



SafeWind

Wind Power Forecasting with Focus on Extremes
Workshop, Palais Brongniart, 31.08.12, Paris

"Advances in ramp forecasting"

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A. Introduction

- ✓ Why is ramp so important ?
- ✓ Example of problems

B. Characterization and detection of ramp

- ✓ How can we define a ramp
- ✓ Framework toward the comparison of definitions

C. Forecast solutions

- ✓ Deterministic
- ✓ Probabilistic
- ✓ Spatio-temporal modeling

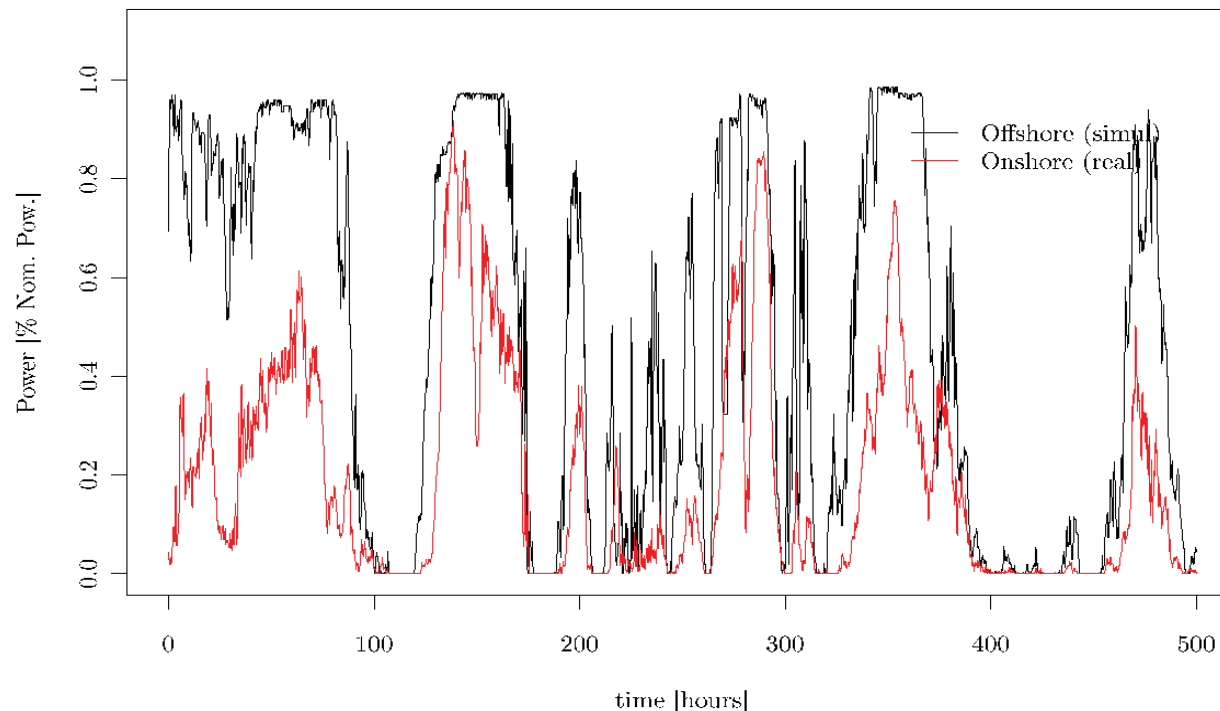
Why are ramps so important ?

What type of problem do we have with ramps?

INTRODUCTION

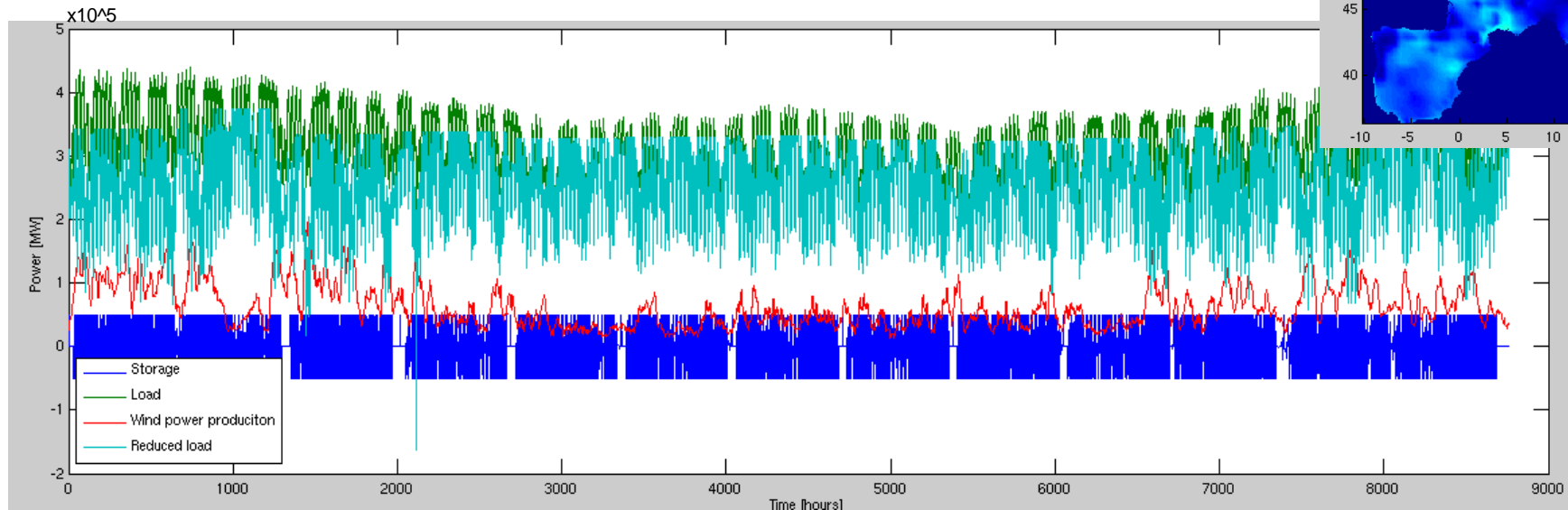
Ramp identified as a problematic situation

