

Energy Systems, Summer Semester 2023 Lecture 3: Electricity Time Series

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Electricity Consumption

Why is electricity useful?



Electricity is a versatile form of energy carried by electrical charge which can be consumed in a wide variety of ways (with selected examples):

- Lighting (lightbulbs, halogen lamps, televisions)
- Mechanical work (hoovers, washing machines, electric vehicles)
- Heating (cooking, resistive room heating, heat pumps)
- Cooling (refrigerators, air conditioning)
- Electronics (computation, data storage, control systems)
- Industry (electrochemical processes)

Compare the convenience and versatility of electricity with another energy carrier: the chemical energy stored in coal, which can only be accessed by burning it.

Power: Examples of consumption



At full power, the following items consume:

Item	Power
New efficient lightbulb	10 W
Old-fashioned lightbulb	70 W
Single room air-conditioning	1.5 kW
Kettle	2 kW
Factory	\sim 1-500 MW
CERN	200 MW
Germany total demand	35-80 GW

Electricity spot market: trading of energy



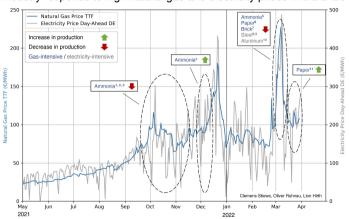
Energy is traded in MWh; before 2020, prices were 40-50 €/MWh. Sinking until 2016 thanks to renewables and the **merit order effect**, but rising since 2016 due to rising **CO**₂ **price**:



Electricity spot market: crisis since 2021



Industry responds to high natural gas and electricity prices in DE & EU



Sources: press releases of companies and associations, news articles. 1: Yara reduces ammonia production in Europe by 40% due to high gas prices and imports ammonia instead, keeping the downstream fertizer production running as usual; 2: BASF reduces ammonia production in DE and BE due to high gas prices; 3: SKW Priesteriz reduces ammonia production in Europe; 5: Yara reduces ammonia production in Europe; 6: Norske Skog slopps paper production due to high gas prices; 7: Several members of the German brick industry association reduce their production due to high gas prices in DE. 8: Stathwerke Leach stopps steel production due to high gas prices in DE. 8: Stathwerke Leach stopps steel production due to high gas prices in DE. 8: Stathwerke Leach stopps steel production due to high gas prices in DE. 8: Stathwerke Leach stopps steel production due to high gas prices in DE. 8: Stathwerke Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel production due to high gas prices in DE. 8: Stathwerker Leach stopps steel produc

Consumption metering





- Look for your electricity meter at home
- Mine here shows 42470.3 kWh
- Check what the value is a week later

Electricity bill



My bill for 2014-5: 1900 kWh for a year, at a cost of €570, which corresponds to 0.3 €/kWh or 300 €/MWh. But the spot market price averaged 30 €/MWh, so what's going on??

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Household price breakdown



Although the wholesale price is going down, other taxes, grid charges and renewables subsidy (EEG surcharge) have kept the price high.

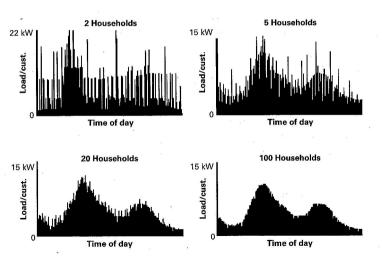


HOWEVER the EEG is only high because it is paying for solar panels bought at a time when they were still comparatively expensive; but through the German subsidy, production volumes were high and the learning curve has brought the costs down exponentially.

Discrete Consumers Aggregation



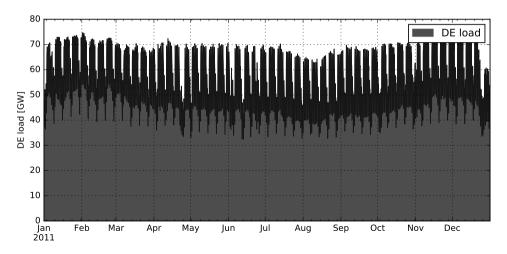
The discrete actions of individual consumers smooth out statistically if we aggregate over many consumers.



