

**INTERNATIONAL ENERGY AGENCY** 

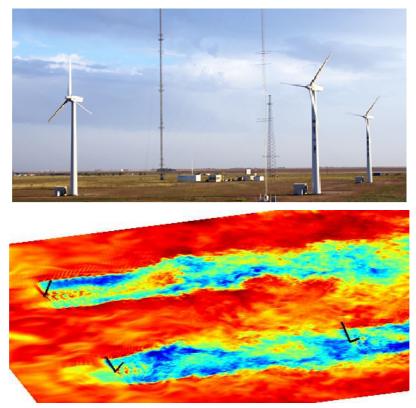
Implementing Agreement for Co-operation in the Research, Development and Deployment of Wind Turbine Systems Task 11

Topical Expert Meeting #82 on

# Uncertainty Quantification of Wind Farm Flow Models

Wind Energy Campus Gotland Department of Earth Sciences Uppsala University Campus Gotland

June 12th in Visby



Scientific Co-ordination: Félix Avia Aranda

**CENER** (Centro Nacional de Energías Renovables)





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After one year the proceedings can be distributed to all countries, that is July 2016

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For more information about IEA Wind see www.ieawind.org



# **International Energy Agency**

# Implement Agreement for Co-operation in the Research, Development and Deployment of Wind Turbine Systems: <u>IEA Wind</u>

The IEA international collaboration on energy technology and RD&D is organized under the legal structure of Implementing Agreements, in which Governments, or their delegated agents, participate as Contracting Parties and undertake Tasks identified in specific Annexes.

The IEA's Wind Implementing Agreement began in 1977, and is now called the Implementing Agreement for Co-operation in the Research, Development, and Deployment of Wind Energy Systems (IEA Wind). At present, 24 contracting parties from 20 countries, the European Commission, and the European Wind Energy Association (EWEA) participate in IEA Wind. Austria, Canada, Denmark, the European Commission, EWEA, France, Finland, Germany, Greece, Ireland, Italy (two contracting parties), Japan, Republic of Korea, Mexico, Netherlands, Norway (two contracting parties), Portugal, Spain, Sweden, Switzerland, United Kingdom and the United States are now members.

The development and maturing of wind energy technology over the past 30 years has been facilitated through vigorous national programs of research, development, demonstration, and financial incentives. In this process, IEA Wind has played a role by providing a flexible framework for cost-effective joint research projects and information exchange.

The mission of the IEA Wind Agreement continues to be to encourage and support the technological development and global deployment of wind energy technology. To do this, the contracting parties exchange information on their continuing and planned activities and participate in IEA Wind Tasks regarding cooperative research, development, and demonstration of wind systems.

Task 11 of the IEA Wind Agreement, Base Technology Information Exchange, has the objective to promote and disseminate knowledge through cooperative activities and information exchange on R&D topics of common interest to the Task members. These cooperative activities have been part of the Wind Implementing Agreement since 1978.

Task 11 is an important instrument of IEA Wind. It can react flexibly on new technical and scientific developments and information needs. It brings the latest knowledge to wind energy players in the member countries and collects information and recommendations for the work of the IEA Wind Agreement. Task 11 is also an important catalyst for starting new tasks within IEA Wind.



## IEA Wind TASK 11: <u>BASE TECHNOLOGY INFORMATION</u> <u>EXCHANGE</u>

The objective of this Task is to promote disseminating knowledge through cooperative activities and information exchange on R&D topics of common interest. Four meetings on different topics are arranged every year, gathering active researchers and experts. These cooperative activities have been part of the Agreement since 1978.



Carballeira Wind Farm - Spain

### **Two Subtasks**

The task includes two subtasks.

The objective of the first subtask is to develop recommended practices (RP). In 2013 were edited RPs on "Social Acceptance of Wind Energy Projects", "Wind Integration Studies" and. "Ground-Based Vertically Profiling Remote Sensing for Wind Resource Assessment".

The objective of the second subtask is to conduct topical expert meetings in research areas identified by the IEA R&D Wind Executive Committee. The Executive Committee designates topics in research areas of current interest, which requires an exchange of information. So far, Topical Expert Meetings are arranged four times a year.

#### **Documentation**

Since these activities were initiated in 1978, more than 70 volumes of proceedings have been published. In the series of Recommended Practices 16 documents were published and five of these have revised editions.

All documents produced under Task 11 and published by the Operating Agent are available to citizens of member countries participating in this Task.

### **Operating Agent**

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COUNTRIES PRESENTLY PARTICIPATING IN THE TASK 11				
COUNTRY	INSTITUTION			
Denmark	Danish Technical University (DTU) - Risø National Laboratory			
Republic of China	Chinese Wind Energy Association (CWEA)			
Finland	Technical Research Centre of Finland - VTT Energy			
Germany	Bundesministerium für Umwelt , Naturschutz und Reaktorsicherheit -BMU			
Ireland	Sustainable Energy Ireland - SEI			
Italy	Ricerca sul sistema energetico, (RSE S.p.A.)			
Japan	National Institute of Advanced Industrial Science and Technology AIST			
Mexico	Instituto de Investigaciones Electricas - IEE			
Netherlands	Rijksdient voor Ondernemend Nederland (RVO)			
Norway	The Norwegian Water Resources and Energy Directorate - NVE			
Spain	Centro de Investigaciones Energéticas, Medioambientales y Tecnológicas CIEMAT			
Sweden	Energimyndigheten – Swedish Energy Agency			
Switzerland	Swiss Federal Office of Energy - SFOE			
United Kingdom	CATAPULT Offshore Renewable Energy			
United States	The U.S Department of Energy -DOE			



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## **1. INTRODUCTORY NOTE**

## Background

As wind energy computational models become more advanced to support engineering practice it also becomes more difficult to determine the confidence levels of their predictions. Uncertainty quantification (UQ) deals with the characterization of the impact of system inaccuracies on the final quality of interest. These inaccuracies come from lack of knowledge associated to the physical processes of the measurement or modeling system. Uncertainty on wind energy systems is also greatly influenced by the inherent variability of the driving boundary conditions.

This Topical Expert Meeting (TEM) on "Uncertainty Quantification of Wind Farm Flow Models" originates from the growing interest that the topic has recently experienced in various wind energy forums.

The IEA-Wind has several research Tasks related to model evaluation at various sub-system levels: rotor aerodynamics (**Task 29 MexNext**), offshore platforms (**Task 30 OC5**) and external wind conditions (**Task 31 Wakebench**). These Tasks have developed methodologies for model verification and validation and conducted a series of model intercomparison benchmarking exercises to compare models against each other and versus observational data. While systematic validation is essential to determine the level of confidence of the simulation tools, the ultimate goal of the evaluation process is to quantify the associated uncertainties, since these determine the impact of model inaccuracies on the wind energy system performance.

New IEA Tasks on wind forecasting and wind energy systems engineering are also being formulated with uncertainty assessment

The IEC 61400-15 group is developing a standard for wind resource assessment, energy yield and site suitability that includes a large subgroup on the characterization of uncertainties of wind farm design drivers. Uncertainty in wind farm development is related to project risk assessment and financial cost. A survey conducted for the last AWEA Wind Resource Assessment Seminar (Orlando, December 2014), among various top consultants in North America, showed that uncertainty estimates based on current engineering uncertainty assessment methods are not correlated to the actual deviations observed on project performance. A debate is open on whether these traditional methodologies can be used in connection to project risk assessment or if there is a need for a more rigorous uncertainty quantification methodology.

The New European Wind Atlas project (NEWA) project (2015-2020) will develop a probabilistic wind atlas methodology to characterize not only the most probable wind resource over Europe but also the associated uncertainty. New models for downscaling the wind resource from mesoscale to microscale will be thoroughly validated with high-fidelity experimental campaigns across Europe. This new technology shall reduce resource characterization uncertainties below 3% for flat homogeneous terrain and below 10% in complex terrain.

The Atmosphere to Electrons (A2e) research initiative (2015-2021) from the U.S. Department of Energy aims at significant reductions of the cost of energy (up to 20%) by



improving the understanding of the complex physics governing the wind flow into and within wind farms. The link between performance uncertainty, financial risk and levelized cost of energy will allow a comprehensive assessment of the impact of research on the wind industry.

This TEM is organized together with the kick-off meeting of the second phase of Task 31 Wakebench in order to map the knowledge that the wind energy sector currently has on UQ applied to wind farm flow models. The definition of a UQ flow modeling framework is a new work package of Task 31. This will be incorporated in the second edition of the Wakebench Model Evaluation Protocol (Sanz Rodrigo and Moriarty, 2015).

A rigorous method for UQ is lacking in general in the wind energy community. Disparate physical scales and modeling communities make this task challenging. Nevertheless, this is an essential step to make wind energy more competitive in terms of project financing compared to conventional energy sources.

### Flow Modeling Uncertainties in Wind Resource Assessment

In wind resource assessment practice, UQ is typically quantified in terms of the  $p_x$  percentiles ( $p_{50}$ ,  $p_{75}$ ,  $p_{90}$  are often used) or exceedance probabilities of the wind farm's annual energy production (AEP), as part of the project risk assessment during wind farm planning and financing. Hale (2015) provides a couple of examples on the financial impact of uncertainty: for a 200 MW project, a 3% difference on the AEP P50 means \$17MM difference in the net project value; a 1.5% difference on P95 results in \$1.5MM difference on the net project value. The flow model can be a large contributor to this uncertainty especially in complex terrain and large wind farm arrays.

Typical sources of flow modeling uncertainty are:

- Natural variability of the flow model inputs: wind speed, wind direction, wind rose, turbulence intensity, stability, seasonal effects, vegetation, waves etc
- Lack of user consistency on model implementation: different interpretation of model inputs, lack of standardized quality-check on measurements, meshing strategy, etc
- Lack of good characterization of input data and their variability: topographic description, limited and uncertain onsite measurements, idealized wind turbine specifications, etc
- Input dependent model "parameters" typically in connection to turbulence models
- Lack of adequacy of the flow model: too drastic assumptions in order to produce simulations in a reasonable time, etc.
- Lack of numerical convergence due to too short simulation time, instability of the turbulence model used etc.
- Too high numerical dissipation due to too coarse grids

These uncertainties are broadly classified as aleatoric (statistical) and epistemic (systematic). Aleatoric uncertainty related to the physical variability of the system cannot be reduced but needs to be characterized in order to be properly quantified. UQ intends to deal with epistemic uncertainties and aleatoric uncertainties using statistical techniques to characterize the probability distributions that govern the uncertainty process.



## Objectives

The primary goals of this TEM are:

- To gather experts on UQ working in the wind energy field
- To identify state-of-the-art UQ techniques that can be reasonably applied to wind farm flow models in engineering practice
- To discuss potential challenges in the implementation of UQ methods
- To outline a work plan for IEA Task 31 to develop a UQ framework

## **Intended Audience**

While the TEM is focused on wind farm flow models, since this is the topic of Task 31, the meeting is open to experts on uncertainty quantification in general. Wind industry practitioners of UQ are especially encouraged to participate in order to inform about current practices, limitations and impact on real life projects. Researchers are welcome to propose UQ methodologies and data needs.

## References

Hale E (2015) The Uncertainty of Uncertainty. 2015 Wind Energy Systems Engineering Workshop, University of Colorado Boulder, Colorado, January 2015.

Sanz Rodrigo J, Moriarty P (2015) Model Evaluation Protocol for Wind Farm Flow Models. Deliverable of IEA-Task 31



## 2. AGENDA

## Friday 12<sup>th</sup> June

### >08:30 Registration. Collection of presentations

## *>08:45* Introduction by Host

Dr. Stefan Ivanell, Associate Professor, Head of Section, Wind Energy Campus Gotland Department of Earth, Sciences Uppsala University Campus Gotland

## *>09: 05* Recognition of Participants

- >09:15 Introduction by Task 11 Operating Agent. Felix Avia, Operating Agent Task 11 IEAWind R&D
- >09:30 Introduction to TEM Dr. Javier Sanz Rodrigo\_CENER

## **<u>1<sup>st</sup> Session Individual Presentations:</u>**

- >09:45 Flow model uncertainty a review from industry perspective Mr. Wiebke Langreder, Wind Solutions, Denmark
- >10:10 Multi fidelity of wind farm flow models Mr. Pierre-Elouan Réthoré, RISO DTU Wind Energy, Denmark

## >10:35 Uncertainty of Power Production Predictions of Stationary Wind Farm Models using Monte-Carlo Simulation of Horns Rev

J.P. Murcia, P.-E. Réthoré, A. Natarajan, J. D. Sørensen, K. Hansen

*>10:35* How much do CFD models improve the accuracy of the flow modeling? Dr. Barbara Jimenez Douglas, UL International GmbH-DEWI, Germany



>11:00 Multi-scale Wake Experiment Planning Through a Formal Validation Process

Dr. David Maniaci, SANDIA; USA

### •11:25 Coffee Break

- >11:45 Uncertainty of data used in Wind Farm Flow Model validation Dr. Kurt Schaldemose, Hansen, DTU Windenergy, Denmark
- >12:10 Uncertainties from lidar measurements and how these propagate to modeling

Ph.D. Rebecca J. Barthelmie, Cornell University, USA, NY

>12:35 Sensitivity analysis of the atmospheric boundary layer under a wide range of stability and geostrophic wind conditions

Dr. Javier Sanz Rodrigo, CENER, Spain

•13:00 Lunch

## 2<sup>nd</sup> Session Individual Presentations:

>14:00 Ensemble based stochastic wind power penetrated reserve electricity market optimization

Dr. Bahri Uzunoglu, Centre for Renewable Electric Energy Conversion Uppsala University, Sweden

>14:25 Uncertainty related standards and R&D initiatives

Dr. Patrick J. Moriarty, NREL, USA, CO

- >15:15 Discussion
- >15:45 Summary of Meeting
- >16:00 End of the meeting



## **3. LIST OF PARTICIPANTS**

The meeting was attended by 19 participants from 7 countries. Table 1 lists the participants and their affiliations.

	Name	Surname	Job Centre	Country
1	Li	Li	North China Electric Power University	China
2	Yongqian	Liu	North China Electric Power University	China
3	Xiaodong	Wang	North China Electric Power University	China
4	Kurt Schaldemose	Hansen	DTU Windenergy	Denmark
5	Wiebke	Langreder	Wind Solutions	Denmark
6	Juan Pablo	Murcia León	RISO DTU Wind Energy	Denmark
7	Pierre-Elouan	Réthoré	RISO DTU Wind Energy	Denmark
8	Paul	van der Laan	DTU Windenergy	Denmark
9	Rupert	Storey	RISO DTU Wind Energy	Denmark
10	Soren	Andersen	DTU Windenergy	Denmark
11	Niels	Trohlborg	DTU Windenergy	Denmark
12	Richard J.	Foreman	UL International GmbH-DEWI	Germany
13	Barbara	Jimenez Douglas	UL International GmbH-DEWI	Germany
14	Takeshi	Kamio	The University of Tokyo	Japan
15	Javier	Sanz Rodrigo	CENER	Spain
16	Bahri	Uzunoglu	Uppsala University	Sweden
17	Patrick J.	Moriarty	NREL	USA, CO
18	David Charles	Maniaci	SANDIA	USA, NM
19	Rebecca J.	Barthelmie	Cornell University	USA, NY





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## 4. SUMMARY

A TEM on Uncertainty Quantification of Wind Farm Flow Models was jointly organized between IEA Task 11 and Task 31 "Wakebench" [1]. The TEM coincides with the kick-off meeting of the second phase of Wakebench that now includes a work package, lead by the Technical University of Denmark, dedicated to the introduction of uncertainty quantification (UQ) in the Task's Model Evaluation Protocol. The TEM was used as initial survey of existing practices and initiatives in the wind energy community to deal with UQ.

Besides Task 31, there were presentations about two other initiatives on the topic, notably: the PRUF project under the Atmosphere to Electrons research program of the U.S. Department of Energy and the IEC 61400-15.

PRUF (Performance, Risk, Uncertainty, and Finance) investigates the impact that project uncertainties have on financial structures, capital costs, perceptions of financial risk, and levelized cost of energy (LCOE) for wind [2]. This project includes all the stakeholders involved in the assessment of wind resource uncertainties and their impact on project financial risk. An important asset of this initiative is the collection of representative data from existing projects from the U.S. industry to support the UQ process.

The IEC 61400-15 "Assessment of Wind Resource, Energy Yield and Site Suitability input conditions for wind power plants" is active since February 2014 and gathers stakeholders from 10 countries. The main objective is to create an IEC standard that facilitates the adoption of a unified methodology for energy yield and site suitability assessment. This includes, as any IEC norm, normative as well as informative aspects. Among the normative aspects, initial steps are addressing documentation and reporting requirements to help ensure the traceability of the process. A catalogue of uncertainties will be formulated so everyone categorizes uncertainty sources in the same way. Methods for the assessment of wind conditions will be formulated but not necessarily in the normative part of the standard.

Both PRUF and IEC are ultimately looking at how uncertainties are perceived at the project financing level. Ad-hoc uncertainty quantification methods based on engineering practices in industry are common place here. In contrast, a formal UQ method based on a probabilistic approach is the alternative proposed in the IEA Task 31. This formal approach typically requires a large number of simulations to propagate input and model uncertainties.

Finding the right balance between the more formal and the more engineering approaches towards UQ shall be the main objective in the long term. In this process, it is also important to find methods that can make use of various model fidelity levels to gain accuracy at an affordable computational cost.

Benchmarking exercises like those organized in Task 31 or the CREYAP (Comparison of Resource and Energy Yield Assessment Procedures) exercises organized by the European Wind Energy Association [3] are good instruments to discuss UQ methods as part of wind resource assessment methodologies.

The interested reader shall follow any of these forums to get acquainted with progress in UQ methods applied to wind assessment.

