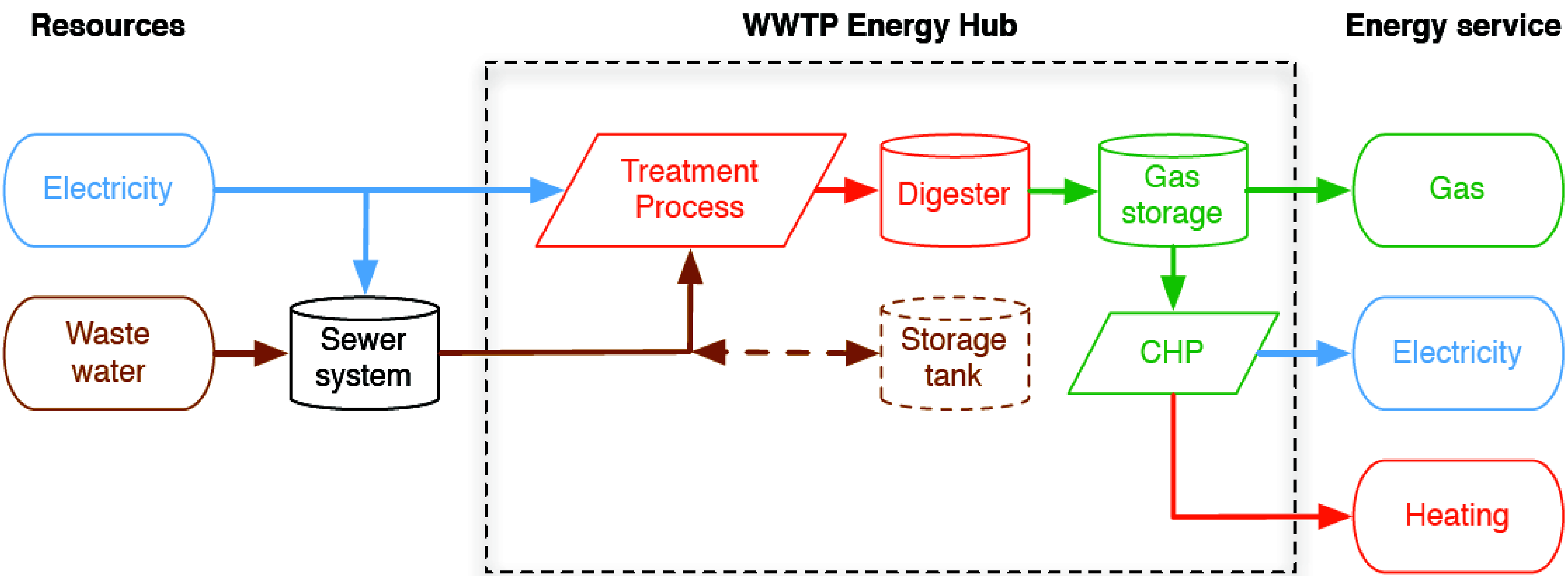


DTU

Case study

Control of Wastewater Treatment Plants

Waste-2-Energy



Kolding WWTP

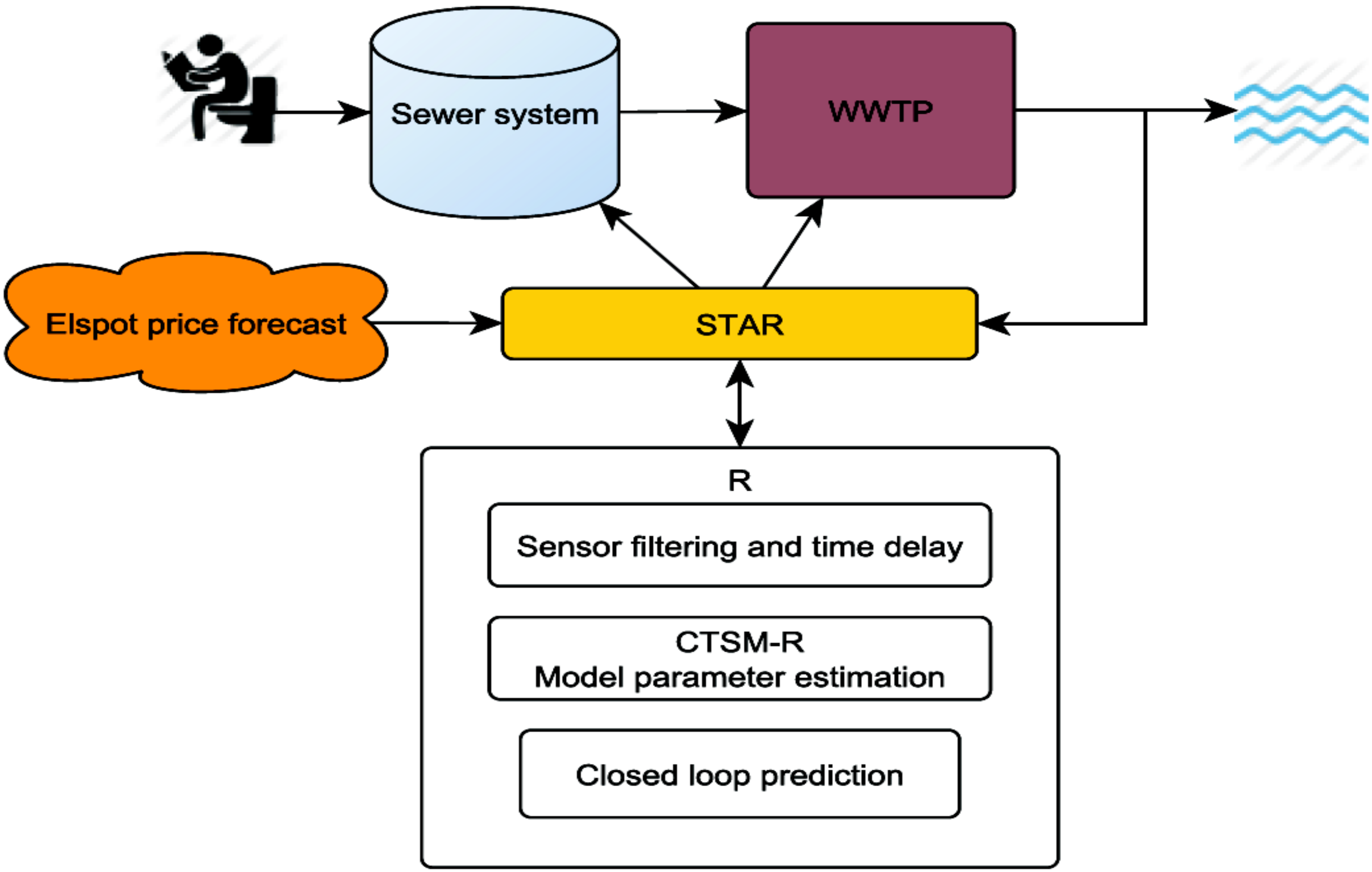
Energy Flexibility in Wastewater Treatment

- Sludge -> Biogas -> Gas turbine ->Electricity
- Power management of the aeration process
- Pumps and storage in sewer system

Overall goals:

- Cost reduction
- Minimize effluent concentration
- Minimize overflow risk

Energy Flexibility in Wastewater Treatment



WWTP Control goal

$$\text{minimize } p_{fee} Q^T S_N + p_{elspot}^T u$$

Activated Sludge Model (ASM) No. 1

$$\dot{S}_{NH} = -i_{XB}(\rho_1 + \rho_2) - \left(i_{XB} + \frac{1}{Y_A}\right)\rho_3 + k_a S_{ND} X_{B,H}$$

