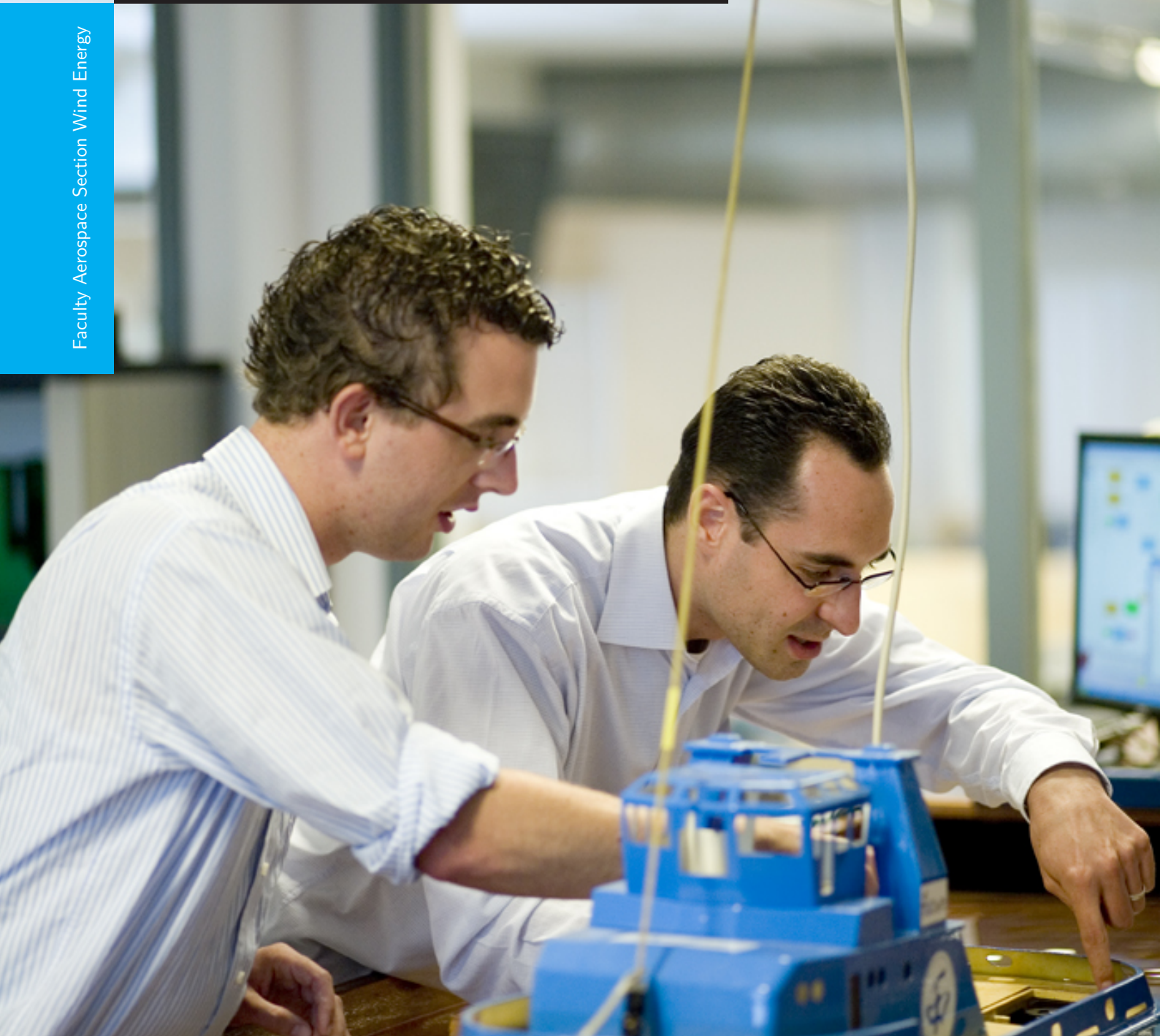


Wind Turbine Load Extrapolation

Uncertainty quantification in wind turbine load extrapolation

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WIND TURBINE LOAD EXTRAPOLATION

UNCERTAINTY QUANTIFICATION IN WIND TURBINE LOAD EXTRAPOLATION

by

S.F. van Eijk

in partial fulfillment of the requirements for the degree of

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This thesis is confidential and cannot be made public until December 31, 2013.