- Ramp: large variation of production in a small period of time
 - ✓ It is more important in offshore wind power
 - ✓ Can challenge the reliability of a system,
 - ✓ Can generate high start-up cost, balancing cost



Ramp identified as a problematic situation

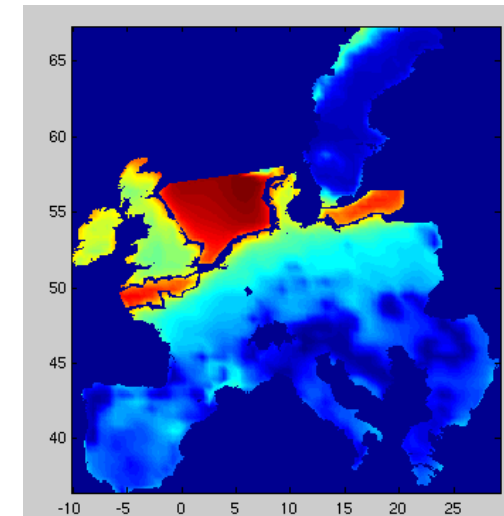
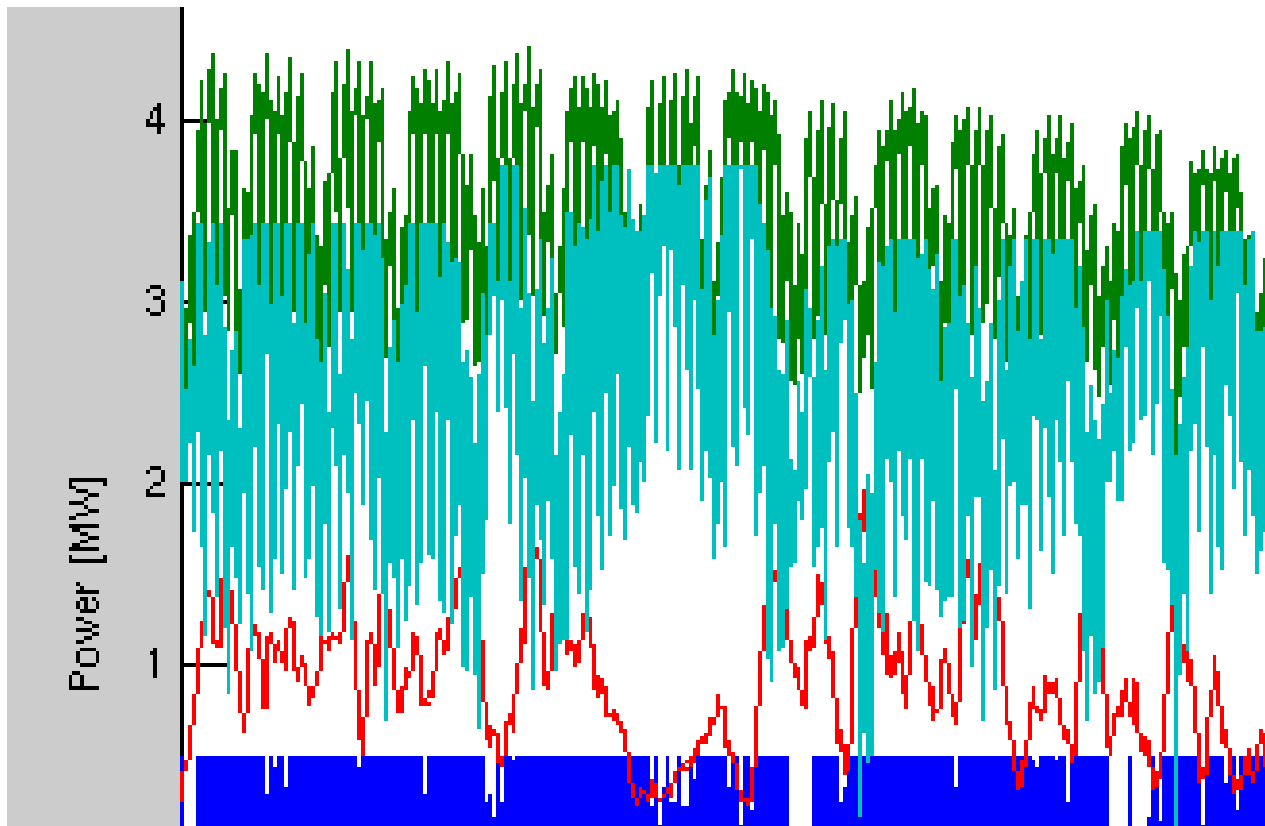
It can be related to different temporal or spatial scales



Wind power produced (red line) in Europe with a 30% penetration scenario. Load in green is obtained from 2008 observations.

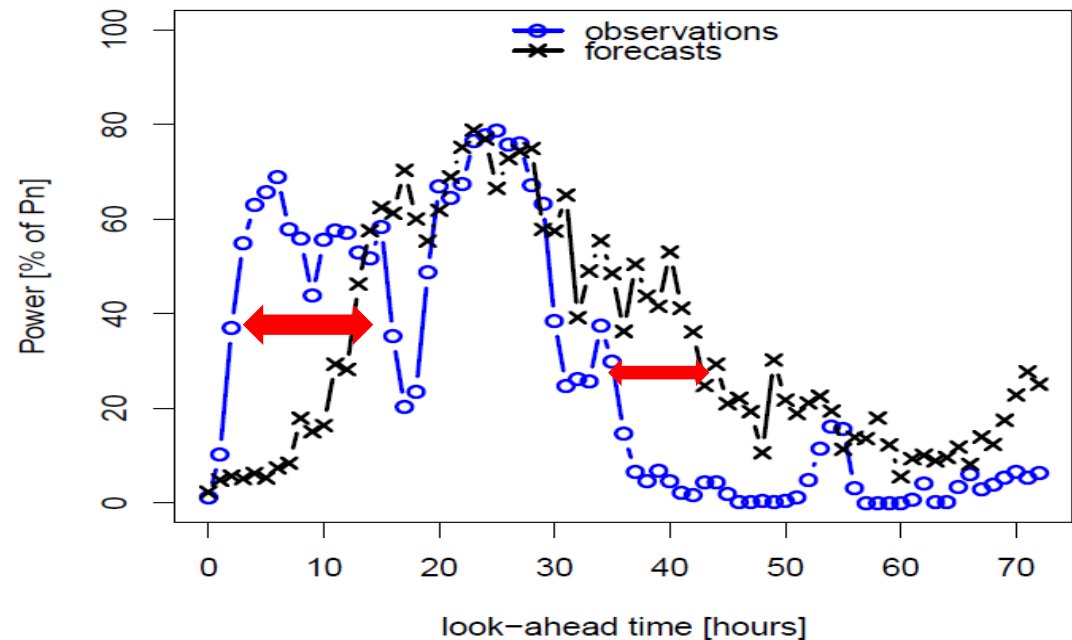
Ramp identified as a problematic situation

