

KEVIN CAYE



THOMAS KARAOUZENE

LA TRANSFORMATION DIGITALE 🖐️ DU MONDE DE L'ÉNERGIE

TECH
WEEK



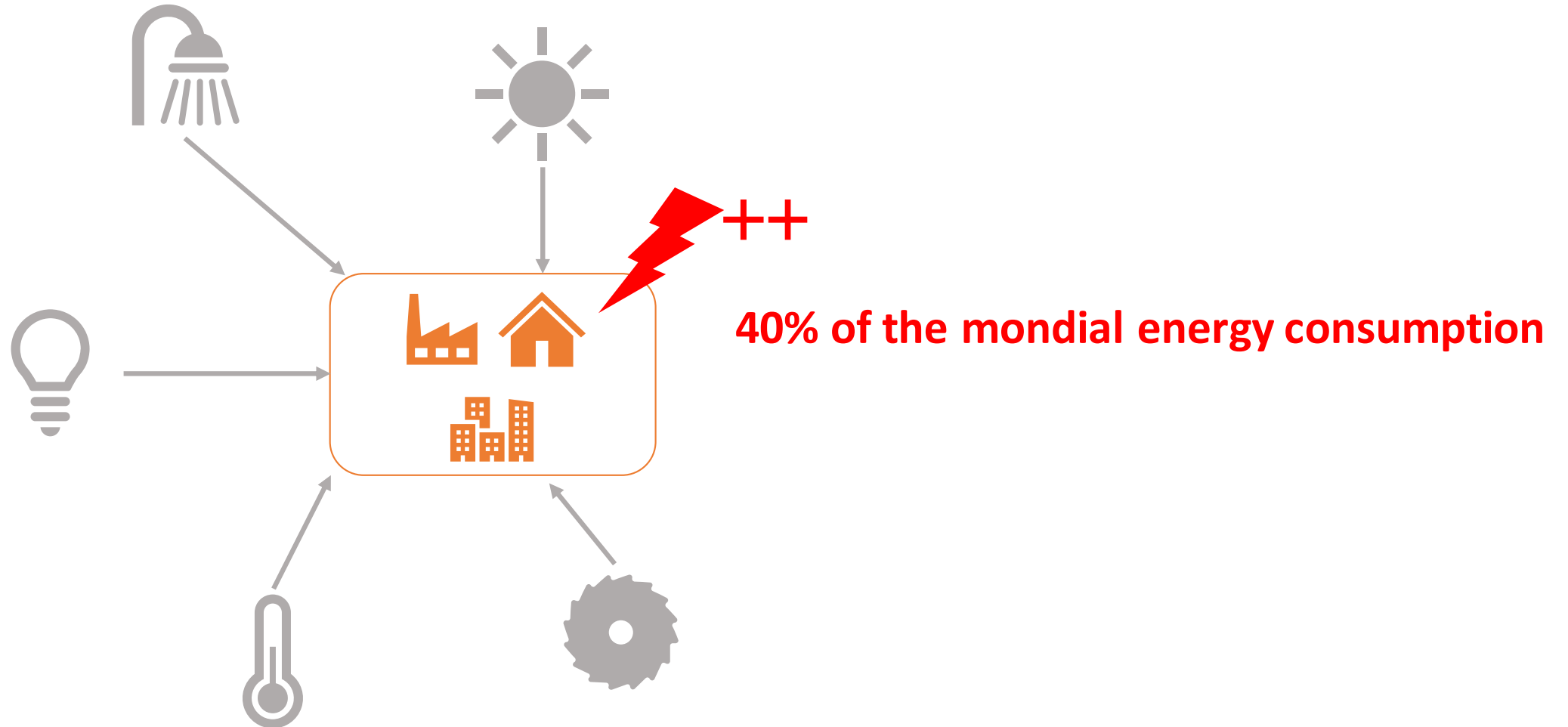
Data science in energy industry



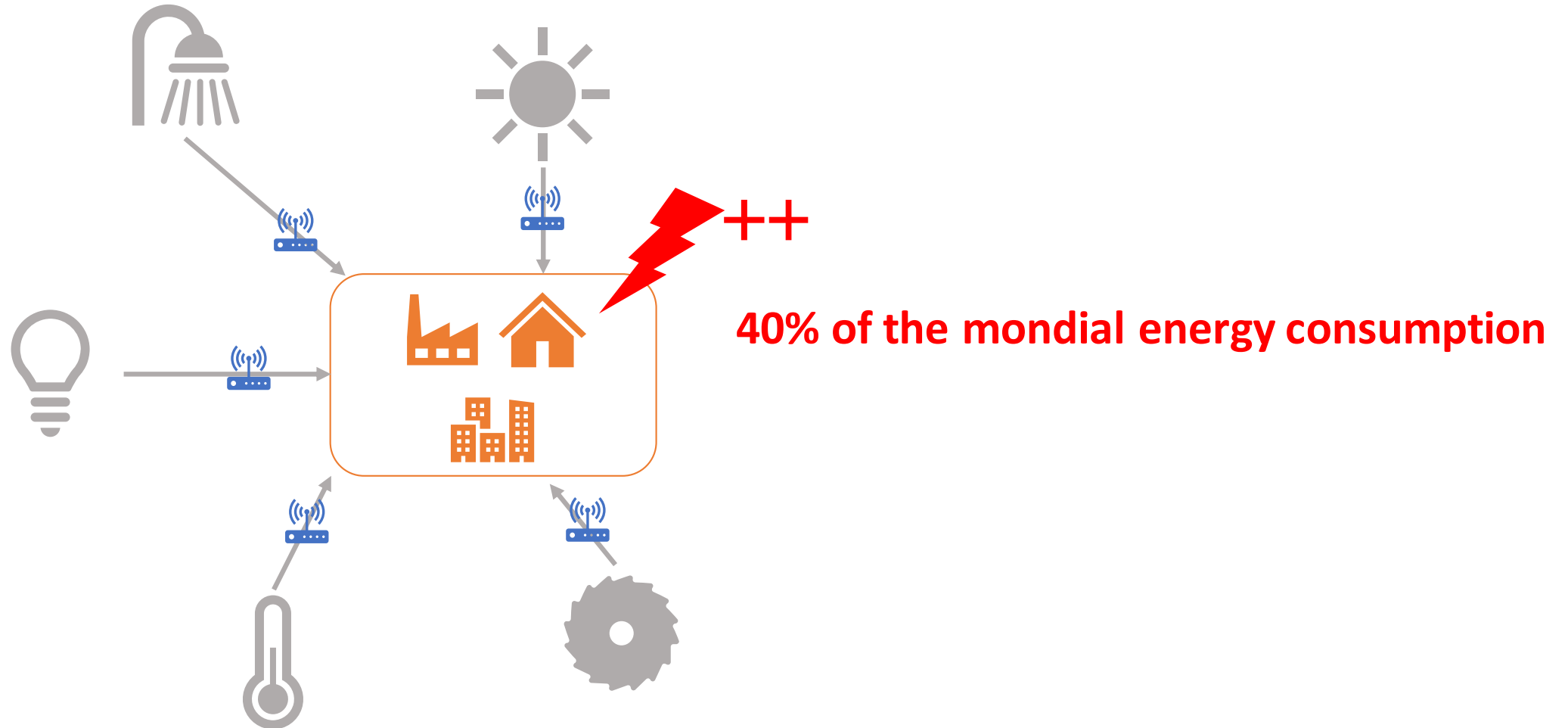
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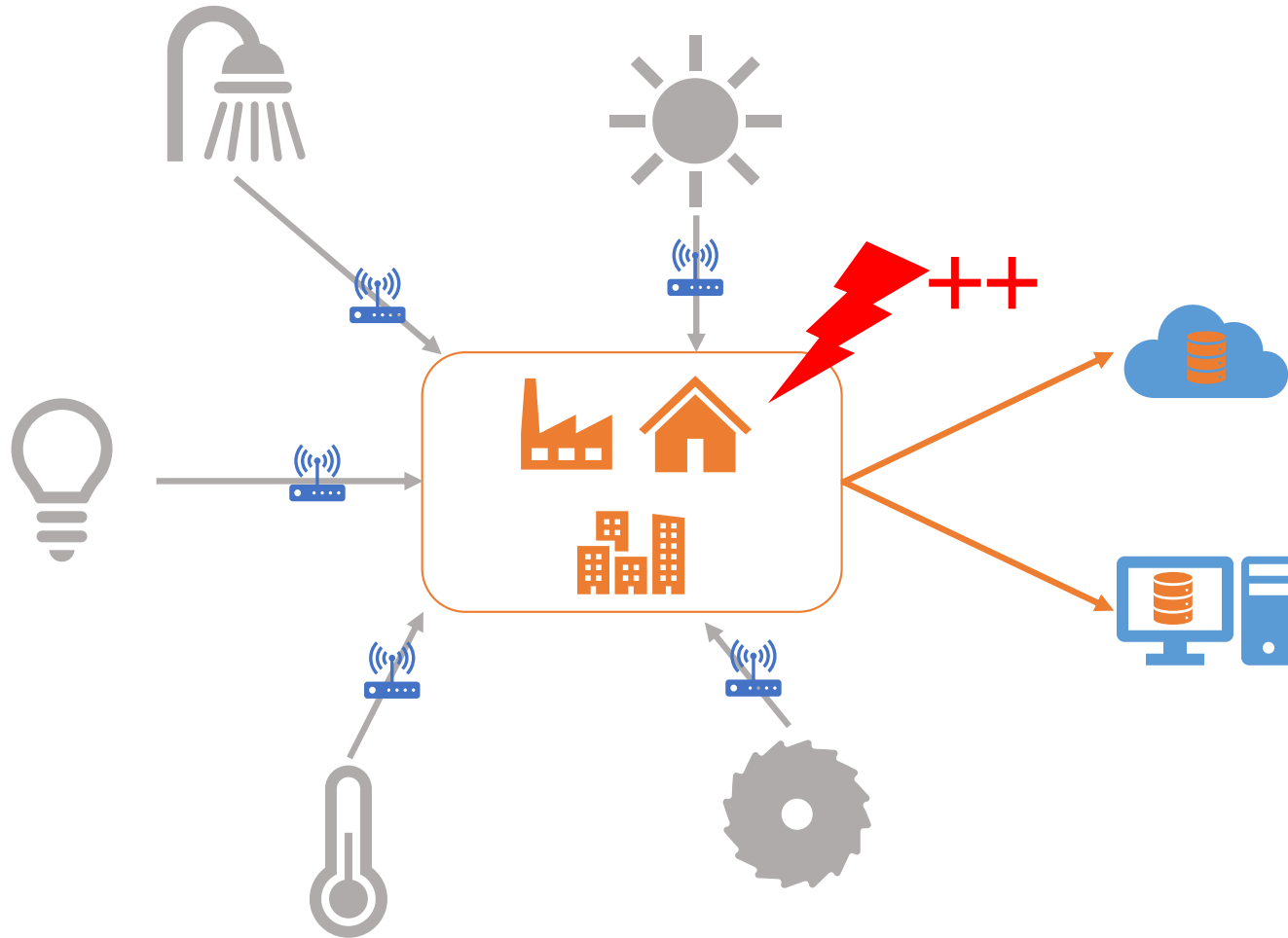
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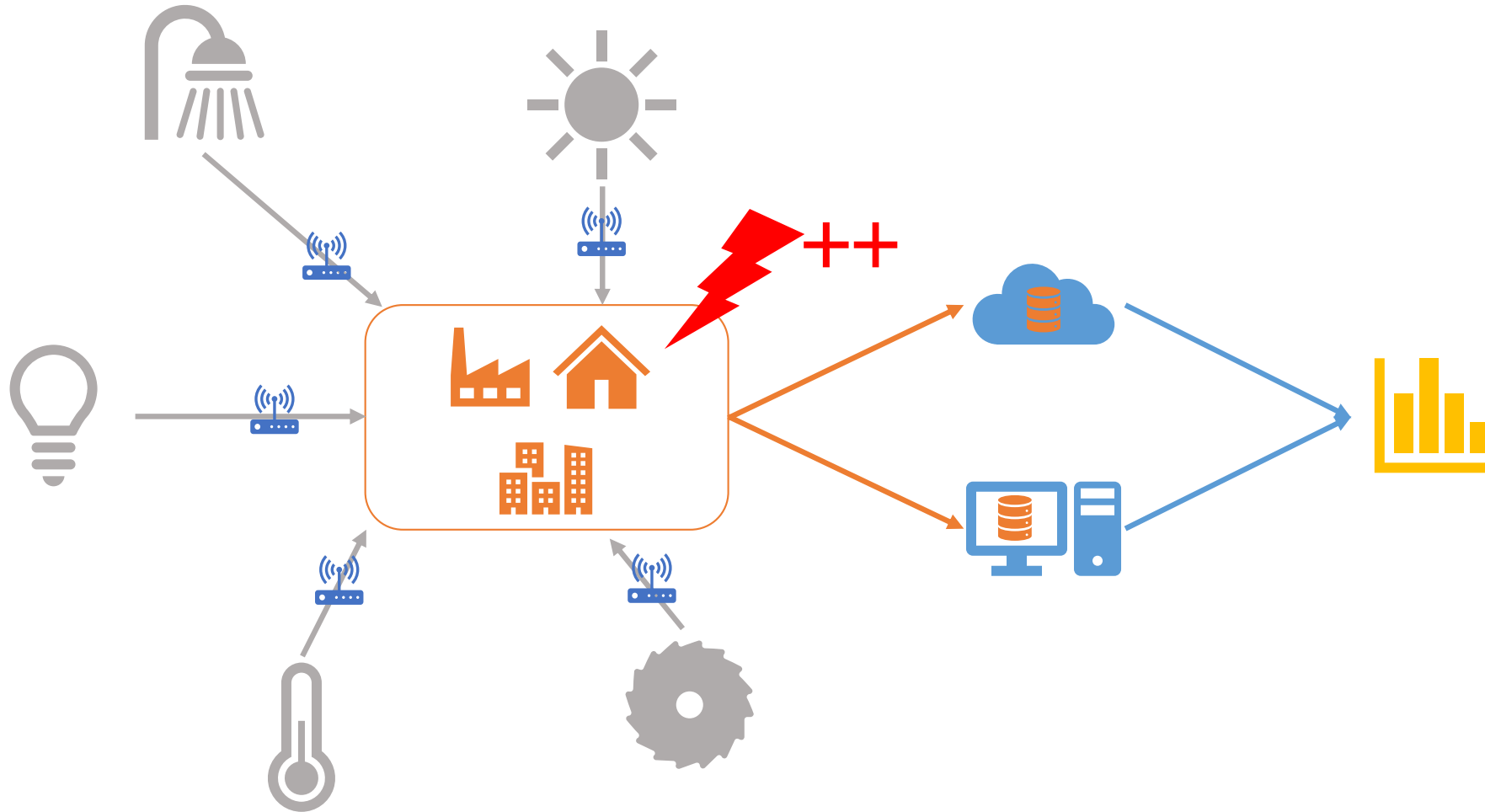
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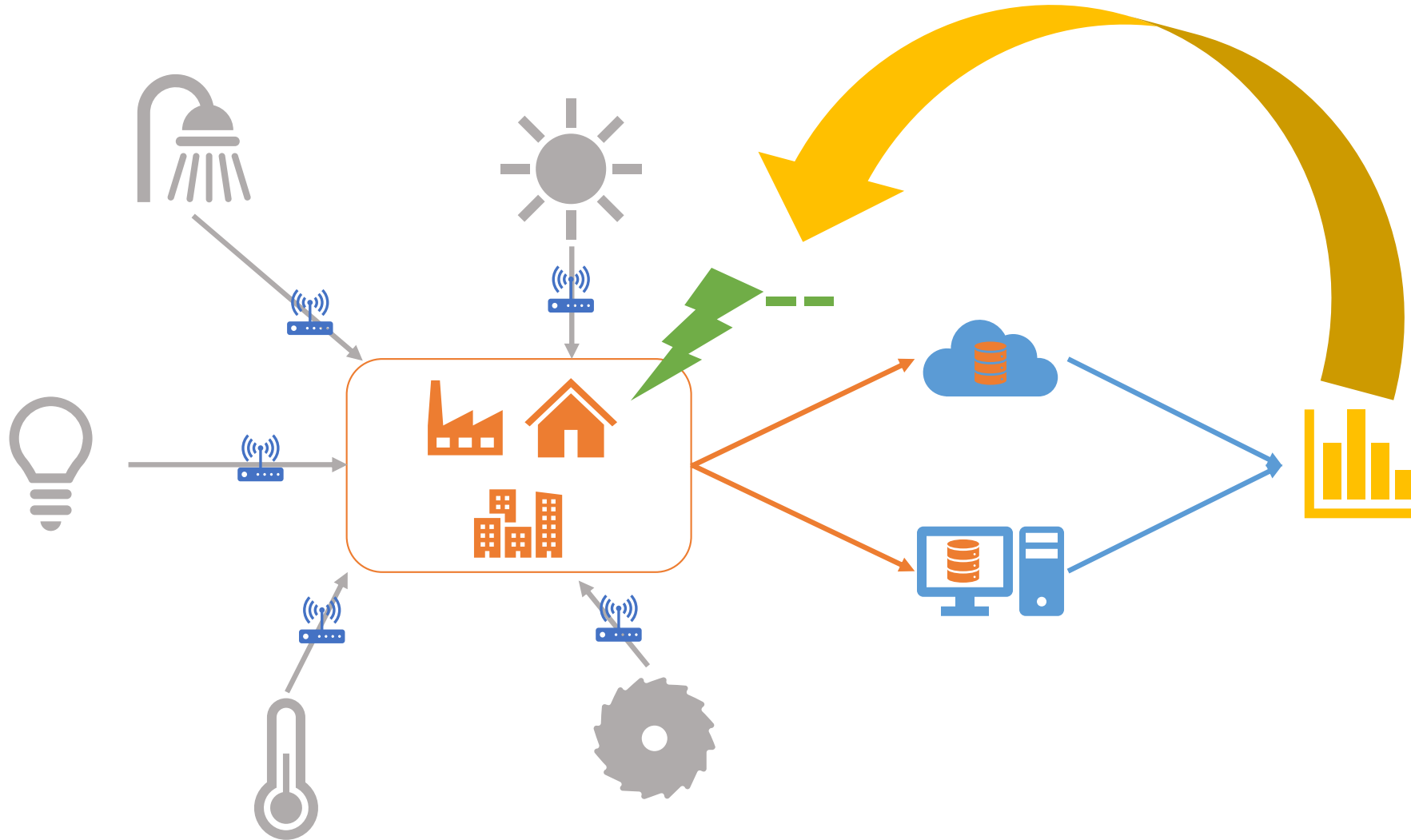