Load curve properties



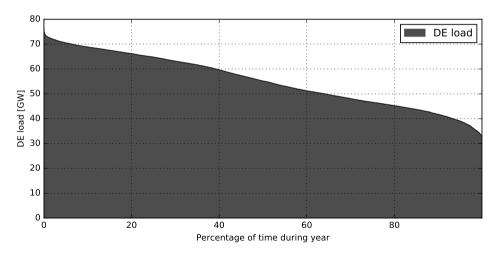
The Germany load curve (around 500 TWh/a) shows daily, weekly and seasonal patterns; religious festivals are also visible.



Load duration curve



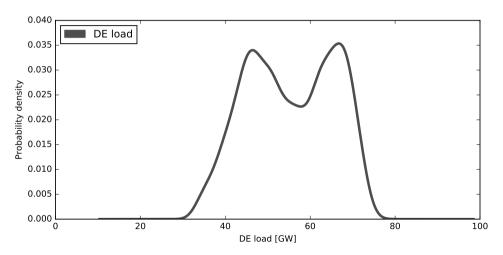
For some analysis it is useful to construct a **duration curve** by stacking the hourly values from highest to lowest.



Load density function

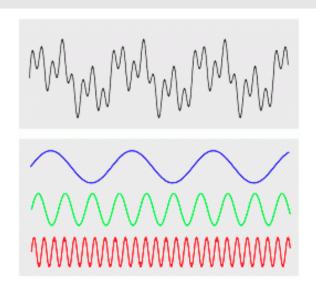


Similarly we can also build the **probability density function** pdf(x), $\int dx \, pdf(x) = 1$:



Fourier transform to see spectrum



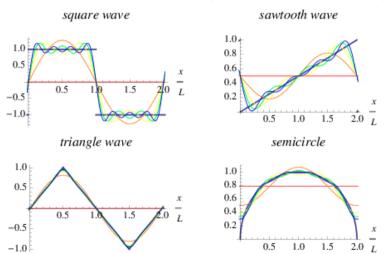


- Fourier analysis decomposes a periodic signal into simpler sine waves
- Every periodic signal can be broken down into a sum of sine waves with different frequencies

Fourier transform to see spectrum



Common examples of Fourier approximations using more and more terms with high frequencies:



Fourier transform to see spectrum



For a periodic, continuous, complex signal f(t), we can decompose it in frequency space to see which frequencies dominate the signal. This is called a **Fourier transform/series**.

For period T (in our case a year) the function $f:[0,T]\to\mathbb{C}$ can be decomposed

$$f(t) = \sum_{n=-\infty}^{n=\infty} a_n e^{-\frac{i2\pi nt}{T}}$$

To recover the values of the **frequency amplitudes** a_n , integrate over T

$$a_n = rac{1}{T} \int_0^T dt \left[f(t) e^{rac{i2\pi nt}{T}}
ight]$$

For a real-valued function $f:[0,T]\to\mathbb{R}$, $a_{-n}=a_n^*$.

For a periodic, **discrete** signal f_n , the **Fast Fourier Transform** (FFT) is a computationally advantageous algorithm and is implemented in many programming libraries (see tutorial).

Fourier transform: exercise



To remind yourself of how Fourier transforms work, check the formula for a_n by inserting the expansion of f(t) into the formula for a_n .

First hint: remember Euler's formula:

$$e^{i\theta} = \cos\theta + i\sin\theta$$

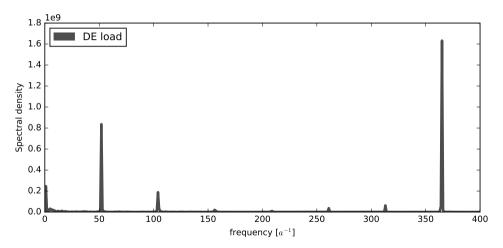
Second hint: think about integrating a periodic signal over its period:

$$\frac{1}{T} \int_0^T dt \cos \frac{2\pi nt}{T} = \begin{cases} 1, & \text{if } n = 0 \\ 0, & \text{otherwise} \end{cases}$$

Load spectrum



If we Fourier transform, the seasonal, weekly and daily frequencies are clearly visible.



