

Renewable Energy Forecasting with Echo State Networks

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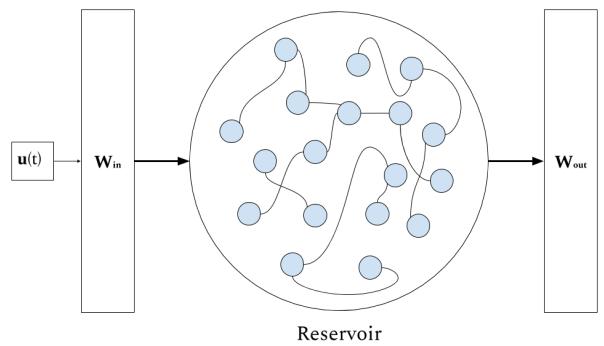
Abstract

The abstract goes here. As a general guide, you should provide a concise (150-250 words) summary of your article - introduction, methodology, results, and conclusion. Avoid using abbreviations and acronyms unless the abbreviation/acronym is used repeatedly in the abstract. There should be no references in the abstract.

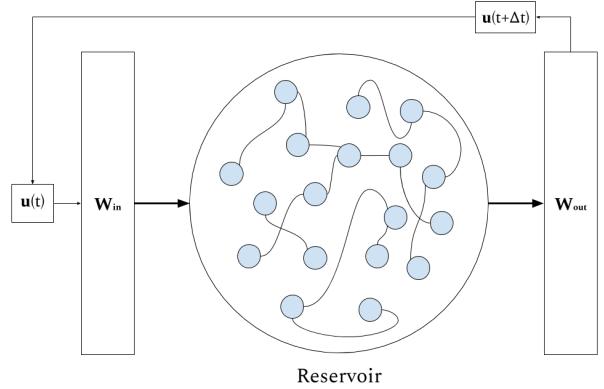
Keywords: FIXME, key words, go here, like:, simulation, spent nuclear fuel

1. Introduction

Reducing carbon emissions has become a priority for many countries in response to the rising threat of climate change. The goal set by the 2015 Paris Agreement is to prevent the global temperature from rising more than 1.5 °C above pre-industrial levels [1]. Virtually all current plans to reduce carbon emissions depend on increasing the share of energy production by renewable and clean energy sources, especially solar and wind energy [2, 3, 4, 5]. While solar and wind are low-carbon sources, these forms of electricity generation are variable and unpredictable. This variability is found to be major cause of blackouts and power system failures [6]. Further, even modest penetrations of renewable energy negatively affect the economics of other types of clean energy, such as nuclear power [2, 7]. There has been some work done to quantify the economic benefit of improving forecasts of renewable energy [8, 9, 10]. Some of the benefits of improving forecasts are: 1) It is often cheaper than building storage devices [8]. 2) Would reduce curtailment and allow for efficient use of non-renewable sources [9]. 3) Enable a slight, but important, amount of load-following from nuclear and bio-mass generators which are not designed for rapid load following [10].



(a) Training Flow



(b) Predicting Flow

Figure 1: Reservoir behavior in the training and predicting phases.

2. Methodology

2.1. Echo State Networks

An Echo State Network (ESN), sometimes called a “reservoir computer,” [11, 12, 13] is a type of recurrent neural network that replaces the many hidden layers of a conventional feed-forward neural network with a reservoir that is

1. sparse.
2. connected by uniformly random weights, centered at zero.
3. large (i.e. has many neurons).

The reservoir is therefore a randomly instantiated adjacency matrix, \mathbf{W} , of size $N \times N$. The input vector, $U(t)$, of K units is mapped onto the reservoir by an input matrix, W^{in} of size $N \times K$. The activation states of the reservoir are calculated by

$$x(t) = \tanh(W^{in} \cdot U(t) + \mathbf{W}x(t-1)) \quad (1)$$

Where $x(t)$ is the collection of reservoir activations [14, 12, 15]. The output is read by an output weight matrix, W^{out} .

$$y(t) = (W^{out})^T \cdot x(t) \quad (2)$$

In the training phase, the output, $U(t + \Delta t)$, is discarded and the next training input passed to the network. During the prediction phase, the output is kept and used as the next input. This behavior is shown in Figure 1. The speed of ESNs is owed to this structure; only W^{out} has tunable weights. Everything else is fixed. In this work, we adapted the open source Python package pyESN [16] to construct and train the network.

