

# Online Control of Cost-Minimizing Multi-source Power Supply for Datacenters with Uncertain Demand

Shengkai Shi (HKU)

October 18, 2013

Background

Related Work

Salient Features

System Model

Optimal Offline Algorithm

Lyapunov Optimization for Cost Minimization

Online Control Algorithm Design

Performance Evaluation

Possible Application

End

## Background

- Major power-related challenges.

# Background

- Major power-related challenges.
  - Skyrocketing power consumption.

# Background

- Major power-related challenges.
  - Skyrocketing power consumption.
  - Serious environment impact.

# Background

- Major power-related challenges.
  - Skyrocketing power consumption.
  - Serious environment impact.
  - Unexpected power outage.

## Datacenter Power Supply System (DPSS)

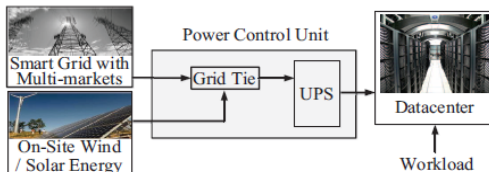


Figure: An illustration of the datacenter power supply system (DPSS).

## Key Control Decisions

- Minimize long-term cost of running datacenters.

## Key Control Decisions

- Minimize long-term cost of running datacenters.
  - How much demand should the DPSS serve at each time?



## Key Control Decisions

- Minimize long-term cost of running datacenters.
  - How much demand should the DPSS serve at each time?
  - How much energy to be purchased from the long-term and real-time grid market respectively?

## Key Control Decisions

- Minimize long-term cost of running datacenters.
  - How much demand should the DPSS serve at each time?
  - How much energy to be purchased from the long-term and real-time grid market respectively?
  - How to use the UPS to store and discharge energy?

Background  
**Related Work**  
Salient Features  
System Model  
Optimal Offline Algorithm  
Lyapunov Optimization for Cost Minimization  
Online Control Algorithm Design  
Performance Evaluation  
Possible Application  
End

## Related Work

- Drawbacks of previous work.

## Related Work

- Drawbacks of previous work.
  - Assume a priori knowledge of the power demand.

## Related Work

- Drawbacks of previous work.
  - Assume a priori knowledge of the power demand.
  - Require substantial statistics of the system dynamics.

## Related Work

- Drawbacks of previous work.
  - Assume a priori knowledge of the power demand.
  - Require substantial statistics of the system dynamics.
  - Limited to only a single-day optimization.

## Salient Features

- Stochastic model.

## Salient Features

- Stochastic model.
- Two-stage Lyapunov optimization.



## Salient Features

- Stochastic model.
- Two-stage Lyapunov optimization.
- Online DPSS control algorithm.

## Salient Features

- Stochastic model.
- Two-stage Lyapunov optimization.
- Online DPSS control algorithm.
- No priori knowlegde of system dynamics and demand pattern.

## System Overview

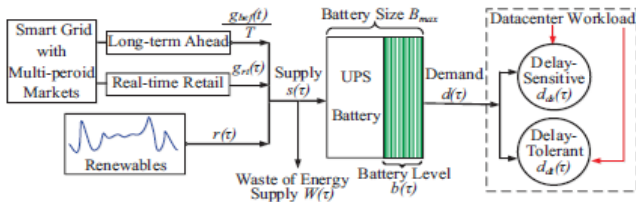


Figure: System model of multi-source energy delivery to serve demand.

## Two Timescales

- $K$  coarse-grained time slots.

## Two Timescales

- $K$  coarse-grained time slots.
  - Length  $T$ .

## Two Timescales

- $K$  coarse-grained time slots.
  - Length  $T$ .
- $T$  fine-grained time slots.

## Two Timescales

- $K$  coarse-grained time slots.
  - Length  $T$ .
- $T$  fine-grained time slots.
  - Length 1.

## Supply Side

- At each coarse-grained time slot  $t = KT(k = 1, 2, \dots, K)$ .



## Supply Side

- At each coarse-grained time slot  $t = KT(k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.

## Supply Side

- At each coarse-grained time slot  $t = KT(k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.
  - $r(t)$ : renewable energy generation.

## Supply Side

- At each coarse-grained time slot  $t = KT(k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.
  - $r(t)$ : renewable energy generation.
  - $g_{bef}(t)$  and  $p_{lt}(t)$ : amount and price of energy purchased from long-term market.