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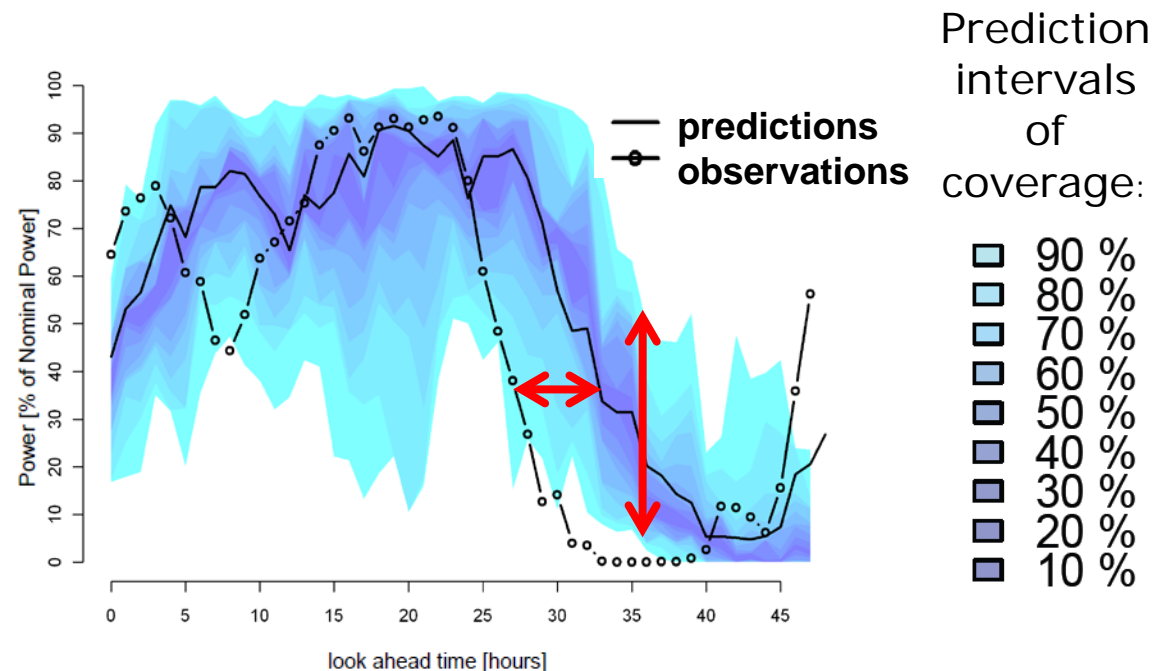
Ramp identified as a problematic situation

- In the short term forecasting framework, ramp can translate into **phase errors**
- It can be related to different look ahead times (i.e. <6h, 6-72h)
- These errors come from the meteorological models.
- For the shortest term this can be corrected with more data assimilation



Ramp identified as a problematic situation

- In the short term forecasting framework, ramp can translate into **phase errors**
- It can be related to different look ahead times (i.e. <6h, 6-72h)
- These errors come from the meteorological models.
- For the shortest term this can be corrected with more data assimilation
- For the longer term better uncertainty information can be required

