

TUTORIAL I: TIME SERIES ANALYSIS

Will be worked on in the exercise session on Thursday, 6 June 2019.

PROBLEM I.1 (PROGRAMMING) – DATA ANALYSIS

The following data are made available to you on the course home page¹:

`de_data.csv`, `gb_data.csv`, `eu_data.csv`, (`wind.csv`, `solar.csv`, `load.csv`).

They describe (quasi-real) time series for wind power generation $W(t)$, solar power generation $S(t)$ and load $L(t)$ in Great Britain (GB), Germany (DE) and Europe (EU). The time step is 1 h and the time series are several years long.

- (a) Check that the wind and solar time series are normalized to 'per-unit of installed capacity', and that the load time series is normalized to MW.
- (b) For all three regions, calculate the maximum, mean, and variance of the time series.
- (c) For all three regions, plot the time series $W(t)$, $S(t)$, $L(t)$ for a winter month (January) and a summer month (July).
- (d) Resample the time series to daily, weekly and monthly data points and visualise them in plots. Can you identify some recurring patterns?
- (e) For all three regions, plot the duration curve for $W(t)$, $S(t)$, $L(t)$.
- (f) For all three regions, plot the probability density function of $W(t)$, $S(t)$, $L(t)$.
- (g) Recurring patterns of time series can also be visualised more rigorously by applying a Fourier Transform. Apply a (Fast) Fourier Transform to the three time series $X \in W(t), S(t), L(t)$:

$$\tilde{X}(\omega) = \int_0^T X(t) e^{i\omega t} dt.$$

For all three regions, plot the energy spectrum $|\tilde{X}(\omega)|^2$ as a function of ω . Discuss the relationship of these results with the findings obtained in (b)-(f).

- (h) Normalize the time series to one, so that $\langle W \rangle = \langle S \rangle = \langle L \rangle = 1$. Now, for all three regions, plot the mismatch time series

$$\Delta(t) = \gamma\alpha W(t) + \gamma(1 - \alpha)S(t) - L(t)$$

for the same winter and summer months as in (c). Choose $\alpha \in \{0.0, 0.5, 0.75, 1.0\}$ with $\gamma = 1$, and $\gamma \in \{0.5, 0.75, 1.0, 1.25, 1.5\}$ with $\alpha = 0.75$.

Which configuration entails the lowest mismatch on average and in extremes?

- (i) For all three regions, repeat (b)-(g) for the mismatch time series.

¹<https://nworbmot.org/courses/esm-2019/>

PROBLEM I.2 (ANALYTICAL) – EFFECT OF SEASONALITY

Figure 1 shows approximations to the seasonal variations of wind and solar power generation $W(t)$ and $S(t)$ and load $L(t)$:

$$W(t) = 1 + A_W \cos \omega t$$

$$S(t) = 1 - A_S \cos \omega t$$

$$L(t) = 1 + A_L \cos \omega t$$

The time series are normalized to $\langle W \rangle = \langle S \rangle = \langle L \rangle := \frac{1}{T} \int_0^T L(t) dt = 1$, and the constants have the values

$$\omega = \frac{2\pi}{T}$$

$$T = 1 \text{ year}$$

$$A_W = 0.4$$

$$A_S = 0.75$$

$$A_L = 0.1$$

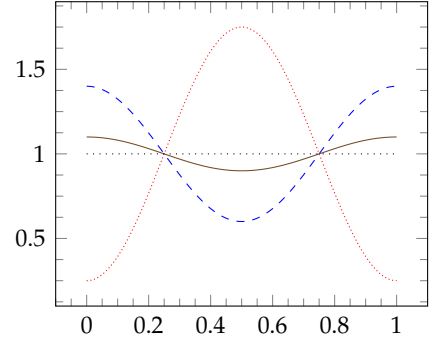


Figure 1: Seasonal variations of wind and solar power generation $W(t)$ --- and $S(t)$ ·····, and load $L(t)$ — around the mean 1 ·····.

(a) What is the seasonal optimal mix α , which minimizes

$$\langle [\alpha W(t) + (1 - \alpha)S(t) - L(t)]^2 \rangle = \frac{1}{T} \int_0^T [\alpha W(t) + (1 - \alpha)S(t) - L(t)]^2 dt,$$

(b) How does the optimal mix change if we replace $A_L \rightarrow -A_L$?

(c) Now assume that there is a seasonal shift in the wind signal

$$W(t) = 1 + A_W \cos(\omega t - \phi).$$

Express the optimal mix α as a function of ϕ .

(d) A constant conventional power source $C(t) = 1 - \gamma$ is now introduced. The mismatch then becomes

$$\Delta(t) = \gamma [\alpha W(t) + (1 - \alpha)S(t)] + C(t) - L(t).$$

Analogously to (a), find the optimal mix α as a function of $0 \leq \gamma \leq 1$, which minimizes $\langle \Delta^2 \rangle$.