

Energy Management for Building Climate Comfort in Uncertain STGs with ATES

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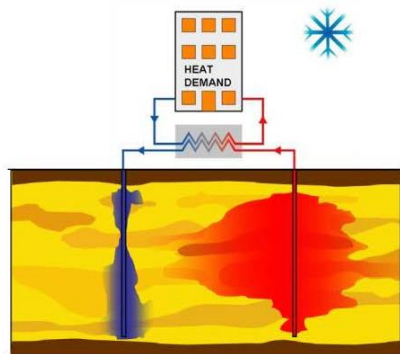


Aquifer Thermal Energy Storage (ATES)

- A large-scale natural subsurface storage for thermal energy
- An innovative method for thermal energy balance in smart grids

Cold season:

- The building requests thermal energy for heating purpose
- Water is injected into **cold well** and is taken from **warm well**
- The stored water contains **cold** thermal energy for next season



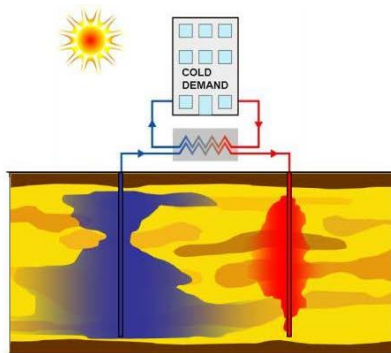
[Rostampour et al., JEP, 2016]

Aquifer Thermal Energy Storage (ATES)

- A large-scale natural subsurface storage for thermal energy
- An innovative method for thermal energy balance in smart grids

Warm season:

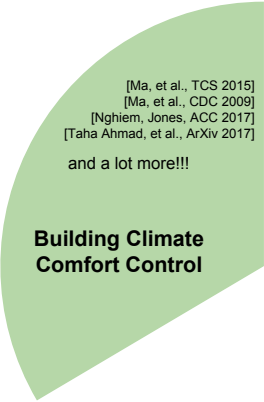
- The building requests thermal energy for cooling purpose
- Water is injected into **warm well** and is taken from **cold well**
- The stored water contains **warm** thermal energy for next season



[Rostampour et al., JEP, 2016]

How to Deal with ATES Systems in Smart Thermal Grids?

Challenges and Contributions

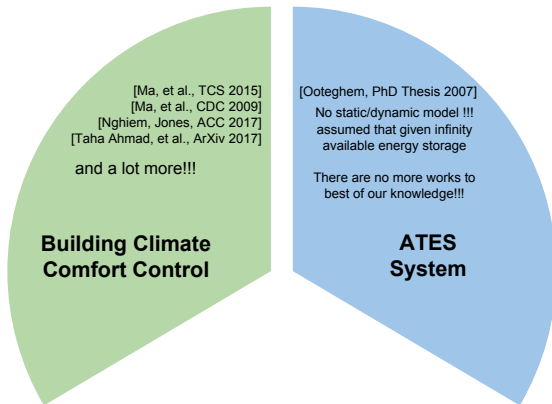


[Ma, et al., TCS 2015]
[Ma, et al., CDC 2009]
[Nghiem, Jones, ACC 2017]
[Taha Ahmad, et al., ArXiv 2017]

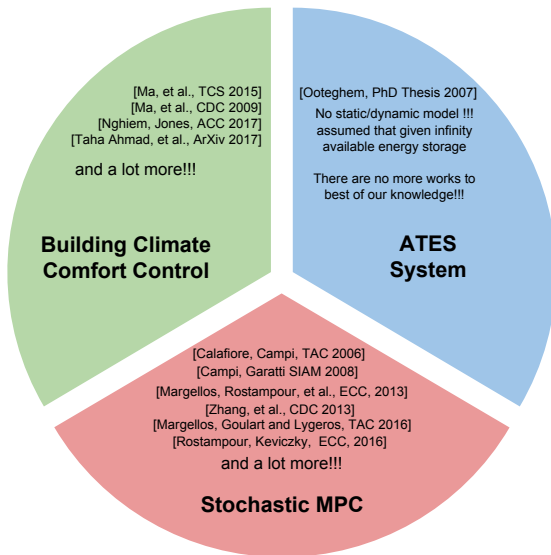
and a lot more!!!