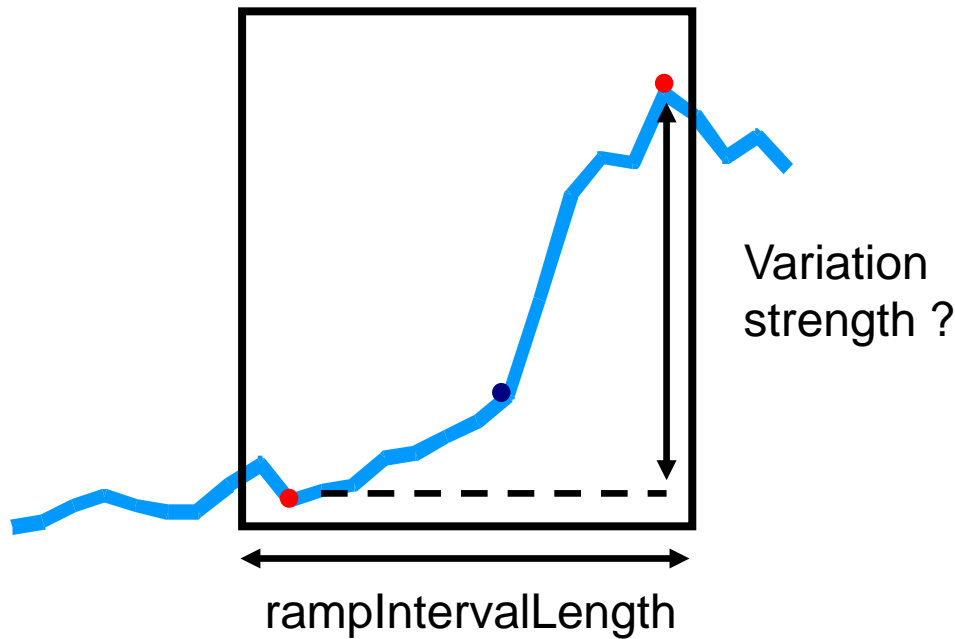


Definition of a variation

Filtering approaches

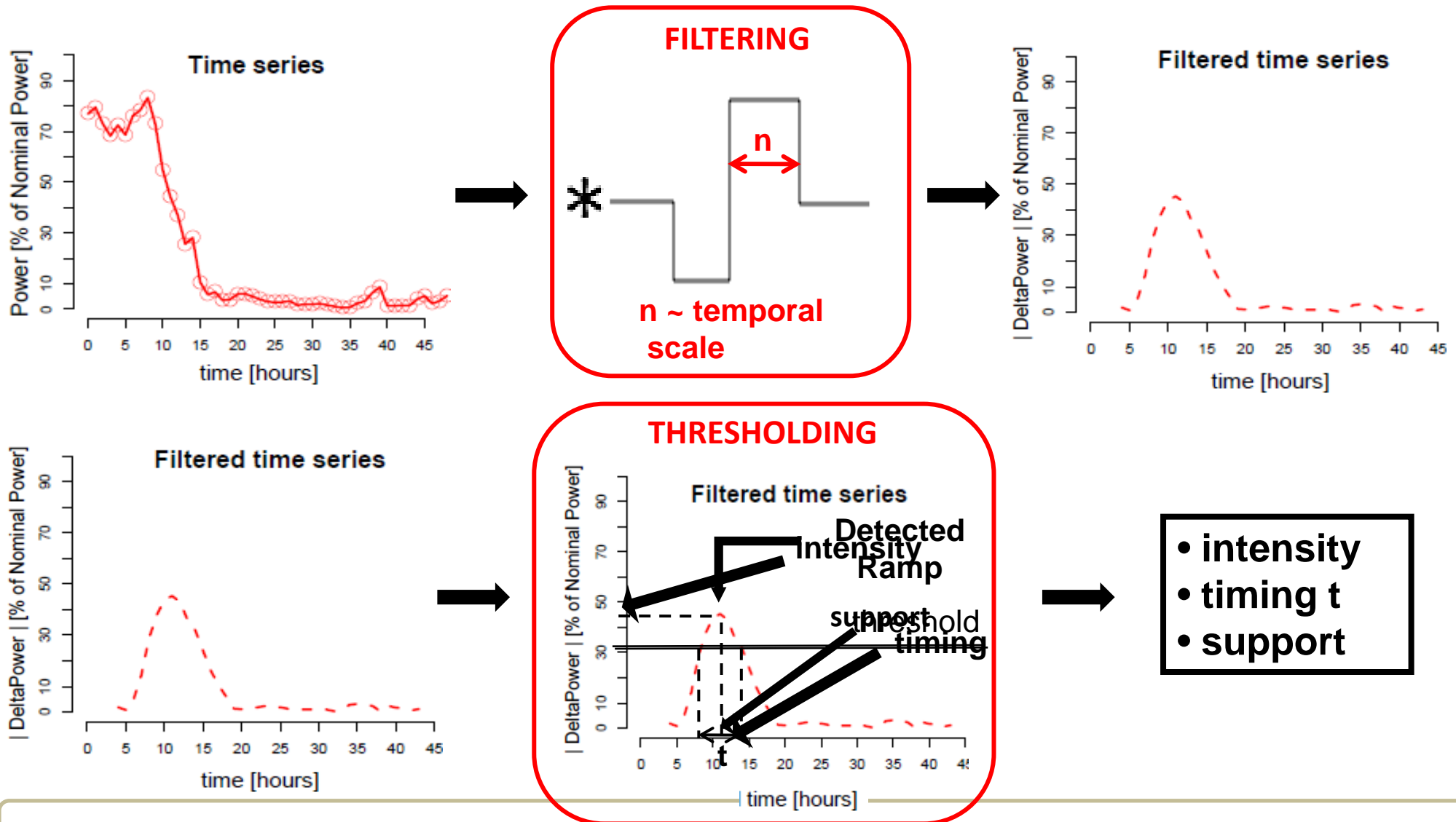
Evaluation of definitions with a ramp model

CHARACTERIZATION OF RAMPS

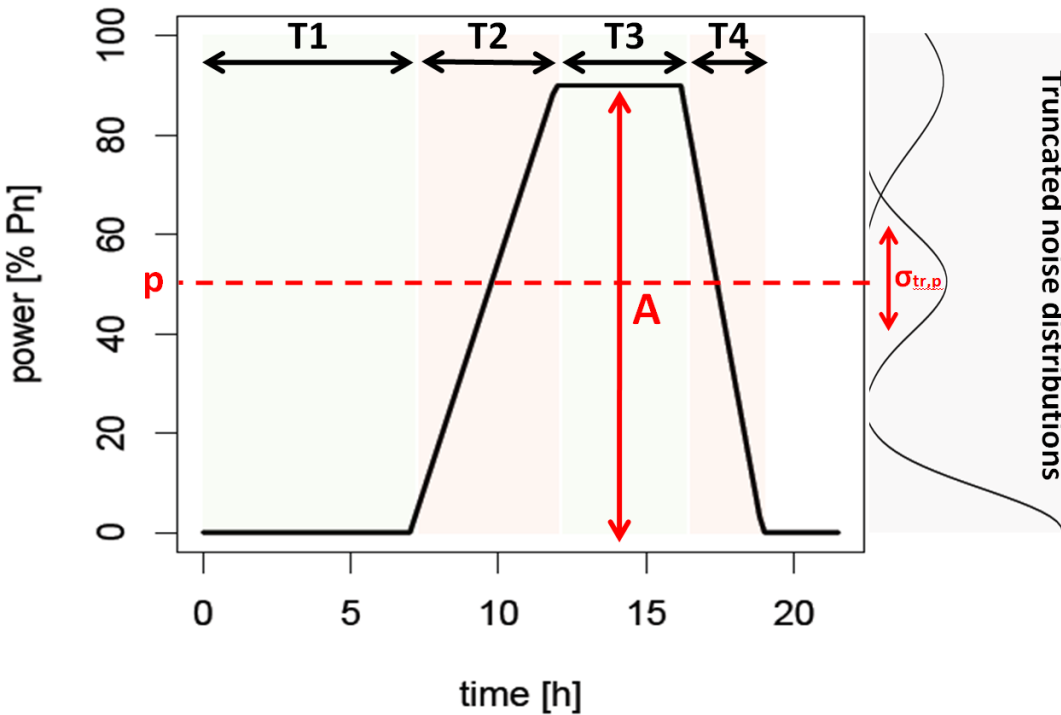


- A ramp is a strong variation in less than a few hours.
- There are two difficulties:
 - ✓ How do we measure the variation
 - ✓ When do we consider the variation is large enough

