

EERA IRP Core Project on Grid Integration

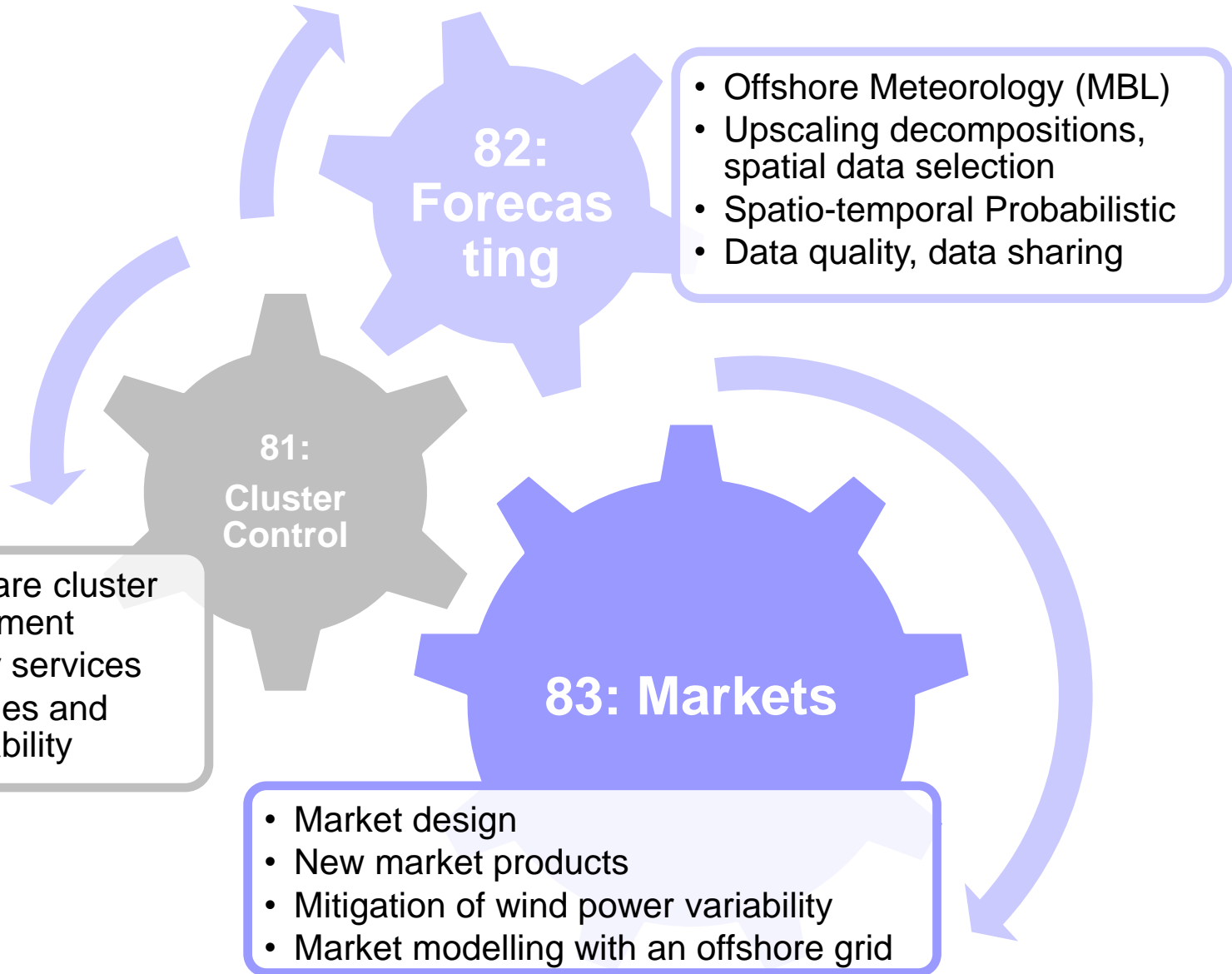


IRPWIND: WP8

Grid Planning and Operation

Kurt Rohrig
Fraunhofer IWES

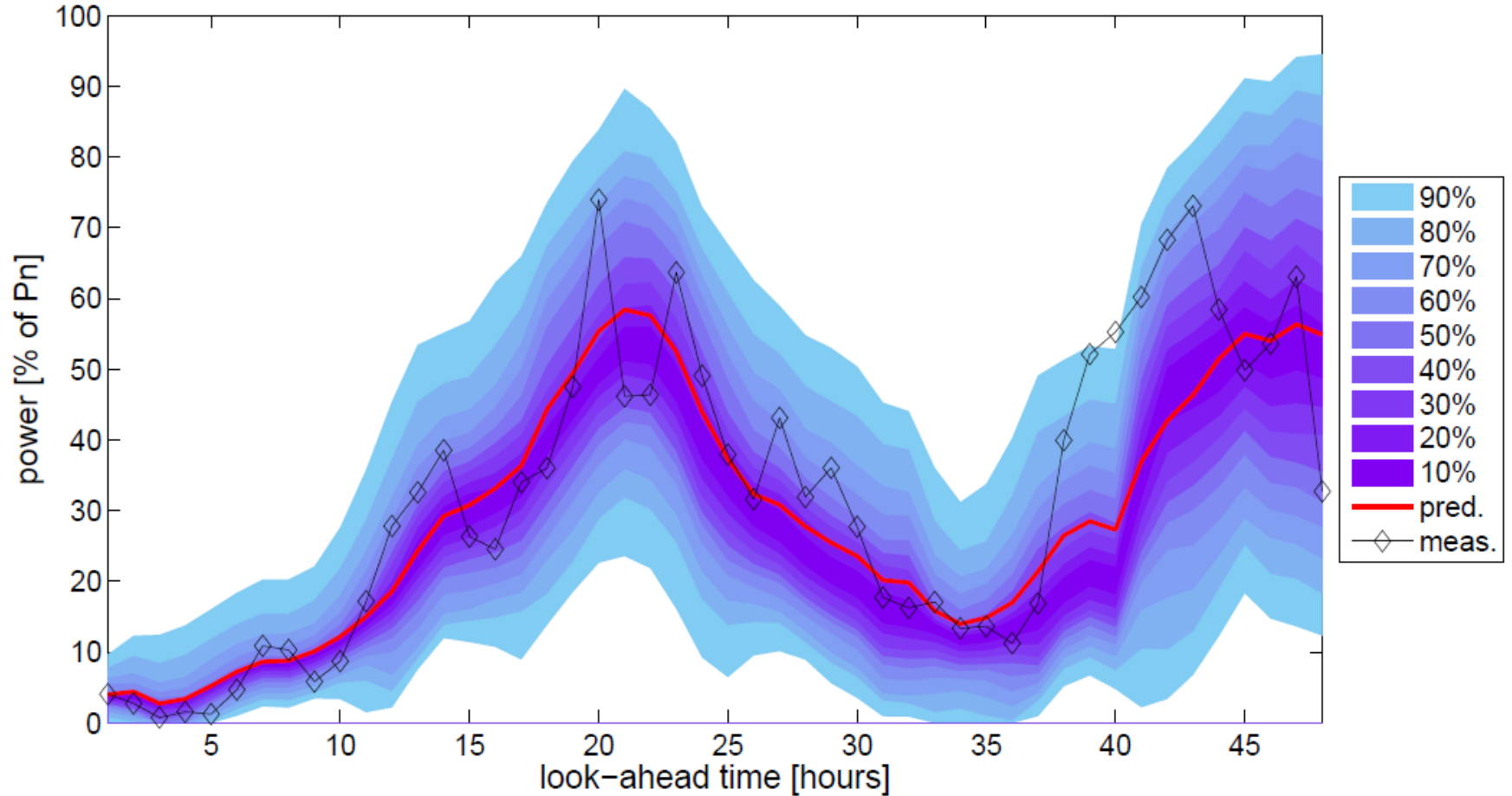




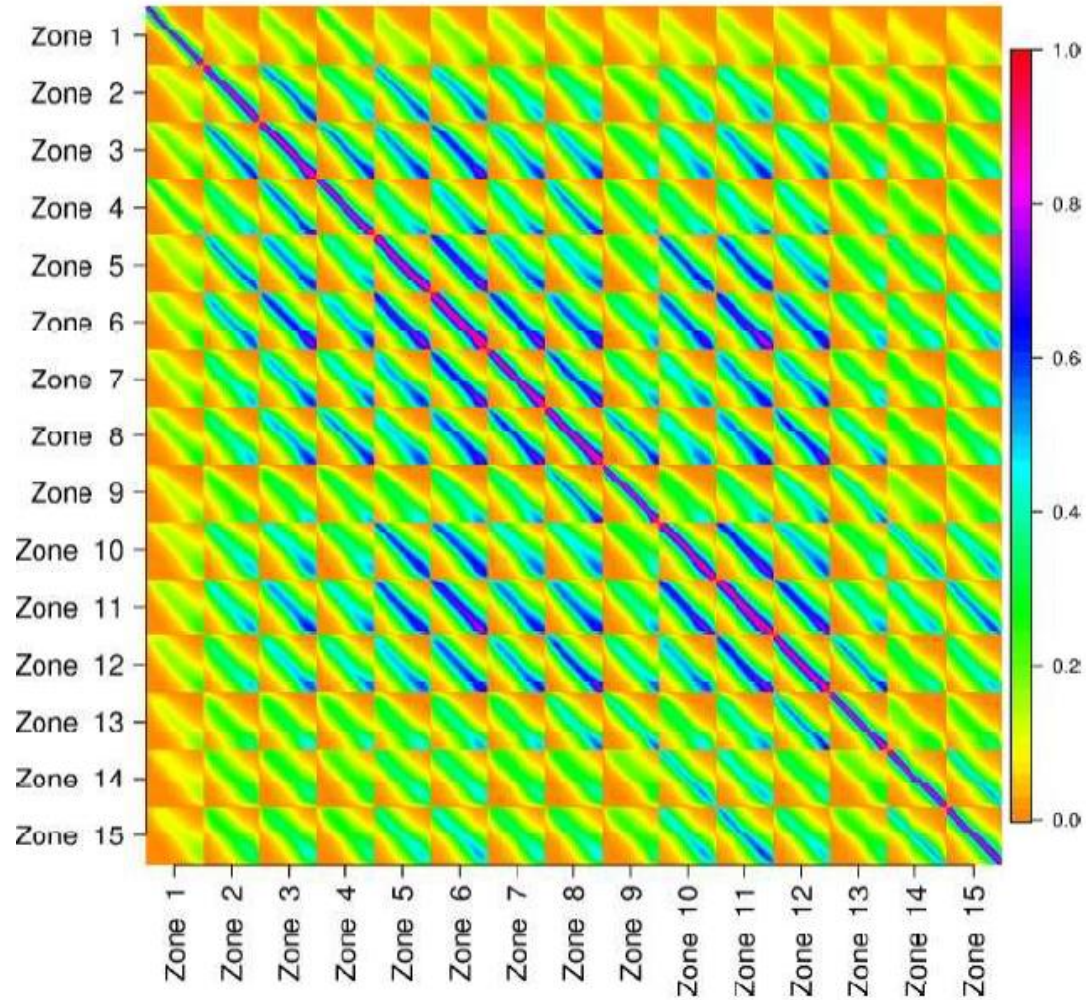
Objectives

1. **New wind power up-scaling:** demonstrate improvement over existing methods
2. **New Probabilistic forecasts:** aimed towards a TSO use case
3. **Spatio-temporal forecast scenarios:** show day-ahead and regulation market benefits.
4. **Data:** type, quantity and quality requirements for wind power forecasting

