Shapley Coalitions for Prosumers in NRG-X-Change Network

Paying Prosumers Using NRG-X-Change

What is NRG-X-Change? "In this paper we propose NRG-X-Change — anovel mechanism for trading of locally produced re-newable energy that does not rely on an energy mar-ket or matching of orders ahead of time. In our modellocally produced energy is continuously fed into the grid and payment is received based on actual usage, rather than predicted, as consumption is measured by the DSO (Distribution Service Operator) and billed in near real-time." (Mihail Mihaylov)

Modeling a Prosumer Market

We will leverage an NRGX-Change based market of prosumers on an micro-grid. Any excess energy that is not consumed by the micro-grid is not considered at this time. The goal of each prosumer would be to offset the demand of the micro-grid. In most cases the total demand would need to be supplemented by the larger Grid at some retail electricity price. The network will use the payout and consumption functions for NRGX-Change as each prosumer generates every month.

The prosumers (P) are indicated on the diagram as generators of electricity. In this scenario solar PV is shown as a generation source. The Distribution Service Operator (DSO) is in charge of consuming excess Net Energy that is generated by the prosumer and it is not consumed by the prosumer. A consumer (C) is the term for a residence that has to consumer more energy that it can produce. It will need to pay for electricity and the DSO would charge it at some price. The NRG-X-Change function will charge the consumer and pay the prosumer for electricity consumed or generated.

Prosumer Payment Function

The NRG-X-Change as described by the authors performs a dynamic payment to prosumers that are capable of meeting the demand of the micro-grid. The micro-grid is made of prosumers and consumers. As the load demand spikes the pricing for net generation also spikes to meet the demand. When there is too much generation on the grid the pricing drops encouraging prosumers to generate less and consumer to consume more. The payout function g(.), utilizes a normalization component in the denominator to account for over or under generation distributing the payout along the curve. The payment is at its highest when generation meets the total demand and at its lowest as generation starts to saturate the market because of low demand.

$$g(x,t_p,t_c) = rac{x^n * q_{t_p=t_c}}{e^{rac{(t_p-t_c)^2}{a}}}$$

Consumer Charge/Cost Function

Where x, is the net energy of the prosumer. q, is the maximum price allowed. t_p , is the total produced energy of all prosumers. t_c is the total consumption of all the prosumers. a, is a scaling constant to adjust the pay out. Similarly lets consider the cost of energy for consumers to purchase based on pricing set by the h(.) function. In tandem these incentives are non-linear because of the distribution curve. The shape of that curve can be adjusted to the size of the network and the volatility of the network.

$$h(y,t_p,t_c) = rac{y*r_{t_c>>t_p}*t_c}{t_c+t_p}$$

Where y is the withdrawn energy, and $r_{t_c>>t_p}$ is the maximum cost of energy delivered by the utility when the energy supply by prosumers is low. Again, t_p is the total production and t_c is the total consumption of the prosumers in the network. The minimum payment by the utility in the historical payment prices would indicate the minimum amount willing to charge customers for energy in order to cover the cost of delivering the energy. We will use the minimum price in our list for r.

```
# NRGXChange Charge h(.) Function
def h(price,c,tp,tc):
    y = c
    r = (0.01*price)
    try:
        cost = (y*r*tc)/(tc+tp)
    except OverflowError:
        cost = float('inf')
    return cost
```

Creating Coalitions Using Shapley Value

Review of Game Theory and Shapley Value

The game is in terms of a **characteristic function**, which specfies for every group of players the total payoff that the members of S can by signing an greement among themselves; this payoff is available for distribution among the members of the group. A coalitional game with transferable payoff is a pair < N, v> where $N=\{1,\ldots,n\}$ is the set of players and for every subset S of I (called a coalition) $v(S)\in\mathbb{R}$ is the total payoff that is available for division among members of S (called the worth of S). We assume that the larger the coalition the larger the payoff (this property is called superadditivity).

An agreement amongst players is a list (x_1, x_1, \ldots, x_n) where x_1 , is the proposed payoff to individual i. Shapley value is interpreted in terms of **expected marginal contribution**. It is calculated by considering all the possible orders of arrival of the players into a room and giving each player his marginal contribution.

```
In [117...
          # Shapley Value Python Logic
          # Authored by Susobhan Ghosh
          # https://github.com/susobhang70
          # Committed on 02/01/2020
          from itertools import combinations
          import bisect
          #Create Combinatorial from List
          def power set(List):
              PS = [list(j) for i in range(len(List)) for j in combinations(List, i+1)]
              return PS
          #Calculate Shapley from Characteristic Value list
          def get_shapley(n,v):
              tempList = list([i for i in range(n)])
              N = power set(tempList)
              shapley values = []
              for i in range(n):
                  shapley = 0
                  for j in N:
                      if i not in j:
                          cmod = len(j)
                          Cui = j[:]
                          bisect.insort left(Cui,i)
                          l = N.index(j)
                          k = N.index(Cui)
                          temp = float(float(v[k]) - float(v[l])) *\
                                      float(math.factorial(cmod) * math.factorial(n - cmod - 1)) / float(math.factorial(n))
                          shapley += temp
                  cmod = 0
                  Cui = [i]
                  k = N.index(Cui)
                  temp = float(v[k]) * float(math.factorial(cmod) * math.factorial(n - cmod - 1)) / float(math.factorial(n))
                  shapley += temp
                  shapley values.append(shapley)
              return shapley values
```

Pecan Street Data

Pecan Street is a research and development organization that gathers data from active homes, solar homes and electric vehicle owners. According to Spandana Vadam, the pecan street data can be used to build out prosumers and calculating shapley value for coalitional contributions.

The data ranges between 2015-09-23 and 2015-12-22 and is segmented by hour. The data is of 6 single family homes located in Austin, texas. Each home was installed with a PV system for the year of 2015. Each home has a 'Gen', power generated from PV systems, and a 'Use', wholehome electrical usage, value for every hour of the day during Fall, Spring and Winter.

Define Mathematical Model

The monthly average energy production is the individual energy production summed up across the entire Fall season and then devided by 3 for each month. The Gen_{ai} in kWh is the average generation of the i^th prosumer.