References:

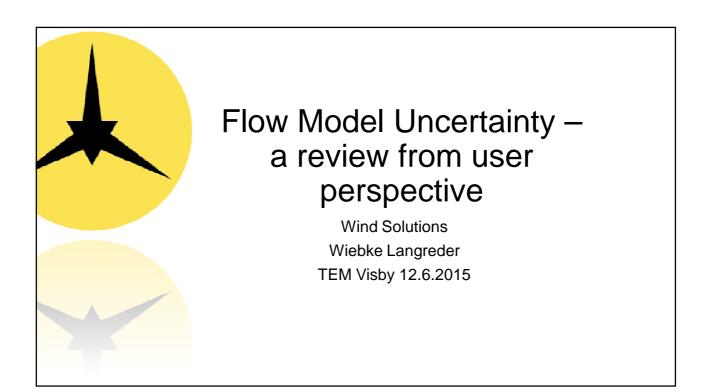


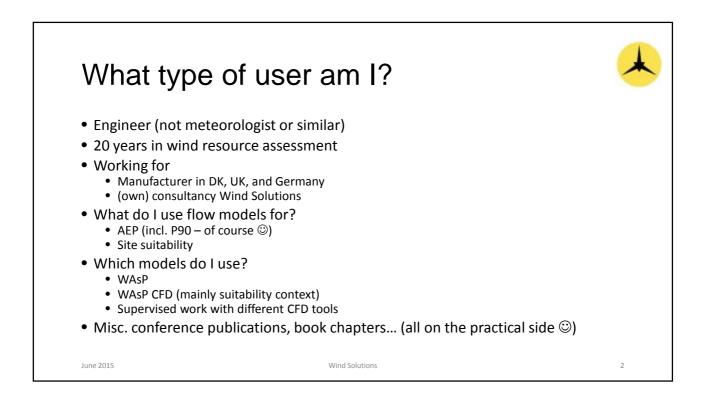
- [1] IEA Task 31 Wakebench Phase 2: http://windbench.net/wakebench2
- [2] PRUF project: https://a2e.pnnl.gov/about/pruf
- [3] Mortensen N, Jørgensen H.E. (2013) Comparative Resource and Energy Yield Assessment Procedures (CREYAP) Pt. II. http://www.ewea.org/events/workshops/wp-content/uploads/2013/06/EWEA-RA2013-Dublin-5-5-Niels-G-Mortensen-DTU-Wind-Energy.pdf

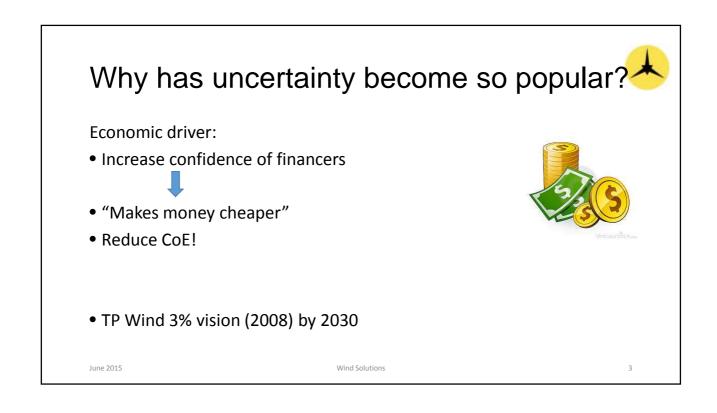


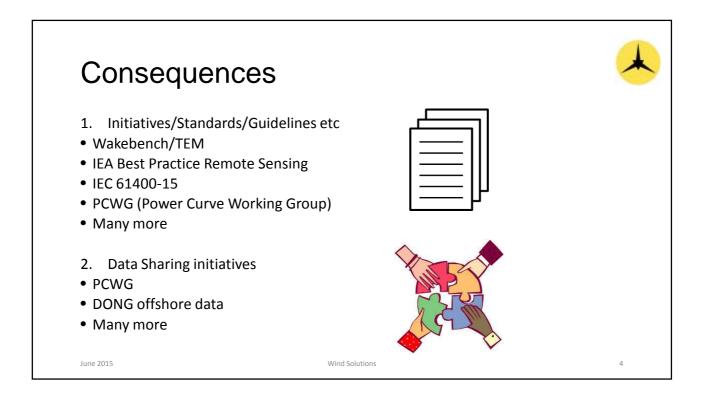
# PRESENTATIONS

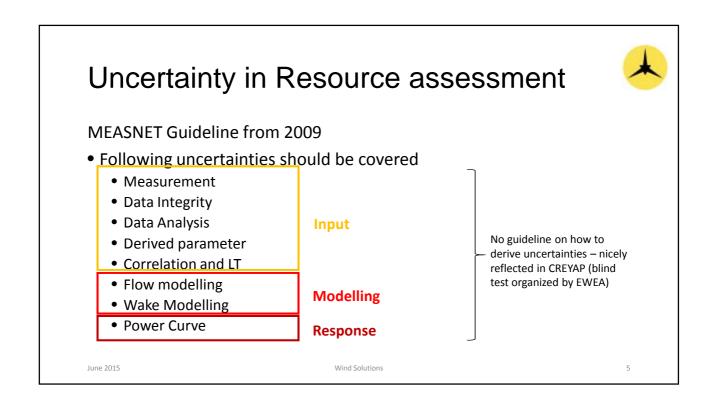
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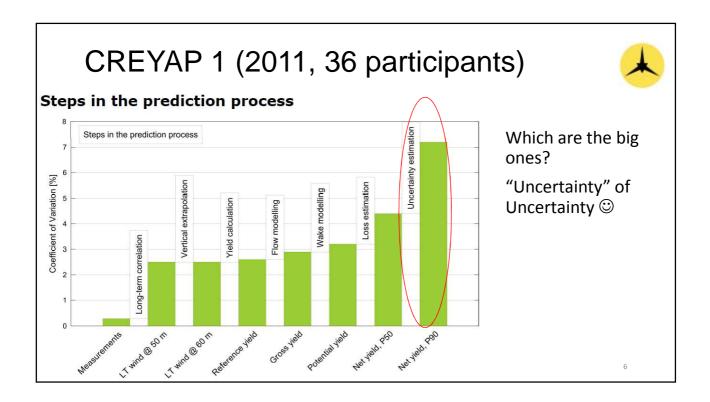


