

A Literature Review of Time-Series Clustering  
Techniques and Machine Learning Techniques Used  
for Monitoring of Wind Turbines

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## **Abstract**

Here the abstract will be.

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# Chapter 1

## Introduction

Clustering is a method used to categorize big amounts of data into groups known as *clusters*, when there is little, or no information available about the underlying groups. It is a popular choice for extracting patterns from large datasets, because clustering falls within the category of *unsupervised machine learning*, meaning that it does not require the dataset to be labeled. Clustering is also a common step in data mining algorithms, where the goal is to learn rules relating the different variables in a dataset. As of year 2000(?) clustering started to become more common to use on time-series datasets as they are abundant, and labeling is often time-costly. Time-series clustering has been applied on financial time series, medical time series and time series from a variety of other industries.

### 1.1 Motivation

As of 2018 wind power, together with solar power made up 7% of the worlds electricity production,<sup>1</sup> and has been referred to as "the fastest growing source of energy" by the Norwegian company Statkraft<sup>2</sup>. As the effects of climate change steadily are becoming a reality shifting to renewable energy sources is imperative, and wind power will certainly play a bigger part in meeting the worlds energy demand in the future.

To make wind power as a whole more lucrative, a good start would be to reduce the downtime, and improve the performance of turbines. The argument that time-series clustering may be a good approach for this is two-fold.

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<sup>1</sup><https://www.iea.org/geco/electricity/>

<sup>2</sup>[https://www.statkraft.com/globalassets/old-contains-the-old-folder-structure/documents/wind-power-aug-2010-eng\\_tcm9-11473.pdf](https://www.statkraft.com/globalassets/old-contains-the-old-folder-structure/documents/wind-power-aug-2010-eng_tcm9-11473.pdf)

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1. A single wind turbine can have several hundred sensors sampling up to every second, meaning that a wind farm can produce colossal amounts of time-series data. An unsupervised approach is useful simply because labelling of all this data is cumbersome.
  2. When wind farms become big enough it will become too costly to manually inspect every turbine to construct an effective model for condition monitoring, further automation is required [1]. Time-series clustering is then a good alternative for condition monitoring.

## 1.2 Objective

This literature review has three objectives in the form of questions.

### Objectives

1. What machine learning methods are currently being used to monitor the condition, and performance of wind turbines?
2. What are the different methods of time-series clustering currently used?
3. What time-series clustering methods (if any) are appropriate to test on time-series data produced by wind turbines?

The literature review is meant to be a preliminary work for a master thesis where select techniques will be evaluated on actual time series data produced by a wind farm in Norway. The project assignment is also a continuation of the master thesis written in the spring of 2019 by Espen Waaga,

## 1.3 Structure of Review

# Chapter 2

## Method

### 2.1 Search terms

To find the relevant literature on the subjects of interest the search engine Oria was used to search the university library of the NTNU. Oria was preferred over other search engines such as Google Scholar because Oria allows one to combine multiple search terms in unison using "AND" or "OR", and because it allows the user to choose whether the search term should be in the title, subject, or other parts of the articles. The review will only consider articles published in peer-reviewed journals. Table 2.1 summarizes the search results. The *Title* and *General content* columns show which terms were used in the different searches; which terms where required to be in the title, and which terms could be in the "general content", meaning any part of the article. Let " $\times$ " represent the AND operator between two search terms, and " $\wedge$ " represent the OR operator. The "\*" operator means that the search will include any word beginning with the word before the star, e.g *detect\** includes *detection*, *detecting*, *detected*, etc. The  $N_f$  and  $N_i$  columns show how many results each search yielded and how many articles from each search were included in the review, respectively.

The last three rows in table 2.1 are somewhat disconnected from the rest of the table. The term "forward snowballing" refers to finding other articles by finding articles citing a specific source, and the term "backward snowballing" refers to finding articles by going through the references of a particular source.