Electricity Generation

How is electricity generated?



Conservation of Energy: Energy cannot be created or destroyed: it can only be converted from one form to another.

There are several 'primary' sources of energy which are converted into electrical energy in modern power systems:

- Chemical energy, accessed by combustion (coal, gas, oil, biomass)
- Nuclear energy, accessed by fission reactions, perhaps one day by fusion too
- Hydroelectric energy, allowing water to flow downhill (gravitational potential energy)
- Wind energy (kinetic energy of air)
- Solar energy (accessed with photovoltaic (PV) panels or concentrating solar thermal power (CSP))
- Geothermal energy

NB: The definition of 'primary' is somewhat arbitrary.

Power: Examples of generation



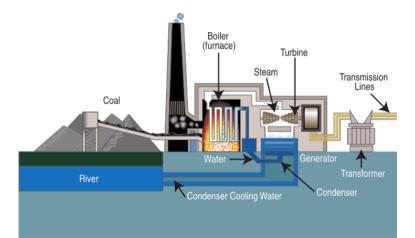
At full power, the following items generate:

Item	Power
Solar panel on house roof	15 kW
Wind turbine	3 MW
Coal power station	1 GW

Generators

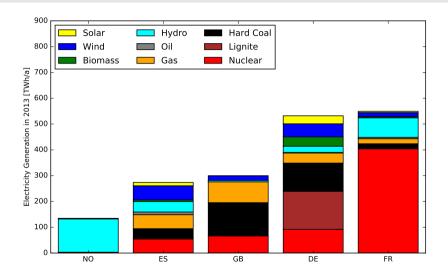


With the exception of solar photovoltaic panels (and electrochemical energy and a few other minor exceptions), all generators convert to electrical energy via rotational kinetic energy and electromagnetic induction in an *alternating current generator*.



Example of electricity generation across major EU countries in 2013





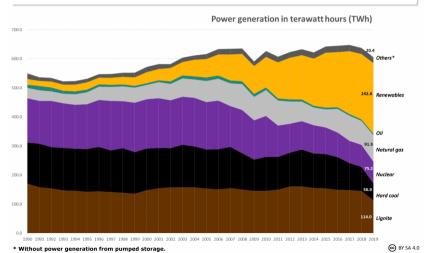
Renewables reached 40% of electricity generation in Germany in 2019



Gross power production in Germany 1990 - 2019, by source.

Data: AG Energiebilanzen 2019, data preliminary.





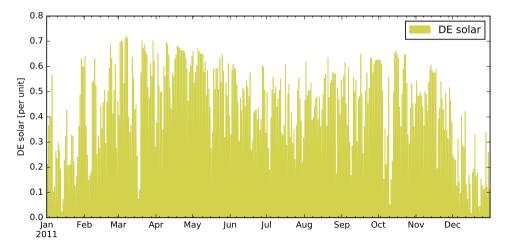
Variable Renewable Energy

(VRE)

Solar time series



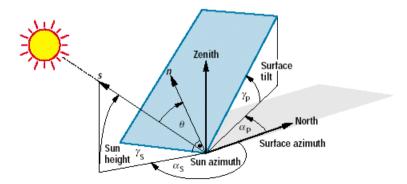
Unlike the load, the solar feed-in is much more variable, dropping to zero and not reaching full output (when aggregated over all of Germany).



How do we derive solar time series?



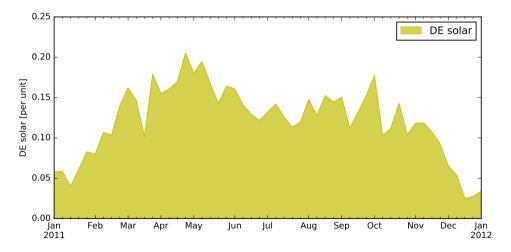
We take times series weather data for the solar radiation (also called irradiation or insolation) at each location in W/m^2 . This is often provided for a horizontal surface, so we need to convert for the angles of the solar panel to the horizontal, and account for factors that affect the energy conversion (losses, outside temperature). We have a software library **atlite** that takes care of this. See **https://model.energy** or **https://renewables.ninja** for live examples.