The generalized characteristic function, $v(i) = \frac{X*q}{e^{\frac{[Gen_a-Use_a]^2}{a}}}$. When we apply it specifically to a single prosumer we must use the single

prosumers net generation for X and then consider all prosumer generation and all prosumer usage as a sum of the averages. Note, we will also choose the q=\$10/kWh for the pricing and the scale factor , $a=10^6$.

$$v(i) = rac{(Gen_{ai} - Use_{ai})*10}{e^{rac{[\sum_{i=1}^{6}(Gen_{ai}) - \sum_{i=1}^{6}(Use_{ai})]^2}{10^6}}}$$

Computing Shapley value with data collected from Pecan Street

i(House)	FALL			Spring			Winter		
Prosumer	Monthly average Energy Production for Fall (kWh) Gen_at	Monthly average Energy Consumption for Fall(kWh) <i>Use_ai</i>	Energy offered by each prosumer (kWh) (X)	Monthly average Energy Production for Spring (kWh) Gen_ai	Monthly average Energy Consumption for Spring (kWh) <i>Use_ai</i>	prosumer	Monthly average Energy Production for Winter (kWh) Gen_at	Monthly average Energy Consumption for Winter (kWh) <i>Use_ai</i>	Energy offered by each prosumer (kWh) (X)

i(House)		FALL			Spring		Winter			
1	1473	1523	-50.00	1514	1431	83.00	1239	1138	101.00	
2	1215	1056	159.00	1937	1279	658.00	1045	903	142.00	
3	1006	367	639.00	1337	378	959.00	871	288	583.00	
4	643	970	-327.00	903	1087	-184.00	575	810	-235.00	
5	1737	676	1061.00	1996	749	1247.00	1447	406	1041.00	
6	1518	1098	420.00	1560	1346	214.00	1273	677	596.00	
Total	7592.00	5690.00	1902.00	9247.00	6270.00	2977.00	6450.00	4222.00	2228.00	

```
In [229...
```

```
# Convert Pecan Data into dataset by trial to analyze
pecan data = [
    {'id':1, 'time':'fall', 'generation':1473, 'consumption':1523},
    {'id':2, 'time': 'fall', 'generation': 1215, 'consumption': 1056},
    {'id':3, 'time': 'fall', 'generation': 1005, 'consumption': 367},
    {'id':4,'time':'fall','generation':643,'consumption':970},
    {'id':5, 'time':'fall', 'generation':1737, 'consumption':676},
    {'id':6, 'time':'fall', 'generation':1518, 'consumption':1098},
    {'id':1, 'time': 'spring', 'generation':1514, 'consumption':1431},
    {'id':2, 'time': 'spring', 'generation':1937, 'consumption':1279},
    {'id':3,'time':'spring','generation':1337,'consumption':1279},
    {'id':4, 'time': 'spring', 'generation':903, 'consumption':378},
    {'id':5, 'time': 'spring', 'generation':1996, 'consumption':1087},
   {'id':6,'time':'spring','generation':1560,'consumption':1346},
   {'id':1, 'time': 'winter', 'generation':1239, 'consumption':1138},
    {'id':2, 'time': 'winter', 'generation':1045, 'consumption':903},
    {'id':3,'time':'winter','generation':871,'consumption':288},
    {'id':4,'time':'winter','generation':575,'consumption':810},
    {'id':5, 'time': 'winter', 'generation':1447, 'consumption':406},
    {'id':6,'time':'winter','generation':1273,'consumption':677}
]
```

The characteristic function results in a shapley value for each of the prosumers for each of the time periods.

```
from IPython.display import display, HTML
    pecan_df_by_t = [DataFrame(y) for x, y in pecan_df.groupby('time', as_index=False)]
    x1_pecan_df_by_t = get_nrg_payments(pecan_df_by_t,price=10,a=1000000)
    tb = 1
    for t in x1_pecan_df_by_t:
        t = t.reindex(columns=['id','time','generation','consumption','net_energy','shapley_w_coalition','shapley_wo_coalition'
        display(HTML(f"</br>        Table {tb}: X^1 </br>{t.to_html(index=False)}"))
```

Table 1: X^1

id	time	generation	consumption	net_energy	shapley_w_coalition	shapley_wo_coalition
1	fall	1473	1523	-50	-13.474609	-13.474609
2	fall	1215	1056	159	42.849257	42.849257
3	fall	1005	367	638	171.936011	171.936011
4	fall	643	970	-327	-88.123943	-88.123943
5	fall	1737	676	1061	285.931203	285.931203
6	fall	1518	1098	420	113.186715	113.186715

Table 2: X¹

id	time	generation	consumption	net_energy	shapley_w_coalition	shapley_wo_coalition
1	spring	1514	1431	83	2.082599	2.082599
2	spring	1937	1279	658	16.510244	16.510244
3	spring	1337	1279	58	1.455310	1.455310
4	spring	903	378	525	13.173067	13.173067
5	spring	1996	1087	909	22.808224	22.808224
6	spring	1560	1346	214	5.369593	5.369593

Table 3: X¹

id	time	generation	consumption	net_energy	shapley_w_coalition	shapley_wo_coalition
1	winter	1239	1138	101	7.054894	7.054894
2	winter	1045	903	142	9.918762	9.918762
3	winter	871	288	583	40.722806	40.722806
4	winter	575	810	-235	-16.414853	-16.414853
5	winter	1447	406	1041	72.714307	72.714307
6	winter	1273	677	596	41.630862	41.630862

Modify the Linearity of the Characteristic Function (X^n)

The negactive shapley valyue cannot be used to make a fair distribution of gains in a coalition.

```
\#t['shapley_wo\_coalition'] = t['net\_energy'].apply(lambda x: g(price=price,X=x,tc=tc,tp=tp,n=1,a=a)) return df
```

In [247...

```
from IPython.display import display, HTML
pecan_df_by_t = [DataFrame(y) for x, y in pecan_df.groupby('time', as_index=False)]
xlp5_pecan_df_by_t = get_nrg_payments(pecan_df_by_t,price=10,a=1000000,n=1.5)

tb = 1
for t in xlp5_pecan_df_by_t:
    t = t.reindex(columns=['id','time','generation','consumption','net_energy','shapley_w_coalition','shapley_wo_coalition'
    display(HTML(f"</br>
    Table {tb}: X^1.5 </br>
{t.to_html(index=False)}"))
tb=tb+1
```

generation 5475, consumption 3197 generation 9247, consumption 6800 generation 5875, consumption 3412

Table 1: X^1.5

	id	time	generation	consumption	net_energy	shapley_w_coalition	shapley_wo_coalition
	2	fall	1215	1056	159	NaN	8.865837
	3	fall	1005	367	638	NaN	35.574866
	5	fall	1737	676	1061	NaN	59.161337
6	6	fall	1518	1098	420	NaN	23.419191

Table 2: X^1.5

id	time	generation	consumption	net_energy	shapley_w_coalition	shapley_wo_coalition
1	spring	1514	1431	83	NaN	2.082599
2	spring	1937	1279	658	NaN	16.510244
3	spring	1337	1279	58	NaN	1.455310
4	spring	903	378	525	NaN	13.173067
5	spring	1996	1087	909	NaN	22.808224
6	spring	1560	1346	214	NaN	5.369593