### 2.2 Screening method

To make sure that the articles used were relevant, the review is limited to articles published 2014 or later. Some older articles are included through

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Nr.	Title terms	General terms	$N_r$	$N_i$
1	time $\times$ series $\times$ clustering		219	121
2	wind $\times$ turbine $\times$ (monitor* $\wedge$ detect*) $\times$ review		21	6
3	wind $\times$ turbine $\times$ (monitor* $\wedge$ detect*)	machine $\times$ learning	86	59
4	(monitor* $\wedge$ detect*) $\times$ clustering	time $\times$ series	187	21
Articles included through backward snowballing				0
Articles included through forward snowballing				0
Total number of articles included				35

Table 2.1: Search results

backward snowballing for their historical importance. There were three levels of screening, screening of the title, abstract, and full article. Title-screening was primarily for seeding out duplicate articles returned from the search-engine. The screening of the abstract and full-article were to identify the articles that were not relevant for the review and exclude them.

It has been a challenge to include enough literature to get a good overview of the different methods within time series clustering, but also not more literature the author alone could review in the time available. So although the objectives is to get an overview of the different time series clustering methods, and an overview of the current machine learning methods used for monitoring wind turbines, the author does not claim to have made a complete exhaustive summary of all the possible methods.

When screening articles from search one, articles regarding time-series forecasting, articles only using clustering as a preprocessing step, articles working on regression or classification, and articles using image time series were not included. The scope is restricted to work focusing on data mining using time-series clustering techniques.

Search number two was used to find existing literature reviews on methods used for monitoring of wind turbines. Six good reviews on the subject were found, so when screening articles from search number three the objective was to get a superficial overview over the different machine-learning techniques applied, find relevant articles not included in the reviews returned in search two, and find work done after the reviews were published.

For the fourth search some of the results overlapped with the results from the first search. Articles not using time-series data were discarded which is the main reason that so many of the results have not been used.

# Wind Turbine Monitoring

## 3.1 Wind turbine Components

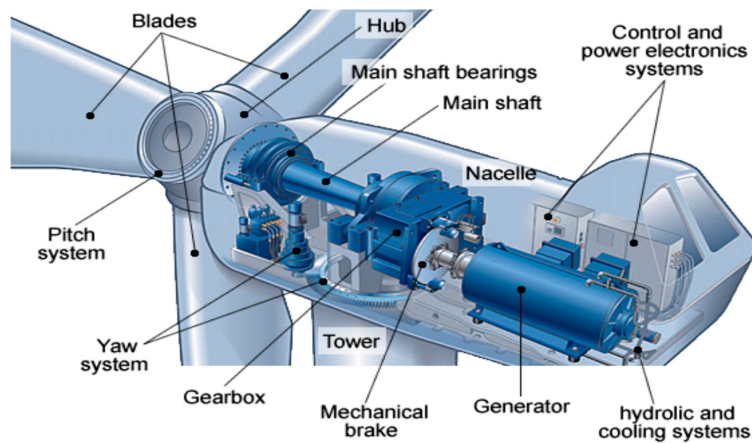


Figure 3.1: Illustration of the different parts of a wind turbine, taken from [2]

Figure 3.1 shows the main parts of a wind turbine which includes the rotor (blades and hub), shafts, gearbox and generator. Simplified a wind turbine works by wind pushing the blades, generating torque that makes the hub rotate. The hub is connected to the gearbox through the main shaft. The gearbox then gears down the torque and gears up the rotational speed to a level that the generator can use to induce current, that goes to a station that transforms the voltage to a level that can be used in the electrical grid.



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## 3.2 Machine learning techniques

A machine learning is a subset of artificial intelligence. Machine learning algorithms build models that extract patterns or rules from data, in contrast to being given rules explicitly by the designer as some other artificial intelligence systems. The idea is that a machine learning model should be able to extract underlying patterns from one dataset, which can then be applied to classify, or estimate components of another dataset. Machine learning algorithms are formally divided into *supervised learning* and *unsupervised learning*. Supervised learning models require labelled datasets to extract information from the dataset, and are usually used to perform classification tasks, or to estimate a variable that is considered dependent on the input variables (regression). Unsupervised learning algorithms do not require labelled datasets

## 3.3 Treating Sensor-data As a Multivariate Time Series

## Time Series Clustering

Time-series clustering (TSC) can be divided into three components. How the time series is represented, which metric is used to measure similarity between time series, and what algorithm is used to cluster a set of time series. This chapter will give a short description of what specific type of TSC that this report will consider, it will go through the aforementioned steps of a TSC system, give an in-depth description of some time-series models and finally show some metrics used to evaluate a TSC system.