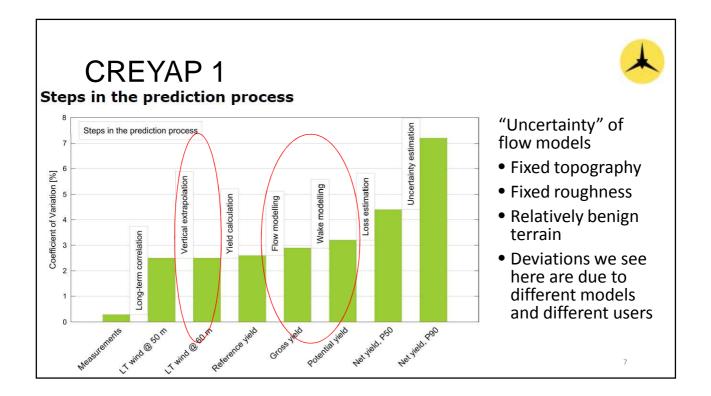


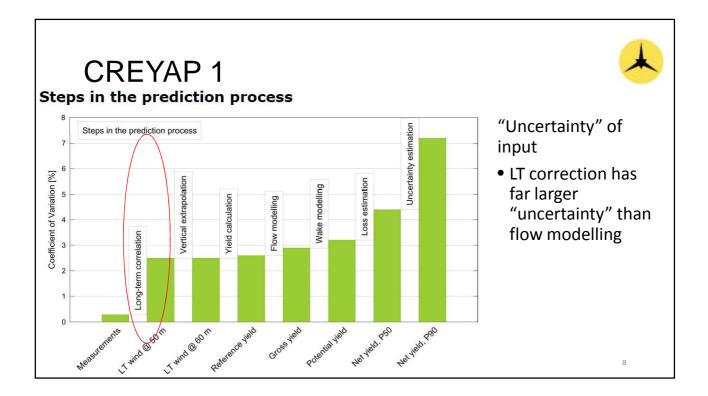


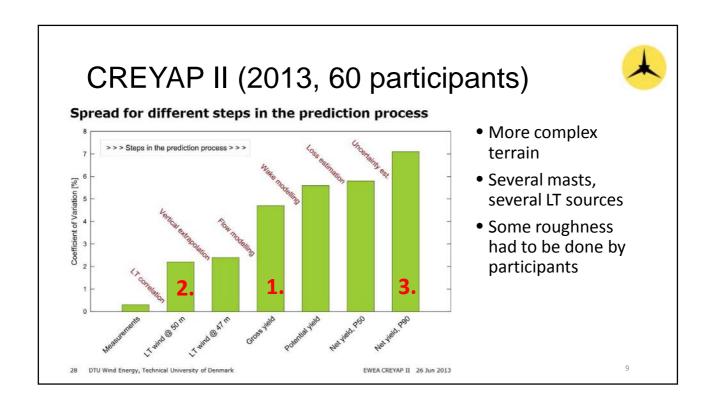


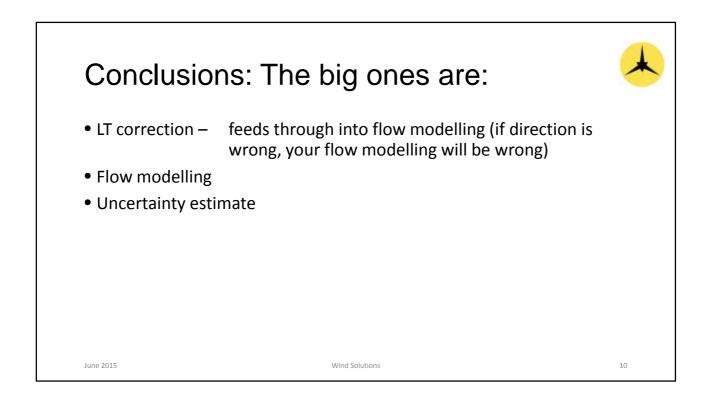


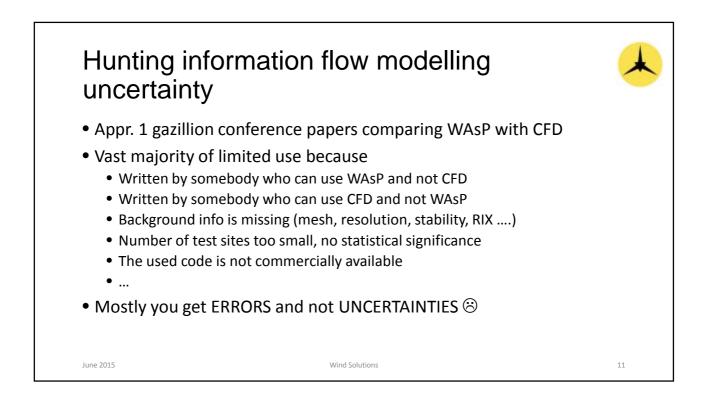


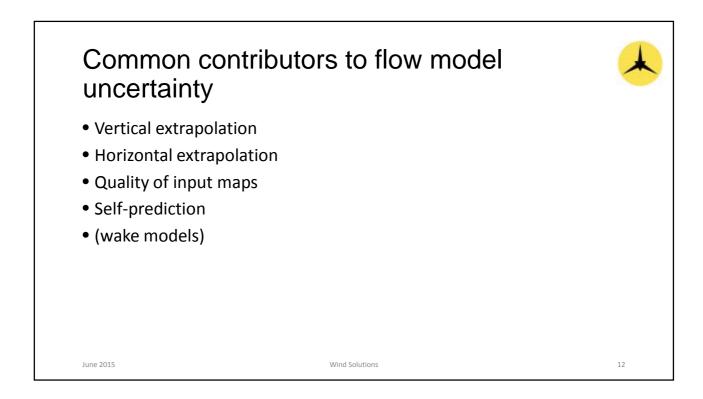


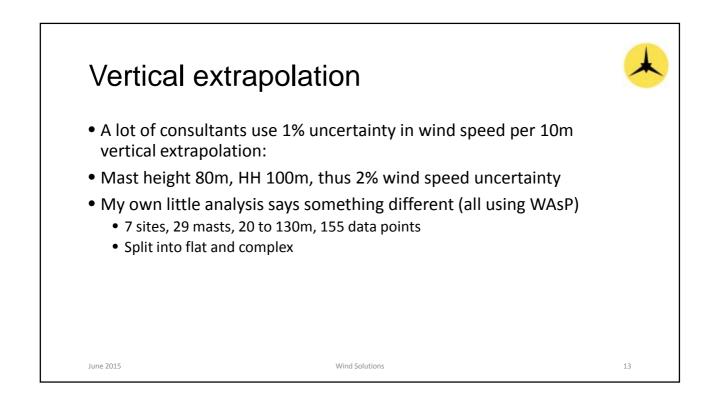


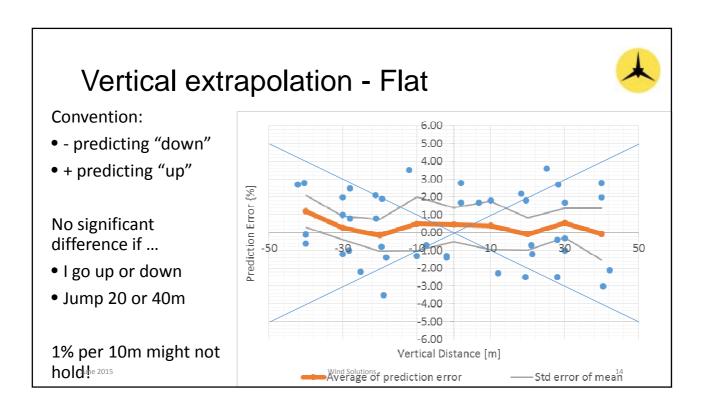


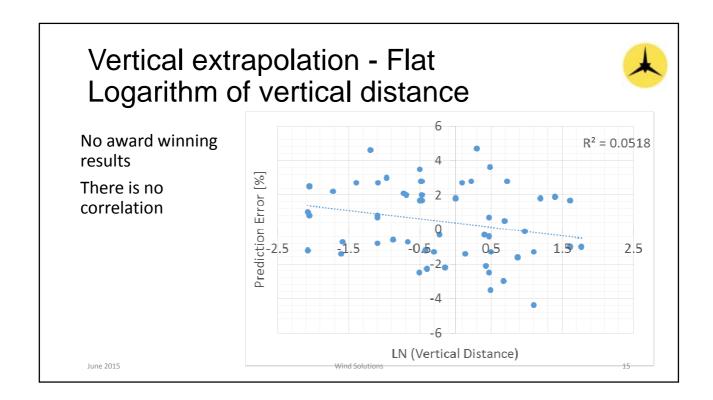


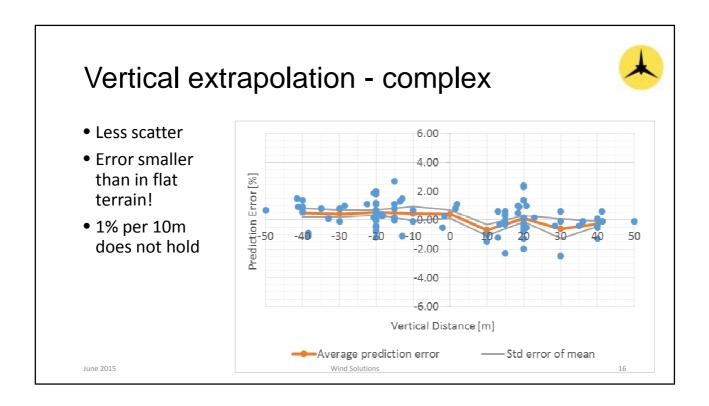


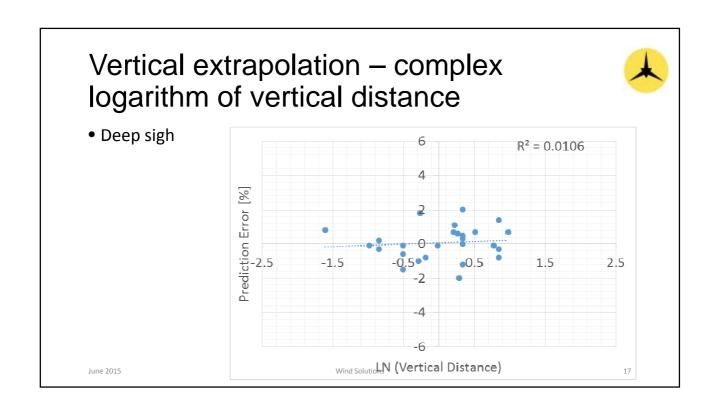


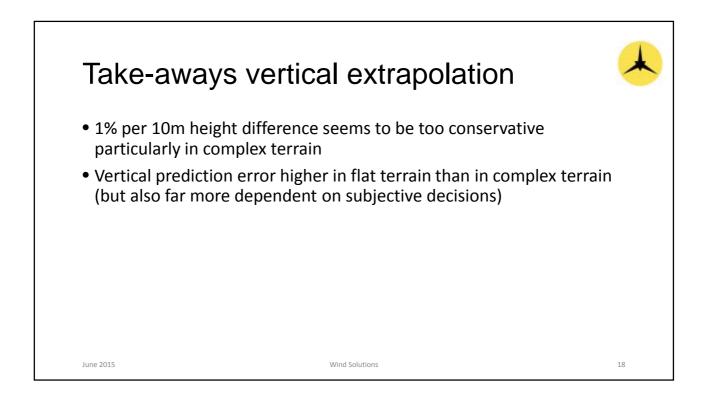




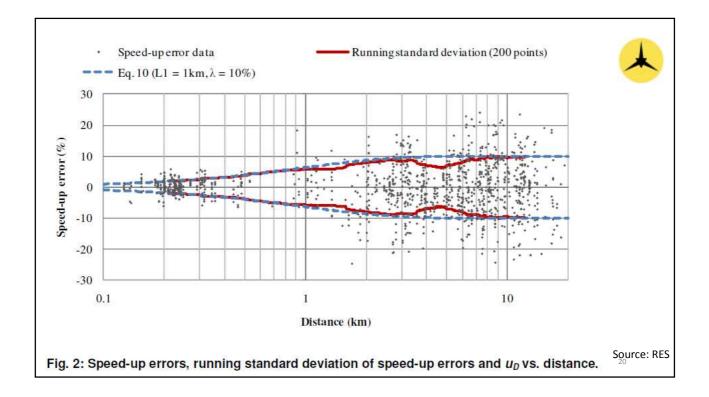


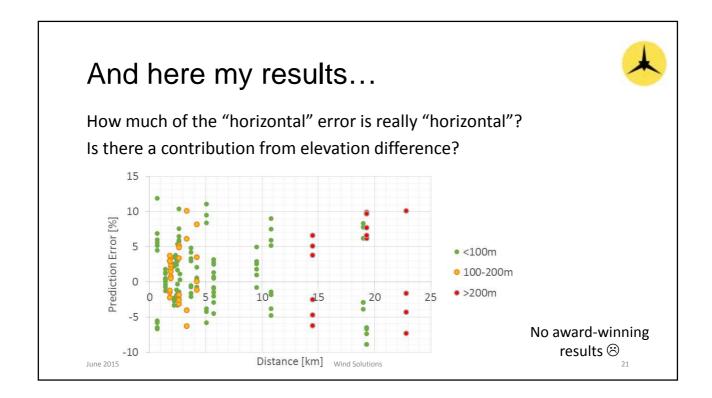


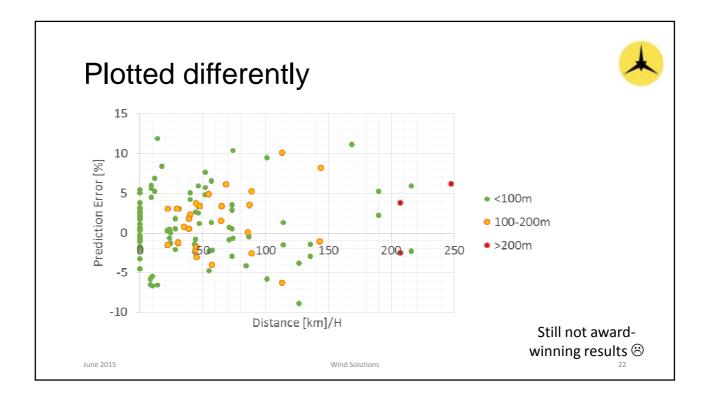


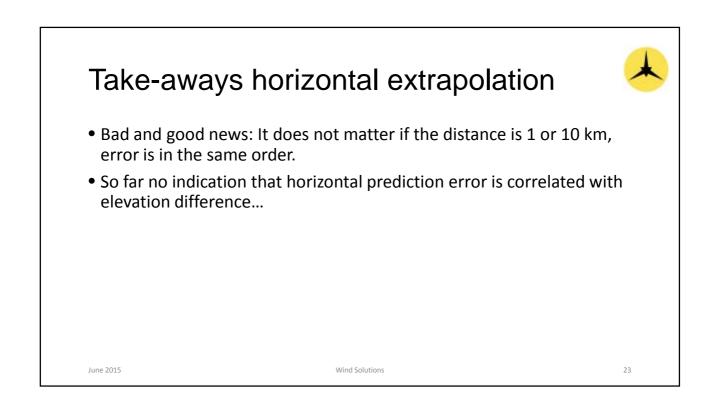


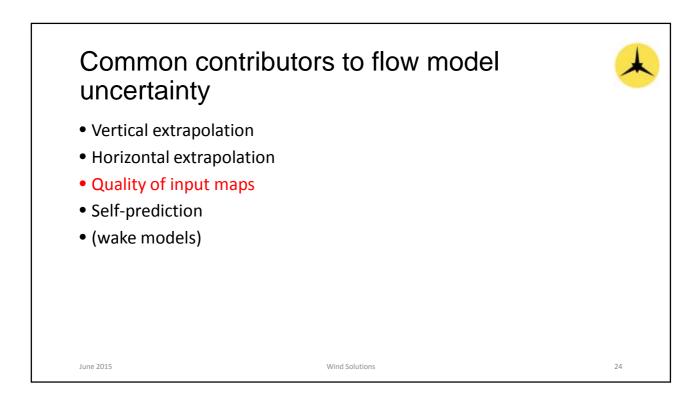


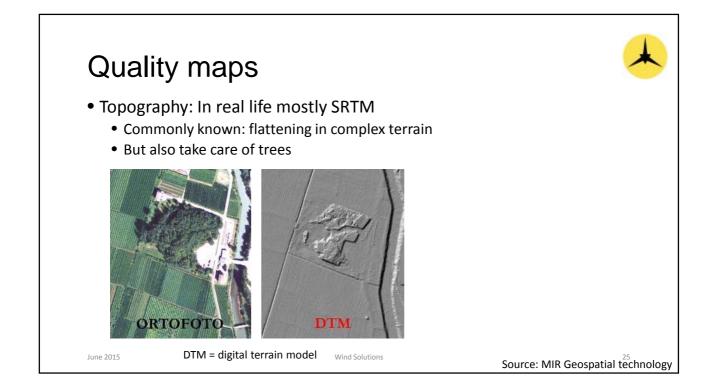


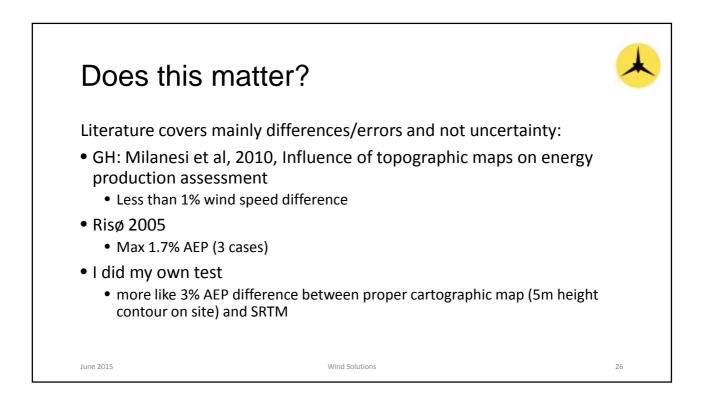


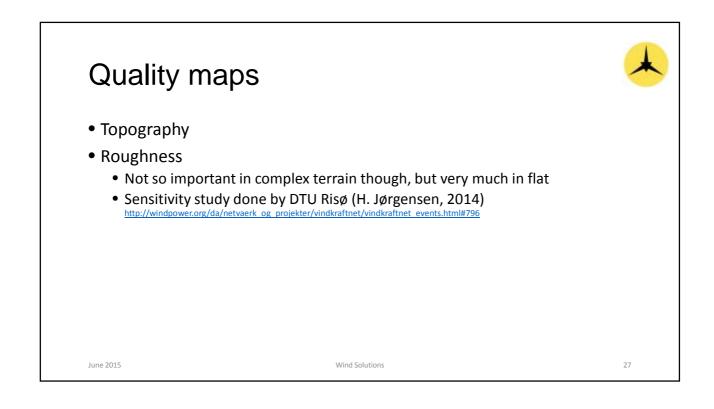


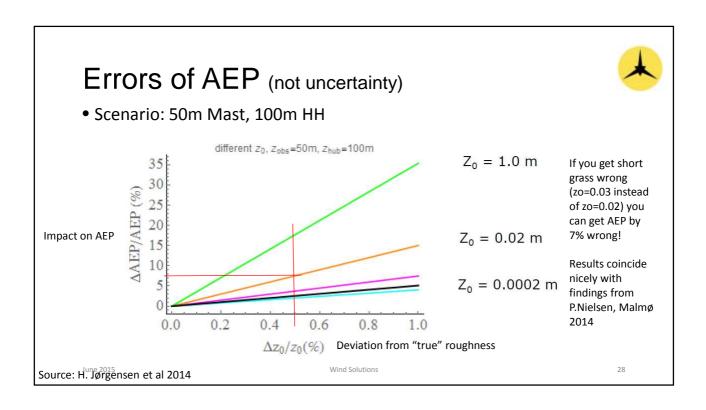




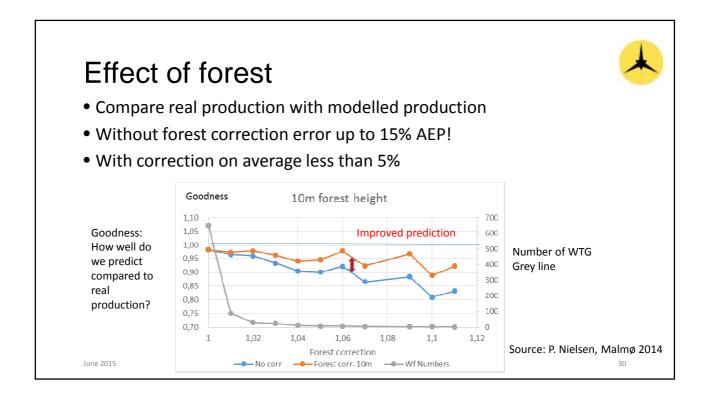


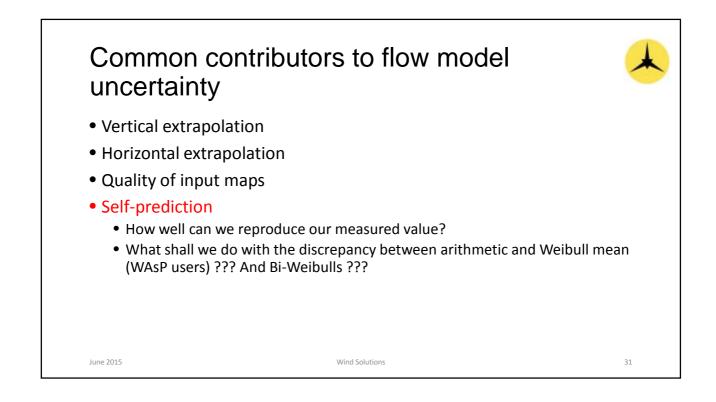


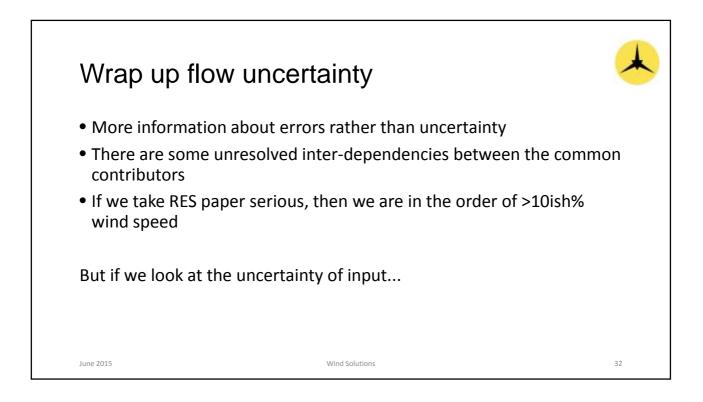


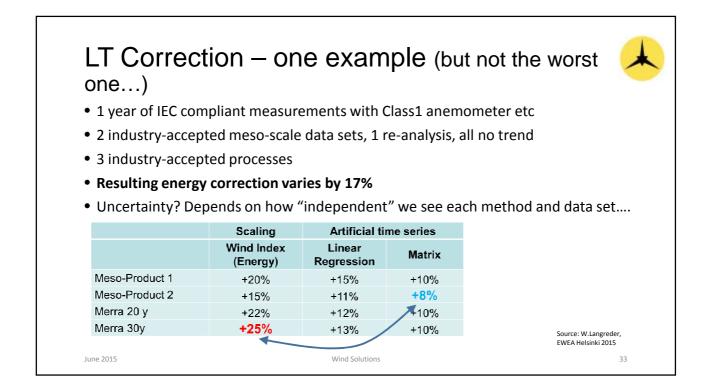


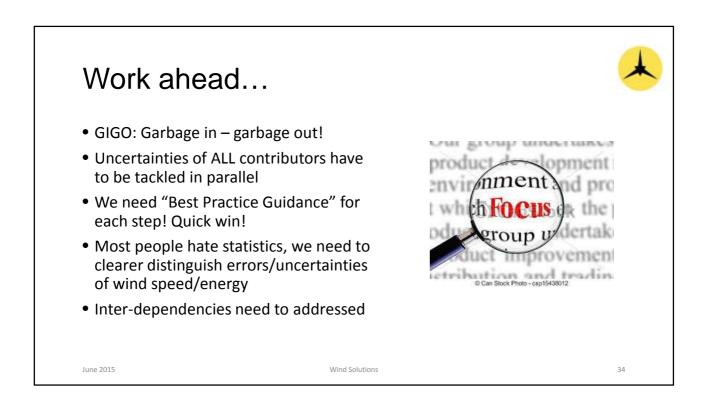
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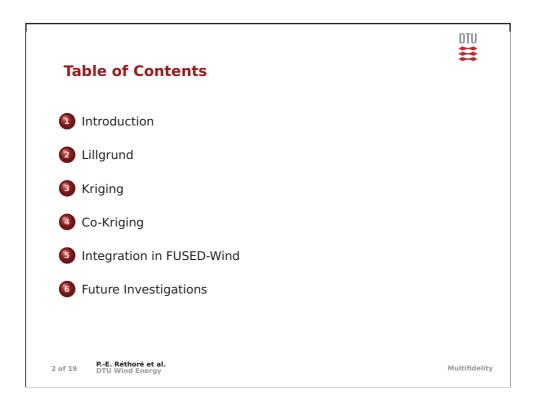