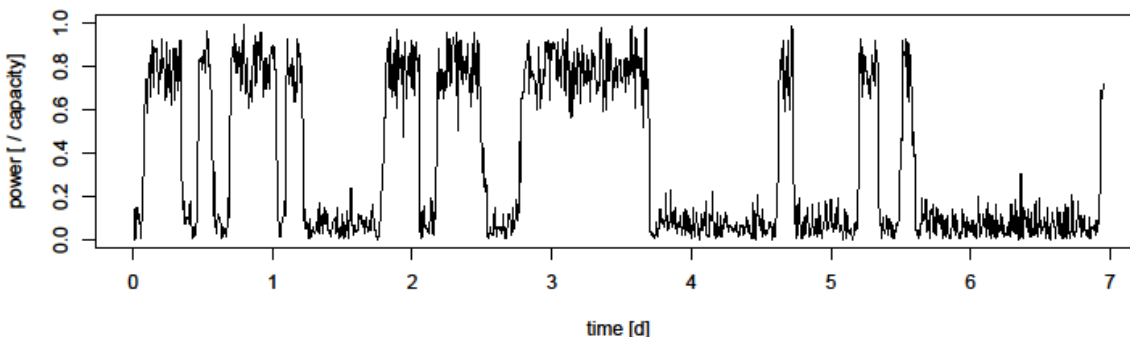
Example definition within the filtering framework



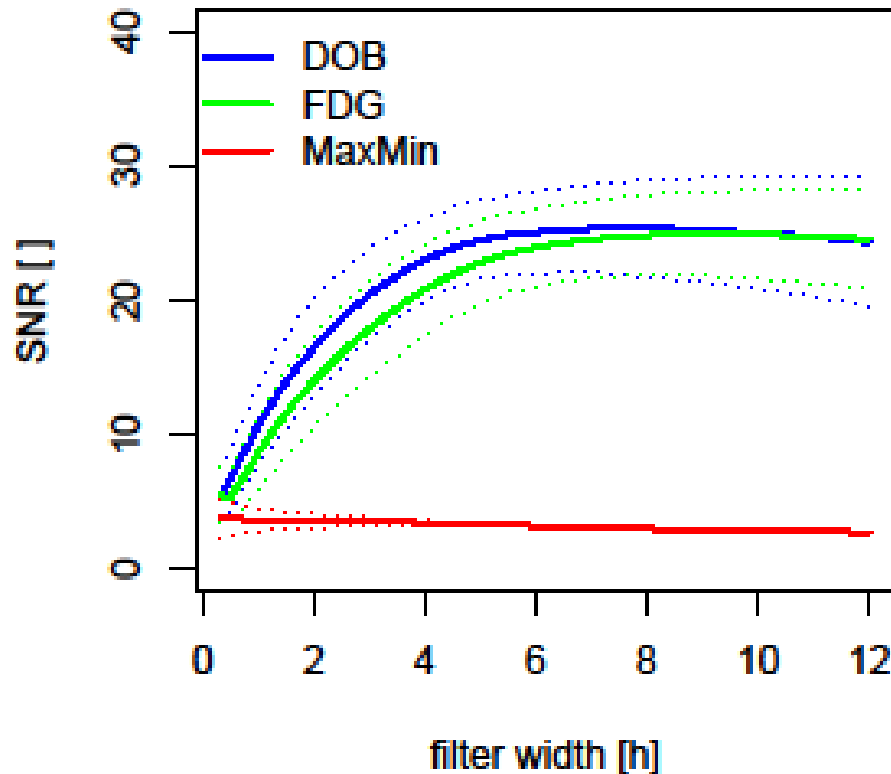
A model of ramp for the evaluation



- A ramp model has been proposed in order to compare the different methods for measuring variation.
- Methods have been compared according to their ability to detect ramp and localize them well.



A model of ramp for the evaluation



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- Methods have been compared according to their ability to detect ramp and localize them well.
- The ability of the filter to distinguish signal from noise is driven by its shape and its width