Table 3: X^1.5

id time generation consumption net_energy shapley_w_coalition shapley_wo_coalition

id	time	generation	consumption	net_energy	shapley_w_coalition	shapley_wo_coalition
1	winter	1239	1138	101	NaN	2.342776
2	winter	1045	903	142	NaN	3.293804
3	winter	871	288	583	NaN	13.523153
5	winter	1447	406	1041	NaN	24.146831
6	winter	1273	677	596	NaN	13.824699

```
In [254... pay = (pow(83,1.5)*10)/math.exp(pow((9247-6800),2)/1000000) pay
```

Out[254... 18.973381148762577

Prosumer Synthesized Data from EIA.gov

The data gathered is from EIA.gov. The data was then used to synthesize typical prosumer consumption and generation over the course of 12 months. Volatitlity in the usage and generation was added as a normal distribution with a given variance to simulate real world conditions. The data is pulled from a local file and then sorted by timestamp. The fields are grouped by id and by time. Grouping by time allows for settlement calculations to occur at each time interval.

```
In [121...
        import pandas as pd
        import numpy as np
        # Data Gathering
        # Data gathering and synthesization has been done in a seperate module.
        # import the external data gathering set. Pull data from a dataset
        # of randomly insantiated prosumer, synthesized from EIA.gov data trends
        import p0 data gather as p0
        # Set path of dataset file containing all parameterized values
        data set path = 'data/prosumer N10 all 20210305 1129.csv'
        # Set initial conditions for prosumers dataset
        dem mean = 1100
        gen mean = 1300
        # Set number of prosumers, an array of N[] values for multiple experiments
        number of prosumers = [6]
        # Trials [] holds session data for each N itteration of prosumers
        trials = []
        for N in number of prosumers:
```

20.0		260.0	1300	1100		
25913	11.71	220.0	260.0		1300	1100
25914	11.63	220.0	260.0		1300	1100
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25916	11.72	220.0	260.0		1300	1100
25917	11.62	220.0	260.0		1300	1100
25918	12.09	220.0	260.0		1300	1100
25919	11.66	220.0	260.0		1300	1100
1235745	11.86	220.0	260.0		1300	1100
1235746	12.00	220.0	260.0		1300	1100
1235747	11.71	220.0	260.0		1300	1100
1235748	11.97	220.0	260.0		1300	1100
1235749	11.61	220.0	260.0		1300	1100
1235750	11.71	220.0	260.0		1300	1100
1235751	11.53	220.0	260.0		1300	1100
1235752	9.84	220.0	260.0		1300	1100
1235753	11.71	220.0	260.0		1300	1100
1235754	11.63	220.0	260.0		1300	1100
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1235756	11.72	220.0	260.0		1300	1100
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4865265	11.86	220.0	260.0		1300	1100
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4865268	11.97	220.0	260.0		1300	1100
4865269	11.61	220.0	260.0		1300	1100
4865270	11.71	220.0	260.0		1300	1100
4865271	11.53	220.0	260.0		1300	1100
4865272	9.84	220.0	260.0		1300	1100
4865273	11.71	220.0	260.0		1300	1100
4865274	11.63	220.0	260.0		1300	1100
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4865279	11.66	220.0	260.0		1300	1100

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          2 2019-10-01
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          5 2019-10-01
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          4 2019-11-01
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2445596 3 2020-01-01 640.004559			0 -191.234664					
3655436 4 2020-01-01 1032.366027		692.77126						
4865276 5 2020-01-01 577.141083			0 -208.331391					
6075116 6 2020-01-01 621.511333			0 -136.534878					
00/3110 0 2020 01 01 021.311333	750.010211	0.00000	0 130.331070					
price demand std generat	ion std gener	ation mean	demand_mean					
25916 11.72 220.0	260.0	1300	1100					
1235756 11.72 220.0	260.0	1300	1100					
2445596 11.72 220.0	260.0	1300	1100					
3655436 11.72 220.0	260.0	1300	1100					
4865276 11.72 220.0	260.0	1300	1100					
6075116 11.72 220.0	260.0	1300	1100	,	id	time	demand	generati
on consumption net energy \				,				5
25915 1 2020-02-01 741.830771	700.851761	40.97901	0.00000					
1235755 2 2020-02-01 723.828069	738.891573	0.00000						
2445595 3 2020-02-01 812.585379	917.494903	0.00000	-104.909524					
	1100.123378	0.00000	-570.934660					
4865275 5 2020-02-01 584.356003	834.353270	0.00000	-249.997266					
6075115 6 2020-02-01 869.572795	909.884944	0.00000	-40.312149					
<pre>price demand_std generat</pre>			-					
25915 11.76 220.0	260.0	1300	1100					
1235755 11.76 220.0	260.0	1300	1100					
2445595 11.76 220.0	260.0	1300	1100					
3655435 11.76 220.0	260.0	1300	1100					
4865275 11.76 220.0	260.0	1300	1100					
6075115 11.76 220.0	260.0	1300	1100	,	id	time	demand	generati
on consumption net_energy \								
	1232.947114		-632.038269					
1235754 2 2020-03-01 660.007831	805.269837		-145.262005					
2445594 3 2020-03-01 680.838258	1095.724158		-414.885900					
3655434 4 2020-03-01 667.738498	744.210478		-76.471981					
4865274 5 2020-03-01 624.732258	985.682326		-360.950068					
6075114 6 2020-03-01 672.766573	1300.000000	0.0	-627.233427					
prigo domand atd accept	ion atd acres	ation mass	domand mass					
price demand_std generat 25914 11.63 220.0		ation_mean 1300	demand_mean 1100					
25914 11.63 220.0 1235754 11.63 220.0	260.0 260.0	1300	1100					
1233/34 11.03 220.0	200.0	1300	1100					