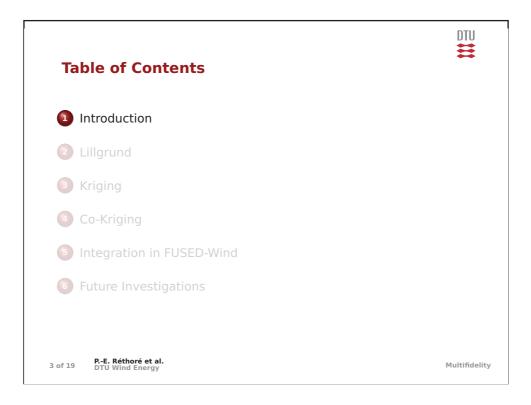


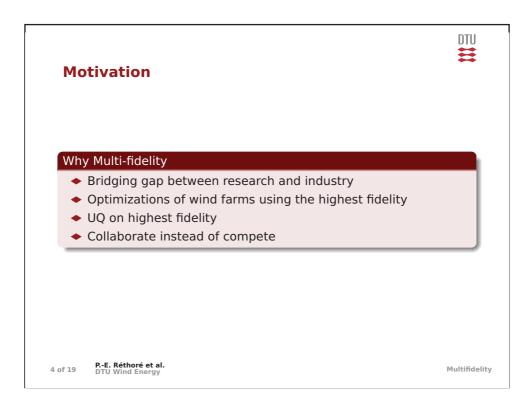


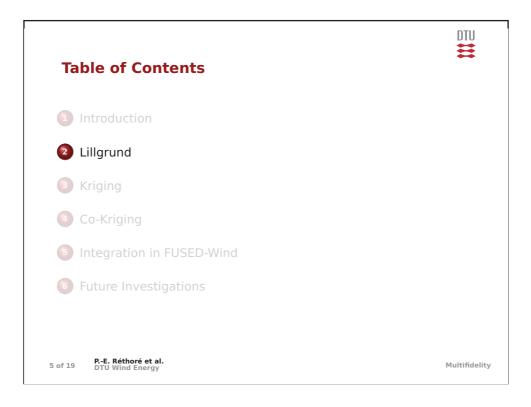


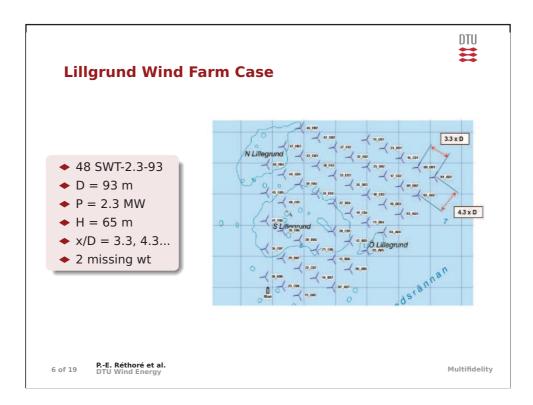


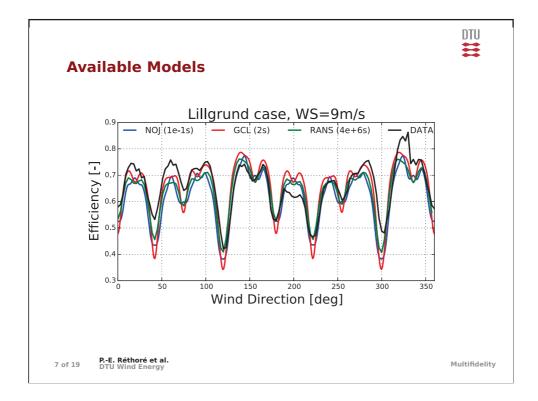


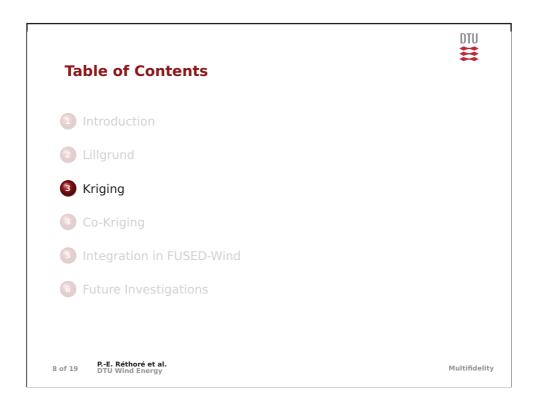


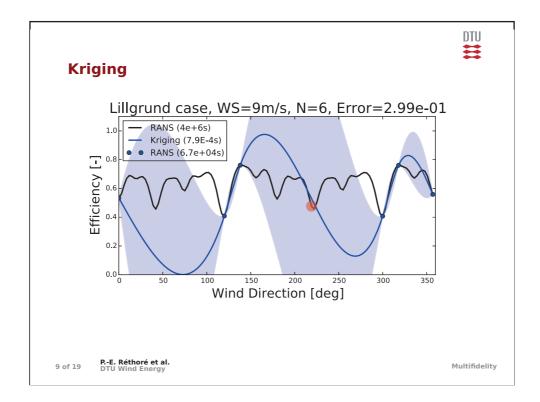


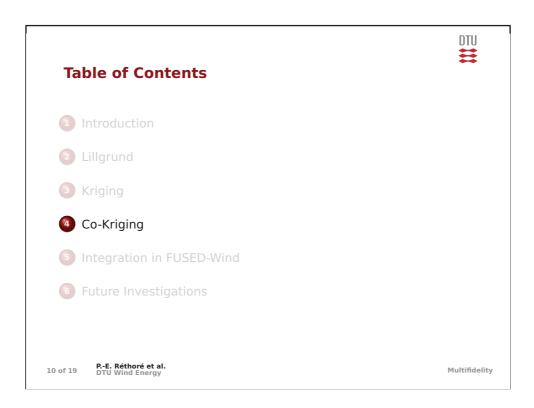


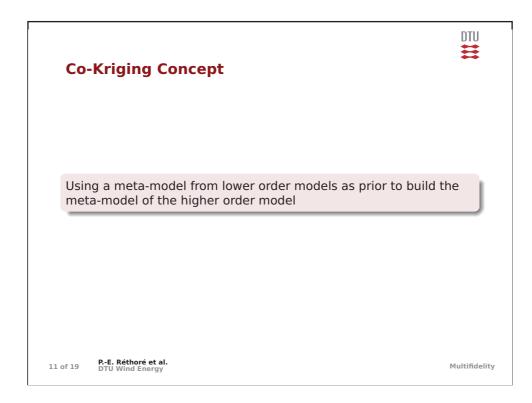


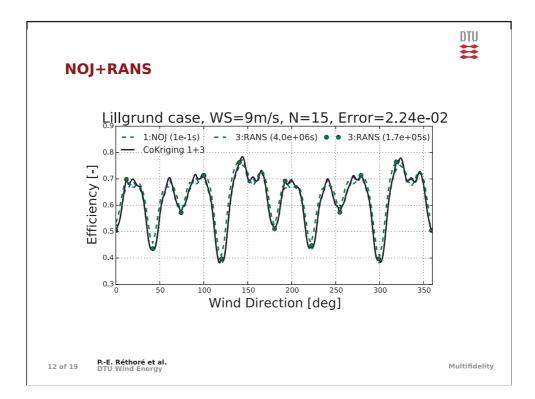


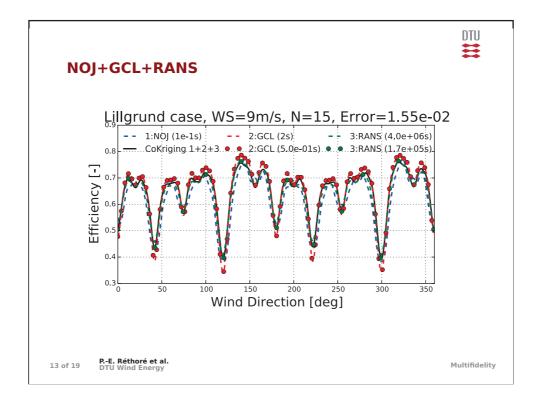


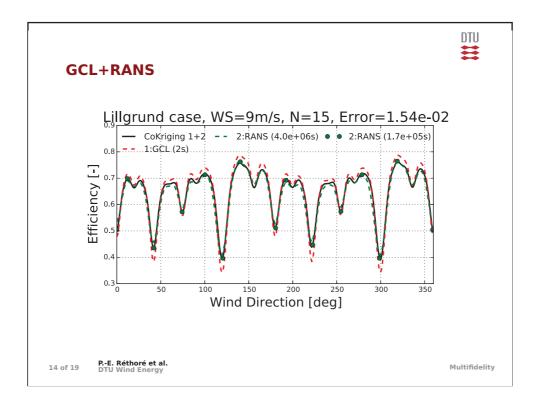


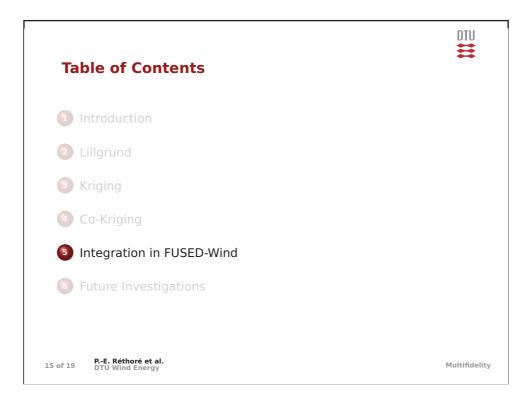


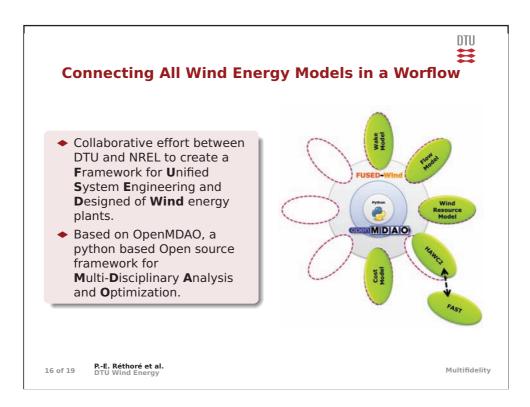


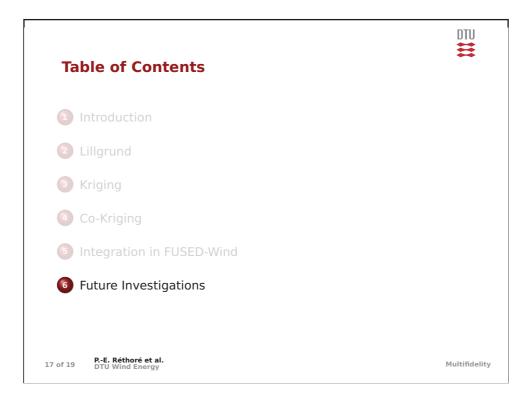


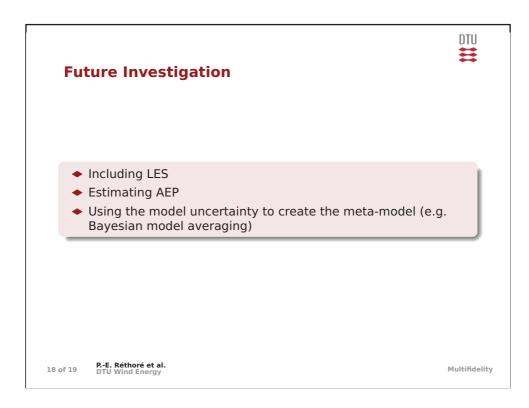




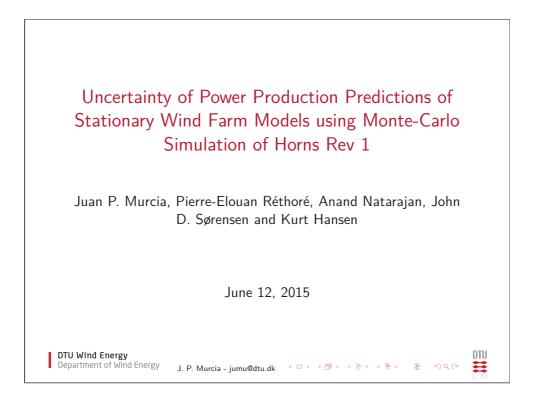


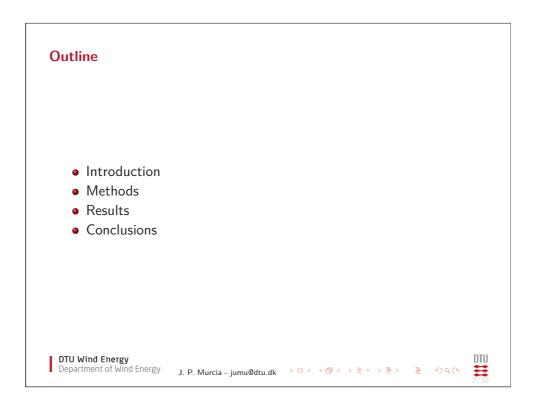


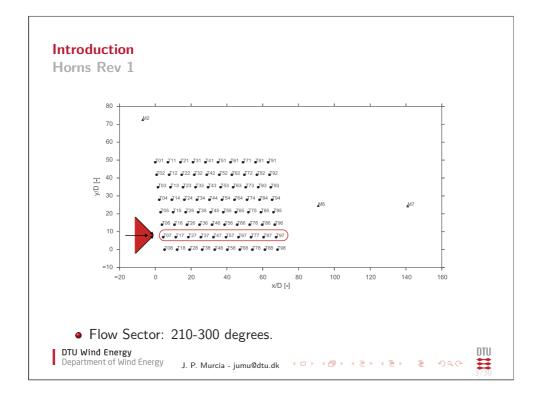


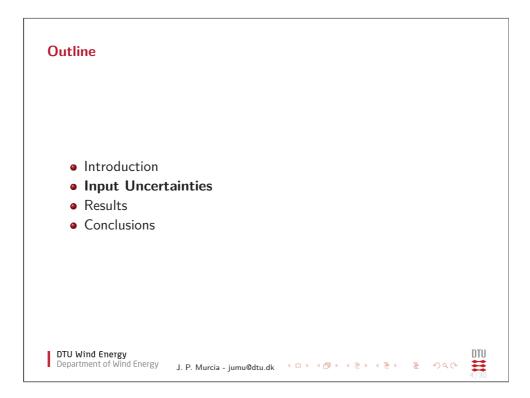


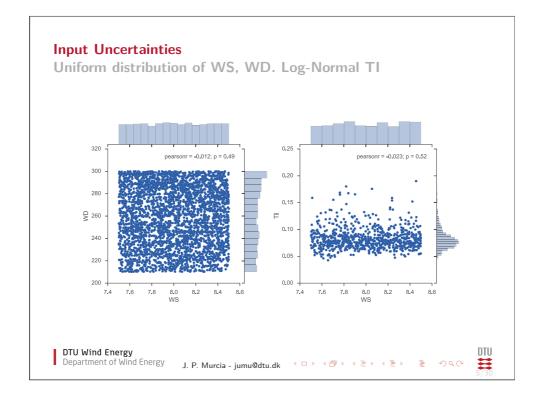


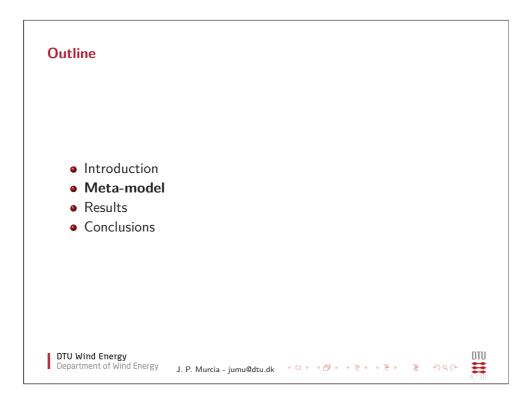


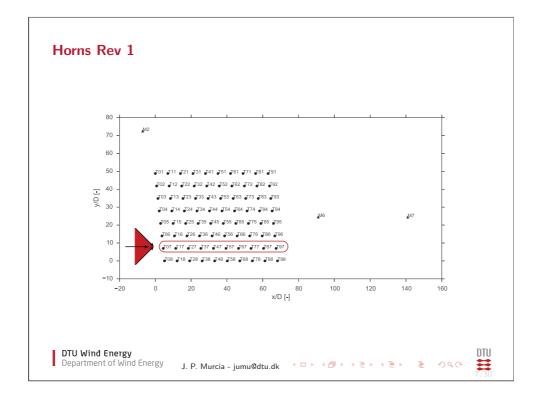


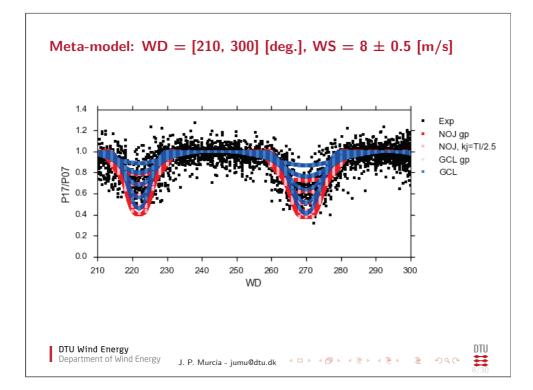


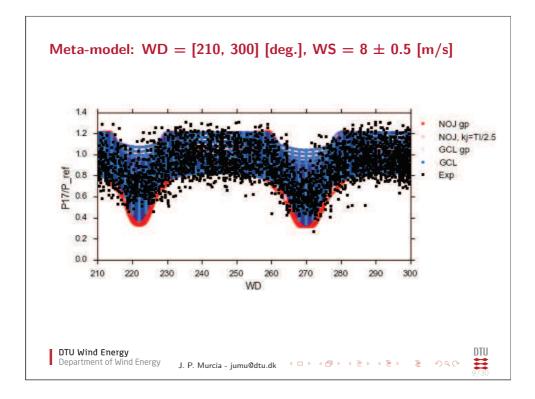


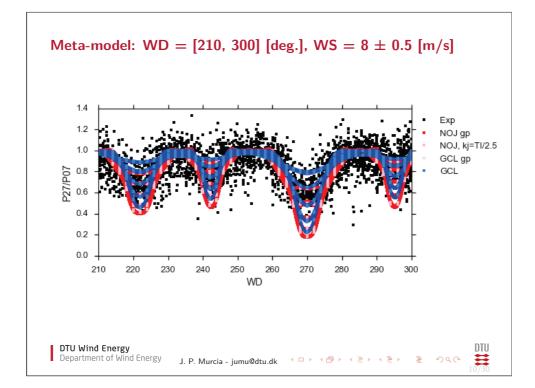


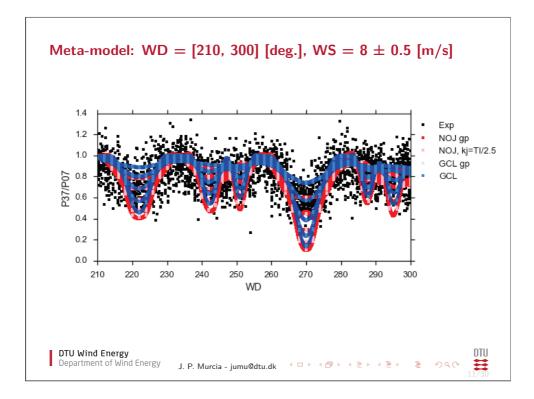


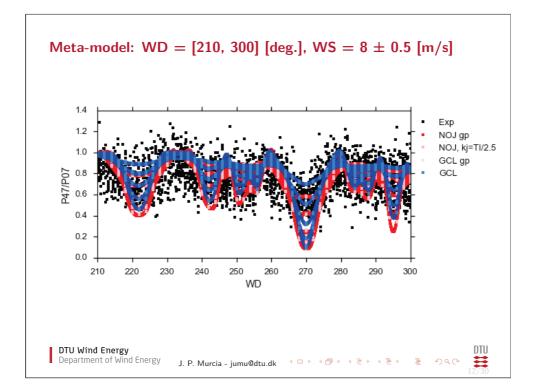


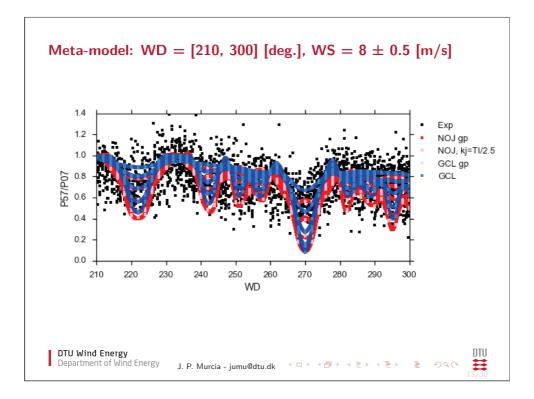


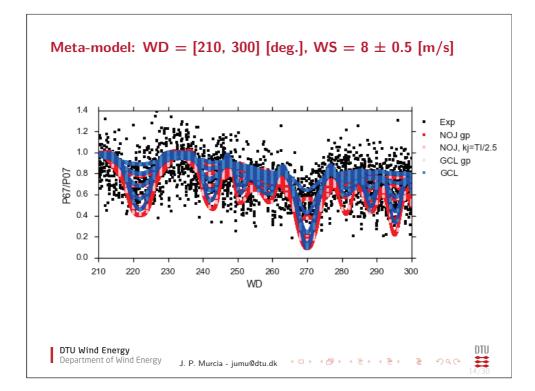


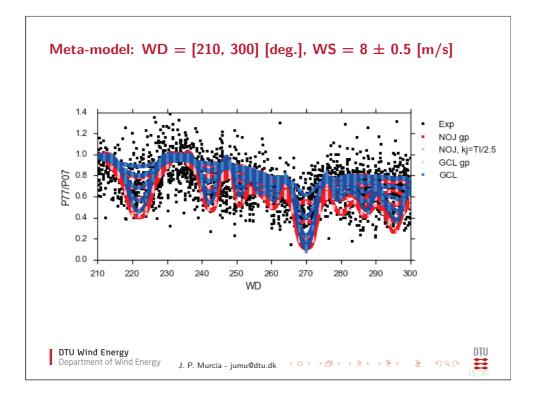


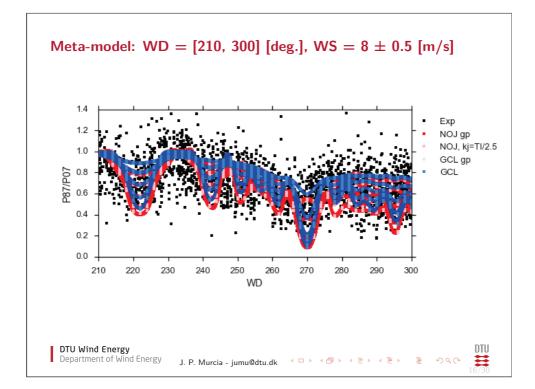


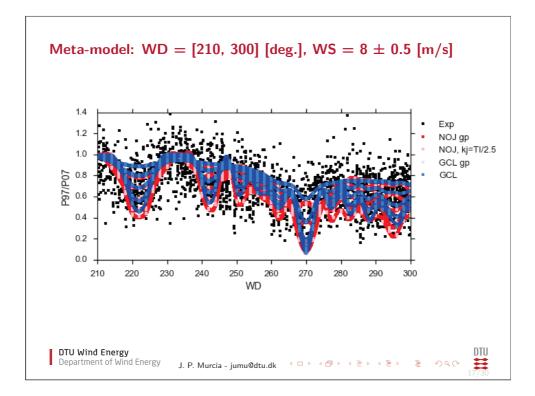


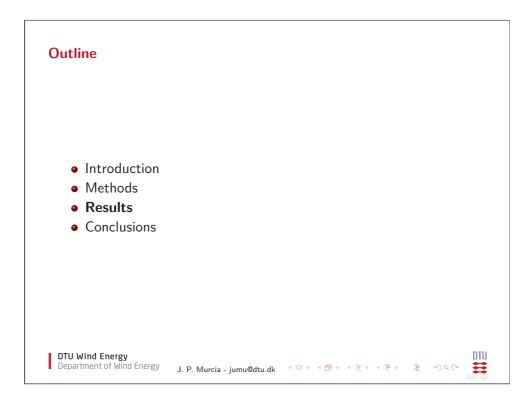


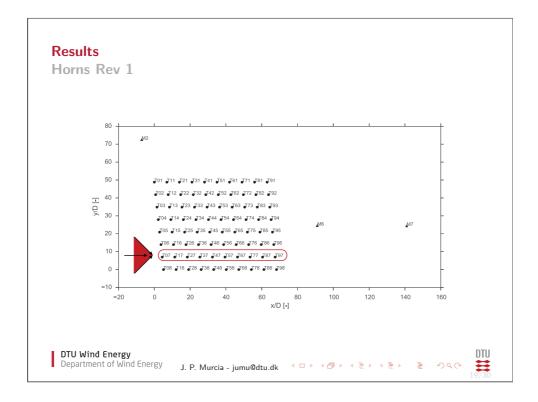


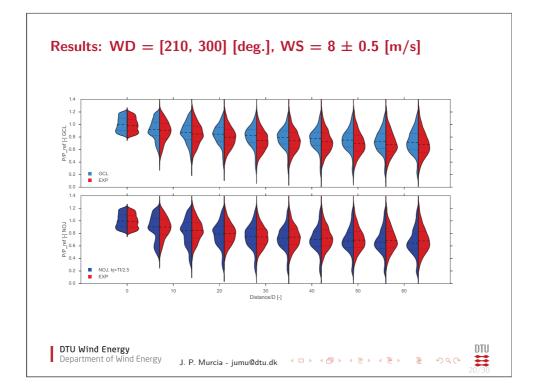