2.2. Hyper-parameter Optimization

ESNs are fast because the hidden layer in a conventional feed-forward neural network is replaced by a large reservoir that does not require training. The trade off is that ESNs are sensitive to various hyper-parameters that need to be optimized [15]. These hyper-parameters are summarized in Table 1. The spectral radius (ρ) should satisfy the “echo state property” which means that previous reservoir activations have a decaying influence on future states. This is usually guaranteed for $\rho < 1$, but this is not a requirement [15].

The hyper-parameters are optimized by performing a grid search over the test values specified in Table 1. The following steps were taken for each prediction task:

1. Select a hyper-parameter or pair of parameters.
2. Generate ESN prediction with the specified parameters.
3. Calculate and record the RMSE.
4. Continue until last entry in the parameter set is reached.
5. Set the network parameters to hyper-parameter value that minimizes the RMSE.

This algorithm generates an error surface where the coordinates of the absolute minimum correspond to the indices of values in the hyper-parameter test sets that minimized the RMSE.

2.3. Prediction Tasks

We first performed a benchmarking task by making a prediction for the Lorenz 1963 model [17]. Then we optimized predictions for univariate time-series representing total demand, solar energy, and wind energy 4-hours ahead and 48- hours ahead. Finally, those same six tasks are repeated with an additional predictor. The tasks are summarized in Table 2.

2.4. Data Selection and Processing

All data predicting demand, wind energy, and solar energy on the University of Illinois at Urbana-Champaign (UIUC) campus are from the UIUC Solar Farm 1.0 dashboard [18] and proprietary data shared with us courtesy of the UIUC Facilities and Services Department. All data had hourly resolution. Weather data was retrieved from the National Oceanic and Atmospheric Administration (NOAA)[19] for two locations: Champaign, IL, where UIUC is located, and Lincoln, IL, where Rail-splitter Windfarm is located. UIUC has a power purchase agreement with Railsplitter Windfarm [20]. In the case of UIUC solar data, significant portions were missing due to instrument failure. In order to fill in this missing data, we calculated the theoretical solar energy production based on irradiance data from OpenEI [21]. The solar output is given by [22]

$$P = G_T \eta_{ref} \tau_{pv} A [1 - \gamma(T - 25)] \quad [W] \quad (3)$$

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Table 1: Description of Model Hyper-parameters

Hyper-parameter	Purpose	Tested Values
noise	Neuron regularization	[0.0001, 0.0003, 0.0007, 0.001, 0.003, 0.005, 0.007, 0.01]
ρ	Spectral radius	[0.5, 0.7, 0.9, 1, 1.1, 1.2, 1.3, 1.5]
N	Size of reservoir, \mathbf{W}	[600, 800, 1000, 1500, 2000, 2500, 3000, 4000]
sparsity	The density of connections in \mathbf{W}	[0.005, 0.01, 0.03, 0.05, 0.1, 0.12, 0.15, 0.2]
Training Length	Size of the training set before prediction	$L \in [5000, 25000]$, step size = 300

Table 2: Summary of Prediction Tasks

Target	Future	Additional Predictor
Total Demand	4 hours ahead	None
Solar Energy	48 hours ahead	Solar Elevation Humidity Pressure
Wind Energy		Wet Bulb Temp. Dry Bulb Temp. Wind Speed

where

$$G_T = P_{DNI} * \cos(\beta + \delta - lat) + P_{DHI} * \left(\frac{180 - \beta}{180} \right) \left[\frac{W}{m^2} \right] \quad (4)$$

where

$$\delta = 23.44 \sin \left(\left(\frac{\pi}{180} \right) \left(\frac{360}{365} \right) (N + 284) \right) \text{ [degrees]} \quad (5)$$

η, τ, γ are solar panel properties

P_{DNI} is the direct normal irradiance

P_{DHI} is the diffuse horizontal irradiance

β is the tilt angle of the solar panels

The solar elevation angle, α , was also calculated [23, 24] using coordinates for the UIUC solar farm.

$$\alpha = \sin^{-1} [\sin(\delta) \sin(\phi) + \cos(\delta) \cos(\phi) \cos(\omega)] \quad (6)$$

where

δ is the declination angle

ϕ is the latitude of interest

ω is the hour angle

Finally, we normalized all of the data using the infinity norm

$$\|\mathbf{x}\|_\infty \equiv \max |x_i|. \quad (7)$$

This is useful because it simplifies the comparison of our results between tasks whose training data have vastly different magnitudes.