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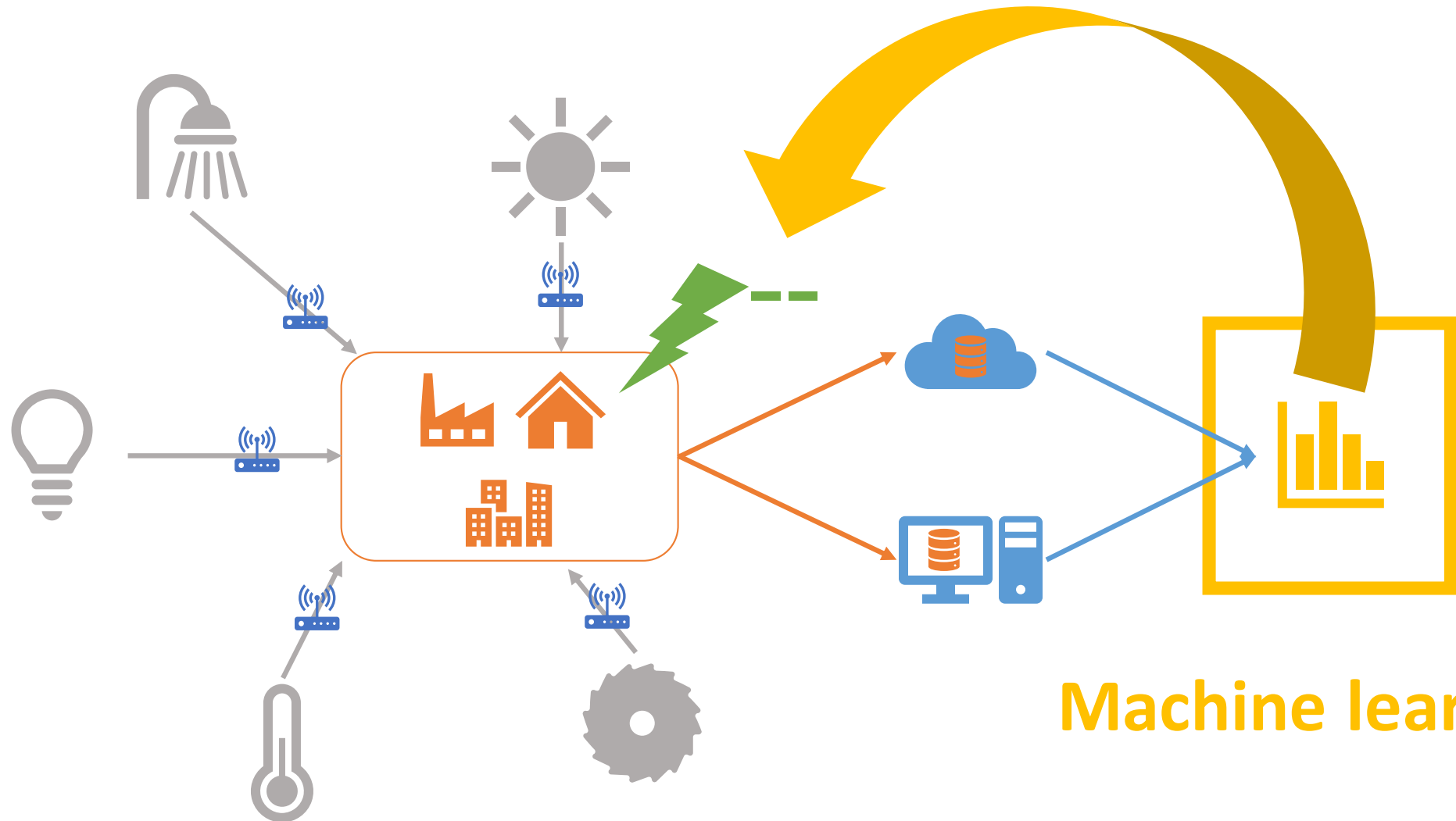
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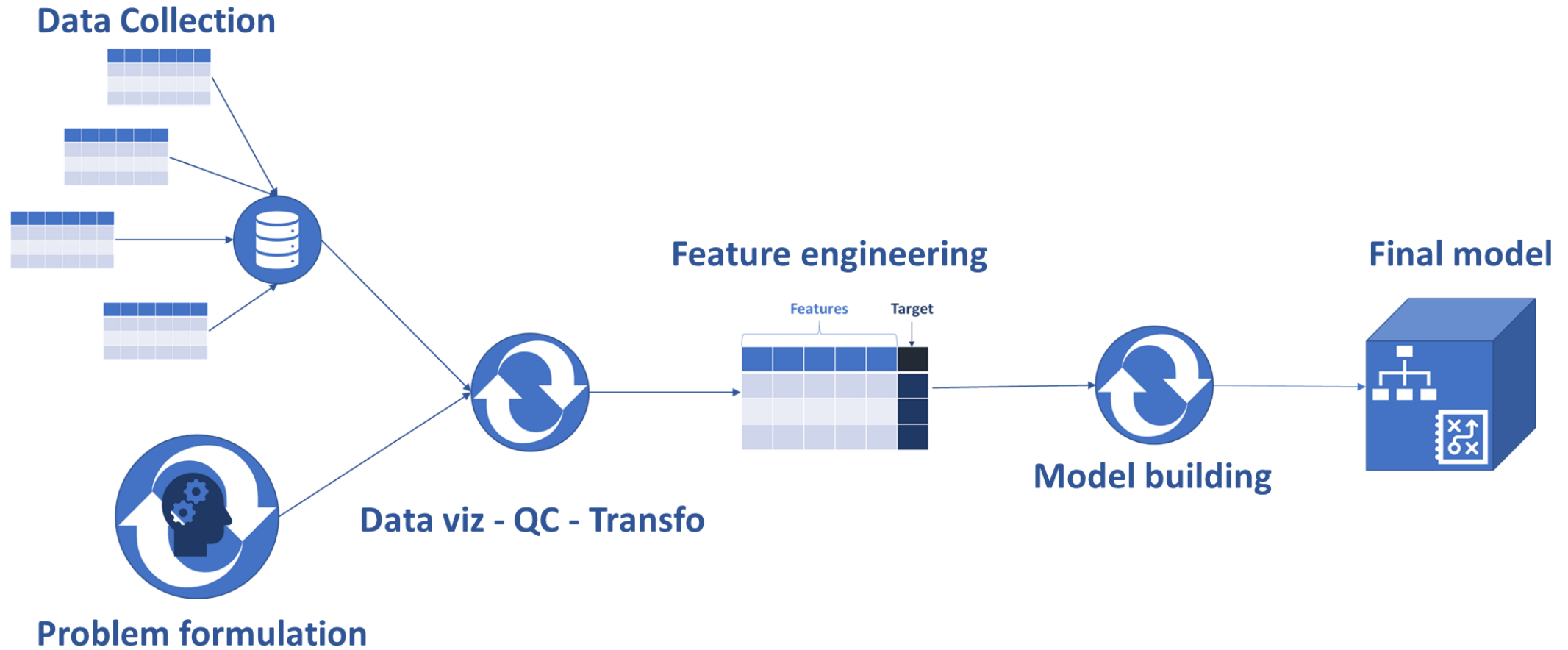
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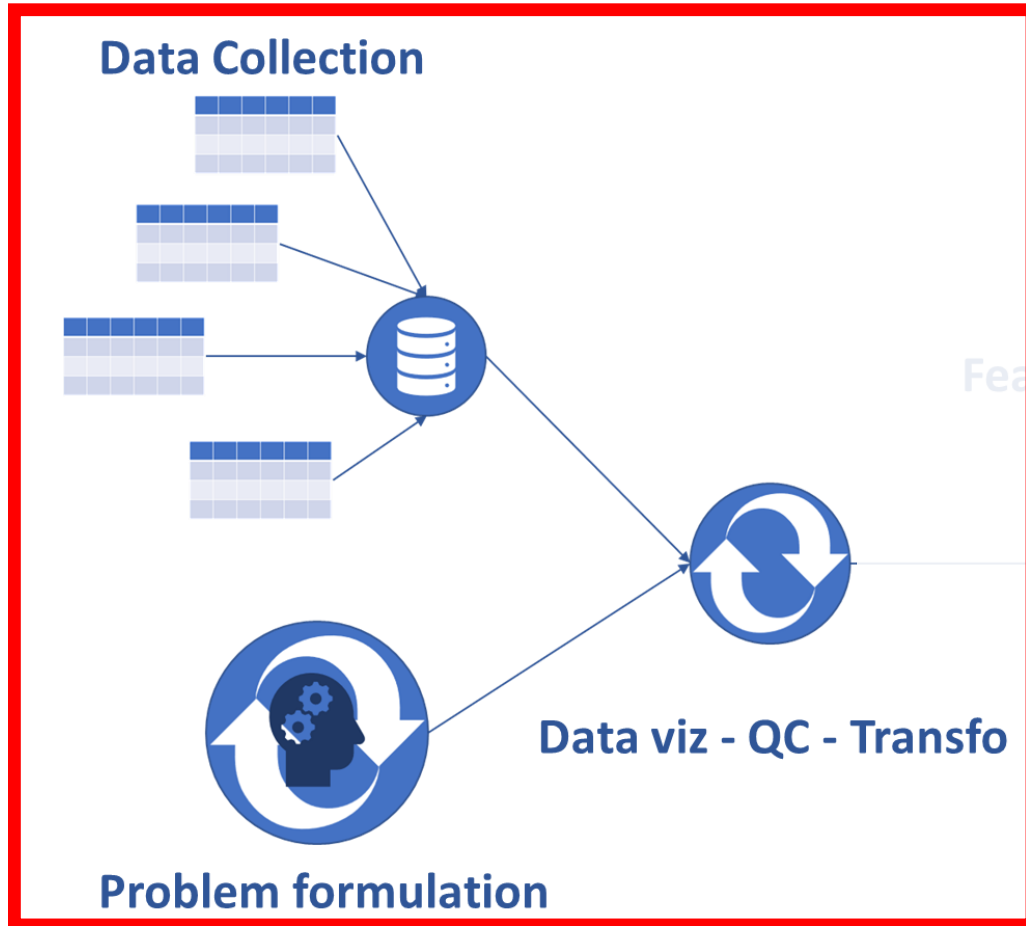
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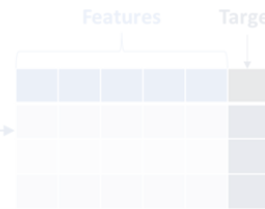
Machine learning challenges