Solar time series: weekly

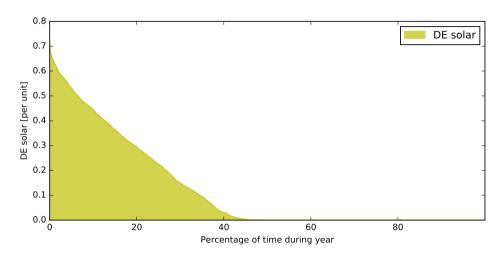


If we take a weekly average we see higher solar in the summer.



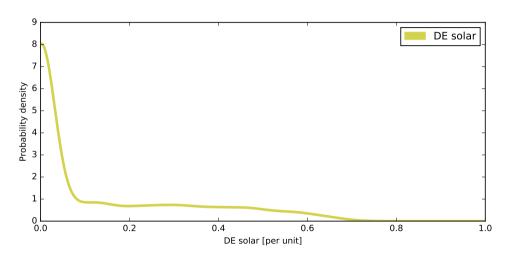
Solar duration curve





Solar density function

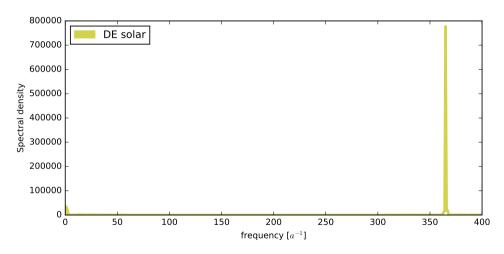




Solar spectrum



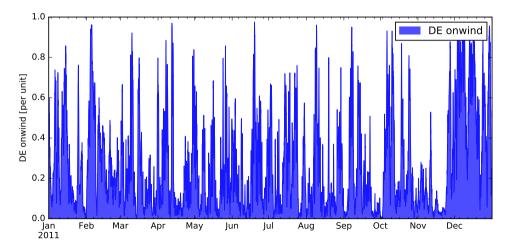
If we Fourier transform, the **seasonal** and **daily** patterns become visible.



Wind time series



Wind is variable, like solar, but the variations are on different time scales. It drops close to zero and rarely reaches full output (when aggregated over all of Germany).

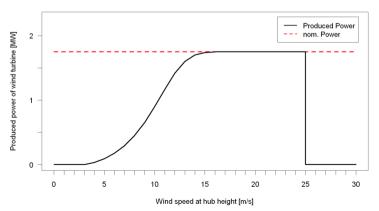


How do we derive wind time series?



We take times series weather data for the wind speeds at hub height (e.g. 60-100m) at each location in ms^{-1} . In theory the power in the wind goes like v^3 , but in practice high wind speeds are rare and it is not economic to build the generator so large.

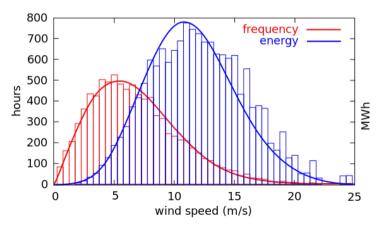
Power production of a typical wind turbine



How do we derive wind time series?



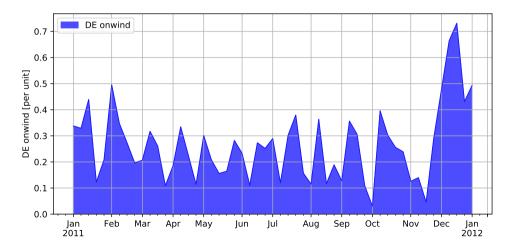
Wind speeds are typically distributed according to a Weibull probability distribution. Although the wind speeds are clustered at the lower end, most of the energy is generated between 5 and $15~{\rm ms}^{-1}$.