2445594	11.63	220.0	260.0	1300	1100					
3655434		220.0	260.0	1300	1100					
		220.0	260.0	1300	1100					
6075114		220.0	260.0	1300	1100	,	id	time	demand	generat
	sumption net					•				,
25913	1 2020-04-01	_	1100.604230	0.000000	-260.344422					
1235753	2 2020-04-01			0.000000	-622.955457					
2445593	3 2020-04-01		1127.648368		-484.929988					
3655433	4 2020-04-01		1142.545229	64.688959						
4865273	5 2020-04-01		1300.000000	0.000000	-450.292722					
6075113	6 2020-04-01		799.488549		-249.025969					
	price demand	d_std generati	on std genera	ation mean o	demand mean					
25913		220.0	260.0	1300	1100					
1235753	11.71	220.0	260.0	1300	1100					
2445593	11.71	220.0	260.0	1300	1100					
3655433	11.71	220.0	260.0	1300	1100					
4865273	11.71	220.0	260.0	1300	1100					
6075113	11.71	220.0	260.0	1300	1100	,	id	time	demand	generati
on const	umption net_e	energy \								
25912	1 2020-05-01	1 912.760967	1300.000000	0.0 -	-387.239033					
1235752	2 2020-05-01	1 739.712334	1300.000000	0.0 -	-560.287666					
2445592	3 2020-05-01	1 775.732607	1077.631521	0.0 -	-301.898914					
3655432	4 2020-05-01	1 715.108925	1300.000000	0.0 -	-584.891075					
4865272	5 2020-05-01	1 876.251881	1159.808066	0.0 -	-283.556185					
6075112	6 2020-05-01	1 816.994069	1227.743378	0.0 -	-410.749309					
		d_std generati			demand_mean					
25912		220.0	260.0	1300	1100					
1235752		220.0	260.0	1300	1100					
2445592		220.0	260.0	1300	1100					
3655432		220.0	260.0	1300	1100					
4865272		220.0	260.0	1300	1100					
6075112		220.0	260.0	1300	1100	,	id	time	demand	generat
	sumption net_		1000 050000	15 000440						
25911		1 1038.681500		17.802440	0.000000					
1235751	2 2020-06-01		1300.000000		-457.426632					
2445591	3 2020-06-01		910.318008	51.700212	0.000000					
3655431	4 2020-06-01		1300.000000		-266.495252					
		1 1004.271183			-295.728817					
6075111	6 2020-06-01	1 910.162557	948.475309	0.000000	-38.312753					
		J ald	on atd	-+:						
25011		d_std generati 220.0	260.0		1100					
25911 1235751		220.0	260.0	1300 1300	1100					
2445591		220.0	260.0	1300	1100					
3655431		220.0	260.0	1300	1100					
4865271		220.0	260.0	1300	1100					
6075111		220.0	260.0	1300	1100		id	time	demand	generat
	sumption net		200.0	1300	1100	,	14	CTITIE	aemana	generat
25910		_energy \ l 1165.090456	1300.00000	0 0	-134.909544					
20010	1 2020-07-01	1100.000400	1300.00000	0.0	101.707044					

1235750	2 2020-07-01	772.752521	1300.000000	0.0	-527.247479					
2445590	3 2020-07-01	735.696415	1300.000000	0.0	-564.303585					
3655430	4 2020-07-01	1017.990935	1025.455744	0.0	-7.464809					
4865270	5 2020-07-01	1117.175491	1300.000000	0.0	-182.824509					
6075110	6 2020-07-01	1185.948752	1300.000000	0.0	-114.051248					
	price demand_	std generati	on_std gener	ation_mean d	demand_mean					
25910		0.0	260.0	1300	1100					
1235750		0.0	260.0	1300	1100					
2445590		0.0	260.0	1300	1100					
3655430		0.0	260.0	1300	1100					
4865270		0.0	260.0	1300	1100					
		0.0	260.0	1300	1100	,	id	time	demand	generat
	sumption net_e									
25909	1 2020-08-01		1300.000000	0.000000	-63.288273					
1235749	2 2020-08-01	1320.799390	975.817933	344.981457	0.00000					
2445589	3 2020-08-01	1162.721526	1013.844404	148.877122	0.00000					
3655429	4 2020-08-01	738.076595	1300.000000	0.000000	-561.923405					
4865269	5 2020-08-01				0.00000					
6075109	6 2020-08-01	990.265411	1300.000000	0.000000	-309.734589					
		std generati	_	 -	demand_mean					
25909		0.0	260.0	1300	1100					
1235749		0.0	260.0	1300	1100					
2445589		0.0	260.0	1300	1100					
3655429		0.0	260.0	1300	1100					
4865269		0.0	260.0	1300	1100					
6075109		0.0	260.0	1300	1100	,	id	time	demand	generat
	sumption net_e									
25908	1 2020-09-01		1298.843324	0.000000	-407.286714					
1235748	2 2020-09-01	455.297268	1300.000000	0.000000	-844.702732					
2445588	3 2020-09-01	796.070701	1098.566634	0.000000	-302.495932					
3655428	4 2020-09-01	860.703025	1297.552831	0.000000	-436.849806					
4865268	5 2020-09-01	1112.831083	1109.574168	3.256915	0.00000					
6075108	6 2020-09-01	878.165805	979.311590	0.000000	-101.145784					
	<pre>price demand_</pre>		on_std gener	_	demand_mean					
25908		0.0	260.0	1300	1100					
1235748		0.0	260.0	1300	1100					
		0.0	260.0	1300	1100					
3655428		0.0	260.0	1300	1100					
		0.0	260.0	1300	1100					
		0.0	260.0	1300	1100	,	id	time	demand	generat
	sumption net_e									
25907	1 2020-10-01		783.993174	346.839307	0.000000					
1235747		1235.486678	1300.000000	0.000000						
2445587	3 2020-10-01	859.968470	1300.000000		-440.031530					
3655427	4 2020-10-01	805.362242	1252.774736		-447.412494					
4865267	5 2020-10-01	313.363713	744.759198	0.000000	-431.395485					
6075107	6 2020-10-01	604.781916	978.225231	0.000000	-373.443315					

```
demand std
                             generation std
                                              generation mean
                                                                demand mean
         price
25907
         11.71
                      220.0
                                       260.0
                                                          1300
                                                                        1100
1235747
         11.71
                      220.0
                                       260.0
                                                          1300
                                                                        1100
2445587
         11.71
                      220.0
                                       260.0
                                                          1300
                                                                        1100
3655427
         11.71
                      220.0
                                       260.0
                                                          1300
                                                                        1100
4865267
        11.71
                      220.0
                                       260.0
                                                          1300
                                                                        1100
6075107
        11.71
                      220.0
                                       260.0
                                                          1300
                                                                                          id
                                                                        1100
                                                                                                   time
                                                                                                              demand
                                                                                                                       generati
on consumption net energy
25906
          1 2020-11-01 806.965579
                                                            0.0 - 296.275600
                                      1103.241179
1235746
                                                            0.0 - 188.218295
          2 2020-11-01
                         790.826705
                                       979.045000
2445586
          3 2020-11-01
                         722.210544
                                      1152.441576
                                                            0.0 - 430.231032
3655426
          4 2020-11-01
                         779.390564
                                      1012.187101
                                                            0.0 -232.796536
4865266
          5 2020-11-01
                         883.079338
                                      1033.644700
                                                            0.0 - 150.565363
6075106
          6 2020-11-01 748.715813
                                       815.914776
                                                            0.0 - 67.198963
                            generation std
                                              generation mean
                                                                demand mean
         price
                demand std
25906
          12.0
                      220.0
                                       260.0
                                                          1300
                                                                        1100
1235746
          12.0
                      220.0
                                       260.0
                                                          1300
                                                                        1100
          12.0
                                                          1300
2445586
                      220.0
                                       260.0
                                                                        1100
3655426
          12.0
                      220.0
                                       260.0
                                                          1300
                                                                        1100
4865266
          12.0
                      220.0
                                       260.0
                                                          1300
                                                                        1100
6075106
          12.0
                      220.0
                                       260.0
                                                          1300
                                                                        1100
                                                                                          id
                                                                                                   time
                                                                                                              demand
                                                                                                                       generati
on consumption net energy \
          1 2020-12-01 788.236454
                                                       0.000000 -511.763546
25905
                                      1300.000000
          2 2020-12-01
                        750.823892
1235745
                                       463.303099
                                                     287.520793
                                                                   0.000000
2445585
          3 2020-12-01
                         293.502601
                                      1013.254735
                                                       0.000000 -719.752134
3655425
          4 2020-12-01
                         484.845007
                                      1300.000000
                                                       0.000000 - 815.154993
4865265
          5 2020-12-01
                         601.377546
                                      1133.709775
                                                       0.000000 -532.332230
6075105
          6 2020-12-01
                         524.675582
                                       947.526710
                                                       0.000000 - 422.851128
                demand std
                             generation std
                                              generation mean
         price
                                                                demand mean
25905
         11.86
                      220.0
                                       260.0
                                                          1300
                                                                        1100
1235745
         11.86
                      220.0
                                       260.0
                                                          1300
                                                                        1100
2445585
         11.86
                      220.0
                                       260.0
                                                          1300
                                                                        1100
3655425
         11.86
                      220.0
                                       260.0
                                                          1300
                                                                        1100
4865265
        11.86
                      220.0
                                       260.0
                                                          1300
                                                                        1100
6075105
        11.86
                      220.0
                                       260.0
                                                          1300
                                                                        1100
                                                                              ]}]
```