Machine learning challenges



Feature engineering



Model building

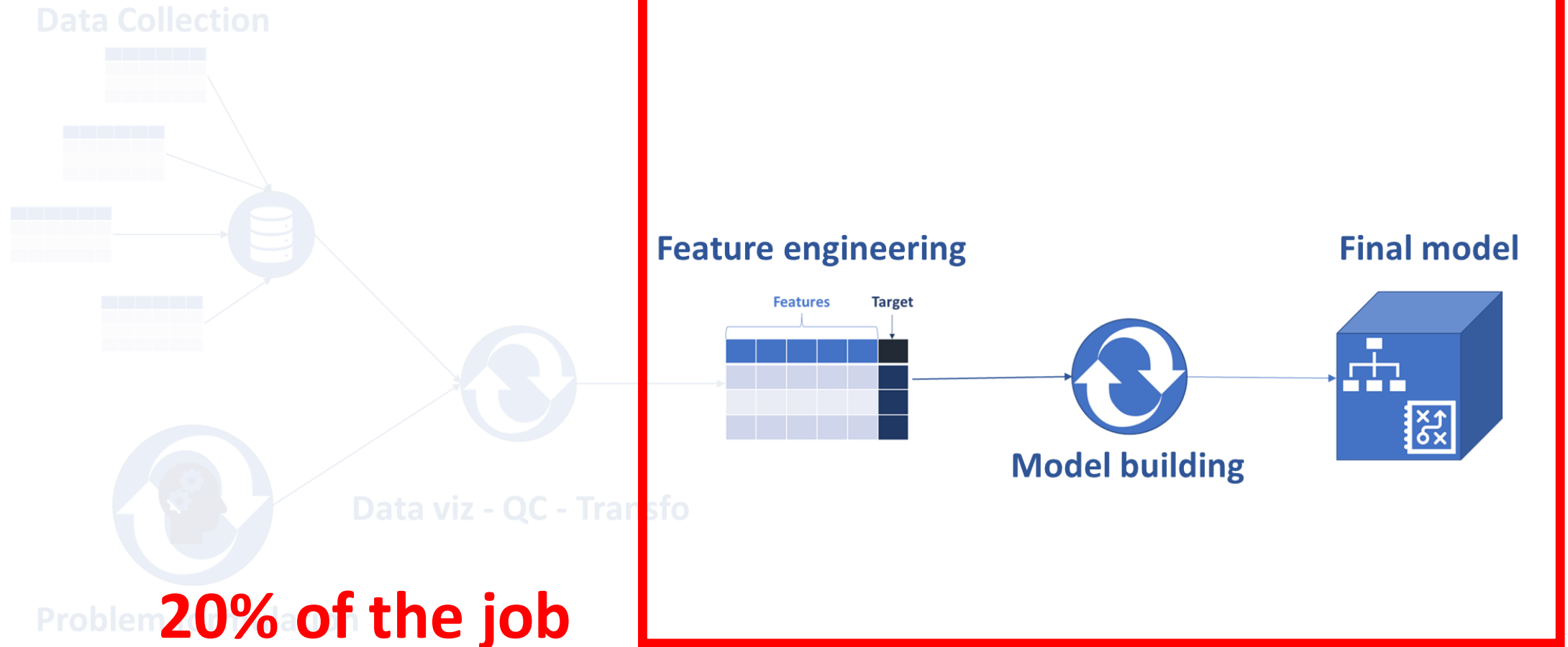


Final model



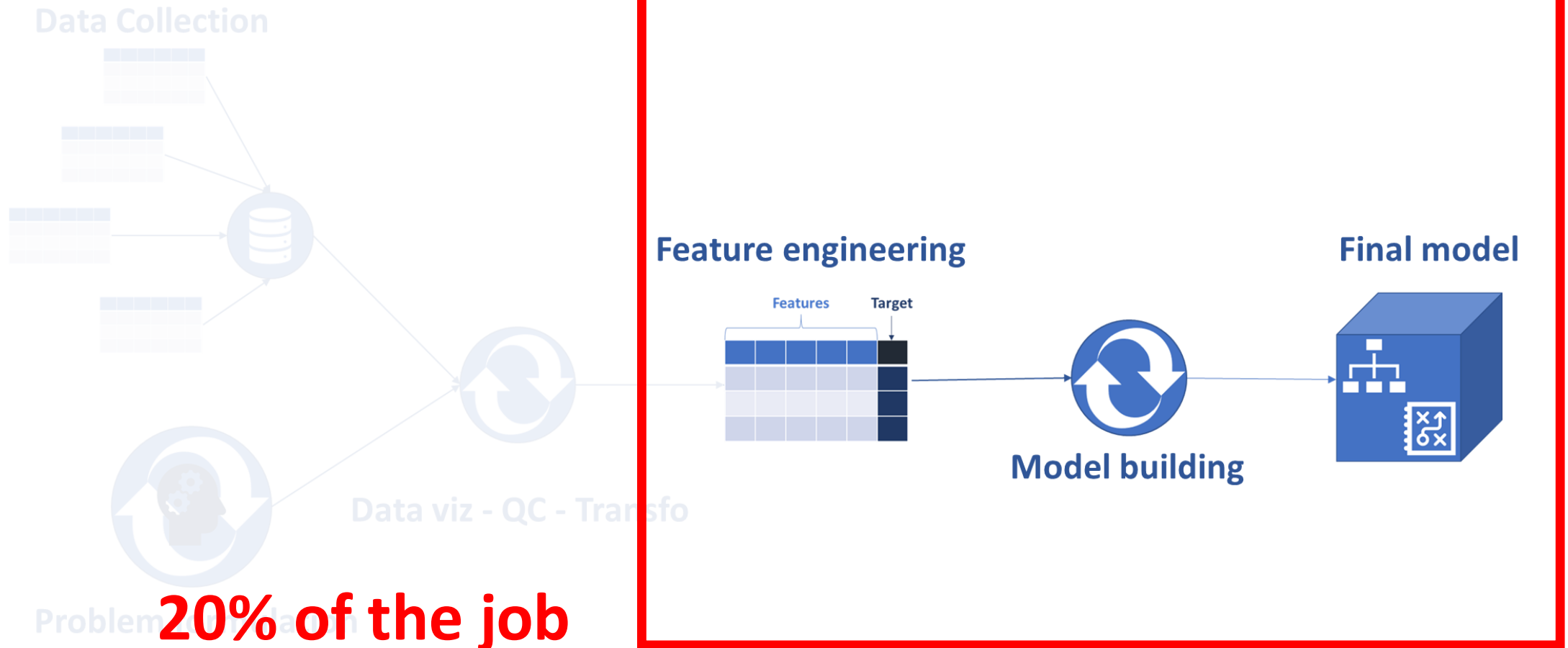
80% of the job

Machine learning challenges



20% of the job

Machine learning challenges



20% of the job

↳ Suitable for competitions



Quick Facts

PARTICIPANTS	1,034
NO. OF ENTRIES	1,332
PRIZE	€23,000

**TECH
WEEK**



Quick Facts

PARTICIPANTS	355
NO. OF ENTRIES	170
PRIZE	€23,000



Why ?

- Critical role in energy efficiency
- Optimize operations of chillers, boilers and energy storage systems
- Baseline for flagging potentially wasteful discrepancies

⇒ **Forecasting the use of the electrical energy is the backbone of effective operations**

Quick Facts

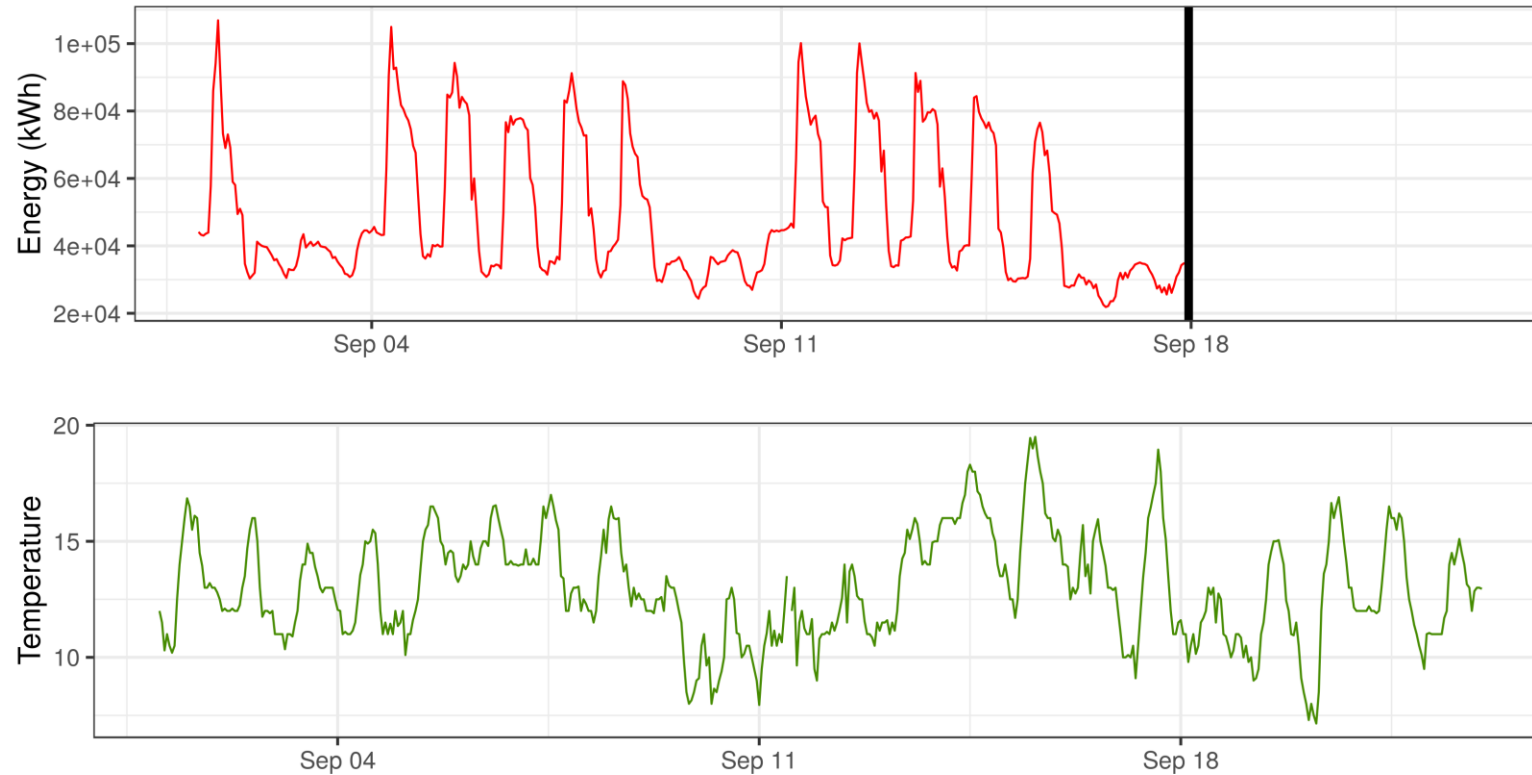
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**TECH
WEEK**



KAIZEN

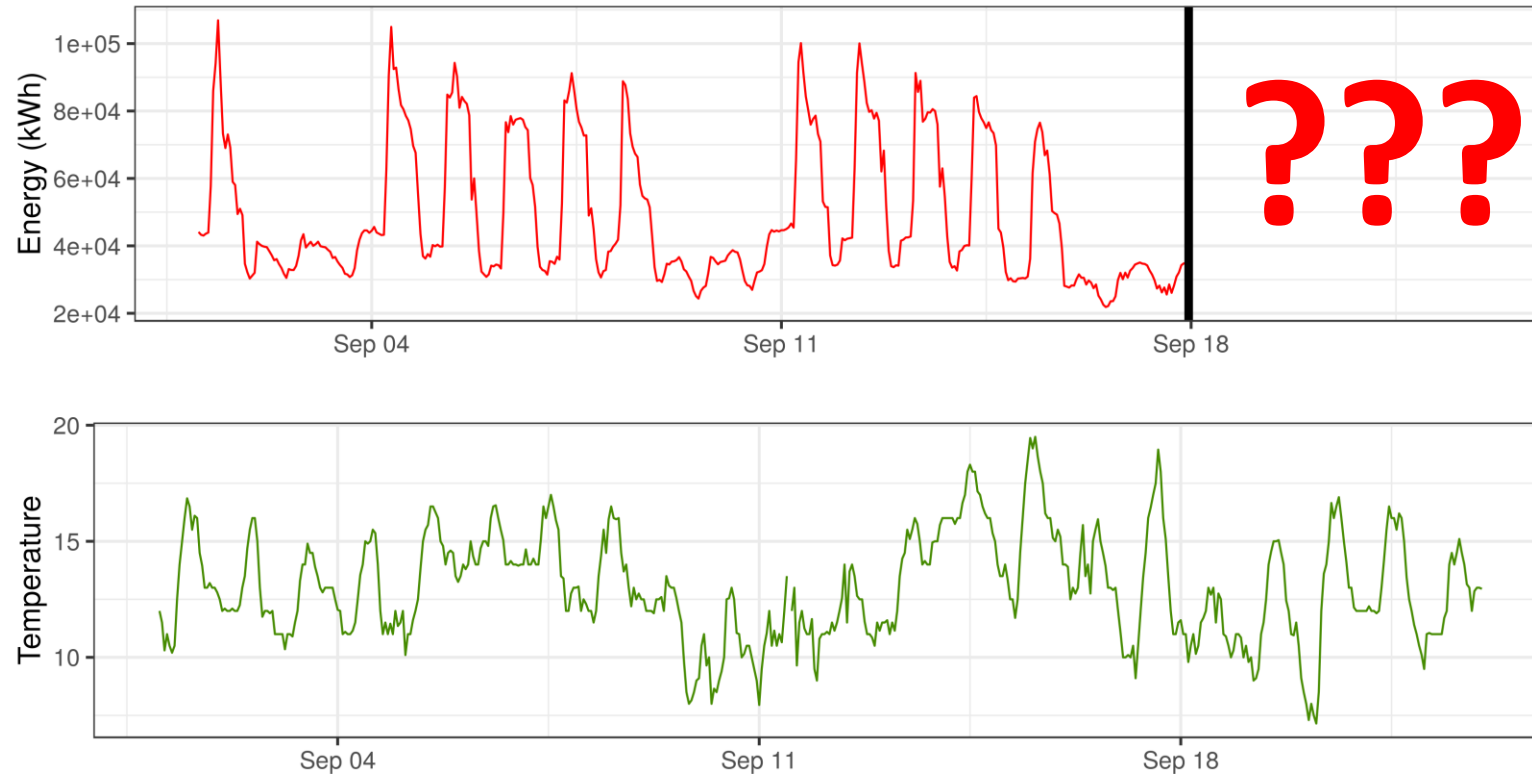
Forecasting building energy consumption



Competition Data

- Energy consumption historic for ~200 buildings
- Temperature

Forecasting building energy consumption



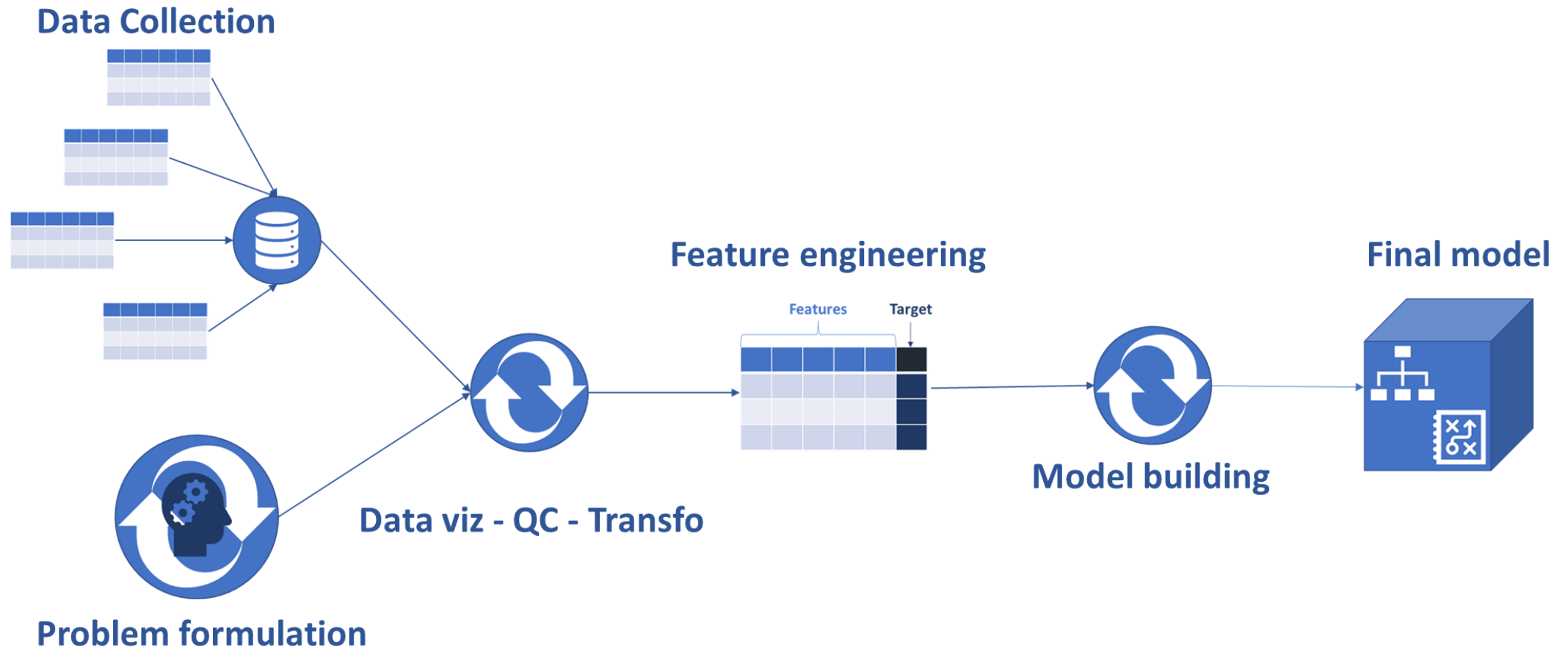
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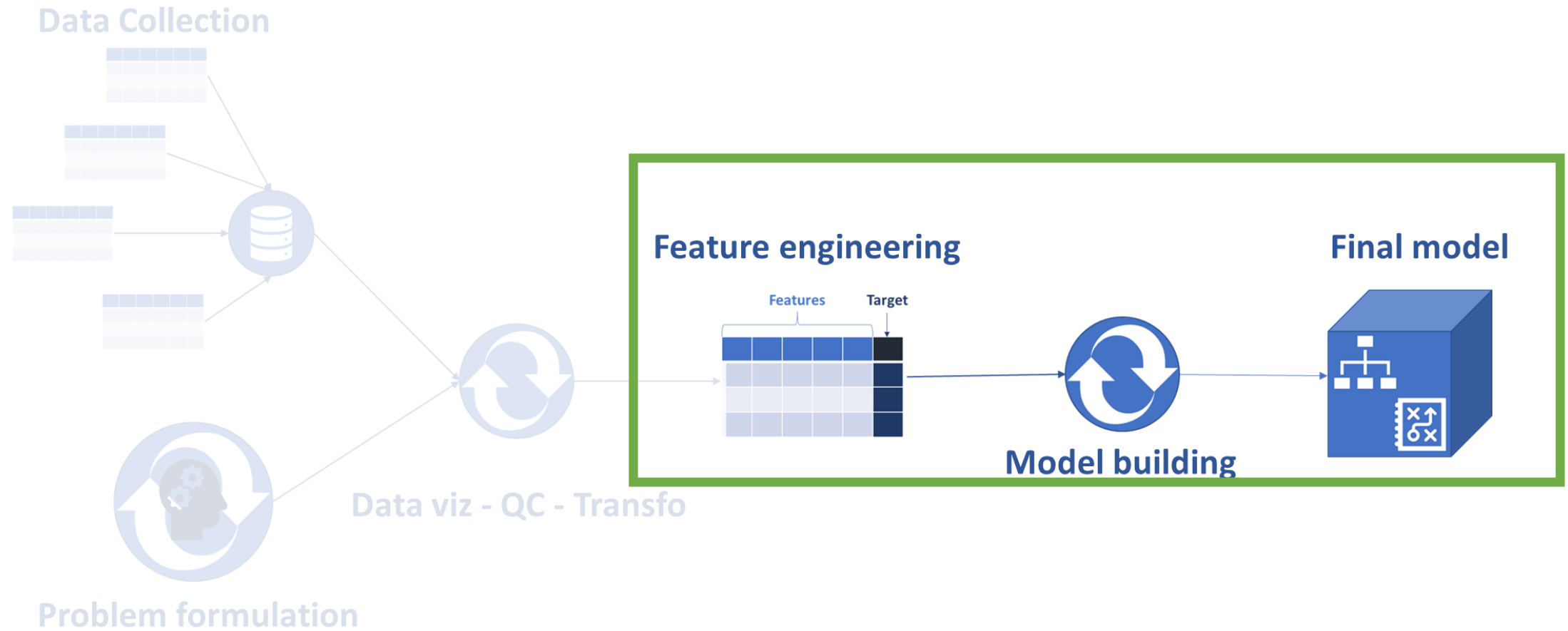
Competition Objective