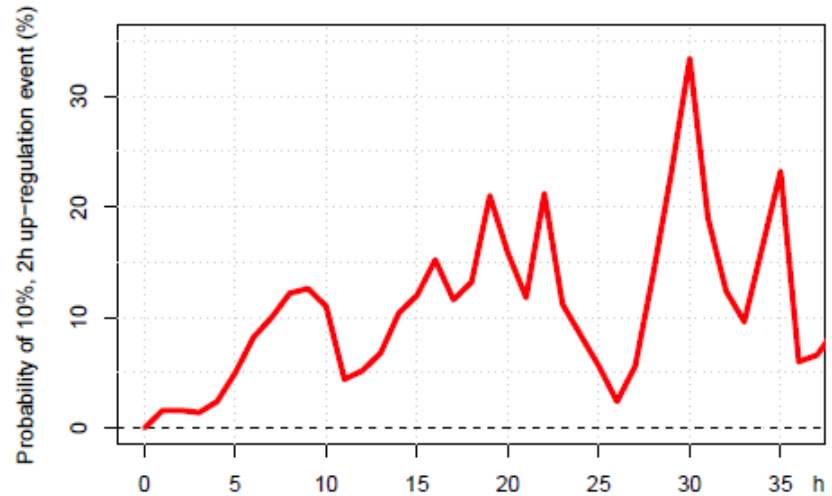
Probabilistic Forecasting



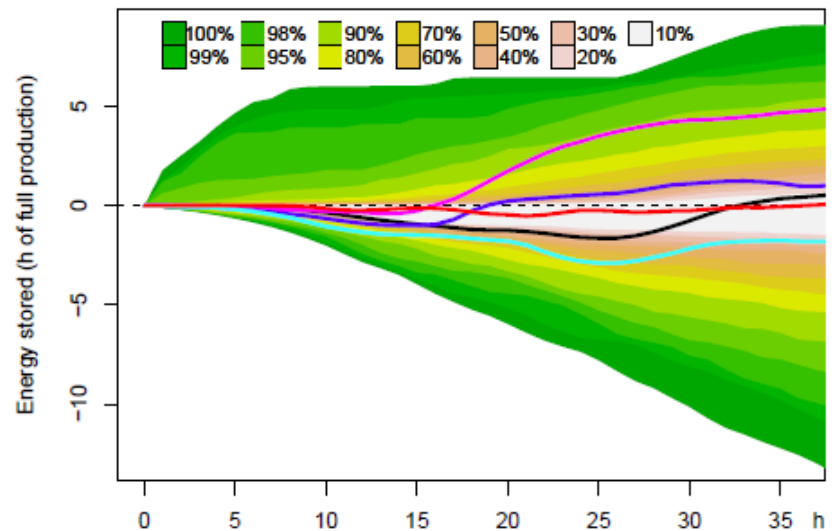
Space Time Correlations



Probabilistic Ramp Forecast



Storage sizing





Forecasts for a Successful Market Integration of Wind Power

Kurt Rohrig

Fraunhofer Institut für

Windenergie und Energiesystemtechnik Kassel

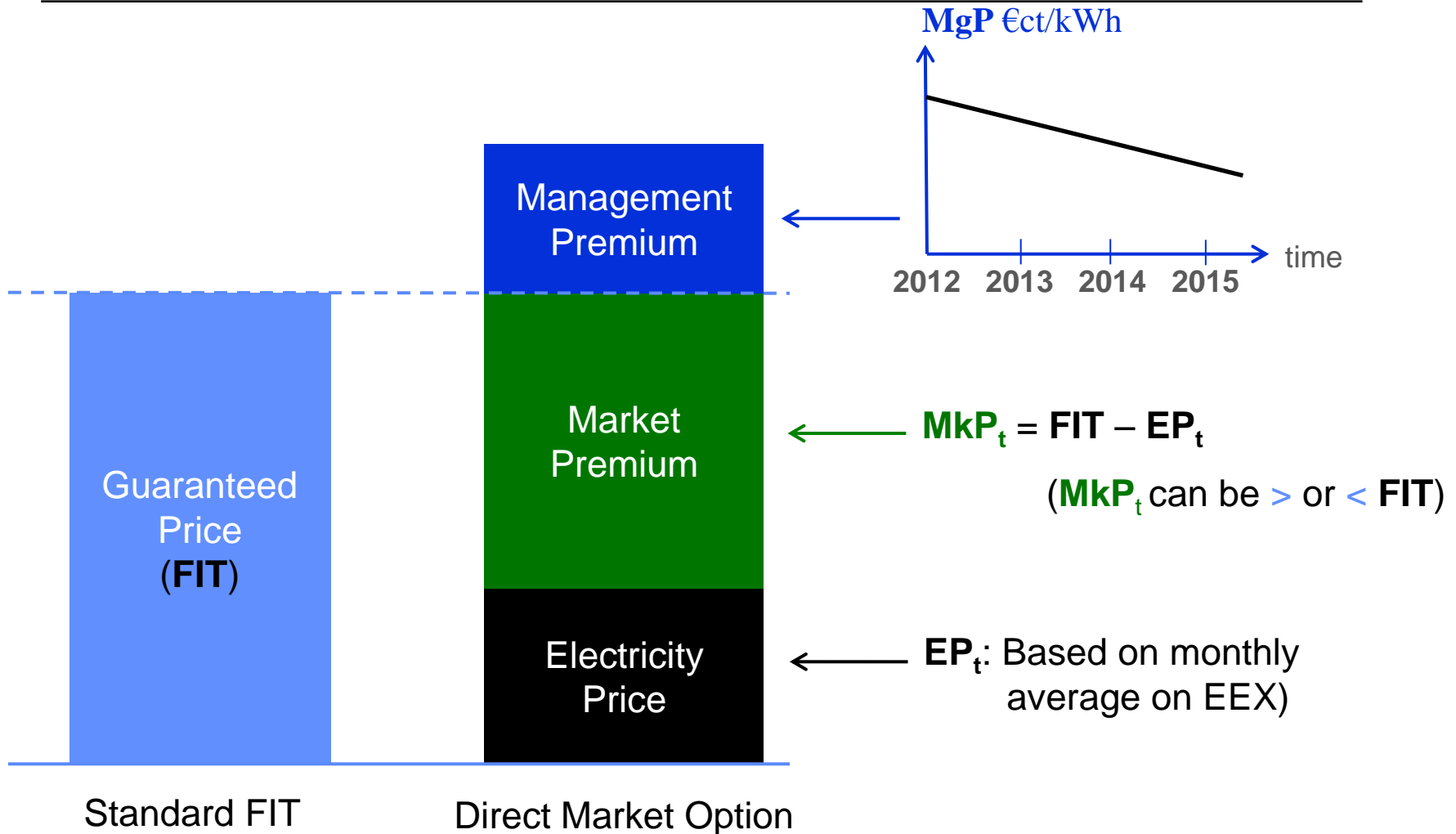
www.iwes.fraunhofer.de



Fraunhofer

IWES

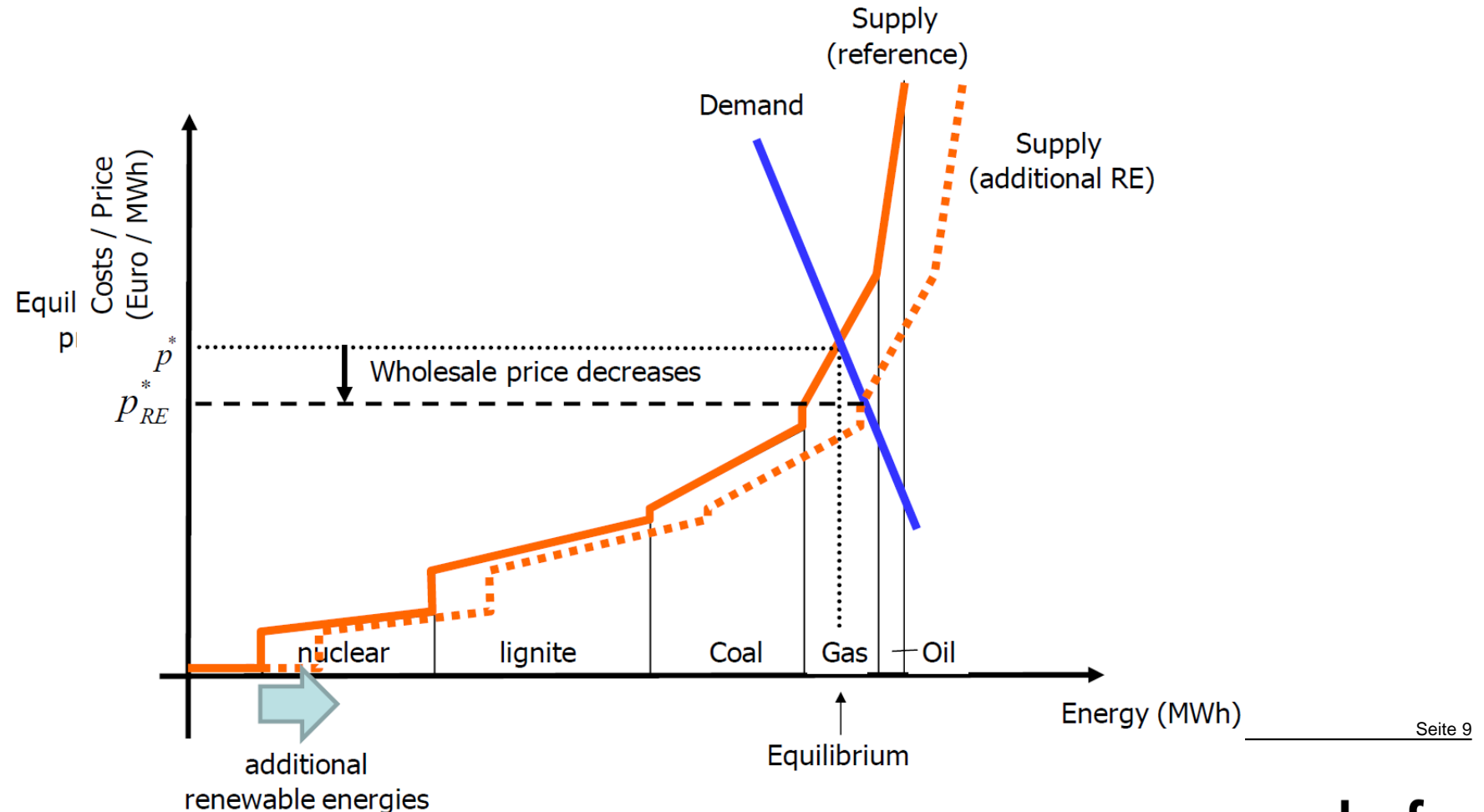
From German FIT to Direct Market



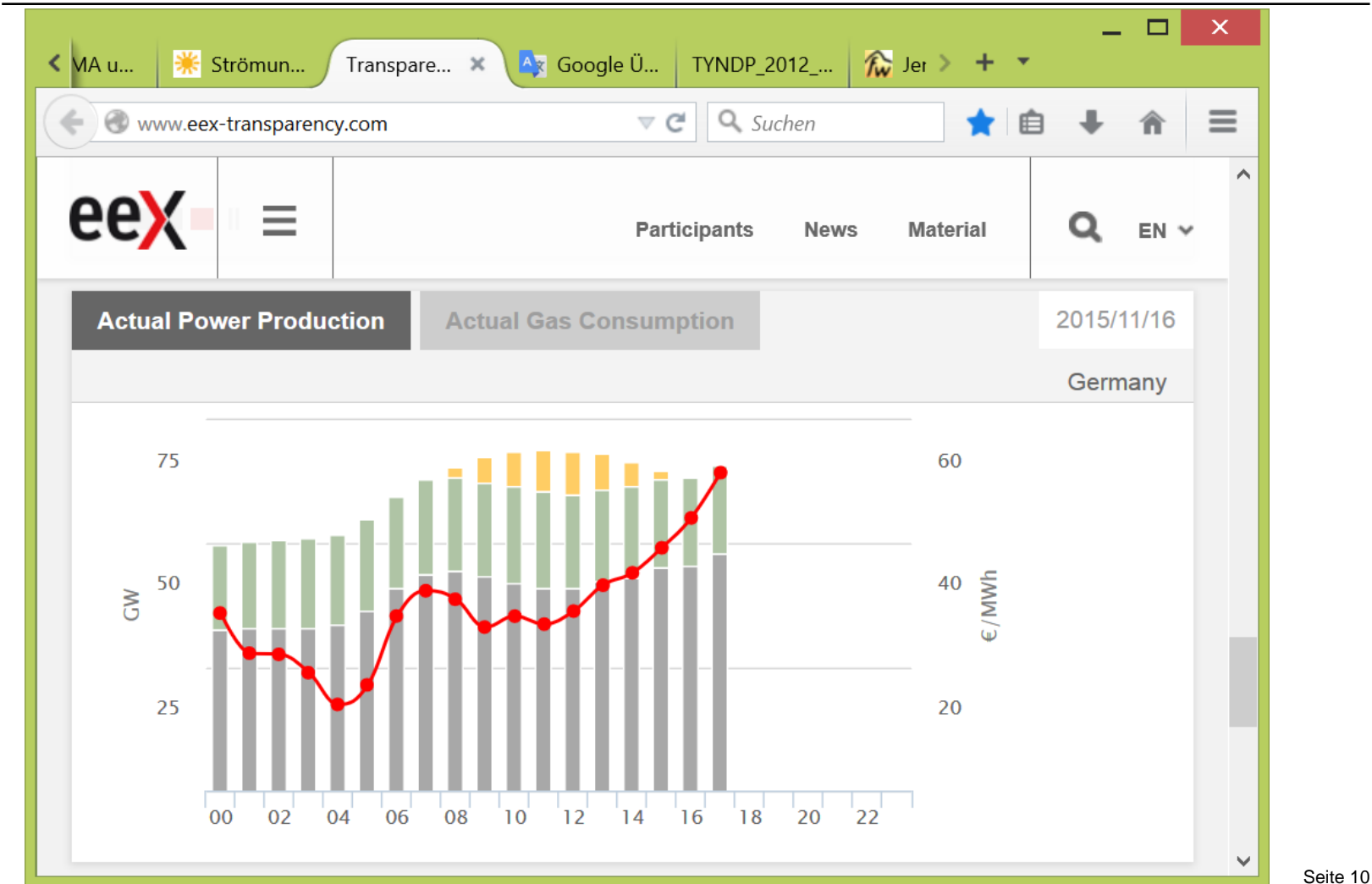
Seite 8

Wind Power is traded on the spot market

Adding more RE reduces spot price