Apply Payments and Charges to Prosumers Using NRG-X-Change

The scalar for the nrg payment would need to be self-tracking. A sweep of possible a values was done to track when any of the value goes past the "inf" value.

```
tp = abs(t['net_energy']).sum()
t['nrg_v'] = t['net_energy'].apply(lambda x: g(price=max_price,p=abs(x),tc=tc,tp=tp,n=n,a=a) if abs(x) > 0 else
t['prosumer_debit'] = t['consumption'].apply(lambda x: -(h(price=min_price,c=x,tc=tc,tp=tp)) if abs(x) > 0 else
t['prosumer_revenue'] = t['nrg_v'] + t['prosumer_debit']
return df_by_t
```

```
In [120...
        def apply nrg payments(trials, n=1):
            for trial in trials:
               # Apply NRG-X change payments for each time 't'
               prosumers n = trial['prosumers n']
               prosumers n t =trial['prosumers n t']
               # Set historical pricing limits for NRG
               max price = prosumers n['price'].max()
               min price = prosumers n['price'].min()
               # Applying payments to each record
               prev std = 0
               a scaled = 0
               # Scaling the 'a' until payments are no longer sensitive
               for a in np.arange(start=10000, stop=(10000*1000), step=10000):
                   prosumers n t = get nrg payments(prosumers n t, max price, min price, a=a, n=n)
                   df = pd.concat(prosumers n t)
                   std = df['nrg v'].std()
                   pct c = ((std - prev std)/std)
                   prev std = std
                   if pct c < 0.001:
                      a scaled = a
                      break
               # store the scaled a value for this trail given N proumers
               trial['a scaled'] = a scaled
            return trials
```

```
# sum the absolute value of all the net energy given
    # by the indentified IDs
    # abs(t.loc[t['id'].isin(ids net energy given)]['net energy']).sum()
   t['coalition v'] = 0
    # if number of members is 1 set it to the characteristic value
   if N c == 1:
       t['coalition v'] = t['nrg v']
   # if number of members is greather than 1 calc shapley
   if N c > 1:
       List = ids net energy given
        # get a power set with combinatorial elements as a list of lists
       PS = [list(j) for i in range(len(List)) for j in combinations(List, i+1)]
       char vals = []
        # locate all ids in time step within the powerset, (factorial), and sum up
        for nn in PS:
            contribution = abs(t.loc[t['id'].isin(nn)]['net energy']).sum()
            char_func_val = g(price=max_price,p=contribution,tc=tc,tp=tp,n=n,a=a)
            char vals.append(char func val)
        # use the number of members in the coalition and the
        # characteristic values to calc shapley
        shapleys = get shapley(N c, char vals)
        # add the individual shappley value to each of the id's that generated energy
        for i in range(N c):
            t.loc[t.index[ids net energy given.values[i]-1], 'coalition v'] = shapleys[i]
return df by t
```

```
trials = apply nrg payments(trials=trials)
trials = apply coalitional payments(trials=trials)
# Visualize/Sample of Data
for trial in trials:
    print(f"\nN={trial['N']}")
    print(trial['prosumers n t'][0])
N=2
                 time
                             demand generation consumption net energy \
        id
25919
         1 2019-10-01
                        757.174284 698.980517
                                                  58.193767
                                                                    0.0
         2 2019-10-01 1230.621807 503.603134
                                                                    0.0
1235759
                                                 727.018673
        price demand std generation std generation mean demand mean \
                     220.0
                                    260.0
25919
        11.66
                                                      1300
                                                                   1100
                     220.0
1235759 11.66
                                    260.0
                                                      1300
                                                                   1100
        nrg v prosumer debit prosumer revenue coalition v
25919
                    -5.726267
                                      -5.726267
1235759
            0
                   -71.538637
                                     -71.538637
                                                            0
N=3
                 time
                             demand generation consumption net energy \
        id
25919
         1 2019-10-01
                        757.174284 698.980517
                                                  58.193767
                                                                    0.0
1235759
         2 2019-10-01 1230.621807 503.603134
                                                 727.018673
                                                                    0.0
2445599
         3 2019-10-01 1241.295996 681.009070
                                                  560.286926
                                                                    0.0
        price demand std generation std generation mean
                                                            demand mean \
                     220.0
25919
        11.66
                                    260.0
                                                      1300
                                                                   1100
                     220.0
                                    260.0
                                                      1300
                                                                   1100
1235759 11.66
2445599 11.66
                    220.0
                                    260.0
                                                      1300
                                                                   1100
               prosumer debit prosumer revenue coalition v
25919
                    -5.726267
                                      -5.726267
                                                            0
1235759
                   -71.538637
                                     -71.538637
            0
                                                            0
2445599
             0
                   -55.132233
                                     -55.132233
N=4
                 time
                             demand generation consumption net energy \
        id
25919
         1 2019-10-01
                        757.174284 698.980517
                                                  58.193767
                                                                    0.0
1235759
         2 2019-10-01 1230.621807 503.603134
                                                 727.018673
                                                                    0.0
2445599
         3 2019-10-01 1241.295996 681.009070
                                                  560.286926
                                                                    0.0
3655439
         4 2019-10-01
                        843.911097 717.432484
                                                 126.478613
                                                                    0.0
        price demand std generation std generation mean demand mean \
25919
        11.66
                     220.0
                                    260.0
                                                      1300
                                                                   1100
                    220.0
                                    260.0
1235759 11.66
                                                      1300
                                                                   1100
2445599 11.66
                     220.0
                                    260.0
                                                      1300
                                                                   1100
3655439 11.66
                    220.0
                                    260.0
                                                      1300
                                                                   1100
               prosumer debit prosumer revenue coalition v
25919
             0
                     -5.726267
                                      -5.726267
```