## Supply Side

- At each coarse-grained time slot  $t = KT (k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.
  - $r(t)$ : renewable energy generation.
  - $g_{bef}(t)$  and  $p_{lt}(t)$ : amount and price of energy purchased from long-term market.
- At each fine-grained time slot  $\tau \in [t, t + T - 1]$ .

## Supply Side

- At each coarse-grained time slot  $t = KT (k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.
  - $r(t)$ : renewable energy generation.
  - $g_{bef}(t)$  and  $p_{lt}(t)$ : amount and price of energy purchased from long-term market.
- At each fine-grained time slot  $\tau \in [t, t + T - 1]$ .
  - $d(\tau)$ : demand.

## Supply Side

- At each coarse-grained time slot  $t = KT (k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.
  - $r(t)$ : renewable energy generation.
  - $g_{bef}(t)$  and  $p_{lt}(t)$ : amount and price of energy purchased from long-term market.
- At each fine-grained time slot  $\tau \in [t, t + T - 1]$ .
  - $d(\tau)$ : demand.
  - $r(\tau)$ : renewable energy generation.

## Supply Side

- At each coarse-grained time slot  $t = KT (k = 1, 2, \dots, K)$ .
  - $d(t)$ : demand.
  - $r(t)$ : renewable energy generation.
  - $g_{bef}(t)$  and  $p_{lt}(t)$ : amount and price of energy purchased from long-term market.
- At each fine-grained time slot  $\tau \in [t, t + T - 1]$ .
  - $d(\tau)$ : demand.
  - $r(\tau)$ : renewable energy generation.
  - $g_{rt}(\tau)$  and  $p_{rt}(\tau)$ : amount and price of energy purchased from real-time market.

## Energy Supply

Energy supply from grid and renewable energy at  $\tau$ :

$$s(\tau) = g_{bef}(t)/T + g_{rt}(\tau) + r(\tau), 0 \leq s(\tau) \leq S_{max}. \quad (1)$$



## Demand Side

$$d(\tau) = d_{ds}(\tau) + d_{dt}(\tau).$$

- $d_{ds}(\tau)$ : delay-sensitive demand.

## Demand Side

$$d(\tau) = d_{ds}(\tau) + d_{dt}(\tau).$$

- $d_{ds}(\tau)$ : delay-sensitive demand.
- $d_{dt}(\tau)$ : delay-tolerant demand.

## Demand Side

$$d(\tau) = d_{ds}(\tau) + d_{dt}(\tau).$$

- $d_{ds}(\tau)$ : delay-sensitive demand.
- $d_{dt}(\tau)$ : delay-tolerant demand.
  - $\lambda_{max}$ : maximal allowed delay.

## Demand Side

$$d(\tau) = d_{ds}(\tau) + d_{dt}(\tau).$$

- $d_{ds}(\tau)$ : delay-sensitive demand.
- $d_{dt}(\tau)$ : delay-tolerant demand.
  - $\lambda_{max}$ : maximal allowed delay.
  - $Q(\tau)$ : total delay-tolerant demand in the queue.

## Demand Side

$$d(\tau) = d_{ds}(\tau) + d_{dt}(\tau).$$

- $d_{ds}(\tau)$ : delay-sensitive demand.
- $d_{dt}(\tau)$ : delay-tolerant demand.
  - $\lambda_{max}$ : maximal allowed delay.
  - $Q(\tau)$ : total delay-tolerant demand in the queue.
  - $s_{dt}(\tau) = \gamma(\tau)Q(\tau)$ : served delay-tolerant demand.

## Update of the Delay-tolerant Demand Queue

Update of the delay-tolerant demand queue:

$$Q(\tau + 1) = \max(Q(\tau) - s_{dt}(\tau), 0) + d_{dt}(\tau). \quad (2)$$

## Dynamics of UPS Battery Level

- $b_{rc}(\tau) = s(\tau) - d_{ds}(\tau) - s_{dt}(\tau)$ : energy recharged to the battery.

## Dynamics of UPS Battery Level

- $b_{rc}(\tau) = s(\tau) - d_{ds}(\tau) - s_{dt}(\tau)$ : energy recharged to the battery.
- $b_{dc}(\tau) = d_{ds}(\tau) + s_{dt}(\tau) - s(\tau)$ : energy discharged to the supplement the supply.