- Forecast Energy consumption through different horizons

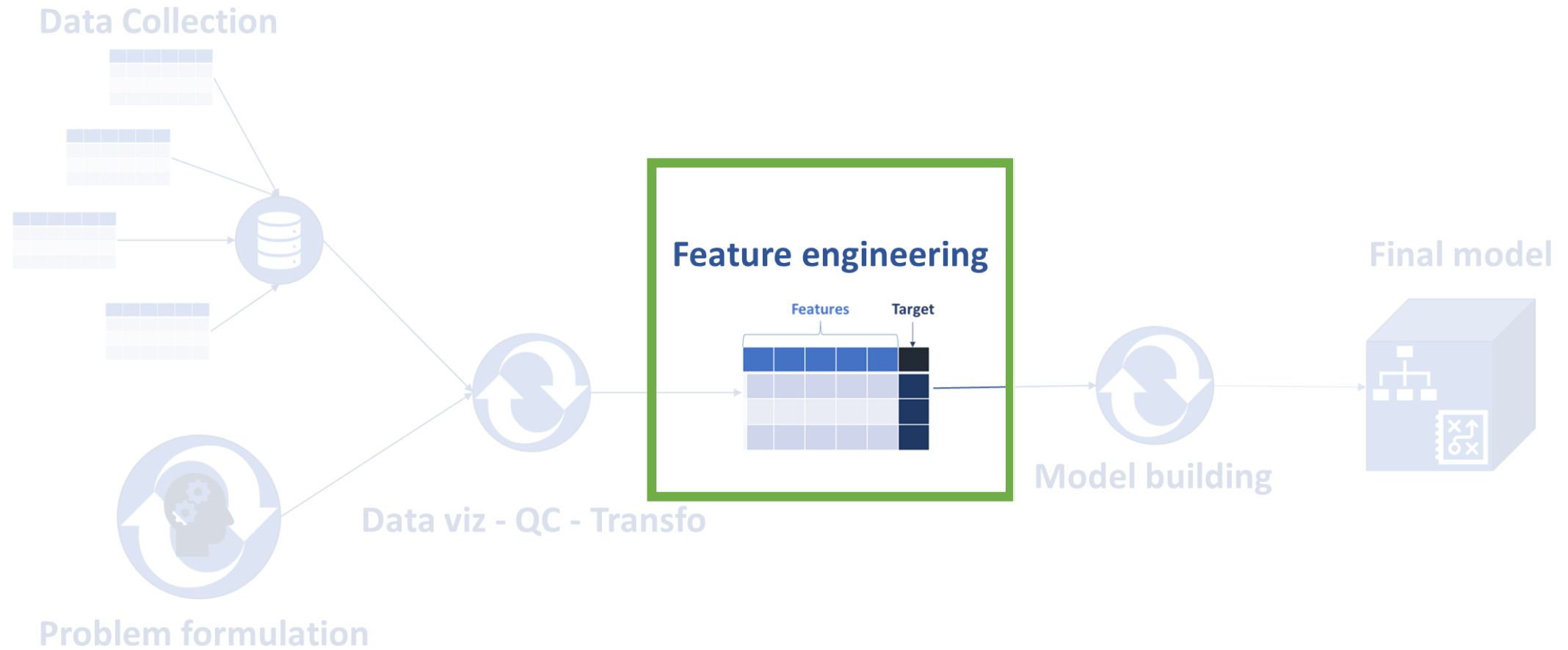
Winner solution



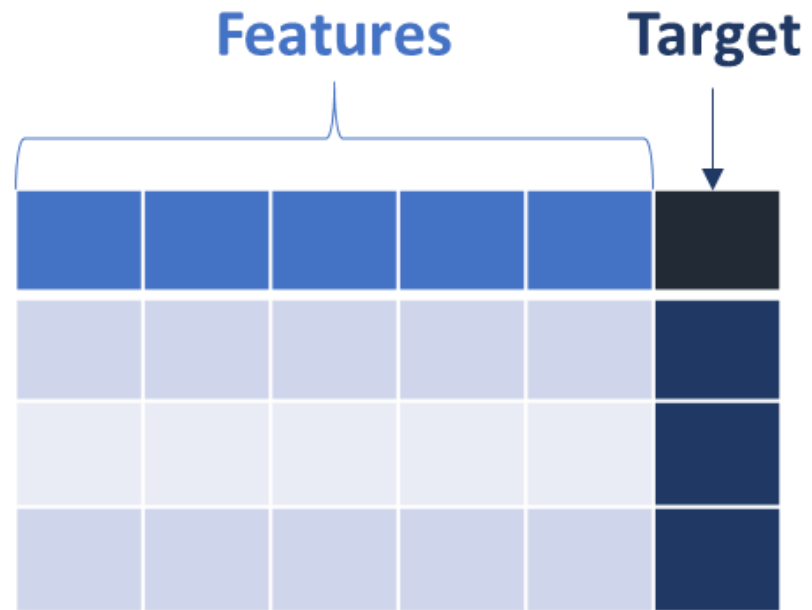
Winner solution



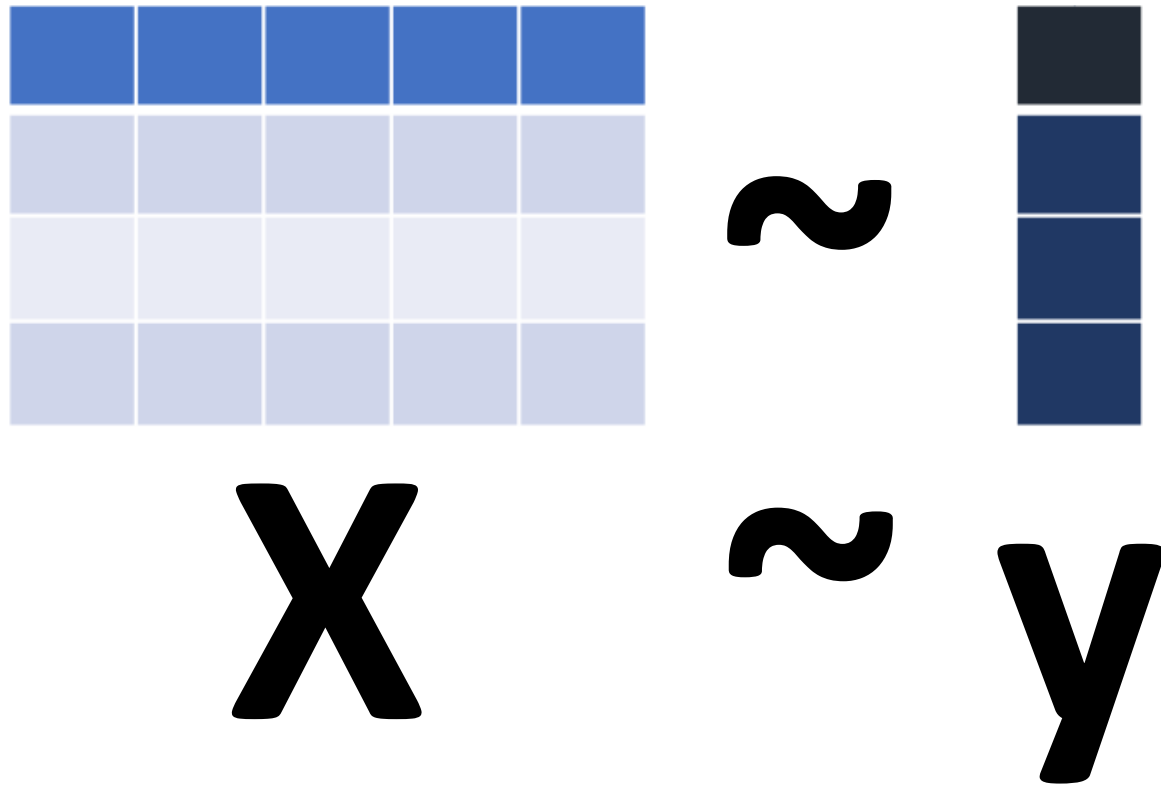
Winner solution



Feature engineering

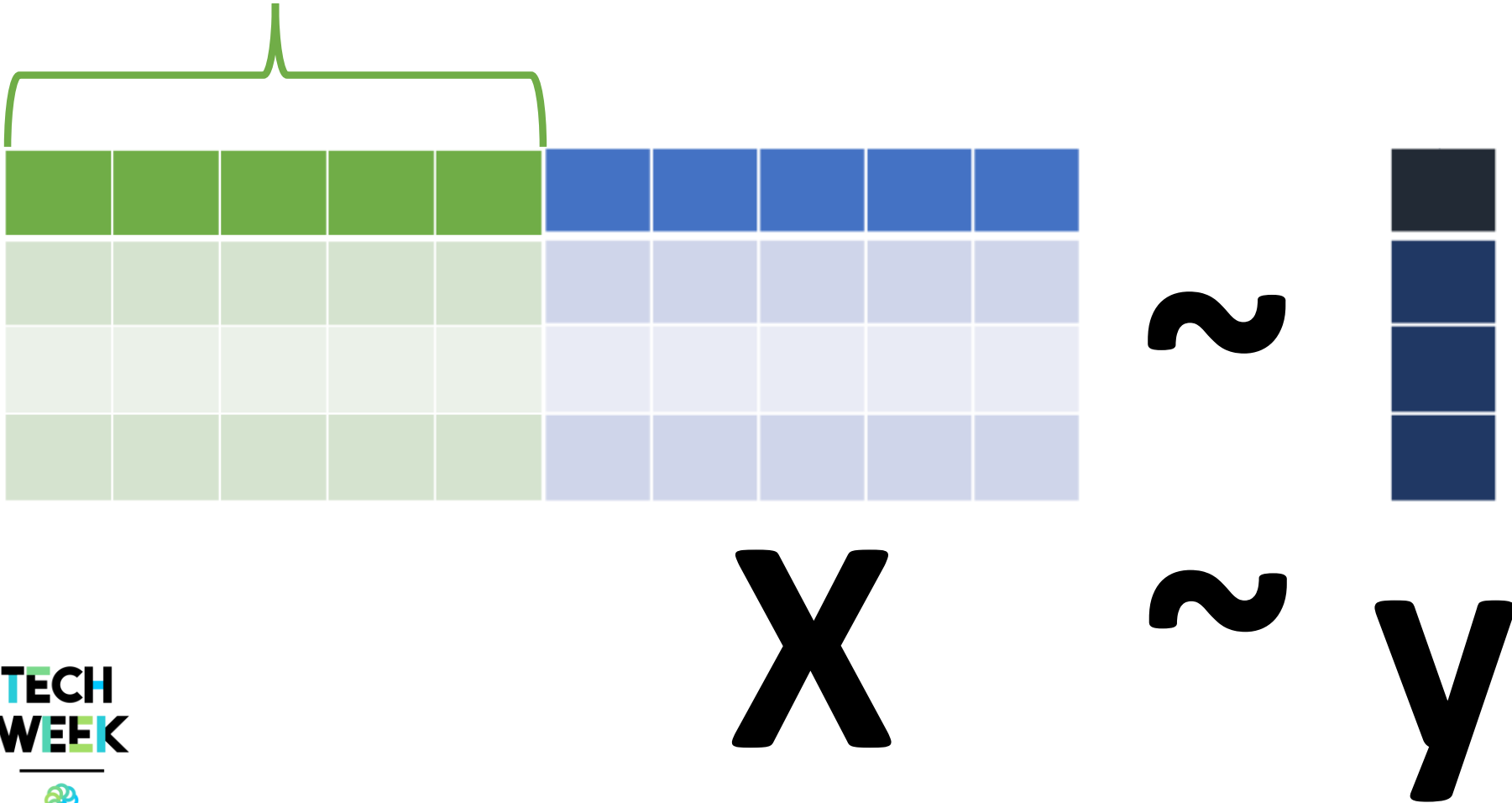


Feature engineering



Feature engineering

Engineered features



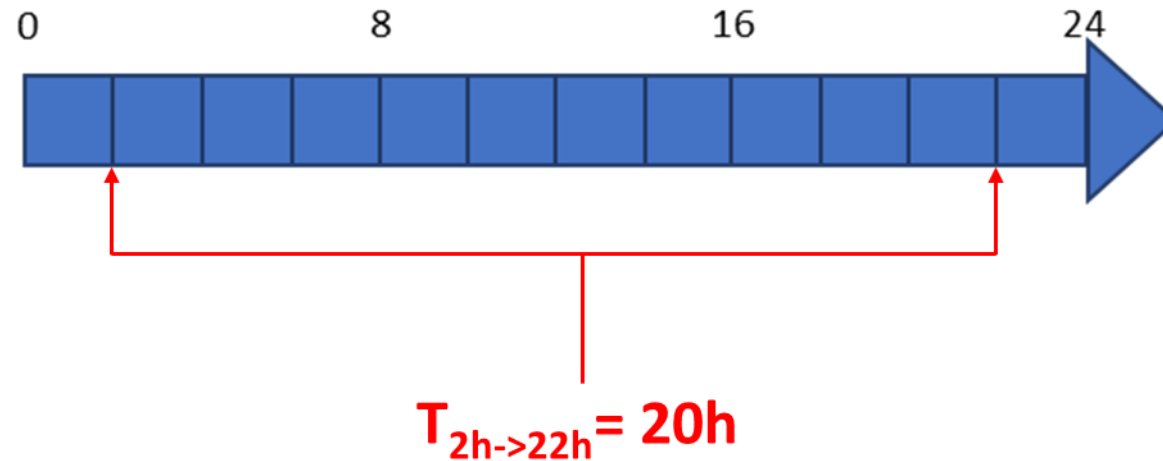
Feature engineering

Cyclical time encoding



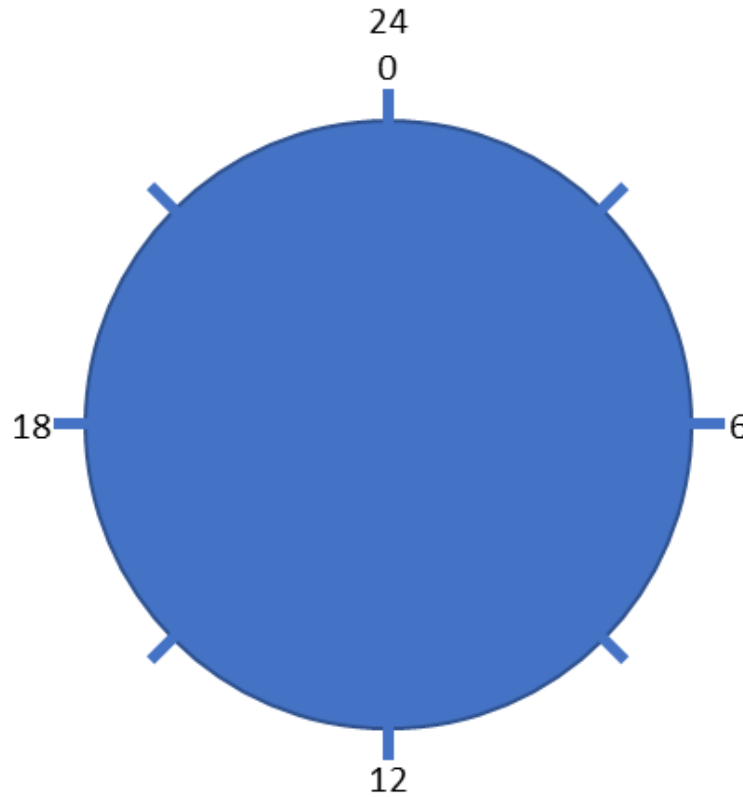
Feature engineering

Cyclical time encoding



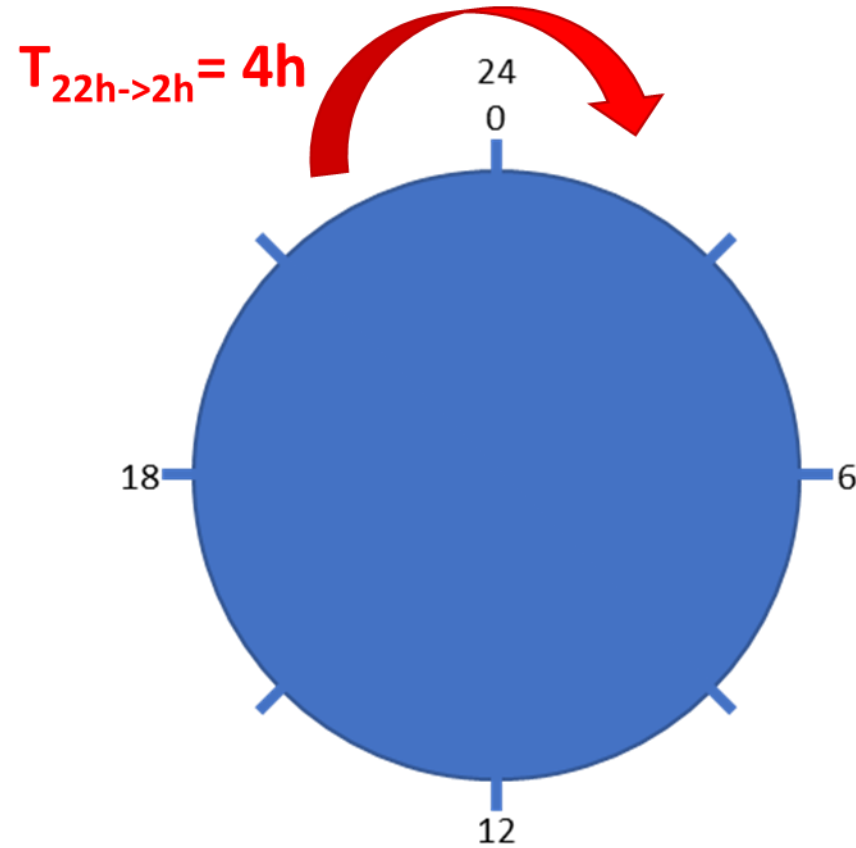