$$\dot{S}_{NO} = -\frac{1 - Y_H}{2.68 Y_H}\rho_2 + \frac{1}{Y_A}\rho_3$$

$$\dot{S}_{O} = -\frac{1 - Y_H}{Y_H}\rho_1 - \frac{4.57 - Y_A}{Y_A}\rho_3$$

$$\dot{S}_{S} = \rho_7 - \frac{1}{Y_H}(\rho_1 + \rho_2)$$

$$\dot{X}_{S} = (1 - f_p)(b_H X_{B,H} + b_A X_{B,A}) - \rho_7$$

$$\dot{X}_{B,H} = \rho_1 + \rho_2 - b_H X_{B,H}$$

$$\dot{X}_{B,A} = \rho_3 - b_A X_{B,A}$$

$$\dot{S}_{ND} = \rho_8 - k_a S_{ND} X_{B,H}$$

$$\dot{X}_{ND} = (i_{XB} - f_p i_{XP})(b_H X_{B,H} + b_A X_{B,A}) - \rho_8$$

(S_I, X_I, X_P, and S_{ALK})

Reaction Rates in ASM No. 1

$$\rho_1 = \hat{\mu}_H \frac{S_S}{K_S + S_S} \frac{S_O}{K_{O,H} + S_O} X_{B,H}$$

$$\rho_2 = \hat{\mu}_H \frac{S_S}{K_S + S_S} \frac{K_{O,H}}{K_{O,H} + S_O} \frac{S_{NO}}{K_{NO} + S_{NO}} \eta_g X_{B,H}$$