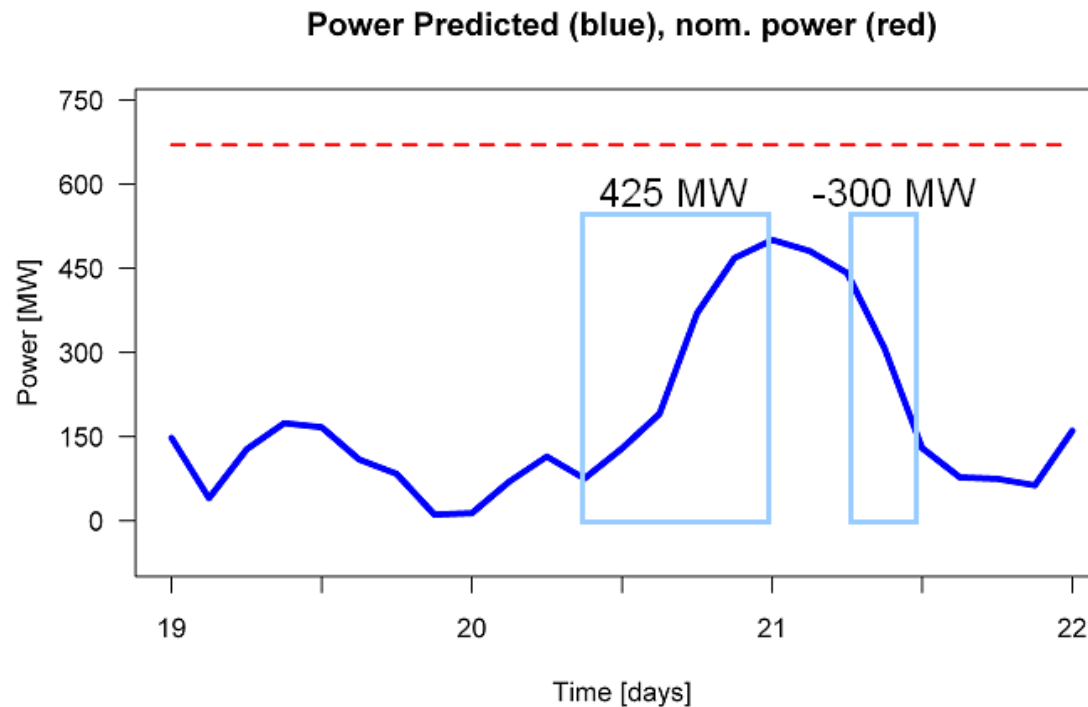
Deterministic ramp forecast

Two kind of Probabilistic ramp forecast

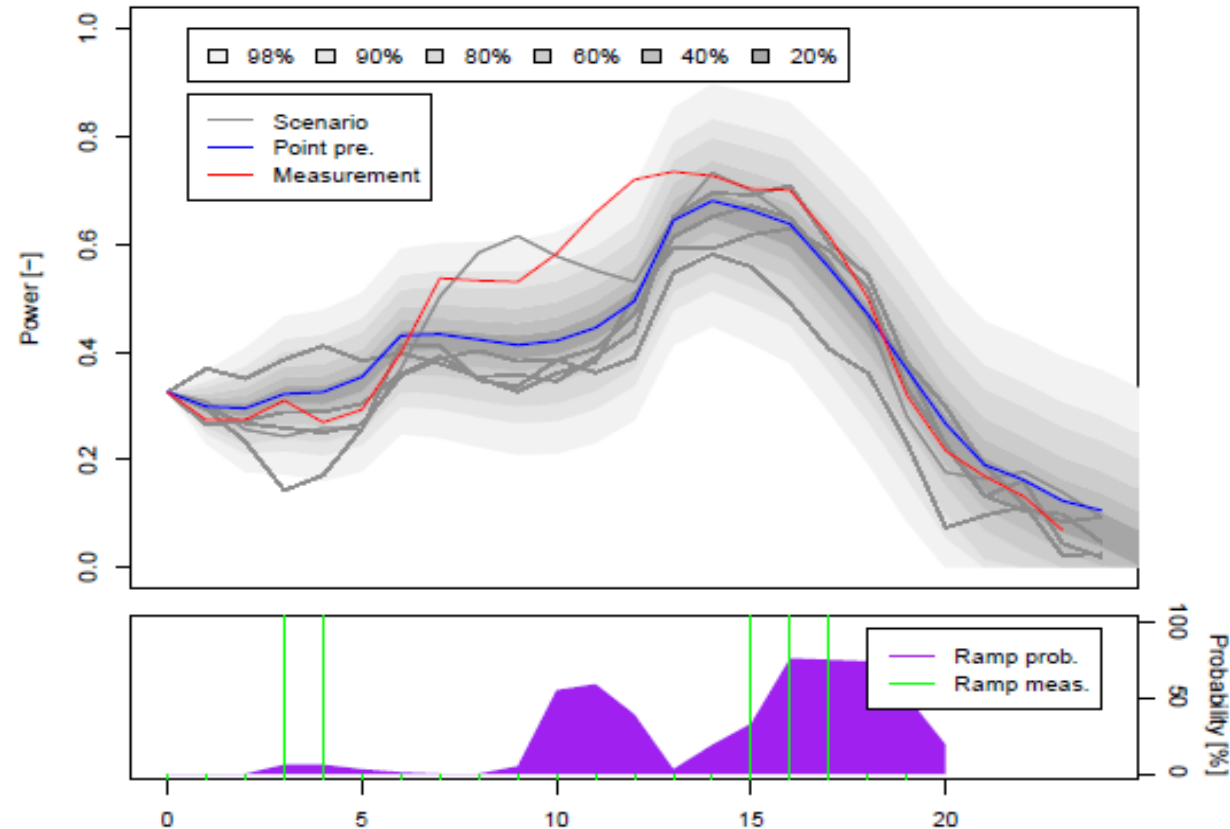
Spatio-temporal model for alerting

SOLUTIONS

- Total increase (resp. decrease) in power production
- Includes a calibration of variability (usual wind power forecast underestimate variability)