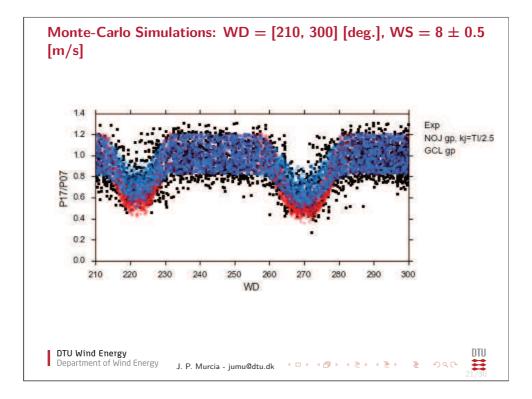


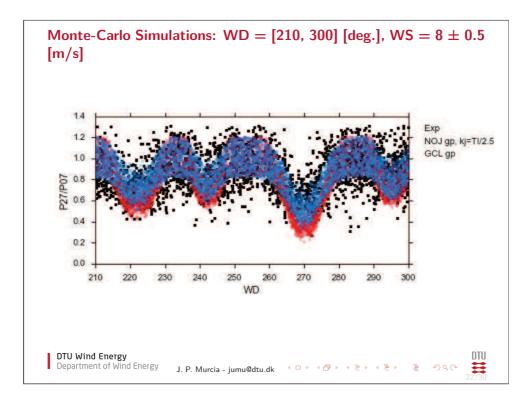


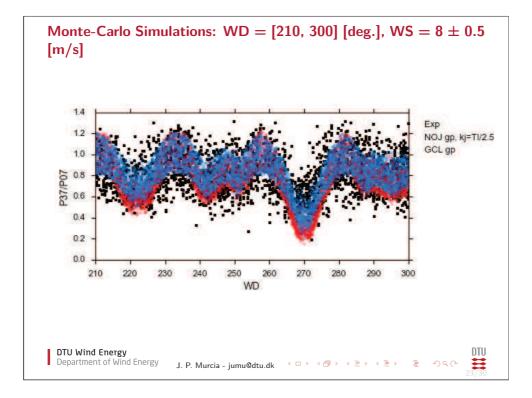


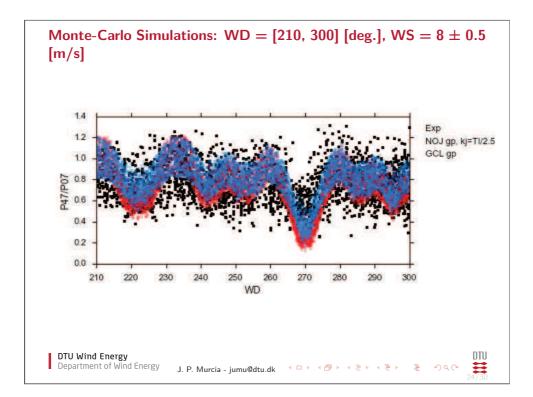


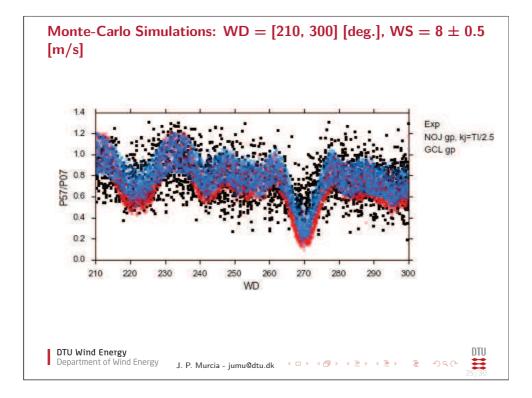


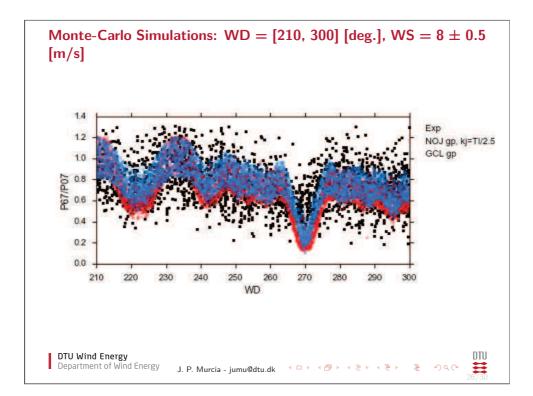


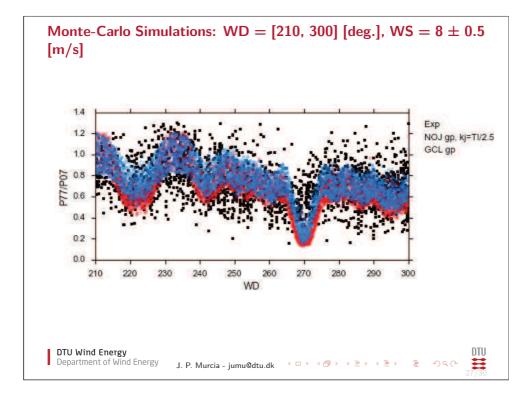


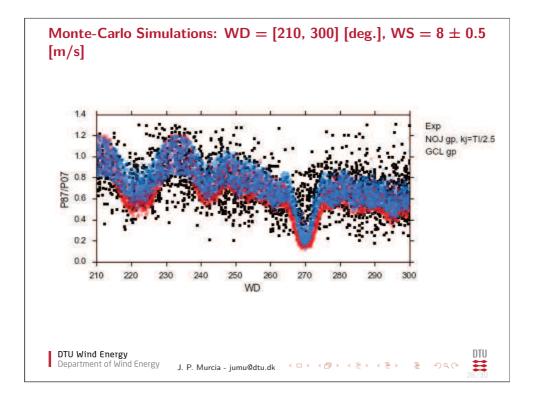


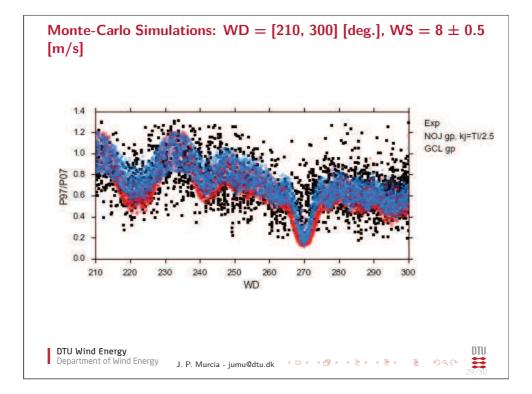


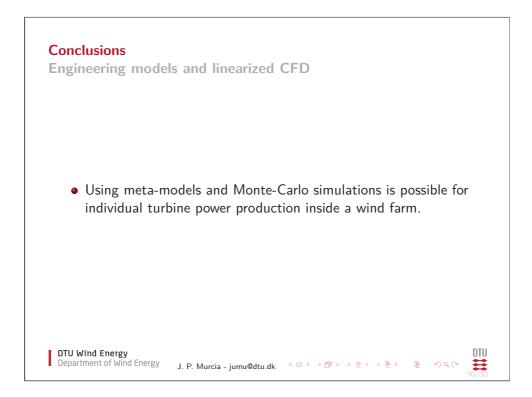


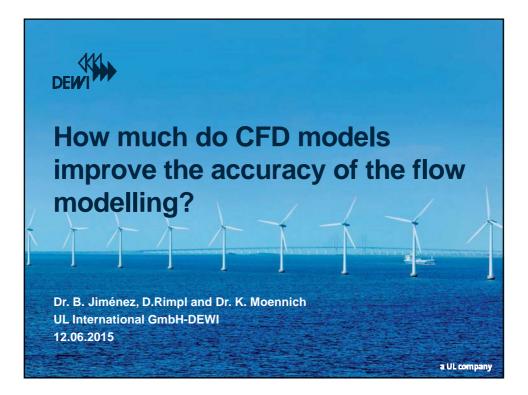


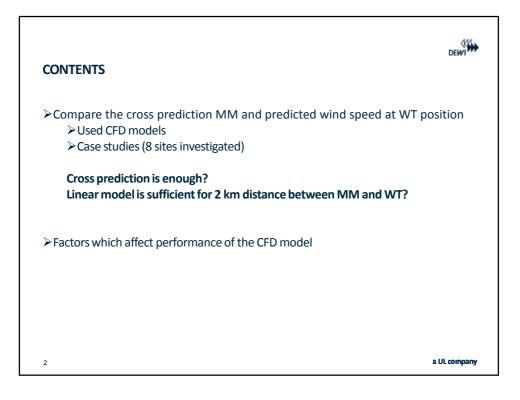




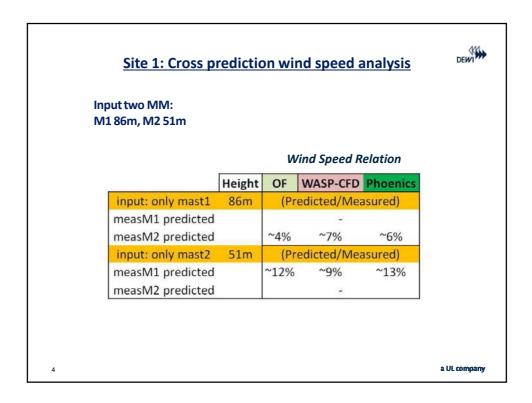


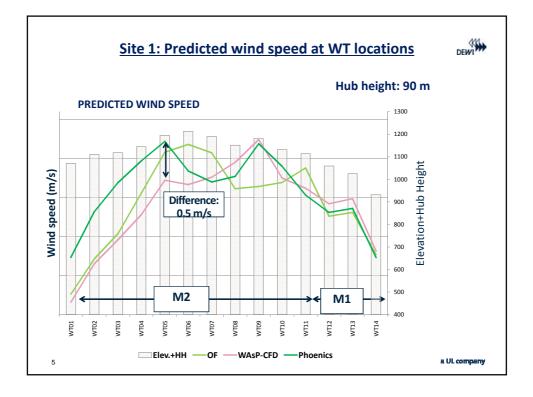


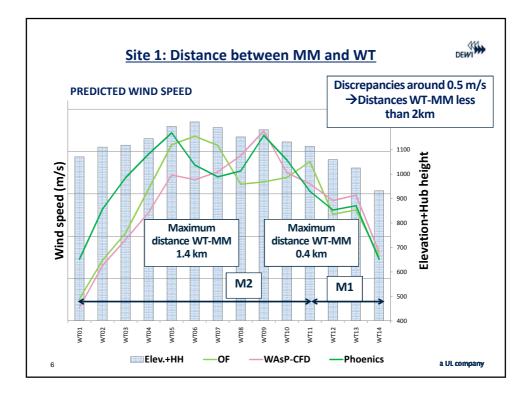




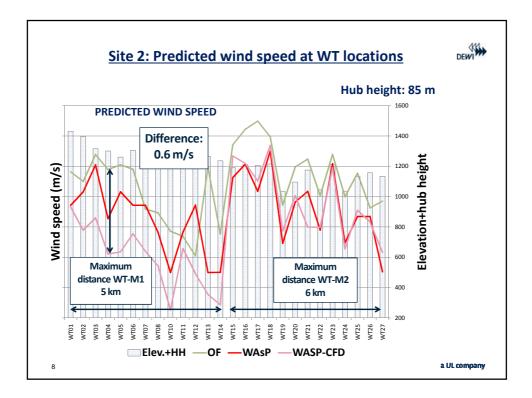
CFD setup overview							
	WASP-CFD	OFWIND	Phoenics 3.4				
Solver	EllipSys	OpenFOAM	Phoenics				
Directional resolution	10 °	5° to 10 ° main WD 15° or 20° side WD	5° to 10 ° main WD 15° or 20° side WD				
Cutting radius	≈15 km	≈15 km	≈15 km				
Finest mesh resolution Finest mesh radius Finest mesh vertical radius	20m 2 Km ≈300m	≈15m ≈2 Km ≈300m	≈15m ≈2 Km ≈300m				
Turbulence model	k-ε	SST k-omega	k-ε				
Stability	Neutral						
3			a UL company				

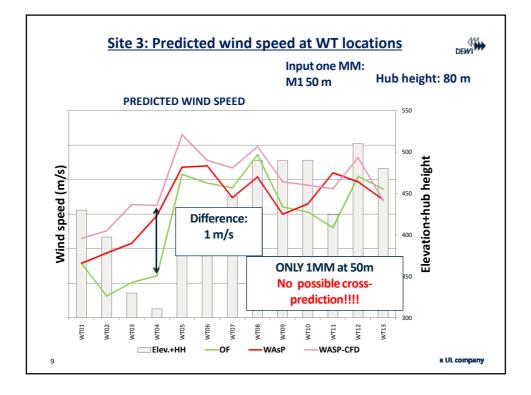


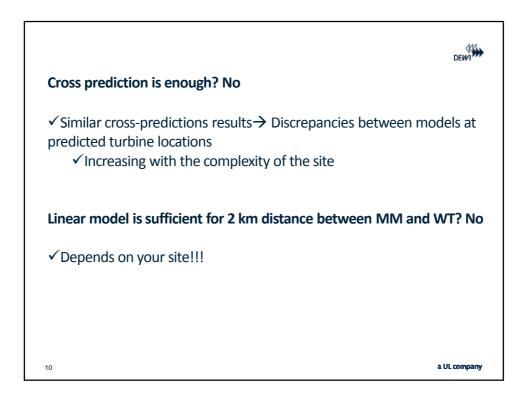


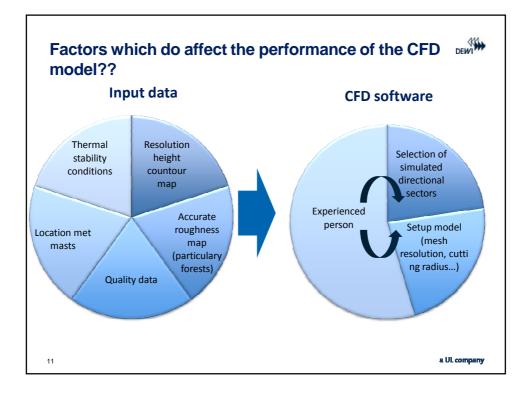


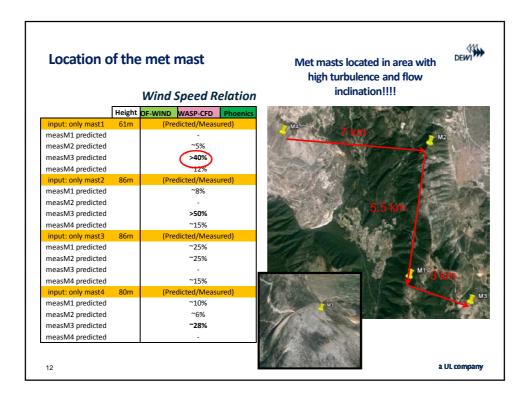
Input two MM: M1 and M2, 80m				
		Wind .	Speed Relation	1
	Height	OF	WASP-CFD	
input: only mast1	80m	(Predict	ted/Measured)	
measM1 predicted			-	
measM2 predicted		~12%	~10%	
input: only mast2	80m	(Predict	ted/Measured)	
measM1 predicted		~9%	~12%	
measM2 predicted			-	