2.5. Error Metric

We measure the accuracy of the model using two error metrics: Mean absolute error and root mean squared error. These are defined as

$$\text{MAE} = \frac{1}{n} \sum_{i=1}^N |y_i - \hat{y}_i| \quad (8)$$

$$\text{RMSE} = \sqrt{\frac{1}{n} \sum_{i=1}^N (y_i - \hat{y}_i)^2} \quad (9)$$

3. Results

Below we show the best prediction for each task.

3.1. Benchmark: Lorenz 1963

We first verified that our choice of implementation for ESNs produces similar results to those found

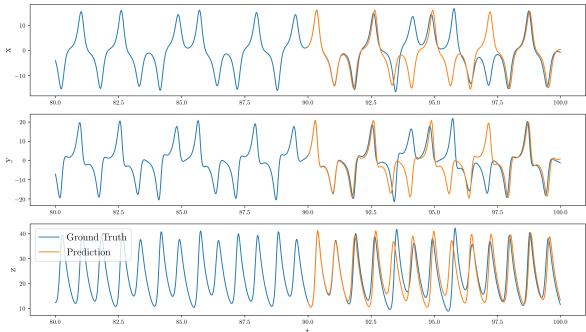


Figure 2: Using an ESN to replicate the climate of the Lorenz Attractor.

in the literature [11]. The hyper-parameters that minimized the RMSE of the model can be found in Table 3. Our optimized values are somewhat different from the literature, but we are satisfied that our ESN implementation successfully replicated the climate of the Lorenz Attractor similar to Pathak et. al 2017.

Table 3: Hyper-parameters for the Lorenz 1963 Model

Parameter	This paper	Literature [11]
N	2000	300
ρ	0.9	1.2
sparsity	0.1	0.1
noise	0.001	0
Training Length	3200	Not Specified

100

4. Discussion

The forecast accuracy of our ESN for the Lorenz model does not persist for quite as long as in other works [11]. However, our model does replicate the environment that produces the Lorenz Attractor. Further, optimal parameters may be unique for each randomly instantiated reservoir. It is impossible to replicate the exact conditions of other works without information about a seed for the random state. We have included this information for future work to compare with our results.

For each target variable, demand, wind, or solar, we found that air pressure was the only meteorological factor that improved the forecast error in every case. Solar elevation angle also decreased the error in every case with one exception, 48-hour ahead solar production. One possible reason for the improved performance from adding air pressure

is that the data may contain implicit information about weather dynamics. For example, air pressure typically changes throughout the day due to solar heating and has close relationship to air temperature [25], thus it contains implicit information about both the amount of solar energy reaching the ground and the ambient temperature which influences electricity demand. Similarly, the height of the sun in the sky has a strong influence on ambient weather and thus on demand and the production of renewable energy. Elevation angle lacks information about how much solar energy reaches the ground, which is perhaps why air pressure performed better in some cases. Using the solar angle to improve forecasting has a couple of important advantages over measured weather data. First, it can be calculated accurately within a minute time-resolution [23]. Second, because solar angle can be calculated deterministically, it reduces the amount of data processing required.

The forecast lengths were decided based on the requirements for improved economics and planning mentioned in the literature [8, 9, 10].

