



The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential Distributed Energy Resources

Michael Angelo Pedrasa,
Ted Spooner, and Iain MacGill

2010 PMAAPS Singapore
Grand Copthorne Waterfront Hotel
16 June 2010

www.ceem.unsw.edu.au

Presentation Outline

- 'Smart' homes
- DER scheduling in a 'smart' home
 - Optimize acquisition of energy services
 - Quantify the importance of using accurate forecasts
 - Scheduling under forecast uncertainty
- Energy service decision-support tool
- Demonstration using the 'smart' home case study
- Conclusions

'Smart' Homes

- Objectives
 - energy management
 - comfort and security
 - health care and assistance
- Enabling technologies
 - smart appliances
 - sensors
 - networks
 - intelligence and control

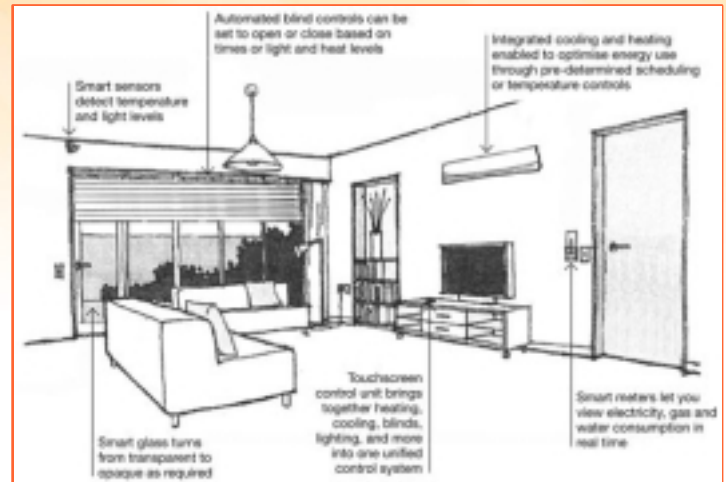


image from www.yourhome.gov.au

3

Pedrasa, Spooner, MacGill, "The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER"

DER Scheduling for 'Smart' Homes

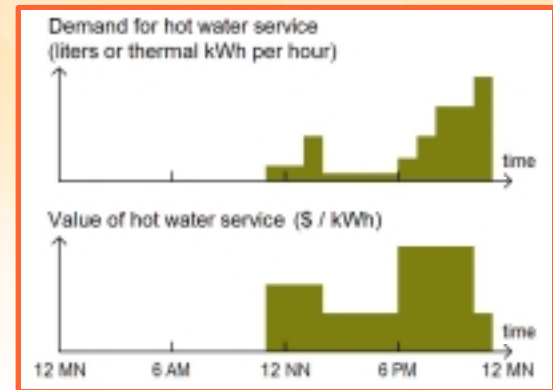
- Distributed energy resources
- Scheduling of DER to optimize acquisition of energy services
- Deterministic scheduling
 - Formulate schedule based on forecasted information
 - Demand, occupancy, weather, electricity price, etc.
- Energy service decision-support tool
- Value of making accurate forecasts
 - Determination
 - Demonstration using a case study
- Robust scheduling under uncertainty
 - Approach to formulating robust schedules
 - Demonstration using a case study

4

Pedrasa, Spooner, MacGill, "The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER"

Energy Service Decision-Support Tool*

- Energy service model
 - Temporal variation of demand
 - Temporal variation of value
- DER Scheduler
 - Schedule the operation of DER to maximize the net benefit of energy services
 - Net benefit = “benefit derived from availability of service” – “cost of provision”
 - Schedules are solved using co-evolutionary particle swarm optimization



$$\sum_{t=1}^T \left(\left(\sum_{i=1}^S \lambda_{ES,i}(t) U_{ES,i}(t, \mathbf{x}) \right) - Cost \right)$$