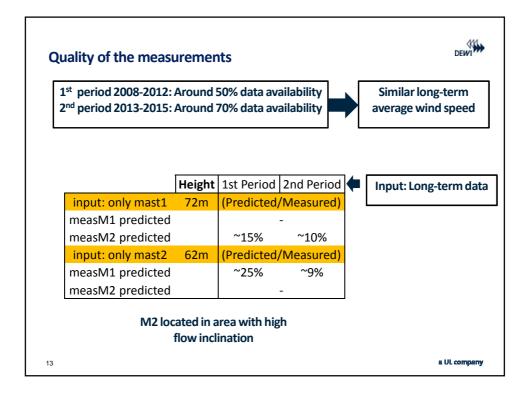


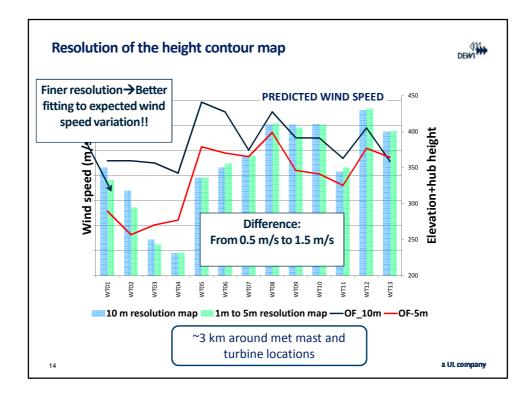


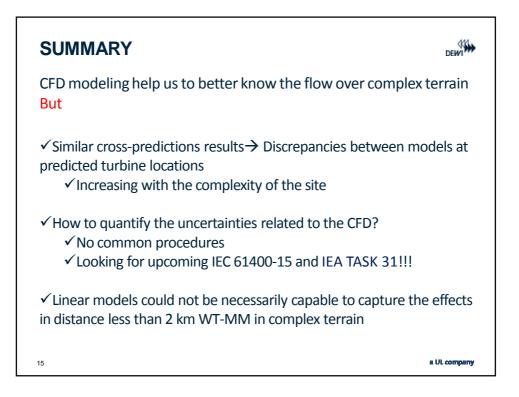


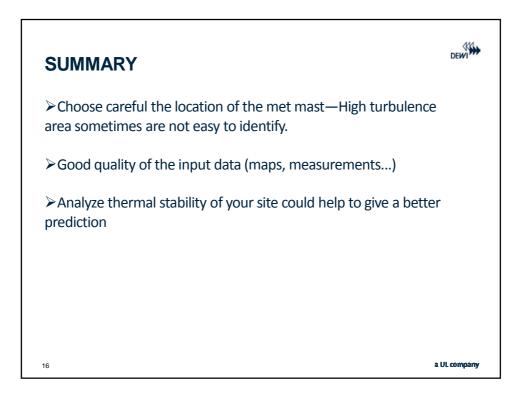


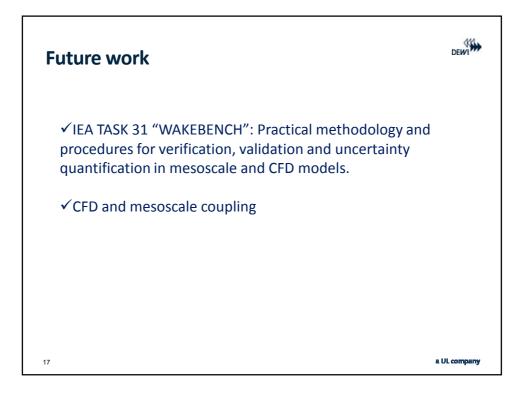






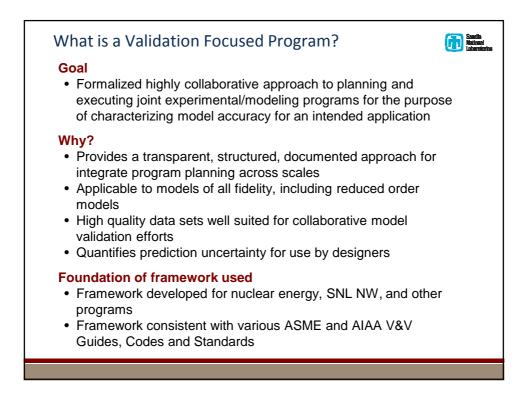


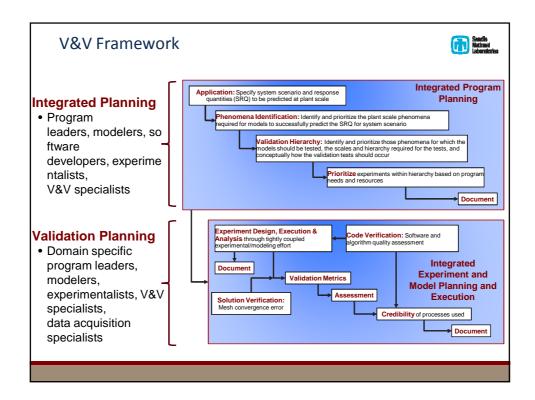


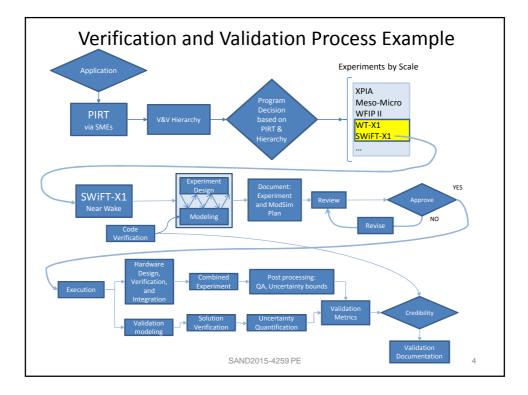


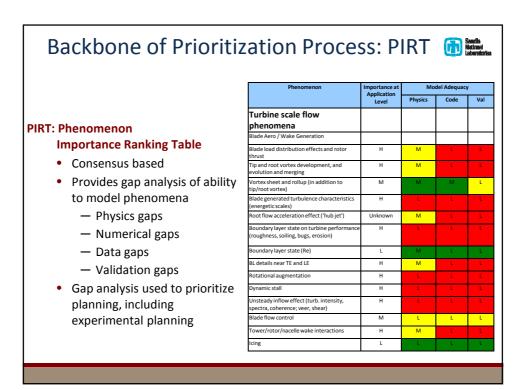


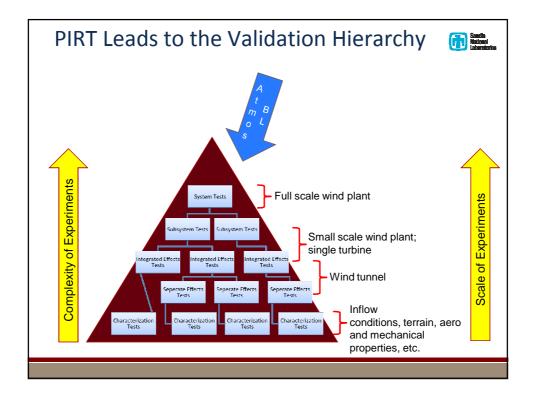


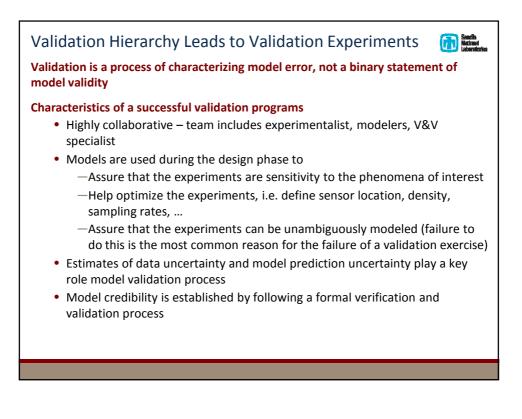


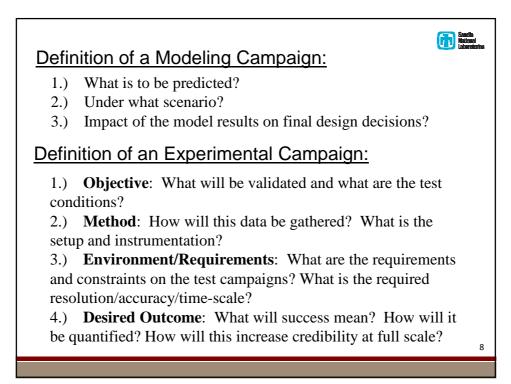


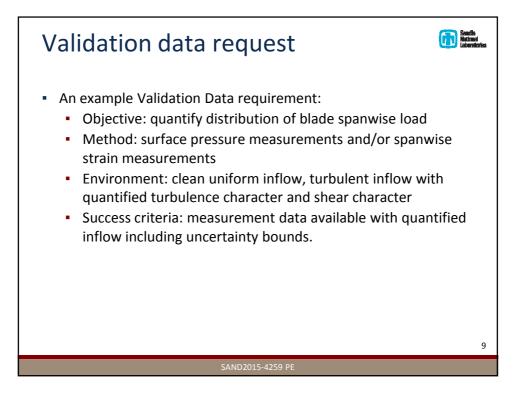


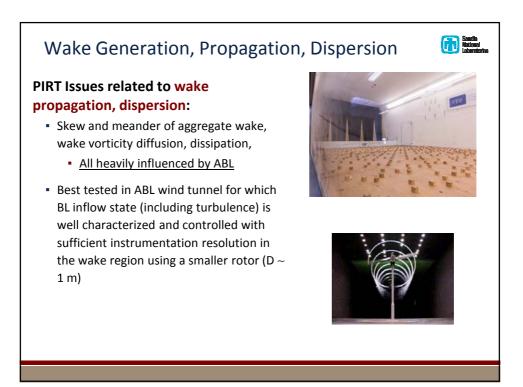


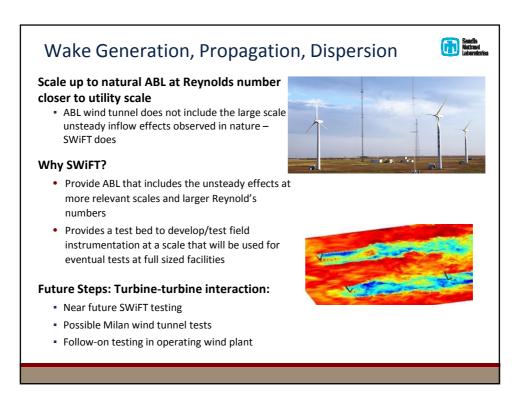


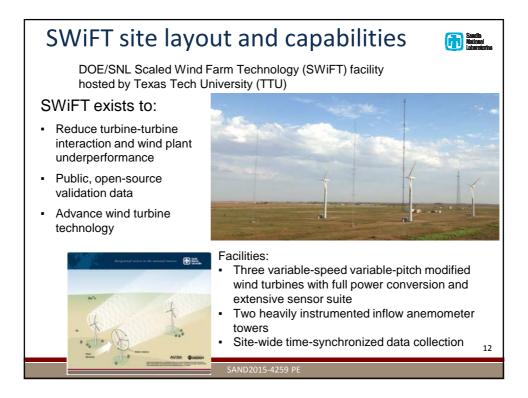


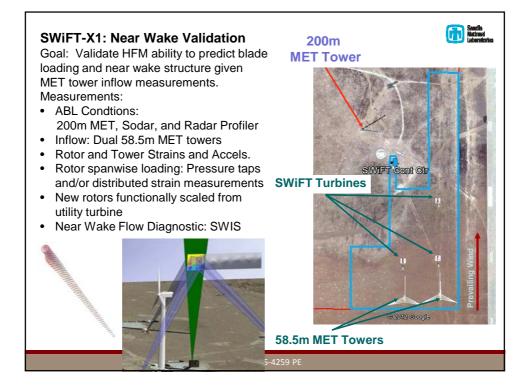


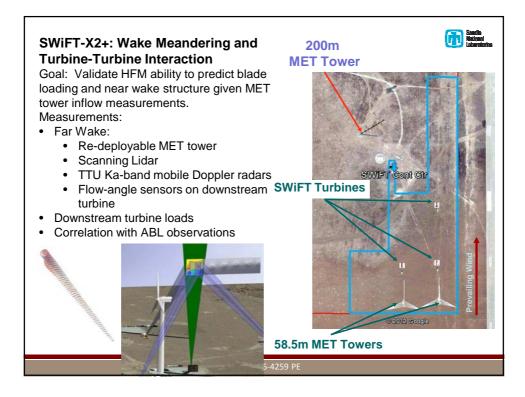


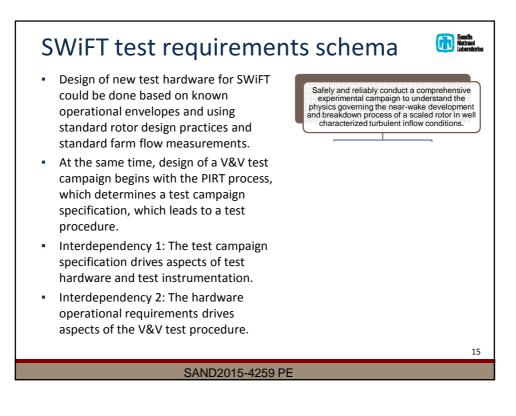


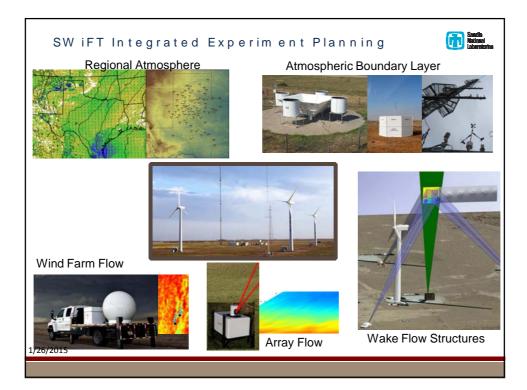


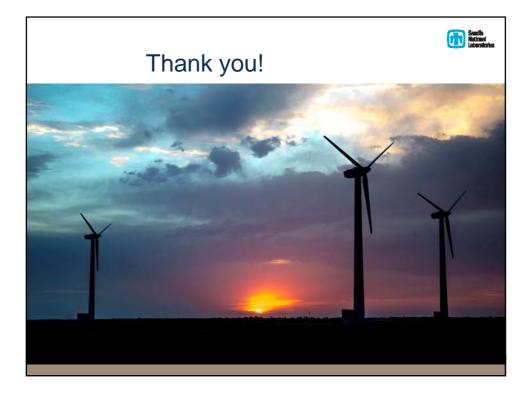


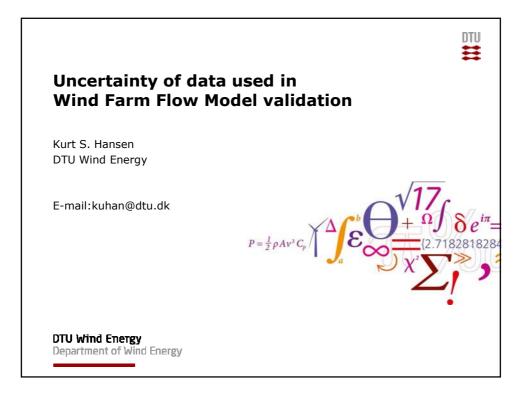


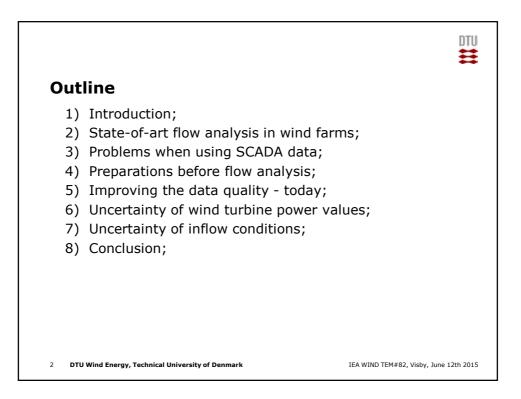


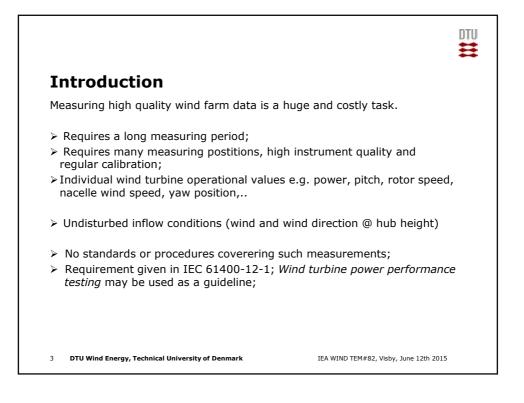


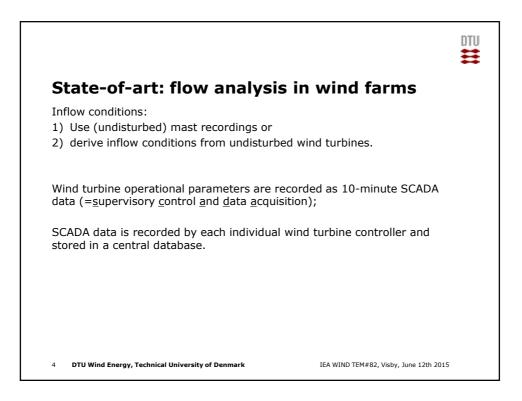


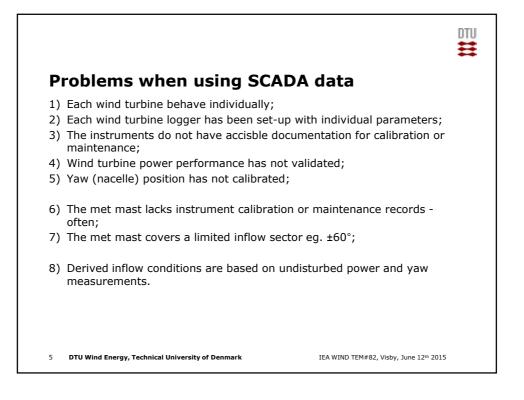


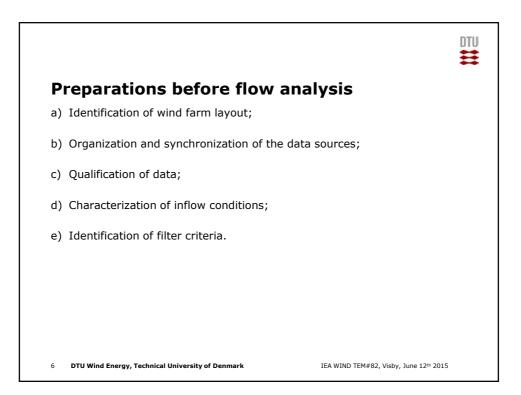


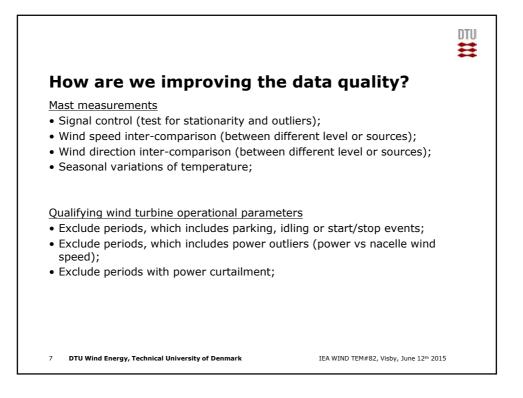


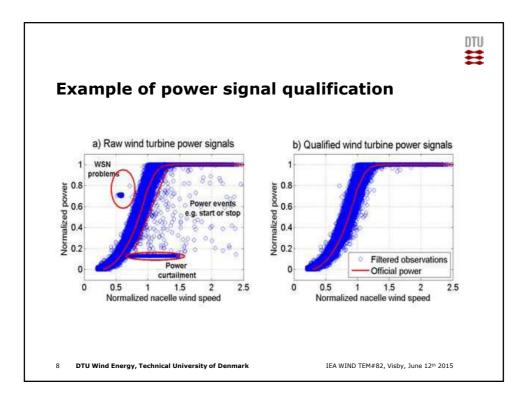


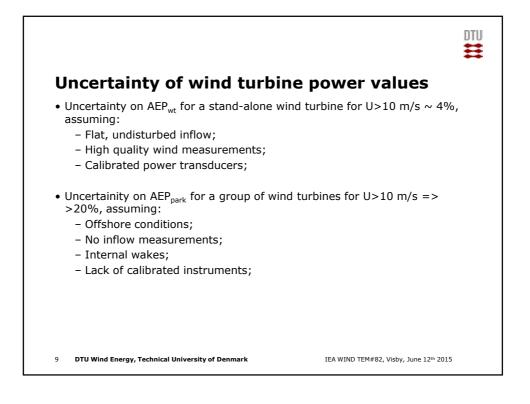


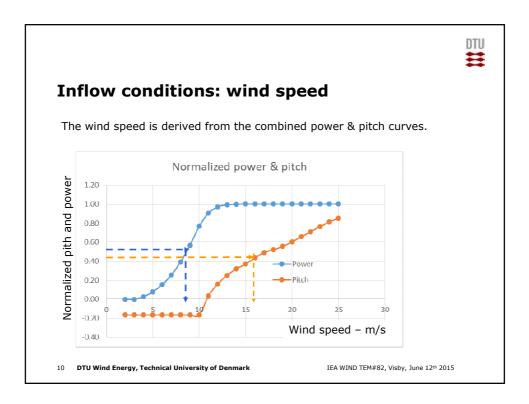


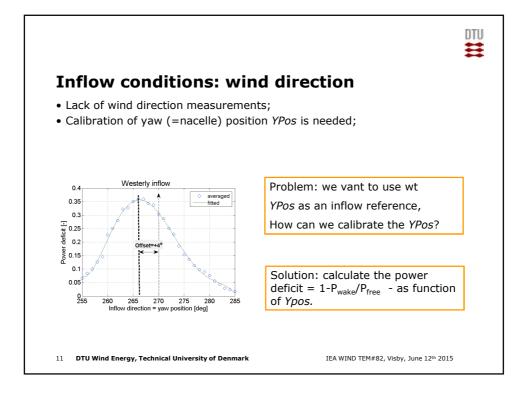


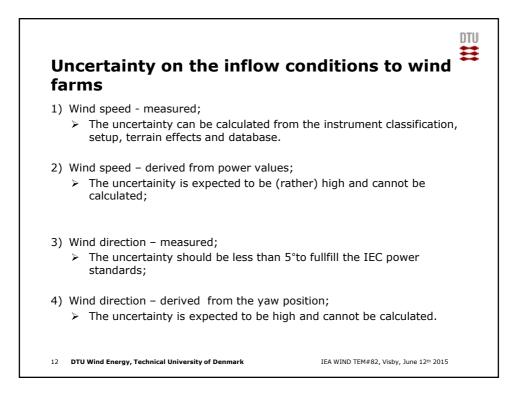


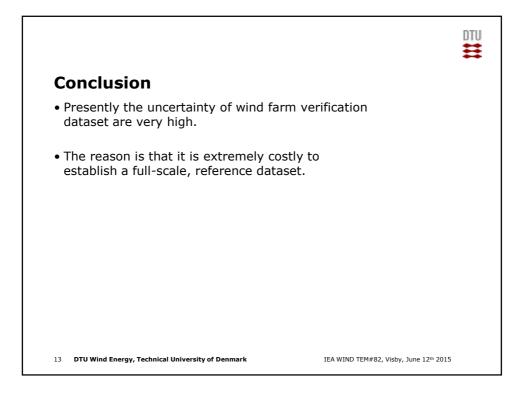


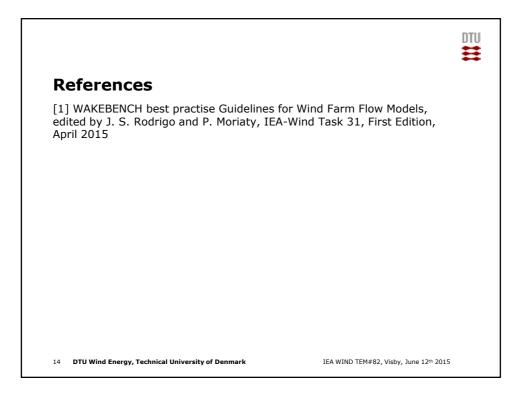


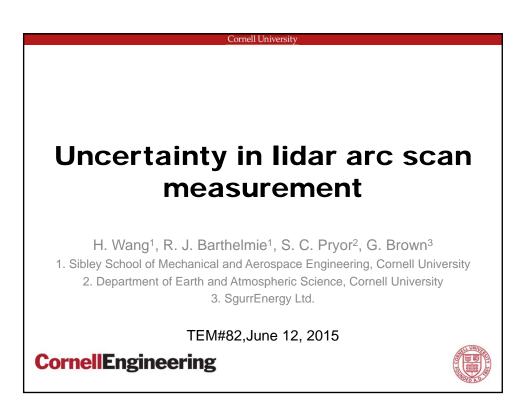


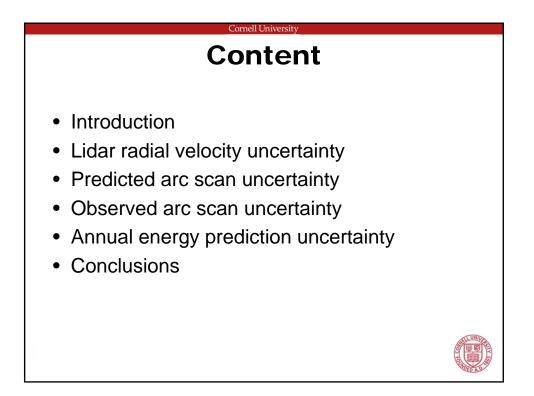


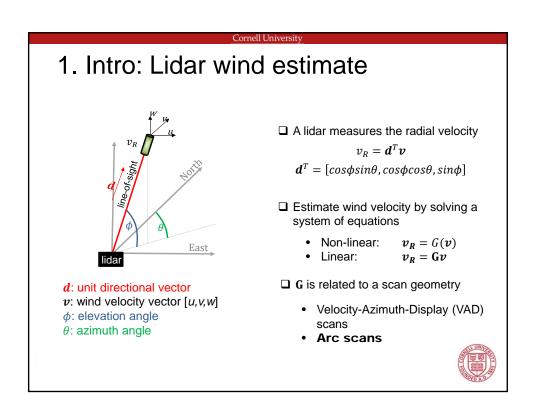


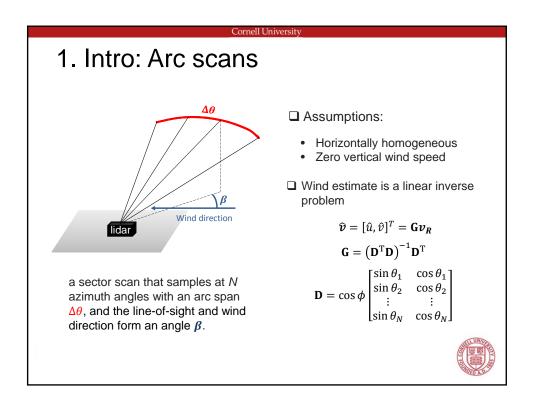


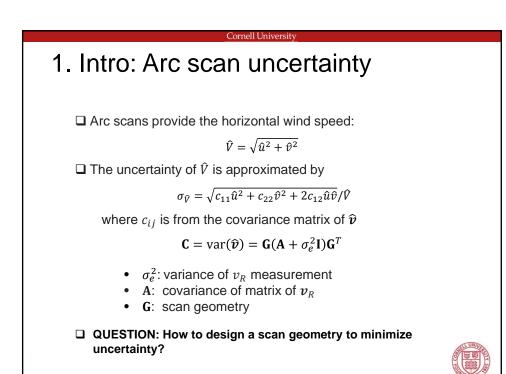


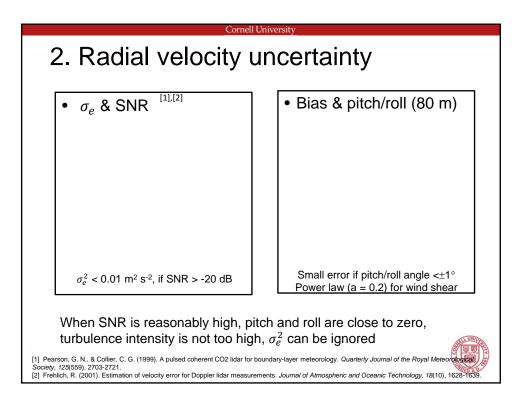


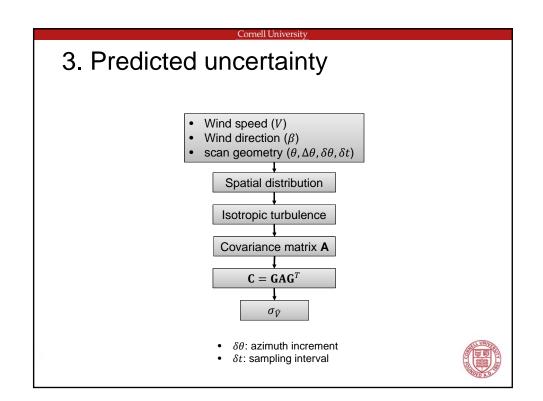


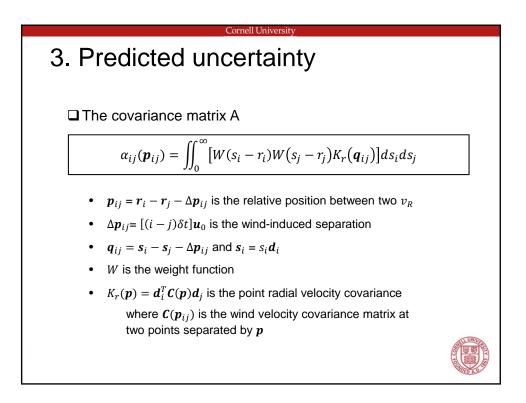


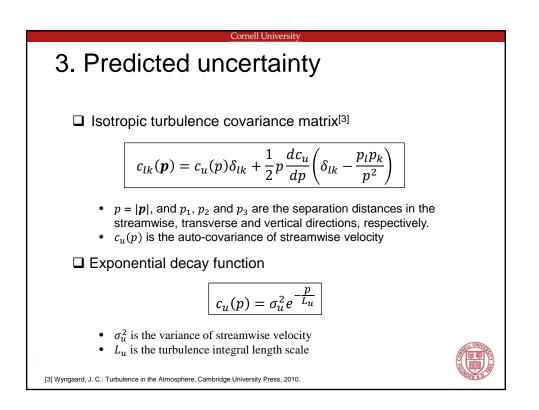


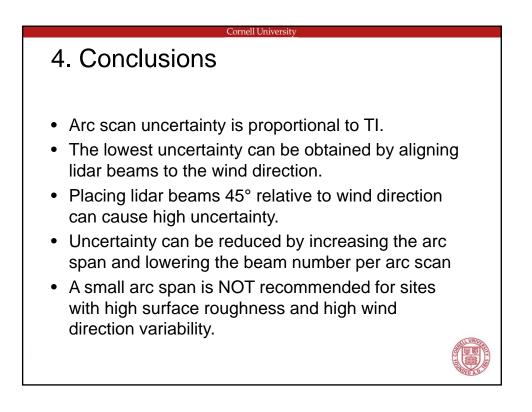


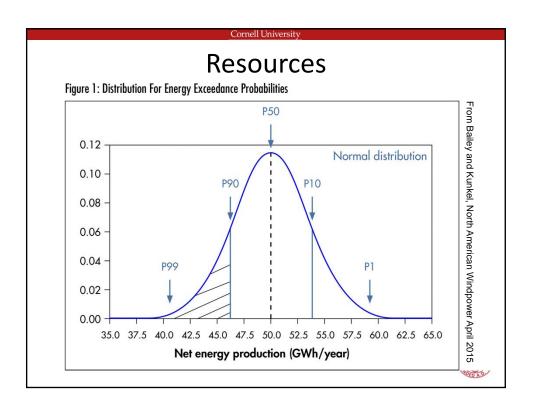




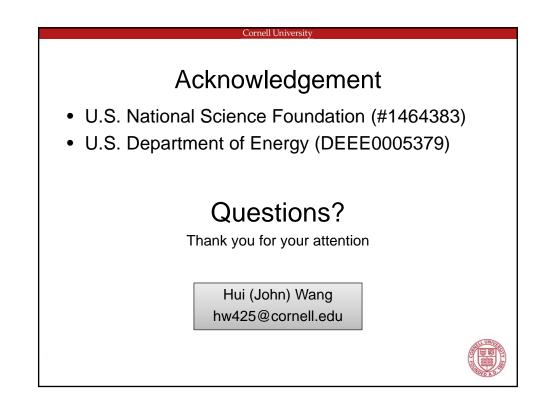


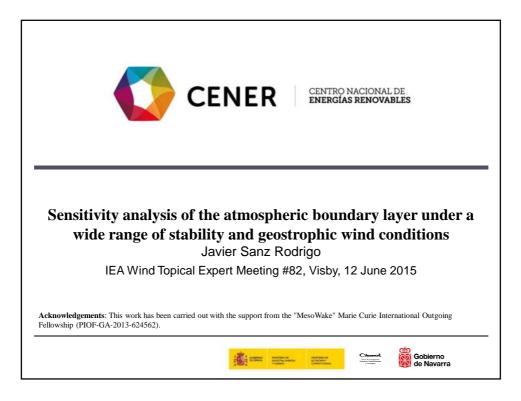


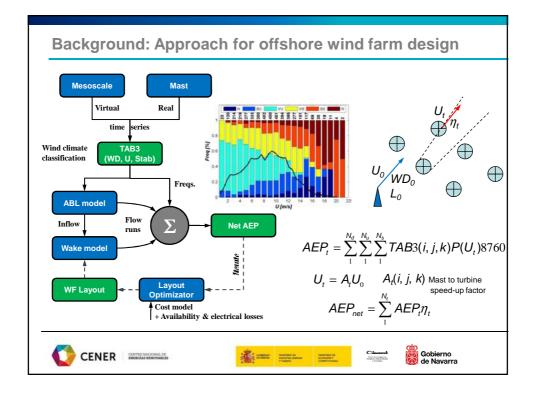


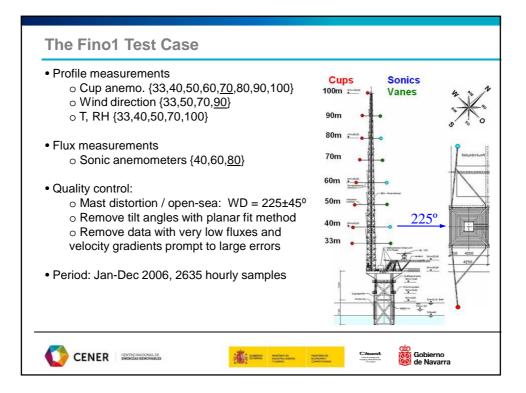


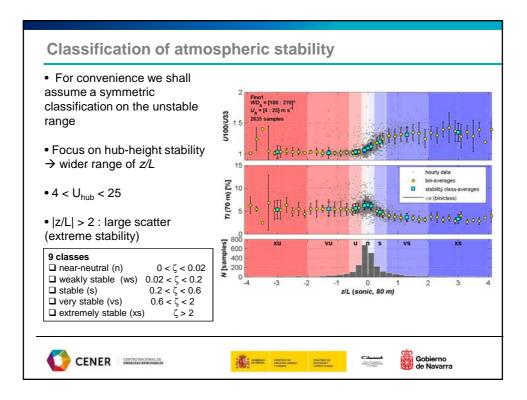
	Jniversity <b>Nty COSts</b> Figure 2: Typical Energy Production Uncertainty 1	/alues		
<ul> <li>Areas identified for</li> </ul>	Uncertainty Sources	Mean	Max.	Min.
Wind Flow Modeling		4.0%	8.0%	2.4%
reduced uncertainty	Long-Term Average	3.2%	4.8%	2.1%