**Building Climate
Comfort Control**

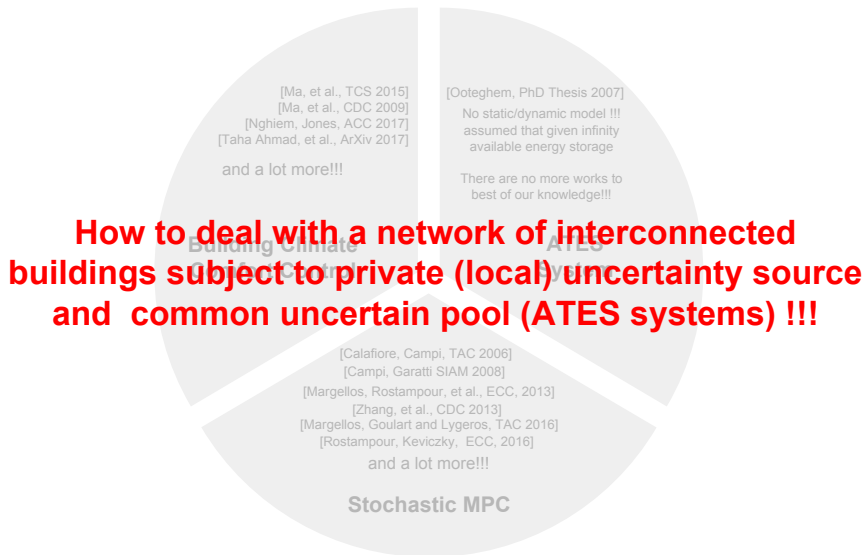
Challenges and Contributions



Challenges and Contributions



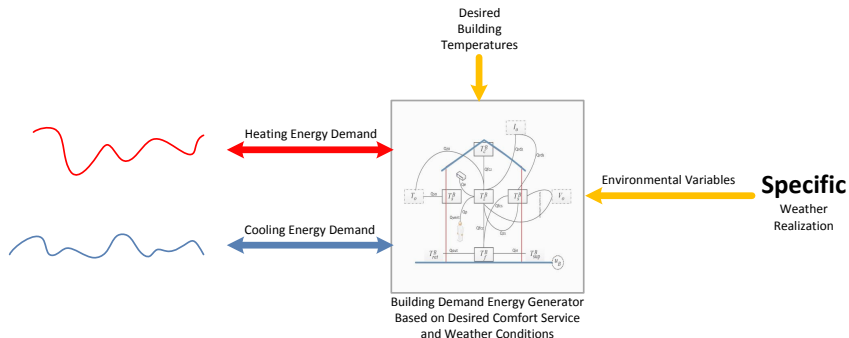
Challenges and Contributions



Outline

- ① Single Building with ATES System Dynamics
- ② ATES Smart Thermal Grids: Common Resource Pool
- ③ Probabilistic Energy Management Framework
- ④ Simulation Study: Utrecht City Case Study
- ⑤ Concluding Remarks and Future Work

Single Building Thermal Energy Demand

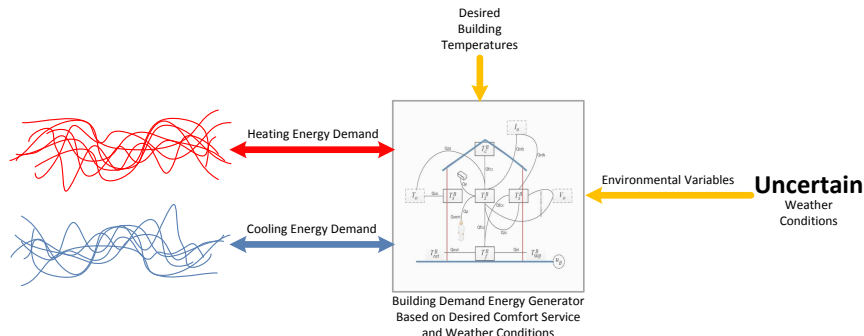


Thermal Energy Demand Profile:

- Complete and detailed building dynamical model
- Desired building temperatures (local controller unit)
- In specific weather realization, certain demand profiles are generated

[Rostampour & Keviczky, ECC, 2016]