An electronic version of this thesis is available at <http://repository.tudelft.nl/>.

PREFACE

Preface...

S.F. van Eijk
Delft, January 2013

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1

INTRODUCTION

This document is intended to be both an example of the TU Delft \LaTeX template for reports and theses, as well as a short introduction to its use. It is not intended to be a general introduction to \LaTeX itself,¹ and we will assume the reader to be familiar with the basics of creating and compiling documents.

Instructions on how to use this template under Windows and Linux, and which \LaTeX packages are required, can be found in `README.txt`.

1.1. DOCUMENT STRUCTURE

Since a report, and especially a thesis, might be a substantial document, it is convenient to break it up into smaller pieces. In this template we therefore give every chapter its own file. The chapters (and appendices) are gathered together in `report.tex`, which is the master file describing the overall structure of the document. `report.tex` starts with the line

```
\documentclass{tudelft-report}
```

which loads the TU Delft report template. The template is based on the \LaTeX book document class and stored in `tudelft-report.cls`. The document class accepts several comma-separated options. The default language is English, but this can be changed to Dutch (e.g., for bachelor theses) by specifying the `dutch` option:

```
\documentclass[dutch]{tudelft-report}
```

Furthermore, hyperlinks are shown in blue, which is convenient when reading the report on a computer, but can be expensive when printing. They can be turned black with the `print` option. This will also turn the headers black instead of cyan.

If the document becomes large, it is easy to miss warnings about the layout in the \LaTeX output. In order to locate problem areas, add the `draft` option to the `\documentclass` line. This will display a vertical bar in the margins next to the paragraphs that require attention. Finally, the `nativefonts` option can be used to override the automatic font selection (see below).

This template has the option to automatically generate a cover page with the `\makecover` command. See the next section for a detailed description.

The contents of the report are included between the `\begin{document}` and `\end{document}` commands, and split into three parts by

1. `\frontmatter`, which uses Roman numerals for the page numbers and is used for the title page and the table of contents;
2. `\mainmatter`, which uses Arabic numerals for the page numbers and is the style for the chapters;
3. `\appendix`, which uses letters for the chapter numbers, starting with 'A'.

¹We recommend <http://en.wikibooks.org/wiki/LaTeX> as a reference and a starting point for new users.

The title page is defined in a separate file, *e.g.*, `title.tex`, and included verbatim with `\input{title}`.² Additionally, it is possible to include a preface, containing, for example, the acknowledgements. An example can be found in `preface.tex`. The table of contents is generated automatically with the `\tableofcontents` command. Chapters are included after `\mainmatter` and appendices after `\appendix`. For example, `\input{chapter-1}` includes `chapter-1.tex`, which contains this introduction.

The bibliography, finally, is generated automatically with

```
\bibliography{report}
```

from `report.bib`. Although it is possible to manage the bibliography by hand, we recommend using End-Note (available from Blackboard) or JabRef (available from <http://jabref.sourceforge.net/>). The bibliography style is specified in `tudelft-report.bst`, which is a modified version of `apsrev4-1.bst` (from REVTeX) designed to also display the titles of referenced articles. The template will automatically generate clickable hyperlinks if a URL or DOI (digital object identifier) is present for the reference. As an example, we cite the paper by Nobel Prize winner Andre Geim and his pet hamster [1]. If you need to use a different style, change

```
\bibliographystyle{tudelft-report}
```

at the end of `tudelft-report.cls` to, *e.g.*,

```
\bibliographystyle{apacite}
```

for the APA style.