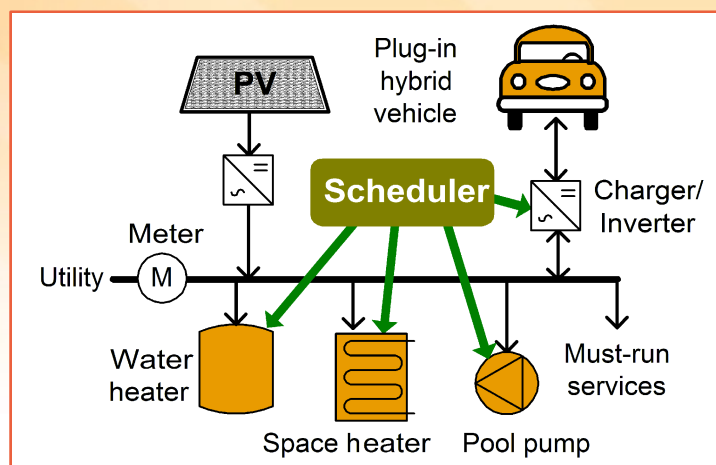
* M. A. Pedrasa, E. D. Spooner and I. F. MacGill, “Improved energy service provision through the intelligent control of distributed energy resources,” 2009 IEEE Bucharest PowerTech Conference, Bucharest, Romania, Jun 2009.

5

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Case Study: Description

- Services to provide
 - Space heating
 - Hot water
 - PHEV charging
 - Pool pumping
 - Others
- DER
 - Space heater
 - Water heater
 - Pool pump
 - PHEV
 - PV system
- Electricity tariff



Time-of-Use (ToU) Interval	Rate (\$/kWh)
Peak: 2 – 8 PM	0.3564
Shoulder: 7 AM – 2 PM, 8 – 10 PM	0.1408
Off-peak: 10 PM – 7 AM	0.0814
Critical peak price (CPP): 5 – 8 PM	2.000

6

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Value of Accurate Forecasts

- Scheduling under uncertainty
- Implement schedules optimized for other scenarios to the scenario that turned out
 - Compare against the correct schedule
 - Incur additional costs
- Value of accurate forecast = avoided costs if the forecast is accurate

DESCRIPTION OF SCENARIO SxDxBxCx

Condition	Value of x	
	1	0
S: Solar insolation	Sunny	Cloudy
D: Demand for must-run and hot water service	Normal	Low
B: PHEV available as storage DER (8 AM to 5 PM)	Yes	No
C: Critical Peak Pricing	Yes	No

7

Pedrasa, Spooner, MacGill, "The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER"

Value of Accurate Forecasts

Implemented schedules

Actual Scenario	Scenario corresponding to the implemented schedule															
	1 S1D1 B1C0	2 S0D1 B1C0	3 S1D0 B1C0	4 S0D0 B1C0	5 S1D1 B0C0	6 S0D1 B0C0	7 S1D0 B0C0	8 S0D0 B0C0	9 S1D1 B1C1	10 S0D1 B1C1	11 S1D0 B1C1	12 S0D0 B1C1	13 S1D1 B0C1	14 S0D1 B0C1	15 S1D0 B0C1	16 S0D0 B0C1
1 S1D1B1C0	\$3.91	0% ^S	90% ^D	95%	15% ^D	15%	105%	105%	15% ^C	15%	95%	95%	30%	30%	120%	120%
2 S0D1B1C0	0% ^S	\$6.01	60%	60% ^D	10%								20%	20%	80%	80%
3 S1D0B1C0	0% ^D	5%	\$1.44	0% ^S	40%								80%	80%	80%	75%
4 S0D0B1C0	0%	0% ^D	0% ^S	\$3.54	15%								30%	30%	30%	30%
5 S1D1B0C0	0% ^B	0%	75%	75%	\$4.79	0%	15%	15%	10%	10%	55%	50%	10%	10%	60%	60%
6 S0D1B0C0	0%	0% ^B	50%	55%	0% ^S	\$6.88	50%	50% ^D	10%	10%	55%	50%	10%	10% ^C	60%	60%
7 S1D0B0C0	0%	0%	0% ^B	0%	0% ^D	0%	\$2.31	0% ^S	25%	25%	0%	0%	25%	25%	25% ^C	25%
8 S0D0B0C0	0%	0%	0%	0% ^R	0%	0% ^D	0% ^S	\$4.41	15%	15%	0%	0%	15%	15%	15%	15% ^C
9 S1D1B1C1	100% ^C	95%	150%	155%	35%	155%	155%		\$14.02	0% ^S	25% ^D	25%				
10 S0D1B1C1	75%	75% ^C	115%	120	0%	120%	120%									
11 S1D0B1C1	260%	255%	270% ^C	285%	315%	300%	290%	290%	0% ^S	\$16.11	20%	20% ^D				
12 S0D0B1C1	110%	105%	110%	120% ^C	130%	125%	120%	120%	0% ^D	0%	\$5.30	0% ^S				
13 S1D1B0C1	5%								30%							
14 S0D1B0C1	5%								25%							
15 S1D0B0C1	15%								15%							
16 S0D0B0C1	10%								10% ^C							