can be improved by	Total Plant Losses	3.5%	4.8%	3.2%
	Wind Shear	2.6%	6.4%	0.0%
lidar measurements	Measurement Quality	2.4%	4.8%	1.6%
	Evaluation Period Wind Resource	1.9%	6.0%	1.5%
	Wind Speed Frequency Distribution	1.0%	1.5%	0.6%
	Total Energy Uncertainty	0.5%	13.5%	0.2%

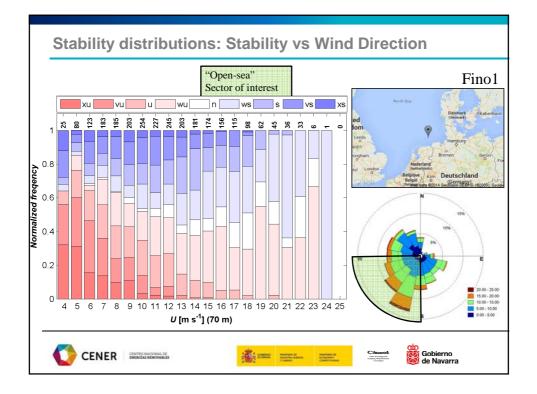


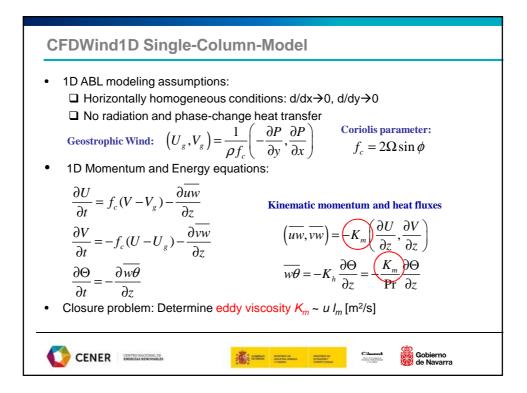


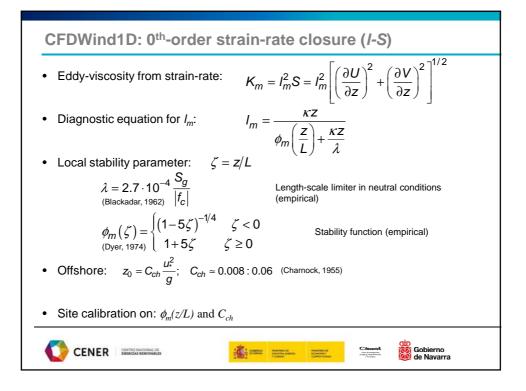


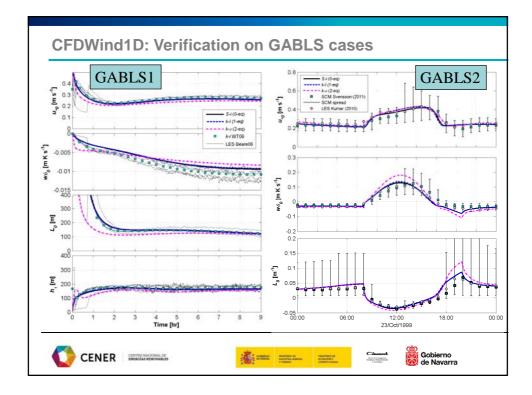


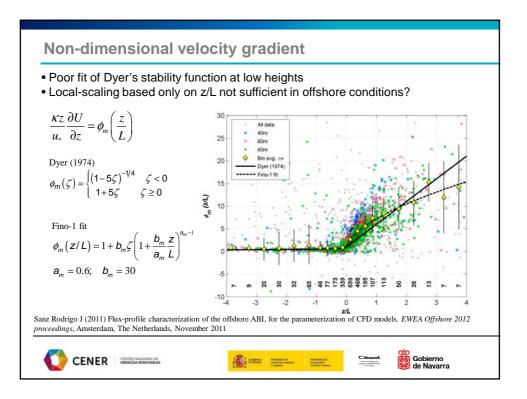


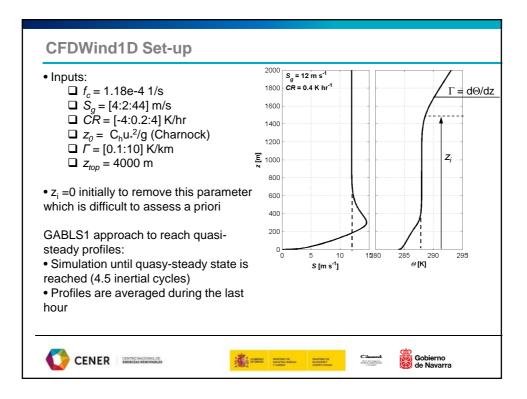


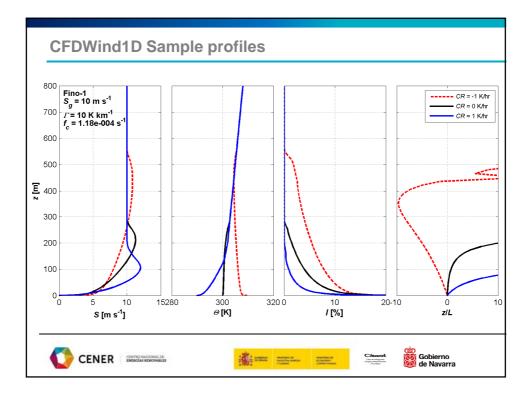


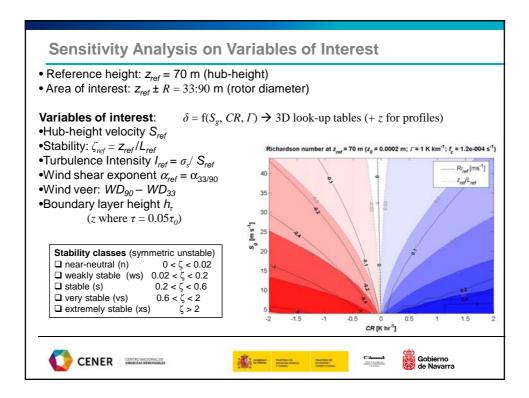


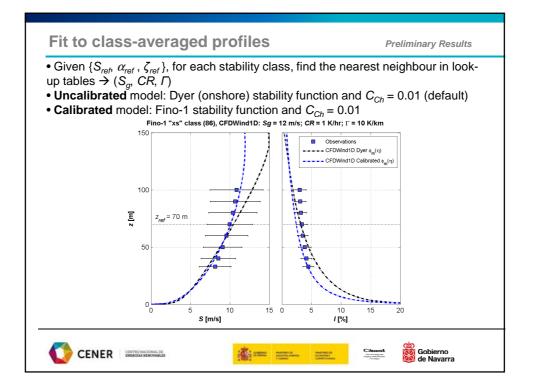




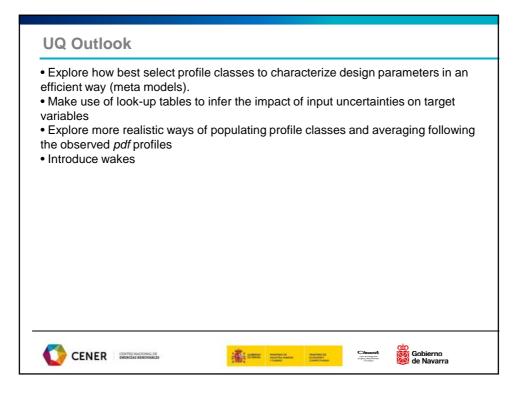








•	instead of SL mode	ls imply new variabl	es of difficult asse	essment from
<ul> <li>The "GABI</li> </ul>	nts S1" approach to ob	taining quasy-stead	v conditions allow	rs to find
	s with similar charac	• • •	•	
•	methodology based		•	•
	r each class based	on reference measu	ured values of vel	ocity, wind
<ul> <li>shear and st</li> <li>The model</li> </ul>	can then be used to	simulate wake effe	ects using realistic	mean
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<ul> <li>Default ons profiles</li> </ul>	hore stability function	ons (Dyer) provide r	easonably good v	velocity
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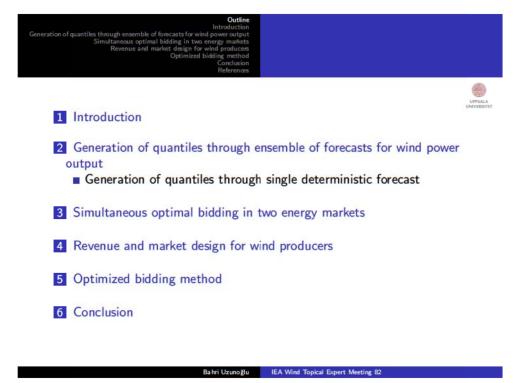


Ensemble based stochastic wind power penetrated reserve electricity market optimization

#### Bahri Uzunoğlu

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#### Introduction

- Trading optimal wind power in energy and regulation market offers possibilities for increasing revenues as well as impacting security of the system in a positive way Menin and Uzunoglu (2015) Liang et al. (2011). The bidding in both energy and regulation markets can be computed through stochastic optimization using ensembles wind flow models.
- Based on this optimization, the impact of price ratios between energy and reserve market can be investigated to analyse the impact of price ratios.
- Our parametric study revealed that as long as up-regulation prices are below day-ahead energy, the algorithm will bid in both markets to optimize revenue. When regulation prices are higher than day-ahead then it only bids energy in the regulation market with the current objective function which introduces several possibilities of customization.