Wind time series: weekly

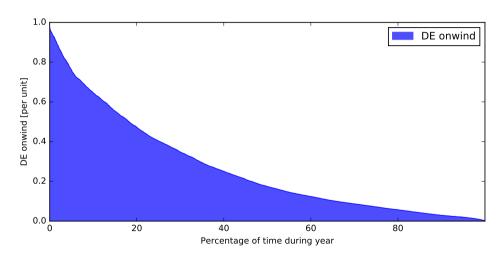


If we take a weekly average we see higher wind in the winter and some periodic patterns over 2-3 weeks (weekly or synoptic scale).



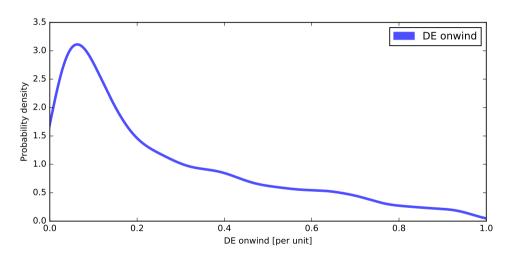
Wind duration curve





Wind density function

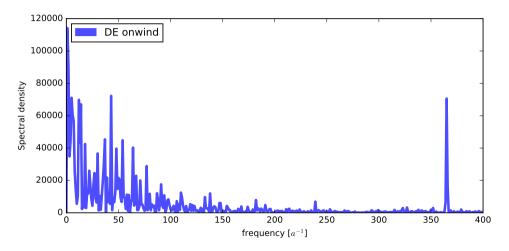




Wind spectrum

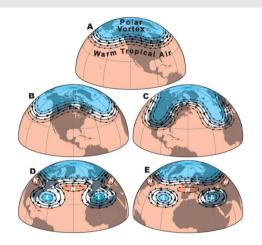


If we Fourier transform, the seasonal, synoptic (2-3 weeks) and daily patterns become visible.



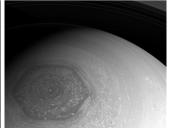
What causes weekly variations?





- Large weather systems follow atmospheric
 Rossby waves. Rossby waves are giant meanders in high-altitude winds that have a major influence on weather.
- Also found on other planets like Jupiter and Saturn (general feature of rotating fluids).





Balancing a Single Country

Power mismatch



Suppose we now try and cover the electrical demand with the generation from wind and solar.

How much wind and solar do we need? We have three time series:

- $\{d_t\}, d_t \in \mathbb{R}$ the load (varying between 35 GW and 80 GW)
- $\{w_t\}, w_t \in [0,1]$ the wind availability (how much a 1 MW wind turbine produces)
- ullet $\{s_t\}, s_t \in [0,1]$ the solar availability (how much a 1 MW solar turbine produces)

We try W MW of wind and S MW of solar. Now the effective **residual load** or **mismatch** is

$$m_t = d_t - Ww_t - Ss_t$$

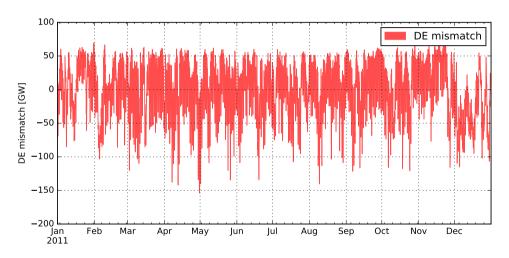
We choose W and S such that on average we cover all the load

$$\langle m_t \rangle = 0$$

and so that the 70% of the energy comes from wind and 30% from solar ($W=147~{\rm GW}$ and $S=135~{\rm GW}$).