## Update of UPS Battery Level

Update of UPS battery level:

$$b(\tau + 1) = \min(b(\tau) + b_{rc}(\tau)\eta_c - b_{dc}(\tau)\eta_d, B_{max}), \quad (3)$$

where  $B_{max}$  is the maximum battery capacity,  $\eta_c$  is recharging efficiency and  $\eta_d$  is the discharging efficiency.

## Matching Demand and Supply

At each fine-grained time slot  $\tau$ ,

$$s(\tau) + b_{dc}(\tau) - b_{rc}(\tau) = d_{ds}(\tau) + \gamma(\tau)Q(\tau). \quad (4)$$

## Maximal Energy Supply from Grid

The maximal amount energy from grid at  $\tau$  is limited by  $P_{grid}$ .

$$0 \leq g_{bef}(t)/T + g_{rt}(\tau) \leq P_{grid}. \quad (5)$$

## Guaranteeing Dealy-tolerant Demand Deadline

To guarantee the maximal deadline  $\lambda_{max}$ , any control policy should satisfy

$$Q(\tau) < Q_{max}, \quad (6)$$

where  $Q_{max}$  is the maximal backlog.

## Ensuring Datacenter Availability

To avoid discretionary UPS discharging, UPS battery has a minimum energy level  $B_{min}$ .

$$B_{min} \leq b(\tau) \leq B_{max}. \quad (7)$$

UPS battery also has constraints on the maximal recharge and discharge energy.

$$0 \leq b_{rc}(\tau) \leq B_{max}^c, 0 \leq b_{dc}(\tau) \leq B_{max}^d. \quad (8)$$

## UPS Battery Lifetime

The maximum discharging and charging number  $N_{max}$  during the time horizon  $t$  satisfies

$$0 \leq \sum_{\tau=0}^{t-1} n(\tau) \leq N_{max}, \quad (9)$$

where  $n(\tau) = 1$  if  $b_{rc}(\tau) > 0$  or  $b_{dc}(\tau) > 0$ , 0 otherwise.

## UPS Battery Operation Cost

If a UPS costs  $C_{buy}$  to purchase and it can sustain  $C_{cycle}$  charge/discharge cycles, then the cost of battery charging and discharging per time is  $C_b = C_{buy} / C_{cycle}$ . At time  $\tau$ , the UPS operation cost is  $n(\tau)C_b$

# Stochastic Constrained Cost Minimization Problem

At each fine-grained time slot  $\tau$ , the operation cost is

$$Cost(\tau) = g_{bef}(t)/Tp_{lt}(t) + g_{rt}(\tau)p_{rt}(\tau) + n(\tau)C_b. \quad (10)$$

The objective is to solve the following stochastic cost minimization problem  $P1$

$$\begin{aligned} \min_{g_{bef}, g_{rt}, \gamma} \quad & Cost_{av} \triangleq \liminf_{t \rightarrow \infty} \frac{1}{t} \sum_{\tau=0}^{t-1} \mathbb{E}[Cost(\tau)] \\ \text{s.t.} \quad & \forall \tau : \text{constraints (4)(5)(6)(7)(8)(9)}. \end{aligned}$$



## An Optimal Offline Algorithm

*Lemma 1:* In every optimal solution of the optimization problem **P1**, it holds that  $\forall \tau, g_{rt}(\tau) \equiv 0$  or  $p_{rt}(\tau) \equiv 0^*$ .

## Workload Delay-Aware Virtual Queue

In order to guarantee the maximum delay  $\lambda_{max}$ , a delay-aware virtual queue  $Y(t)$  is defined.

$$Y(t+1) = \max[Y(t) - s_{dt}(t) + \epsilon 1_{Q(t)>0}, 0], \quad (11)$$

where  $\epsilon 1_{Q(t)>0}$  is an indicator variable that is 1 if  $Q(t) > 0$  and 0 otherwise.