Single Building Thermal Energy Demand



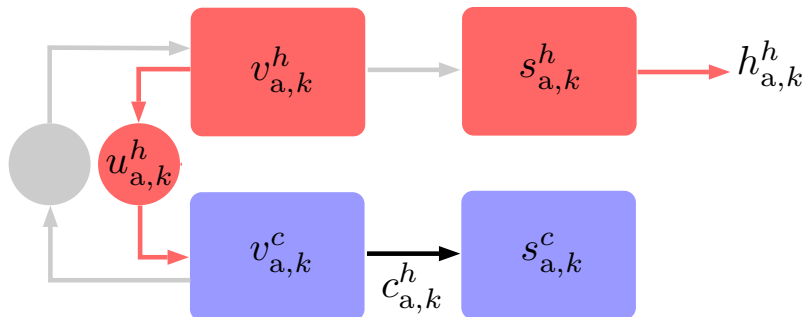
Thermal Energy Demand Profile:

- Complete and detailed building dynamical model
- Desired building temperatures (local controller unit)
- In uncertain conditions, uncertain demand profiles are generated

[Rostampour & Keviczky, ECC, 2016]

ATES System Dynamics: Control Block Diagram

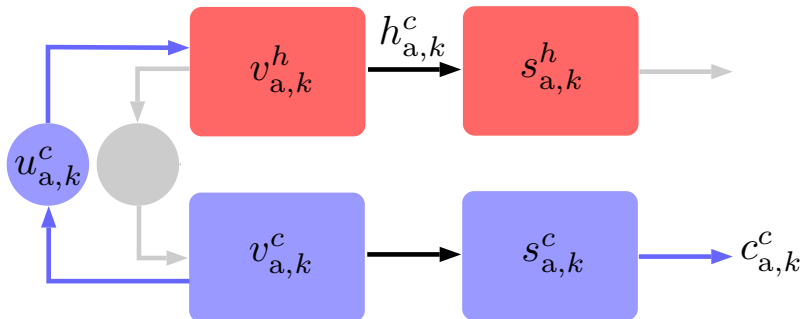
An important operational limitation of ATES system is that the sum of injected and extracted thermal energy over a period of time has to be zero.



$$\sum_{t=k}^T (c_{a,t}^h - h_{a,t}^h) = 0 \quad (\text{Heating Mode})$$

ATES System Dynamics: Control Block Diagram

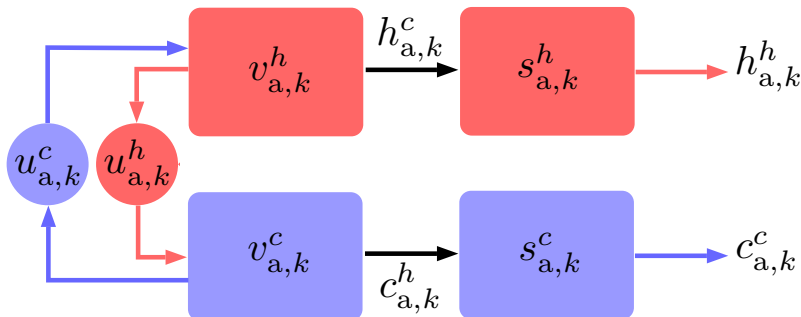
An important operational limitation of ATES system is that the sum of injected and extracted thermal energy over a period of time has to be zero.



$$\sum_{t=k}^T (h_{a,t}^h - h_{a,t}^c) = 0 \quad (\text{Cooling Mode})$$

ATES System Dynamics: Control Block Diagram

An important operational limitation of ATES system is that the sum of injected and extracted thermal energy over a period of time has to be zero.



$$\sum_{t=k}^T (c_{a,t}^h - h_{a,t}^h) = 0 \quad , \quad \sum_{t=k}^T (h_{a,t}^h - h_{a,t}^c) = 0$$

Energy Balance between Wells of ATES

Proposed Constraint Reformulation

Given \bar{s}_a the initial amount of stored thermal energy in ATES system, then the following reformulation is exact.

$$(I) \quad \left. \begin{aligned} \sum_{t=k}^T (c_{a,t}^h - h_{a,t}^h) &= 0 \\ \sum_{t=k}^T (h_{a,t}^h - h_{a,t}^c) &= 0 \end{aligned} \right\} \Leftrightarrow s_{a,T}^h + s_{a,T}^c = \bar{s}_a \quad (II)$$

Note that the constraint (II) should be imposed as a terminal constraint.