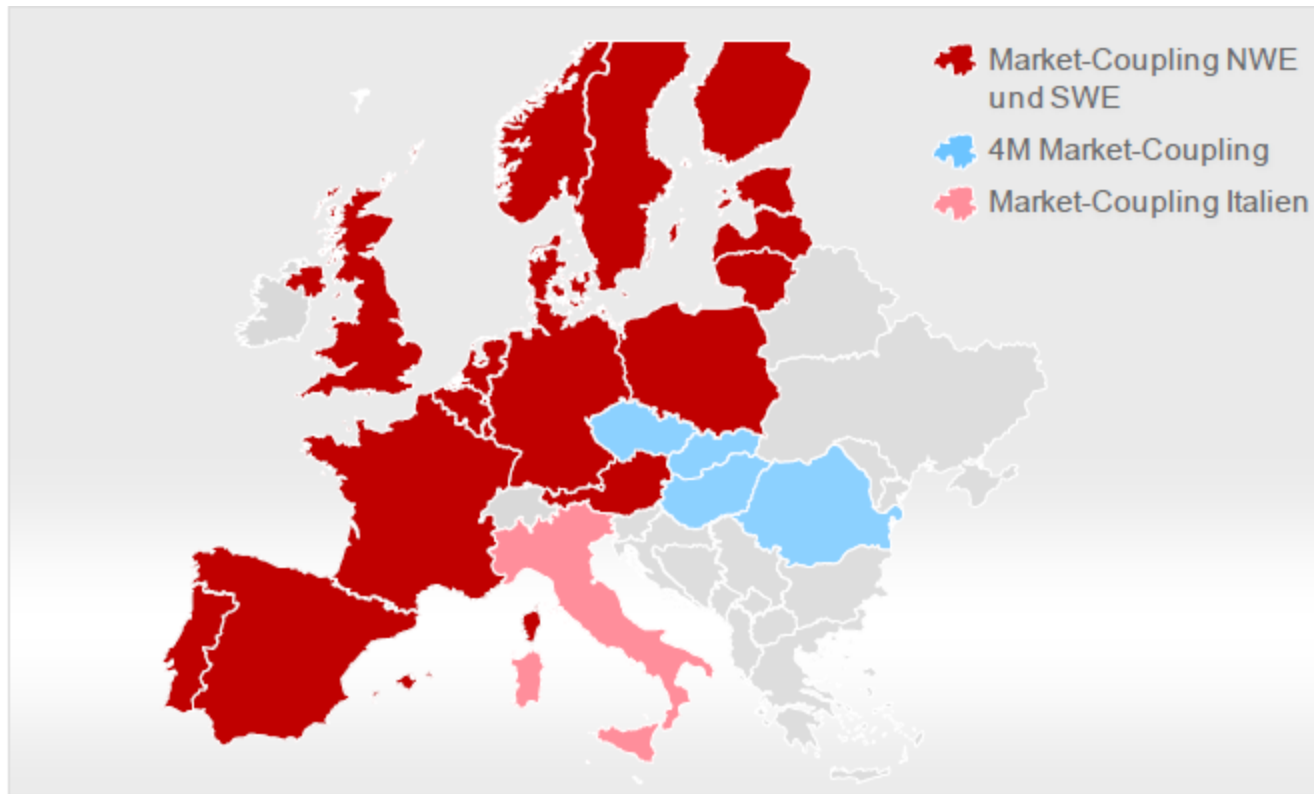
Wind Power on Spot Market



Seite 10

Wind Power has strong influence on spot market

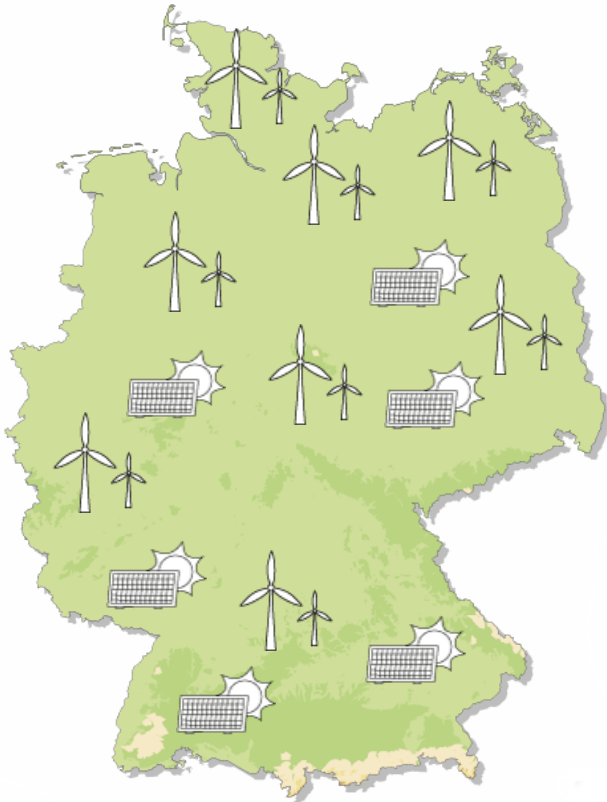
European Energy Scenarios – Market Coupling



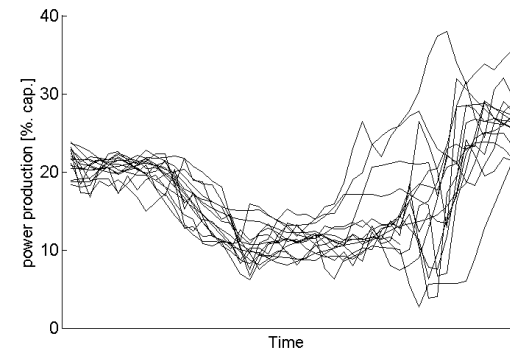
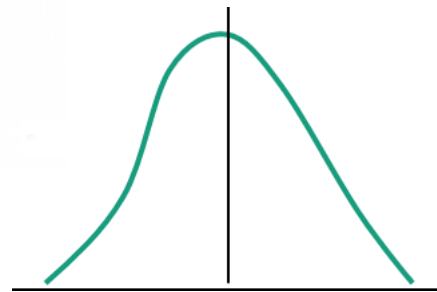
*NWE: North Western Europe, SWE: South Western Europe
Quelle: swissgrid 2015*

Market coupling supports price stability and security of supply

Optimized trading of renewable energies using probabilistic forecasts



- Optimized trading activities are based on stochastic optimization approaches using