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eneration of quantiles through single deterministic forecast

Generation of quantiles through ensemble of forecasts for wind power output

- The majority of tools provide point forecasts which are given as only one measurement of the predicted power output. A more useful result is a probability forecast which quantifies the uncertainties of the predictions of the regional context. Probabilistic wind forecasts are often based on ensemble prediction systems that can use different scale flow models Zupanski et al. (2006) Uzunoglu et al. (2007) Uzunoglu (2007) Xiong et al. (2007) with data assimilation.
- Numerical flow prediction models are run with different initial conditions or different physical models to generate the uncertainty in the forecast to improve predictions. Their potential for efficient use on parallel computers with large-scale models is another advantage.

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Generation of quantiles through single deterministic forecast

Generation of quantiles through single deterministic forecast

- In this study, single deterministic or point forecast variance margin of the employed time series will be used to generate the time series Menin and Uzunoglu (2015).
- Several post processing techniques through definition of parametric distributions or quantile regression exist for ensembles based on quantiles that are generated through this approach. Ensembles may be jointly described with a probability distribution function.

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Generation of quantiles through single deterministic forecast

Generation of quantiles through single deterministic forecast

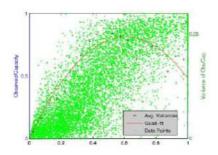


Figure: VARIANCE - Observed production and its variance plotted to the forecasted power. All the variables are normalized to installed capacity. Perfect prediction would render a 1:1 ratio and therefore a perfectly diagonal line.

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Simultaneous optimal bidding in two energy markets

- This portion of the investigation focuses on the tertiary reserve service, which may also be known as balance service.
- It is used to correct energy imbalances during each operating hour of contracted power exchanges. Deviations from planned production result in penalized energy prices rendering less-than-expected revenues.
- Errors in forecast are reflected directly in revenues due to these deviations of contractual energy delivery. A larger error in forecast does not necessarily mean a larger revenue penalty because it depends on whether the error is favorable for the system or not.

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### Revenue and market design for wind producers

The total revenue constitutes the sum from both markets at each hour, represented by equation 1. Using the same notation as Menin and Uzunoglu (2015) Liang et al. (2011),  $R_{\rm E}$  is revenue from the regular energy market and  $R_{\rm UR}$  is the revenue from up regulation.  $\pi$  is the price,  $P_{\rm c}$  is committed power, and T is the additional revenue (positive or negative) from deviation, each for the respective market. These relationships are summarized below:

$$R = R_{\rm E} + R_{\rm UR} \tag{1}$$

$$R_{\rm E} = \pi_{\rm E} P_{\rm cE} + T_{\rm E} \tag{2}$$

$$R_{\rm UR} = \pi_{\rm UR} P_{\rm cUR} + T_{\rm UR} \tag{3}$$

$$R = \pi_E P_{cE} + T_E + \pi_{UR} P_{cUR} + T_{UR}$$
(4)

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Revenue and market design for wind producers

$$T_{\mathsf{E}} = \begin{cases} \pi_{\mathsf{E}+}(P_{\mathsf{t}} - P_{\mathsf{c}\mathsf{E}}), & P_{\mathsf{E}} \ge P_{\mathsf{c}\mathsf{E}} \\ \pi_{\mathsf{E}-}(P_{\mathsf{t}} - P_{\mathsf{c}\mathsf{E}}), & P_{\mathsf{E}} < P_{\mathsf{c}\mathsf{E}} \end{cases}$$
(5)

This optimization assumes that up regulation prices are lower than energy prices, and the price of under provision of either is higher than the respective base price. Additionally, it is assumed that for wind energy, the electricity market is designed in such a way that it fulfills the third price relationship. These assumptions are shown below:

$$0 \le \pi_{\mathsf{UR}+} \le \pi_{\mathsf{UR}} \le \pi_{\mathsf{UR}-} \tag{6}$$

 $0 \le \pi_{\mathsf{E}^+} \le \pi_{\mathsf{E}} \le \pi_{\mathsf{E}^-} \tag{7}$ 

$$0 \le \pi_{\mathsf{UR}+} \le \pi_{\mathsf{E}+} \le \pi_{\mathsf{UR}-} \le \pi_{\mathsf{E}-} \tag{8}$$

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The optimization of revenue is a maximization problem of the expected revenue by bidding in both markets. Certain restrictions, or contingencies, must apply in order to represent real conditions. Committed power may not exceed total installed capacity.  $P_{tmax}$  is the installed capacity of the wind farm. The expected revenue objective function derivations is given by Liang et al. (2011), the closed form of this objective function is as below.

$$\begin{array}{ll} \max & E[R(P_{cE}, P_{cUR})]\\ \text{s.t.} & P_{t \max} - P_{cE} - P_{cUR} \ge 0\\ & P_{cE} \ge 0, \ P_{cUR} \ge 0 \end{array} \tag{9}$$

For a solution in nonlinear programming to be optimal, the expected revenues partial derivatives with respect to  $P_{cUR}$  and  $P_{cE}$  defines the optimal bidding strategy necessary conditions via inequality constraints of the Karush Kuhn Tucker conditions.

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# Optimized bidding method

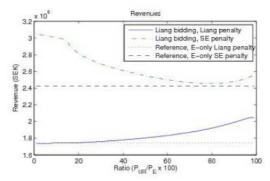


Figure: Revenue vs price ratio:Revenue curves for total revenue vs up regulation to spot price ratio

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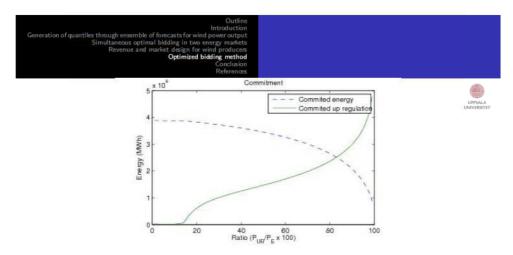


Figure: Energy commitment vs price ratio:Revenue curves for total revenue vs up regulation to spot price ratio

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# Optimized bidding method

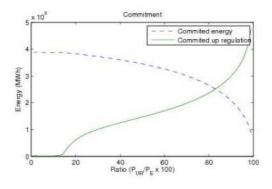
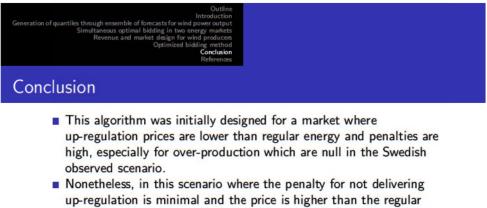


Figure: Commitment curves.

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- up-regulation is minimal and the price is higher than the regular day-ahead market, it is profitable to participate in up-regulation market and not in the energy market.
- However, this investigation only observes how a small wind farm behaves in up-regulation hours due to the lack of prices for down-regulation or zero imbalance hours.
- The assumption that the wind power producer is small enough not to change market price results in no penalty for under-generation. This may be applied as a differentiated penalty and serve as an incentive for larger scale participation in the up-regulation market.

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Conclusion

- Ensemble methods create a probabilistic forecast in time that can be used power system optimization in reserve and energy market.
- The parametric study reveals that as long as up-regulation prices are below day-ahead energy, the algorithm will bid in both markets to optimize revenue.
- In order to use a joint bidding algorithm in markets similar to Swedish market, it must be optimized for these specific market conditions, or a broader algorithm may be designed with inputs that describe the market behaviors to tweak its performance according to these

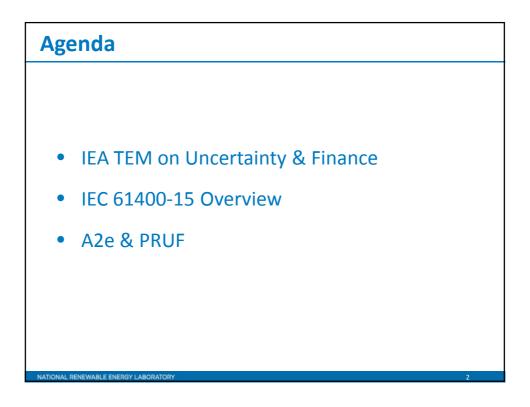
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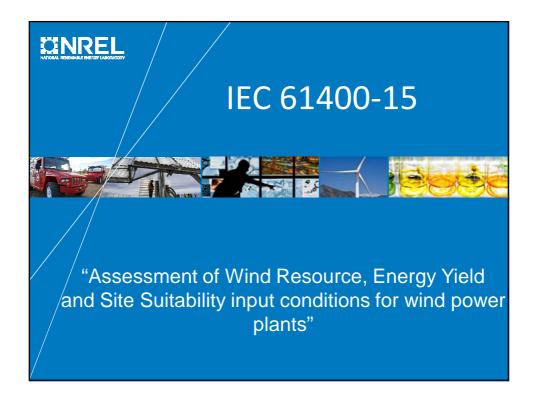


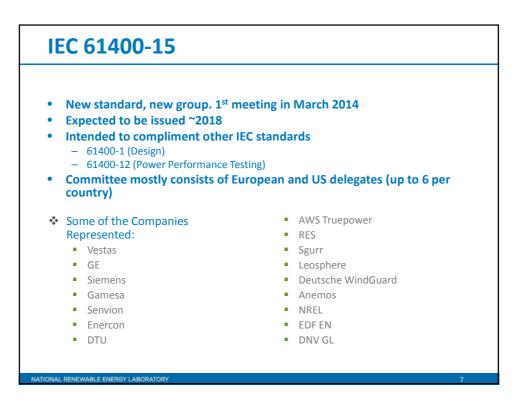


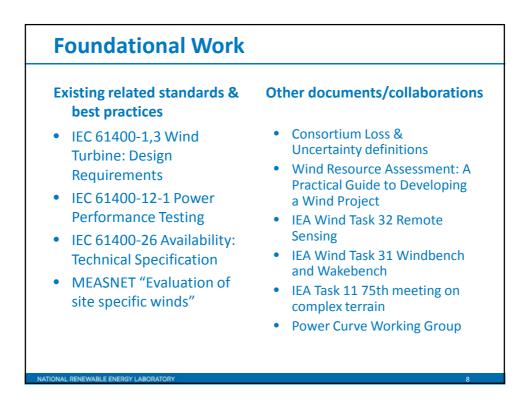


## **IEA TEM-Uncertainty & Finance TEM Goals** Explore the intersection of project and portfolio related risks with technical drivers Explore country or region specific finance models, incentives and • risk drivers • Facilitate the exchange of information on project structures and risk mitigation approaches Discuss best practices for decision information tools/processes Determine desire for future collaborative work in this area which would: o Generate a catalog of projects risks and associated magnitudes o Define actionable improvements in risk quantification and mitigation strategies o Develop best practice guidelines for decision information tools/processes



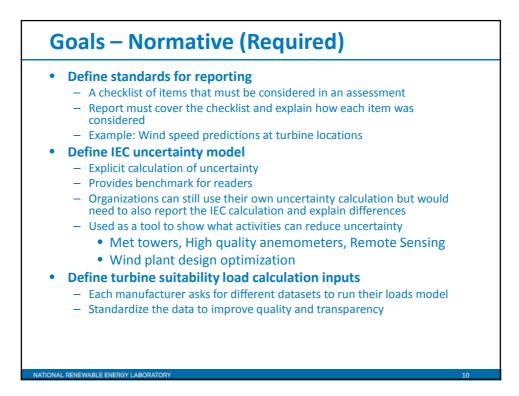


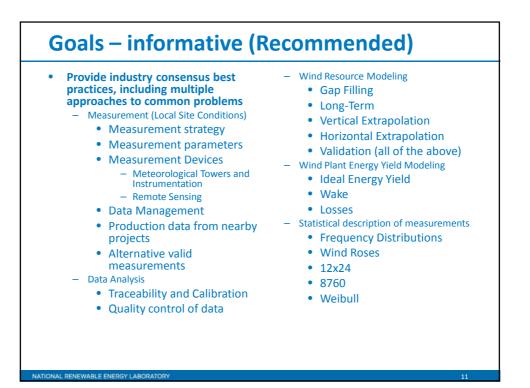


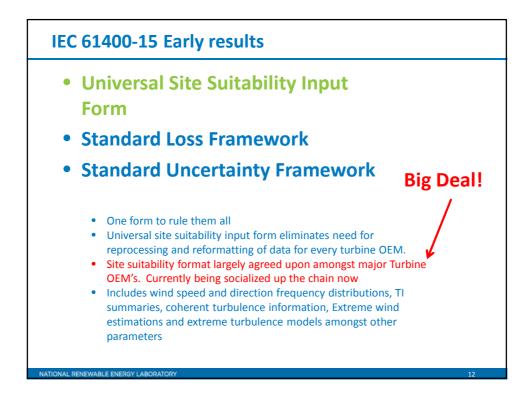


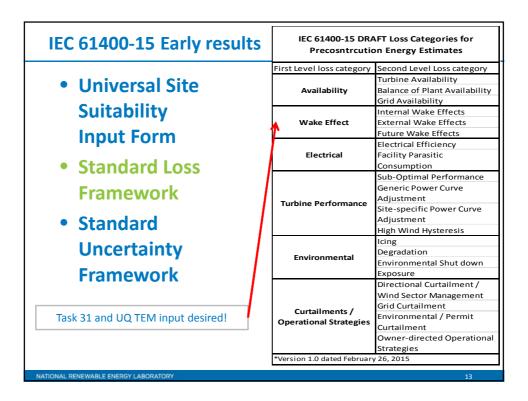


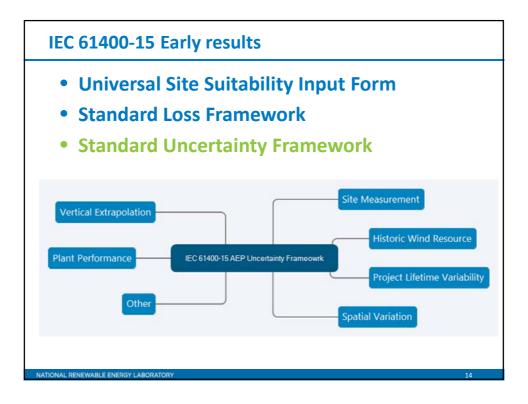
- <u>Developers:</u> To have a source of guidelines by which to develop wind assessment campaigns and to understand the importance of their choices.
- <u>Consultants/IE's</u>: To have a set of standard criteria and project data which need to be considered and reported on.
- <u>Banks/Investors</u>: To have a standard by which to judge or qualify an independent energy assessment, and to compare assessments from multiple IE's
- <u>Manufacturers:</u> To have a set of standard criteria and input data which from which loading and suitably can determinations can be calculated with confidence.

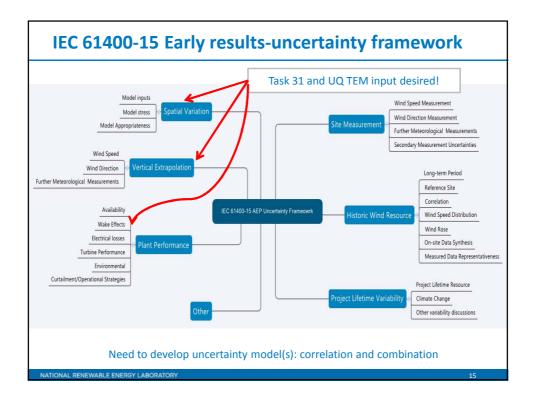




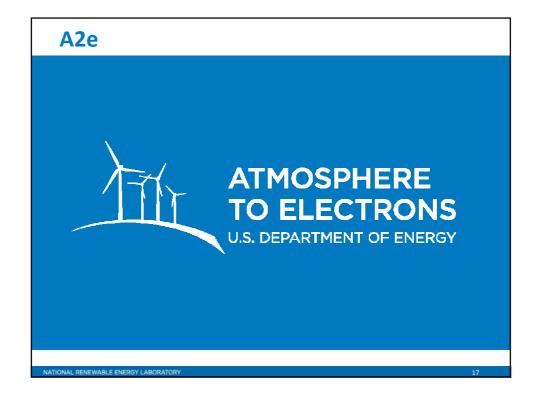


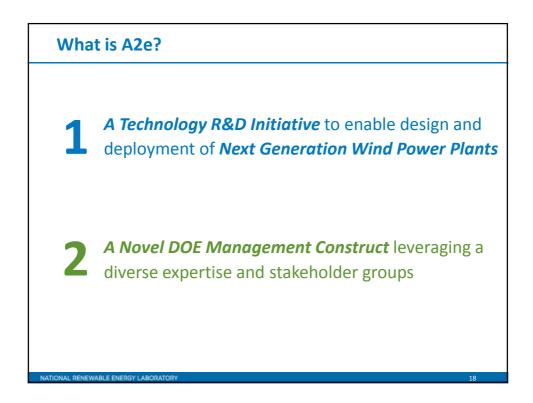


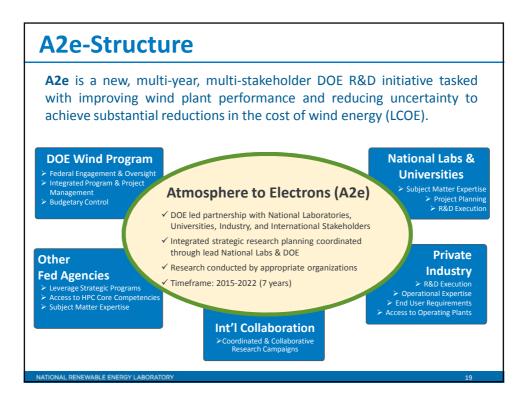














Performance risk, uncertainty, and finance (PRUF)

**The primary objective of PRUF** is to increase the value of wind energy by lowering the risk and uncertainty associated with developing, investing in, owning, and operating wind power plants.