1.2. COVER AND TITLE PAGE

This template will automatically generate a cover page if you issue the `\makecover` command. However, before generating the cover, you need to provide the information to put on it. This can be done with the following commands:

- `\title[Optional Subtitle]{Title}`
This command is used to provide the title and optional subtitle of the document. The title and subtitle are printed inside the black box on the front cover, while the title is also printed on the spine. If you use a title page (see below), this information will be used there as well.
- `\author{J. Random Author}`
This command specifies the author. It is printed in cyan below the title on the front cover (and, possibly, on the title page).
- `\affiliation{Technische Universiteit Delft}`
The affiliation is the text printed vertically inside the blue box on the front cover. It can be the affiliation, such as the university or department name, or be used for the document type (*e.g.*, Master's thesis).
- `\coverimage{cover.jpg}`
With this command you can specify the filename of the cover image. The image is stretched until it fills the full width of the front cover (including the spine if a back cover is present).
- `\covertext{Cover Text}`
If a back cover is present, the cover text is printed in the blue box on the back. Internally, this box is created using the \LaTeX `minipage` environment, so it supports line breaks.

The `\makecover` command also accepts several options for customizing the layout of the cover. The most important of these is `back`. Supplying this option will generate a back cover as well as a front, including the spine. Since this requires a page size slightly larger than twice A4 (to make room for the spine), and \LaTeX does not support different page sizes within the same document, it is wise to create a separate file for the cover. `cover.tex` contains an example. The recommended page size for the full cover can be set with

```
\geometry{papersize={1226bp,851bp}}
```

²Note that it is not necessary to specify the file extension.

after the document class and before `\begin{document}`.

The other options `\makecover` accepts are

- `nospine`
If a back cover is generated, the title will also be printed in a black box on the spine. However, for smaller documents the spine might not be wide enough. Specifying this option disables printing the title on the spine.
- `frontbottom`
By default the black box on the front is situated above the blue box. Specifying this option will place the black box below the blue one.
- `spinewidth`
If a back cover is present, this option can be used to set the width of the spine. The default is `spinewidth=1cm`.
- `frontboxwidth`, `frontboxheight`, `backboxwidth`, `backboxheight`
As their names suggest, these options are used to set the width and height of the front (black) and back (blue) boxes. The default widths and heights are 4.375in and 2.1875in, respectively.
- `x`, `y`
The blue and black boxes touch each other in a corner. The location of this corner can be set with these options. It is defined with respect to the top left corner of the front cover. The default values are `x=0.8125in` and `y=3in`.
- `margin`
This option sets the margin between the borders of the boxes and their text. The default value is 12pt.

For a thesis it is desirable to have a title page within the document, containing information like the thesis committee members. To give you greater flexibility over the layout of this page, it is not generated by a command like `\makecover`, but instead described in the file `title.tex`. Modify this file according to your needs. The example text is in English, but Dutch translations are provided in the comments. Note that for a thesis, the title page is subject to requirements which differ by faculty. Make sure to check these requirements before printing.

1.3. CHAPTERS

Each chapter has its own file. For example, the \LaTeX source of this chapter can be found in `chapter-1.tex`. A chapter starts with the command

```
\chapter{Chapter title}
```

This starts a new page, prints the chapter number and title and adds a link in the table of contents. If the title is very long, it may be desirable to use a shorter version in the page headers and the table of contents. This can be achieved by specifying the short title in brackets:

```
\chapter[Short title]{Very long title with many words which could not possibly  
fit on one line}
```

Unnumbered chapters, such as the preface, can be created with `\chapter*{Chapter title}`. Such a chapter will not show up in the table of contents or in the page header. To create a table of contents entry anyway, add

```
\addcontentsline{toc}{chapter}{Chapter title}
```

after the `\chapter` command. To print the chapter title in the page header, add

```
\setheader{Chapter title}
```

Chapters are subdivided into sections, subsections, subsubsections, and, optionally, paragraphs and subparagraphs. All can have a title, but only sections and subsections are numbered. As with chapters, the numbering can be turned off by using `\section*{...}` instead of `\section{...}`, and similarly for the subsection.

1.4. `\SECTION{...}`

1.4.1. `\SUBSECTION{...}`

`\SUBSUBSECTION{...}`

`\paragraph{...}` Lorem ipsum dolor sit amet, consectetur adipisicing elit, sed do eiusmod tempor incididunt ut labore et dolore magna aliqua. Ut enim ad minim veniam, quis nostrud exercitation ullamco laboris nisi ut aliquip ex ea commodo consequat. Duis aute irure dolor in reprehenderit in voluptate velit esse cillum dolore eu fugiat nulla pariatur. Excepteur sint occaecat cupidatat non proident, sunt in culpa qui officia deserunt mollit anim id est laborum.