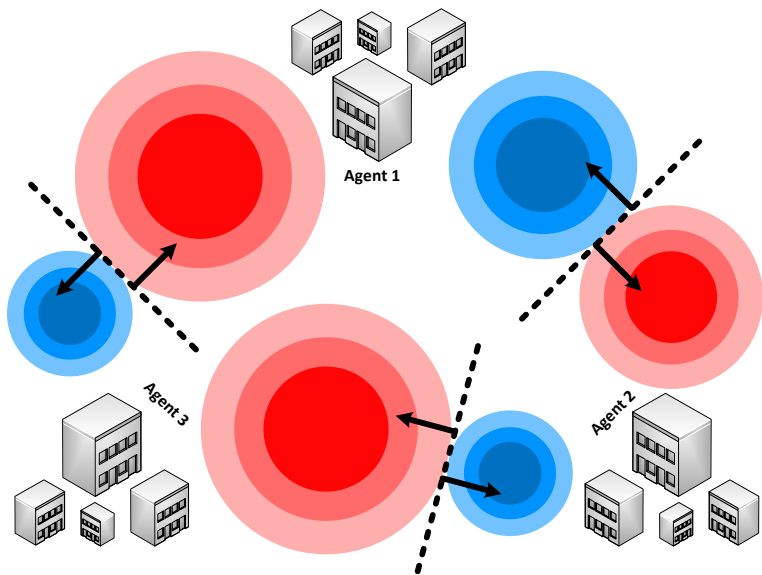
- Proposed constraint is softened using $e_{i,t}$ as an auxiliary variable:

$$s_{a,T}^h + s_{a,T}^c \leq \bar{s}_a + e_{i,T} \quad , \quad s_{a,T}^h + s_{a,T}^c \geq \bar{s}_a - e_{i,T}$$

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ATES Systems in STGs



How to Avoid Interactions Between Neighboring Wells?

Problem: Nonconvex constraint formulation!

One can now restrict the thermal radius between the neighboring agents:

$$(r_{a,t}^h)_i + (r_{a,t}^c)_j \leq d_{ij}$$

where d_{ij} is a given distance between the neighboring agents i, j .

Proposed convex constraint reformulation

Given $\delta_{ij,t} = 2c_{aq}\pi\ell (\bar{r}_{a,t}^h)_i (\bar{r}_{a,t}^c)_j / c_{pw}$ as a common uncertainty source between the neighboring agents i, j , then we propose the following linear (convex) constraint:

$$(v_{a,t}^h)_i + (v_{a,t}^c)_j \leq \bar{v}_{ij} - \delta_{ij,t}$$

where $\bar{v}_{ij} = \frac{c_{aq}}{c_{pw}}\pi\ell d_{ij}^2$ is an upper-bound on the capacity of common resource pool.

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Probabilistic Energy Management Problem

Optimization Problem

- \min_* thermal energy imbalance error + cost of equipment operation
- s.t. 1) equipment limits
 2) imbalance error dynamics
 3) ATES system dynamics + local thermal energy balance
 4) coupling constraint on the thermal radius between agents

*set-points for control units of buildings and pump flow rate for ATES systems

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$\mathcal{Y}_i(\mathbf{w}_i)$ Local Uncertain Feasible Set

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$\mathcal{Y}_i(\mathbf{w}_i)$ Local Uncertain Feasible Set

$\check{\mathcal{Y}}_{ij}(\boldsymbol{\delta}_{ij})$ Common Uncertain Feasible Set

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Probabilistic Energy Management Problem

Compact Uncertain Program: decision variables $\mathbf{y} = (\mathbf{y}_1, \dots, \mathbf{y}_i, \dots)$

$$\begin{aligned} \min_{\mathbf{y}} \quad & \sum_i f_i(\mathbf{y}_i) \\ \text{s.t.} \quad & \mathbf{y} \in \prod_i \mathcal{Y}_i(\mathbf{w}_i) , \\ & \mathbf{y} \in \prod_i \bigcap_j \check{\mathcal{Y}}_{ij}(\boldsymbol{\delta}_{ij}) \end{aligned}$$