1235759		-71.538637	-71.538637		0	
2445599		-55.132233	-55.132233		0	
3655439	0	-12.445495	-12.445495	(0	
N=5						
1, 3	id ti	me dema	and generation	consumption	net energy	
25919			284 698.980517	58.193767		
1235759			307 503.603134			
			996 681.009070			
3655439	4 2019-10-	01 843.9110	097 717.432484	126.478613	0.0	
4865279	5 2019-10-	01 672.649	709 647.969906	24.679803	0.0	
	-	_	ration_std gene	_	demand_mean	\
25919	11.66	220.0	260.0	1300	1100	
1235759		220.0	260.0	1300	1100	
2445599		220.0	260.0	1300	1100	
3655439		220.0	260.0	1300	1100	
4865279	11.00	220.0	260.0	1300	1100	
	nra v nros	umer dehit ,	prosumer revenue	coalition	17	
25919		-5.726267			0	
1235759		-71.538637			0	
2445599		-55.132233			0	
3655439		-12.445495			0	
4865279		-2.428493	-2.428493		0	
N=6						,
05010	id ti		and generation			\
25919			284 698.980517			
	2 2019-10-	01 1230.6218	30/ 503.603134	171 018673	0.0	
	2 2010 10					
2445599		01 1241.2959	996 681.009070	560.286926	0.0	
3655439	4 2019-10-	01 1241.2959 01 843.9110	996 681.009070 097 717.432484	560.286926 126.478613	0.0	
3655439 4865279	4 2019-10- 5 2019-10-	01 1241.2959 01 843.9110 01 672.649	996 681.009070 997 717.432484 709 647.969906	560.286926 126.478613 24.679803	0.0 0.0 0.0	
3655439	4 2019-10-	01 1241.2959 01 843.9110 01 672.649	996 681.009070 097 717.432484	560.286926 126.478613	0.0 0.0 0.0	
3655439 4865279	4 2019-10- 5 2019-10- 6 2019-10-	01 1241.2959 01 843.9110 01 672.6497 01 693.4949	996 681.009070 997 717.432484 709 647.969906 570 588.374290	560.286926 126.478613 24.679803 105.120280	0.0 0.0 0.0 0.0	\
3655439 4865279 6075119	4 2019-10- 5 2019-10- 6 2019-10- price dema	01 1241.2959 01 843.9110 01 672.6497 01 693.4949	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std gene	560.286926 126.478613 24.679803 105.120280 eration_mean	0.0 0.0 0.0 0.0 demand_mean	\
3655439 4865279 6075119 25919	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std generation	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std gene 260.0	560.286926 126.478613 24.679803 105.120280 eration_mean 1300	0.0 0.0 0.0 0.0 0.0 demand_mean 1100	\
3655439 4865279 6075119 25919 1235759	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std gene	560.286926 126.478613 24.679803 105.120280 eration_mean	0.0 0.0 0.0 0.0 demand_mean	\
3655439 4865279 6075119 25919 1235759 2445599	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std general 220.0 220.0 220.0	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_std genera	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300	0.0 0.0 0.0 0.0 demand_mean 1100 1100	\
3655439 4865279 6075119 25919 1235759	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std general 220.0 220.0	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_std genera	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300	0.0 0.0 0.0 0.0 demand_mean 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std general 220.0 220.0 220.0 220.0	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_ 260.0 260.0 260.0 260.0	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300	0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0	996 681.009070 997 717.432484 709 647.969906 570 588.374290 cation_std generation_ 260.0 260.0 260.0 260.0 260.0 260.0 260.0	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300 1300	0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279 6075119	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0 220.0 umer_debit p	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_ 260.0 260.0 260.0 260.0 260.0 260.0	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300 1300 1300 1300 130	0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279 6075119	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0 umer_debit n -5.726267	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_std genera	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300 1300 1300 1300 130	0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279 6075119 25919 1235759	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0 umer_debit r -5.726267 -71.538637	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_std genera	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300 1300 1300 1300 130	0.0 0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279 6075119 25919 1235759 2445599	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66 11.66 11.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0 umer_debit 1 -5.726267 -71.538637 -55.132233	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_std genera	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300 1300 1300 1300 130	0.0 0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279 6075119 25919 1235759 2445599 3655439	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66 11.66 11.66 10.66	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0 umer_debit r -5.726267 -71.538637 -55.132233 -12.445495	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std gene 260.0 260.0 260.0 260.0 260.0 260.0 260.0 260.0 271.538637 -55.132233 -12.445495	560.286926 126.478613 24.679803 105.120280 eration_mean 1300 1300 1300 1300 1300 1300 1300 130	0.0 0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100 1100	\
3655439 4865279 6075119 25919 1235759 2445599 3655439 4865279 6075119 25919 1235759 2445599	4 2019-10- 5 2019-10- 6 2019-10- price dema 11.66 11.66 11.66 11.66 11.66 11.66 00 00 00 00 00 00	01 1241.2959 01 843.9110 01 672.6497 01 693.4949 nd_std gener 220.0 220.0 220.0 220.0 220.0 220.0 umer_debit 1 -5.726267 -71.538637 -55.132233	996 681.009070 997 717.432484 709 647.969906 570 588.374290 ration_std generation_std genera	560.286926 126.478613 24.679803 105.120280 Pration_mean 1300 1300 1300 1300 1300 1300 1300 130	0.0 0.0 0.0 0.0 0.0 demand_mean 1100 1100 1100 1100 1100	\

```
N=7
                  time
                              demand generation
                                                  consumption net energy \
         id
                                                                       0.0
25919
          1 2019-10-01
                         757.174284
                                      698.980517
                                                    58.193767
                                                                       0.0
1235759
          2 2019-10-01
                        1230.621807
                                      503.603134
                                                   727.018673
2445599
          3 2019-10-01
                        1241.295996
                                      681.009070
                                                   560.286926
                                                                       0.0
3655439
          4 2019-10-01
                         843.911097
                                                                       0.0
                                      717.432484
                                                   126.478613
4865279
          5 2019-10-01
                         672.649709
                                      647.969906
                                                                       0.0
                                                    24.679803
6075119
          6 2019-10-01
                         693.494570
                                      588.374290
                                                   105.120280
                                                                       0.0
7284959
          7 2019-10-01
                         974.670409 725.090088
                                                                       0.0
                                                   249.580321
                demand std generation std generation mean
         price
                                                               demand mean \
25919
                     220.0
                                      260.0
                                                        1300
                                                                      1100
         11.66
1235759
         11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
2445599
         11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
3655439
        11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
4865279 11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
6075119 11.66
                     220.0
                                      260.0
                                                         1300
                                                                      1100
7284959 11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
                prosumer debit prosumer revenue
                                                   coalition v
         nrg v
25919
                     -5.726267
                                        -5.726267
                                                              0
1235759
                    -71.538637
                                       -71.538637
             0
2445599
             0
                    -55.132233
                                       -55.132233
                                                              0
3655439
                    -12.445495
                                       -12.445495
4865279
             0
                     -2.428493
                                        -2.428493
                                                              0
6075119
             0
                    -10.343836
                                       -10.343836
                                                              0
7284959
                    -24.558704
                                       -24.558704
N=8
                  time
                              demand
                                      generation
                                                  consumption net energy \
         id
25919
          1 2019-10-01
                         757.174284 698.980517
                                                    58.193767
                                                                       0.0
1235759
          2 2019-10-01
                        1230.621807
                                      503.603134
                                                   727.018673
                                                                       0.0
2445599
          3 2019-10-01
                        1241.295996
                                      681.009070
                                                   560.286926
                                                                       0.0
3655439
          4 2019-10-01
                         843.911097
                                      717.432484
                                                   126.478613
                                                                       0.0
4865279
          5 2019-10-01
                         672.649709
                                      647.969906
                                                    24.679803
                                                                       0.0
6075119
          6 2019-10-01
                         693.494570
                                      588.374290
                                                   105.120280
                                                                       0.0
7284959
          7 2019-10-01
                         974.670409
                                    725.090088
                                                   249.580321
                                                                       0.0
8494799
          8 2019-10-01 1040.271045 894.004707
                                                   146.266338
                                                                       0.0
                demand std
                            generation std generation mean
                                                               demand mean \
         price
                     220.0
25919
         11.66
                                      260.0
                                                        1300
                                                                      1100
1235759
         11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
2445599
                     220.0
                                      260.0
                                                        1300
                                                                      1100
         11.66
                                                                      1100
3655439
        11.66
                     220.0
                                      260.0
                                                        1300
4865279 11.66
                     220.0
                                                        1300
                                                                      1100
                                      260.0
                                                                      1100
6075119 11.66
                     220.0
                                      260.0
                                                         1300
7284959
        11.66
                     220.0
                                      260.0
                                                        1300
                                                                      1100
8494799 11.66
                     220.0
                                      260.0
                                                         1300
                                                                      1100
                prosumer debit prosumer revenue coalition v
25919
                     -5.726267
                                        -5.726267
                                                              0
```