1.5. FONTS AND COLORS

The fonts used by this template depend on which version of \LaTeX you use. Regular \LaTeX , *i.e.*, if you compile your document with `latex`, `pslatex` or `pdflatex`, will use Utopia for text, Fourier for math and Latin Modern for sans-serif and monospaced text. However, if you want to adhere to the TU Delft house style, you will need to use \XeLaTeX , as it supports TrueType and OpenType fonts. Compiling with `xelatex` will use Bookman Old Style for titles, Tahoma for text, Courier New for monospace and Cambria for math. If you want to use \XeLaTeX , but do not want to use the TU Delft house style fonts, you can add the `nativefonts` option to the document class. This will still use Bookman Old Style and Tahoma on the cover, but not for the body of the document. If you need to use these fonts for certain sections in the main text, they are available via `\tudrmfamily` and `\tudsffamily`, respectively.

The corporate colors of the TU Delft are cyan, black and white, available, respectively, via `\color{tudelft-cyan}`, `\color{tudelft-black}` (which differs slightly from the default black) and `\color{tudelft-white}`. Apart from these three, the house style defines the basic colors

- `tudelft-sea-green`,
- `tudelft-green`,
- `tudelft-dark-blue`,
- `tudelft-purple`,
- `tudelft-turquoise` and
- `tudelft-sky-blue`,

as well as the accent colors

- `tudelft-lavendel`,
- `tudelft-orange`,
- `tudelft-warm-purple`,
- `tudelft-fuchsia`,
- `tudelft-bright-green` and
- `tudelft-yellow`.

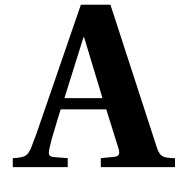
2

EXTRAPOLATION

Why is extrapolation relevant for wind energy?

The extrapolation technique is used in the IEC 61400-1 for onshore- [\[2\]](#) and in IEC 61400-3 [\[3\]](#) for offshore wind turbine design.

relevance: Extrapolation of 50 years test usaly dictates the load values. -) A lot of unceirtainty in calculations