 - ❖ Scenario price forecasts
 - ❖ Scenario wind and PV power forecasts
- Scenario forecasts can be generated out of probabilistic forecasts given by probability density functions.

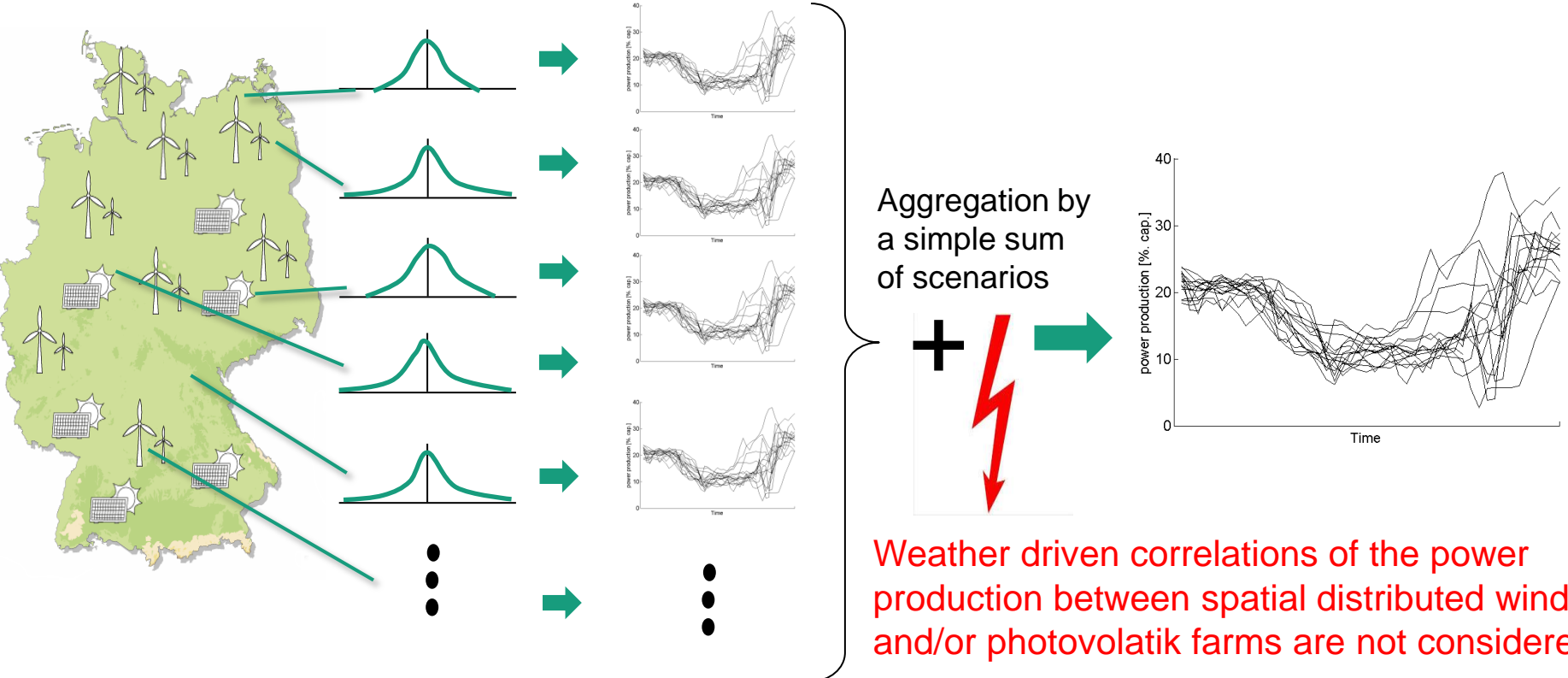


Seite 12

Traders are using probabilistic forecasts to optimize their portfolio

Probabilistic forecasts of portfolios with changing number of generators

Aggregation approach 1



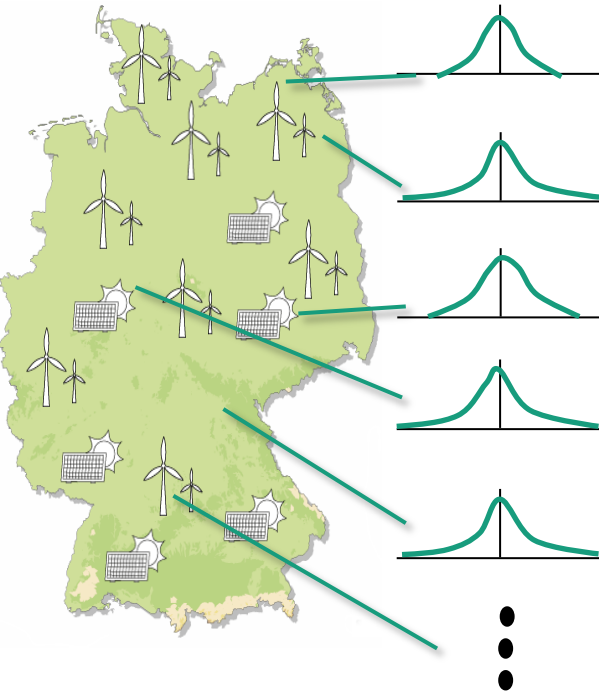
Aggregation by a simple sum of scenarios

Weather driven correlations of the power production between spatial distributed wind and/or photovoltaik farms are not considered.