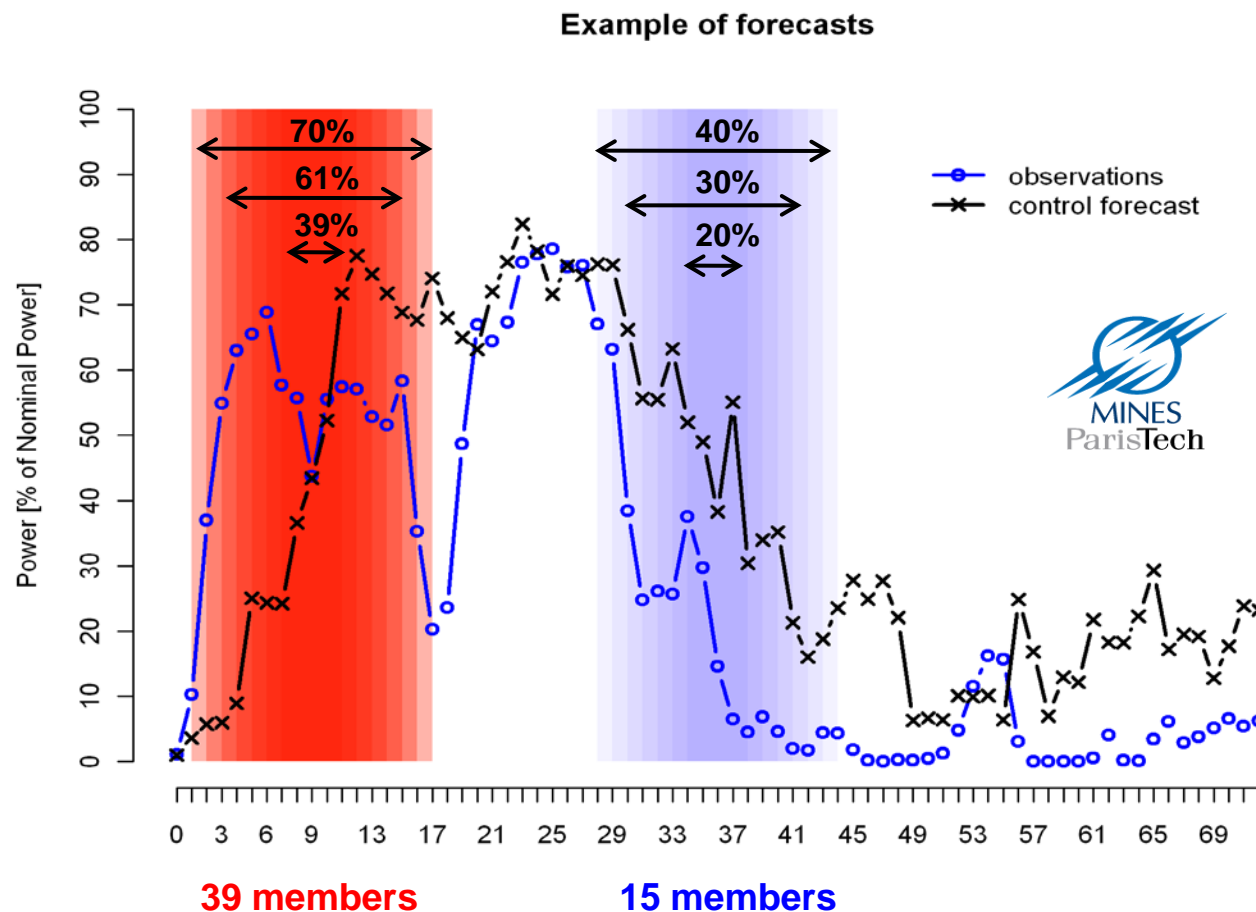


- For each look ahead time $t+h$ a probability p is forecast whether the event will occur or not
- The event is « the variation at look ahead time $t+h$ is strong enough »
- Probabilities are forecast conditionally to forecast scenarios



Forecasting temporal uncertainty

- For a set of consecutive look ahead time dates of strongest variations are forecast
- The possibility of these date to shift is forecast with confidence intervals
- Probabilities are forecast conditionally to forecast scenarios

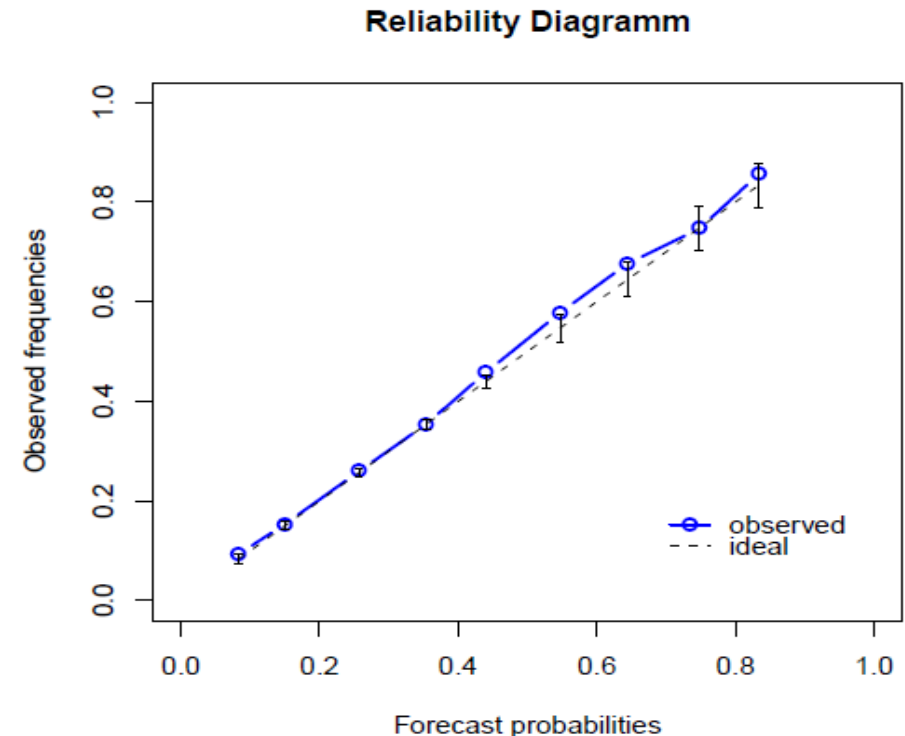
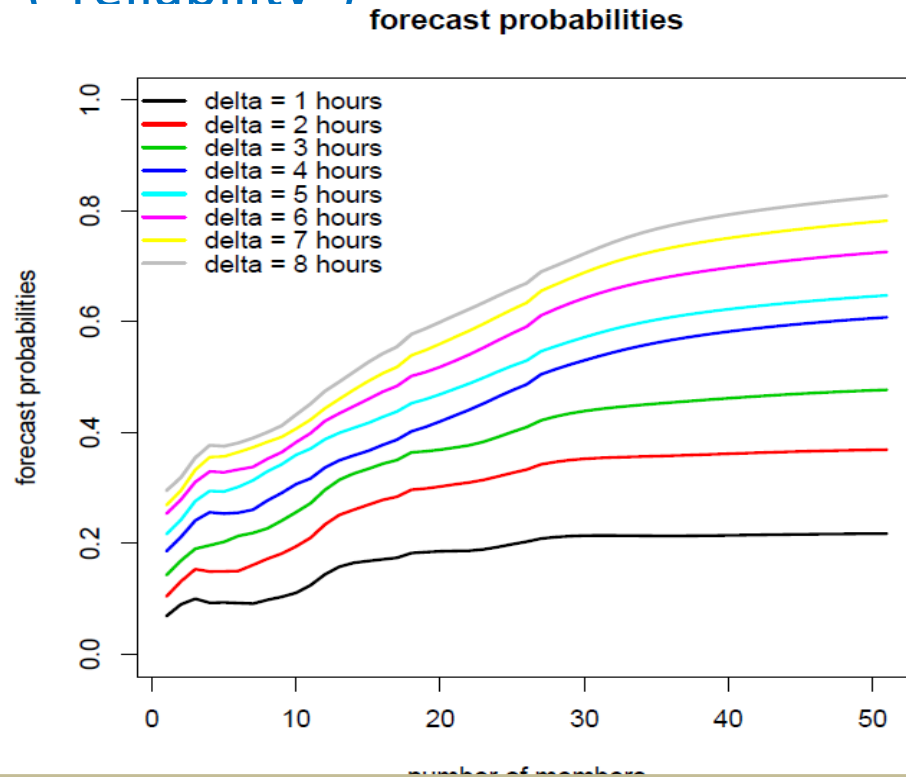