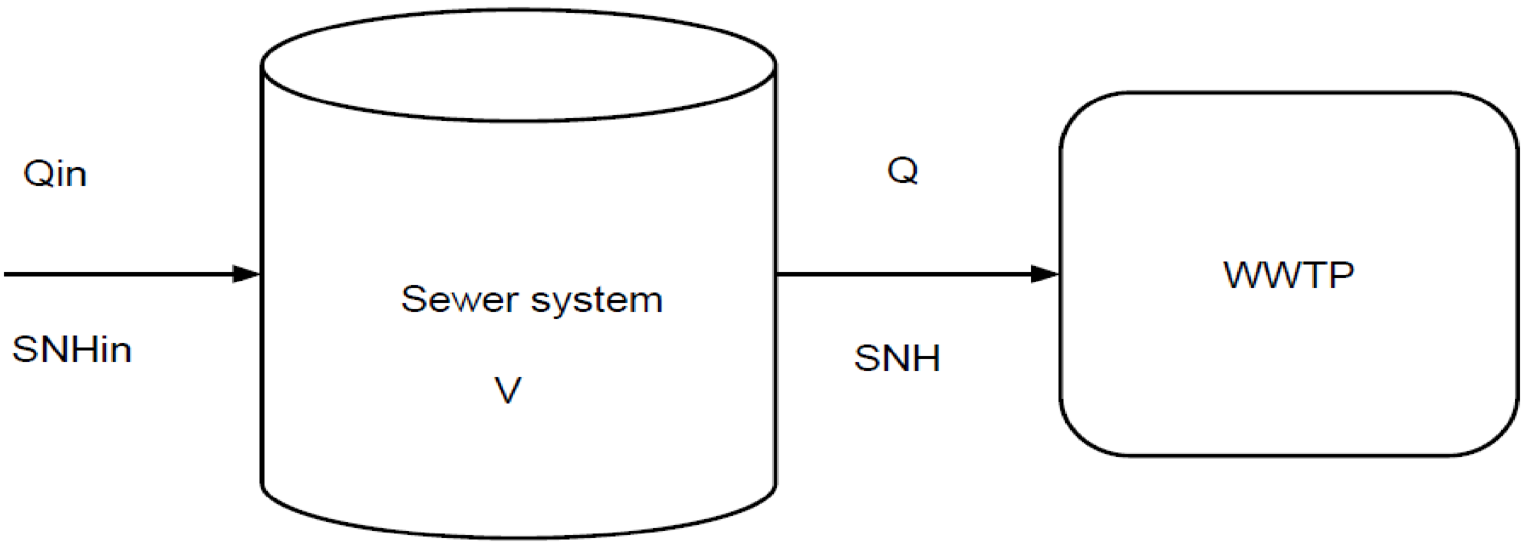
$$\rho_3 = \hat{\mu}_A \frac{S_{NH}}{K_{NH} + S_{NH}} \frac{S_O}{K_{O,A} + S_O} X_{B,A}$$

$$\rho_7 = k_h \frac{X_S/X_{B,H}}{K_X + X_S/X_{B,H}} \left(\frac{S_O}{K_{O,H} + S_O} + \eta_h \frac{K_{O,H}}{K_{O,H} + S_O} \frac{S_{NO}}{K_{NO} + S_{NO}} \right) X_{B,H}$$