In this report we will deal with *discrete time series*. A time series is defined as a set of observations  $\{x_t\}$  recorded at a specific time  $t$ . A discrete time series is a time series where the set of times when observations are made ( $T_0$ ) is discrete [3]. A multivariate time series can be viewed as a set of vectors  $\{\mathbf{x}_t\}$  where each set of vector elements  $\{x_t^i\}$  is an individual time series. This means that the elements of the same vector  $[x_t^1, x_t^2, \dots, x_t^N]$  are separate observations made at the same time instance  $t$ . In a wind turbine, measurements of the temperature in the gear box made every 10 seconds can be considered a univariate time series. While the set of measurements made every 10 seconds of the temperature in the gear box, the power produced by the turbine, and the wind speed ahead of the blades can be considered a multivariate time series.

### 4.1 Types of Times-Series Clustering

There are three types of TSC, *whole-series TSC*, *subsequence TSC* and *time-point TSC*. Whole-series TSC is when multiple "whole" time series are clustered with respect to each other. Subsequence TSC comprises the clustering of subsequences of the same time series with respect to each other. The defining difference between whole-series and subsequence TSC is that whole-series TSC clusters multiple time series while subsequence TSC clusters different subsequences of the same time series. In time-point

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clustering one clusters individual data points from multiple time-series with the same timestamp with respect to each other. One can consider it as regular clustering on the datapoints of a time series at a single time-instance.

## 4.2 Representation Methods

There are numerous ways which a time series can be represented. Aghabozorgi, Shirkhorshidi, and Wah [4] define a time series representation given time series data  $\{x_t\} = \{x_1, x_2, \dots, x_T\}$  as transforming the time series into another vector  $\{x_t\} = \{\hat{x}_1, \hat{x}_2, \dots, \hat{x}_L\}$  where  $L < T$ . In theory  $L = T$ , but most often the point in transforming a time series is to reduce the amount of information present in the raw time series to more easily reveal patterns of interest. According to Aghabozorgi, Shirkhorshidi, and Wah [4] and Philippe Esling [5] representation methods can broadly be categorized into four categories:

- **Non-data adaptive:** Here the parameters of the transformation are the same for every time series [5]. Spectral transformations such as the Discrete Fourier Transform (DFT) and the Discrete Wavelet Transform (DWT) fall within this category.
- **Data adaptive:** The name here implies that the parameters of the transformation such as the length of the time series can change for every specific time series [5]. These methods focus on approximating a given time series in the best possible manner by reducing the global reconstruction error [4].
- **Model based:** These representations attempt to fit a stochastic model to the data [4]. Examples of models include Autoregressive Moving Average (ARMA) models, and Hidden Markov Models (HMM).
- **Data dictated:** This representation method differs from the aforementioned methods in as much that it automatically chooses the compression ratio based on the characteristics of the raw time series [4].

Data adaptive representations will be better at approximating time series than non-adaptive methods, but since transformation parameters can change for different time series it is harder to compare time series [4]. What is worth noting about model based representation methods is that they make assumptions about the underlying process that is generating the time series data [5]. Hence, it can be a good way of integrating a priori knowledge about the time series into the clustering system (**correct word?**). In the sub-section below there is a more in-depth description of the two common time series models ARMA models, and HMM.

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### 4.3 Time Series Models

To select suitable mathematical models for a dataset, we have to allow for the random nature of future observations. This is done by assuming that each observation in a time series  $x_t$  is a realization of a particular random variable  $X_t$ . The time series can then be modelled as a collection/set of random variables  $\{X_t\}$ , also known as a *stochastic process* [3].