Probabilistic Energy Management Problem

Stochastic Optimization Problem

$$\begin{aligned} \min_{\mathbf{y}} \quad & \sum_i f_i(\mathbf{y}_i) \\ \text{s.t.} \quad & \mathbb{P}_{\mathbf{w}} \left[\mathbf{y} \in \prod_i \mathcal{Y}_i(\mathbf{w}_i) \right] \geq 1 - \varepsilon, \forall \mathbf{w} \in \mathcal{W} \\ & \mathbb{P}_{\delta} \left[\mathbf{y} \in \prod_i \bigcap_j \check{\mathcal{Y}}_{ij}(\delta_{ij}) \right] \geq 1 - \bar{\varepsilon}, \forall \delta \in \Delta \end{aligned}$$

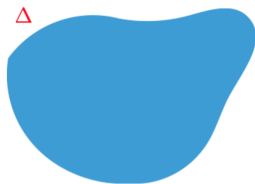
Stochastic Setting:

- \mathcal{W}, Δ : Possibly unknown distribution and unbounded set
- Multiple chance constraints **mixed-integer** optimization
- Semi-infinite optimization problem

Probabilistic Energy Management Problem

Using two-step (robust-randomized) approach¹:

- Determining a bounded set that contains $1 - \bar{\epsilon}$ portion of Δ
- Solving the robust counterpart of problem w.r.t. the bounded set \mathcal{S}^*

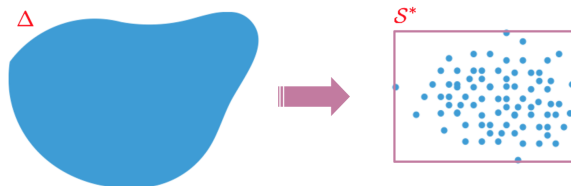


¹[Margellos, Rostampour, et al., ECC, 2013], [Rostampour & Keviczky, ECC, 2016]

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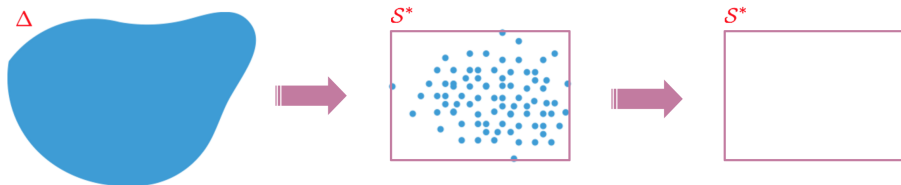


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Probabilistic Energy Management Problem

Multi-Robust-Randomized Optimization Problem

$$\begin{aligned} \min_{\mathbf{y}} \quad & \sum_i f_i(\mathbf{y}_i) \\ \text{s.t.} \quad & \mathbf{y} \in \bigcap_{\mathbf{w} \in \{\mathcal{S}^* \cap \mathcal{W}\}} \prod_i \mathcal{Y}_i(\mathbf{w}_i), \\ & \mathbf{y} \in \bigcap_{\boldsymbol{\delta} \in \{\bar{\mathcal{S}}^* \cap \Delta\}} \prod_i \bigcap_j \check{\mathcal{Y}}_{ij}(\boldsymbol{\delta}_{ij}) \end{aligned}$$

Probabilistic Energy Management Problem

Multi-Robust-Randomized Optimization Problem

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Requirements

$$\begin{aligned} \mathcal{W} &= \prod_i \mathcal{W}_i & \Delta &= \prod_i \Delta_i & \Delta_i &= \prod_j \Delta_{ij} \\ \mathcal{S}^* &= \prod_i \mathcal{S}_i^* & \bar{\mathcal{S}}^* &= \prod_i \bar{\mathcal{S}}_i^* & \bar{\mathcal{S}}_i^* &= \prod_j \bar{\mathcal{S}}_{ij}^* \end{aligned}$$

Probabilistic Energy Management Problem

Multi-Robust-Randomized Approach

Probabilistically Feasible Solutions

The obtained solution via our proposed scheme is a feasible solution for each chance constraint with their desired level of violations and confidence.