1235759 2445599 3655439 4865279 6075119 7284959 8494799	0 -59 0 -12 0 -2 0 -10 0 -2	1.538637 5.132233 2.445495 2.428493 0.343836 4.558704 4.392608	-71.538637 -55.132233 -12.445495 -2.428493 -10.343836 -24.558704 -14.392608	0 0 0 0 0 0		
N=9	id time	demand	generation	consumption	net energy	\
25919	1 2019-10-01	757.174284	698.980517	58.193767	0.0	\
1235759	2 2019-10-01	1230.621807	503.603134	727.018673	0.0	
2445599	3 2019-10-01	1241.295996	681.009070	560.286926	0.0	
3655439	4 2019-10-01	843.911097	717.432484	126.478613	0.0	
4865279	5 2019-10-01	672.649709	647.969906	24.679803	0.0	
6075119	6 2019-10-01	693.494570	588.374290	105.120280	0.0	
7284959	7 2019-10-01	974.670409	725.090088	249.580321	0.0	
8494799	8 2019-10-01	1040.271045	894.004707	146.266338	0.0	
9704639	9 2019-10-01	948.540002	695.130495	253.409507	0.0	
	price demand	_		_	demand_mean	\
25919		20.0	260.0	1300	1100	
1235759		20.0	260.0	1300	1100	
2445599		20.0	260.0	1300	1100	
3655439 4865279		20.0	260.0 260.0	1300 1300	1100 1100	
6075119		20.0	260.0	1300	1100	
7284959		20.0	260.0	1300	1100	
8494799		20.0	260.0	1300	1100	
9704639		20.0	260.0	1300	1100	
			umer_revenue	coalition_v	,	
25919		5.726267	-5.726267	0		
1235759		1.538637	-71.538637	0		
2445599		5.132233	-55.132233	0		
3655439		2.445495	-12.445495	0		
4865279		2.428493	-2.428493	0		
6075119		343836	-10.343836	0		
7284959 8494799		1.558704 1.392608	-24.558704 -14.392608	0		
9704639		1.935496	-24.935496	0		
2704032	0 -2-	1.755470	-24.733470	O		
N=10						
	id time	e demand	generation	consumption	net_energy	\
25919	1 2019-10-0	757.174284	698.980517	58.193767		
1235759	2 2019-10-0		503.603134	727.018673	0.0	
2445599	3 2019-10-0			560.286926		
3655439	4 2019-10-0			126.478613		
4865279	5 2019-10-03			24.679803		
6075119	6 2019-10-03			105.120280		
7284959	7 2019-10-0	974.670409	725.090088	249.580321	0.0	

```
8494799
           8 2019-10-01 1040.271045
                                                                         0.0
                                       894.004707
                                                     146.266338
9704639
           9 2019-10-01
                           948.540002
                                       695.130495
                                                     253.409507
                                                                         0.0
10914479 10 2019-10-01
                          766.927736
                                       385.539889
                                                                         0.0
                                                     381.387847
          price
                 demand std
                              generation std
                                              generation mean
                                                                demand mean
25919
          11.66
                       220.0
                                       260.0
                                                                        1100
                                                          1300
1235759
          11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
2445599
          11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
          11.66
                       220.0
                                       260.0
3655439
                                                          1300
                                                                        1100
4865279
                       220.0
          11.66
                                       260.0
                                                          1300
                                                                        1100
6075119
          11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
7284959
          11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
8494799
          11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
9704639
          11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
10914479
         11.66
                       220.0
                                       260.0
                                                          1300
                                                                        1100
                 prosumer debit prosumer revenue
                                                    coalition v
25919
                      -5.726267
                                         -5.726267
1235759
                     -71.538637
                                        -71.538637
2445599
                     -55.132233
                                        -55.132233
3655439
                     -12.445495
                                        -12.445495
4865279
                      -2.428493
                                         -2.428493
6075119
                     -10.343836
                                        -10.343836
7284959
                     -24.558704
                                        -24.558704
8494799
                     -14.392608
                                        -14.392608
9704639
                     -24.935496
                                        -24.935496
10914479
                     -37.528564
                                        -37.528564
```