Feature engineering

Cyclical time encoding



Feature engineering

Cyclical time encoding



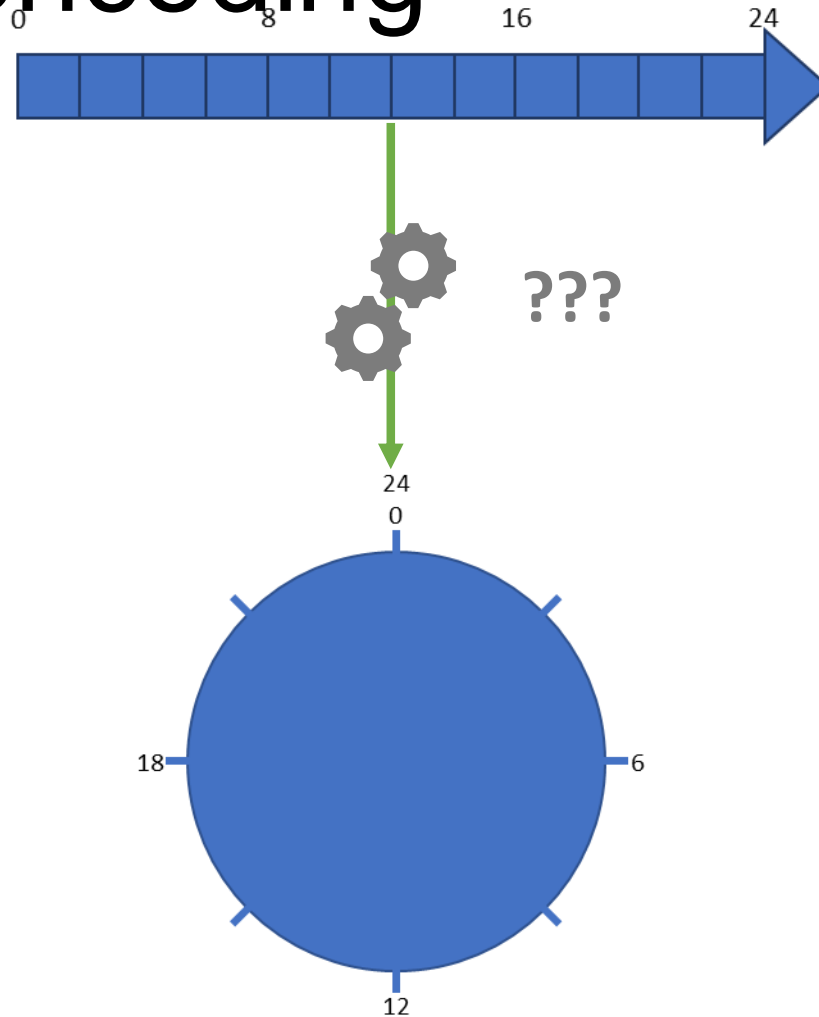
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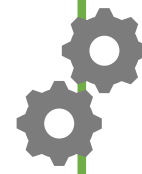
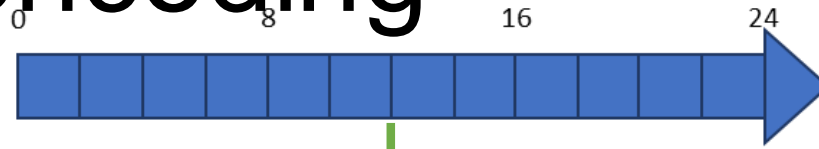
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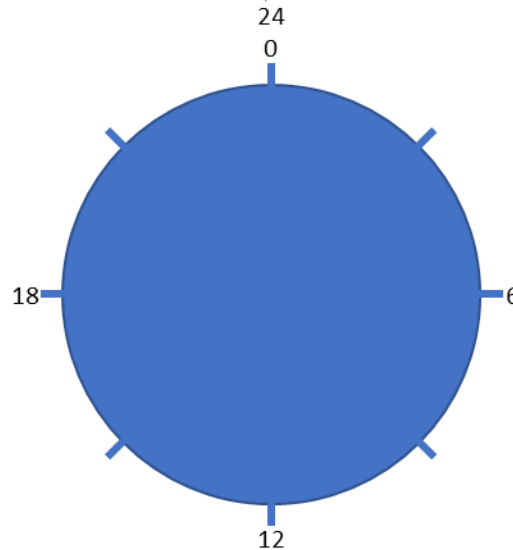


Feature engineering

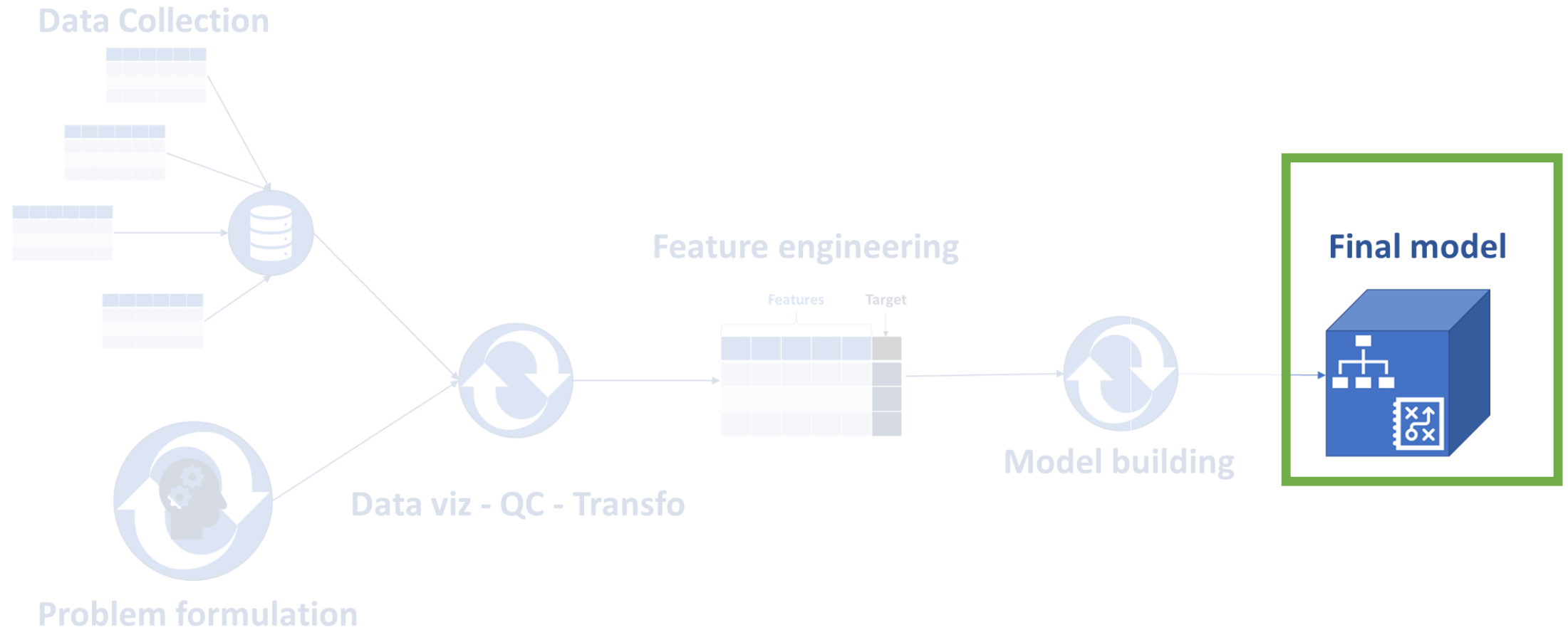
Cyclical time encoding



$$\sin\left(\frac{2\pi h}{24}\right) \quad \& \quad \cos\left(\frac{2\pi h}{24}\right)$$