FUNCTION GUMBELUNC.MAT

```
1 %% GumbelUnc
2 % Quantification of Gumbel extrapolation uncertainty
3 %% Parameters
4 % # |N| = Available data points
5 % # |r| = Fits per |N|
6 % # |CI| = Confidence Interval of extrapolated values: |68| , |95| or
7 % |99.7| %
8 % # |normalise| = normalises the axis with: |'on'| , |'xon'| , |'yon'| or
9 % |'off'|
10 % # Optional: |mu| = mu of the Sample Gumbel |(default = 10)|
11 % # Optional: |beta| = beta of the Sample Gumbel |(default = 4)|
12 %% Syntax
13 % |[Returnlvlplot] = GumbelUnc(N,r,CI,normalise,mu,beta)|
14 %
15 % |[Returnlvlplot,musigma] = GumbelUnc(N,r,CI,normalise,mu,beta)|
16 %
17 % |[Returnlvlplot,musigma,SampleGumbel] =
18 % GumbelUnc(N,r,CI,normalise,mu,beta)|
19 %% Description
20 % *|GumbelUnc(N,r,CI,normalise,mu,beta)|* quantifies in a
21 % normalised way the uncertainty of extrapolation from 2 towards |N|
22 % available data points. It plots the return level plot and saves under
23 % GumbelUnc. Both axis can be normalised with |normalise|. Furthermore the
24 % sample Gumbel can be adjusted entering for |mu| and |beta|.
25 %%
26 % *|[Returnlvlplot] = GumbelUnc(N,r,CI,normalise,mu,beta)|* gives same
27 % output as |GumbelUnc(N,r,CI,normalise,mu,beta)|
28 %%
29 % *|[Returnlvlplot,musigma] = GumbelUnc(N,r,CI,normalise,mu,beta)|* stores
30 % the mu and sigmas of |N| normal distributions in the workspace in |musigma|
31 %%
32 % *|[Returnlvlplot,musigma,SampleGumbel] =
33 % GumbelUnc(N,r,CI,normalise,mu,beta)|*
34 % Gives a figure of the Gumbel from which N samples are drawn for |r| times
35 % per N. Negative values of the Sample Gumbel or a Sample Gumbel that is
36 % elevated too high may distort return level plot outcomes.
37
38 %% Function
39 function [Returnlvlplot,musigma,SampleGumbel] = ...
40     GumbelUnc(N,r,CI,normalise,mu,beta)
41
42 %some in- and output checks
43 if nargin > 3
44     error('GumbelUnc: Too many outputs, give a maximum of 3 outputs');
45 end
46
47
48 if nargin > 6
49     error('GumbelUnc: Too many inputs, give maximum of 6 inputs');
```

```

50 elseif nargin < 4
51     error('GumbelUnc: Too few inputs, give a minimum of 4 inputs');
52 end
53
54 switch nargin
55     case 4
56         mu = 10;
57         beta = 4;
58     case 5
59         error('Specify both mu and beta for sample Gumbel');
60     end
61
62 if mu > N;
63     error('mu cannot be greater than N.')
64 end
65
66 if CI == 68;
67     Nsigma = 1;
68 elseif CI == 95;
69     Nsigma = 2;
70 elseif CI == 99.7;
71     Nsigma = 3;
72 else
73     error('Confidence Interval (CI) must be equal to 68%, 95% or 99.7% without ...
        percent sign.')
74 end
75
76 %%
77 % Construction Sample Gumbel
78 %
79 % The confidence interval from which is Sampled is between
80 % 0.1% and 99.9%.
81 %confidence interval
82 Rb = mu - (beta * log(-log(0.999)));
83 Lb = mu - (beta * log(-log(0.001)));
84
85 %creating values that are drawn (X) according to the Sample Gumbel (f)
86 X = linspace(Lb,Rb,N);
87 f = gevpdf(X,0,beta,mu);
88
89 %some warnings for Sample Gumbel to prevent distortion in return level plot
90 if f(N)/max(f) > 0.05;
91     warning('Sample Gumbel does not represent extreme values well because of limited ...
        use of probabilities. Change mu, beta, Duration0 or V.')
92 end
93
94 if f(find(X ≥ 0,1))/max(f) ≥ 0.05
95     warning('Sample Gumbel does not represent extreme values well because of ...
        significant negative values probabilities.')
96 end
97
98 %%
99 % Unceirtanty of extrapolation toward |N|
100 %
101 % Here de data is generated using |polyfit| as fitting tool. Due to the
102 % logarithmic axis a linear relation exists. The |r| fitted linear graphs
103 % are extrapolated towards |FN| which is the |N| th |X| value. A normal
104 % distribution of these values is fitted and described by mu and sigma.
105 % both are stored in the parameter |Normal|. |N| mu's and sigma's are
106 % iteratively stored in |Allmusigma|.
107
108 FN = -log(-log(N/(1+N))); %the probability of the extremest value
109
110 Allmusigma = zeros(N,2);
111 for i = 2:N; %minimal of 2 datapoints for fit
112     betamu = zeros(r,2);
113     Q = zeros(r,1);
114     for j = 1:r; %r extreme value points
115         x = sort(X(discretesample(f,i))); %Sort values
116         P = -log(-log((1:i)/(1+i))); %Plot positions
117         betamu(j,:) = polyfit(P,x,1); %Param. of linear graph