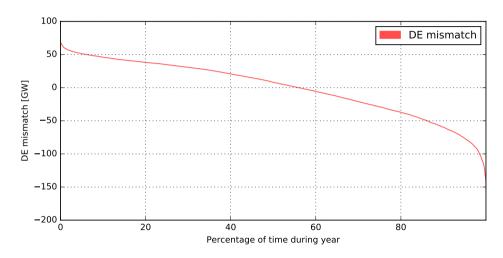
Mismatch time series





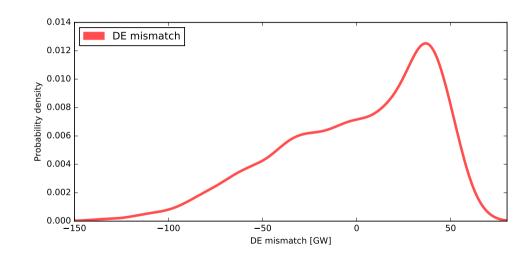
Mismatch duration curve





Mismatch density function

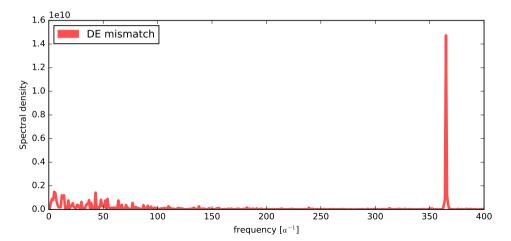




Mismatch spectrum



If we Fourier transform, the synoptic (from wind) and daily patterns (from demand and solar) become visible. Seasonal variations appear to cancel out.



How to deal with the mismatch?



The problem is that

$$\langle m_t \rangle = 0$$

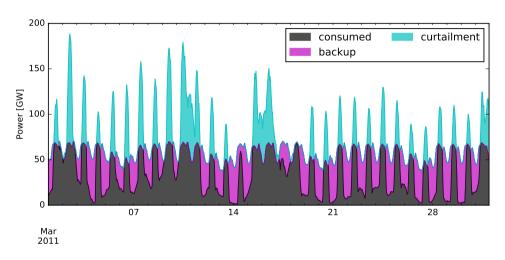
is not good enough! We need to meet the demand in every single hour.

This means:

- If m_t > 0, i.e. we have unmet demand, then we need backup generation from dispatchable sources e.g. hydroelectricity reservoirs, fossil/biomass fuels.
- If $m_t < 0$, i.e. we have over-supply, then we have to shed / spill / curtail the renewable energy.

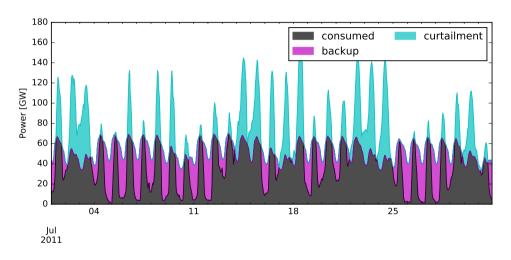
Mismatch





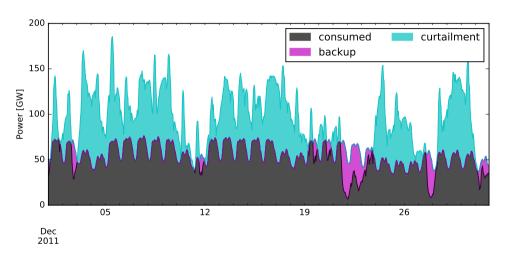
Mismatch





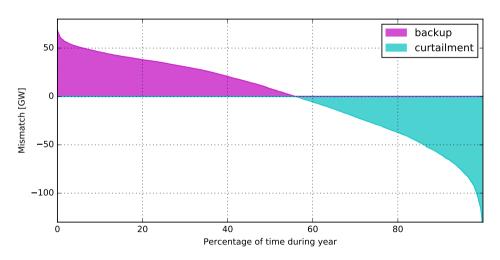
Mismatch





Mismatch duration curve





What to do?



Backup energy costs money and may also cause CO₂ emissions.

Curtailing renewable energy is also a waste.

We'll look in the next lectures at **four other solutions**:

- 1. **Smoothing** stochastic variations of renewable feed-in **over continental areas**, e.g. the whole of Europe.
- 2. Using **electricity storage** to shift energy from times of surplus to times of deficit.
- Shifting demand to different times, when renewables are abundant, i.e. demand-side management (DSM).
- 4. Consuming the electricity in **other sectors**, e.g. transport or heating, where there are further possibilities for DSM (battery electric vehicles, heat pumps) and cheap storage possibilities (e.g. thermal storage or power-to-gas as hydrogen or methane).