Winner solution



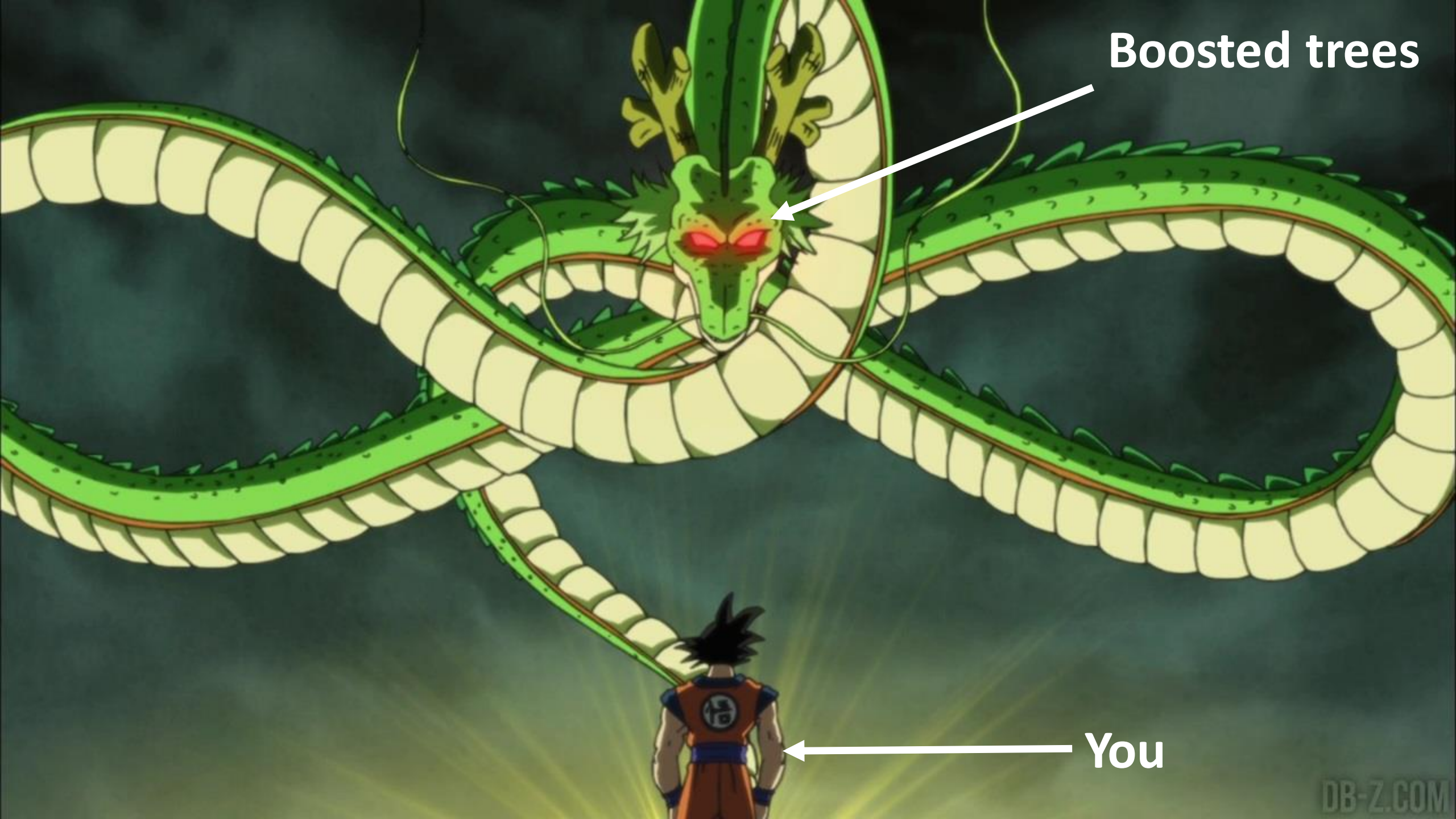
Winner solution

Final model



Boosted trees

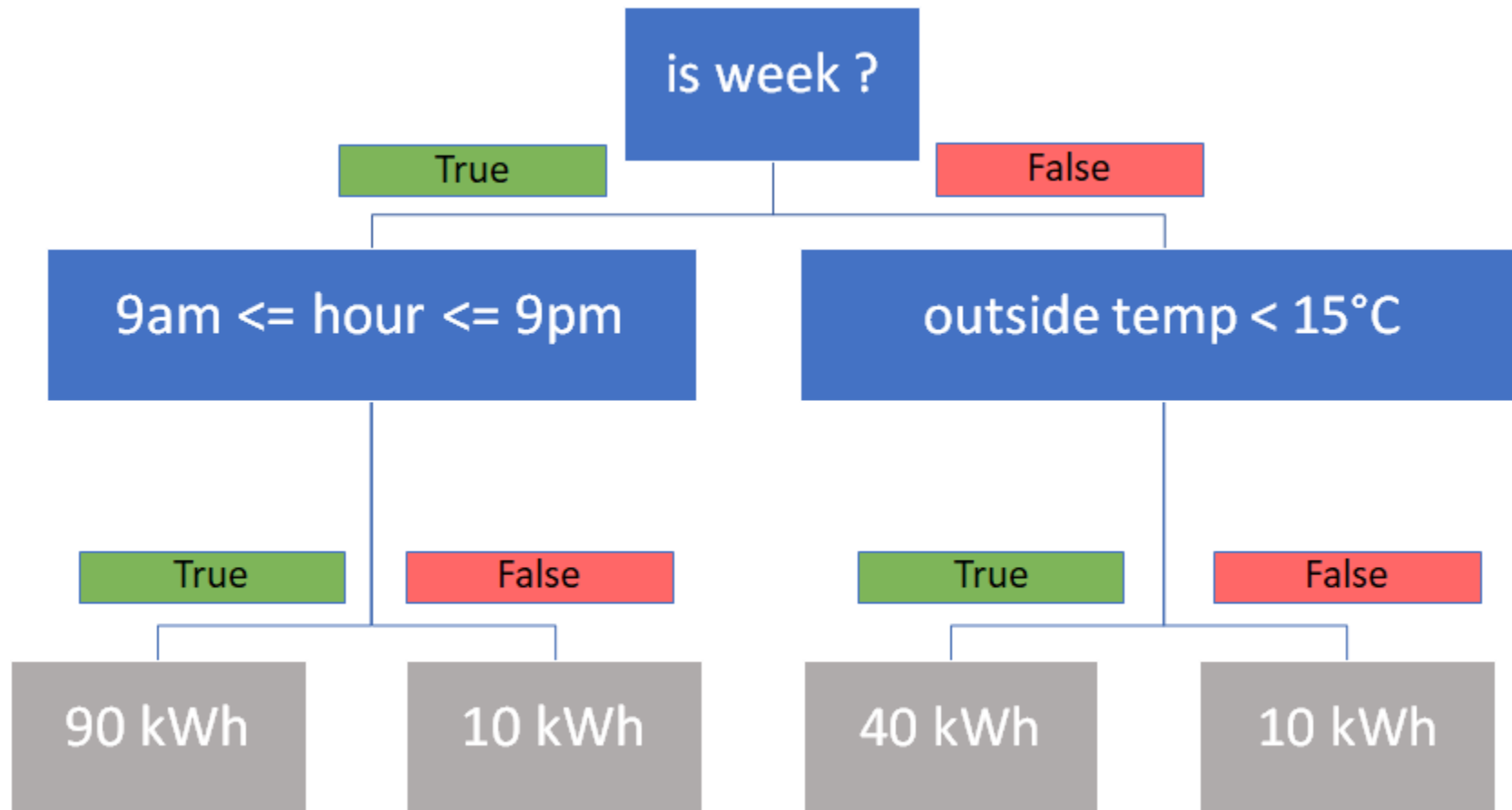
Boosted trees



You

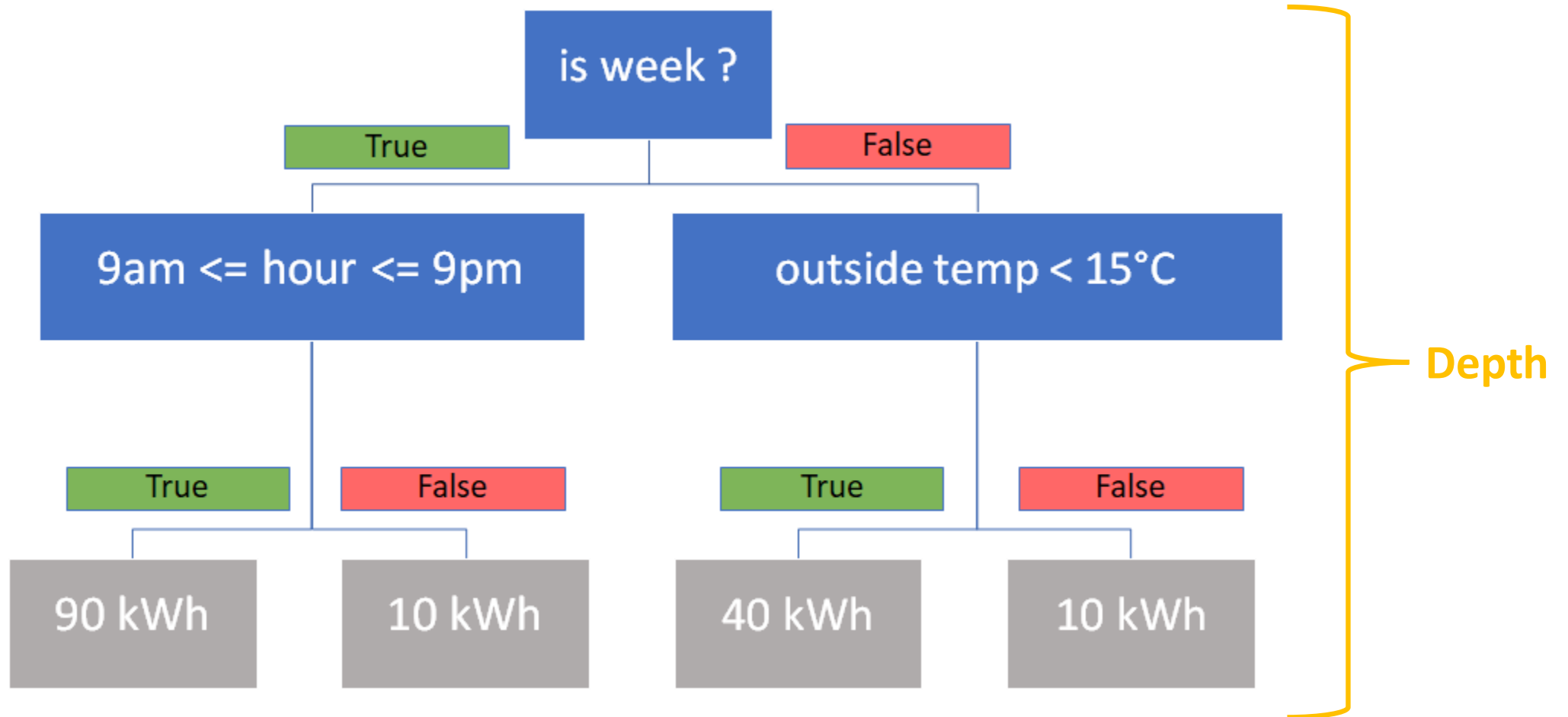
Boosted trees

Decision trees



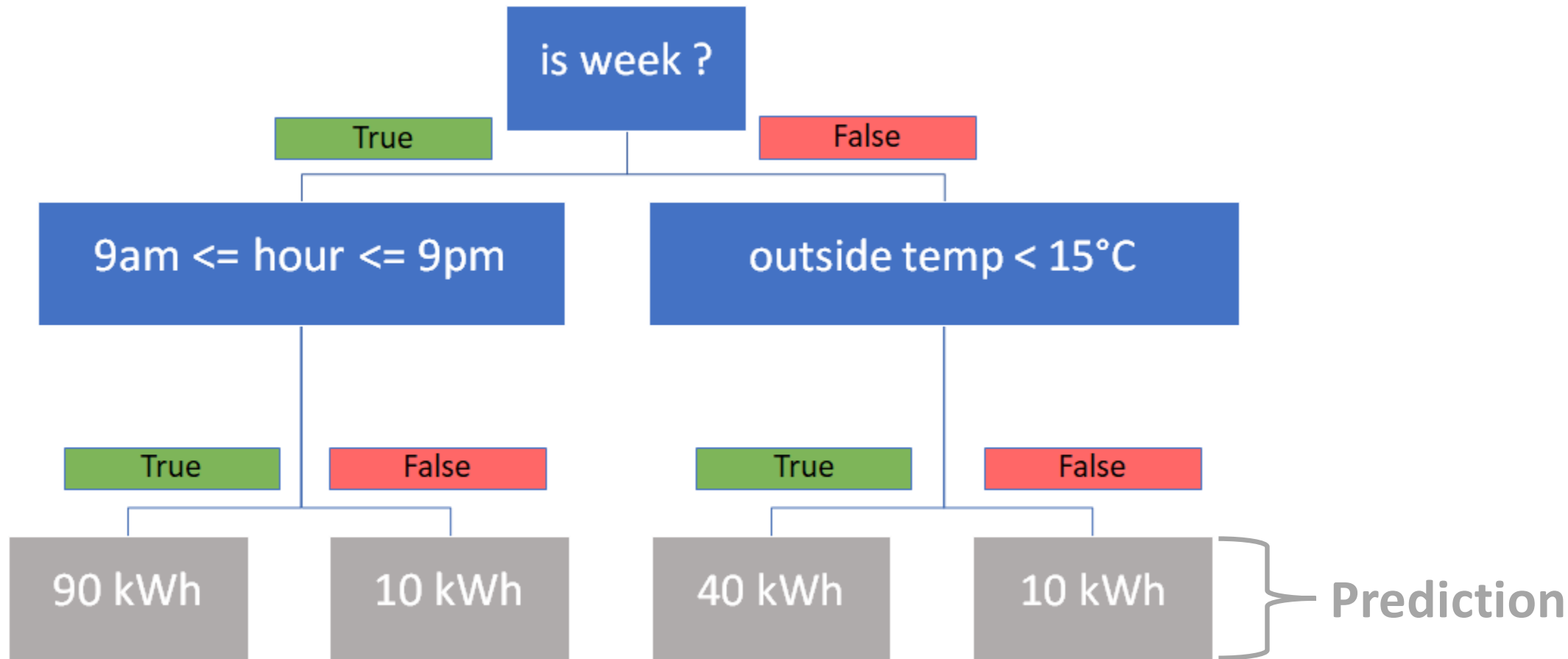
Boosted trees

Decision trees



Boosted trees

Decision trees



Boosted trees

Boosting



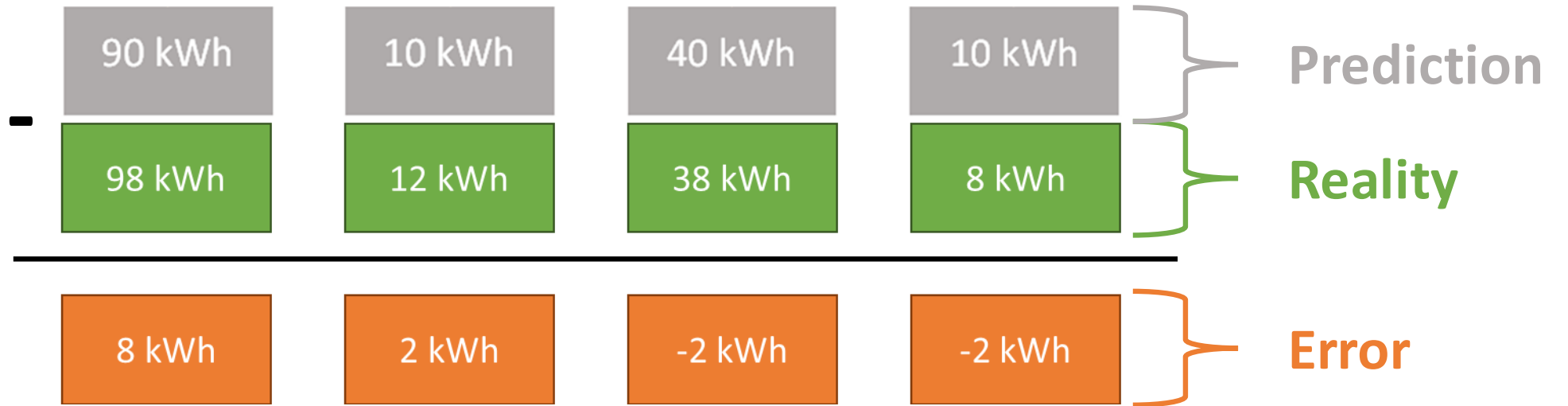
Boosted trees

Boosting



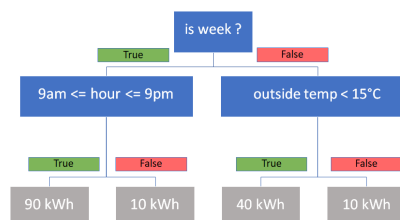
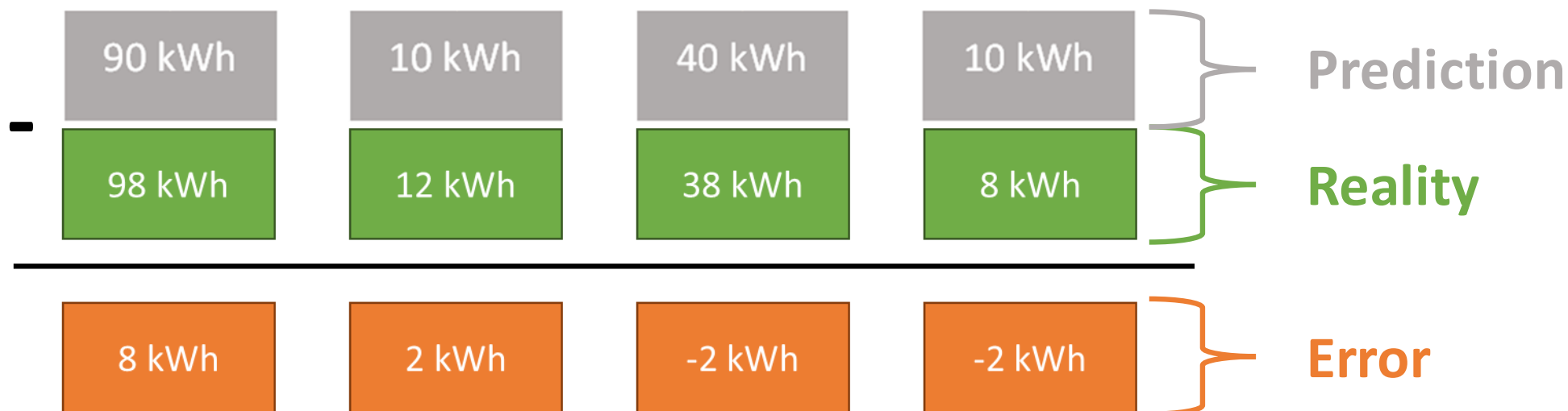
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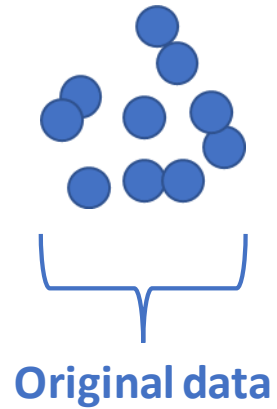
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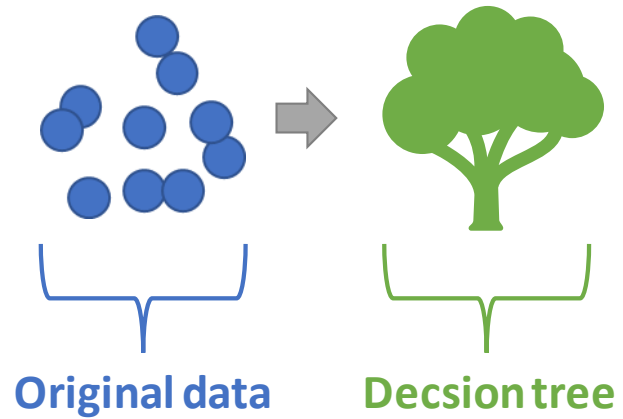
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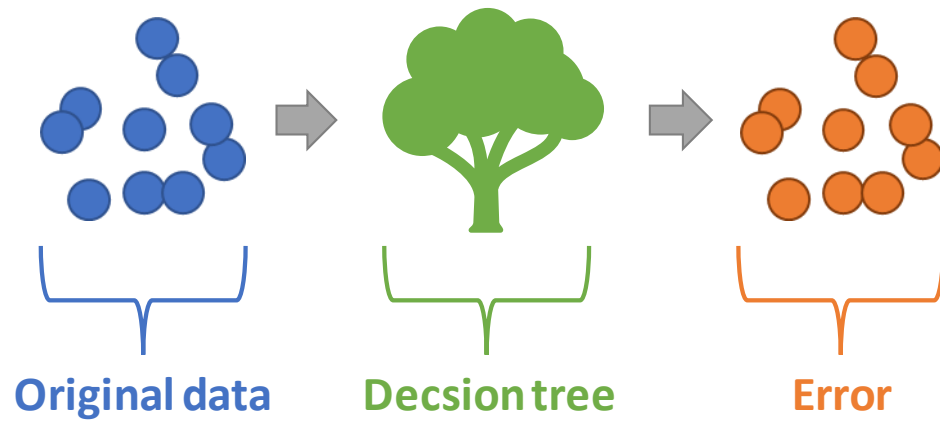
Boosted trees