Forecasting ramps using ensembles, Evaluation

- Meteorological ensembles
 - ✓ 51 members of the EPS from ECMWF
 - ✓ Interpolated to an hourly resolution
- Power measurements
 - ✓ 18 months of data for three wind farms in France (July 2004 - December 2005)
- Ensemble power forecasts
 - ✓ Obtained using the « random forest » algorithm

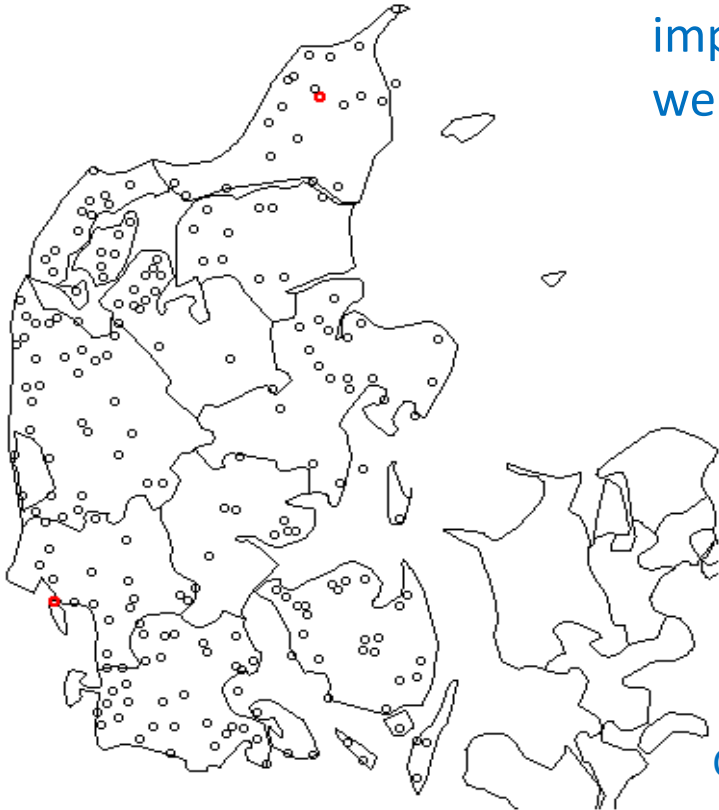
Forecasting ramps using ensembles-results

- The forecast probability to observe a ramp increases with the number of members that forecast the ramp
- The forecast probabilities correspond well to observed ones ("reliability")



Forecasting ramps using upwind rapid update

Wind Farms Edge Occurrences
Date: 2007-11-29 GMT



The capture of spatio-temporal information may allow to improve the very short-term forecasts of ramps. To do so we have:

- **characterized** the propagation of ramps
A correlation analysis has revealed a preferred **westerly** propagation direction
- **integrated** the resulting information in a forecasting spatio-temporal model
- **Forecasting errors** (not ramp yet) are **reduced** by 10% or 15 % for up to 3 hours ahead

Case of western Denmark:

- **blue** are decreasing ramps
- **red** are increasing ramps

- Ramp is going to be more and more important in the future (more penetration, offshore wind power)
- Several definition of ramp are possible and require the measure of a variation adapted to the considered temporal scale.
- Two types of innovation have been proposed:
 - ✓ Forecast more characteristic around ramp
 - ✓ Improve forecast for the short term with more updates
- Many different tools have been proposed, among them: Event forecast (ramp timing, ramp slope), Probabilistic event forecast, Temporal uncertainty forecast, Spatio-temporal modeling
- These tools are statistically calibrated according to the event of interest, verification protocol have been proposed
- More research to be done on how to use (e.g. temporal uncertainty) in a stochastic unit commitment.

Thank you for your attention!





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Forecasting ramps using upwind rapid update

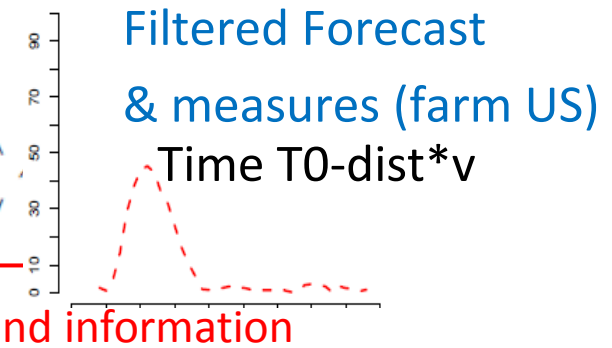
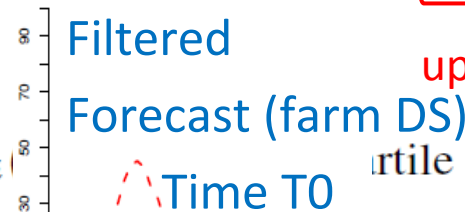
1. Our reference model makes probability forecasts using as input the filtered forecast production at the downwind farm

$$\log \left(\frac{p}{1-p} \right) = \alpha + \beta \hat{f}$$

p = probability of a ramp \hat{f} = filtered forecast production

information, assuming a **westerly** propagation of ramps at a speed

$$\log \left(\frac{p}{1-p} \right) = \alpha + \beta \hat{f} + \sum_i$$



Time T0
Time delay i and longitude $l - v_i$