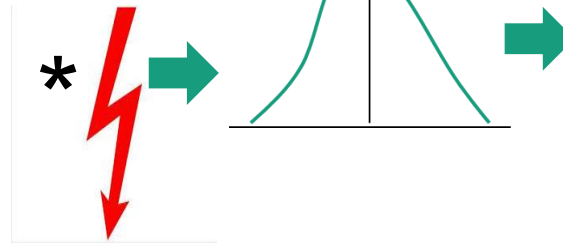
→ Simple sum of scenarios not possible!

Probabilistic forecasts of portfolios with changing number of generators

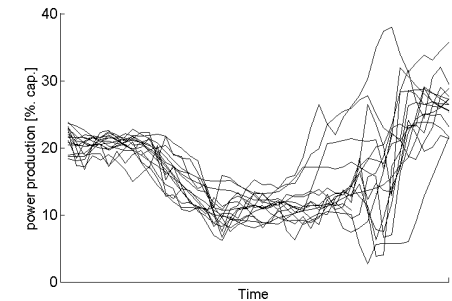
Aggregation approach 2



Aggregation by convolution



Assumption for convolution:
Statistical Independence



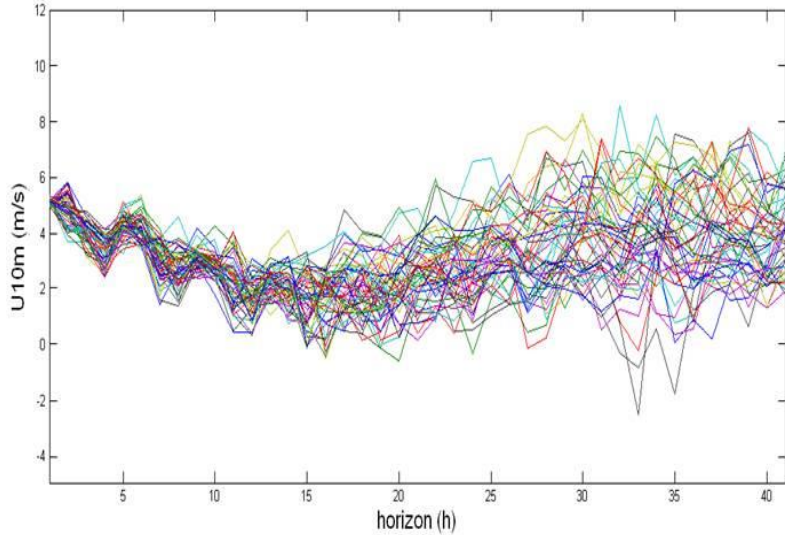
Aggregation of probabilistic forecasts of single wind and/or photovoltaic farms is also not trivial due to weather driven correlations in the power production.

→ **Statistical dependency !**

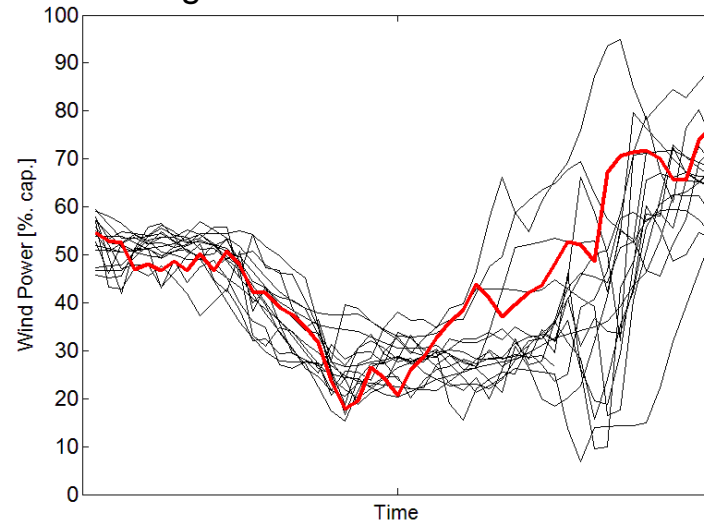
→ **Simple convolution also not possible !**

Producing raw ensemble forecasts based on ensemble weather predictions

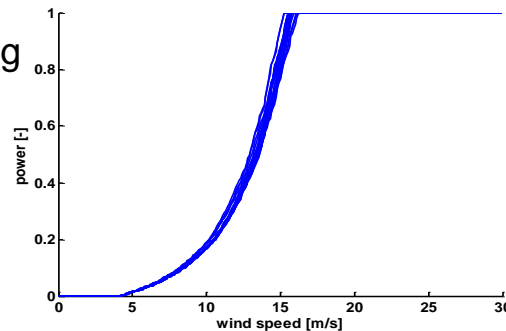
Example: ECMWF ensembles of wind speed at 10m



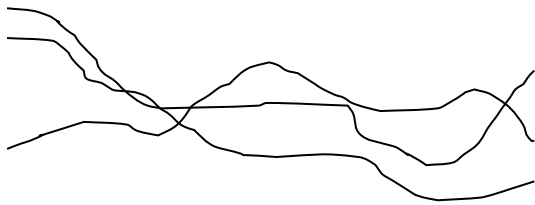
Time series of ensemble and measurement at a single wind farm



Wind to power transformation using a common power curve approach



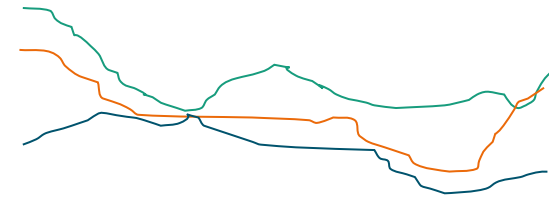
Producing reliable scenario forecasts based on Ensemble-Copular-Coupling



1. Raw Ensemble



sorting



2. 'Ranked' Ensemble

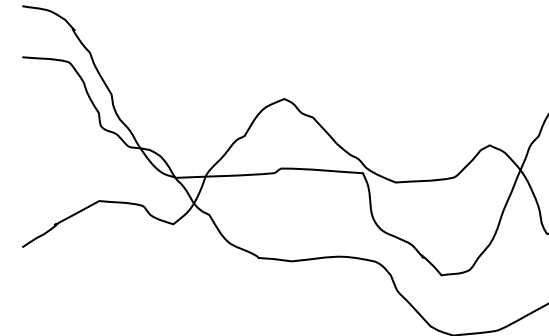
Quantile calibration to increase the spread of the ensemble based on power measurements



3. Calibrated 'Ranked' Ensemble



Inverse
sorting



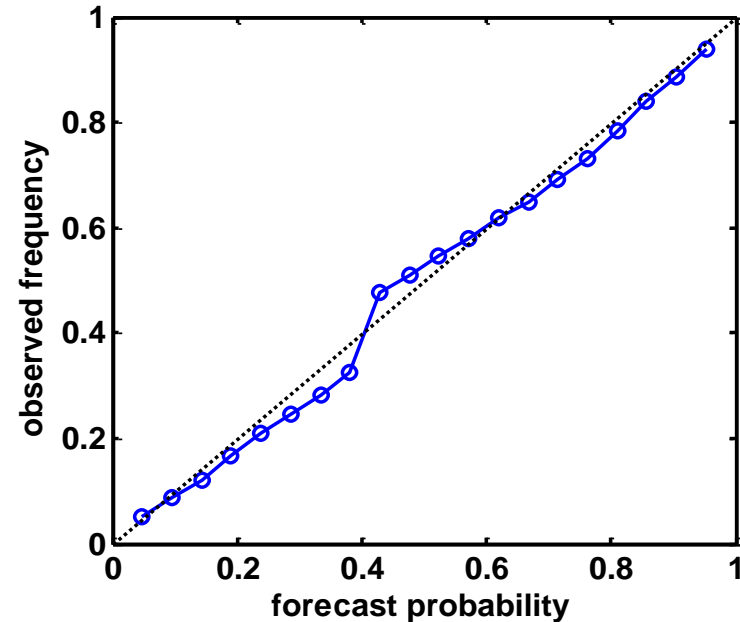
4. Calibrated ensemble
= **Reliable Scenarios**

Seite 16

Characteristics of the scenario forecast approach based on weather ensembles

The final scenario of each wind and/or photovoltaik farm

✓ ... is reliable due to the calibration:



✓ ... can be aggregated by a simple sum of the scenario members based on the same weather ensemble member.