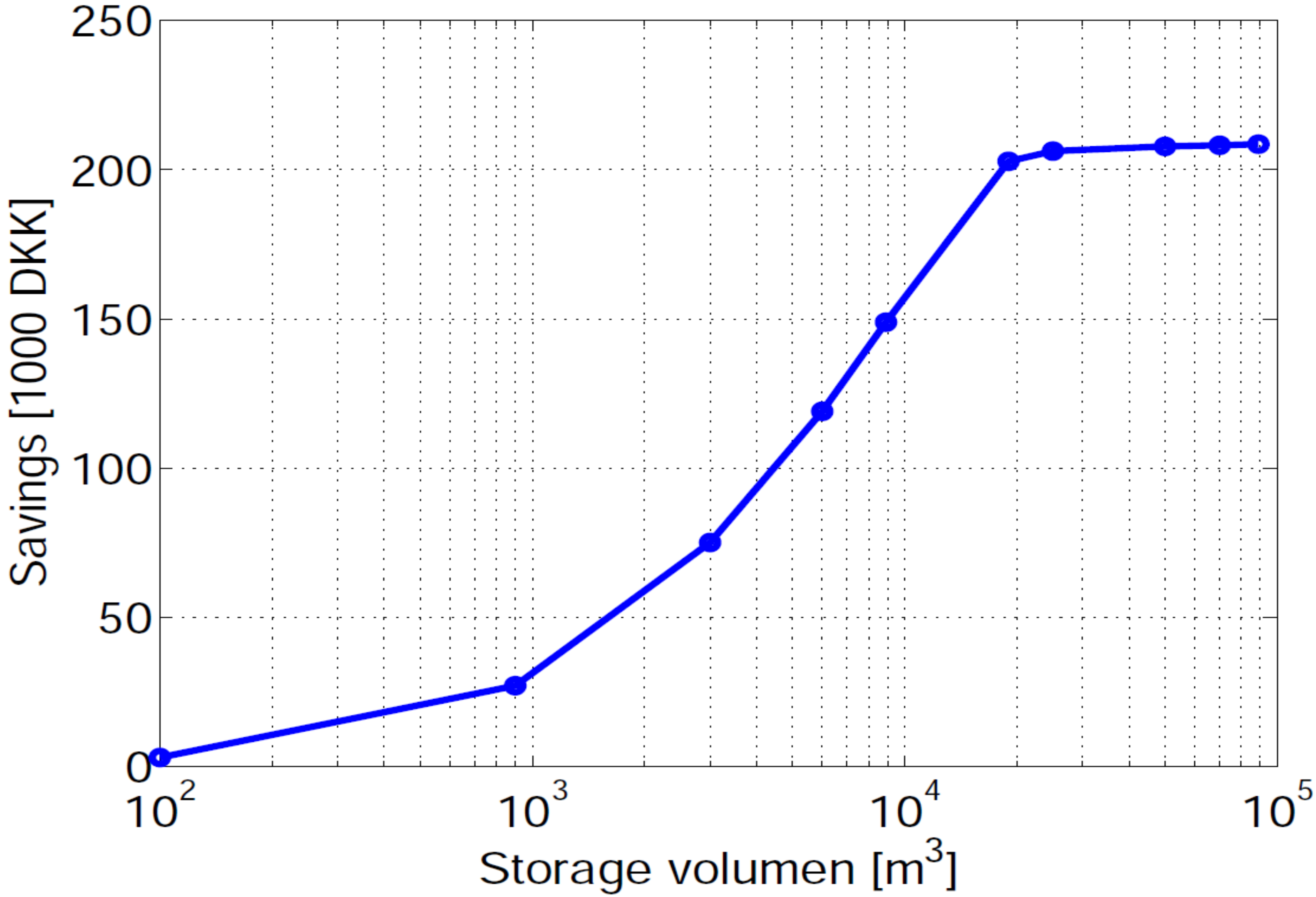
$$\rho_8 = \rho_7 (X_{ND}/X_S)$$

Sewer System Control Goal

$$\text{minimize overflow} + p_{elspot}^{T} f(Q)$$



Sewer System Annual Elspot Savings



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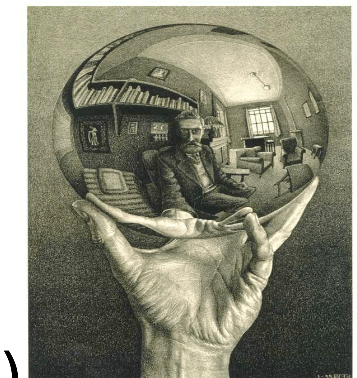
Conclusions

- Intelligent Energy Systems Integration using Big-Data Analytics can provide virtual storage solutions (so maybe we should put less focus on physical storage solutions)
- District heating (or cooling) systems can provide flexibility on the essential time scale (up to a few days); however, complex control/optimization needed.
- Gas systems can provide seasonal virtual storage solutions.
- We see a large potential in Demand Response. Automatic solutions, price based control, and end-user focus are important
- We see large problems with the tax and tariff structures in many countries (eg Denmark). Coupling to prices for carbon capture could be advantageous.
- 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)

Energy Flexibility
Some Demo Projects in CITIES



- Control of WWTP (ED, Krüger, ..)
- Heat pumps (Grundfos, ENFOR, ..)
- Supermarket cooling (Danfoss, TI, ..)
- Summerhouses (DC, SE, Energinet.dk, ..)
- Green Houses (NeoGrid, Danfoss, F.Fyn, ...)
- CHP (Dong Energy, FjernvarmeFyn, HOFOR, NEAS, ...)
- Industrial production (DI, ...)
- EV (charging) (Eurisco, ED, ...)
- ....