5. Acknowledgments

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Demand Prediction with ESN

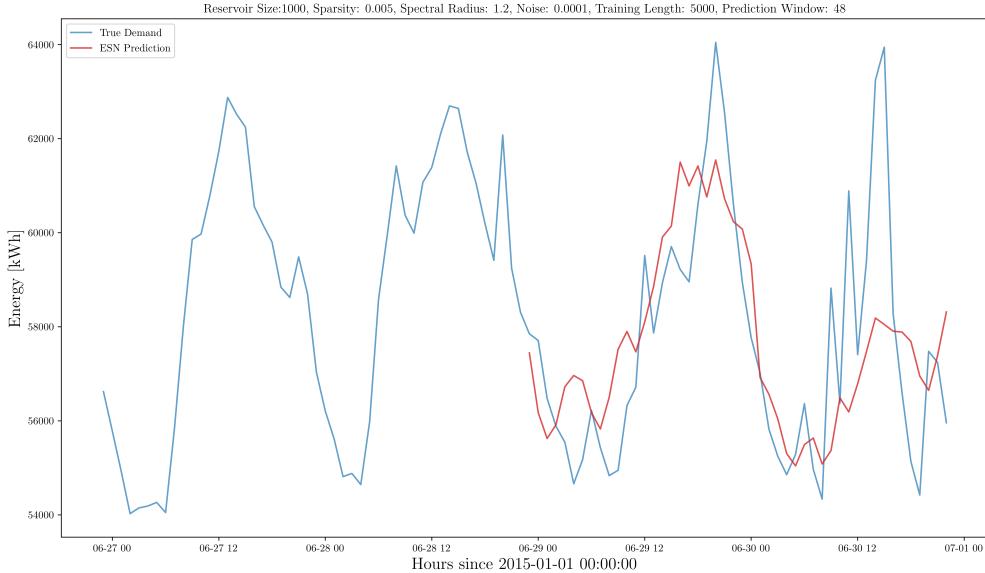


Figure 3: The optimized 48-hour ahead demand prediction with pressure as a meteorological predictor.

Table 4: Tabulated error for 48-hour ahead total electricity demand forecasts with various coupled quantities. Improvement indicates the percentage improvement over the base case of forecasting electricity demand alone.

Scenario	MAE	RMSE	Improvement MAE (%)	Improvement RMSE (%)
Total Demand	0.018892	0.024137	[-]	[-]
Demand + Sun Elevation	0.013375	0.022893	-29.20	-5.15
Demand + Humidity	0.048357	0.063544	+155.96	+163.26
Demand + Pressure	0.009329	0.017334	-50.62	-28.18
Demand + Wet Bulb Temp.	0.033473	0.039922	+77.18	+65.40
Demand + Dry Bulb Temp.	0.031866	0.040409	+66.67	+67.42
Demand + Wind Speed	0.051045	0.074966	+170.19	+210.58

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Demand Prediction with ESN

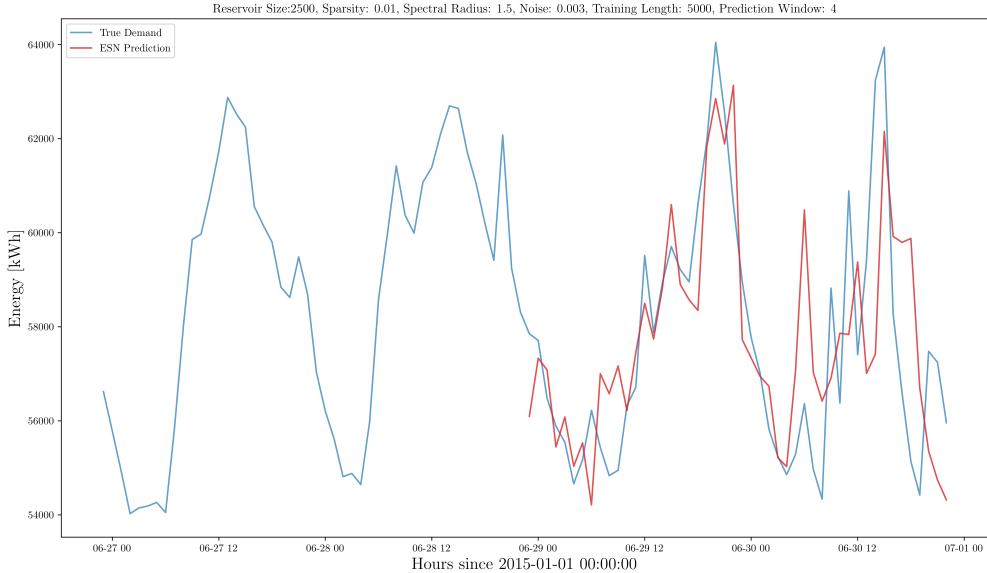


Figure 4: The optimized 4 hour ahead demand prediction with solar angle as an additional predictor.