✓ ... considers realistic spatial and temporal correlation between different locations.

Control Power Market

Control reserve use:

TSO uses control reserve in case of power imbalances in his control area

Power imbalance: sum of all \pm power imbalances in a control area

Reasons for power imbalances:

- Breakdowns
 - Generation or load inside of a control area
 - Outage of commercial transactions between control areas
 - Common European grid operation (UCTE)
- Forecast error (load or production)

Control Power Market Requirements

Requirements for different types of control reserve

	Primary control reserve	Secondary control reserve	Minute reserve
Maximum energy	15 min	4 h	4 h
activation	automated: +/-200 mHz	Set-point by TSO	Call by telephone
Power gradient	$\Delta P/30$ sec	$\Delta P/5$ min	$\Delta P/15$ min

Control Power Market Requirements

Requirements for different types of control reserve

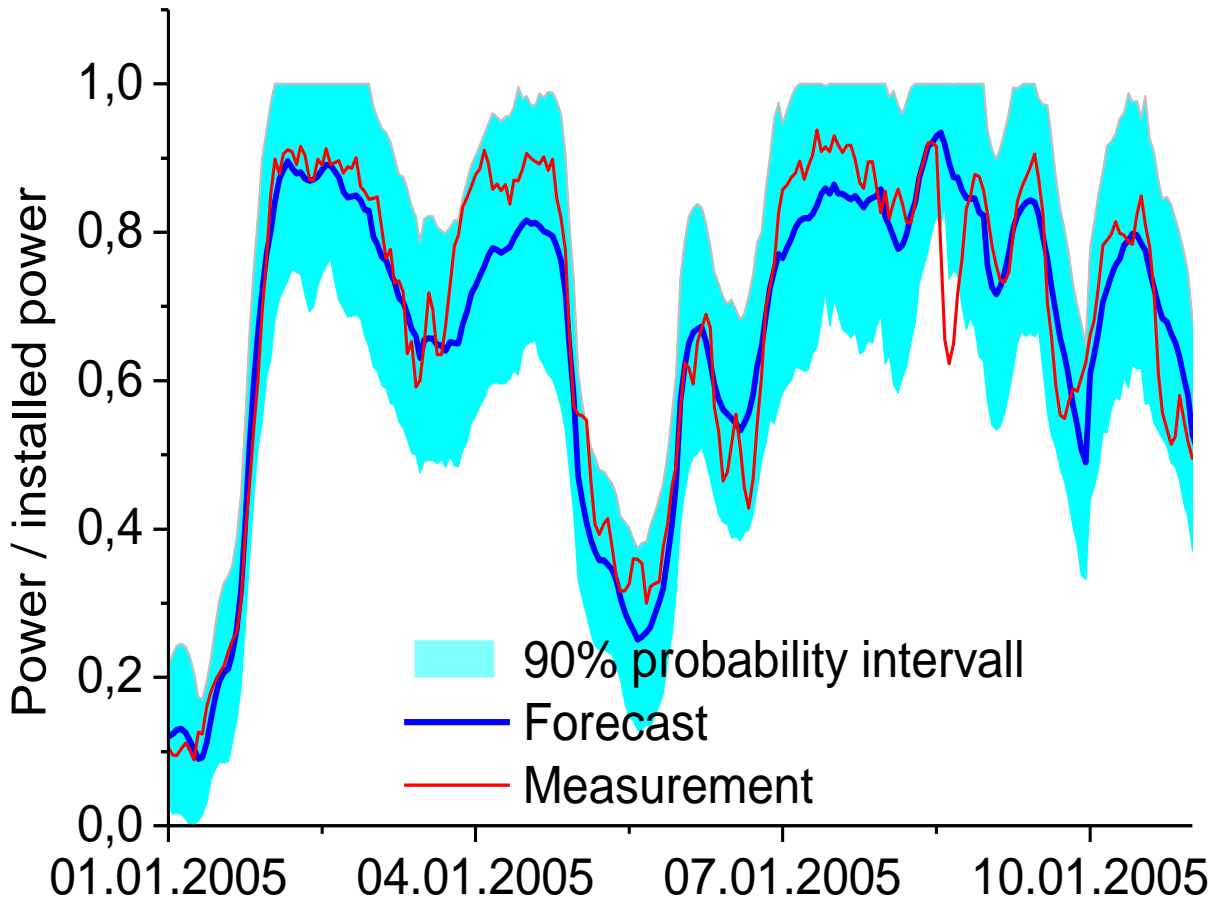
	Primary control reserve	Secondary control reserve	Minute reserve
Maximum energy	15 min	4 h	4 h
activation	automated: +/-200 mHz	Set-point by TSO	Call by telephone
Power gradient	$\Delta P/30$ sec	$\Delta P/5$ min	$\Delta P/15$ min

Control Power Market Requirements

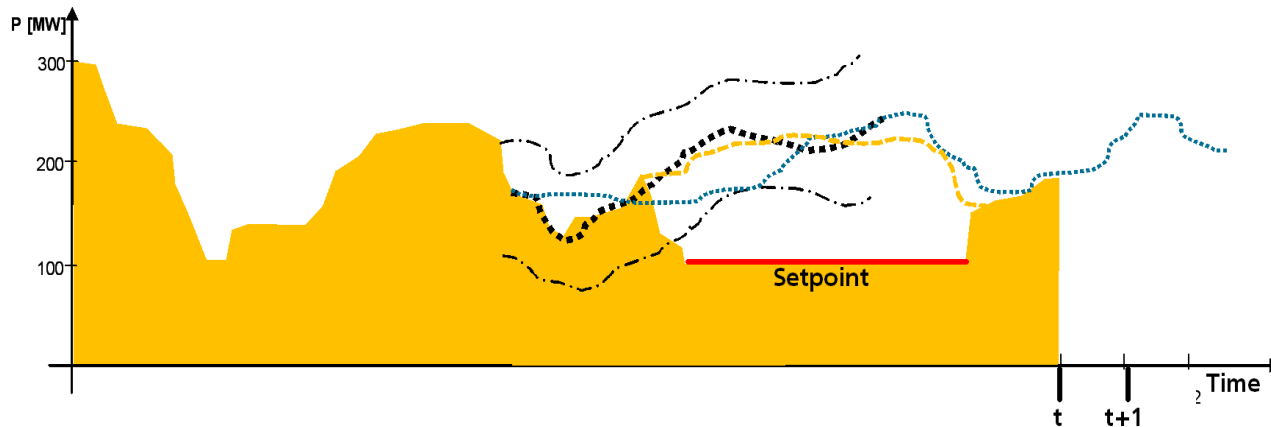
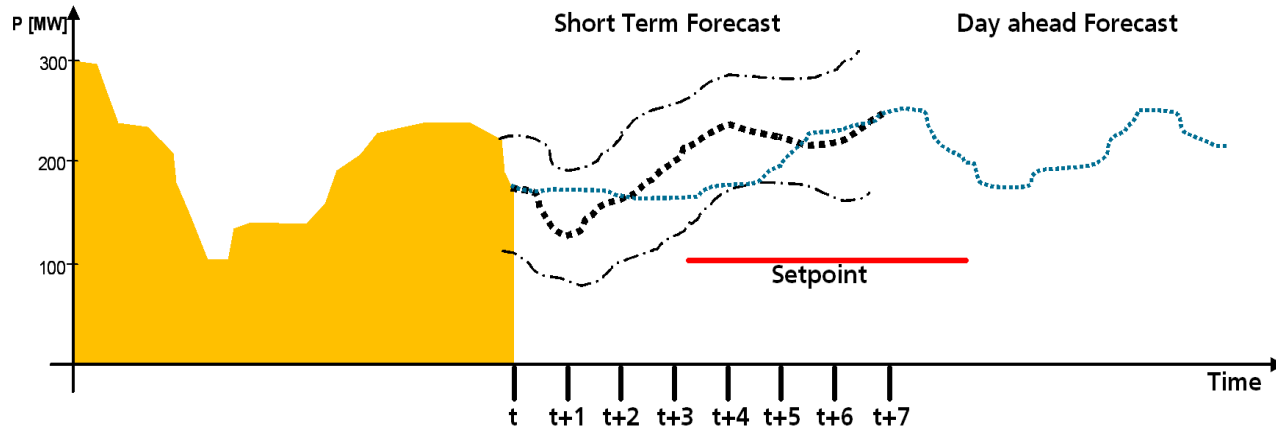
Requirements for different types of control reserve

	Primary control reserve	Secondary control reserve	Minute reserve
Maximum energy	15 min	4 h	4 h
activation	automated: +/-200 mHz	Set-point by TSO	Call by telephone
Power gradient	$\Delta P/30$ sec	$\Delta P/5$ min	$\Delta P/15$ min