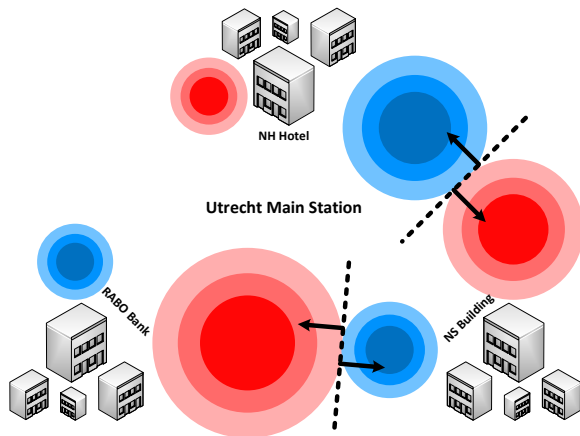
Steps of proof:

- 1 Based on the scenario approach in [Calafiore & Campi, TAC 2006]
- 2 Following the similar steps in [Margellos, Goulart & Lygeros, TAC 2016]
- 3 Extending to the multiple chance constraints

Outline

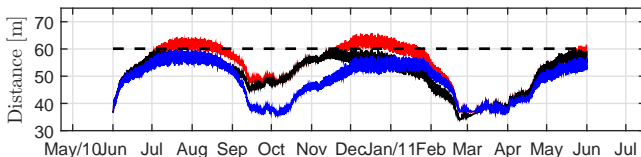
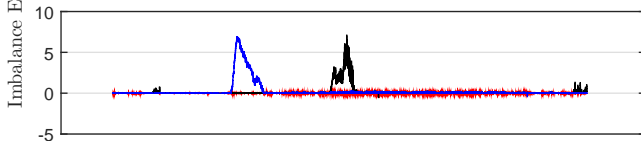
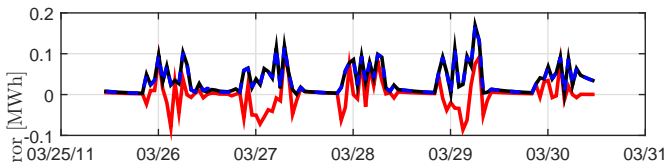
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STGs with ATES Systems: Utrecht City Case Study



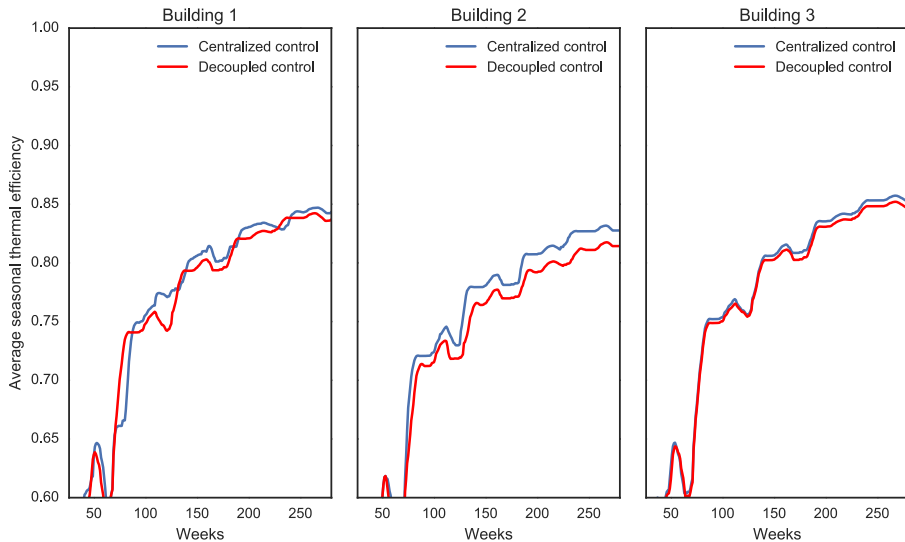
- Three buildings in Utrecht city with real parameters
- Real weather condition data from 2010 to 2012

Simulations Results: A-Posteriori Feasibility Validation



- Deterministic Decoupled MPC
- Centralized SMPC
- Move-Blocking Centralized SMPC

Geohydrological Simulation Environment (MODFLOW)



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Concluding Remarks

- A **practical predictive dynamical model** of ATES system
⇒ local energy balance constraint ⇒ mutual interaction avoidance
Pros we can use such a model to **predict behavior of the new installed/completely depleted ATES system**
Cons such a model is a **stochastic hybrid system (nonconvex program)** and this leads **sub-optimal performance**
- Simulation results showed **expected behavior**

What comes next?

- ① Distributed Stochastic Hierarchical MPC
 - higher layer to manage ATES systems in STGs
 - lower layer to provide desired comfort level for building control systems
- ② Distributed Stochastic MPC in a Plug-and-Play Framework
 - **Rostampour, Keviczky, Submitted.**

Thank you for your attention!
Questions?

Contact at:

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v.rostampour@tudelft.nl

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