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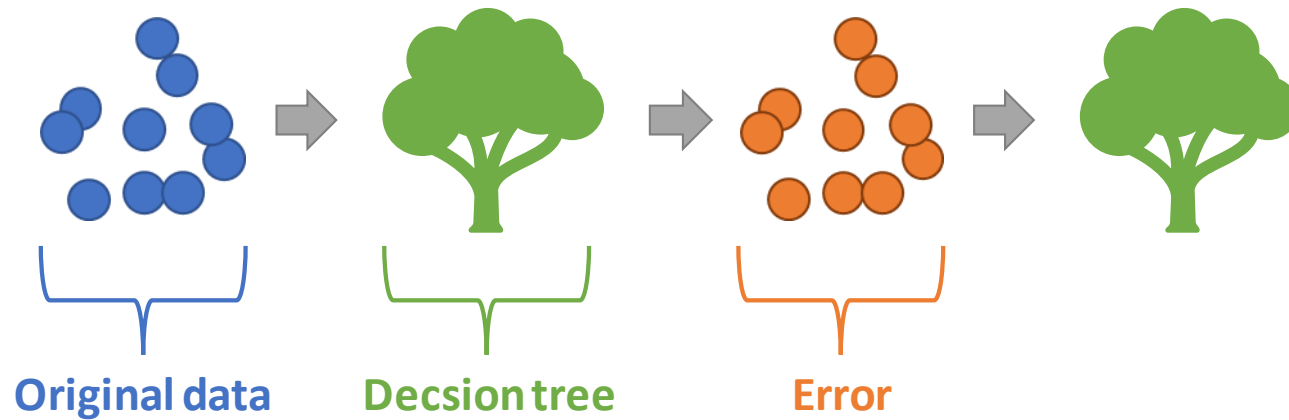
Boosted trees

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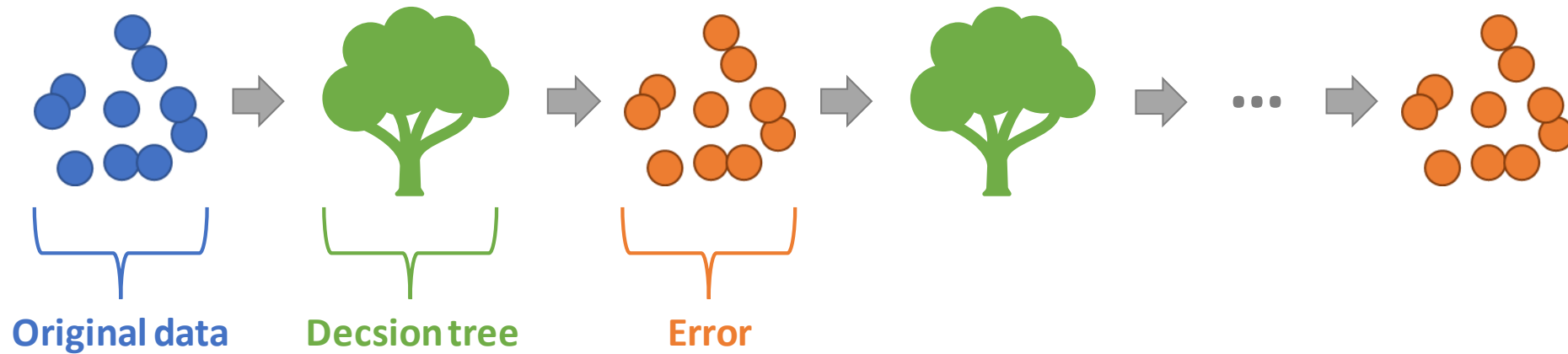
Boosted trees

Boosting



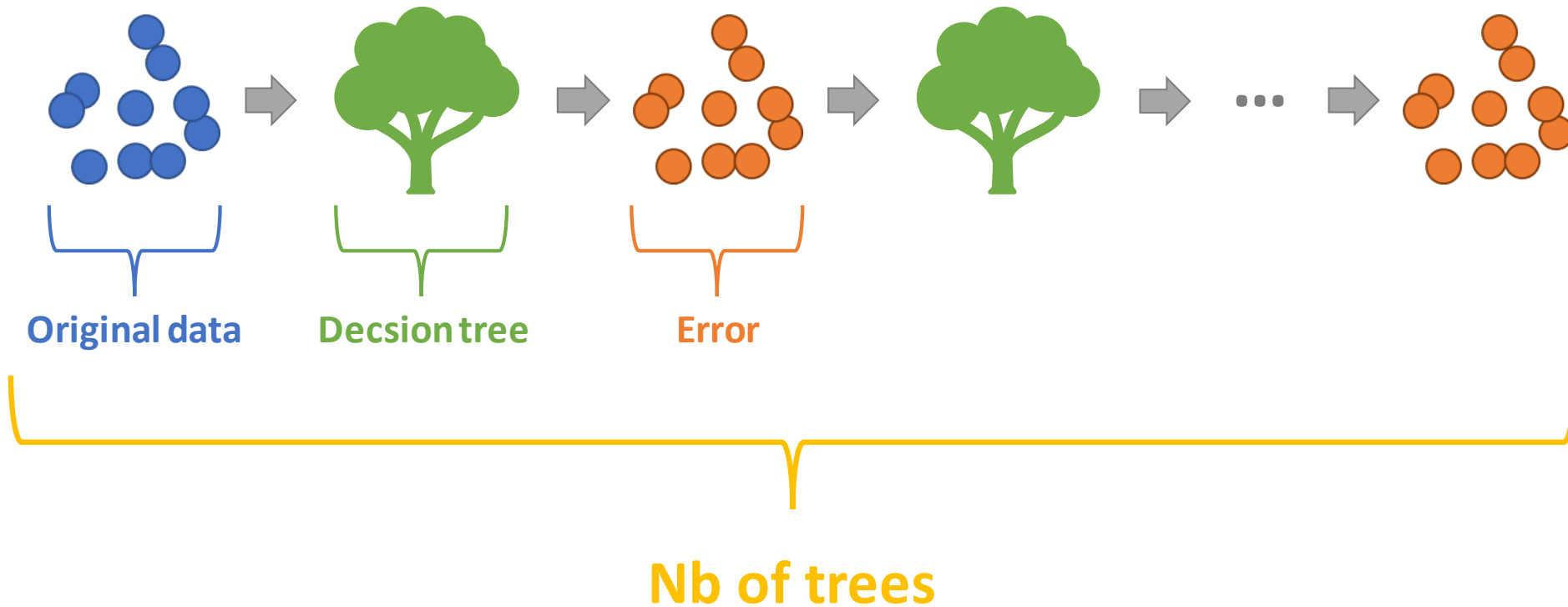
Boosted trees

Boosting



Boosted trees

Boosting





- Improve the state of the Art
- Create a community
- Provide a solution to a typical Energy problematic

➔ This solution can now be used in other context

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Why ?

- Flexibility in energy management is essential for secure supply and increasing the penetration of renewable sources.
- Energy storage and local production can increase smart building flexibility.
- Time of use tariffs can incite use of energy when it is the most available.

⇒ Algorithms can help battery charging systems to be as efficient as possible

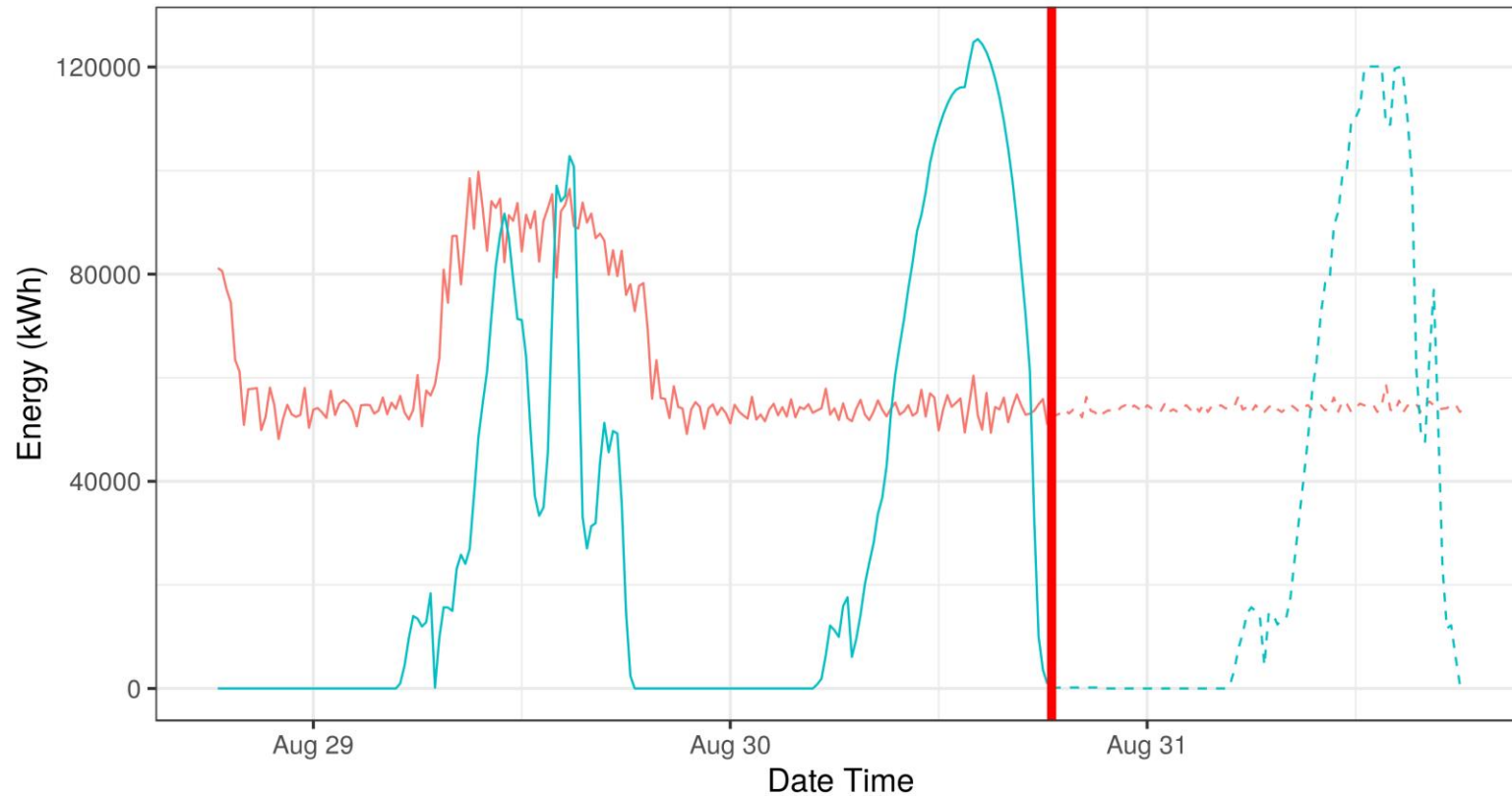


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Competition Description

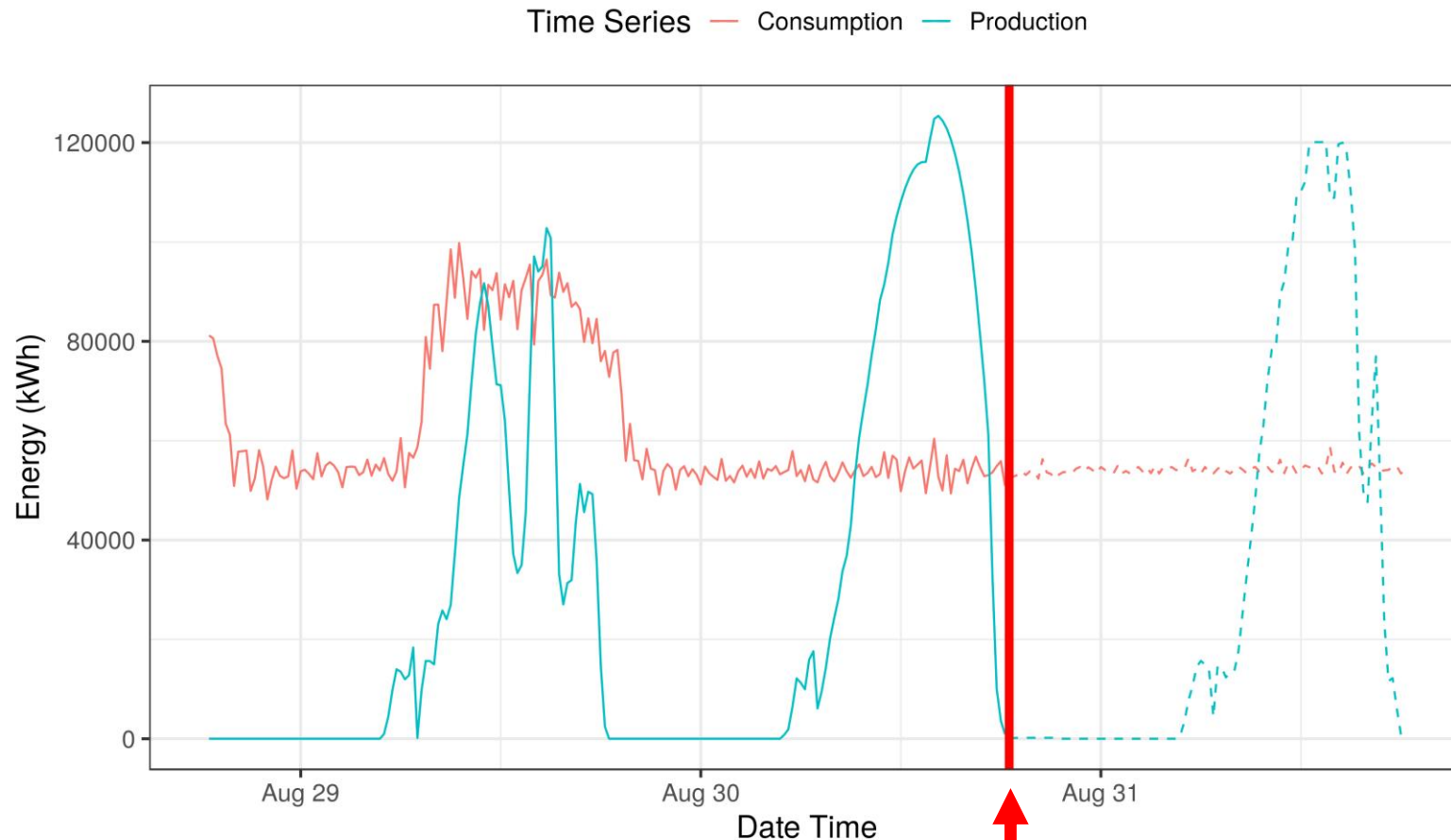
Time Series — Consumption — Production



Competition Data

- Actual Consumption and Production (for 11 buildings)
- Forecast for next 24h
- Grid energy price (sell and buy)

Competition Description



Competition Data

- Actual Consumption and Production (for 11 buildings)
- Forecast for next 24h
- Grid energy price (sell and buy)

Competition Objective

- Plan a battery usage to save money

How to use the battery for
the next 15 minutes ?