Probability Intervall for Control Power Provision

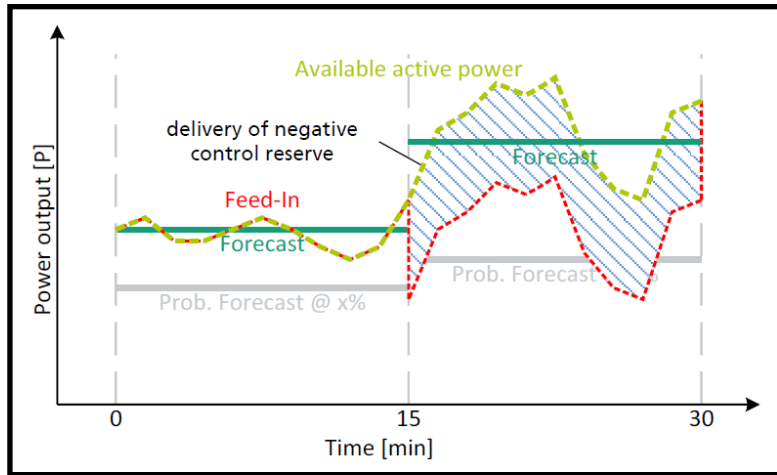


Power Control with Wind Farm Clusters



Probability Intervals are used to offer reliable power bands

Services based on forecasts and confidence intervals



Actual Feed in

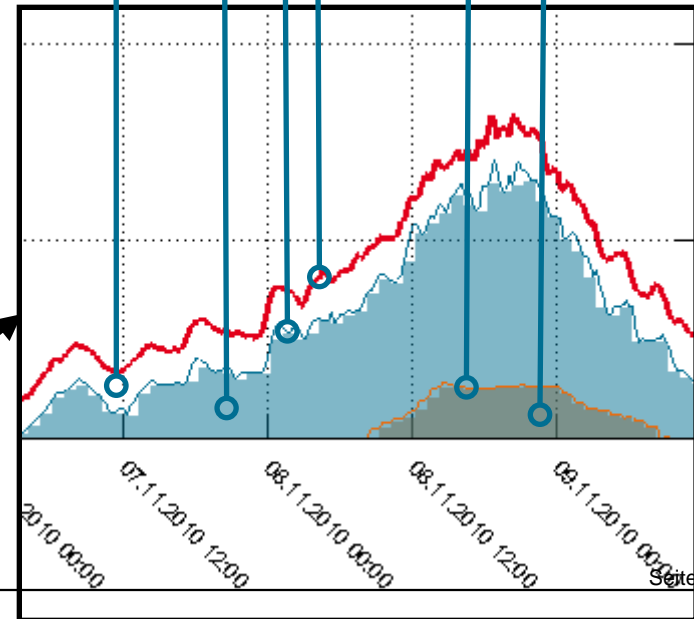
Probabilistic Forecast ID

Offer ID

Losses due to uncertainty

Probabilistic Forecast DA

Offer DA



Seite 24

Source: Malte Jansen – Fraunhofer IWES

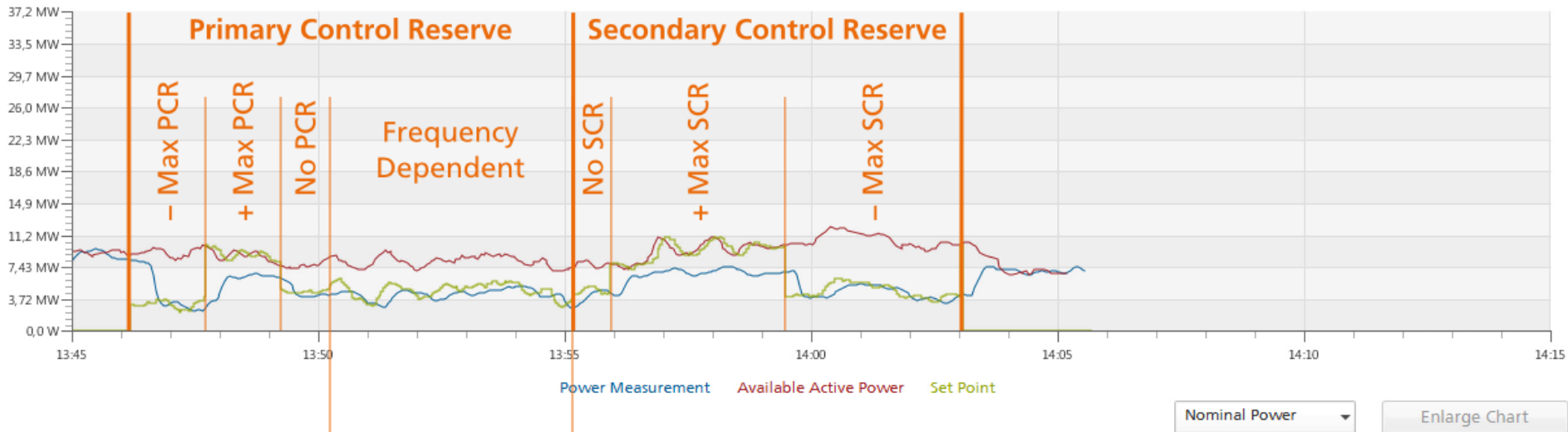
DA = day ahead, ID = intra day

Services based on forecasts and confidence intervals

Windpark Altes Lager

30 Minutes centered around now

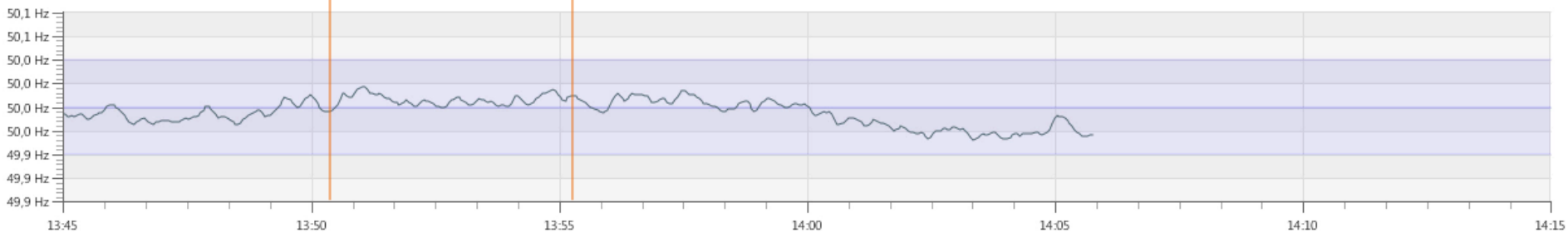
Electricity Generation



Nominal Power

Enlarge Chart

Frequency



Virtual Power Plants Support Wind Power Marketing

Übersicht

Vermarktung

Topologie

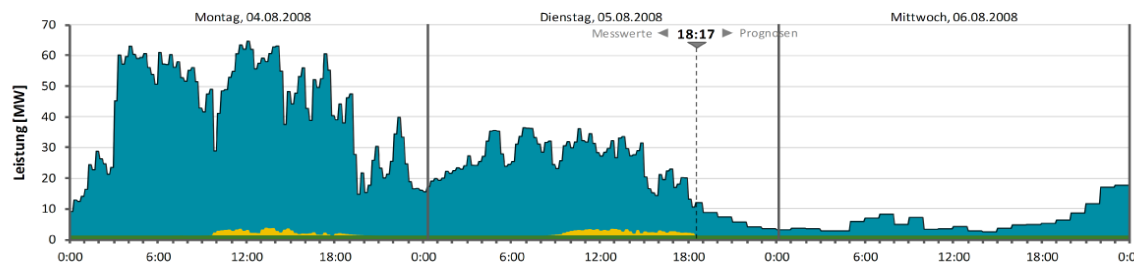
Meldungen

Virtuelles Kraftwerk
Leitwarte

REG MOD HARZ
Regenerative Modellregion Harz

Energie

Historie und Prognose des Strommix



Momentane Leistungsbilanz

- 8 MW Nennleistung 86 MW
Momentanleistung 12 MW (14%)

Momentaner Speicherstand

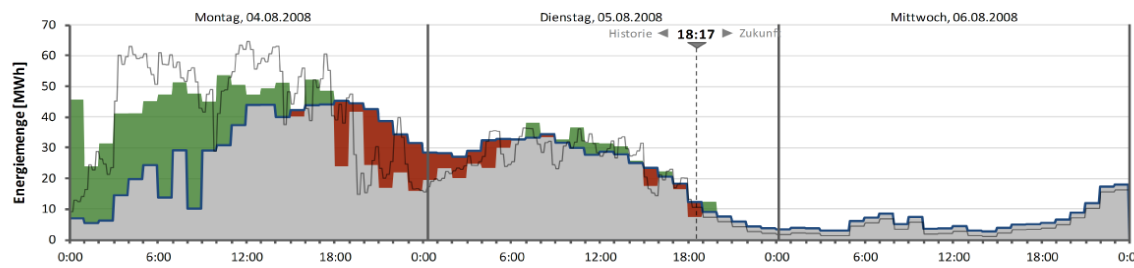
Speicher: 126 MWh
Speicherstand 102 MWh (81%)