Example of Shapley value Calculation for N Prosumers

We consider a comunity of solar prosumers P=1,2,3..N, who agree to form a coalition and produce energy. The number of possible coalitions are 2^n and the number of ways to build the grand coalition is N!.

Comparison of Shapley value for Convex, Linear and Concave characteristic functions

Energy produced by individual Prosumers

Shapley value calculation with and without coalition for different characteristic functions

```
In [126...
          table = {}
          for x_n_trial in x_n_trials :
              x n = x n trial['X n']
              col title = f'Y=X^{(x n)'}
              trials = x n trial['trials']
              rows=[]
              for trial in trials:
                  df = pd.concat(trial['prosumers n t'])
                  avg wo co = df['nrg v'].mean()
                  avg w co = df['coalition v'].mean()
                  rows.append({"X n":x n, "Number of Prosumers":trial['N'], "With Coalition":avg w co, "Without Coalition":avg w co}
              table[col title] = rows
          lines = []
          for header in table.keys():
              line=""
              for i in range(len(table[header])):
                  for row in table[header]:
                      print(row)
          print(lines)
         .919591173862, 'Without Coalition': 9774.919591173862}
         {'X n': 1, 'Number of Prosumers': 10, 'With Coalition': 5716.662792516543, 'Without Coalition': 5716.662792516543}
         {'X n': 1, 'Number of Prosumers': 2, 'With Coalition': 16668.612473211433, 'Without Coalition': 16668.612473211433}
         {'X n': 1, 'Number of Prosumers': 3, 'With Coalition': 22587.925924124862, 'Without Coalition': 22587.925924124862}
         {'X n': 1, 'Number of Prosumers': 4, 'With Coalition': 23514.918469542215, 'Without Coalition': 23514.918469542215}
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         {'X n': 1, 'Number of Prosumers': 6, 'With Coalition': 21073.363980216473, 'Without Coalition': 21073.363980216473}
         {'X n': 1, 'Number of Prosumers': 7, 'With Coalition': 15214.08840843334, 'Without Coalition': 15214.08840843334}
         {'X n': 1, 'Number of Prosumers': 8, 'With Coalition': 13931.69348528232, 'Without Coalition': 13931.69348528232}
         {'X_n': 1, 'Number of Prosumers': 9, 'With Coalition': 9774.919591173862, 'Without Coalition': 9774.919591173862}
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         {'X n': 0.5, 'Number of Prosumers': 2, 'With Coalition': 16668.612473211433, 'Without Coalition': 16668.612473211433}
         {'X_n': 0.5, 'Number of Prosumers': 3, 'With Coalition': 22587.925924124862, 'Without Coalition': 22587.925924124862}
         {'X n': 0.5, 'Number of Prosumers': 4, 'With Coalition': 23514.918469542215, 'Without Coalition': 23514.918469542215}
         {'X_n': 0.5, 'Number of Prosumers': 5, 'With Coalition': 24173.35492380917, 'Without Coalition': 24173.35492380917}
         {'X n': 0.5, 'Number of Prosumers': 6, 'With Coalition': 21073.363980216473, 'Without Coalition': 21073.363980216473}
         {'X n': 0.5, 'Number of Prosumers': 7, 'With Coalition': 15214.08840843334, 'Without Coalition': 15214.08840843334}
         {'X n': 0.5, 'Number of Prosumers': 8, 'With Coalition': 13931.69348528232, 'Without Coalition': 13931.69348528232}
         {'X n': 0.5, 'Number of Prosumers': 9, 'With Coalition': 9774.919591173862, 'Without Coalition': 9774.919591173862}
         {'X n': 0.5, 'Number of Prosumers': 10, 'With Coalition': 5716.662792516543, 'Without Coalition': 5716.662792516543}
         {'X n': 0.5, 'Number of Prosumers': 2, 'With Coalition': 16668.612473211433, 'Without Coalition': 16668.612473211433}
```

```
{'X n': 0.5, 'Number of Prosumers': 3, 'With Coalition': 22587.925924124862, 'Without Coalition': 22587.925924124862}
{'X n': 0.5, 'Number of Prosumers': 4, 'With Coalition': 23514.918469542215, 'Without Coalition': 23514.918469542215}
{'X n': 0.5, 'Number of Prosumers': 5, 'With Coalition': 24173.35492380917, 'Without Coalition': 24173.35492380917}
{'X n': 0.5, 'Number of Prosumers': 6, 'With Coalition': 21073.363980216473, 'Without Coalition': 21073.363980216473}
{'X n': 0.5, 'Number of Prosumers': 7, 'With Coalition': 15214.08840843334, 'Without Coalition': 15214.08840843334}
{'X n': 0.5, 'Number of Prosumers': 8, 'With Coalition': 13931.69348528232, 'Without Coalition': 13931.69348528232}
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{'X n': 0.5, 'Number of Prosumers': 10, 'With Coalition': 5716.662792516543, 'Without Coalition': 5716.662792516543}
{'X n': 0.5, 'Number of Prosumers': 2, 'With Coalition': 16668.612473211433, 'Without Coalition': 16668.612473211433}
{'X n': 0.5, 'Number of Prosumers': 3, 'With Coalition': 22587.925924124862, 'Without Coalition': 22587.925924124862}
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