## Datacenter Availability-Aware Virtual Queue

In order to constraint (7),  $X(t)$  is defined to track the battery level.

$$X(t) = b(t) - U_{max} - B_{min} - B_{max}^d \eta_d. \quad (12)$$

The dynamics of  $X(t)$  is given as

$$X(t+1) = \min[B_{max}, X(t) + b_{rc}(t)\eta_c - b_{dc}(t)\eta_d]. \quad (13)$$

## Two-Timescale Lyapunov Optimization

$\Theta(t) = [Q(t), X(t), Y(t)]$  is a concatenated vector of the actual and virtual queues. The quadratic Lyapunov function is defined as

$$L(\Theta(t)) \triangleq \frac{1}{2}[Q^2(t) + X^2(t) + Y^2(t)].$$

The  $T$ -slot conditional Lyapunov drift is defined as

$$\Delta_T (\Theta(t)) \triangleq \mathbb{E}[L(\Theta(t+T)) - L(\Theta(t)) | \Theta(t)].$$

The drift-plus-penalty term every  $T$  slots is defined as

$$\Delta_T (\Theta(t)) + V \mathbb{E}\left\{\sum_{\tau=t}^{t+T-1} Cost(\tau) | \Theta(t)\right\},$$

where  $V$  is a control parameter.

## Drift-plus-Penalty-Bound

**Theorem 1:** (Drift-plus-Penalty Bound) Let  $V > 0$ ,  $\epsilon > 0$ ,  $T \geq 1$  and  $t = kT, \tau \in [t, t + T - 1]$ . To ensure two-timescale power purchasing  $0 \leq g_{bef}(t)/T + g_{rt}(\tau) \leq P_{grid}$ , demand management decision  $\gamma(\tau) \in [0, 1]$ , battery level  $b(\tau) \in [B_{min}, B_{max}]$  and demand backlog  $Q(t) < Q_{max}$ , under any operation actions, the drift-plus-penalty satisfies:

$$\begin{aligned}
 & \Delta_T (\Theta(t)) + V \mathbb{E} \left\{ \sum_{\tau=t}^{t+T-1} Cost(\tau) | \Theta(t) \right\} \quad (19) \\
 & \leq H_1 T + V \mathbb{E} \left\{ \sum_{\tau=t}^{t+T-1} Cost(\tau) | \Theta(t) \right\} \\
 & \quad - \mathbb{E} \left\{ \sum_{\tau=t}^{t+T-1} Q(\tau) [s_{dt}(\tau) + d_{dt}(\tau)] | \Theta(t) \right\} \\
 & \quad + \mathbb{E} \left\{ \sum_{\tau=t}^{t+T-1} X(\tau) [b_{rc}(\tau) - b_{dc}(\tau)] | \Theta(t) \right\} \\
 & \quad + \mathbb{E} \left\{ \sum_{\tau=t}^{t+T-1} Y(\tau) [\epsilon - s_{dt}(\tau)] | \Theta(t) \right\}
 \end{aligned}$$

where  $H_1 = S_{max}^{dt2} + \frac{1}{2} [D_{max}^{dt2} + B_{max}^c{}^2 \eta_c^2 + B_{max}^d{}^2 \eta_d^2 + \epsilon^2]$ .

## Relaxed Optimization Problem

Approximate near future statistics as the current statistics:

$Q(\tau) = Q(t)$ ,  $X(\tau) = X(t)$  and  $Y(\tau) = Y(t)$  for  
 $t < \tau \leq t + T - 1$ .

*Corollary 1:* (Loosening Drift-plus-Penalty Bound) Let  $V > 0$ ,  $\epsilon > 0$  and  $T \geq 1$ . Considering Theorem 1 under approximation, the drift-plus-penalty term satisfies:

$$\begin{aligned} & \Delta_T(\Theta(t)) + V\mathbb{E}\left\{\sum_{\tau=t}^{t+T-1} \text{Cost}(\tau) \middle| \Theta(t)\right\} \quad (20) \\ & \leq H_2 T + V\mathbb{E}\left\{\sum_{\tau=t}^{t+T-1} \text{Cost}(\tau) \middle| \Theta(t)\right\} \\ & \quad - \mathbb{E}\left\{\sum_{\tau=t}^{t+T-1} Q(t)[s_{dt}(\tau) + d_{dt}(\tau)] \middle| \Theta(t)\right\} \\ & \quad + \mathbb{E}\left\{\sum_{\tau=t}^{t+T-1} X(t)[b_{rc}(\tau) - b_{dc}(\tau)] \middle| \Theta(t)\right\} \\ & \quad + \mathbb{E}\left\{\sum_{\tau=t}^{t+T-1} Y(t)[\epsilon - s_{dt}(\tau)] \middle| \Theta(t)\right\}, \end{aligned}$$

where  $H_2 = H_1 + T(T-1)B_{max}^c \eta_c^2 + T(T-1)\epsilon^2$ .