Table 5: Tabulated error for 4-hour ahead total electricity demand forecasts with various coupled quantities. Improvement indicates the percentage improvement over the base case of forecasting electricity demand alone.

Scenario	MAE	RMSE	Improvement MAE (%)	Improvement RMSE (%)
Total Demand	0.019343	0.026322	[-]	[-]
Demand + Sun Elevation	0.009869	0.016928	-48.98	-35.69
Demand + Humidity	0.054772	0.073056	+183.16	+177.54
Demand + Pressure	0.009754	0.019314	-49.57	-26.62
Demand + Wet Bulb Temp.	0.020932	0.026979	+8.21	+2.50
Demand + Dry Bulb Temp.	0.026577	0.039963	+37.40	+51.82
Demand + Wind Speed	0.042534	0.067427	+119.89	+156.16

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Solar Generation Prediction with ESN

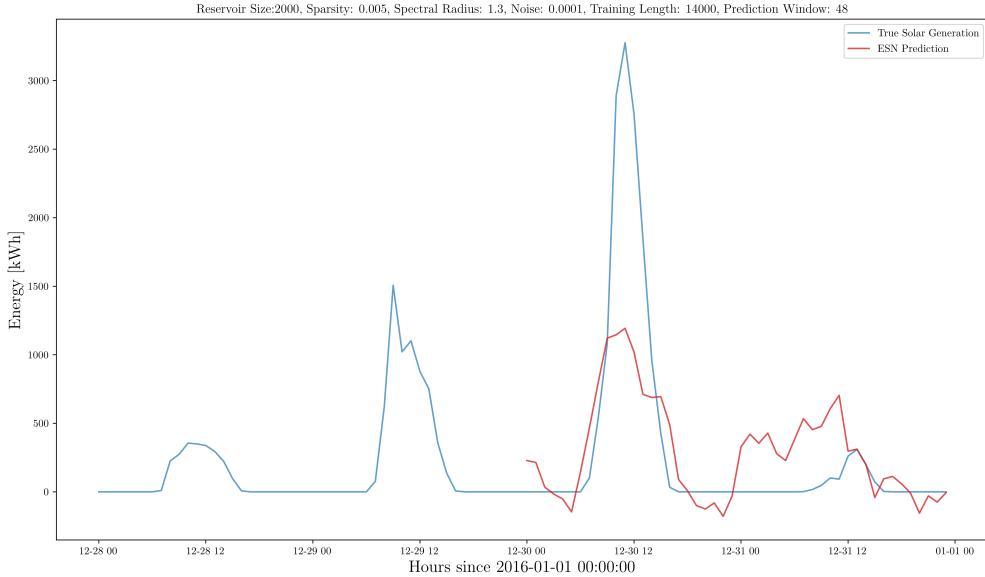


Figure 5: The optimized 48-hour ahead solar energy prediction with humidity as a meteorological predictor.

Table 6: Tabulated error for 48-hour ahead solar energy forecasts with various coupled quantities. Improvement indicates the percentage improvement over the base case of forecasting solar energy alone.

Scenario	MAE	RMSE	Improvement MAE (%)	Improvement RMSE (%)
Solar Energy	0.143276	0.206162	[-]	[-]
Solar + Sun Elevation	0.200627	0.292516	+40.02	+41.88
Solar + Humidity	0.086920	0.111476	-39.33	-45.93
Solar + Pressure	0.098554	0.152672	-31.21	-25.94
Solar + Wet Bulb Temp.	0.114157	0.167503	-20.32	-18.75
Solar + Dry Bulb Temp.	0.079036	0.123783	-44.84	-39.96
Solar + Wind Speed	0.147270	0.191722	+2.788	-7.004