Competition Results

Performance Metric

$$Score = \frac{moneyNoBatt - moneySpent}{abs(moneyNoBatt)}$$

where

- *moneyNoBatt*: is the money spent if the site do not have a battery
- *moneySpent*: is the money spent with a battery controlled by the tested algorithm

Competition Results

Performance Metric

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where

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Best Competition score: drives **19%** savings with a battery.

Linear Programming

$$\underset{[\text{grid}_t]_{t \in [0, 24h]}}{\text{minimize}} \quad \sum_{t=0}^{24h} \text{grid}_t \times \text{price}_t$$

Linear Programming

$$\begin{array}{ll} \text{minimize} & \sum_{t=0}^{24h} \text{grid}_t \times \text{price}_t \\ \text{subject to} & \text{grid}_t = \text{conso}_t - \text{pv}_t - \text{battery}_t \end{array}$$

Linear Programming

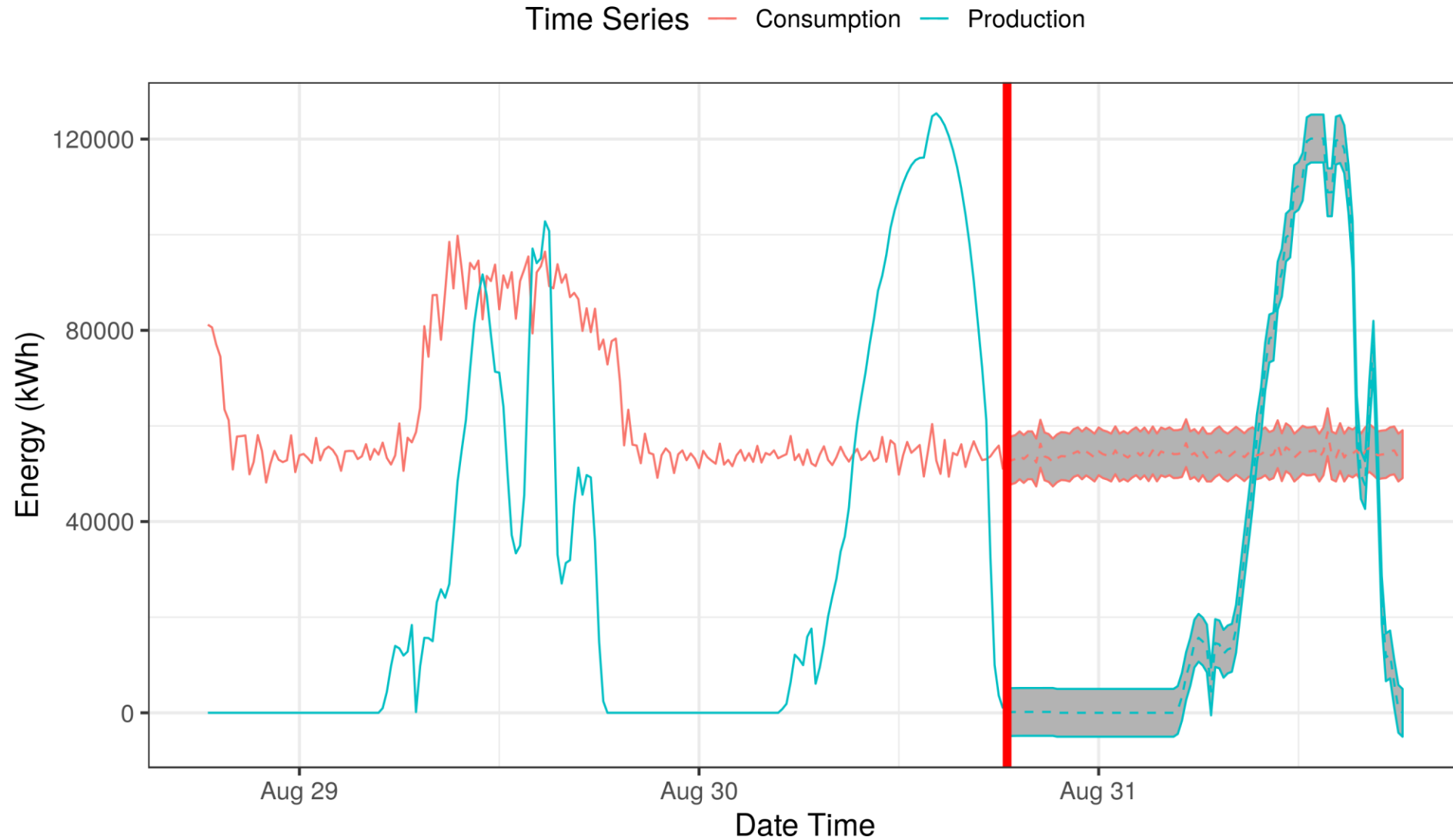
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Linear Programming

$$\begin{aligned} & \underset{[\text{grid}_t]_{t \in [0, 24h]}}{\text{minimize}} && \sum_{t=0}^{24h} \text{grid}_t \times \text{price}_t \\ & \text{subject to} && \boxed{\text{grid}_t = \text{conso}_t - \text{pv}_t - \text{battery}_t} \\ & && \text{battery}_t \times \rho < \text{max_power_battery} \\ & && 0 < \text{total_battery}_t + \text{battery}_t < \text{max_capacity_battery}. \end{aligned}$$

Issue: Future consumption and prediction are unknown. We only have forecastings.

Forecasting Error



Scenario based stochastic programming

$$\underset{[\text{grid}_t^q]_{t \in [0, 24h], q \in [-2, 2]}}{\text{minimize}} \quad \sum_{t=0}^{24h} \sum_{q=-2}^2 \text{grid}_t^q \times \text{price}_t$$

Scenario based stochastic programming

$$\begin{array}{ll} \text{minimize} & \sum_{t=0}^{24h} \sum_{q=-2}^2 \text{grid}_t^q \times \text{price}_t \\ [\text{grid}_t^q]_{t \in [0, 24h], q \in [-2, 2]} & \\ \text{subject to} & \text{grid}_t^q = \text{conso}_t^q - \text{pv}_t^q - \text{battery}_t \end{array}$$

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Results

Scores

Method	Percentage of saving with a battery
Our method	19,6 %
1 st competition method	19,4 %
2 nd competition method	19,2 %
3 rd competition method	19,1

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Want to go further ? <https://github.com/kaizen-solutions/power-laws-optimization>

- Algorithms driving 19% of savings with a battery
- Algorithms and comparison code are on github



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Conclusion

Business needs

- Business context
- True dataset



Conclusion

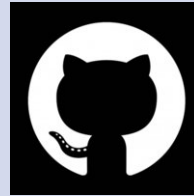
Business needs

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Open Sources

- Understand Solutions
- Formation



Conclusion

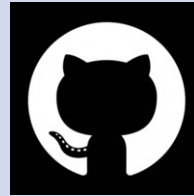
Business needs

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Open Sources

- Understand Solutions
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Continuous Improvement

- Compare with existing
- Community



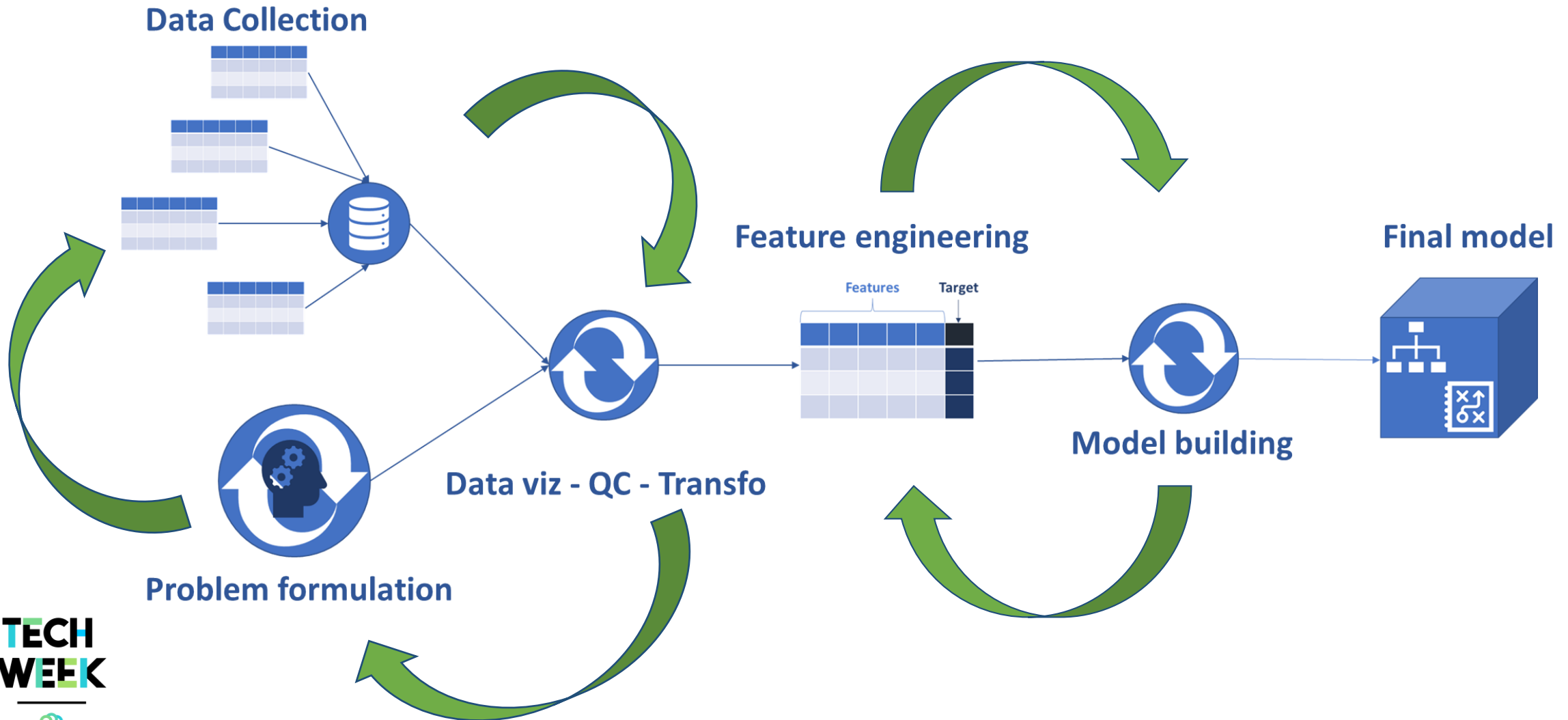
Any questions ?

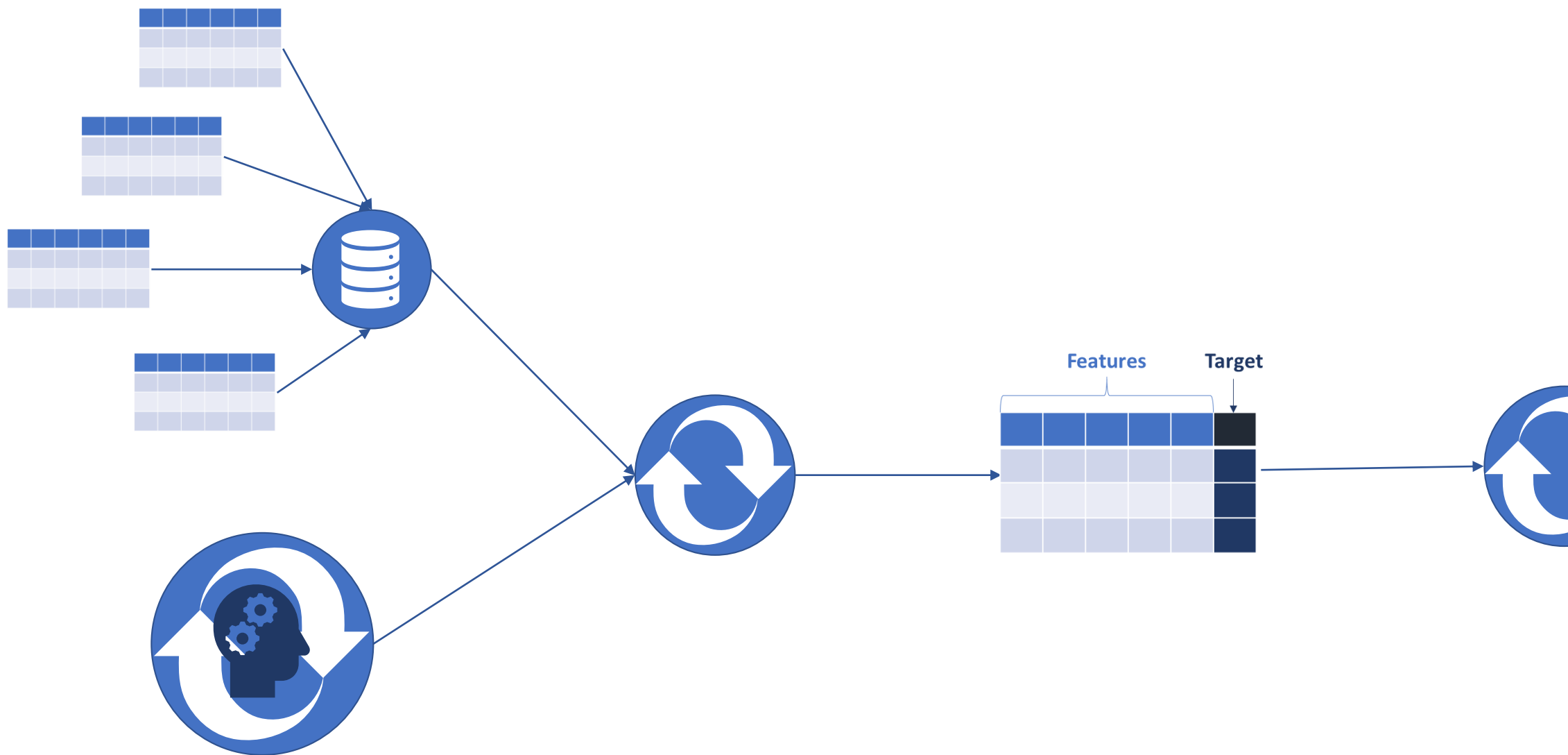
TECH
WEEK



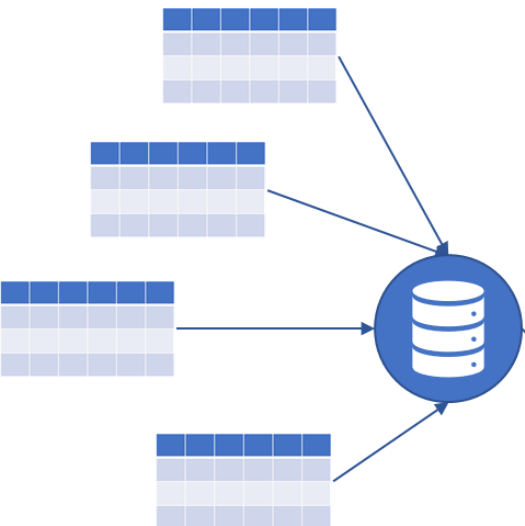
KAIZEN

Winner solution





Data Collection



Data viz - QC - Transfo



Feature engineering



Model building

Final model



Data Collection

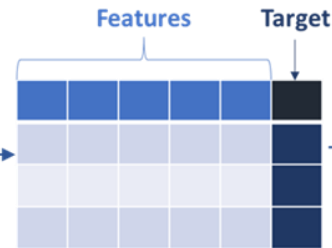


Problem formulation

Data viz - QC - Transfo



Feature engineering



Model building



Final model