Momentaner Stromerzeugungsmix



Vermarktung

Verlauf der Vermarktung



19:00 - 20:00 Menge / Umsatz

Menge	Umsatz	Day-Ahead	Intraday
-2,9	13,3	10,4 MWh	
-213,05	683,12	470,07 €	

Sa, 01.01.2011 Menge / Umsatz

Menge	Umsatz	Day-Ahead	Intraday
-7,3	108,8	123,7 MWh	22,2
-434,52	4.779,74	5.431,53 €	1.086,31

Menge und Umsatz gesamt

Menge	21.371,9 MWh	Umsatz	1.168.401,77 €
-------	--------------	--------	----------------

Benutzerkennung: max.mustermann / Angemeldet seit: 29.11.2010 09:00

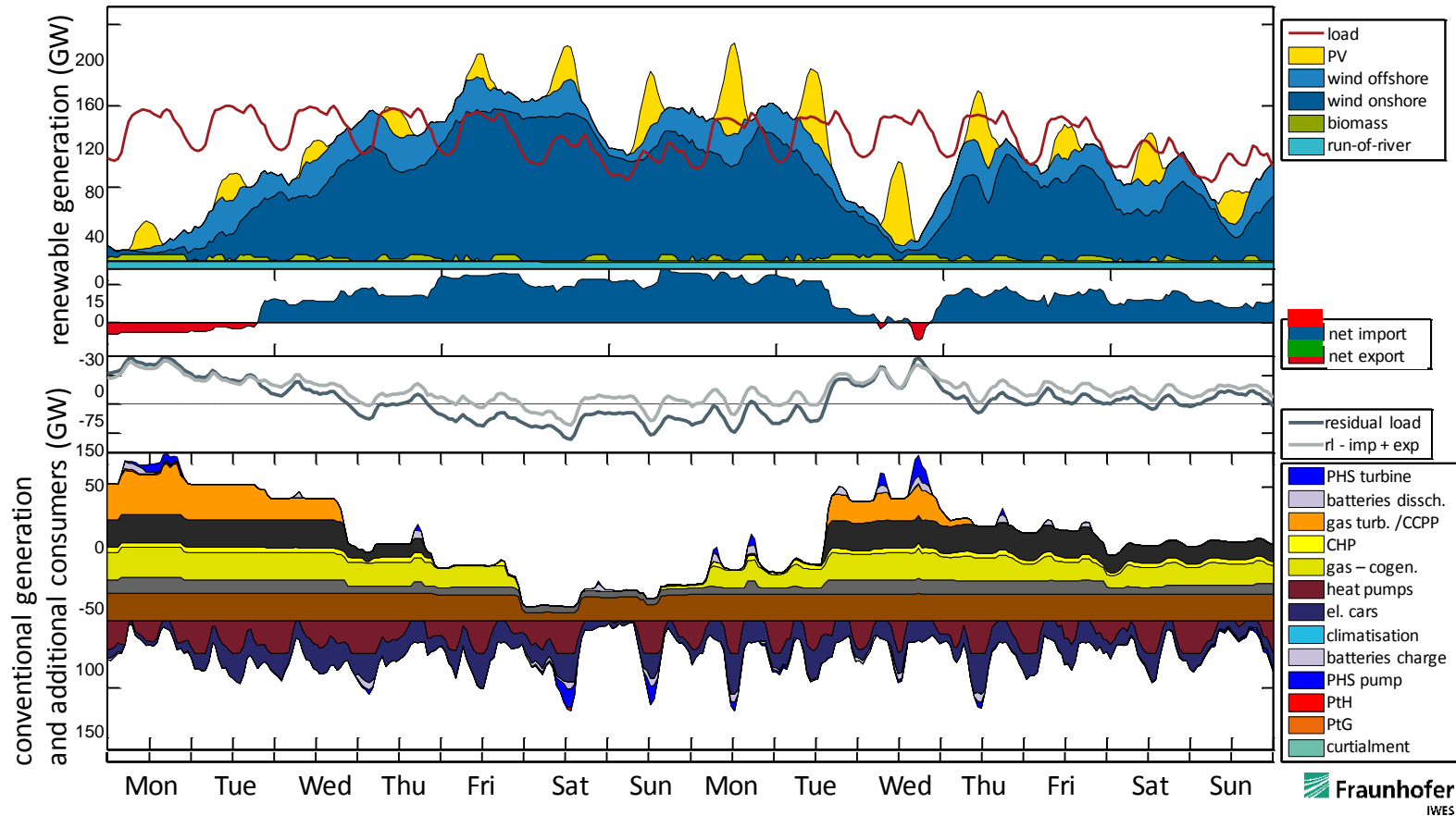


Seite 26

Short-Term forecasts are essential for wind power marketing



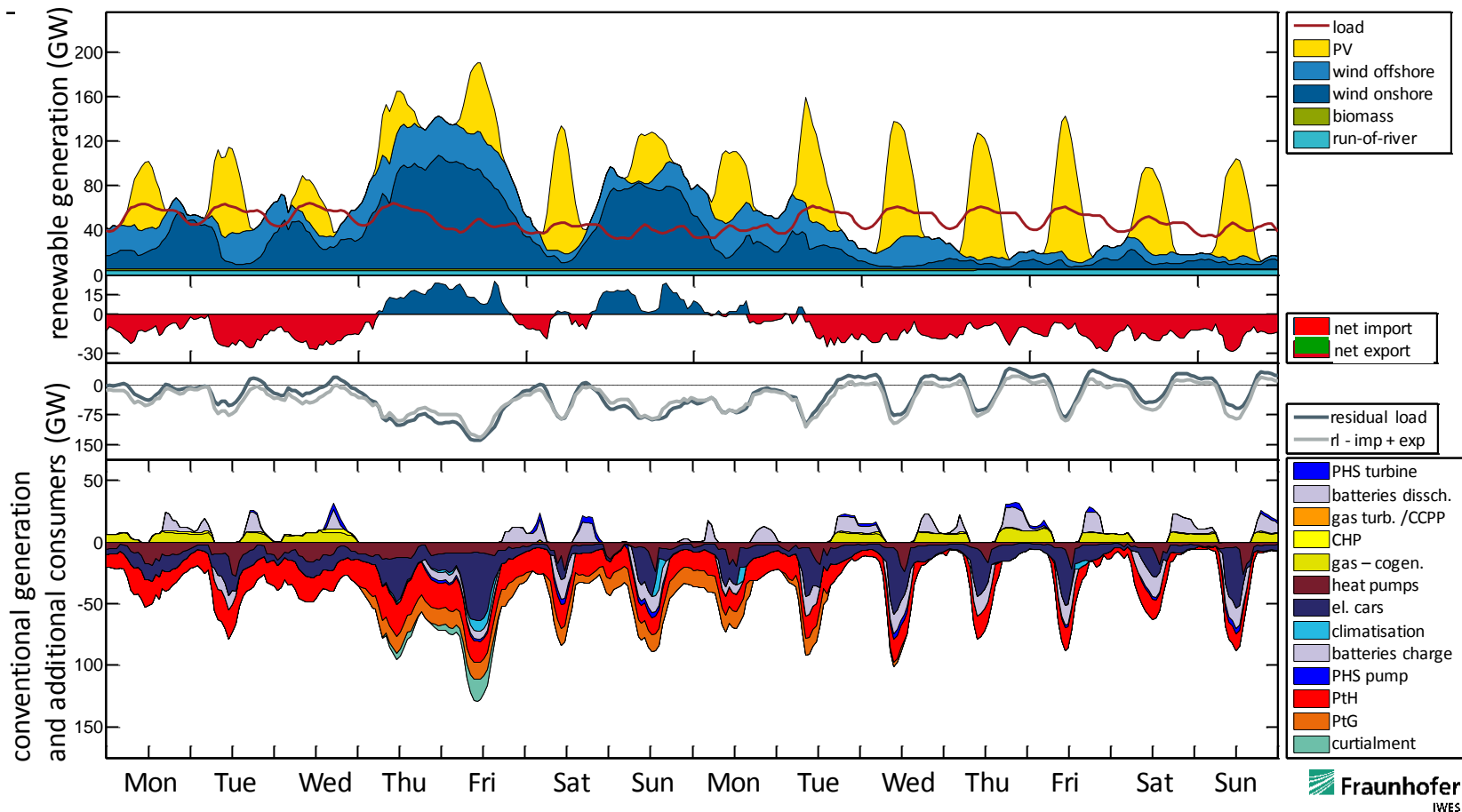
Demand and Generation in Germany 2035



Simulation: Demand and generation in Germany – scenario 2035
import and export, sector coupling

Future Energy Supply needs precise forecasts

Demand and Generation in Germany 2050



Simulation: Demand and generation in Germany – scenario 2050
import and export, sector coupling



Any Questions?

Kurt Rohrig

Fraunhofer Institut für Windenergie und
Energiesystemtechnik

Kassel

www.iwes.fraunhofer.de



Fraunhofer

IWES

Conclusion

- Energy and control power markets are strongly influenced by wind power
- Wide area balancing needs wide area forecasts
- Probabilistic forecasts support market participation
- Wind turbine control strategies are supported by forecasts
- Active frequency control and grid management by wind farms will be supported by wind farms tomorrow
- All integration efforts can be reduced by increased forecast precision