```



```

118     Q(j,:) = betamu(j,2) + (betamu(j,1)*FN); %All extrapolated values
119 end
120 Normal = fitdist(Q,'Normal'); %Fit a Normal distribution
121 Allmusigma(i,:)= [Normal.mu Normal.sigma]; %Store the mu and sigma's
122 end
123
124 %%
125 % Plot normal distributions
126
127 %normalisation towards Xtrue
128 Xtrue = ones(N,1)*(mu+(beta*FN));
129
130 NormaliseN = ((1:N)./N)*100;
131 NormaliseXmu = ((Allmusigma(:,1) - Xtrue)./Xtrue)*100;
132 NormaliseXup = (((Allmusigma(:,1)+(Nsigma*Allmusigma(:,2)))-...
133     - Xtrue)./Xtrue)*100;
134 NormaliseXdown = (((Allmusigma(:,1)-(Nsigma*Allmusigma(:,2)))-...
135     - Xtrue)./Xtrue)*100;
136
137 %Sample Gumbel that represents the data
138 SampleGumbel = figure;
139 plot(X,f,'k')
140 xlabel('$X$', 'Interpreter','LaTeX')
141 ylabel('$f$', 'Interpreter','LaTeX')
142 title({'Sample Gumbel'}, 'Interpreter','LaTeX')
143
144 set(gcf, 'Color', 'none')
145 set(gcf, 'Units', 'centimeters')
146 set(gcf, 'OuterPosition', [5, 5, 11.7, 9.5])
147
148 %manage output arguments
149 switch narginout
150     case 0
151         close figure 1
152     case 1
153         close figure 1
154     case 2
155         close figure 1
156 end
157
158 %check axis for normalisation
159 normalis1 = 'off';
160 normalis0 = 'on';
161 normalis2 = 'yon';
162 normalis3 = 'xon';
163
164 if strcmp(normalis0,normalise)==1;
165     Returnlvplot = figure;
166     hold on
167     plot(NormaliseN(2:N),NormaliseXmu(2:N),'k')
168     plot(NormaliseN(2:N),NormaliseXup(2:N),'k')
169     plot(NormaliseN(2:N),NormaliseXdown(2:N),'k')
170     plot(NormaliseN,zeros(N,1),'--k')
171     xlabel('$N_{normalised} \rightarrow [\%]$', 'Interpreter','LaTeX')
172     ylabel('$X_{normalised} \rightarrow [\%]$', 'Interpreter','LaTeX')
173     legend({'$\mu$', ['$\mu+$' num2str(Nsigma) '\sigma$'],...
174         ['$\mu-$' num2str(Nsigma) '\sigma$'],'Expected $\mu$',...
175         'Interpreter','LaTeX')
176     title([ num2str(CI) '\% Confidence Interval of Gumbel extrapolation from 2 ...
177         toward-' num2str(N) '-data points'],...
178         'Interpreter','LaTeX')
179     annotation('textbox',[0.5,0.23,0.31,0.15],'String',...
180         {'Information Sample Gumbel:',['$N_{sample} \neq $' num2str(N-1)],...
181         ['$\beta_{sample} \neq $' num2str(beta)], ['$\mu_{sample} \neq $' num2str(mu)]},...
182         'VerticalAlignment','middle','HorizontalAlignment','center',...
183         'FitBoxToText','on','LineWidth',0.1,'Interpreter','LaTeX')
184     hold off
185 elseif strcmp(normalis1,normalise)==1;
186     Returnlvplot = figure;
187     hold on