worst

Sunny, low demand,
with PHEV, with CPP

Sunny, normal demand,
no PHEV, no CPP

Actual day

Tariff: ToU energy +
ToU feed-in + Occassional CPP

8

Pedrasa, Spooner, MacGill, "The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER"

Value of Accurate Forecasts

- Tariff 1: ToU energy + ToU net feed-in
 - No value in making accurate solar insolation forecast
 - Significant value in making accurate (a) demand, (b) PHEV availability, and (c) CPP forecasts
- Tariff 2: ToU energy + no payment to any export
 - Significant value in making accurate (a) solar insolation, (b) demand, and (c) PHEV availability forecasts
 - Value in making accurate CPP forecasts is less significant

9

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Robust Scheduling Under Uncertainty

- Determine schedule x that maximizes the *expected* net benefit over all plausible future outcomes

$$\sum_{n=1}^N \pi_n \cdot F(x, Sc_n)$$

forecasted probability of
scenario Sc_n

resulting net benefit when
schedule x is used during scenario Sc_n

10

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Robust Scheduling Under Uncertainty

- CPP forecast uncertainty (Tariff: ToU energy + ToU net feed-in)
 - CPP not likely to happen (10% prob.)
 - CPP likely to happen (90%)
 - CPP can go either way (50%)

Actual scenario ¹ :	Implemented schedule, assuming CPP probability = π_C				
	0%	100%	10%	50%	90%
No CPP	3.91	4.49	3.93	3.94	4.51
With CPP	13.99	7.06	7.67	7.64	7.06
Expected cost	3.91	7.06	4.30	5.79	6.81

¹ The end-users are certain that it is sunny, demand is normal, and the PHEV is available as storage.

11

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Robust Scheduling Under Uncertainty

- Solar insolation and demand forecast uncertainty (Tariff: ToU energy + no payment for any export)
 - Most likely to be sunny (80%)
 - Probably demand is normal (60%)

Actual scenario	Assumed probability	Schedule for scenario				Robust schedule \mathbf{x}_R
		S1D1 B1C0	S1D0 B1C0	S0D1 B1C0	S0D0 B1C0	
S1D1B1C0	48%	4.32	8.22	4.80	8.53	4.37
S1D0B1C0	32%	2.75	2.11	3.20	2.49	2.18
S0D1B1C0	12%	6.41	10.23	6.02	9.75	6.46
S0D0B1C0	8%	4.77	4.15	4.31	3.63	4.24

12

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Conclusions

- We were able to demonstrate
 - how to determine the value of making accurate forecasts using the ES-DST
 - results enable end-users to identify which forecasted information are crucial to making optimal schedules
 - how to formulate robust schedules using the ES-DST under forecast uncertainty
- These capabilities of the ES-DST were demonstrated using a 4-DER 'smart' home
 - complex DER models and different tariff structures
 - involves complex optimization problem
- Recent research developments

Michael Angelo Pedrasa: m.pedrasa@student.unsw.edu.au

Many of our publications are available at www.ceem.unsw.edu.au

Acknowledgements: University of the Philippines – ERDT, Australian Solar Institute,
ANU Commonwealth Environment Research Facilities

13

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”

Thank you, and Questions?

Michael Angelo Pedrasa: m.pedrasa@student.unsw.edu.au

Many of our publications are available at
www.ceem.unsw.edu.au

14

Pedrasa, Spooner, MacGill, “The Value of Accurate Forecasts and a Probabilistic Method for Robust Scheduling of Residential DER”