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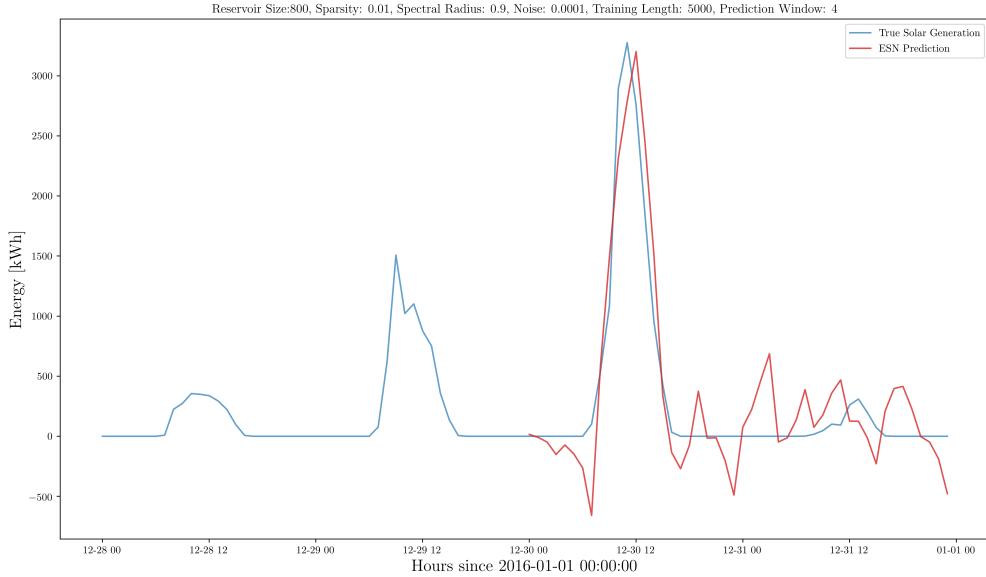


Figure 6: The optimized 4 hour ahead solar energy prediction with wet bulb temperature as a meteorological predictor.

Table 7: Tabulated error for 4-hour ahead solar energy forecasts with various coupled quantities. Improvement indicates the percentage improvement over the base case of forecasting solar energy alone.

Scenario	MAE	RMSE	Improvement MAE (%)	Improvement RMSE (%)
Solar Energy	0.061426	0.095794	[]	[]
Solar + Sun Elevation	0.033263	0.060048	-45.85	-37.32
Solar + Humidity	0.054951	0.078739	-10.54	-17.80
Solar + Pressure	0.046862	0.089294	-23.71	-6.78
Solar + Wet Bulb Temp.	0.038104	0.053419	-37.97	-44.24
Solar + Dry Bulb Temp.	0.044104	0.073112	-28.20	-23.68
Solar + Wind Speed	0.070293	0.099912	+14.44	+4.30

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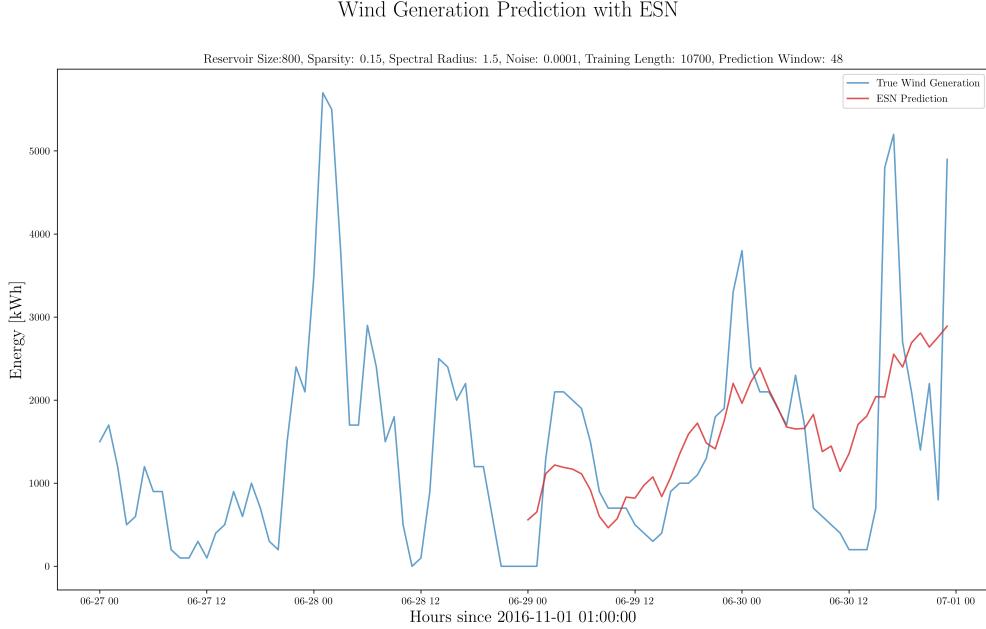


Figure 7: The optimized 48-hour ahead wind energy prediction with solar angle as an additional predictor.