```

```

188     plot(2:N,Allmusigma(2:N,1),'k')
189     plot(2:N,Allmusigma(2:N,1)+(Nsigma*Allmusigma(2:N,2)),'k')
190     plot(2:N,Allmusigma(2:N,1)-(Nsigma*Allmusigma(2:N,2)),'k')
191     plot(1:N,Xtrue,'--k')
192     xlabel('$N \rightarrow [\cdot]$', 'Interpreter', 'LaTeX')
193     ylabel('$X \rightarrow [F]$', 'Interpreter', 'LaTeX')
194     legend({'$\mu$','$\mu+$' num2str(Nsigma) '\sigma$'},...
195           ['$\mu-$' num2str(Nsigma) '\sigma$'],'Expected $\mu$'},...
196           'Interpreter','LaTeX')
197     title([ num2str(CI) '\% Confidence Interval of Gumbel extrapolation from 2 ...
198           toward $\rightarrow$' num2str(N) '\rightarrow data points'],...
199           'Interpreter','LaTeX')
200     annotation('textbox',[0.5,0.23,0.31,0.15],...
201           'String',{'Information Sample Gumbel:',...
202           ['$N_{sample} \rightarrow$' num2str(N-1)],...
203           ['$\beta_{sample} \rightarrow$' num2str(beta)],...
204           ['$\mu_{sample} \rightarrow$' num2str(mu)]},...
205           'VerticalAlignment','middle','HorizontalAlignment','center',...
206           'FitBoxToText',...
207           'on','LineWidth',0.1,'Interpreter','LaTeX')
208     hold off
209 elseif strcmp(normalis2,normalise)==1;
210     Returnlvlplot = figure;
211     hold on
212     plot(2:N,NormaliseXmu(2:N),'k')
213     plot(2:N,NormaliseXup(2:N),'k')
214     plot(2:N,NormaliseXdown(2:N),'k')
215     plot(1:N,zeros(N,1),'--k')
216     xlabel('$N \rightarrow [\cdot]$', 'Interpreter', 'LaTeX')
217     ylabel('$X_{normalised} \rightarrow [\cdot]$', 'Interpreter', 'LaTeX')
218     legend({'$\mu$','$\mu+$' num2str(Nsigma) '\sigma$'},...
219           ['$\mu-$' num2str(Nsigma) '\sigma$'],'Expected $\mu$'},...
220           'Interpreter','LaTeX')
221     title([ num2str(CI) '\% Confidence Interval of Gumbel extrapolation from 2 ...
222           toward $\rightarrow$' num2str(N) '\rightarrow data points'],...
223           'Interpreter','LaTeX')
224     annotation('textbox',[0.5,0.23,0.31,0.15], 'String',...
225           {'Information Sample Gumbel:', ['$N_{sample} \rightarrow$' num2str(N-1)],...
226           ['$\beta_{sample} \rightarrow$' num2str(beta)], ['$\mu_{sample} \rightarrow$' num2str(mu)]},...
227           'VerticalAlignment','middle','HorizontalAlignment','center',...
228           'FitBoxToText','on','LineWidth',0.1,'Interpreter','LaTeX')
229     hold off
230 elseif strcmp(normalis3,normalise)==1;
231     Returnlvlplot = figure;
232     hold on
233     plot(NormaliseN(2:N),Allmusigma(2:N,1),'k')
234     plot(NormaliseN(2:N),Allmusigma(2:N,1)+(Nsigma*Allmusigma(2:N,2)),'k')
235     plot(NormaliseN(2:N),Allmusigma(2:N,1)-(Nsigma*Allmusigma(2:N,2)),'k')
236     plot(NormaliseN,Xtrue,'--k')
237     xlabel('$N_{normalised} \rightarrow [\cdot]$', 'Interpreter', 'LaTeX')
238     ylabel('$X \rightarrow [F]$', 'Interpreter', 'LaTeX')
239     legend({'$\mu$','$\mu+$' num2str(Nsigma) '\sigma$'},...
240           ['$\mu-$' num2str(Nsigma) '\sigma$'],'Expected $\mu$'},...
241           'Interpreter','LaTeX')
242     title([ num2str(CI) '\% Confidence Interval of Gumbel extrapolation from 2 ...
243           toward $\rightarrow$' num2str(N) '\rightarrow data points'],...
244           'Interpreter','LaTeX')
245     annotation('textbox',[0.5,0.23,0.31,0.15], 'String',...
246           {'Information Sample Gumbel:', ['$N_{sample} \rightarrow$' num2str(N-1)],...
247           ['$\beta_{sample} \rightarrow$' num2str(beta)], ['$\mu_{sample} \rightarrow$' num2str(mu)]},...
248           'VerticalAlignment','middle','HorizontalAlignment','center',...
249           'FitBoxToText','on','LineWidth',0.1,'Interpreter','LaTeX')
250     hold off
251 end
252 %manage output arguments
253 musigma = Allmusigma;
254
255 switch nargsout

```

```
256     case 0
257         clear musigma
258     case 1
259         clear musigma
260 end
261
262 set(gcf, 'Color', 'none')
263 set(gcf, 'Units', 'centimeters')
264 set(gcf, 'OuterPosition', [5, 5, 11.7, 9.5])
265
266 end
267
268 %% Note
269 % This function uses *discretesample.m* and thus before use this must
270 % be present in the same directory
```


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