# Online Control Algorithm

---

## Algorithm 1: SmartDPSS Online Control Algorithm.

---

- 1) *Long-term Ahead Planning*: At each time  $t = kT$  ( $k \in \mathbb{Z}_+$ ), observing system states  $Q(t), Y(t)$ , renewable energy  $r(t)$ , power demand  $d_{ds}(t)$ , maximum available battery level  $b(t)$  and energy prices  $p_{lt}(t)$ , DPSS decides the optimal power procurement in the long-term market  $g_{bef}(t)$  to minimize the following problem **P4**:

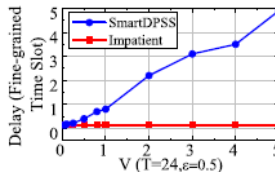
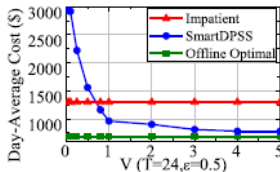
$$\begin{aligned} \min_{g_{bef}} \quad & g_{bef}(t) [V p_{lt}(t) - Q(t) - Y(t)] \\ \text{s.t.} \quad & g_{bef}(t)/T + r(t) + b(t) \geq d_{ds}(t), \\ & 0 \leq g_{bef}(t)/T \leq P_{grid}, B_{min} \leq b(t) \leq B_{max}. \end{aligned}$$

- 2) *Real-time Balancing*: At each fine-grained time slot  $\tau \in [t, t+T-1]$ , with system statistics  $Q(t), X(t), Y(t)$ , renewable production  $r(\tau)$ , power demand  $d(\tau)$  and energy prices  $p_{rt}(\tau)$ , DPSS performs real-time procurement  $g_{rt}(\tau)$  and delay-tolerant demand management decision  $\gamma(\tau)$  to minimize the following optimization problem **P5**:

$$\begin{aligned} \min_{g_{rt}, \gamma} \quad & \sum_{\tau=t}^{t+T-1} \left\{ g_{rt}(\tau) [V p_{rt}(\tau) - Q(t) - Y(t)] \right. \\ & + \gamma(\tau) [Q(t)^2 - Q(t)Y(t)] + Vn(\tau)C_b + VW(\tau) \\ & \left. + [Q(t) + X(t) + Y(t)][b_{rc}(\tau) - b_{dc}(\tau)] \right\} \\ \text{s.t.} \quad & (4)(5)(6)(7)(8)(9). \end{aligned}$$

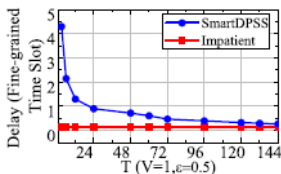
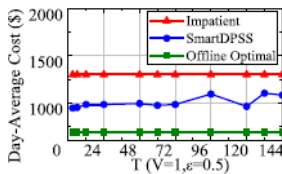
- 3) *Queue Update*: Update the actual and virtual queues using Eq. (2) (3) (12) (15).

## Impact of Control Parameter $V$

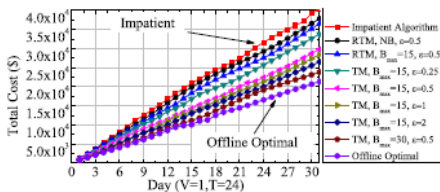




## Impact of Long-term Time Slot $T$



## Impact of Battery Size and Two-timescale Markets



Background  
Related Work  
Salient Features  
System Model  
Optimal Offline Algorithm  
Lyapunov Optimization for Cost Minimization  
Online Control Algorithm Design  
Performance Evaluation  
**Possible Application**  
End

## Possible Application

- Cloud Service

## Possible Application

- Cloud Service
  - How to minimize long-term cost by choosing among different pricing options.

Background  
Related Work  
Salient Features  
System Model  
Optimal Offline Algorithm  
Lyapunov Optimization for Cost Minimization  
Online Control Algorithm Design  
Performance Evaluation  
Possible Application  
**End**

Thanks!