Table 8: Tabulated error for 48-hour ahead wind forecasts with various coupled quantities. Improvement indicates the percentage improvement over the base case of forecasting wind energy alone.

Scenario	MAE	RMSE	Improvement MAE (%)	Improvement RMSE (%)
Wind Energy	0.103516	0.130848	[-]	[-]
Wind + Sun Elevation	0.051899	0.081339	-49.82	-37.84
Wind + Humidity	0.091975	0.112054	-11.15	-14.36
Wind + Pressure	0.054388	0.097670	-47.46	-25.36
Wind + Wet Bulb Temp.	0.074085	0.097004	-28.43	-25.86
Wind + Dry Bulb Temp.	0.081268	0.105289	-21.49	-19.53
Wind + Wind Speed	0.100880	0.122271	-2.5464	-6.555

Table 9: Tabulated error for 4-hour ahead wind forecasts with various coupled quantities. Improvement indicates the percentage improvement over the base case of forecasting wind energy alone.

Scenario	MAE	RMSE	Improvement MAE (%)	Improvement RMSE (%)
Wind Energy	0.090266	0.124303	[-]	[-]
Wind + Sun Elevation	0.039248	0.083134	-56.52	-33.12
Wind + Humidity	0.064131	0.096310	-28.95	-22.52
Wind + Pressure	0.043739	0.087981	-51.54	-29.22
Wind + Wet Bulb Temp.	0.044447	0.077770	-50.76	-37.44
Wind + Dry Bulb Temp.	0.050536	0.083151	-44.01	-33.11
Wind + Wind Speed	0.063456	0.088157	-29.70	-29.07

Wind Generation Prediction with ESN

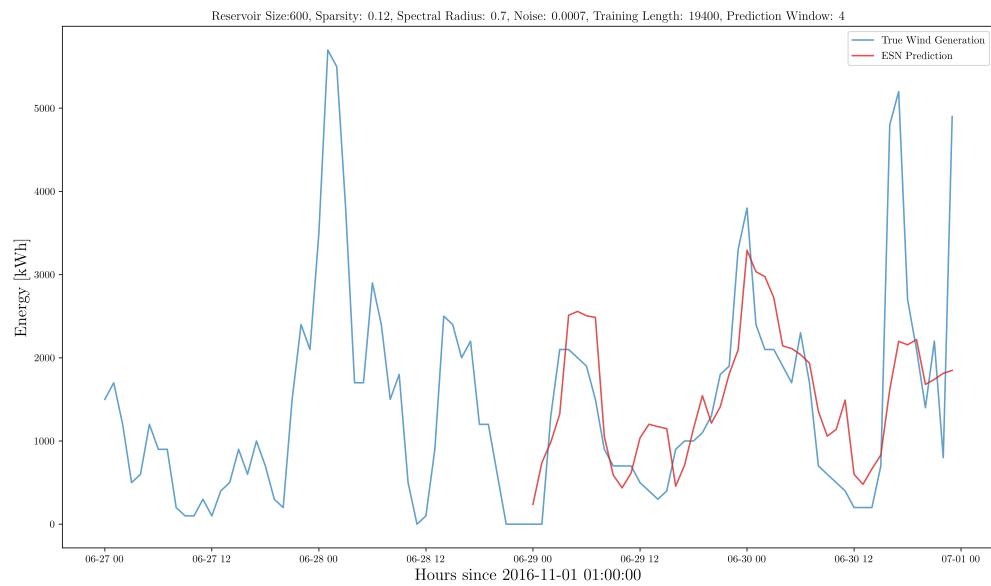


Figure 8: The optimized 4 hour ahead wind energy prediction with wet bulb temperature as a meteorological predictor.