To define an ARMA model, one needs to have a clear understanding of the terms white noise process, and stationary process. We say that the stochastic process  $\{Z_t\}$  is "white noise" with zero mean, and variance  $\sigma^2$  ( $\{Z_t\} \sim WN(0, \sigma^2)$ ) if and only if  $\{Z_t\}$  is zero mean, and every random variable contained in  $\{Z_t\}$  is uncorrelated with every other random variable contained in  $\{Z_t\}$ . A stochastic process  $\{X_t\}$  is said to be weakly wide-sense stationary if the mean, and variance are constant for all terms in the process.  $\{X_t\}$  is said to be weakly short-term stationary if the mean and variance of terms are constant for distinct time periods within the duration of the process, but are not constant for all terms in the process. For brevity the term "stationary process" will be used when referring to a *weakly wide-sense stationary process*.

#### 4.3.1 Autoregressive Moving Average Models

An ARMA model describes a time series in terms of difference equations. It can be considered a combination of two smaller models, an autoregressive (AR) model and a moving average (MA) model. Let  $\{X_t\}$  be a stationary process. An MA( $q$ ) model will describe every term  $X_t$  as a linear combination of  $q$  distinct white noise terms as in equation (4.1).

$$X_t = Z_t + \theta_1 Z_{t-1} + \dots + \theta_q Z_{t-q} \quad (4.1)$$

Whereas an AR( $p$ ) model will describe every term  $X_t$  as a linear combination of  $p$  previous terms of  $\{X_t\}$  as in equation (4.2)

$$X_t = \phi_1 X_{t-1} + \dots + \phi_p X_{t-p} \quad (4.2)$$

Putting equations (4.2) and (4.1) together, an ARMA( $p, q$ ) model will describe every term  $X_t$  as a linear combination of  $p$  previous terms, and  $q$  white noise terms as in equation (4.3).

$$X_t - \phi_1 X_{t-1} - \dots - \phi_p X_{t-p} = Z_t + \theta_1 Z_{t-1} + \dots + \theta_q Z_{t-q} \quad (4.3)$$

Given that the polynomials  $1 + \theta_1 z + \theta_2 z^2 + \dots + \theta_q z^q$  and  $1 - \phi_1 z - \phi_2 z^2 - \dots - \phi_p z^p$  have no common factors [6].

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### 4.3.2 Hidden Markov Models

Let  $\{X_n\}$  be a stochastic process where the random variables contained in  $\{X_n\}$  only can take on a finite number of values which we will call states. Let  $X_n$  denote the state at time period  $n$ . The probability of  $X_n$  transitioning from state  $i$  to state  $j$  at the next time period  $n+1$  is denoted  $p_{ij}$ . It might seem natural that  $p_{ij}$  is conditional on what the state was in the last time period.  $\{X_t\}$  is said to be a *Markov chain* if  $p_{ij}$  only is conditional on the last past state, as shown in equation (4.4)

$$\begin{aligned} p_{ij} &= P(X_n = i | X_{n-1} = i_{n-1}, X_{n-2} = i_{n-2}, \dots, X_1 = i_1, X_0 = i_0) \\ &= P(X_n = i | X_{n-1} = i_{n-1}) \end{aligned} \quad (4.4)$$

Suppose now that the states that the process is in are hidden from the observer. Instead there exists a finite set of signals  $\{S\}$  that are emitted when the process enters a state. In addition, let the probability of emitting signal  $s$ , at time period  $n$ , in state  $j$  ( $P(S_n = s | X_n = j)$ ) be independent of previous states, and signals emitted. A model of this type where the signals  $S_1, S_2, \dots$  are observed, and the underlying Markov states remain hidden is called a *hidden Markov chain model* [7].

## 4.4 Similarity Metrics

## 4.5 Clustering Algorithms

Brief introduction to clustering techniques. Go through how the different algorithms cluster time series based on *similarity*

## 4.6 Evaluation Indices

# Chapter 5

## Discussion

# Chapter 6

## Conclusion

# Chapter 7

## Questions for Pierluigi and Gerthory

### Short questions

- this is a short question



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